

ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Dental Care Plus, Inc.

NAIC Group Code0549, 4512NAIC Company Code96265Employer's ID Number31-1185262

(Current Period)(Prior Period)

Organized under the Laws ofOH, State of Domicile or Port of EntryOH

Country of DomicileUnited States

Licensed as business type:Life, Accident & Health[ ]Property/Casualty[ ]Hospital, Medical & Dental Service or Indemnity[ ]Dental Service Corporation[ ]Vision Service Corporation[ ]Health Maintenance Organization[X]Other[ ]Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized01/06/1986Commenced Business03/01/1988

Statutory Home Office96 Worcester Street, Wellesley Hills, MA, US 02481

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office96 Worcester Street

(Street and Number)

Wellesley Hills, MA, US 02481(781)446-1514

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address96 Worcester Street, Wellesley Hills, MA, US 02481

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records96 Worcester Street

(Street and Number)

Wellesley Hills, MA, US 02481(781)446-1514

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressN/A

Statutory Statement ContactJanelle Randall(781)446-1514

(Name)(Area Code)(Telephone Number)(Extension)

state.filings@sunlife.com(781)446-2398

(E-Mail Address)(Fax Number)

OFFICERS

| Name           | Title     |
|----------------|-----------|
| Robert Lynn    | President |
| Colleen Kallas | Secretary |
| Frank Scalise  | Treasurer |

OTHERS

DIRECTORS OR TRUSTEES

Robert LynnFrank Scalise

David AbelmanBrett Bostrack

State ofOhio

County ofHamiltonss

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

(Signature)Robert Lynn

(Printed Name)1. President

(Title)

(Signature)Colleen Kallas

(Printed Name)2. Secretary

(Title)

(Signature)Frank Scalise

(Printed Name)3. Treasurer

(Title)

Subscribed and sworn to before me this day of, 2023

a. Is this an original filing?

b. If no: 1. State the amendment number2. Date filed3. Number of pages attached

Yes[X] No[ ]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

| Investment Categories |                                                                                         | Gross<br>Investment Holdings |                                      | Admitted Assets as Reported<br>in the Annual Statement |                                                          |                                 |                                      |
|-----------------------|-----------------------------------------------------------------------------------------|------------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------|---------------------------------|--------------------------------------|
|                       |                                                                                         | 1                            | 2                                    | 3                                                      | 4                                                        | 5                               | 6                                    |
|                       |                                                                                         | Amount                       | Percentage<br>of Column 1<br>Line 13 | Amount                                                 | Securities<br>Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1.                    | Long-Term Bonds (Schedule D Part 1):                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.01                  | U.S. governments .....                                                                  | 1,515,842                    | 7.820                                | 1,515,842                                              |                                                          | 1,515,842                       | 7.820                                |
| 1.02                  | All other governments .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.03                  | U.S. states, territories and possessions, etc.<br>guaranteed .....                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.04                  | U.S. political subdivisions of states, territories and<br>possessions, guaranteed ..... |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.05                  | U.S. special revenue and special assessment<br>obligations, etc. non-guaranteed .....   |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.06                  | Industrial and miscellaneous .....                                                      | 5,797,422                    | 29.907                               | 5,797,422                                              |                                                          | 5,797,422                       | 29.907                               |
| 1.07                  | Hybrid securities .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.08                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.09                  | SVO identified funds .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.10                  | Unaffiliated bank loans .....                                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.11                  | Unaffiliated certificates of deposit .....                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.12                  | Total long-term bonds .....                                                             | 7,313,264                    | 37.726                               | 7,313,264                                              |                                                          | 7,313,264                       | 37.726                               |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.01                  | Industrial and miscellaneous (Unaffiliated) .....                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.02                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.03                  | Total preferred stocks .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.01                  | Industrial and miscellaneous Publicly traded<br>(Unaffiliated) .....                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.02                  | Industrial and miscellaneous Other (Unaffiliated) .....                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.03                  | Parent, subsidiaries and affiliates Publicly traded .....                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.04                  | Parent, subsidiaries and affiliates Other .....                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.05                  | Mutual Funds .....                                                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.06                  | Unit investment trusts .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.07                  | Closed-end funds .....                                                                  |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.08                  | Exchange traded funds .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.09                  | Total common stocks .....                                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.                    | Mortgage loans (Schedule B):                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.01                  | Farm mortgages .....                                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.02                  | Residential mortgages .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.03                  | Commercial mortgages .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.04                  | Mezzanine real estate loans .....                                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.05                  | Total valuation allowance .....                                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.06                  | Total mortgage loans .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.                    | Real estate (Schedule A):                                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.01                  | Properties occupied by company .....                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.02                  | Properties held for production of income .....                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.03                  | Properties held for sale .....                                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.04                  | Total real estate .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.                    | Cash, cash equivalents and short-term investments:                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.01                  | Cash (Schedule E, Part 1) .....                                                         | 9,811,655                    | 50.614                               | 9,811,655                                              |                                                          | 9,811,655                       | 50.614                               |
| 6.02                  | Cash equivalents (Schedule E, Part 2) .....                                             | 2,260,167                    | 11.659                               | 2,260,167                                              |                                                          | 2,260,167                       | 11.659                               |
| 6.03                  | Short-term investments (Schedule DA) .....                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.04                  | Total Cash, cash equivalents and short-term<br>investments .....                        | 12,071,822                   | 62.274                               | 12,071,822                                             |                                                          | 12,071,822                      | 62.274                               |
| 7.                    | Contract loans .....                                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 8.                    | Derivatives (Schedule DB) .....                                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 9.                    | Other invested assets (Schedule BA) .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 10.                   | Receivables for securities .....                                                        |                              |                                      |                                                        |                                                          |                                 |                                      |
| 11.                   | Securities Lending (Schedule DL, Part 1) .....                                          |                              |                                      |                                                        | X X X                                                    | X X X                           | X X X                                |
| 12.                   | Other invested assets (Page 2, Line 11) .....                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 13.                   | Total invested assets .....                                                             | 19,385,086                   | 100.000                              | 19,385,086                                             |                                                          | 19,385,086                      | 100.000                              |

SCHEDULE A - VERIFICATION BETWEEN YEARS  
Real Estate

|     |                                                                                                       |      |       |
|-----|-------------------------------------------------------------------------------------------------------|------|-------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                         |      | ..... |
| 2.  | Cost of acquired:                                                                                     |      |       |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) .....                                           |      |       |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) .....                                 |      |       |
| 3.  | Current year change in encumbrances:                                                                  |      |       |
| 3.1 | TOTALS, Part 1, Column 13 .....                                                                       |      |       |
| 3.2 | TOTALS, Part 3, Column 11 .....                                                                       |      |       |
| 4.  | TOTAL gain (loss) on disposals, Part 3, Column 18 .....                                               |      |       |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15 .....                                         |      |       |
| 6.  | TOTAL foreign exchange change in book/adjusted                                                        | NONE |       |
| 6.1 | TOTALS, Part 1, Column 15 .....                                                                       |      |       |
| 6.2 | TOTALS, Part 3, Column 13 .....                                                                       |      |       |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                                     |      |       |
| 7.1 | TOTALS, Part 1, Column 12 .....                                                                       |      |       |
| 7.2 | TOTALS, Part 3, Column 10 .....                                                                       |      |       |
| 8.  | Deduct current year's depreciation:                                                                   |      |       |
| 8.1 | TOTALS, Part 1, Column 11 .....                                                                       |      |       |
| 8.2 | TOTALS, Part 3, Column 9 .....                                                                        |      |       |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) ..... |      |       |
| 10. | Deduct total nonadmitted amounts .....                                                                |      |       |
| 11. | Statement value at end of current period (Lines 9 minus 10) .....                                     |      |       |

SCHEDULE B - VERIFICATION BETWEEN YEARS  
Mortgage Loans

|      |                                                                                                                                         |      |       |
|------|-----------------------------------------------------------------------------------------------------------------------------------------|------|-------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year .....                                              |      | ..... |
| 2.   | Cost of acquired:                                                                                                                       |      |       |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7) .....                                                                             |      |       |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....                                                                   |      |       |
| 3.   | Capitalized deferred interest and other:                                                                                                |      |       |
| 3.1  | TOTALS, Part 1, Column 12 .....                                                                                                         |      |       |
| 3.2  | TOTALS, Part 3, Column 11 .....                                                                                                         |      |       |
| 4.   | Accrual of discount .....                                                                                                               |      |       |
| 5.   | Unrealized valuation increase (decrease):                                                                                               |      |       |
| 5.1  | TOTALS, Part 1, Column 9 .....                                                                                                          |      |       |
| 5.2  | TOTALS, Part 3, Column 8 .....                                                                                                          |      |       |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 18 .....                                                                                 |      |       |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15 .....                                                                           | NONE |       |
| 8.   | Deduct amortization of premium and mortgage interest .....                                                                              |      |       |
| 9.   | TOTAL foreign exchange change in book value/recorded interest                                                                           |      |       |
| 9.1  | TOTALS, Part 1, Column 13 .....                                                                                                         |      |       |
| 9.2  | TOTALS, Part 3, Column 13 .....                                                                                                         |      |       |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                                       |      |       |
| 10.1 | TOTALS, Part 1, Column 11 .....                                                                                                         |      |       |
| 10.2 | TOTALS, Part 3, Column 10 .....                                                                                                         |      |       |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |      |       |
| 12.  | TOTAL valuation allowance .....                                                                                                         |      |       |
| 13.  | Subtotal (Line 11 plus Line 12) .....                                                                                                   |      |       |
| 14.  | Deduct total nonadmitted amounts .....                                                                                                  |      |       |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....                                               |      |       |

SCHEDULE BA - VERIFICATION BETWEEN YEARS  
Other Long-Term Invested Assets

|      |                                                                                                            |  |  |
|------|------------------------------------------------------------------------------------------------------------|--|--|
| 1.   | Book/adjusted carrying value, December 31 of prior year .....                                              |  |  |
| 2.   | Cost of acquired:                                                                                          |  |  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8) .....                                                |  |  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9) .....                                      |  |  |
| 3.   | Capitalized deferred interest and other:                                                                   |  |  |
| 3.1  | TOTALS, Part 1, Column 16 .....                                                                            |  |  |
| 3.2  | TOTALS, Part 3, Column 12 .....                                                                            |  |  |
| 4.   | Accrual of discount .....                                                                                  |  |  |
| 5.   | Unrealized valuation increase (decrease):                                                                  |  |  |
| 5.1  | TOTALS, Part 1, Column 13 .....                                                                            |  |  |
| 5.2  | TOTALS, Part 3, Column 9 .....                                                                             |  |  |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 19 .....                                                    |  |  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 20 .....                                              |  |  |
| 8.   | Deduct amortization of premium and depreciation .....                                                      |  |  |
| 9.   | TOTAL foreign exchange change in book/adjusted carrying value:                                             |  |  |
| 9.1  | TOTALS, Part 1, Column 17 .....                                                                            |  |  |
| 9.2  | TOTALS, Part 3, Column 14 .....                                                                            |  |  |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                          |  |  |
| 10.1 | TOTALS, Part 1, Column 15 .....                                                                            |  |  |
| 10.2 | TOTALS, Part 3, Column 11 .....                                                                            |  |  |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |  |  |
| 12.  | Deduct total nonadmitted amounts .....                                                                     |  |  |
| 13.  | Statement value at end of current period (Line 11 minus Line 12) .....                                     |  |  |

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS  
Bonds and Stocks

|     |                                                                                                                        |           |
|-----|------------------------------------------------------------------------------------------------------------------------|-----------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                          | 7,240,236 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                              | 555,518   |
| 3.  | Accrual of Discount .....                                                                                              | (1,311)   |
| 4.  | Unrealized valuation increase (decrease):                                                                              |           |
| 4.1 | Part 1, Column 12 .....                                                                                                |           |
| 4.2 | Part 2, Section 1, Column 15 .....                                                                                     |           |
| 4.3 | Part 2, Section 2, Column 13 .....                                                                                     |           |
| 4.4 | Part 4, Column 11 .....                                                                                                |           |
| 5.  | TOTAL gain (loss) on disposals, Part 4, Column 19 .....                                                                | (2,417)   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 460,358   |
| 7.  | Deduct amortization of premium .....                                                                                   | 18,404    |
| 8.  | TOTAL foreign exchange change in book/adjusted carrying value:                                                         |           |
| 8.1 | Part 1, Column 15 .....                                                                                                |           |
| 8.2 | Part 2, Section 1, Column 19 .....                                                                                     |           |
| 8.3 | Part 2, Section 2, Column 16 .....                                                                                     |           |
| 8.4 | Part 4, Column 15 .....                                                                                                |           |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                                      |           |
| 9.1 | Part 1, Column 14 .....                                                                                                |           |
| 9.2 | Part 2, Section 1, Column 17 .....                                                                                     |           |
| 9.3 | Part 2, Section 2, Column 14 .....                                                                                     |           |
| 9.4 | Part 4, Column 13 .....                                                                                                |           |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... |           |
| 11. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....             | 7,313,264 |
| 12. | Deduct total nonadmitted amounts .....                                                                                 |           |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                 | 7,313,264 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                            |                                  | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of<br>Bonds |
|--------------------------------------------------------|----------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| BONDS                                                  | 1. United States .....           | 1,515,842                            | 1,539,200       | 1,539,200        | 1,500,000                  |
| Governments                                            | 2. Canada .....                  |                                      |                 |                  |                            |
| (Including all obligations guaranteed                  | 3. Other Countries .....         |                                      |                 |                  |                            |
| by governments)                                        | 4. TOTALS .....                  | 1,515,842                            | 1,539,200       | 1,539,200        | 1,500,000                  |
| U.S. States, Territories and Possessions (Direct and   | 5. TOTALS .....                  |                                      |                 |                  |                            |
| guaranteed)                                            |                                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories and | 6. TOTALS .....                  |                                      |                 |                  |                            |
| Possessions (Direct and guaranteed)                    |                                  |                                      |                 |                  |                            |
| U.S. Special revenue and special assessment            | 7. TOTALS .....                  |                                      |                 |                  |                            |
| obligations and all non-guaranteed obligations of      |                                  |                                      |                 |                  |                            |
| agencies and authorities of governments and their      |                                  |                                      |                 |                  |                            |
| political subdivisions                                 |                                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous,                          | 8. United States .....           | 5,797,422                            | 5,197,801       | 5,834,980        | 5,767,763                  |
| SVO Identified Funds, Unaffiliated Bank Loans,         | 9. Canada .....                  |                                      |                 |                  |                            |
| Unaffiliated Certificates of Deposit and               | 10. Other Countries .....        |                                      |                 |                  |                            |
| Hybrid Securities (unaffiliated)                       | 11. TOTALS .....                 | 5,797,422                            | 5,197,801       | 5,834,980        | 5,767,763                  |
| Parent, Subsidiaries and Affiliates                    | 12. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 13. TOTAL Bonds .....            | 7,313,264                            | 6,737,001       | 7,374,179        | 7,267,763                  |
| PREFERRED STOCKS                                       | 14. United States .....          |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)            | 15. Canada .....                 |                                      |                 |                  |                            |
|                                                        | 16. Other Countries .....        |                                      |                 |                  |                            |
|                                                        | 17. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 18. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 19. TOTAL Preferred Stocks ..... |                                      |                 |                  |                            |
| COMMON STOCKS                                          | 20. United States .....          |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated),           | 21. Canada .....                 |                                      |                 |                  |                            |
| Mutual Funds, Unit Investment Trusts, Closed-          | 22. Other Countries .....        |                                      |                 |                  |                            |
| End Funds and Exchange Traded funds                    | 23. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 24. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 25. TOTAL Common Stocks .....    |                                      |                 |                  |                            |
|                                                        | 26. TOTAL Stocks .....           |                                      |                 |                  |                            |
|                                                        | 27. TOTAL Bonds and Stocks ..... | 7,313,264                            | 6,737,001       | 7,374,179        |                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation |                                                                                 | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 12.7 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed (a) |
|------------------|---------------------------------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|----------------------------------------|
| 1.               | U.S. Governments                                                                |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 1.1              | NAIC 1                                                                          |                           | 1,515,842                              |                                          |                                           |                       | X X X                       | 1,515,842                  | 20.73                                   | 1,522,381                                 | 21.03                                  | 1,515,842                         |                                        |
| 1.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.7              | TOTALS                                                                          |                           | 1,515,842                              |                                          |                                           |                       | X X X                       | 1,515,842                  | 20.73                                   | 1,522,381                                 | 21.03                                  | 1,515,842                         |                                        |
| 2.               | All Other Governments                                                           |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 2.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.               | U.S. States, Territories and Possessions, etc.,<br>Guaranteed                   |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 3.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.               | U.S. Political Subdivisions of States, Territories &<br>Possessions, Guaranteed |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 4.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.               | U.S. Special Revenue & Special Assessment Obligations<br>etc., Non-Guaranteed   |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 5.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |

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

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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                            | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-------------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over<br>20 Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 12.7 | Total From<br>Column 7 Prior Year | % From Column 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 6.1 NAIC 1                                     | 15,055            | 2,190,200                      | 1,519,969                        | 40,953                            |                  | X X X               | 3,766,177             | 51.50                           | 3,638,779                         | 50.26                         | 3,766,177                |                               |
| 6.2 NAIC 2                                     | 2,392             | 1,187,274                      | 602,682                          |                                   |                  | X X X               | 1,792,349             | 24.51                           | 1,645,481                         | 22.73                         | 1,792,349                |                               |
| 6.3 NAIC 3                                     | 66,569            | 172,327                        |                                  |                                   |                  | X X X               | 238,896               | 3.27                            | 433,595                           | 5.99                          | 238,896                  |                               |
| 6.4 NAIC 4                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 6.5 NAIC 5                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 6.6 NAIC 6                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 6.7 TOTALS                                     | 84,016            | 3,549,801                      | 2,122,652                        | 40,953                            |                  | X X X               | 5,797,422             | 79.27                           | 5,717,855                         | 78.97                         | 5,797,422                |                               |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 7.1 NAIC 1                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.2 NAIC 2                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.3 NAIC 3                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.4 NAIC 4                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.5 NAIC 5                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.6 NAIC 6                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 7.7 TOTALS                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 8.1 NAIC 1                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.2 NAIC 2                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.3 NAIC 3                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.4 NAIC 4                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.5 NAIC 5                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.6 NAIC 6                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 8.7 TOTALS                                     |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 9. SVO Identified Funds                        |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 9.1 NAIC 1                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.2 NAIC 2                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.3 NAIC 3                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.4 NAIC 4                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.5 NAIC 5                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.6 NAIC 6                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 9.7 TOTALS                                     | X X X             | X X X                          | X X X                            | X X X                             | X X X            |                     |                       |                                 |                                   |                               |                          |                               |
| 10. Unaffiliated Bank Loans                    |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 10.1 NAIC 1                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.2 NAIC 2                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.3 NAIC 3                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.4 NAIC 4                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.5 NAIC 5                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.6 NAIC 6                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 10.7 TOTALS                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 |                                   |                               |                          |                               |
| 11. Unaffiliated Certificates of Deposit       |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                               |                          |                               |
| 11.1 NAIC 1                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.2 NAIC 2                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.3 NAIC 3                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.4 NAIC 4                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.5 NAIC 5                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.6 NAIC 6                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |
| 11.7 TOTALS                                    |                   |                                |                                  |                                   |                  | X X X               |                       |                                 | X X X                             | X X X                         |                          |                               |

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

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

|      |                                                   | 1                         | 2                                 | 3                                   | 4                                    | 5                | 6                      | 7                     | 8                                  | 9                                    | 10                               | 11                          | 12                               |
|------|---------------------------------------------------|---------------------------|-----------------------------------|-------------------------------------|--------------------------------------|------------------|------------------------|-----------------------|------------------------------------|--------------------------------------|----------------------------------|-----------------------------|----------------------------------|
|      | NAIC Designation                                  | 1<br>1 Year<br>or<br>Less | Over 1 Year<br>Through<br>5 Years | Over 5 Years<br>Through<br>10 Years | Over 10 Years<br>Through<br>20 Years | Over<br>20 Years | No<br>Maturity<br>Date | Total<br>Current Year | Column 7<br>as a % of<br>Line 12.7 | Total<br>From Column 7<br>Prior Year | % From<br>Column 8<br>Prior Year | Total<br>Publicly<br>Traded | Total<br>Privately<br>Placed (a) |
| 12.  | Total Bonds Current Year                          |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 12.1 | NAIC 1                                            | (d)..... 15,055           | ..... 3,706,042                   | ..... 1,519,969                     | ..... 40,953                         |                  |                        | ..... 5,282,019       | ..... 72.23                        | ..... X X X                          | ..... X X X                      | ..... 5,282,019             |                                  |
| 12.2 | NAIC 2                                            | (d)..... 2,392            | ..... 1,187,274                   | ..... 602,682                       |                                      |                  |                        | ..... 1,792,349       | ..... 24.51                        | ..... X X X                          | ..... X X X                      | ..... 1,792,349             |                                  |
| 12.3 | NAIC 3                                            | (d)..... 66,569           | ..... 172,327                     |                                     |                                      |                  |                        | ..... 238,896         | ..... 3.27                         | ..... X X X                          | ..... X X X                      | ..... 238,896               |                                  |
| 12.4 | NAIC 4                                            | (d).....                  |                                   |                                     |                                      |                  |                        |                       |                                    | ..... X X X                          | ..... X X X                      |                             |                                  |
| 12.5 | NAIC 5                                            | (d).....                  |                                   |                                     |                                      |                  |                        | (c).....              |                                    | ..... X X X                          | ..... X X X                      |                             |                                  |
| 12.6 | NAIC 6                                            | (d).....                  |                                   |                                     |                                      |                  |                        | (c).....              |                                    | ..... X X X                          | ..... X X X                      |                             |                                  |
| 12.7 | TOTALS                                            | ..... 84,016              | ..... 5,065,643                   | ..... 2,122,652                     | ..... 40,953                         |                  |                        | (b)..... 7,313,264    | ..... 100.00                       | ..... X X X                          | ..... X X X                      | ..... 7,313,264             |                                  |
| 12.8 | Line 12.7 as a % of Column 7                      | ..... 1.15                | ..... 69.27                       | ..... 29.02                         | ..... 0.56                           |                  |                        | ..... 100.00          | ..... X X X                        | ..... X X X                          | ..... X X X                      | ..... 100.00                |                                  |
| 13.  | Total Bonds Prior Year                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 13.1 | NAIC 1                                            | ..... 15,496              | ..... 3,506,898                   | ..... 1,596,543                     | ..... 42,223                         |                  |                        | ..... X X X           | ..... X X X                        | ..... 5,161,160                      | ..... 71.28                      | ..... 5,161,160             |                                  |
| 13.2 | NAIC 2                                            | ..... 2,643               | ..... 937,913                     | ..... 704,925                       |                                      |                  |                        | ..... X X X           | ..... X X X                        | ..... 1,645,481                      | ..... 22.73                      | ..... 1,645,481             |                                  |
| 13.3 | NAIC 3                                            | ..... 234,464             | ..... 199,131                     |                                     |                                      |                  |                        | ..... X X X           | ..... X X X                        | ..... 433,595                        | ..... 5.99                       | ..... 433,595               |                                  |
| 13.4 | NAIC 4                                            |                           |                                   |                                     |                                      |                  |                        | ..... X X X           | ..... X X X                        |                                      |                                  |                             |                                  |
| 13.5 | NAIC 5                                            |                           |                                   |                                     |                                      |                  |                        | ..... X X X           | ..... X X X                        | (c).....                             |                                  |                             |                                  |
| 13.6 | NAIC 6                                            |                           |                                   |                                     |                                      |                  |                        | ..... X X X           | ..... X X X                        | (c).....                             |                                  |                             |                                  |
| 13.7 | TOTALS                                            | ..... 252,603             | ..... 4,643,942                   | ..... 2,301,468                     | ..... 42,223                         |                  |                        | ..... X X X           | ..... X X X                        | (b)..... 7,240,236                   | ..... 100.00                     | ..... 7,240,236             |                                  |
| 13.8 | Line 13.7 as a % of Col. 9                        | ..... 3.49                | ..... 64.14                       | ..... 31.79                         | ..... 0.58                           |                  |                        | ..... X X X           | ..... X X X                        | ..... 100.00                         | ..... X X X                      | ..... 100.00                |                                  |
| 14.  | Total Publicly Traded Bonds                       |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 14.1 | NAIC 1                                            | ..... 15,055              | ..... 3,706,042                   | ..... 1,519,969                     | ..... 40,953                         |                  |                        | ..... 5,282,019       | ..... 72.23                        | ..... 5,161,160                      | ..... 71.28                      | ..... 5,282,019             | ..... X X X                      |
| 14.2 | NAIC 2                                            | ..... 2,392               | ..... 1,187,274                   | ..... 602,682                       |                                      |                  |                        | ..... 1,792,349       | ..... 24.51                        | ..... 1,645,481                      | ..... 22.73                      | ..... 1,792,349             | ..... X X X                      |
| 14.3 | NAIC 3                                            | ..... 66,569              | ..... 172,327                     |                                     |                                      |                  |                        | ..... 238,896         | ..... 3.27                         | ..... 433,595                        | ..... 5.99                       | ..... 238,896               | ..... X X X                      |
| 14.4 | NAIC 4                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             | ..... X X X                      |
| 14.5 | NAIC 5                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             | ..... X X X                      |
| 14.6 | NAIC 6                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             | ..... X X X                      |
| 14.7 | TOTALS                                            | ..... 84,016              | ..... 5,065,643                   | ..... 2,122,652                     | ..... 40,953                         |                  |                        | ..... 7,313,264       | ..... 100.00                       | ..... 7,240,236                      | ..... 100.00                     | ..... 7,313,264             | ..... X X X                      |
| 14.8 | Line 14.7 as a % of Col. 7                        | ..... 1.15                | ..... 69.27                       | ..... 29.02                         | ..... 0.56                           |                  |                        | ..... 100.00          | ..... X X X                        | ..... X X X                          | ..... X X X                      | ..... 100.00                | ..... X X X                      |
| 14.9 | Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | ..... 1.15                | ..... 69.27                       | ..... 29.02                         | ..... 0.56                           |                  |                        | ..... 100.00          | ..... X X X                        | ..... X X X                          | ..... X X X                      | ..... 100.00                | ..... X X X                      |
| 15.  | Total Privately Placed Bonds                      |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 15.1 | NAIC 1                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.2 | NAIC 2                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.3 | NAIC 3                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.4 | NAIC 4                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.5 | NAIC 5                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.6 | NAIC 6                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.7 | TOTALS                                            |                           |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  | ..... X X X                 |                                  |
| 15.8 | Line 15.7 as a % of Col. 7                        |                           |                                   |                                     |                                      |                  |                        |                       | ..... X X X                        | ..... X X X                          | ..... X X X                      | ..... X X X                 |                                  |
| 15.9 | Line 15.7 as a % of Line 12.7, Col. 7, Section 12 |                           |                                   |                                     |                                      |                  |                        |                       | ..... X X X                        | ..... X X X                          | ..... X X X                      | ..... X X X                 |                                  |

(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 \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 12.09 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed |
|----------------------|--------------------------------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|------------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|------------------------------------|
| 1.                   | U.S. Governments                                                               |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 1.01                 | Issuer Obligations                                                             |                           | 1,515,842                              |                                          |                                           |                       | X X X                       | 1,515,842                  | 20.73                                    | 1,522,381                                 | 21.03                                  | 1,515,842                         |                                    |
| 1.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.05                 | TOTALS                                                                         |                           | 1,515,842                              |                                          |                                           |                       | X X X                       | 1,515,842                  | 20.73                                    | 1,522,381                                 | 21.03                                  | 1,515,842                         |                                    |
| 2.                   | All Other Governments                                                          |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 2.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.                   | U.S. States, Territories and Possessions, Guaranteed                           |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 3.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.                   | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 4.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.                   | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 5.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.                   | Industrial and Miscellaneous                                                   |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 6.01                 | Issuer Obligations                                                             |                           | 3,286,341                              | 2,027,623                                |                                           |                       | X X X                       | 5,313,964                  | 72.66                                    | 5,201,451                                 | 71.84                                  | 5,313,964                         |                                    |
| 6.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.04                 | Other Loan-Backed and Structured Securities                                    | 84,016                    | 263,460                                | 95,028                                   | 40,953                                    |                       | X X X                       | 483,457                    | 6.61                                     | 516,404                                   | 7.13                                   | 483,457                           |                                    |
| 6.05                 | TOTALS                                                                         | 84,016                    | 3,549,801                              | 2,122,652                                | 40,953                                    |                       | X X X                       | 5,797,422                  | 79.27                                    | 5,717,855                                 | 78.97                                  | 5,797,422                         |                                    |
| 7.                   | Hybrid Securities                                                              |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 7.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.                   | Parent, Subsidiaries and Affiliates                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 8.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.05                 | Affiliated Bank Loans - Issued                                                 |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.06                 | Affiliated Bank Loans - Acquired                                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.07                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |

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                        |
|-------|-----------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|-----------------------|----------------------------------|-----------------------------------|-------------------------------|--------------------------|---------------------------|
|       | Distribution by Type                                | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 12.09 | Total From<br>Column 7 Prior Year | % From Column 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 9.    | SVO Identified Funds                                |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 9.01  | Exchange Traded Funds Identified by the SVO         | X X X             | X X X                          | X X X                            | X X X                             | X X X         |                     |                       |                                  |                                   |                               |                          |                           |
| 10.   | Unaffiliated Bank Loans                             |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 10.01 | Unaffiliated Bank Loans - Issued                    |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          |                           |
| 10.02 | Unaffiliated Bank Loans - Acquired                  |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          |                           |
| 10.03 | TOTALS                                              |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          |                           |
| 11.   | Unaffiliated Certificates of Deposit                |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 11.01 | TOTALS                                              |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.   | Total Bonds Current Year                            |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 12.01 | Issuer Obligations                                  |                   | 4,802,183                      | 2,027,623                        |                                   |               | X X X               | 6,829,806             | 93.39                            | X X X                             | X X X                         | 6,829,806                |                           |
| 12.02 | Residential Mortgage-Backed Securities              |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.03 | Commercial Mortgage-Backed Securities               |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.04 | Other Loan-Backed and Structured Securities         | 84,016            | 263,460                        | 95,028                           | 40,953                            |               | X X X               | 483,457               | 6.61                             | X X X                             | X X X                         | 483,457                  |                           |
| 12.05 | SVO Identified Funds                                | X X X             | X X X                          | X X X                            | X X X                             | X X X         |                     |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.06 | Affiliated Bank Loans                               |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.07 | Unaffiliated Bank Loans                             |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.08 | Unaffiliated Certificates of Deposit                |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          |                           |
| 12.09 | TOTALS                                              | 84,016            | 5,065,643                      | 2,122,652                        | 40,953                            |               |                     | 7,313,264             | 100.00                           | X X X                             | X X X                         | 7,313,264                |                           |
| 12.10 | Lines 12.09 as a % Col. 7                           | 1.15              | 69.27                          | 29.02                            | 0.56                              |               |                     | 100.00                |                                  | X X X                             | X X X                         | 100.00                   |                           |
| 13.   | Total Bonds Prior Year                              |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 13.01 | Issuer Obligations                                  | 174,988           | 4,352,935                      | 2,195,909                        |                                   |               | X X X               | X X X                 | X X X                            | 6,723,832                         | 92.87                         | 6,723,832                |                           |
| 13.02 | Residential Mortgage-Backed Securities              |                   |                                |                                  |                                   |               | X X X               | X X X                 | X X X                            |                                   |                               |                          |                           |
| 13.03 | Commercial Mortgage-Backed Securities               |                   |                                |                                  |                                   |               | X X X               | X X X                 | X X X                            |                                   |                               |                          |                           |
| 13.04 | Other Loan-Backed and Structured Securities         | 77,615            | 291,007                        | 105,559                          | 42,223                            |               | X X X               | X X X                 | X X X                            | 516,404                           | 7.13                          | 516,404                  |                           |
| 13.05 | SVO Identified Funds                                | X X X             | X X X                          | X X X                            | X X X                             | X X X         |                     | X X X                 | X X X                            |                                   |                               |                          |                           |
| 13.06 | Affiliated Bank Loans                               |                   |                                |                                  |                                   |               | X X X               | X X X                 | X X X                            |                                   |                               |                          |                           |
| 13.07 | Unaffiliated Bank Loans                             |                   |                                |                                  |                                   |               | X X X               | X X X                 | X X X                            |                                   |                               |                          |                           |
| 13.08 | Unaffiliated Certificates of Deposit                | X X X             | X X X                          | X X X                            | X X X                             | X X X         | X X X               | X X X                 | X X X                            | X X X                             | X X X                         | X X X                    | X X X                     |
| 13.09 | TOTALS                                              | 252,603           | 4,643,942                      | 2,301,468                        | 42,223                            |               |                     | X X X                 | X X X                            | 7,240,236                         | 100.00                        | 7,240,236                |                           |
| 13.10 | Line 13.09 as a % of Col. 9                         | 3.49              | 64.14                          | 31.79                            | 0.58                              |               |                     | X X X                 | X X X                            | 100.00                            | X X X                         | 100.00                   |                           |
| 14.   | Total Publicly Traded Bonds                         |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 14.01 | Issuer Obligations                                  |                   | 4,802,183                      | 2,027,623                        |                                   |               | X X X               | 6,829,806             | 93.39                            | 6,723,832                         | 92.87                         | 6,829,806                | X X X                     |
| 14.02 | Residential Mortgage-Backed Securities              |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          | X X X                     |
| 14.03 | Commercial Mortgage-Backed Securities               |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          | X X X                     |
| 14.04 | Other Loan-Backed and Structured Securities         | 84,016            | 263,460                        | 95,028                           | 40,953                            |               | X X X               | 483,457               | 6.61                             | 516,404                           | 7.13                          | 483,457                  | X X X                     |
| 14.05 | SVO Identified Funds                                | X X X             | X X X                          | X X X                            | X X X                             | X X X         |                     |                       |                                  |                                   |                               |                          | X X X                     |
| 14.06 | Affiliated Bank Loans                               |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          | X X X                     |
| 14.07 | Unaffiliated Bank Loans                             |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               |                          | X X X                     |
| 14.08 | Unaffiliated Certificates of Deposit                |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         |                          | X X X                     |
| 14.09 | TOTALS                                              | 84,016            | 5,065,643                      | 2,122,652                        | 40,953                            |               |                     | 7,313,264             | 100.00                           | 7,240,236                         | 100.00                        | 7,313,264                | X X X                     |
| 14.10 | Line 14.09 as a % of Col. 7                         | 1.15              | 69.27                          | 29.02                            | 0.56                              |               |                     | 100.00                | X X X                            | X X X                             | X X X                         | 100.00                   | X X X                     |
| 14.11 | Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 1.15              | 69.27                          | 29.02                            | 0.56                              |               |                     | 100.00                | X X X                            | X X X                             | X X X                         | 100.00                   | X X X                     |
| 15.   | Total Privately Placed Bonds                        |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               |                          |                           |
| 15.01 | Issuer Obligations                                  |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.02 | Residential Mortgage-Backed Securities              |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.03 | Commercial Mortgage-Backed Securities               |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.04 | Other Loan-Backed and Structured Securities         |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.05 | SVO Identified Funds                                | X X X             | X X X                          | X X X                            | X X X                             | X X X         |                     |                       |                                  |                                   |                               | X X X                    |                           |
| 15.06 | Affiliated Bank Loans                               |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.07 | Unaffiliated Bank Loans                             |                   |                                |                                  |                                   |               | X X X               |                       |                                  |                                   |                               | X X X                    |                           |
| 15.08 | Unaffiliated Certificates of Deposit                |                   |                                |                                  |                                   |               | X X X               |                       |                                  | X X X                             | X X X                         | X X X                    |                           |
| 15.09 | TOTALS                                              |                   |                                |                                  |                                   |               |                     |                       |                                  |                                   |                               | X X X                    |                           |
| 15.10 | Line 15.09 as a % of Col. 7                         |                   |                                |                                  |                                   |               |                     |                       | X X X                            | X X X                             | X X X                         | X X X                    |                           |
| 15.11 | Line 15.09 as a % of Line 12.09, Col. 7, Section 12 |                   |                                |                                  |                                   |               |                     |                       | X X X                            | X X X                             | X X X                         | X X X                    |                           |

SI10 Schedule DA - Verification ..... NONE

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

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

|     |                                                                                                       | 1         | 2     | 3                            | 4         |
|-----|-------------------------------------------------------------------------------------------------------|-----------|-------|------------------------------|-----------|
|     |                                                                                                       | Total     | Bonds | Money Market<br>Mutual Funds | Other (a) |
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                         | 2,113,051 | ..... | 711,026                      | 1,402,025 |
| 2.  | Cost of cash equivalents acquired .....                                                               | 1,054,326 | ..... | 987,747                      | 66,578    |
| 3.  | Accrual of discount .....                                                                             | .....     | ..... | .....                        | .....     |
| 4.  | Unrealized valuation increase (decrease) .....                                                        | .....     | ..... | .....                        | .....     |
| 5.  | TOTAL gain (loss) on disposals .....                                                                  | .....     | ..... | .....                        | .....     |
| 6.  | Deduct consideration received on disposals .....                                                      | 907,210   | ..... | 904,500                      | 2,710     |
| 7.  | Deduct amortization of premium .....                                                                  | .....     | ..... | .....                        | .....     |
| 8.  | TOTAL foreign exchange change in book/adjusted carrying value .....                                   | .....     | ..... | .....                        | .....     |
| 9.  | Deduct current year's other-than-temporary impairment recognized .....                                | .....     | ..... | .....                        | .....     |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) ..... | 2,260,167 | ..... | 794,274                      | 1,465,893 |
| 11. | Deduct total nonadmitted amounts .....                                                                | .....     | ..... | .....                        | .....     |
| 12. | Statement value at end of current period (Lines 10 minus 11) .....                                    | 2,260,167 | ..... | 794,274                      | 1,465,893 |

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

E01 Schedule A - Part 1 Real Estate Owned ..... NONE

E02 Schedule A - Part 2 Real Estate Acquired ..... NONE

E03 Schedule A - Part 3 Real Estate Disposed ..... NONE

E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

| 1                                                              | 2                                                | Codes |               |           | 6                                                                         | 7           | Fair Value                     |            | 10        | 11                            | Change in Book/Adjusted Carrying Value    |                                          |                                                             |                                            | Interest |                            |           |                                 |                             | Dates      |                                  |
|----------------------------------------------------------------|--------------------------------------------------|-------|---------------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|------------|-----------|-------------------------------|-------------------------------------------|------------------------------------------|-------------------------------------------------------------|--------------------------------------------|----------|----------------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                                                                |                                                  | 3     | 4             | 5         |                                                                           |             | 8                              | 9          |           |                               | 12                                        | 13                                       | 14                                                          | 15                                         | 16       | 17                         | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP                                                          | Description                                      | Code  | F O R E I G N | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of Interest | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| U.S. Governments - Issuer Obligations                          |                                                  |       |               |           |                                                                           |             |                                |            |           |                               |                                           |                                          |                                                             |                                            |          |                            |           |                                 |                             |            |                                  |
| 9128284M9                                                      | UNITED STATES TREASURY                           |       |               |           | 1.A                                                                       | 1,539,200   | 102.6133                       | 1,539,200  | 1,500,000 | 1,515,842                     |                                           | (6,539)                                  |                                                             |                                            | 2.875    | 2.406                      | AO        | 7,386                           | 86,250                      | 04/24/2019 | 04/30/2025                       |
| 001999999                                                      | Subtotal - U.S. Governments - Issuer Obligations |       |               |           |                                                                           | 1,539,200   | X X X                          | 1,539,200  | 1,500,000 | 1,515,842                     |                                           | (6,539)                                  |                                                             |                                            | X X X    | X X X                      | X X X     | 7,386                           | 86,250                      | X X X      | X X X                            |
| 010999999                                                      | Subtotal - U.S. Governments                      |       |               |           |                                                                           | 1,539,200   | X X X                          | 1,539,200  | 1,500,000 | 1,515,842                     |                                           | (6,539)                                  |                                                             |                                            | X X X    | X X X                      | X X X     | 7,386                           | 86,250                      | X X X      | X X X                            |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                  |       |               |           |                                                                           |             |                                |            |           |                               |                                           |                                          |                                                             |                                            |          |                            |           |                                 |                             |            |                                  |
| 00206RML3                                                      | AT&T INC                                         |       |               | 1.2       | 2.B FE                                                                    | 124,791     | 90.2620                        | 112,828    | 125,000   | 124,863                       |                                           | 41                                       |                                                             |                                            | 1.700    | 1.735                      | MS        | 567                             | 2,125                       | 03/19/2021 | 03/25/2026                       |
| 00724PAB5                                                      | ADOBE INC                                        |       |               | 1.2       | 1.F FE                                                                    | 79,830      | 94.5330                        | 75,626     | 80,000    | 79,927                        |                                           | 34                                       |                                                             |                                            | 1.900    | 1.945                      | FA        | 633                             | 1,520                       | 01/22/2020 | 02/01/2025                       |
| 00724PAD1                                                      | ADOBE INC                                        |       |               | 1.2       | 1.F FE                                                                    | 124,900     | 85.5130                        | 106,891    | 125,000   | 124,927                       |                                           | 9                                        |                                                             |                                            | 2.300    | 2.309                      | FA        | 1,198                           | 2,875                       | 01/22/2020 | 02/01/2030                       |
| 02361DAY6                                                      | AMEREN ILLINOIS CO                               |       |               | 1.2       | 1.F FE                                                                    | 49,914      | 93.2130                        | 46,607     | 50,000    | 49,916                        |                                           | 3                                        |                                                             |                                            | 3.850    | 3.871                      | MS        | 652                             |                             | 08/15/2022 | 09/01/2032                       |
| 025816CS6                                                      | AMERICAN EXPRESS CO                              |       |               | 2         | 1.F FE                                                                    | 129,879     | 91.0650                        | 118,385    | 130,000   | 129,898                       |                                           | 19                                       |                                                             |                                            | 2.550    | 2.570                      | MS        | 1,077                           | 1,658                       | 03/01/2022 | 03/04/2027                       |
| 03027XAV2                                                      | AMERICAN TOWER CORP                              |       |               | 1.2       | 2.C FE                                                                    | 102,121     | 95.4470                        | 95,447     | 100,000   | 100,864                       | (425)                                     |                                          |                                                             |                                            | 2.950    | 2.495                      | JJ        | 1,360                           | 2,950                       | 12/17/2019 | 01/15/2025                       |
| 03027XBA7                                                      | AMERICAN TOWER CORP                              |       |               | 1.2       | 2.C FE                                                                    | 124,450     | 84.9360                        | 106,170    | 125,000   | 124,597                       |                                           | 51                                       |                                                             |                                            | 2.900    | 2.951                      | JJ        | 1,672                           | 3,625                       | 01/07/2020 | 01/15/2030                       |
| 03040WAQ8                                                      | AMERICAN WATER CAPITAL CORP                      |       |               | 1.2       | 2.A FE                                                                    | 99,671      | 92.3620                        | 92,362     | 100,000   | 99,836                        |                                           | 32                                       |                                                             |                                            | 2.950    | 2.988                      | MS        | 983                             | 2,950                       | 08/07/2017 | 09/01/2027                       |
| 037833BG4                                                      | APPLE INC                                        |       |               | 1         | 1.B FE                                                                    | 105,683     | 96.7030                        | 96,703     | 100,000   | 102,555                       | (1,043)                                   |                                          |                                                             |                                            | 3.200    | 2.087                      | MN        | 427                             | 3,200                       | 12/05/2019 | 05/13/2025                       |
| 037833DP2                                                      | APPLE INC                                        |       |               | 1.2       | 1.B FE                                                                    | 123,666     | 86.7170                        | 108,396    | 125,000   | 124,044                       |                                           | 131                                      |                                                             |                                            | 2.200    | 2.324                      | MS        | 840                             | 2,750                       | 01/16/2020 | 09/11/2029                       |
| 037833DX5                                                      | APPLE INC                                        |       |               | 1.2       | 1.B FE                                                                    | 49,882      | 90.1980                        | 45,099     | 50,000    | 49,937                        |                                           | 24                                       |                                                             |                                            | 0.550    | 0.598                      | FA        | 100                             | 275                         | 08/13/2020 | 08/20/2025                       |
| 05531FBH5                                                      | TRUIST FINANCIAL CORP                            |       |               | 2         | 1.G FE                                                                    | 100,986     | 96.1200                        | 96,120     | 100,000   | 100,337                       |                                           | (218)                                    |                                                             |                                            | 2.500    | 2.271                      | FA        | 1,042                           | 2,500                       | 12/05/2019 | 08/01/2024                       |
| 06051GHY8                                                      | BANK OF AMERICA CORP                             |       |               | 1.2,5     | 1.F FE                                                                    | 77,117      | 92.7590                        | 69,569     | 75,000    | 76,057                        |                                           | (491)                                    |                                                             |                                            | 2.015    | 1.336                      | FA        | 579                             | 1,511                       | 12/02/2020 | 02/13/2026                       |
| 06406RAL1                                                      | BANK OF NEW YORK MELLON CORP                     |       |               |           | 1.E FE                                                                    | 100,441     | 95.3690                        | 95,369     | 100,000   | 100,174                       |                                           | (93)                                     |                                                             |                                            | 2.100    | 2.002                      | AO        | 391                             | 2,100                       | 01/21/2020 | 10/24/2024                       |
| 06406RAW7                                                      | BANK OF NEW YORK MELLON CORP                     |       |               | 2         | 1.E FE                                                                    | 125,000     | 77.5530                        | 96,941     | 125,000   | 125,000                       |                                           |                                          |                                                             |                                            | 1.800    | 1.800                      | JJ        | 956                             | 2,256                       | 07/20/2021 | 07/28/2031                       |
| 07330MAB3                                                      | TRUIST BANK                                      |       |               | 2         | 1.F FE                                                                    | 107,141     | 96.1040                        | 96,104     | 100,000   | 102,293                       |                                           | (833)                                    |                                                             |                                            | 3.625    | 2.713                      | MS        | 1,057                           | 3,625                       | 10/03/2016 | 09/16/2025                       |
| 14913Q3B3                                                      | CATERPILLAR FINANCIAL SERVICES CORP              |       |               | 1         | 1.F FE                                                                    | 114,702     | 95.4530                        | 109,771    | 115,000   | 114,886                       |                                           | 60                                       |                                                             |                                            | 2.150    | 2.205                      | MN        | 364                             | 2,473                       | 11/05/2019 | 11/08/2024                       |
| 15089QAJ3                                                      | CELANESE US HOLDINGS LLC                         |       |               | 1.2       | 2.C FE                                                                    | 157,862     | 96.5580                        | 144,837    | 150,000   | 152,581                       | (1,992)                                   |                                          |                                                             |                                            | 3.500    | 2.116                      | MN        | 773                             | 5,250                       | 07/24/2020 | 05/08/2024                       |
| 161175BU7                                                      | CHARTER COMMUNICATIONS OPERATING LLC             |       |               | 1.2       | 2.C FE                                                                    | 124,533     | 78.0810                        | 97,601     | 125,000   | 124,634                       |                                           | 39                                       |                                                             |                                            | 2.800    | 2.840                      | AO        | 875                             | 3,500                       | 04/15/2020 | 04/01/2031                       |
| 166764BW9                                                      | CHEVRON CORP                                     |       |               | 1.2       | 1.D FE                                                                    | 156,564     | 93.1120                        | 139,668    | 150,000   | 153,268                       | (1,422)                                   |                                          |                                                             |                                            | 1.554    | 0.589                      | MN        | 324                             | 2,331                       | 09/02/2020 | 05/11/2025                       |
| 172967NA5                                                      | CITIGROUP INC                                    |       |               | 1.2,5     | 1.G FE                                                                    | 46,442      | 86.8460                        | 43,423     | 50,000    | 46,540                        |                                           | 97                                       |                                                             |                                            | 1.462    | 3.103                      | JD        | 45                              | 366                         | 12/08/2022 | 06/09/2027                       |
| 17308CC53                                                      | CITIGROUP INC                                    |       |               | 1.2,5     | 1.G FE                                                                    | 127,496     | 84.3120                        | 105,390    | 125,000   | 126,814                       | (238)                                     |                                          |                                                             |                                            | 2.976    | 2.742                      | MN        | 579                             | 3,720                       | 01/15/2020 | 11/05/2030                       |
| 191216CM0                                                      | COCA-COLA CO                                     |       |               | 1         | 1.E FE                                                                    | 122,313     | 85.7400                        | 107,175    | 125,000   | 123,096                       |                                           | 260                                      |                                                             |                                            | 2.125    | 2.373                      | MS        | 849                             | 2,656                       | 12/02/2019 | 09/06/2029                       |
| 20030NBW0                                                      | COMCAST CORP                                     |       |               | 1.2       | 1.G FE                                                                    | 52,634      | 90.9890                        | 45,495     | 50,000    | 51,959                        |                                           | (501)                                    |                                                             |                                            | 2.350    | 1.287                      | JJ        | 542                             | 1,175                       | 08/24/2021 | 01/15/2027                       |
| 20030NDK4                                                      | COMCAST CORP                                     |       |               | 1.2       | 1.G FE                                                                    | 23,008      | 94.3740                        | 23,594     | 25,000    | 23,092                        |                                           | 84                                       |                                                             |                                            | 3.300    | 5.332                      | AO        | 206                             |                             | 10/13/2022 | 04/01/2027                       |
| 22822VAN1                                                      | CROWN CASTLE INC                                 |       |               | 1.2       | 2.B FE                                                                    | 124,764     | 87.4060                        | 109,258    | 125,000   | 124,831                       |                                           | 22                                       |                                                             |                                            | 3.100    | 3.122                      | MN        | 495                             | 3,875                       | 08/01/2019 | 11/15/2029                       |
| 22822VAV3                                                      | CROWN CASTLE INC                                 |       |               | 1.2       | 2.B FE                                                                    | 39,738      | 86.5080                        | 34,603     | 40,000    | 39,816                        |                                           | 50                                       |                                                             |                                            | 1.050    | 1.183                      | JJ        | 194                             | 420                         | 07/27/2021 | 07/15/2026                       |
| 29364WAY4                                                      | ENTERGY LOUISIANA LLC                            |       |               | 1.2       | 1.F FE                                                                    | 99,577      | 91.0130                        | 91,013     | 100,000   | 99,830                        |                                           | 43                                       |                                                             |                                            | 2.400    | 2.448                      | AO        | 600                             | 2,400                       | 09/28/2016 | 10/01/2026                       |
| 29444UBC9                                                      | EQUINIX INC                                      |       |               | 1.2       | 2.B FE                                                                    | 125,000     | 95.2940                        | 119,118    | 125,000   | 125,000                       |                                           |                                          |                                                             |                                            | 2.625    | 2.625                      | MN        | 392                             | 3,281                       | 11/06/2019 | 11/18/2024                       |
| 30231GBD3                                                      | EXXON MOBIL CORP                                 |       |               | 1.2       | 1.D FE                                                                    | 80,669      | 92.7060                        | 69,530     | 75,000    | 78,504                        |                                           | (993)                                    |                                                             |                                            | 2.275    | 0.900                      | FA        | 640                             | 1,706                       | 10/20/2020 | 08/16/2026                       |
| 30231GBN1                                                      | EXXON MOBIL CORP                                 |       |               | 1.2       | 1.D FE                                                                    | 71,679      | 87.5340                        | 61,274     | 70,000    | 71,385                        |                                           | (166)                                    |                                                             |                                            | 2.610    | 2.322                      | AO        | 386                             | 1,827                       | 04/05/2021 | 10/15/2030                       |
| 34964CAE6                                                      | FORTUNE BRANDS INNOVATIONS INC                   |       |               | 1.2       | 2.B FE                                                                    | 129,756     | 86.8720                        | 108,590    | 125,000   | 128,404                       |                                           | (475)                                    |                                                             |                                            | 3.250    | 2.786                      | MS        | 1,196                           | 4,063                       | 01/29/2020 | 09/15/2029                       |
| 42809HAG2                                                      | HESS CORP                                        |       |               | 1.2       | 2.C FE                                                                    | 137,994     | 95.6520                        | 133,913    | 140,000   | 138,173                       |                                           | 179                                      |                                                             |                                            | 4.300    | 4.642                      | AO        | 1,505                           | 3,010                       | 07/26/2022 | 04/01/2027                       |
| 46647PAH9                                                      | JPMORGAN CHASE & CO                              |       |               | 1.2,5     | 1.E FE                                                                    | 129,355     | 97.1840                        | 121,480    | 125,000   | 126,250                       |                                           | (1,048)                                  |                                                             |                                            | 3.220    | 2.343                      | MS        | 1,342                           | 4,025                       | 12/18/2019 | 03/01/2025                       |
| 494368CD3                                                      | KIMBERLY-CLARK CORP                              |       |               | 1.2       | 1.F FE                                                                    | 99,586      | 80.7230                        | 80,723     | 100,000   | 99,630                        |                                           | 38                                       |                                                             |                                            | 2.000    | 2.046                      | MN        | 328                             | 2,000                       | 10/28/2021 | 11/02/2031                       |
| 58933YAY1                                                      | MERCK & CO INC                                   |       |               | 1.2       | 1.E FE                                                                    | 49,749      | 88.6420                        | 44,321     | 50,000    | 49,859                        |                                           | 44                                       |                                                             |                                            | 0.750    | 0.841                      | FA        | 132                             | 375                         | 06/16/2020 | 02/24/2026                       |
| 58933YB8                                                       | MERCK & CO INC                                   |       |               | 1.2       | 1.E FE                                                                    | 99,958      | 88.7870                        | 88,787     | 100,000   | 99,966                        |                                           | 7                                        |                                                             |                                            | 1.700    | 1.708                      | JD        | 99                              | 1,700                       | 12/07/2021 | 06/10/2027                       |
| 61744YAP3                                                      | MORGAN STANLEY                                   |       |               | 1.2,5     | 1.E FE                                                                    | 134,708     | 91.7290                        | 114,661    | 125,000   | 131,313                       |                                           | (1,149)                                  |                                                             |                                            | 3.772    | 2.698                      | JJ        | 2,056                           | 4,715                       | 12/16/2019 | 01/24/2029                       |
| 61761JVL0                                                      | MORGAN STANLEY                                   |       |               | 1         | 1.E FE                                                                    | 106,212     | 97.6490                        | 97,649     | 100,000   | 102,384                       |                                           | (1,277)                                  |                                                             |                                            | 3.700    | 2.345                      | AO        | 699                             | 3,700                       | 12/04/2019 | 10/23/2024                       |
| 693475AZ8                                                      | PNC FINANCIAL SERVICES GROUP INC                 |       |               | 2         | 1.G FE                                                                    | 124,650     | 85.1160                        | 106,395    | 125,000   | 124,744                       |                                           | 33                                       |                                                             |                                            | 2.550    | 2.582                      | JJ        | 1,408                           | 3,188                       | 01/16/2020 | 01/22/2030                       |
| 693475B80                                                      | PNC FINANCIAL SERVICES GROUP INC                 |       |               | 2         | 1.G FE                                                                    | 149,717     | 87.8820                        | 131,823    | 150,000   | 149,793                       |                                           | 56                                       |                                                             |                                            | 1.150    | 1.189                      | FA        | 661                             | 1,725                       | 08/10/2021 | 08/13/2026                       |
| 717081ET6                                                      | PFIZER INC                                       |       |               | 1.2       | 1.E FE                                                                    | 124,451     | 94.2280                        | 108,362    | 115,000   | 121,530                       |                                           | (1,008)                                  |                                                             |                                            | 3.450    | 2.420                      | MS        | 1,168                           | 3,968                       | 01/10/2020 | 03/15/2029                       |
| 717081EX7                                                      | PFIZER INC                                       |       |               | 1.2       | 1.E FE                                                                    | 149,064     | 91.4230                        | 137,135    | 150,000   | 149,544                       |                                           | 186                                      |                                                             |                                            | 0.800    | 0.928                      | MN        | 110                             | 1,200                       | 05/18/2020 | 05/28/2025                       |
| 743315AV5                                                      | PROGRESSIVE CORP                                 |       |               | 1.2       | 1.F FE                                                                    | 82,793      | 96.1140                        | 72,086     | 75,000    | 80,149                        |                                           | (792)                                    |                                                             |                                            | 4.000    | 2.735                      | MS        | 1,000                           | 3,000                       | 07/17/2019 | 03/01/2029                       |
| 743315AY9                                                      | PROGRESSIVE CORP                                 |       |               | 1.2       | 1.F FE                                                                    | 40,117      | 91.8370                        | 36,735     | 40,000    | 40,099                        |                                           | (18)                                     |                                                             |                                            | 2.500    | 2.437                      | MS        | 294                             | 517                         | 03/03/2022 | 03/15/2027                       |
| 747262AU7                                                      | QVC INC                                          |       |               | 1.2       | 3.B FE                                                                    | 56,238      | 81.6250                        | 44,894     | 55,000    | 55,523                        |                                           | (263)                                    |                                                             |                                            | 4.450    | 3.921                      | FA        | 925                             | 2,448                       | 03/03/2020 | 02/15/2025                       |
| 79466LAJ3                                                      | SALESFORCE INC                                   |       |               | 1.2       | 1.F FE                                                                    | 98,215      | 79.9720                        | 79,972     | 100,000   | 98,369                        |                                           | 140                                      |                                                             |                                            | 1.950    | 2.156                      | JJ        | 899                             | 1,867                       | 06/02/2022 | 07/15/2031                       |
| 828807DG9                                                      | SIMON PROPERTY GROUP LP                          |       |               | 1.2       | 1.G FE                                                                    | 124,876     | 95.0220                        | 118,778    | 125,000   | 124,957                       |                                           | 25                                       |                                                             |                                            | 2.000    | 2.021                      | MS        | 750                             | 2,500                       | 09/04/2019 | 09/13/2024                       |
| 857477BG7                                                      | STATE STREET CORP                                |       |               |           | 1.E FE                                                                    | 49,797      | 85.0470                        | 42,524     | 50,000    | 49,852                        |                                           | 19                                       |                                                             |                                            | 2.400    | 2.446                      | JJ        | 523                             | 1,200                       | 01/21/2020 | 01/24/2030                       |
| 858119BL3                                                      | STEEL DYNAMICS INC                               |       |               | 1.2       | 2.C FE                                                                    | 155,567     | 93.8460                        | 140,769    | 150,000   | 152,784                       |                                           | (1,144)                                  |                                                             |                                            | 2.400    | 1.599                      | JD        | 160                             | 3,600                       | 07/24/2020 | 06/15/2025                       |
| 858119BM1                                                      | STEEL DYNAMICS INC                               |       |               | 1.2       | 2.C FE                                                                    | 74,220      | 85.6520                        | 64,239     | 75,000    | 74,387                        |                                           | 65                                       |                                                             |                                            | 3.250    | 3.367                      | JJ        | 1,124                           | 2,438                       | 06/03/2020 | 01/15/2031                       |
| 87264AA72                                                      | T-MOBILE USA INC                                 |       |               | 1.2       | 2.C FE                                                                    | 51,011      | 100.9640                       | 50,482     | 50,000    | 50,930                        |                                           | (81)                                     |                                                             |                                            | 5.375    | 4.888                      | AO        | 567                             | 1,344                       | 07/25/2022 | 04/15/2027                       |
|                                                                |                                                  |       |               |           |                                                                           |             |                                |            |           |                               |                                           |                                          |                                                             |                                            |          |                            |           |                                 |                             |            |                                  |

SCHEDULE D - PART 1  
Showing all Long-Term BONDS Owned December 31 of Current Year

| 1                                                                                                             | 2                                        | Codes |                                 |              | 6                                                                                              | 7               | Fair Value                                 |                 | 10              | 11                                     | Change in Book/Adjusted Carrying Value             |                                                   |                                                                               |                                                        | Interest    |                                  |              |                                          |                                      | Dates      |                                           |
|---------------------------------------------------------------------------------------------------------------|------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------------------------------------|-----------------|--------------------------------------------|-----------------|-----------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------------------------|-------------|----------------------------------|--------------|------------------------------------------|--------------------------------------|------------|-------------------------------------------|
|                                                                                                               |                                          | 3     | 4                               | 5            |                                                                                                |                 | 8                                          | 9               |                 |                                        | 12                                                 | 13                                                | 14                                                                            | 15                                                     | 16          | 17                               | 18           | 19                                       | 20                                   | 21         | 22                                        |
| CUSIP<br>Identification                                                                                       | Description                              | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost  | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value   | Par<br>Value    | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of  | Effective<br>Rate of<br>Interest | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 419838AA5 ...                                                                                                 | HAWAIIAN AIRLINES 2013-1 PASS THROUGH TR | ..... | ...                             | 1 .....      | .. 3.C FE .                                                                                    | ..... 28,114    | ..... 85.6090                              | ..... 24,068    | ..... 28,114    | ..... 28,114                           | .....                                              | ..... 0                                           | .....                                                                         | .....                                                  | ..... 3.900 | ..... 3.899                      | JJ ...       | ..... 506                                | ..... 1,163                          | 09/24/2014 | 07/15/2027                                |
| 477143AH4 ...                                                                                                 | JBLU AA - ABS                            | ..... | ...                             | 1 .....      | .. 1.F FE .                                                                                    | ..... 88,255    | ..... 82.2160                              | ..... 71,189    | ..... 86,588    | ..... 87,736                           | .....                                              | ..... (185)                                       | .....                                                                         | .....                                                  | ..... 2.750 | ..... 2.460                      | MN ..        | ..... 304                                | ..... 2,466                          | 01/15/2020 | 11/15/2033                                |
| 84858WAA4 ...                                                                                                 | SPIRIT AIRLINES CLASS AA PASS THROUGH CE | ..... | ...                             | 1 .....      | .. 1.G FE .                                                                                    | ..... 75,664    | ..... 86.3300                              | ..... 65,077    | ..... 75,382    | ..... 75,564                           | .....                                              | ..... (23)                                        | .....                                                                         | .....                                                  | ..... 3.375 | ..... 3.324                      | FA ...       | ..... 961                                | ..... 2,688                          | 11/15/2017 | 08/15/2031                                |
| 90346WAA1 ...                                                                                                 | AMERICAN AIRLINES 2013-1 PASS THROUGH TR | ..... | ...                             | 1 .....      | .. 3.A FE .                                                                                    | ..... 77,617    | ..... 90.8900                              | ..... 70,595    | ..... 77,670    | ..... 77,642                           | .....                                              | ..... 8                                           | .....                                                                         | .....                                                  | ..... 3.950 | ..... 3.965                      | MN ...       | ..... 392                                | ..... 3,441                          | 10/25/2018 | 05/15/2027                                |
| 90932DAA3 ...                                                                                                 | UNITED AIRLINES 2016-2 PASS THROUGH TRUS | ..... | ...                             | 1 .....      | .. 2.C FE .                                                                                    | ..... 36,785    | ..... 80.8660                              | ..... 29,746    | ..... 36,785    | ..... 36,785                           | .....                                              | .....                                             | .....                                                                         | .....                                                  | ..... 3.100 | ..... 3.099                      | AO ...       | ..... 266                                | ..... 1,202                          | 09/13/2016 | 04/07/2030                                |
| 1049999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |                                          |       |                                 |              |                                                                                                | ..... 481,927   | ... X X X ...                              | ..... 423,442   | ..... 482,763   | ..... 483,457                          | .....                                              | ..... (89)                                        | .....                                                                         | .....                                                  | .. X X X .  | .. X X X .                       | X X X        | ..... 3,456                              | ..... 16,964                         | . X X X .  | . X X X .                                 |
| 1109999999 Subtotal - Industrial & Miscellaneous (Unaffiliated)                                               |                                          |       |                                 |              |                                                                                                | ..... 5,834,980 | ... X X X ...                              | ..... 5,197,801 | ..... 5,767,763 | ..... 5,797,422                        | .....                                              | ..... (12,677)                                    | .....                                                                         | .....                                                  | .. X X X .  | .. X X X .                       | X X X        | ..... 41,768                             | ..... 141,194                        | . X X X .  | . X X X .                                 |
| 2419999999 Subtotals - Issuer Obligations                                                                     |                                          |       |                                 |              |                                                                                                | ..... 6,892,253 | ... X X X ...                              | ..... 6,313,559 | ..... 6,785,000 | ..... 6,829,806                        | .....                                              | ..... (19,127)                                    | .....                                                                         | .....                                                  | .. X X X .  | .. X X X .                       | X X X        | ..... 45,697                             | ..... 210,480                        | . X X X .  | . X X X .                                 |
| 2449999999 Subtotals - Other Loan-Backed and Structured Securities                                            |                                          |       |                                 |              |                                                                                                | ..... 481,927   | ... X X X ...                              | ..... 423,442   | ..... 482,763   | ..... 483,457                          | .....                                              | ..... (89)                                        | .....                                                                         | .....                                                  | .. X X X .  | .. X X X .                       | X X X        | ..... 3,456                              | ..... 16,964                         | . X X X .  | . X X X .                                 |
| 2509999999 Total Bonds                                                                                        |                                          |       |                                 |              |                                                                                                | ..... 7,374,179 | ... X X X ...                              | ..... 6,737,001 | ..... 7,267,763 | ..... 7,313,264                        | .....                                              | ..... (19,216)                                    | .....                                                                         | .....                                                  | .. X X X .  | .. X X X .                       | X X X        | ..... 49,154                             | ..... 227,444                        | . X X X .  | . X X X .                                 |

|    |        |                                                                     |       |           |    |       |         |    |       |    |       |           |    |       |           |    |       |           |    |       |         |
|----|--------|---------------------------------------------------------------------|-------|-----------|----|-------|---------|----|-------|----|-------|-----------|----|-------|-----------|----|-------|-----------|----|-------|---------|
| 1. | Line   |                                                                     |       |           |    |       |         |    |       |    |       |           |    |       |           |    |       |           |    |       |         |
|    | Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |       |           |    |       |         |    |       |    |       |           |    |       |           |    |       |           |    |       |         |
|    | 1A     | 1A                                                                  | ..... | 1,515,842 | 1B | ..... | 276,536 | 1C | ..... | 1D | ..... | 303,157   | 1E | ..... | 1,178,967 | 1F | ..... | 1,183,716 | 1G | ..... | 823,800 |
|    | 1B     | 2A                                                                  | ..... | 199,836   | 2B | ..... | 542,915 | 2C | ..... |    |       | 1,049,598 |    |       |           |    |       |           |    |       |         |
|    | 1C     | 3A                                                                  | ..... | 155,259   | 3B | ..... | 55,523  | 3C | ..... |    |       | 28,114    |    |       |           |    |       |           |    |       |         |
|    | 1D     | 4A                                                                  | ..... |           | 4B | ..... |         | 4C | ..... |    |       |           |    |       |           |    |       |           |    |       |         |
|    | 1E     | 5A                                                                  | ..... |           | 5B | ..... |         | 5C | ..... |    |       |           |    |       |           |    |       |           |    |       |         |
|    | 1F     | 6                                                                   | ..... |           |    |       |         |    |       |    |       |           |    |       |           |    |       |           |    |       |         |

**E11   Schedule D - Part 2 Sn 1 Prfrd Stocks Owned   . . . . . NONE**

**E12   Schedule D - Part 2 Sn 2 Common Stocks Owned   . . . . . NONE**

SCHEDULE D - PART 3  
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                   | 2                                                                    | 3       | 4                | 5                  | 6                               | 7             | 8             | 9                                             |
|-----------------------------------------------------|----------------------------------------------------------------------|---------|------------------|--------------------|---------------------------------|---------------|---------------|-----------------------------------------------|
| CUSIP<br>Identification                             | Description                                                          | Foreign | Date<br>Acquired | Name of Vendor     | Number<br>of Shares<br>of Stock | Actual Cost   | Par Value     | Paid for<br>Accrued Interest<br>and Dividends |
| Bonds - Industrial and Miscellaneous (Unaffiliated) |                                                                      |         |                  |                    |                                 |               |               |                                               |
| 02361DAY6 ...                                       | AMEREN ILLINOIS CO .....                                             | .....   | 08/15/2022 ..... | Paine Webber ..... | X X X .....                     | 49,914 .....  | 50,000 .....  | .....                                         |
| 025816CS6 ...                                       | AMERICAN EXPRESS CO .....                                            | .....   | 03/01/2022 ..... | Paine Webber ..... | X X X .....                     | 129,879 ..... | 130,000 ..... | .....                                         |
| 172967NA5 ...                                       | CITIGROUP INC .....                                                  | .....   | 12/08/2022 ..... | Paine Webber ..... | X X X .....                     | 21,914 .....  | 25,000 .....  | 3 .....                                       |
| 20030NDK4 ...                                       | COMCAST CORP .....                                                   | .....   | 10/13/2022 ..... | Paine Webber ..... | X X X .....                     | 23,008 .....  | 25,000 .....  | 37 .....                                      |
| 42809HAG2 ...                                       | HESS CORP .....                                                      | .....   | 07/26/2022 ..... | Paine Webber ..... | X X X .....                     | 137,994 ..... | 140,000 ..... | 1,875 .....                                   |
| 743315AY9 ...                                       | PROGRESSIVE CORP .....                                               | .....   | 03/03/2022 ..... | Paine Webber ..... | X X X .....                     | 40,117 .....  | 40,000 .....  | .....                                         |
| 79466LAJ3 ...                                       | SALESFORCE INC .....                                                 | .....   | 06/02/2022 ..... | Paine Webber ..... | X X X .....                     | 9,111 .....   | 10,000 .....  | 43 .....                                      |
| 87264AAT2 ...                                       | T-MOBILE USA INC .....                                               | .....   | 07/25/2022 ..... | Paine Webber ..... | X X X .....                     | 51,011 .....  | 50,000 .....  | 747 .....                                     |
| 87264ABZ7 ...                                       | T-MOBILE USA INC .....                                               | .....   | 04/13/2022 ..... | Paine Webber ..... | X X X .....                     | 92,570 .....  | 100,000 ..... | 263 .....                                     |
| 1109999999                                          | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) ..... |         |                  |                    |                                 | 555,518 ..... | 570,000 ..... | 2,967 .....                                   |
| 2509999997                                          | Subtotal - Bonds - Part 3 .....                                      |         |                  |                    |                                 | 555,518 ..... | 570,000 ..... | 2,967 .....                                   |
| 2509999998                                          | Summary item from Part 5 for Bonds .....                             |         |                  |                    |                                 |               |               | .....                                         |
| 2509999999                                          | Subtotal - Bonds .....                                               |         |                  |                    |                                 | 555,518 ..... | 570,000 ..... | 2,967 .....                                   |
| 6009999999                                          | Totals .....                                                         |         |                  |                    |                                 | 555,518 ..... | X X X .....   | 2,967 .....                                   |

SCHEDULE D - PART 4

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

| 1                                                          | 2                                                              | 3                               | 4                | 5                    | 6                               | 7             | 8            | 9              | 10                                               | Change in Book/Adjusted Carrying Value             |                                              |                                                                           |                                                     |                                                        | 16                                                        | 17                                                | 18                                     | 19                                  | 20                                                                 | 21                                        |
|------------------------------------------------------------|----------------------------------------------------------------|---------------------------------|------------------|----------------------|---------------------------------|---------------|--------------|----------------|--------------------------------------------------|----------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|--------------------------------------------------------------------|-------------------------------------------|
|                                                            |                                                                |                                 |                  |                      |                                 |               |              |                |                                                  | 11                                                 | 12                                           | 13                                                                        | 14                                                  | 15                                                     |                                                           |                                                   |                                        |                                     |                                                                    |                                           |
| CUSIP<br>Identification                                    | Description                                                    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of<br>Purchaser | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year<br>(Amortization/<br>Accretion) | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(Cols. 11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |                                                                |                                 |                  |                      |                                 |               |              |                |                                                  |                                                    |                                              |                                                                           |                                                     |                                                        |                                                           |                                                   |                                        |                                     |                                                                    |                                           |
| 023770AA8                                                  | AMERICAN AIRLINES 2015-1 PASS THROUGH TR                       |                                 | 11/01/2022       | Paydown              | X X X                           | 6,322         | 6,322        | 6,101          | 6,268                                            |                                                    | 1                                            |                                                                           | 1                                                   |                                                        | 6,269                                                     |                                                   | 53                                     | 53                                  | 0                                                                  | 11/01/2028                                |
| 025816CG2                                                  | AMERICAN EXPRESS CO                                            |                                 | 03/01/2022       | Paine Webber         | X X X                           | 126,844       | 125,000      | 126,258        | 125,709                                          |                                                    | (46)                                         |                                                                           | (46)                                                |                                                        | 125,663                                                   |                                                   | 1,181                                  | 1,181                               | 1,849                                                              | 07/30/2024                                |
| 22822VAJ0                                                  | CROWN CASTLE INTERNATIONAL CORP                                |                                 | 03/02/2022       | Paine Webber         | X X X                           | 25,400        | 25,000       | 25,203         | 25,077                                           |                                                    | (9)                                          |                                                                           | (9)                                                 |                                                        | 25,068                                                    |                                                   | 332                                    | 332                                 | 501                                                                | 07/15/2023                                |
| 23283PAQ7                                                  | CYRUSONE LP                                                    |                                 | 04/11/2022       | Call @ 100.28        | X X X                           | 100,284       | 100,000      | 106,826        | 104,643                                          |                                                    | (453)                                        |                                                                           | (453)                                               |                                                        | 104,190                                                   |                                                   | (3,906)                                | (3,906)                             | 1,176                                                              | 11/15/2024                                |
| 345397YQ0                                                  | FORD MOTOR CREDIT COMPANY LLC                                  |                                 | 07/03/2022       | Call @ 100.00        | X X X                           | 175,000       | 175,000      | 174,902        | 174,988                                          |                                                    | 10                                           |                                                                           | 10                                                  |                                                        | 174,998                                                   |                                                   | 2                                      | 2                                   | 4,779                                                              | 08/03/2022                                |
| 419838AA5                                                  | HAWAIIAN AIRLINES 2013-1 PASS THROUGH TR                       |                                 | 07/15/2022       | Paydown              | X X X                           | 1,792         | 1,792        | 1,792          | 1,792                                            |                                                    |                                              |                                                                           |                                                     |                                                        | 1,792                                                     |                                                   | 0                                      | 0                                   | 0                                                                  | 07/15/2027                                |
| 477143AH4                                                  | JBLU AA - ABS                                                  |                                 | 11/15/2022       | Paydown              | X X X                           | 4,877         | 4,877        | 4,971          | 4,947                                            |                                                    | (2)                                          |                                                                           | (2)                                                 |                                                        | 4,946                                                     |                                                   | (69)                                   | (69)                                | 16                                                                 | 11/15/2033                                |
| 84858WAA4                                                  | SPIRIT AIRLINES CLASS AA PASS THROUGH CE                       |                                 | 08/15/2022       | Paydown              | X X X                           | 5,685         | 5,685        | 5,706          | 5,699                                            |                                                    | 0                                            |                                                                           | 0                                                   |                                                        | 5,699                                                     |                                                   | (15)                                   | (15)                                |                                                                    | 08/15/2031                                |
| 90346WAA1                                                  | AMERICAN AIRLINES 2013-1 PASS THROUGH TR                       |                                 | 11/15/2022       | Paydown              | X X X                           | 11,512        | 11,512       | 11,504         | 11,507                                           |                                                    | 0                                            |                                                                           | 0                                                   |                                                        | 11,507                                                    |                                                   | 5                                      | 5                                   | (34)                                                               | 05/15/2027                                |
| 90932DAA3                                                  | UNITED AIRLINES 2016-2 PASS THROUGH TRUS                       |                                 | 10/07/2022       | Paydown              | X X X                           | 2,643         | 2,643        | 2,643          | 2,643                                            |                                                    |                                              |                                                                           |                                                     |                                                        | 2,643                                                     |                                                   |                                        |                                     |                                                                    | 04/07/2030                                |
| 1109999999                                                 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                 |                  |                      |                                 | 460,358       | 457,830      | 465,905        | 463,274                                          |                                                    | (499)                                        |                                                                           | (499)                                               |                                                        | 462,775                                                   |                                                   | (2,417)                                | (2,417)                             | 8,287                                                              | X X X                                     |
| 2509999997                                                 | Subtotal - Bonds - Part 4                                      |                                 |                  |                      |                                 | 460,358       | 457,830      | 465,905        | 463,274                                          |                                                    | (499)                                        |                                                                           | (499)                                               |                                                        | 462,775                                                   |                                                   | (2,417)                                | (2,417)                             | 8,287                                                              | X X X                                     |
| 2509999998                                                 | Summary Item from Part 5 for Bonds                             |                                 |                  |                      |                                 |               |              |                |                                                  |                                                    |                                              |                                                                           |                                                     |                                                        |                                                           |                                                   |                                        |                                     |                                                                    | X X X                                     |
| 2509999999                                                 | Subtotal - Bonds                                               |                                 |                  |                      |                                 | 460,358       | 457,830      | 465,905        | 463,274                                          |                                                    | (499)                                        |                                                                           | (499)                                               |                                                        | 462,775                                                   |                                                   | (2,417)                                | (2,417)                             | 8,287                                                              | X X X                                     |
| 6009999999                                                 | Totals                                                         |                                 |                  |                      |                                 | 460,358       | X X X        | 465,905        | 463,274                                          |                                                    | (499)                                        |                                                                           | (499)                                               |                                                        | 462,775                                                   |                                                   | (2,417)                                | (2,417)                             | 8,287                                                              | X X X                                     |

|     |                                                                            |      |
|-----|----------------------------------------------------------------------------|------|
| E15 | Schedule D - Part 5 LT Bonds/Stocks Acquired/Disp                          | NONE |
| E16 | Schedule D - Part 6 Sn 1                                                   | NONE |
| E16 | Schedule D - Part 6 Sn 2                                                   | NONE |
| E17 | Schedule DA - Part 1 Short-Term Investments Owned                          | NONE |
| E18 | Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open       | NONE |
| E19 | Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.      | NONE |
| E20 | Schedule DB - Part B Sn 1 Futures Contracts Open                           | NONE |
| E21 | Schedule DB - Part B Sn 2 Futures Contracts Terminated                     | NONE |
| E22 | Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity         | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity         | NONE |
| E24 | Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees     | NONE |
| E25 | Schedule DL - Part 1 - Securities Lending Collateral Assets                | NONE |
| E26 | Schedule DL - Part 2 - Securities Lending Collateral Assets                | NONE |

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                                      |                      |       | 2     | 3                | 4                                       | 5                                                      | 6         | 7     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-------|-------|------------------|-----------------------------------------|--------------------------------------------------------|-----------|-------|
| Depository                                                                                                                                             |                      |       | Code  | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance   | *     |
| open depositories                                                                                                                                      |                      |       |       |                  |                                         |                                                        |           |       |
| Fifth Third .....                                                                                                                                      | Cincinnati, OH ..... | ..... | ..... | .....            | .....                                   | .....                                                  | 6,300,752 | X X X |
| Key Bank .....                                                                                                                                         | Cleveland, OH .....  | ..... | ..... | .....            | .....                                   | .....                                                  | 1,668,540 | X X X |
| Wells Fargo .....                                                                                                                                      | Milwaukee, WI .....  | ..... | ..... | .....            | .....                                   | .....                                                  | 1,740,363 | X X X |
| 0199998 Deposits in .....2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....      |                      |       |       | X X X ..         | .....                                   | .....                                                  | 102,000   | X X X |
| 0199999 Totals - Open Depositories .....                                                                                                               |                      |       |       | X X X ..         | .....                                   | .....                                                  | 9,811,655 | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories ..... |                      |       |       | X X X ..         | .....                                   | .....                                                  | .....     | X X X |
| 0299999 Totals - Suspended Depositories .....                                                                                                          |                      |       |       | X X X ..         | .....                                   | .....                                                  | .....     | X X X |
| 0399999 Total Cash On Deposit .....                                                                                                                    |                      |       |       | X X X ..         | .....                                   | .....                                                  | 9,811,655 | X X X |
| 0499999 Cash in Company's Office .....                                                                                                                 |                      |       |       | X X X ..         | X X X ...                               | X X X ...                                              | .....     | X X X |
| 0599999 Total Cash .....                                                                                                                               |                      |       |       | X X X ..         | .....                                   | .....                                                  | 9,811,655 | X X X |

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

|                   |            |                |            |                    |            |                    |            |
|-------------------|------------|----------------|------------|--------------------|------------|--------------------|------------|
| 1. January .....  | 13,908,743 | 4. April ..... | 13,357,041 | 7. July .....      | 15,287,737 | 10. October .....  | 15,280,216 |
| 2. February ..... | 15,808,032 | 5. May .....   | 13,619,703 | 8. August .....    | 14,562,126 | 11. November ..... | 15,198,039 |
| 3. March .....    | 14,137,663 | 6. June .....  | 15,248,507 | 9. September ..... | 15,807,070 | 12. December ..... | 9,811,655  |

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<br>Acquired | Rate<br>of Interest | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Amount of<br>Interest Due<br>& Accrued | Amount<br>Received<br>During Year |
| <b>Exempt Money Market Mutual Funds - as Identified by SVO</b> |                                                                          |      |                  |                     |                  |                                 |                                        |                                   |
| 94975H296                                                      | ALLSPRING:TRS+ MM I .....                                                |      | 12/02/2022       | 4.080               | X X X            | 230,073                         | 913                                    | 2,627                             |
| 8209999999                                                     | Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO ..... |      |                  |                     |                  | 230,073                         | 913                                    | 2,627                             |
| <b>All Other Money Market Mutual Funds</b>                     |                                                                          |      |                  |                     |                  |                                 |                                        |                                   |
| 000000000                                                      | DEPOSIT BANK MM D026 .....                                               |      | 12/16/2022       | 0.000               | X X X            | 57,297                          |                                        | 11                                |
| 90499O9A6                                                      | UBS BANK USA CORE SAVINGS .....                                          |      | 12/07/2022       | 0.000               | X X X            | 506,904                         |                                        | 5,104                             |
| 8309999999                                                     | Subtotal - All Other Money Market Mutual Funds .....                     |      |                  |                     |                  | 564,201                         |                                        | 5,115                             |
| <b>Other Cash Equivalents</b>                                  |                                                                          |      |                  |                     |                  |                                 |                                        |                                   |
|                                                                | Federated Gov Obligation Institutional S .....                           |      | 12/01/2022       | 0.000               |                  | 1,465,893                       |                                        | 16,805                            |
| 8509999999                                                     | Subtotal - Other Cash Equivalents .....                                  |      |                  |                     |                  | 1,465,893                       |                                        | 16,805                            |
| 8609999999                                                     | Total Cash Equivalents .....                                             |      |                  |                     |                  | 2,260,167                       | 913                                    | 24,547                            |

1. Line

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                               | 1                  | 2                     | Deposits For<br>the Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|----------------------|---------------------------------------------------------------|--------------------|-----------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                      |                                                               | Type of<br>Deposit | Purpose of<br>Deposit | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| States, Etc.         |                                                               |                    |                       |                                                  |                    |                                      |                    |
| 1.                   | Alabama (AL)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 2.                   | Alaska (AK)                                                   |                    |                       |                                                  |                    |                                      |                    |
| 3.                   | Arizona (AZ)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 4.                   | Arkansas (AR)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 5.                   | California (CA)                                               |                    |                       |                                                  |                    |                                      |                    |
| 6.                   | Colorado (CO)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 7.                   | Connecticut (CT)                                              |                    |                       |                                                  |                    |                                      |                    |
| 8.                   | Delaware (DE)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 9.                   | District of Columbia (DC)                                     |                    |                       |                                                  |                    |                                      |                    |
| 10.                  | Florida (FL)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 11.                  | Georgia (GA)                                                  | C                  |                       | 25,038                                           | 25,073             |                                      |                    |
| 12.                  | Hawaii (HI)                                                   |                    |                       |                                                  |                    |                                      |                    |
| 13.                  | Idaho (ID)                                                    |                    |                       |                                                  |                    |                                      |                    |
| 14.                  | Illinois (IL)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 15.                  | Indiana (IN)                                                  | C                  |                       | 50,000                                           | 50,000             |                                      |                    |
| 16.                  | Iowa (IA)                                                     |                    |                       |                                                  |                    |                                      |                    |
| 17.                  | Kansas (KS)                                                   |                    |                       |                                                  |                    |                                      |                    |
| 18.                  | Kentucky (KY)                                                 | ST                 |                       | 52,000                                           | 49,868             |                                      |                    |
| 19.                  | Louisiana (LA)                                                |                    |                       |                                                  |                    |                                      |                    |
| 20.                  | Maine (ME)                                                    |                    |                       |                                                  |                    |                                      |                    |
| 21.                  | Maryland (MD)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 22.                  | Massachusetts (MA)                                            |                    |                       |                                                  |                    |                                      |                    |
| 23.                  | Michigan (MI)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 24.                  | Minnesota (MN)                                                |                    |                       |                                                  |                    |                                      |                    |
| 25.                  | Mississippi (MS)                                              |                    |                       |                                                  |                    |                                      |                    |
| 26.                  | Missouri (MO)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 27.                  | Montana (MT)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 28.                  | Nebraska (NE)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 29.                  | Nevada (NV)                                                   |                    |                       |                                                  |                    |                                      |                    |
| 30.                  | New Hampshire (NH)                                            |                    |                       |                                                  |                    |                                      |                    |
| 31.                  | New Jersey (NJ)                                               |                    |                       |                                                  |                    |                                      |                    |
| 32.                  | New Mexico (NM)                                               |                    |                       |                                                  |                    |                                      |                    |
| 33.                  | New York (NY)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 34.                  | North Carolina (NC)                                           |                    |                       |                                                  |                    |                                      |                    |
| 35.                  | North Dakota (ND)                                             |                    |                       |                                                  |                    |                                      |                    |
| 36.                  | Ohio (OH)                                                     | C                  |                       | 1,518,063                                        | 1,539,200          |                                      |                    |
| 37.                  | Oklahoma (OK)                                                 |                    |                       |                                                  |                    |                                      |                    |
| 38.                  | Oregon (OR)                                                   |                    |                       |                                                  |                    |                                      |                    |
| 39.                  | Pennsylvania (PA)                                             |                    |                       |                                                  |                    |                                      |                    |
| 40.                  | Rhode Island (RI)                                             |                    |                       |                                                  |                    |                                      |                    |
| 41.                  | South Carolina (SC)                                           |                    |                       |                                                  |                    |                                      |                    |
| 42.                  | South Dakota (SD)                                             |                    |                       |                                                  |                    |                                      |                    |
| 43.                  | Tennessee (TN)                                                |                    |                       |                                                  |                    |                                      |                    |
| 44.                  | Texas (TX)                                                    |                    |                       |                                                  |                    |                                      |                    |
| 45.                  | Utah (UT)                                                     |                    |                       |                                                  |                    |                                      |                    |
| 46.                  | Vermont (VT)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 47.                  | Virginia (VA)                                                 | C                  |                       | 205,000                                          | 205,000            |                                      |                    |
| 48.                  | Washington (WA)                                               |                    |                       |                                                  |                    |                                      |                    |
| 49.                  | West Virginia (WV)                                            |                    |                       |                                                  |                    |                                      |                    |
| 50.                  | Wisconsin (WI)                                                |                    |                       |                                                  |                    |                                      |                    |
| 51.                  | Wyoming (WY)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 52.                  | American Samoa (AS)                                           |                    |                       |                                                  |                    |                                      |                    |
| 53.                  | Guam (GU)                                                     |                    |                       |                                                  |                    |                                      |                    |
| 54.                  | Puerto Rico (PR)                                              |                    |                       |                                                  |                    |                                      |                    |
| 55.                  | U.S. Virgin Islands (VI)                                      |                    |                       |                                                  |                    |                                      |                    |
| 56.                  | Northern Mariana Islands (MP)                                 |                    |                       |                                                  |                    |                                      |                    |
| 57.                  | Canada (CAN)                                                  |                    |                       |                                                  |                    |                                      |                    |
| 58.                  | Aggregate Alien and Other (OT)                                | X X X              | X X X                 |                                                  |                    |                                      |                    |
| 59.                  | TOTAL                                                         | X X X              | X X X                 | 1,850,101                                        | 1,869,141          |                                      |                    |
| DETAILS OF WRITE-INS |                                                               |                    |                       |                                                  |                    |                                      |                    |
| 5801.                |                                                               |                    |                       |                                                  |                    |                                      |                    |
| 5802.                |                                                               |                    |                       |                                                  |                    |                                      |                    |
| 5803.                |                                                               |                    |                       |                                                  |                    |                                      |                    |
| 5898.                | Sum of remaining write-ins for<br>Line 58 from overflow page  | X X X              | X X X                 |                                                  |                    |                                      |                    |
| 5899.                | Totals (Lines 5801 through 5803<br>plus 5898) (Line 58 above) | X X X              | X X X                 |                                                  |                    |                                      |                    |