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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

MANHATTAN NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 67083 Employer's ID Number 45-0252531

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

Country of Domicile United States of America

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

Incorporated/Organized 12/20/1956 Commenced Business 01/04/1957

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Dominic Joseph Moster

OTHER

Dominic Lusean Blue #	Donna Marie Carrelli	Michael Harrison Haney #

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Paul Anthony LaPiana
Sears Andrew Merritt	Mark Francis Muething	Michael James O'Connor
Eric William Partlan	Arthur William Wallace III	

State of Ohio
County of Hamilton
SS

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

Mark Francis Muething President	John Paul Gruber Secretary	Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this
day of February 2024

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,705,769	1.347	2,929,352	0	2,929,352	2.314
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,841,626	2.244	2,508,415	0	2,508,415	1.981
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	9,408,355	7.430	10,932,380	0	10,932,380	8.636
1.06 Industrial and miscellaneous	97,970,770	77.370	95,556,373	0	95,556,373	75.481
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	111,926,520	88.391	111,926,520	0	111,926,520	88.411
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,156,146	1.703	2,156,146	0	2,156,146	1.703
6.02 Cash equivalents (Schedule E, Part 2)	8,267,947	6.529	8,267,947	0	8,267,947	6.531
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	10,424,093	8.232	10,424,093	0	10,424,093	8.234
7. Contract loans	4,246,742	3.354	4,246,742	0	4,246,742	3.355
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	29,306	0.023	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	126,626,661	100.000	126,597,355	0	126,597,355	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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
8. Deduct amortization of premium and mortgage interest points and commitment fees
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
   9.1 Totals, Part 1, Column 13
   9.2 Totals, Part 3, Column 13
10. Deduct current year's other than temporary impairment recognized:
    10.1 Totals, Part 1, Column 11
    10.2 Totals, Part 3, Column 10
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12. Total valuation allowance
13. Subtotal (Line 11 plus 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 16		
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		111,899,875
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,809,776
3.	Accrual of discount		445,982
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(725,488)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,351,705
7.	Deduct amortization of premium		151,920
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		111,926,521
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		111,926,521

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,705,769	1,641,559	1,706,297	1,701,631
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	1,705,769	1,641,559	1,706,297	1,701,631
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,841,626	3,912,400	1,394,740	8,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	9,408,355	9,699,691	8,454,301	10,689,106
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	73,104,854	70,511,650	73,049,009	73,661,360
	9.	Canada	2,756,548	2,832,314	2,758,606	2,750,000
	10.	Other Countries	22,109,368	21,717,394	22,049,313	22,262,000
	11.	Totals	97,970,770	95,061,358	97,856,928	98,673,360
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	111,926,520	110,315,008	109,412,266	119,064,097
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	111,926,520	110,315,008	109,412,266	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	682	1,705,088	0	0	0	XXX	1,705,770	1.5	1,602,025	1.4	1,705,770	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	682	1,705,088	0	0	0	XXX	1,705,770	1.5	1,602,025	1.4	1,705,770	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	2,841,626	0	XXX	2,841,626	2.4	2,677,907	2.3	2,841,626	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	2,841,626	0	XXX	2,841,626	2.4	2,677,907	2.3	2,841,626	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,735,345	6,429,553	413,182	414,984	415,289	XXX	9,408,353	8.0	12,887,157	11.0	9,408,354	(1)
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,735,345	6,429,553	413,182	414,984	415,289	XXX	9,408,353	8.0	12,887,157	11.0	9,408,354	(1)

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,155,226	27,674,102	12,099,929	99,656	0	XXX	43,028,912	36.8	36,690,989	31.4	30,397,496	12,631,417
6.2 NAIC 2	7,997,553	35,701,977	9,297,731	4,524,594	322,340	XXX	57,844,195	49.5	58,290,239	49.8	44,366,191	13,478,005
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	158,232	0.1	0	0
6.4 NAIC 4	19,863	137,859	1,471,662	(2,697)	0	XXX	1,626,687	1.4	1,475,363	1.3	1,626,687	0
6.5 NAIC 5	24,444	445,775	2,069	(3,541)	0	XXX	468,747	0.4	2,426,970	2.1	91,031	377,715
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	11,197,086	63,959,712	22,871,391	4,618,012	322,340	XXX	102,968,541	88.1	99,041,793	84.7	76,481,405	26,487,136
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	775,870	0.7	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	775,870	0.7	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 4,891,253	35,808,743	12,513,111	3,356,266	415,289	0	56,984,661	48.7	XXX	XXX	44,353,246	12,631,416
12.2 NAIC 2	(d) 7,997,553	35,701,977	9,297,731	4,524,594	322,340	0	57,844,195	49.5	XXX	XXX	44,366,191	13,478,005
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 19,863	137,859	1,471,662	(2,697)	0	0	1,626,687	1.4	XXX	XXX	1,626,687	0
12.5 NAIC 5	(d) 24,444	445,775	2,069	(3,541)	0	0	(c) 468,747	0.4	XXX	XXX	91,031	377,715
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	12,933,113	72,094,353	23,284,573	7,874,622	737,629	0	(b) 116,924,290	100.0	XXX	XXX	90,437,155	26,487,136
12.8 Line 12.7 as a % of Col. 7	11.1	61.7	19.9	6.7	0.6	0.0	100.0	XXX	XXX	XXX	77.3	22.7
13. Total Bonds Prior Year												
13.1 NAIC 1	6,620,871	15,304,341	25,354,212	5,723,447	855,207	0	XXX	XXX	53,858,078	46.0	44,706,415	9,151,663
13.2 NAIC 2	10,560,878	6,479,588	36,409,379	4,517,258	323,136	0	XXX	XXX	58,290,239	49.8	43,105,180	15,185,059
13.3 NAIC 3	61,857	96,375	775,870	0	0	0	XXX	XXX	934,102	0.8	158,232	775,870
13.4 NAIC 4	0	0	1,475,363	0	0	0	XXX	XXX	1,475,363	1.3	1,475,363	0
13.5 NAIC 5	23,587	412,486	1,990,897	0	0	0	XXX	XXX	(c) 2,426,970	2.1	2,083,370	343,600
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	17,267,193	22,292,790	66,005,721	10,240,705	1,178,343	0	XXX	XXX	(b) 116,984,752	100.0	91,528,560	25,456,192
13.8 Line 13.7 as a % of Col. 9	14.8	19.1	56.4	8.8	1.0	0.0	XXX	XXX	100.0	XXX	78.2	21.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,827,377	27,914,742	9,890,889	3,304,950	415,289	0	44,353,247	37.9	44,706,415	38.2	44,353,247	XXX
14.2 NAIC 2	999,427	29,222,099	9,297,731	4,524,594	322,340	0	44,366,191	37.9	43,105,180	36.8	44,366,191	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	158,232	0.1	0	XXX
14.4 NAIC 4	19,863	137,859	1,471,662	(2,697)	0	0	1,626,687	1.4	1,475,363	1.3	1,626,687	XXX
14.5 NAIC 5	24,444	68,059	2,069	(3,541)	0	0	91,031	0.1	2,083,370	1.8	91,031	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	3,871,110	57,342,759	20,662,351	7,823,306	737,629	0	90,437,156	77.3	91,528,560	78.2	90,437,156	XXX
14.8 Line 14.7 as a % of Col. 7	4.3	63.4	22.8	8.7	0.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.3	49.0	17.7	6.7	0.6	0.0	77.3	XXX	XXX	XXX	77.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,063,876	7,894,001	2,622,222	51,316	0	0	12,631,414	10.8	9,151,663	7.8	XXX	12,631,414
15.2 NAIC 2	6,998,127	6,479,878	0	0	0	0	13,478,005	11.5	15,185,059	13.0	XXX	13,478,005
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	775,870	0.7	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	377,715	0	0	0	0	377,715	0.3	343,600	0.3	XXX	377,715
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	9,062,003	14,751,594	2,622,222	51,316	0	0	26,487,134	22.7	25,456,192	21.8	XXX	26,487,134
15.8 Line 15.7 as a % of Col. 7	34.2	55.7	9.9	0.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.8	12.6	2.2	0.0	0.0	0.0	22.7	XXX	XXX	XXX	XXX	22.7

(a) Includes $ 26,487,136 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 $ 999,547 ; NAIC 2 $ 3,998,226 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	1,704,145	0	0	0	XXX	1,704,145	1.5	1,599,870	1.4	1,704,145	0
1.02 Residential Mortgage-Backed Securities	682	943	0	0	0	XXX	1,625	0.0	2,155	0.0	1,625	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	682	1,705,088	0	0	0	XXX	1,705,770	1.5	1,602,025	1.4	1,705,770	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	2,841,626	0	XXX	2,841,626	2.4	2,677,907	2.3	2,841,626	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	2,841,626	0	XXX	2,841,626	2.4	2,677,907	2.3	2,841,626	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,687,946	6,312,687	394,055	414,984	415,289	XXX	9,224,961	7.9	12,646,826	10.8	9,224,960	1
5.02 Residential Mortgage-Backed Securities	47,400	116,867	19,128	0	0	XXX	183,395	0.2	240,331	0.2	183,394	1
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,735,346	6,429,554	413,183	414,984	415,289	XXX	9,408,356	8.0	12,887,157	11.0	9,408,354	2
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,675,916	63,573,370	22,758,506	4,524,594	322,340	XXX	101,854,726	87.1	95,817,334	81.9	75,994,769	25,859,957
6.02 Residential Mortgage-Backed Securities	81,840	305,988	51,636	42,102	0	XXX	481,566	0.4	2,538,245	2.2	481,566	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	439,330	80,354	61,249	51,316	0	XXX	632,249	0.5	686,214	0.6	5,071	627,178
6.05 Totals	11,197,086	63,959,712	22,871,391	4,618,012	322,340	XXX	102,968,541	88.1	99,041,793	84.7	76,481,406	26,487,135
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	775,870	0.7	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	775,870	0.7	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	12,363,862	71,590,202	23,152,561	7,781,204	737,629	XXX	115,625,458	98.9	XXX	XXX	89,765,500	25,859,958
12.02 Residential Mortgage-Backed Securities	129,922	423,798	70,764	42,102	0	XXX	666,586	0.6	XXX	XXX	666,585	1
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	439,330	80,354	61,249	51,316	0	XXX	632,249	0.5	XXX	XXX	5,071	627,178
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	12,933,114	72,094,354	23,284,574	7,874,622	737,629	0	116,924,293	100.0	XXX	XXX	90,437,156	26,487,137
12.10 Line 12.09 as a % of Col. 7	11.1	61.7	19.9	6.7	0.6	0.0	100.0	XXX	XXX	XXX	77.3	22.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	15,035,349	21,351,102	65,830,941	10,122,072	1,178,343	XXX	XXX	XXX	113,517,807	97.0	90,723,080	22,794,727
13.02 Residential Mortgage-Backed Securities	2,181,556	436,404	105,718	57,053	0	XXX	XXX	XXX	2,780,731	2.4	780,733	1,999,998
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	50,288	505,284	69,062	61,580	0	XXX	XXX	XXX	686,214	0.6	24,747	661,467
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	17,267,193	22,292,790	66,005,721	10,240,705	1,178,343	0	XXX	XXX	116,984,752	100.0	91,528,560	25,456,192
13.10 Line 13.09 as a % of Col. 9	14.8	19.1	56.4	8.8	1.0	0.0	XXX	XXX	100.0	XXX	78.2	21.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,741,188	56,913,891	20,591,587	7,781,205	737,629	XXX	89,765,500	76.8	90,723,080	77.6	89,765,500	XXX
14.02 Residential Mortgage-Backed Securities	129,922	423,798	70,763	42,102	0	XXX	666,585	0.6	780,733	0.7	666,585	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	0	5,071	0	0	0	XXX	5,071	0.0	24,747	0.0	5,071	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	3,871,110	57,342,760	20,662,350	7,823,307	737,629	0	90,437,156	77.3	91,528,560	78.2	90,437,156	XXX
14.10 Line 14.09 as a % of Col. 7	4.3	63.4	22.8	8.7	0.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.3	49.0	17.7	6.7	0.6	0.0	77.3	XXX	XXX	XXX	77.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	8,622,674	14,676,311	2,560,974	(1)	0	XXX	25,859,958	22.1	22,794,727	19.5	XXX	25,859,958
15.02 Residential Mortgage-Backed Securities	0	0	1	0	0	XXX	1	0.0	1,999,998	1.7	XXX	1
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	439,330	75,283	61,249	51,316	0	XXX	627,178	0.5	661,467	0.6	XXX	627,178
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	9,062,004	14,751,594	2,622,224	51,315	0	0	26,487,137	22.7	25,456,192	21.8	XXX	26,487,137
15.10 Line 15.09 as a % of Col. 7	34.2	55.7	9.9	0.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.8	12.6	2.2	0.0	0.0	0.0	22.7	XXX	XXX	XXX	XXX	22.7

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	12,521,902	5,084,878	7,437,025	0
2. Cost of cash equivalents acquired	167,757,153	114,924,004	52,833,149	0
3. Accrual of discount	76,629	76,629	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	450	450	0	0
6. Deduct consideration received on disposals	172,088,188	115,088,188	57,000,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,267,946	4,997,773	3,270,174	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,267,946	4,997,773	3,270,174	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91282C-AZ-4	United States Treasury N-UNSECURED	SD			1.A	554,913	92.8671	515,412	555,000	554,966	0	17	0	0	0.375	0.378	MN	182	5,007	12/08/2020	11/30/2025
91282C-AZ-4	United States Treasury N-UNSECURED				1.A	44,993	92.8671	41,790	45,000	44,997	0	1	0	0	0.375	0.378	MN	15	406	12/08/2020	11/30/2025
91282C-HA-2	United States Treasury N-UNSECURED				1.A	130,062	98.4298	127,467	129,500	129,992	0	(69)	0	0	3.500	3.404	AO	1,215	1,823	05/12/2023	04/30/2028
91282C-HA-2	United States Treasury N-UNSECURED	SD			1.A	974,708	98.4298	955,261	970,500	974,189	0	(519)	0	0	3.500	3.404	AO	9,105	13,664	05/12/2023	04/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,704,676	XXX	1,639,930	1,700,000	1,704,144	0	(570)	0	0	XXX	XXX	XXX	10,517	20,900	XXX	XXX
36207H-VH-7	Ginnie Mae I Pool-POOL #432716			4	1.A	1,142	99.6908	1,147	1,150	1,146	0	2	0	0	7.500	7.873	MON	7	86	02/17/1998	06/01/2026
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236			4	1.A	479	100.2498	482	481	479	0	0	0	0	7.500	7.730	MON	3	36	02/17/1998	06/01/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,621	XXX	1,629	1,631	1,625	0	2	0	0	XXX	XXX	XXX	10	122	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,706,297	XXX	1,641,559	1,701,631	1,705,769	0	(568)	0	0	XXX	XXX	XXX	10,527	21,022	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
197036-JK-3	Colton Joint Unified Sch-GENERAL OBLIGAT	@			1.D FE	779,800	44.8610	2,243,050	5,000,000	1,616,418	0	95,298	0	0	0.000	6.170	N/A	0	0	12/28/2011	08/01/2042
797272-KA-8	San Diego Community Coll-GENERAL OBLIGAT	@SD			1.B FE	360,765	55.6450	979,352	1,760,000	718,789	0	40,141	0	0	0.000	5.830	N/A	0	0	12/28/2011	08/01/2039
797272-KA-8	San Diego Community Coll-GENERAL OBLIGAT	@			1.B FE	254,175	55.6450	689,998	1,240,000	506,419	0	28,281	0	0	0.000	5.830	N/A	0	0	12/28/2011	08/01/2039
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,394,740	XXX	3,912,400	8,000,000	2,841,626	0	163,720	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,394,740	XXX	3,912,400	8,000,000	2,841,626	0	163,720	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
913366-DG-2	Regents of the Universit-REVENUE BONDS			1	1.D FE	812,777	103.3490	842,294	815,000	813,164	0	265	0	0	6.458	6.506	MN	6,725	52,633	01/12/2010	05/15/2029
690353-RX-7	United States Internatio-UNSECURED				1.A	591,639	99.5706	589,014	591,554	591,572	0	(46)	0	0	4.440	4.432	FA	9,047	26,265	01/15/2010	02/27/2027
592248-AZ-1	Metropolitan Pier & Expo-REVENUE BONDS	@SD			1.E FE	931,880	90.5110	1,810,220	2,000,000	1,686,241	0	81,249	0	0	0.000	5.000	N/A	0	0	12/22/2011	06/15/2027
592248-BB-3	Metropolitan Pier & Expo-REVENUE BONDS	@SD			1.E FE	203,504	41.8740	586,236	1,400,000	415,289	0	23,954	0	0	0.000	6.030	N/A	0	0	12/23/2011	06/15/2044
649902-ZP-1	New York State Dormitory-REVENUE BONDS				1.B FE	1,365,652	100.4860	1,376,658	1,370,000	1,367,940	0	1,519	0	0	5.292	5.415	MS	21,347	72,500	12/29/2009	03/15/2025
724795-AB-5	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			1	1.D	517,885	101.9700	509,850	500,000	512,848	0	(3,373)	0	0	7.920	7.029	JJ	19,800	39,600	12/18/2001	07/01/2030
795681-GL-3	Salt Lake County Municip-REVENUE BONDS			1	1.B FE	690,010	100.4880	693,367	690,000	690,000	0	0	0	0	5.280	5.276	JD	3,036	36,432	12/09/2009	12/01/2024
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS				1.A FE	414,948	95.7350	398,015	415,746	414,984	0	24	0	0	4.300	4.314	MON	1,490	17,856	12/04/2013	12/25/2043
812631-HB-8	City of Seattle WA Drain-REVENUE BONDS				1.B FE	720,840	100.2220	726,610	725,000	723,437	0	1,729	0	0	5.000	5.259	MN	6,042	36,250	12/22/2009	11/01/2024
97712D-J6-4	Wisconsin Health & Educa-REVENUE BONDS			2	1.C FE	2,019,960	99.0340	1,980,680	2,000,000	2,009,485	0	(1,970)	0	0	4.000	3.880	MN	10,222	80,000	02/23/2018	11/15/2043
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,269,095	XXX	9,512,944	10,507,300	9,224,960	0	103,351	0	0	XXX	XXX	XXX	77,709	361,536	XXX	XXX
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC			4	1.A	43,183	102.2073	40,180	39,313	42,489	0	(309)	0	0	6.500	2.168	MON	213	2,555	05/31/2008	07/01/2031
31287P-D8-3	Freddie Mac Gold Pool-FG C63727			4	1.A	3,215	102.8089	3,540	3,443	3,269	0	30	0	0	6.000	7.996	MON	17	207	01/08/2002	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180			4	1.A	4,088	102.8089	4,325	4,207	4,118	0	17	0	0	6.000	6.829	MON	21	252	04/05/2002	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477			4	1.A	4,977	102.8089	5,362	5,216	5,029	0	29	0	0	6.000	7.288	MON	26	313	04/05/2002	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402			4	1.A	1,381	102.8089	1,520	1,479	1,405	0	13	0	0	6.000	7.988	MON	7	89	04/05/2002	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243			4	1.A	970	103.2472	2,367	2,293	1,218	0	113	0	0	6.500	37.484	MON	12	149	05/03/2002	06/01/2032
31288H-7A-2	Freddie Mac Gold Pool-FG C78989			4	1.A	14,796	103.0974	18,811	18,246	15,246	0	146	0	0	5.500	11.970	MON	84	1,004	04/29/2003	05/01/2033
31292G-5V-4	Freddie Mac Gold Pool-FG C00860			4	1.A	3,061	103.5975	3,653	3,526	3,136	0	27	0	0	7.000	12.890	MON	21	247	08/12/1999	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292			4	1.A	13,335	103.4019	17,467	16,893	13,467	0	102	0	0	6.000	15.047	MON	84	1,014	07/15/2002	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361			4	1.A	4,163	104.1541	4,618	4,433	4,192	0	7	0	0	6.000	8.062	MON	22	266	04/05/2002	05/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ			4	1.A	19,751	103.6096	17,648	17,033	19,278	0	(373)	0	0	6.500	1.389	MON	92	1,107	12/30/2007	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA			4	1.A	59,831	102.1297	54,274	53,142	58,067	0	(1,011)	0	0	6.500	1.303	MON	288	3,454	12/30/2007	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE			4	1.A	12,455	103.1777	12,982	12,582	12,481	0	15	0	0	6.500	6.832	MON	68	818	11/27/2001	09/01/2031
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						185,206	XXX	186,747	181,806	183,395	0	(1,194)	0	0	XXX	XXX	XXX	955	11,475	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0909999999. Total - U.S. Special Revenues Bonds						8,454,301	XXX	9,699,691	10,689,106	9,408,355	0	102,157	0	0	XXX	XXX	XXX	78,664	373,011	XXX	XXX
07274N-AX-1	Bayer US Finance II LLC-SENIOR UNSECURED			1,2	2.B FE	969,801	96.3469	963,469	1,000,000	985,731	0	10,555	0	0	2.850	3.994	AO	6,017	28,500	04/07/2015	04/15/2025
19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED			1,2	2.B FE	997,700	103.2170	1,032,170	1,000,000	997,799	0	99	0	0	6.042	6.095	FA	24,000	0	08/21/2023	08/15/2028
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED				2.B FE	700,964	96.8681	615,112	635,000	694,880	0	(4,023)	0	0	4.418	3.443	MN	3,585	28,054	02/25/2022	11/15/2035
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE			1,2	2.A FE	2,000,000	95.1395	1,902,789	2,000,000	2,000,000	0	(5)	0	0	4.111	4.110	FA	31,061	82,220	03/08/2018	02/15/2028
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN			1,2	1.F FE	625,000	99.3400	620,875	625,000	625,000	0	0	0	0	4.738	4.738	MJSD	905	29,613	03/14/2018	03/20/2025
760759-BB-5	Republic Services Inc-SENIOR UNSECURED			1,2	2.A FE	1,029,700	101.7310	1,017,310	1,000,000	1,026,728	0	(2,972)	0	0	4.875	4.292	AO	12,188	24,781	05/04/2023	04/01/2029
00914A-AK-8	Air Lease Corp-SENIOR UNSECURED			1,2	2.B FE	957,079	87.6470	876,470	1,000,000	963,871	0	4,500	0	0	3.125	3.722	JD	2,604	31,250	02/25/2022	12/01/2030
02665W-BH-3	American Honda Finance C-SENIOR UNSECURE				1.G FE	1,997,298	94.7656	1,895,312	2,000,000	1,998,235	0	617	0	0	2.300	2.333	MS	14,311	46,000	09/06/2016	09/09/2026
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE			1,2	2.B FE	2,983,260	97.1300	2,913,900	3,000,000	2,992,280	0	1,649	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
031162-CR-9	Amgen Inc-SENIOR UNSECURED			1,2	2.A FE	1,823,798	77.8149	1,556,298	2,000,000	1,835,773	0	7,230	0	0	3.150	3.837	FA	22,750	63,000	02/25/2022	02/21/2040
778296-AA-1	Ross Stores Inc-SENIOR UNSECURED			1,2	2.A FE	998,306	98.4763	984,763	1,000,000	999,427	0	741	0	0	3.375	3.453	MS	9,938	33,750	09/15/2014	09/15/2024
95000U-2A-0	Wells Fargo & Co-SENIOR UNSECURED			2	2.A FE	1,747,440	95.3649	1,716,569	1,800,000	1,774,841	0	5,141	0	0	3.584	3.933	MN	6,989	64,512	03/14/2018	05/22/2028
98138H-AH-4	Workday Inc-SENIOR UNSECURED			1,2	2.B FE	456,320	96.1432	480,716	500,000	458,700	0	2,380	0	0	3.700	5.533	AO	4,625	9,250	08/21/2023	04/01/2029
698900-AG-2	Ovintiv Inc-SENIOR UNSECURED				2.C FE	506,096	108.7502	543,751	500,000	505,337	0	(503)	0	0	7.200	7.018	MN	6,000	36,000	11/14/2001	11/01/2031
00036A-AB-1	AARP-BOND				1.C FE	95,055	112.9699	101,673	90,000	92,320	0	(236)	0	0	7.500	7.041	MN	1,125	6,750	09/06/2001	05/01/2031
00036A-AB-1	AARP-BOND	SD			1.C FE	433,030	112.9699	463,176	410,000	420,571	0	(1,075)	0	0	7.500	7.041	MN	5,125	30,750	09/06/2001	05/01/2031
10921U-2E-7	Brighthouse Financial GI-SECURED				1.G FE	1,266,948	86.2841	1,157,933	1,342,000	1,284,709	0	11,737	0	0	2.000	3.024	JD	224	26,840	02/28/2022	06/28/2028
36143L-2D-6	GA Global Funding Trust-SECURED				1.F FE	507,644	85.5722	470,647	550,000	517,218	0	6,332	0	0	1.950	3.328	MS	3,158	10,725	02/28/2022	09/15/2028
592179-KF-1	Metropolitan Life Global-SECURED				1.D FE	1,002,850	101.1947	1,011,947	1,000,000	1,002,334	0	(516)	0	0	5.050	4.985	JJ	24,549	25,250	01/04/2023	01/06/2028
76209P-AB-9	RGA Global Funding-SECURED				1.E FE	861,640	89.0523	890,523	1,000,000	881,311	0	19,671	0	0	2.700	5.419	JJ	12,225	27,000	01/04/2023	01/18/2029
12641L-BU-6	CSX Corp-SENIOR UNSECURED				1.G FE	494,794	108.8342	544,171	500,000	495,810	0	685	0	0	6.800	7.002	JD	2,833	34,000	11/19/2001	12/01/2028
22404Q-AG-3	Cox Communications Inc-SENIOR UNSECURED				2.B FE	999,914	104.9363	1,049,363	1,000,000	999,943	0	3	0	0	6.950	6.950	JJ	32,047	69,500	04/23/1999	01/15/2028
437076-BN-1	Home Depot Inc/The-SENIOR UNSECURED			1,2	1.F FE	1,990,143	94.0283	1,880,567	2,000,000	1,993,580	0	2,266	0	0	2.125	2.247	MS	12,514	42,500	09/06/2016	09/15/2026
655844-AW-8	NORFOLK SOUTHERN CORP-SENIOR UNSECURED				2.A FE	87,392	100.7549	91,687	91,000	89,191	0	1,202	0	0	5.590	7.123	MN	622	5,087	05/17/2005	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2.A FE	96,777	96.3432	92,490	96,000	96,738	0	(26)	0	0	4.837	4.772	AO	1,161	4,644	09/14/2011	10/01/2041
244199-BA-2	DEERE & COMPANY-SENIOR UNSECURED				1.F FE	499,508	116.6373	583,187	500,000	499,568	0	37	0	0	7.125	7.138	MS	11,677	35,625	08/08/2001	03/03/2031
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED			1,2	2.C FE	1,996,660	99.5549	1,991,098	2,000,000	1,998,453	0	308	0	0	4.600	4.619	FA	32,711	92,000	02/21/2018	02/23/2028
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,984,660	95.7534	1,915,068	2,000,000	1,992,891	0	1,516	0	0	4.000	4.092	MS	26,667	80,000	02/13/2018	03/01/2028
302508-AQ-9	FMR LLC-UNSECURED				1.E FE	1,207,145	112.0653	1,120,653	1,000,000	1,166,771	0	(26,747)	0	0	7.570	4.124	JD	3,364	75,700	08/01/2014	06/15/2029
44106M-AY-8	Service Properties Trust-SENIOR UNSECURE			1,2	4.B FE	1,462,410	77.9352	1,169,028	1,500,000	1,478,346	0	2,984	0	0	4.375	4.648	FA	24,792	65,625	01/30/2018	02/15/2030
49271V-AP-5	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	465,240	97.5846	487,923	500,000	467,129	0	1,889	0	0	3.950	5.394	AO	4,169	9,875	08/21/2023	04/15/2029
210518-CW-4	CONSUMERS ENERGY CO-SECURED			1,2	1.E FE	999,661	98.5529	985,529	1,000,000	999,877	0	142	0	0	3.125	3.140	FA	10,503	31,250	08/11/2014	08/31/2024
260543-BJ-1	Dow Chemical Co/The-BOND				2.A FE	252,167	113.0560	282,640	250,000	251,797	0	(245)	0	0	7.375	7.219	MN	3,073	18,438	01/23/2002	11/01/2029
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED			1,2	2.B FE	238,116	83.3040	208,260	250,000	239,536	0	1,119	0	0	3.125	3.742	MN	825	7,813	09/23/2022	11/23/2031
06051G-HG-7	Bank of America Corp-SENIOR UNSECURED	SD		1,2	1.E FE	995,670	95.5697	955,697	1,000,000	997,763	0	374	0	0	3.970	4.017	MS	12,792	39,771	03/14/2018	03/05/2029
06051G-HG-7	Bank of America Corp-SENIOR UNSECURED			1,2	1.E FE	995,670	95.5697	955,697	1,000,000	997,761	0	374	0	0	3.970	4.017	MS	12,792	39,771	03/14/2018	03/05/2029
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	1,126,510	101.3233	1,013,233	1,000,000	1,104,034	0	(14,875)	0	0	5.625	3.710	MN	7,188	56,250	02/25/2022	05/15/2030
431282-AQ-5	Highwoods Realty LP-SENIOR UNSECURED			1,2	2.B FE	1,976,360	92.0701	1,841,402	2,000,000	1,988,896	0	2,340	0	0	4.125	4.269	MS	24,292	82,500	02/22/2018	03/15/2028
548661-AK-3	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	166,694	108.1339	180,584	167,000	166,749	0	36	0	0	6.500	6.532	MS	3,196	10,855	08/23/1999	03/15/2029
54866N-BM-0	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	508,036	106.8140	534,070	500,000	505,878	0	(1,445)	0	0	7.580	7.190	JD	12,633	37,900	02/11/2002	06/18/2027
335720-AB-4	First National of Nebras-SUBORDINATED			2	2.B FE	2,000,000	93.7900	1,875,800	2,000,000	2,000,000	0	0	0	0	7.256	7.254	JAJO	36,685	114,469	03/13/2018	04/01/2028
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED			1,2	1.G FE	997,870	97.8223	978,223	1,000,000	998,865	0	656	0	0	3.250	3.321	FA	12,278	32,500	06/16/2015	08/15/2025
49177J-AF-9	Kenvue Inc-SENIOR UNSECURED			1,2	1.F FE	934,708	102.4741	922,266	900,000	933,211	0	(1,496)	0	0	5.050	4.072	MS	12,499	0	10/19/2023	03/22/2028
023551-AJ-3	Hess Corp-SENIOR UNSECURED				2.C FE	645,671	115.3194	744,963	646,000	645,711	0	20	0	0	7.300	7.306	FA	17,815	47,158	08/13/2001	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-ZM-9	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	1.F FE	971,380	85.9181	859,181	1,000,000	974,861	0	2,302	0	0	3.102	3.424	FA	10,943	31,020	02/25/2022	02/24/2033
46647P-CU-8	JPMorgan Chase & Co-SENIOR UNSECURED			1,2	1.E FE	1,951,752	85.7038	1,714,076	2,000,000	1,958,249	0	3,902	0	0	2.963	3.230	JJ	25,679	59,260	02/25/2022	01/25/2033
61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED			1,2	1.G FE	1,955,580	95.4318	1,908,636	2,000,000	1,976,977	0	4,015	0	0	3.772	4.025	JJ	32,900	75,440	03/14/2018	01/24/2029
650119-AA-8	New York University-UNSECURED			1	1.D FE	598,150	99.8589	606,143	607,000	600,466	0	1,533	0	0	5.236	5.559	JJ	15,891	31,783	12/22/2009	07/01/2032
713448-CY-2	PepsiCo Inc-SENIOR UNSECURED			1,2	1.E FE	998,384	98.4233	984,233	1,000,000	999,162	0	511	0	0	3.500	3.555	JJ	15,944	35,000	07/14/2015	07/17/2025
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE			1,2	2.B FE	1,013,240	100.6679	1,006,679	1,000,000	1,011,565	0	(1,675)	0	0	4.950	4.640	MS	12,788	22,550	05/04/2023	03/28/2028
92343V-GK-4	Verizon Communications I-SENIOR UNSECURE			1,2	2.A FE	1,890,339	79.7783	1,595,567	2,000,000	1,897,203	0	4,155	0	0	3.400	3.809	MS	18,700	68,000	02/25/2022	03/22/2041
693475-BK-0	PNC Financial Services G-SENIOR UNSECURE			2	1.G FE	1,015,440	101.1216	1,011,216	1,000,000	1,012,626	0	(2,814)	0	0	5.354	4.994	JD	4,313	53,540	01/04/2023	12/02/2028
709599-BW-3	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	496,115	103.7264	518,632	500,000	496,348	0	233	0	0	6.050	6.234	FA	12,604	0	08/21/2023	08/01/2028
00206R-GN-6	AT&T Inc-SENIOR UNSECURED	SD			2.B FE	1,938,581	105.9856	2,119,712	2,000,000	2,111,823	0	(24,420)	0	0	6.550	5.003	JJ	60,406	131,000	12/01/2017	01/15/2028
12201P-AN-6	BURLINGTON RESOURCES FIN-SR UNSECURED				1.F FE	251,048	116.6486	291,622	250,000	250,915	0	(85)	0	0	7.400	7.337	JD	1,542	18,500	11/08/2001	12/01/2031
15189Y-AG-1	CenterPoint Energy Resou-SENIOR UNSECURE			1,2	1.G FE	1,038,970	102.4183	1,024,183	1,000,000	1,034,106	0	(4,864)	0	0	5.250	4.329	MS	17,500	27,417	05/04/2023	03/01/2028
22822V-BB-6	Crown Castle Inc-SENIOR UNSECURED			1,2	2.B FE	1,007,150	98.7943	987,943	1,000,000	1,006,262	0	(888)	0	0	4.800	4.646	MS	16,000	16,667	05/04/2023	09/01/2028
406216-BK-6	HALLIBURTON CO-SR UNSECURED			1,2	2.A FE	323,543	96.3101	283,152	294,000	322,340	0	(796)	0	0	5.000	4.305	MN	1,878	14,700	02/25/2022	11/15/2045
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED			1,2	2.B FE	1,992,440	98.2862	1,965,723	2,000,000	1,996,476	0	734	0	0	4.300	4.345	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	Kirby Corp-SENIOR UNSECURED			1,2	2.C FE	1,997,180	96.4224	1,928,448	2,000,000	1,998,731	0	252	0	0	4.200	4.215	MS	28,000	84,000	02/07/2018	03/01/2028
718546-AR-5	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	999,000	97.2596	972,596	1,000,000	999,550	0	87	0	0	3.900	3.911	MS	11,483	39,000	02/26/2018	03/15/2028
718546-AW-4	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	723,922	84.2744	666,610	791,000	734,648	0	7,096	0	0	2.150	3.305	JD	756	17,007	02/25/2022	12/15/2030
94106L-BV-0	Waste Management Inc-SENIOR UNSECURED			1,2	1.G FE	539,187	102.3735	563,054	550,000	539,789	0	602	0	0	4.875	5.292	FA	11,023	0	08/21/2023	02/15/2029
571676-AT-2	Mars Inc-SENIOR UNSECURED			1,2	1.E FE	1,017,650	100.4795	1,004,795	1,000,000	1,015,468	0	(2,182)	0	0	4.550	4.146	AO	8,974	22,750	05/04/2023	04/20/2028
023135-CQ-7	Amazon.com Inc-SENIOR UNSECURED			1,2	1.D FE	926,901	102.6516	923,864	900,000	924,483	0	(2,418)	0	0	4.650	4.114	JD	3,488	41,850	05/04/2023	12/01/2029
855244-AT-6	Starbucks Corp-SENIOR UNSECURED			1,2	2.A FE	965,310	95.9298	959,298	1,000,000	968,496	0	3,186	0	0	3.550	4.184	FA	13,411	17,750	05/04/2023	08/15/2029
12592B-AQ-7	CNH Industrial Capital L-SENIOR UNSECURE			1,2	2.A FE	994,400	98.6840	986,840	1,000,000	995,031	0	631	0	0	4.550	4.678	AO	10,238	22,750	05/04/2023	04/10/2028
78408L-AB-3	SC Johnson & Son Inc-SENIOR UNSECURED			1,2	2.A FE	999,773	98.5798	985,798	1,000,000	999,900	0	84	0	0	3.350	3.359	MS	8,468	33,500	09/30/2014	09/30/2024
13645R-AD-6	Canadian Pacific Railway-SENIOR UNSECURE		A		2.B FE	249,963	113.6014	284,004	250,000	249,961	0	0	0	0	7.125	7.125	AO	3,760	17,813	10/23/2001	10/15/2031
867229-AC-0	SUNCOR ENERGY INC-SR UNSECURED		A		2.A FE	997,791	111.6692	1,116,692	1,000,000	998,056	0	164	0	0	7.150	7.181	FA	29,792	71,500	01/24/2002	02/01/2032
06368B-GS-1	Bank of Montreal-SUBORDINATED		A	2	2.A FE	512,741	91.9560	459,780	500,000	509,417	0	(2,196)	0	0	3.803	3.291	JD	845	19,015	02/28/2022	12/15/2032
67077M-AD-0	Nutrien Ltd-SENIOR UNSECURED		A	1,2	2.B FE	998,111	97.1838	971,838	1,000,000	999,114	0	663	0	0	3.000	3.070	AO	7,500	30,000	03/23/2015	04/01/2025
404280-BH-1	HSBC Holdings PLC-SUBORDINATED		D		2.A FE	1,784,840	97.6959	1,660,831	1,700,000	1,756,859	0	(18,493)	0	0	4.375	3.156	MN	7,851	74,375	02/28/2022	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED		D	2	1.G FE	1,998,940	96.3687	1,927,373	2,000,000	1,999,567	0	72	0	0	4.041	4.045	MS	24,246	80,820	03/14/2018	03/13/2028
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	1,935,600	94.1183	1,882,366	2,000,000	1,967,695	0	5,920	0	0	3.574	3.942	MN	10,722	71,480	02/02/2018	11/07/2028
539439-AR-0	Lloyds Banking Group PLC-SENIOR UNSECURE		D		1.G FE	1,992,940	97.7202	1,954,404	2,000,000	1,996,665	0	678	0	0	4.375	4.417	MS	24,063	87,500	03/15/2018	03/22/2028
67078A-AD-5	nVent Finance Sarl-SENIOR UNSECURED		D	1,2	2.C FE	1,996,420	97.2171	1,944,342	2,000,000	1,998,329	0	319	0	0	4.550	4.570	AO	19,211	91,000	03/12/2018	04/15/2028
853254-BK-5	Standard Chartered PLC-SUBORDINATED		D	2	2.B FE	2,000,000	94.0576	1,881,152	2,000,000	2,000,000	0	0	0	0	4.866	4.866	MS	28,655	97,320	03/12/2018	03/15/2033
92857T-AH-0	VODAFONE GROUP PLC-SENIOR UNSECURED		D		2.B FE	520,189	114.8362	574,181	500,000	516,979	0	(2,149)	0	0	7.875	7.177	FA	14,875	39,375	07/24/2001	02/15/2030
2027A0-JZ-3	Commonwealth Bank of Aus-SENIOR UNSECURE		D		1.D FE	2,997,780	97.3929	2,921,788	3,000,000	2,998,990	0	187	0	0	3.900	3.908	MS	34,125	117,000	03/12/2018	03/16/2028
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	1,000,000	96.7619	967,619	1,000,000	1,000,000	0	0	0	0	4.654	4.654	MS	12,152	46,540	03/19/2018	03/27/2029
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE		D	1,2	2.A FE	1,493,700	101.5218	1,522,826	1,500,000	1,496,569	0	590	0	0	5.000	5.052	MN	7,292	75,000	11/19/2018	11/26/2028
606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURE		D		1.G FE	3,000,000	97.3702	2,921,107	3,000,000	3,000,000	0	0	0	0	3.961	3.960	MS	39,280	118,830	02/26/2018	03/02/2028
60687Y-AR-0	Mizuho Financial Group I-SENIOR UNSECURE		D		1.G FE	1,000,000	97.0288	970,288	1,000,000	1,000,000	0	0	0	0	4.018	4.017	MS	12,947	40,180	02/28/2018	03/05/2028
893830-BQ-1	Transocean Inc-SENIOR UNSECURED		D	1,2	5.A FE	328,904	104.8250	589,117	562,000	377,715	0	34,115	0	0	11.500	28.064	JJ	27,109	64,630	09/11/2020	01/30/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						96,495,059	XXX	94,036,711	97,256,000	96,856,954	0	41,490	0	0	XXX	XXX	XXX	1,234,695	3,856,838	XXX	XXX
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2			4	1.A FM	106,183	99.2922	106,500	107,259	106,114	0	(75)	0	0	5.750	6.056	MON	514	6,167	03/06/2006	01/01/2036
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3			4	1.A FM	27,138	97.2178	26,505	27,263	27,167	0	11	0	0	5.500	5.694	MON	125	1,746	04/29/2004	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3			4	5.C FM	116,064	56.7175	60,884	107,347	91,031	0	(7,770)	0	0	5.500	(3.405)	MON	2,011	5,466	01/11/2006	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-CI-CFLX 2007-M1 2F			4	1.A FM	143,529	76.7773	126,978	165,385	108,913	0	(422)	0	0	4.204	8.358	MON	1,673	5,338	10/03/2013	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6			4	4.A FM	325,777	28.1011	106,380	378,561	148,340	0	(8,926)	0	0	6.000	7.759	MON	4,899	16,848	09/03/2013	09/01/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						718,691	XXX	427,247	785,815	481,565	0	(17,182)	0	0	XXX	XXX	XXX	9,222	35,565	XXX	XXX
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C			4	1.A FE	429,375	97.9412	408,997	417,597	418,555	0	(1,209)	0	0	3.786	3.473	MON	1,318	15,810	10/16/2014	10/01/2036
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A				1.A FE	208,732	87.7915	183,376	208,877	208,625	0	(77)	0	0	3.220	3.195	MON	318	6,726	03/13/2013	04/15/2067
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN				1.C FE	5,071	99.1352	5,027	5,071	5,071	0	0	0	0	5.404	5.403	JJ	136	274	07/22/2004	07/02/2025
000000-00-0	PNMAC GMSR ISSUER TRUST 2018-GT1				1.A FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	JJ	14,475	0	02/28/2018	02/25/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						643,178	XXX	597,400	631,545	632,251	0	(1,286)	0	0	XXX	XXX	XXX	16,247	22,810	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						97,856,928	XXX	95,061,358	98,673,360	97,970,770	0	23,022	0	0	XXX	XXX	XXX	1,260,164	3,915,213	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						107,863,570	XXX	109,101,985	117,463,300	110,627,684	0	307,991	0	0	XXX	XXX	XXX	1,322,921	4,239,274	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						905,518	XXX	615,623	969,252	666,585	0	(18,374)	0	0	XXX	XXX	XXX	10,187	47,162	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						643,178	XXX	597,400	631,545	632,251	0	(1,286)	0	0	XXX	XXX	XXX	16,247	22,810	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						109,412,266	XXX	110,315,008	119,064,097	111,926,520	0	288,331	0	0	XXX	XXX	XXX	1,349,355	4,309,246	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 3,765,094	1B ..$ 4,006,585	1C ..$ 2,527,447	1D ..$ 8,468,703	1E ..$ 11,117,892	1F ..$ 6,794,353	1G ..$ 19,305,044
1B	2A ...$ 22,418,082	2B ..$ 24,281,327	2C ..$ 7,146,561				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 148,340	4B ..$ 1,478,346	4C ..$ 0				
1E	5A ...$ 377,715	5B ..$ 0	5C ..$ 91,031				
1F	6 .....$ 0						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HA-2	United States Treasury N-UNSECURED		05/12/2023	GOLDMAN		1,104,770	1,100,000	1,569
0109999999. Subtotal - Bonds - U.S. Governments						1,104,770	1,100,000	1,569
023135-CQ-7	Amazon.com Inc-SENIOR UNSECURED		05/04/2023	TORONTO DOMINION SEC		926,901	900,000	18,251
12592B-AQ-7	CNH Industrial Capital L-SENIOR UNSECURE		05/04/2023	JANE		994,400	1,000,000	3,539
15189Y-AG-1	CenterPoint Energy Resou-SENIOR UNSECURE		05/04/2023	WELLS FARGO		1,038,970	1,000,000	10,938
19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED		08/21/2023	BARCLAYS CAPITAL INC		997,700	1,000,000	2,518
22822V-BB-6	Crown Castle Inc-SENIOR UNSECURED		05/04/2023	WELLS FARGO		1,007,150	1,000,000	1,600
49177J-AF-9	Kenvue Inc-SENIOR UNSECURED		10/19/2023	EXCHANGE OFFER		934,708	900,000	3,409
49271V-AP-5	Keurig Dr Pepper Inc-SENIOR UNSECURED		08/21/2023	KEY CAPITAL MARKETS		465,240	500,000	7,022
571676-AT-2	Mars Inc-SENIOR UNSECURED		05/04/2023	MITSUBISHI UFJ SEC I		1,017,650	1,000,000	2,275
592179-KF-1	Metropolitan Life Global-SECURED		01/04/2023	JP MORGAN SECURITIES		1,002,850	1,000,000	0
693475-BK-0	PNC Financial Services G-SENIOR UNSECURE		01/04/2023	SUNTRUST CAPITAL MAR		1,015,440	1,000,000	5,057
709599-BW-3	Penske Truck Leasing Co -SENIOR UNSECURE		08/21/2023	MARKETAXESS FINANCIA		496,115	500,000	1,849
760759-BB-5	Republic Services Inc-SENIOR UNSECURED		05/04/2023	JP MORGAN SECURITIES		1,029,700	1,000,000	5,417
76209P-AB-9	RGA Global Funding-SECURED		01/04/2023	WELLS FARGO		861,640	1,000,000	12,600
855244-AT-6	Starbucks Corp-SENIOR UNSECURED		05/04/2023	JP MORGAN SECURITIES		965,310	1,000,000	8,185
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE		05/04/2023	JANE		1,013,240	1,000,000	3,300
94106L-BV-0	Waste Management Inc-SENIOR UNSECURED		08/21/2023	MARKETAXESS FINANCIA		539,187	550,000	1,490
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6		08/01/2023	PAYUP		0	0	0
98138H-AH-4	Workday Inc-SENIOR UNSECURED		08/21/2023	MILLENNIUM ADVISORS		456,320	500,000	7,297
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,762,521	14,850,000	94,747
2509999997. Total - Bonds - Part 3						15,867,291	15,950,000	96,316
2509999998. Total - Bonds - Part 5						1,942,485	1,900,000	22,802
2509999999. Total - Bonds						17,809,776	17,850,000	119,118
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						17,809,776	XXX	119,118

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
36207H-VH-7	Ginnie Mae I Pool-POOL #432716		12/01/2023	PAYDOWN		400	400	402	397	0	2	0	2	0	400	0	0	0	16	06/01/2026
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236		12/01/2023	PAYDOWN		136	136	137	135	0	1	0	1	0	136	0	0	0	6	06/01/2027
912828-4S-6	United States Treasury N-UNSECURED		05/31/2023	MATURITY		1,000,000	1,000,000	999,219	999,924	0	76	0	76	0	1,000,000	0	0	0	23,065	05/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						1,000,536	1,000,536	999,758	1,000,456	0	79	0	79	0	1,000,536	0	0	0	23,087	XXX
31287P-D8-3	Freddie Mac Gold Pool-FG C63727		12/01/2023	PAYDOWN		345	345	343	325	0	21	0	21	0	345	0	0	0	11	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180		12/01/2023	PAYDOWN		364	364	368	355	0	9	0	9	0	364	0	0	0	12	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477		12/01/2023	PAYDOWN		491	491	496	471	0	20	0	20	0	491	0	0	0	16	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402		12/01/2023	PAYDOWN		141	141	143	133	0	8	0	8	0	141	0	0	0	5	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243		12/01/2023	PAYDOWN		193	193	194	93	0	100	0	100	0	193	0	0	0	7	06/01/2032
31288H-7A-2	Freddie Mac Gold Pool-FG C78989		12/01/2023	PAYDOWN		3,947	3,947	4,049	3,266	0	680	0	680	0	3,947	0	0	0	80	05/01/2033
31292G-5V-4	Freddie Mac Gold Pool-FG C00860		12/01/2023	PAYDOWN		1,430	1,430	1,439	1,260	0	169	0	169	0	1,430	0	0	0	66	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292		12/01/2023	PAYDOWN		4,672	4,672	4,689	3,697	0	976	0	976	0	4,672	0	0	0	132	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361		12/01/2023	PAYDOWN		1,272	1,272	1,285	1,201	0	71	0	71	0	1,272	0	0	0	33	05/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ		12/01/2023	PAYDOWN		3,352	3,352	3,225	3,867	0	(515)	0	(515)	0	3,352	0	0	0	140	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA		12/01/2023	PAYDOWN		18,258	18,258	17,344	20,298	0	(2,040)	0	(2,040)	0	18,258	0	0	0	629	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE		12/01/2023	PAYDOWN		2,144	2,144	2,120	2,125	0	20	0	20	0	2,144	0	0	0	66	09/01/2031
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC		12/01/2023	PAYDOWN		17,136	17,136	17,200	18,656	0	(1,520)	0	(1,520)	0	17,136	0	0	0	486	07/01/2031
606092-EU-4	Missouri Joint Municipal-REVENUE BONDS		01/01/2023	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	44,493	01/01/2023
690353-RX-7	United States Internatio-UNSECURED		08/27/2023	SINKING PAYMENT		143,212	143,212	143,212	143,227	0	(16)	0	(16)	0	143,212	0	0	0	4,798	02/27/2027
724795-AB-5	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		07/01/2023	CALL 100		100,000	100,000	107,110	103,244	0	(15)	0	(15)	0	103,230	0	(3,230)	(3,230)	7,920	07/01/2030
795681-GL-3	Salt Lake County Municip-REVENUE BONDS		12/01/2023	CALL 100		665,000	665,000	665,000	665,000	0	14	0	14	0	665,014	0	(14)	(14)	35,112	12/01/2024
913366-DG-2	Regents of the Universit-REVENUE BONDS		05/15/2023	CALL 100		65,000	65,000	64,622	64,832	0	14	0	14	0	64,846	0	154	154	2,099	05/15/2029
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		49,004	49,004	49,004	48,911	0	1	0	1	0	48,913	0	91	91	1,094	12/25/2043
678553-AN-8	OKLAHOMA CITY ECON-A FIXED COUPON 3.00400 MATURITY 20230301		12/31/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	15,020	03/01/2023
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,575,961	2,575,961	2,581,843	2,580,961	0	(2,003)	0	(2,003)	0	2,578,960	0	(2,999)	(2,999)	112,219	XXX
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		12/01/2023	PAYDOWN		10,456	10,456	10,751	10,510	0	(54)	0	(54)	0	10,456	0	0	0	210	10/01/2036
038923-AD-0	Arbor Realty Trust Inc-SENIOR UNSECURED		05/01/2023	MATURITY		2,000,000	2,000,000	1,999,740	2,000,000	0	2	0	2	0	2,000,000	0	0	0	56,250	05/01/2023
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		11/01/2023	PAYDOWN		19,984	19,984	19,544	19,785	0	199	0	199	0	19,984	0	0	0	755	01/01/2036
126650-CX-6	CVS Health Corp-SENIOR UNSECURED		12/18/2023	CITADELEQ		2,938,170	3,000,000	2,957,820	2,975,837	0	4,034	0	4,034	0	2,979,871	0	(41,701)	(41,701)	159,458	03/25/2028
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		12/01/2023	PAYDOWN		10,565	10,565	10,394	10,524	0	42	0	42	0	10,565	0	0	0	481	04/01/2034
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		12/01/2023	PAYDOWN		4,162	3,852	3,551	3,604	0	316	0	316	0	4,162	0	0	0	126	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-Cl-CFLX 2007-M1 2F		12/01/2023	PAYDOWN		9,382	7,764	6,738	5,099	0	5,004	0	5,004	0	9,382	0	0	0	103	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6		12/31/2023	PAYDOWN		2,326	2,326	2,002	966	0	1,360	0	1,360	0	2,326	0	0	0	30	09/01/2037
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		12/15/2023	PAYDOWN		22,509	22,509	22,493	22,490	0	19	0	19	0	22,509	0	0	0	398	04/15/2067
650119-AA-8	New York University-UNSECURED		07/01/2023	CALL 100		51,000	51,000	49,737	50,322	0	(6)	0	(6)	0	50,316	0	684	684	2,670	07/01/2032
655844-BL-1	NORFOLK SOUTHERN CORP SR NT		02/15/2023	MATURITY		976,000	976,000	1,080,739	976,000	0	0	0	0	0	976,000	0	0	0	14,167	02/15/2023
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1		12/19/2023	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	174,629	02/25/2025
81721M-AM-1	Diversified Healthcare T-SENIOR UNSECURE		03/02/2023	JEFFERIESLLC		1,375,000	2,000,000	1,966,240	1,980,723	0	645	0	645	0	1,981,368	0	(606,368)	(606,368)	53,042	02/15/2028
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		12/20/2023	SINKING PAYMENT		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,806	03/20/2025
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		01/02/2023	SINKING PAYMENT		19,676	19,676	19,676	19,676	0	0	0	0	0	19,676	0	0	0	532	07/02/2025
95000U-2A-0	Wells Fargo & Co-SENIOR UNSECURED		12/18/2023	MARKETAXESS FINANCIA		190,220	200,000	194,160	196,633	0	555	0	555	0	197,188	0	(6,968)	(6,968)	7,726	05/22/2028
678553-AN-8	Oklahoma City Economic Development Trust		03/01/2023	MATURITY		1,000,000	1,000,000	0	0	0	0	0	0	0	1,000,000	0	0	0	0	03/01/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,129,450	11,824,132	10,843,585	10,772,169	0	12,116	0	12,116	0	11,783,803	0	(654,353)	(654,353)	485,383	XXX
26156F-AA-1	Dresdner Funding Trust I-CMZB 8.151 06/3		03/24/2023	JEFFERIESLLC		712,500	750,000	809,233	775,870	0	(895)	0	(895)	0	774,975	0	(62,475)	(62,475)	45,510	06/30/2031
1309999999. Subtotal - Bonds - Hybrid Securities						712,500	750,000	809,233	775,870	0	(895)	0	(895)	0	774,975	0	(62,475)	(62,475)	45,510	XXX
2509999997. Total - Bonds - Part 4						15,418,447	16,150,629	15,234,419	15,129,456	0	9,297	0	9,297	0	16,138,274	0	(719,827)	(719,827)	666,199	XXX
2509999998. Total - Bonds - Part 5						1,933,258	1,900,000	1,942,485	1,933,258	0	(3,566)	0	(3,566)	0	1,938,919	0	(5,661)	(5,661)	63,882	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
2509999999. Total - Bonds						17,351,705	18,050,629	17,176,904	17,062,714	0	5,731	0	5,731	0	18,077,193	0	(725,488)	(725,488)	730,081	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						17,351,705	XXX	17,176,904	17,062,714	0	5,731	0	5,731	0	18,077,193	0	(725,488)	(725,488)	730,081	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49177J-AE-2	Kenvue Inc-SENIOR UNSECURED		05/04/2023	GOLDMAN	10/19/2023	EXCHANGE OFFER	900,000	937,935	934,708	934,708	0	(3,227)	0	(3,227)	0	0	0	0	26,134	5,808
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE	D	01/04/2023	RBC CAPITAL MARKETS	05/22/2023	SMBC NIKKO SECURITIE	1,000,000	1,004,550	998,550	1,004,211	0	(339)	0	(339)	0	0	(5,661)	(5,661)	37,748	16,994
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,900,000	1,942,485	1,933,258	1,938,919	0	(3,566)	0	(3,566)	0	0	(5,661)	(5,661)	63,882	22,802
2509999998. Total - Bonds							1,900,000	1,942,485	1,933,258	1,938,919	0	(3,566)	0	(3,566)	0	0	(5,661)	(5,661)	63,882	22,802
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								1,942,485	1,933,258	1,938,919	0	(3,566)	0	(3,566)	0	0	(5,661)	(5,661)	63,882	22,802

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					1,409,745	XXX
PNC Bank	Pittsburgh, PA					686,004	XXX
Wells Fargo	Winston Salem, NC					60,397	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,156,146	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,156,146	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	2,156,146	XXX

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

1. January	2,189,769	4. April	1,445,138	7. July	1,521,567	10. October	2,238,366
2. February	4,017,072	5. May	2,033,338	8. August	3,236,985	11. November	1,573,601
3. March	6,333,639	6. June	2,304,655	9. September	2,139,996	12. December	2,156,146

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	EVERSOURCE ENERGY COMMERCIAL PAPER		12/27/2023	0.000	01/03/2024	999,695	0	761
	WILLIAMS COS INC/THE COMMERCIAL PAPER		12/21/2023	0.000	01/05/2024	499,688	0	855
	WISCONSIN ELECTRIC POWER CO COMMERCIAL P		12/20/2023	0.000	01/04/2024	999,547	0	1,809
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		12/26/2023	0.000	01/04/2024	2,498,843	0	2,311
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,997,773	0	5,736
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,997,773	0	5,736
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						4,997,773	0	5,736
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						4,997,773	0	5,736
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		12/28/2023	0.000		3,270,174	0	53,063
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,270,174	0	53,063
8609999999 - Total Cash Equivalents						8,267,947	0	58,799

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 999,547	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 3,998,226	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	LIFE INSURANCE	136,815	186,411	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	LIFE INSURANCE	1,083,528	1,072,551	0	0
11.	Georgia GA	B	LIFE INSURANCE	49,008	66,774	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS	B	LIFE INSURANCE	2,600,867	2,729,771	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	LIFE INSURANCE	91,891	125,201	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	LIFE INSURANCE	215,817	211,624	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	LIFE INSURANCE	266,007	260,839	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	LIFE INSURANCE	2,127,913	2,243,311	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	LIFE INSURANCE	496,970	697,526	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	LIFE INSURANCE	554,966	515,412	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	LIFE INSURANCE	255,848	275,647	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	7,879,630	8,385,067	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0