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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Casco Indemnity Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 25950 Employer's ID Number 01-0407315

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

Country of Domicile United States of America

Incorporated/Organized 06/27/1985 Commenced Business 07/08/1985

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)
Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)
Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Teri Ann Miller (Name), 419-563-0697 (Area Code) (Telephone Number)
tmiller@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

President Mark Clarence Russell
Secretary Thomas Eugene Woolley
Treasurer Andrew Michael Wallen

OTHER

Todd Marshall Boyer, Vice President Corporate Communications
Chad Philip Combs, Vice President Personal Lines Underwriting
John Richard DeLucia, Vice President Claims
David Alan Grove, Vice President Product Management
Gary Thomas Johnson, Vice President Commercial Lines Underwriting
Susan Elizabeth Kent, Vice President Business Analytics
James Bradly McCormack, Vice President Information Systems
Mendi Harris Riddle, Vice President Sales
Marcella Slone Smith, Chief Administrative Officer

DIRECTORS OR TRUSTEES

Neeru Arora
Karen Riley Haefling
Albert Michael Heister
Dawn Marie Kink
Susan Porter
John Redon Purse
Mark Clarence Russell
Charles Henry Self
Thomas Eugene Woolley

State of Ohio
County of Crawford
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 Clarence Russell	Andrew Michael Wallen	Marcella Slone Smith
President and CEO	Treasurer and CFO	Assistant Secretary

Subscribed and sworn to before me this
_____ day of _____

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,651,813	8.147	3,651,813		3,651,813	8.147
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,023,939	2.284	1,023,939		1,023,939	2.284
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,414,017	5.385	2,414,017		2,414,017	5.385
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	12,972,161	28.940	12,972,161		12,972,161	28.940
1.06 Industrial and miscellaneous	13,799,668	30.786	13,799,668		13,799,668	30.786
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	33,861,598	75.542	33,861,598		33,861,598	75.542
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	6,239,060	13.919	6,239,060		6,239,060	13.919
3.09 Total common stocks	6,239,060	13.919	6,239,060		6,239,060	13.919
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	242,253	0.540	242,253		242,253	0.540
6.02 Cash equivalents (Schedule E, Part 2)	4,481,883	9.999	4,481,883		4,481,883	9.999
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	4,724,136	10.539	4,724,136		4,724,136	10.539
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	44,824,794	100.000	44,824,794		44,824,794	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 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)	

NONE

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 16	
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 Line 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 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)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		35,563,017
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,276,415
3.	Accrual of discount		42,262
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	1,178,219	
	4.4. Part 4, Column 11		1,178,219
5.	Total gain (loss) on disposals, Part 4, Column 19		(20,063)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,837,200
7.	Deduct amortization of premium		101,991
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)		40,100,659
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		40,100,659

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	3,651,813	3,564,734	3,653,781	3,714,788
Governments (Including all obligations guaranteed by governments)	2. Canada				
	3. Other Countries				
	4. Totals	3,651,813	3,564,734	3,653,781	3,714,788
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,023,939	872,130	1,058,314	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,414,017	2,230,176	2,488,676	2,375,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	12,972,161	11,866,160	13,055,323	12,971,467
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	13,799,667	13,361,397	13,826,861	13,776,366
	9. Canada				
	10. Other Countries				
	11. Totals	13,799,667	13,361,397	13,826,861	13,776,366
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	33,861,597	31,894,597	34,082,955	33,837,621
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	6,239,060	6,239,060	966,363	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals	6,239,060	6,239,060	966,363	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,239,060	6,239,060	966,363	
	26. Total Stocks	6,239,060	6,239,060	966,363	
	27. Total Bonds and Stocks	40,100,657	38,133,657	35,049,318	

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	440,259	1,561,345	910,629	610,686	128,895	XXX	3,651,814	10.8	520,050	1.7	3,651,814	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	440,259	1,561,345	910,629	610,686	128,895	XXX	3,651,814	10.8	520,050	1.7	3,651,814	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		390,811	27,034	606,094		XXX	1,023,939	3.0	1,030,746	3.4	1,023,939	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		390,811	27,034	606,094		XXX	1,023,939	3.0	1,030,746	3.4	1,023,939	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	350,398	760,893	975,284	261,628	65,815	XXX	2,414,018	7.1	2,575,268	8.4	2,414,018	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	350,398	760,893	975,284	261,628	65,815	XXX	2,414,018	7.1	2,575,268	8.4	2,414,018	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,128,213	4,697,226	3,422,975	3,025,661	698,085	XXX	12,972,160	38.3	11,777,525	38.6	12,972,161	(1)
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,128,213	4,697,226	3,422,975	3,025,661	698,085	XXX	12,972,160	38.3	11,777,525	38.6	12,972,161	(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	2,792,920	7,387,309	3,370,767			XXX	13,550,996	40.0	14,350,592	47.0	13,550,996	
6.2 NAIC 2		248,673				XXX	248,673	0.7	247,995	0.8	248,673	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,792,920	7,635,982	3,370,767			XXX	13,799,669	40.8	14,598,587	47.9	13,799,669	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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) 4,711,790	14,797,584	8,706,689	4,504,069	892,795		33,612,927	99.3	XXX	XXX	33,612,928	(1)
12.2 NAIC 2	(d)	248,673					248,673	0.7	XXX	XXX	248,673	
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	4,711,790	15,046,257	8,706,689	4,504,069	892,795		(b) 33,861,600	100.0	XXX	XXX	33,861,601	(1)
12.8 Line 12.7 as a % of Col. 7	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.1 NAIC 1	4,190,308	16,162,734	6,086,371	3,111,572	703,196		XXX	XXX	30,254,181	99.2	30,254,181	
13.2 NAIC 2		247,995					XXX	XXX	247,995	0.8	247,995	
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	4,190,308	16,410,729	6,086,371	3,111,572	703,196		XXX	XXX	(b) 30,502,176	100.0	30,502,176	
13.8 Line 13.7 as a % of Col. 9	13.7	53.8	20.0	10.2	2.3		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,711,792	14,797,582	8,706,689	4,504,069	892,794		33,612,926	99.3	30,254,181	99.2	33,612,926	XXX
14.2 NAIC 2		248,673					248,673	0.7	247,995	0.8	248,673	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	4,711,792	15,046,255	8,706,689	4,504,069	892,794		33,861,599	100.0	30,502,176	100.0	33,861,599	XXX
14.8 Line 14.7 as a % of Col. 7	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	(2)	2			1		1	0.0			XXX	1
15.2 NAIC 2											XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	(2)	2			1		1	0.0			XXX	1
15.8 Line 15.7 as a % of Col. 7	(200.0)	200.0			100.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0			0.0		0.0	XXX	XXX	XXX	XXX	0.0

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

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

SCHEDULE D - PART 1A - SECTION 2

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

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		101,039				XXX	101,039	0.3	302,219	1.0	101,039	
1.02 Residential Mortgage-Backed Securities	440,259	1,460,306	910,629	610,686	128,895	XXX	3,550,775	10.5	217,831	0.7	3,550,775	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	440,259	1,561,345	910,629	610,686	128,895	XXX	3,651,814	10.8	520,050	1.7	3,651,814	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		390,811	27,034	606,094		XXX	1,023,939	3.0	1,030,746	3.4	1,023,939	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		390,811	27,034	606,094		XXX	1,023,939	3.0	1,030,746	3.4	1,023,939	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	350,398	760,893	975,284	261,628	65,815	XXX	2,414,018	7.1	2,575,268	8.4	2,414,018	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	350,398	760,893	975,284	261,628	65,815	XXX	2,414,018	7.1	2,575,268	8.4	2,414,018	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,225	1,318,884	556,724	616,854	173,234	XXX	2,670,921	7.9	3,949,298	12.9	2,670,921	
5.02 Residential Mortgage-Backed Securities	1,122,988	3,378,343	2,866,252	2,408,807	524,851	XXX	10,301,241	30.4	7,828,227	25.7	10,301,242	(1)
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,128,213	4,697,227	3,422,976	3,025,661	698,085	XXX	12,972,162	38.3	11,777,525	38.6	12,972,163	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,050,981	4,881,965	1,774,061			XXX	7,707,007	22.8	8,214,184	26.9	7,707,007	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities		2,215,694	1,596,706			XXX	3,812,400	11.3	2,219,943	7.3	3,812,400	
6.04 Other Loan-Backed and Structured Securities	1,741,938	538,322				XXX	2,280,260	6.7	4,164,460	13.7	2,280,261	(1)
6.05 Totals	2,792,919	7,635,981	3,370,767			XXX	13,799,667	40.8	14,598,587	47.9	13,799,668	(1)
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,406,604	7,453,592	3,333,103	1,484,576	239,049	XXX	13,916,924	41.1	XXX	XXX	13,916,924	
12.02 Residential Mortgage-Backed Securities	1,563,247	4,838,649	3,776,881	3,019,493	653,746	XXX	13,852,016	40.9	XXX	XXX	13,852,017	(1)
12.03 Commercial Mortgage-Backed Securities		2,215,694	1,596,706			XXX	3,812,400	11.3	XXX	XXX	3,812,400	
12.04 Other Loan-Backed and Structured Securities	1,741,938	538,322				XXX	2,280,260	6.7	XXX	XXX	2,280,261	(1)
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	4,711,789	15,046,257	8,706,690	4,504,069	892,795		33,861,600	100.0	XXX	XXX	33,861,602	(2)
12.10 Line 12.09 as a % of Col. 7	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,663,001	9,140,922	3,627,979	1,280,464	359,349	XXX	XXX	XXX	16,071,715	52.7	16,071,715	
13.02 Residential Mortgage-Backed Securities	864,708	2,723,578	2,282,817	1,831,108	343,847	XXX	XXX	XXX	8,046,058	26.4	8,046,058	
13.03 Commercial Mortgage-Backed Securities	4,032	2,215,911				XXX	XXX	XXX	2,219,943	7.3	2,219,943	
13.04 Other Loan-Backed and Structured Securities	1,658,568	2,330,317	175,575			XXX	XXX	XXX	4,164,460	13.7	4,164,460	
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	4,190,309	16,410,728	6,086,371	3,111,572	703,196		XXX	XXX	30,502,176	100.0	30,502,176	
13.10 Line 13.09 as a % of Col. 9	13.7	53.8	20.0	10.2	2.3		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,406,604	7,453,591	3,333,103	1,484,575	239,049	XXX	13,916,922	41.1	16,071,715	52.7	13,916,922	XXX
14.02 Residential Mortgage-Backed Securities	1,563,248	4,838,649	3,776,881	3,019,494	653,746	XXX	13,852,018	40.9	8,046,058	26.4	13,852,018	XXX
14.03 Commercial Mortgage-Backed Securities		2,215,694	1,596,706			XXX	3,812,400	11.3	2,219,943	7.3	3,812,400	XXX
14.04 Other Loan-Backed and Structured Securities	1,741,939	538,322				XXX	2,280,261	6.7	4,164,460	13.7	2,280,261	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	4,711,791	15,046,256	8,706,690	4,504,069	892,795		33,861,601	100.0	30,502,176	100.0	33,861,601	XXX
14.10 Line 14.09 as a % of Col. 7	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	13.9	44.4	25.7	13.3	2.6		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		1		1		XXX	2	0.0			XXX	2
15.02 Residential Mortgage-Backed Securities	(1)			(1)		XXX	(2)	0.0			XXX	(2)
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities	(1)					XXX	(1)	0.0			XXX	(1)
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	(2)	1					(1)	0.0			XXX	(1)
15.10 Line 15.09 as a % of Col. 7	200.0	(100.0)					100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0					0.0	XXX	XXX	XXX	XXX	0.0

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,191,618		1,191,618	
2. Cost of cash equivalents acquired	45,996,736		45,996,736	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	42,706,471		42,706,471	
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)	4,481,883		4,481,883	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,481,883		4,481,883	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-R3-6	UNITED STATES TREASURY NOTE	SD			1.A	103,785	96.5160	96,516	100,000	101,039		(751)			1.625	0.861	MN	211	1,625	04/16/2021	05/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						103,785	XXX	96,516	100,000	101,039		(751)			XXX	XXX	XXX	211	1,625	XXX	XXX
36179T-4P-7	GOVERNMENT NATL MTG ASSOC II #MA5330			4	1.A FE	52,667	93.3270	47,924	51,351	52,667		(135)			4.000	2.989	MON	171	2,054	07/18/2018	07/20/2048
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399			4	1.A FE	91,436	95.8480	84,888	88,565	91,436		(316)			4.500	3.043	MON	332	3,985	09/26/2018	08/20/2048
36179Y-W4-2	GNMA II POOL MA9667				1.A FE	1,162,746	97.0580	1,147,726	1,182,516	1,163,686		1,157			5.000	5.345	MON	4,927	24,636	07/26/2024	05/20/2054
36180A-AD-5	GNMA II POOL MA9904				1.A FE	495,734	95.0570	472,409	496,977	495,738		11			4.500	4.502	MON	1,864	5,591	09/17/2024	09/20/2054
3618N5-A2-5	GNMA II POOL MB0024				1.A FE	965,908	94.5080	943,415	998,234	965,908					4.500	5.033	MON	3,743		12/06/2024	11/20/2054
3618N5-A3-3	GNMA II POOL MB0025				1.A FE	730,838	97.0420	726,632	748,782	730,900		91			5.000	5.426	MON	3,120	3,120	11/19/2024	11/20/2054
38376M-BQ-9	GOVERNMENT NATIONAL MORTGAGE A 14 5 LT			2,4	1.A FE	23,607	93.9270	21,493	22,883	23,497		(167)			3.000	2.246	MON	57	686	08/13/2014	06/16/2043
38377L-AQ-1	GOVERNMENT NATIONAL MORTGAGE A 10 116 HB			2,4	1.A FE	27,060	93.1350	23,731	25,480	26,942		(247)			4.000	2.809	MON	85	1,019	09/17/2014	09/20/2040
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,549,996	XXX	3,468,218	3,614,788	3,550,774		394			XXX	XXX	XXX	14,299	41,091	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,653,781	XXX	3,564,734	3,714,788	3,651,813		(357)			XXX	XXX	XXX	14,510	42,716	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20772K-JY-6	CONNECTICUT ST			1	1.D FE	100,000	97.1650	97,165	100,000	100,000					2.350	2.350	JJ	1,175	2,350	05/29/2020	07/01/2026
419792-ZB-5	HAWAII ST			1	1.C FE	125,000	73.1800	91,475	125,000	125,000					2.145	2.145	FA	1,117	2,681	08/06/2020	08/01/2036
57582R-QN-9	MASSACHUSETTS ST			2	1.B FE	143,854	103.0750	128,844	125,000	131,740		(2,247)			5.000	3.000	MN	1,042	6,250	03/15/2019	11/01/2042
68609T-A4-0	OREGON ST			1	1.B FE	125,000	74.8440	93,555	125,000	125,000					1.946	1.946	FA	1,014	2,433	07/09/2020	08/01/2035
68609T-NP-9	OREGON ST			1	1.B FE	275,000	77.8470	214,079	275,000	275,000					2.986	2.986	MN	1,369	8,212	10/09/2019	11/01/2038
882724-HF-7	TEXAS ST			2	1.A FE	116,990	90.0710	90,071	100,000	108,128		(2,082)			3.952	1.705	AO	988	3,952	08/12/2020	10/01/2037
956553-C7-4	WEST VIRGINIA ST			2	1.C FE	172,470	104.6270	156,941	150,000	159,071		(2,479)			5.000	3.120	JD	625	7,500	03/04/2019	06/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,058,314	XXX	872,130	1,000,000	1,023,939		(6,808)			XXX	XXX	XXX	7,330	33,378	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,058,314	XXX	872,130	1,000,000	1,023,939		(6,808)			XXX	XXX	XXX	7,330	33,378	XXX	XXX
011415-QT-6	ALAMO TX CMNTY CLG DIST			2	1.A FE	275,313	100.0140	250,035	250,000	250,398		(3,227)			4.000	2.679	FA	3,778	10,000	05/25/2016	02/15/2034
312680-CY-5	FAYETTEVILLE AR SCH DIST #1			2	1.C FE	97,000	72.3240	72,324	100,000	97,398		92			2.750	2.920	JD	229	2,750	05/12/2020	06/01/2046
453722-NM-8	INDEPENDENCE MO SCH DIST			2	1.B FE	155,690	104.8310	131,039	125,000	132,561		(3,350)			5.500	2.610	MS	2,292	6,875	06/14/2017	03/01/2034
453722-NQ-9	INDEPENDENCE MO SCH DIST			2	1.B FE	308,253	104.9400	262,350	250,000	264,416		(6,375)			5.500	2.740	MS	4,583	13,750	06/14/2017	03/01/2037
495242-J2-6	KING CNTY WA SCH DIST #412 SHO			2	1.B FE	116,271	100.1740	100,174	100,000	100,000					5.000	3.100	JD	417	5,000	10/31/2013	12/01/2025
509432-BE-9	LAKE CNTY OH CMNTY CLG DIST			2	1.D FE	113,723	101.2470	101,247	100,000	102,713		(1,364)			4.000	2.541	JD	333	4,000	01/27/2016	12/01/2028
59333F-XQ-8	MIAMI-DADE CNTY FL			2	1.C FE	285,415	100.0240	250,060	250,000	270,361		(3,422)			4.000	2.410	JJ	5,000	10,000	05/12/2020	07/01/2042
623040-LS-9	MOUNT SAN ANTONIO CA CMNTY CLG			2	1.C FE	110,017	83.7770	83,777	100,000	105,849		(984)			3.000	1.891	FA	1,250	3,000	08/03/2020	08/01/2034
625506-PN-4	MULTNOMAH CNTY OR			2	1.A FE	105,154	99.2920	99,292	100,000	101,659		(650)			4.000	3.280	JD	333	4,000	03/05/2019	06/01/2040
720424-A6-7	PIERCE CNTY WA SCH DIST #10 TA			1	1.B FE	100,000	74.6190	74,619	100,000	100,000					2.033	2.033	JD	169	2,033	07/09/2020	12/01/2036
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1.D FE	98,395	126.5240	126,524	100,000	130,044		2,473			6.850	3.210	FA	2,854		01/20/2016	08/01/2042
795168-LN-1	SALINE CNTY KS UNIF SCH DIST #			2	1.D FE	348,320	88.4790	309,677	350,000	349,074		151			2.319	2.369	MS	2,706	8,117	08/29/2019	09/01/2030
797355-6L-3	SAN DIEGO CA UNIF SCH DIST	@		3	1.C FE	68,670	85.3180	85,318	100,000	86,380		2,765			0.000	3.280	N/A			11/29/2017	07/01/2029
797355-6Q-2	SAN DIEGO CA UNIF SCH DIST	@		3	1.C FE	56,455	73.1820	73,182	100,000	73,164		2,641			0.000	3.710	N/A			11/29/2017	07/01/2033
879743-PB-2	TEMPE AZ UNION HIGH SCH DIST #				1.C FE	125,000	85.2680	106,585	125,000	125,000					1.594	1.594	JJ	996	1,993	08/14/2020	07/01/2030
879743-PC-0	TEMPE AZ UNION HIGH SCH DIST #			2	1.C FE	125,000	83.1780	103,973	125,000	125,000					1.714	1.714	JJ	1,071	2,143	08/14/2020	07/01/2031
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,488,676	XXX	2,230,176	2,375,000	2,414,017		(11,250)			XXX	XXX	XXX	26,011	73,661	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,488,676	XXX	2,230,176	2,375,000	2,414,017		(11,250)			XXX	XXX	XXX	26,011	73,661	XXX	XXX
052476-2R-8	AUSTIN TX WTR & WSTWTR SYS REV			2	1.C FE	153,685	105.1550	131,444	125,000	133,784		(2,918)			5.000	2.451	MN	799	6,250	08/16/2017	11/15/2030
083389-ER-3	BENTON/WASHINGTON AR REGL PUBL			2	1.C FE	123,514	74.4250	93,031	125,000	123,757		51			3.200	3.274	AO	1,000	4,000	10/09/2019	10/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172311-PX-4	CINCINNATI OH WTR SYS REVENUE				1.A FE	122,750	85.3020	102,362	120,000	121,626		(261)			1.693	1.453	JD	169	2,032	07/31/2020	12/01/2030
254845-RM-4	DIST OF COLUMBIA WTR & SWR AUT			1	1.C FE	100,000	73.9680	73,968	100,000	100,000					3.207	3.207	AO	802	3,207	10/09/2019	10/01/2048
295533-QB-2	ERIE PA SWR AUTH			2	1.C FE	175,529	94.5900	141,885	150,000	162,571		(3,020)			4.743	2.484	JD	593	7,115	07/07/2020	12/01/2034
387883-YL-9	GRANT CNTY WA PUBLIC UTIL DIST			1	1.C FE	133,669	93.6050	117,006	125,000	128,639		(1,180)			2.378	1.384	JJ	1,486	2,973	08/18/2020	01/01/2028
392274-2G-0	GTR ORLANDO FL AVIATION AUTH A			2	1.C FE	122,488	101.9550	101,955	100,000	111,390		(2,235)			5.000	2.445	AO	1,250	5,000	10/09/2019	10/01/2049
416498-DE-0	HARTFORD CNTY CT MET DIST CLEA			1	1.C FE	125,000	84.5390	105,674	125,000	125,000					1.824	1.824	AO	570	2,280	08/13/2020	04/01/2031
47770V-BQ-2	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1.C FE	131,649	79.8010	99,751	125,000	130,058		(371)			2.833	2.432	JJ	1,771	3,541	07/09/2020	01/01/2038
53746Q-BP-4	LITTLE ROCK AR WTR RECLAMATION			2	1.D FE	200,000	83.9000	167,800	200,000	200,000					1.616	1.616	AO	808	3,232	08/04/2021	10/01/2030
546540-RE-7	LOUISIANA ST UNIV & AGRIC & ME				1.E FE	100,000	95.6040	95,604	100,000	100,000					2.596	2.596	JJ	1,298	2,596	12/06/2019	07/01/2027
59447T-XS-7	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	100,000	95.0780	95,078	100,000	100,000					2.734	2.734	JD	228	2,734	12/05/2019	12/01/2027
645913-AA-2	NEW JERSEY ST ECON DEV AUTH LE				1.F FE	151,932	105.9180	158,877	150,000	150,336		(128)			7.425	7.319	FA	4,208	11,138	07/02/1997	02/15/2029
645913-AA-2	NEW JERSEY ST ECON DEV AUTH LE	SD			1.F FE	101,288	105.9180	105,918	100,000	100,224		(85)			7.425	7.319	FA	2,805	7,425	07/02/1997	02/15/2029
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	114,459	102.6230	102,623	100,000	104,859		(1,782)			5.000	3.030	FA	2,083	5,000	03/15/2019	08/01/2045
69647R-BT-0	PALM BAY FL SPL OBLG			1	1.C FE	130,000	94.0200	122,226	130,000	130,000					2.724	2.724	AO	885	3,541	12/05/2019	10/01/2028
797669-ZP-6	SAN FRANCISCO CA BAY AREA RAPI	SD			1.C FE	300,000	91.5200	274,560	300,000	300,000					2.568	2.568	JJ	3,852	7,704	10/23/2019	07/01/2029
83755L-M7-8	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	100,000	83.7290	83,729	100,000	100,000					1.812	1.812	JD	151	1,812	08/12/2020	06/01/2031
83755L-N5-1	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	100,000	74.0210	74,021	100,000	100,000					2.332	2.332	JD	194	2,332	08/12/2020	06/01/2037
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION			1	1.A FE	115,863	100.1450	116,031	115,863	115,863					5.102	5.102	AO	1,478	6,404	03/10/2023	04/01/2035
92812U-K5-6	VIRGINIA ST HSG DEV AUTH CMWLT				1.A FE	34,243	85.9810	29,443	34,243	32,812		280			2.750	3.660	MON	78	942	09/03/2013	04/25/2042
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,736,069	XXX	2,392,986	2,625,106	2,670,919		(11,649)			XXX	XXX	XXX	26,508	91,258	XXX	XXX
3131XQ-5Z-5	UMBS - POOL ZL8964			4	1.A FE	71,749	91.0020	62,156	68,302	71,749		(248)			3.500	2.570	MON	199	2,391	01/09/2015	01/01/2045
3132A4-PW-2	UMBS - POOL ZS4037			4	1.A FE	225,351	91.8440	198,951	216,618	224,807		(1,244)			3.500	2.770	MON	632	7,582	10/21/2014	05/01/2044
3132A9-RE-9	UMBS - POOL ZS8585			4	1.A FE	57,366	96.0710	52,770	54,928	56,312		(612)			3.000	1.871	MON	137	1,648	10/22/2015	10/01/2030
3132DP-AE-8	UMBS - POOL SD1805			4	1.A FE	204,491	97.4920	205,065	210,341	204,692		512			5.000	5.406	MON	876	10,517	11/08/2022	11/01/2052
3132DP-AH-1	UMBS - POOL SD1808			4	1.A FE	897,531	94.1400	872,053	926,334	899,819		3,345			4.500	4.909	MON	3,474	41,685	11/30/2022	08/01/2052
3132DS-W2-4	UMBS - POOL SD5165				1.A FE	2,232,565	94.1120	2,210,253	2,348,523	2,234,065		8,764			4.500	5.250	MON	8,807	79,263	03/20/2024	08/01/2052
3132E0-R4-6	UMBS - POOL SD4107				1.A FE	912,045	97.6410	891,989	913,544	912,057		42			5.000	4.973	MON	3,806	7,613	10/17/2024	10/01/2053
3133GC-VL-3	UMBS - POOL QN6019			4	1.A FE	620,209	88.3220	529,819	599,870	615,921		(3,445)			2.000	1.387	MON	1,000	11,997	07/12/2021	04/01/2036
3133GE-X4-5	UMBS - POOL QN7899			4	1.A FE	367,461	88.3300	314,599	356,164	365,565		(2,176)			2.000	1.386	MON	594	7,123	09/30/2021	09/01/2036
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1.A FE	43,071	95.9590	40,390	42,091	42,285		(133)			3.000	2.422	MON	105	1,263	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN			4	1.A FE	10,785	98.3060	10,180	10,355	10,436		(39)			3.500	2.372	MON	30	362	09/30/2014	08/25/2043
3137A7-HC-7	FREDDIE MAC 3800 KE			4	1.A FE	1,547	99.2050	1,444	1,455	1,466		(31)			3.500	1.511	MON	4	51	05/29/2015	02/15/2026
3138EN-EB-1	UMBS - POOL AL5529			4	1.A FE	28,444	94.0200	24,953	26,540	28,444		(221)			4.000	2.517	MON	88	1,062	01/29/2016	06/01/2044
3138ER-2D-1	UMBS - POOL AL9771			4	1.A FE	113,611	92.8810	99,948	107,608	113,611		(669)			4.000	2.923	MON	359	4,304	01/26/2017	02/01/2047
3138WB-XQ-3	UMBS - POOL AS2486			4	1.A FE	28,562	93.7690	25,074	26,740	28,562		(198)			4.000	2.582	MON	89	1,070	11/13/2014	05/01/2044
3138X0-YU-6	UMBS - POOL AU1622			4	1.A FE	233,909	91.1090	214,926	235,900	233,909		203			3.500	3.635	MON	688	8,256	09/26/2018	07/01/2043
3138YW-H4-2	UMBS - POOL AZ4750			4	1.A FE	48,326	90.8950	41,959	46,162	48,326		(168)			3.500	2.586	MON	135	1,616	10/06/2015	10/01/2045
31397N-FD-2	FANNIE MAE 09 17 PM			4	1.A FE	1,776	96.4810	1,673	1,734	1,776		(4)			4.000	2.907	MON	6	69	01/22/2010	03/25/2039
3140J6-GJ-0	UMBS - POOL BM2000			4	1.A FE	77,238	89.8680	67,373	74,968	77,238		(199)			3.500	2.472	MON	219	2,624	07/16/2019	05/01/2047
3140K3-J2-9	UMBS - POOL BO7480			4	1.A FE	95,209	86.5030	79,887	92,352	95,209		(269)			3.000	2.251	MON	231	2,771	02/10/2020	12/01/2049
3140QK-QX-9	UMBS - POOL CB0469			4	1.A FE	606,229	85.7770	496,428	578,739	598,444		(4,017)			2.500	1.651	MON	1,206	14,468	05/18/2021	05/01/2041
3140QQ-VS-1	UMBS - POOL CB5124			4	1.A FE	224,524	94.2130	215,505	228,741	224,849		347			4.500	4.707	MON	858	10,293	01/06/2023	11/01/2052
3140QR-UP-6	UMBS - POOL CB5989				1.A FE	895,943	98.6250	886,535	898,892	895,943		226			5.500	5.494	MON	4,120	49,439	06/29/2023	03/01/2053
3140X5-N4-1	UMBS - POOL FM2210			4	1.A FE	113,044	86.7070	95,004	109,569	113,044		(312)			3.000	2.104	MON	274	3,287	01/29/2020	10/01/2047
3140X7-2G-3	UMBS - POOL FM4374			4	1.A FE	1,006,300	78.4670	765,110	975,067	1,003,889		(3,109)			2.000	1.580	MON	1,625	19,501	09/23/2020	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X8-AR-8	UMBS - POOL FM4515			4	1.A FE	555,689	78.4680	421,164	536,735	552,502		(1,945)			2.000	1.519	MON	895	10,735	10/16/2020	10/01/2050
3140XL-VD-7	UMBS - POOL FS5111				1.A FE	220,595	99.5770	220,109	221,044	220,595		40			5.500	5.475	MON	1,013	12,157	07/05/2023	07/01/2053
31417Y-NH-6	UMBS - POOL MA0391			4	1.A FE	184	99.7120	177	177	177		(1)			4.500	3.415	MON	1	8	02/19/2010	04/01/2025
31418C-XM-1	UMBS - POOL MA3383			4	1.A FE	74,248	89.5990	65,032	72,581	74,248		(163)			3.500	2.483	MON	212	2,540	06/11/2019	06/01/2048
3142GQ-CG-5	UMBS - POOL RJ0070				1.A FE	351,252	99.5500	362,648	364,287	351,302		1,032			5.500	6.044	MON	1,670	20,036	10/05/2023	10/01/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						10,319,254	XXX	9,473,174	10,346,361	10,301,242		(4,692)			XXX	XXX	XXX	33,353	335,731	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						13,055,323	XXX	11,866,160	12,971,467	12,972,161		(16,341)			XXX	XXX	XXX	59,861	426,989	XXX	XXX
037833-BG-4	APPLE INC			1	1.B FE	271,200	99.4960	248,739	250,000	252,163		(5,868)			3.200	0.831	MN	1,067	8,000	09/20/2021	05/13/2025
06051G-LE-7	BANK OF AMERICA CORP			1	1.E FE	450,000	100.0920	450,414	450,000	450,000					5.080	5.080	JJ	10,224	22,860	01/17/2023	01/20/2027
115637-AU-4	BROWN-FORMAN CORP			1	1.G FE	299,577	97.3780	292,134	300,000	299,647		34			4.750	4.767	AO	3,008	14,250	03/21/2023	04/15/2033
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.E FE	249,563	85.5850	213,963	250,000	249,759		43			1.600	1.619	AO	789	4,000	04/16/2020	04/20/2030
24422E-VY-2	JOHN DEERE CAPITAL CORP				1.E FE	249,883	99.9210	249,803	250,000	249,999		40			1.250	1.266	JJ	1,484	3,125	01/04/2022	01/10/2025
437076-BN-1	HOME DEPOT INC			1	1.F FE	197,808	96.2060	192,412	200,000	199,591		233			2.125	2.248	MS	1,251	4,250	09/06/2016	09/15/2026
437076-CA-8	HOME DEPOT INC			1	1.F FE	247,075	95.6990	239,249	250,000	248,634		571			2.500	2.748	AO	1,319	6,250	03/14/2022	04/15/2027
438516-CE-4	HONEYWELL INTERNATIONAL			1	1.F FE	144,714	92.9320	139,397	150,000	147,704		1,030			1.100	1.824	MS	550	1,650	01/13/2022	03/01/2027
440452-AF-7	HORMEL FOODS CORP			1	1.G FE	217,824	85.3440	213,359	250,000	227,500		3,674			1.800	3.637	JD	250	4,500	04/12/2022	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1	1.G FE	92,341	90.5730	90,573	100,000	95,589		1,205			1.700	3.068	JD	132	1,700	03/23/2022	06/03/2028
459200-JZ-5	IBM CORP			1	1.G FE	530,210	98.2460	491,231	500,000	509,809		(6,997)			3.300	1.845	MN	2,108	16,500	01/10/2022	05/15/2026
46625H-RS-1	JPMORGAN CHASE & CO			1	1.F FE	97,421	98.0970	98,097	100,000	99,539		304			3.200	3.528	JD	142	3,200	03/01/2017	06/15/2026
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	250,670	97.4280	243,571	250,000	250,000					2.950	2.370	AO	1,844	7,375	08/02/2016	10/01/2026
57636Q-AU-8	MASTERCARD INC			1	1.E FE	497,435	83.0650	415,327	500,000	498,180		244			2.000	2.057	MN	1,194	10,000	11/15/2021	11/18/2031
58933Y-BC-8	MERCK & CO INC			1	1.E FE	148,769	93.5420	140,313	150,000	149,429		226			1.700	1.860	JD	149	2,550	01/10/2022	06/10/2027
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	443,808	99.8380	449,269	450,000	448,595		2,482			4.679	5.269	JJ	9,592	21,056	01/06/2023	07/17/2026
67021C-AM-9	NSTAR ELECTRIC CO			1	1.G FE	525,770	96.9910	484,954	500,000	511,155		(5,082)			3.200	2.120	MN	2,044	16,000	01/20/2022	05/15/2027
68235P-AH-1	ONE GAS INC			1	1.G FE	248,690	86.5870	216,466	250,000	249,266		128			2.000	2.058	MN	639	5,000	04/29/2020	05/15/2030
693475-BL-8	PNC FINANCIAL SERVICES			2	1.G FE	350,000	99.5880	348,558	350,000	350,000					4.758	4.758	JJ	7,170	16,653	01/19/2023	01/26/2027
74005P-BQ-6	LINDE INC/CT			1	1.F FE	272,643	98.6680	271,338	275,000	274,297		628			3.200	3.443	JJ	3,691	8,800	04/19/2022	01/30/2026
742718-FV-6	PROCTER & GAMBLE CO/THE			1	1.D FE	249,645	94.9190	237,297	250,000	249,848		71			1.900	1.930	FA	1,979	4,750	01/27/2022	02/01/2027
74456Q-CN-4	PUBLIC SERVICE ELECTRIC			1	1.F FE	249,675	100.6090	251,521	250,000	249,709		26			5.200	5.217	FA	5,417	12,783	08/03/2023	08/01/2033
747525-AU-7	QUALCOMM INC			1	1.F FE	104,375	97.0820	97,082	100,000	101,923		(867)			3.250	2.323	MN	370	3,250	02/08/2022	05/20/2027
756109-BQ-6	REALTY INCOME CORP			1	1.G FE	124,523	99.9140	124,892	125,000	124,827		159			5.050	5.189	JJ	2,946	6,313	01/09/2023	01/13/2026
85440K-AC-8	STANFORD UNIVERSITY			1	1.A FE	100,000	92.3750	92,375	100,000	100,000					1.289	1.289	JD	107	1,289	05/28/2020	06/01/2027
857477-AT-0	STATE STREET CORP				1.F FE	102,691	99.2780	99,278	100,000	100,225		(347)			3.550	3.187	FA	1,312	3,550	02/03/2017	08/18/2025
87612E-BM-7	TARGET CORP			1	1.F FE	274,533	95.1220	261,586	275,000	274,803		94			1.950	1.986	JJ	2,473	5,363	01/19/2022	01/15/2027
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	149,987	96.8330	145,250	150,000	149,994		3			3.050	3.052	MS	1,258	4,575	03/17/2022	03/22/2027
91159H-HN-3	US BANCORP			2	1.G FE	148,902	96.7300	145,095	150,000	149,811		118			2.375	2.458	JJ	1,573	3,563	07/19/2016	07/22/2026
949746-RW-3	WELLS FARGO & COMPANY				2.A FE	100,594	97.8730	97,873	100,000	100,092		(68)			3.000	2.928	AO	575	3,000	10/13/2016	04/22/2026
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	143,342	97.0030	145,505	150,000	148,581		746			3.000	3.544	AO	850	4,500	02/03/2017	10/23/2026
95709T-AN-0	WESTAR ENERGY INC			1	1.F FE	183,362	97.0500	194,100	200,000	196,340		2,328			2.550	3.817	JJ	2,550	5,100	11/13/2018	07/01/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,717,030	XXX	7,381,021	7,725,000	7,707,009		(4,842)			XXX	XXX	XXX	70,057	235,755	XXX	XXX
05493Y-AE-8	BARCLAYS COMMERCIAL MORTGAGE S 24-C30 A5			2	1.A	386,235	103.0540	386,454	375,000	386,130		(104)			5.532	5.117	MON	1,729	1,729	10/31/2024	11/15/2057
065404-BB-0	BANK 18-BN10 A5			2,4	1.A	787,949	95.8730	766,984	800,000	790,583		2,488			3.688	4.041	MON	2,459	29,504	12/16/2022	02/15/2061
096920-AD-5	BMO MORTGAGE TRUST 24-C10 A5			2	1.A	876,405	102.4210	870,576	850,000	876,109		(296)			5.478	5.050	MON	3,880	3,424	12/12/2024	11/15/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12515A-BE-9	CD COMMERCIAL MORTGAGE TRUST 16-CD2 A4			2,4	1.A	231,744	94.0220	211,550	225,000	226,255		(744)			3.526	3.162	MON	661	7,933	11/18/2016	11/10/2049
36255N-AS-4	GS MORTGAGE SECURITIES TRUST 18-GS9 A3			2,4	1.A	122,218	96.4020	116,662	121,016	121,338		(143)			3.727	3.591	MON	376	4,510	03/15/2018	03/10/2051
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4			2,4	1.A	502,578	94.7110	473,554	500,000	500,309		(326)			3.195	3.114	MON	1,331	15,973	11/30/2017	09/15/2050
61691G-AW-0	MORGAN STANLEY BAML TRUST 16-C32 B			2,4	1.A	257,492	92.7970	231,992	250,000	251,387		(863)			4.095	3.716	MON	853	10,238	12/06/2016	12/15/2049
61691N-AE-5	MORGAN STANLEY CAPITAL I TRUST 17-HR2 A4			2,4	1.A	124,653	95.7850	119,732	125,000	124,768		18			3.587	3.604	MON	374	4,484	02/22/2018	12/15/2050
94990F-AE-1	WELLS FARGO COMMERCIAL MORTGAG 24-C63 A5			2	1.A	334,509	100.4180	326,357	325,000	334,466		(42)			5.309	4.899	MON	1,438		12/11/2024	08/15/2057
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAG 16-C37 A5			2,4	1.A	205,991	97.4160	194,832	200,000	201,054		(695)			3.794	3.419	MON	632	7,588	12/09/2016	12/15/2049
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,829,774	XXX	3,698,693	3,771,016	3,812,399		(707)			XXX	XXX	XXX	13,733	85,383	XXX	XXX
02008D-AC-3	ALLY AUTO RECEIVABLES TRUST 22-3 A3			2,4	1.A FE	75,015	100.1830	75,156	75,019	75,018		(75)			5.070	5.073	MON	169	3,803	12/06/2022	04/15/2027
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3			2,4	1.A FE	201,205	99.2320	199,703	201,249	201,240		(142)			3.170	3.178	MON	284	6,380	04/26/2022	04/15/2027
14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3			2,4	1.A FE	144,828	99.4530	144,058	144,850	144,846		(165)			3.490	3.496	MON	225	5,055	04/21/2022	02/16/2027
14318D-AC-3	CARMAX AUTO OWNER TRUST 23-1 A3			2	1.A FE	281,481	100.0720	281,706	281,504	281,497		(66)			4.750	4.754	MON	594	13,371	01/19/2023	10/15/2027
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 22-B A3			2,4	1.A FE	64,189	99.7120	64,008	64,193	64,192		(95)			3.740	3.742	MON	107	2,401	06/22/2022	09/15/2026
437927-AC-0	HONDA AUTO RECEIVABLES OWNER T 23-2 A3			2	1.A FE	224,964	100.3750	225,845	225,000	224,985		14			4.930	4.937	MON	493	11,092	05/23/2023	11/15/2027
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES 23-1 A3			2	1.A FE	101,850	99.9640	101,826	101,863	101,859		(32)			4.510	4.515	MON	204	4,594	01/18/2023	11/15/2027
65473F-AD-9	NISSAN AUTO LEASE TRUST 23-B A3			2	1.A FE	217,837	100.3400	218,596	217,855	217,851		(60)			5.690	5.695	MON	551	12,396	06/21/2023	07/15/2026
891940-AC-2	TOYOTA AUTO RECEIVABLES OWNER 23-A A3			2	1.A FE	238,128	100.0870	238,336	238,129	238,128		(21)			4.630	4.630	MON	490	11,025	01/24/2023	09/15/2027
89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3			2,4	1.A FE	80,891	99.3990	80,407	80,893	80,893		(85)			2.930	2.931	MON	105	2,370	04/07/2022	09/15/2026
92867W-AD-0	VOLKSWAGEN AUTO LOAN ENHANCED 23-1 A3			2	1.A FE	249,938	100.6440	251,610	250,000	249,972		22			5.020	5.030	MON	383	12,550	06/06/2023	06/20/2028
98163Q-AD-1	WORLD OMNI AUTO RECEIVABLES TR 22-B A3			2,4	1.A FE	83,008	99.3650	82,491	83,019	83,017		(60)			3.250	3.255	MON	120	2,698	05/24/2022	07/15/2027
98163V-AD-0	WORLD OMNI AUTO RECEIVABLES TR 22-D A3			2,4	1.A FE	143,682	100.6050	144,577	143,708	143,701		(53)			5.610	5.618	MON	358	8,062	11/09/2022	02/15/2028
98164J-AD-6	WORLD OMNI AUTO RECEIVABLES TR 23-A A3			2	1.A FE	173,041	100.1700	173,364	173,070	173,061		7			4.830	4.837	MON	372	8,359	02/07/2023	05/15/2028
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,280,057	XXX	2,281,683	2,280,352	2,280,260		(811)			XXX	XXX	XXX	4,455	104,156	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,826,861	XXX	13,361,397	13,776,368	13,799,668		(6,360)			XXX	XXX	XXX	88,245	425,294	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						14,103,874	XXX	12,972,829	13,825,106	13,916,923		(35,300)			XXX	XXX	XXX	130,117	435,677	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						13,869,250	XXX	12,941,392	13,961,149	13,852,016		(4,298)			XXX	XXX	XXX	47,652	376,822	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,829,774	XXX	3,698,693	3,771,016	3,812,399		(707)			XXX	XXX	XXX	13,733	85,383	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						2,280,057	XXX	2,281,683	2,280,352	2,280,260		(811)			XXX	XXX	XXX	4,455	104,156	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						34,082,955	XXX	31,894,597	33,837,623	33,861,598		(41,116)			XXX	XXX	XXX	195,957	1,002,038	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 20,981,059	1B ..$ 1,580,880	1C ..$ 2,612,422	1D ..$ 1,231,679	1E ..$ 2,295,956	1F ..$ 2,393,325	1G ..$ 2,517,604
1B	2A ...$ 248,673	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 20,981,059	1B ..$ 1,580,880	1C ..$ 2,612,422	1D ..$ 1,231,679	1E ..$ 2,295,956	1F ..$ 2,393,325	1G ..$ 2,517,604
1B	2A ...$ 248,673	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF			4,600.000	2,707,928	588.680	2,707,928	439,695		35,168		510,830		510,830		12/15/2008	
78462F-10-3	SPDR S&P 500 ETF TRUST			6,025.000	3,531,132	586.080	3,531,132	526,668	11,842	42,209		667,389		667,389		12/22/2008	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					6,239,060	XXX	6,239,060	966,363	11,842	77,377		1,178,219		1,178,219		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					6,239,060	XXX	6,239,060	966,363	11,842	77,377		1,178,219		1,178,219		XXX	XXX
5999999999 - Total Preferred and Common Stocks					6,239,060	XXX	6,239,060	966,363	11,842	77,377		1,178,219		1,178,219		XXX	XXX

1.

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

SCHEDULE D - PART 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
36179Y-W4-2	GNMA II POOL MA9667		07/26/2024	J.P. MORGAN SECURITIES LLC		1,175,653	1,195,643	4,650
36180A-AD-5	GNMA II POOL MA9904		09/17/2024	BOK FINANCIAL SECURITIES INC.		498,750	500,000	1,375
3618N5-A2-5	GNMA II POOL MB0024		12/06/2024	BOK FINANCIAL SECURITIES INC.		965,908	998,234	998
3618N5-A3-3	GNMA II POOL MB0025		11/19/2024	BOK FINANCIAL SECURITIES INC.		732,026	750,000	1,979
0109999999. Subtotal - Bonds - U.S. Governments						3,372,337	3,443,877	9,002
3132DS-W2-4	UMBS - POOL SD5165		03/20/2024	WELLS FARGO SECURITIES LLC		2,376,563	2,500,000	7,500
3132E0-R4-6	UMBS - POOL SD4107		10/17/2024	WELLS FARGO SECURITIES LLC		930,366	931,894	2,200
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,306,929	3,431,894	9,700
05493Y-AE-8	BARCLAYS COMMERCIAL MORTGAGE S 24-C30 A5		10/31/2024	BARCLAYS CAPITAL INC.		386,235	375,000	1,095
096920-AD-5	BMO MORTGAGE TRUST 24-C10 A5		12/12/2024	BMO CAPITAL MARKETS CORP.		876,405	850,000	867
94990F-AE-1	WELLS FARGO COMMERCIAL MORTGAG 24-C63 A5		12/11/2024	WELLS FARGO SECURITIES LLC		334,509	325,000	527
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,597,149	1,550,000	2,489
2509999997. Total - Bonds - Part 3						8,276,415	8,425,771	21,191
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						8,276,415	8,425,771	21,191
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						8,276,415	XXX	21,191

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	GOVERNMENT NATL MTG ASSOC II #MA5330		12/01/2024	MBS PAYDOWN 100.0000		5,505	5,505	5,646	5,512		(6)		(6)		5,505				119	07/20/2048
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399		12/01/2024	MBS PAYDOWN 100.0000		10,252	10,252	10,584	10,268		(16)		(16)		10,252				256	08/20/2048
36179Y-W4-2	GNMA II POOL MA9667		12/01/2024	MBS PAYDOWN 100.0000		13,127	13,127	12,908			3		3		13,127				181	05/20/2054
36180A-AD-5	GNMA II POOL MA9904		12/01/2024	MBS PAYDOWN 100.0000		3,023	3,023	3,016							3,023				22	09/20/2054
3618N5-A3-3	GNMA II POOL MB0025		12/01/2024	MBS PAYDOWN 100.0000		1,218	1,218	1,188							1,218				5	11/20/2054
38376M-BQ-9	GOVERNMENT NATIONAL MORTGAGE A 14 5 LT		12/01/2024	MBS PAYDOWN 100.0000		3,654	3,654	3,770	3,665		(11)		(11)		3,654				60	06/16/2043
38377L-AQ-1	GOVERNMENT NATIONAL MORTGAGE A 10 116 HB		12/01/2024	MBS PAYDOWN 100.0000		2,968	2,968	3,152	2,979		(11)		(11)		2,968				64	09/20/2040
91282C-FX-4	UNITED STATES TREASURY NOTE		11/30/2024	VARIOUS		200,000	200,000	200,891	200,429		(429)		(429)		200,000				9,000	11/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						239,747	239,747	241,155	222,853		(470)		(470)		239,747				9,707	XXX
986082-E7-6	YONKERS NY		05/01/2024	MATURITY 100.0000		150,000	150,000	150,000	150,000						150,000				1,821	05/01/2024
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,000	150,000	150,000	150,000						150,000				1,821	XXX
19668Q-GY-5	COLORADO ST BLDG EXCELLENT SCH		09/13/2024	MORGAN STANLEY & CO. LLC		100,301	100,000	113,763	100,324		(324)		(324)		100,000		301	301	5,014	03/15/2025
3128PN-AW-8	FEDERAL HOME LN MTG CORP #J09921		06/01/2024	MBS PAYDOWN 100.0000		404	404	409	404						404				4	07/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845		09/01/2024	MBS PAYDOWN 100.0000		1,040	1,040	1,069	1,043		(3)		(3)		1,040				20	10/01/2024
3131XQ-5Z-5	UMBS - POOL ZL8964		12/01/2024	MBS PAYDOWN 100.0000		5,058	5,058	5,313	5,065		(8)		(8)		5,058				82	01/01/2045
3132A4-PW-2	UMBS - POOL ZS4037		12/01/2024	MBS PAYDOWN 100.0000		23,551	23,551	24,500	23,605		(54)		(54)		23,551				444	05/01/2044
3132A9-RE-9	UMBS - POOL ZS8585		12/01/2024	MBS PAYDOWN 100.0000		15,208	15,208	15,883	15,284		(76)		(76)		15,208				246	10/01/2030
3132DP-AE-8	UMBS - POOL SD1805		12/01/2024	MBS PAYDOWN 100.0000		21,984	21,984	21,372	21,955		28		28		21,984				554	11/01/2052
3132DP-AH-1	UMBS - POOL SD1808		12/01/2024	MBS PAYDOWN 100.0000		70,499	70,499	68,307	70,403		96		96		70,499				2,125	08/01/2052
3132DS-W2-4	UMBS - POOL SD5165		12/01/2024	MBS PAYDOWN 100.0000		151,477	151,477	143,998			215		215		151,477				3,025	08/01/2052
3132E0-R4-6	UMBS - POOL SD4107		12/01/2024	MBS PAYDOWN 100.0000		18,351	18,351	18,321							18,351				112	10/01/2053
3133GC-VL-3	UMBS - POOL QN6019		12/01/2024	MBS PAYDOWN 100.0000		75,178	75,178	77,727	75,377		(199)		(199)		75,178				861	04/01/2036
3133GE-X4-5	UMBS - POOL QN7899		12/01/2024	MBS PAYDOWN 100.0000		62,290	62,290	64,266	62,474		(184)		(184)		62,290				769	09/01/2036
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2024	MBS PAYDOWN 100.0000		15,338	15,338	15,695	15,364		(26)		(26)		15,338				248	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2024	MBS PAYDOWN 100.0000		2,409	2,409	2,509	2,416		(7)		(7)		2,409				48	08/25/2043
3137A7-HC-7	FREDDIE MAC 3800 KE		12/01/2024	MBS PAYDOWN 100.0000		2,801	2,801	2,977	2,827		(26)		(26)		2,801				48	02/15/2026
3138EN-EB-1	UMBS - POOL AL5529		12/01/2024	MBS PAYDOWN 100.0000		3,236	3,236	3,468	3,247		(11)		(11)		3,236				85	06/01/2044
3138ER-2D-1	UMBS - POOL AL9771		12/01/2024	MBS PAYDOWN 100.0000		12,543	12,543	13,243	12,574		(31)		(31)		12,543				270	02/01/2047
3138WB-XQ-3	UMBS - POOL AS2486		12/01/2024	MBS PAYDOWN 100.0000		3,044	3,044	3,252	3,054		(10)		(10)		3,044				65	05/01/2044
3138X0-YU-6	UMBS - POOL AU1622		12/01/2024	MBS PAYDOWN 100.0000		25,059	25,059	24,847	25,050		8		8		25,059				576	07/01/2043
3138YW-H4-2	UMBS - POOL AZ4750		12/01/2024	MBS PAYDOWN 100.0000		3,703	3,703	3,876	3,709		(6)		(6)		3,703				62	10/01/2045
31397N-FD-2	FANNIE MAE 09 17 PM		12/01/2024	MBS PAYDOWN 100.0000		174	174	178	174						174				4	03/25/2039
3140J6-GJ-0	UMBS - POOL BM2000		12/01/2024	MBS PAYDOWN 100.0000		6,834	6,834	7,041	6,842		(8)		(8)		6,834				133	05/01/2047
3140K3-J2-9	UMBS - POOL BO7480		12/01/2024	MBS PAYDOWN 100.0000		9,068	9,068	9,349	9,080		(11)		(11)		9,068				147	12/01/2049
3140QK-QX-9	UMBS - POOL CB0469		12/01/2024	MBS PAYDOWN 100.0000		56,302	56,302	58,976	56,442		(141)		(141)		56,302				762	05/01/2041
3140QQ-VS-1	UMBS - POOL CB5124		12/01/2024	MBS PAYDOWN 100.0000		11,336	11,336	11,127	11,328		7		7		11,336				310	11/01/2052
3140QR-UP-6	UMBS - POOL CB5989		12/01/2024	MBS PAYDOWN 100.0000		71,295	71,295	71,061	71,287		8		8		71,295				2,585	03/01/2053
3140X5-N4-1	UMBS - POOL FM2210		12/01/2024	MBS PAYDOWN 100.0000		10,259	10,259	10,584	10,272		(13)		(13)		10,259				166	10/01/2047
3140X7-2G-3	UMBS - POOL FM4374		12/01/2024	MBS PAYDOWN 100.0000		61,916	61,916	63,899	61,984		(68)		(68)		61,916				556	09/01/2050
3140X8-AR-8	UMBS - POOL FM4515		12/01/2024	MBS PAYDOWN 100.0000		28,659	28,659	29,671	28,688		(29)		(29)		28,659				356	10/01/2050
3140XL-VD-7	UMBS - POOL FS5111		12/01/2024	MBS PAYDOWN 100.0000		20,329	20,329	20,287	20,327		2		2		20,329				570	07/01/2053
31412V-BJ-6	UMBS - POOL 935741		10/01/2024	MBS PAYDOWN 100.0000		1,346	1,346	1,402	1,349		(3)		(3)		1,346				26	10/01/2024
31416R-AJ-2	UMBS - POOL AA7208		05/01/2024	MBS PAYDOWN 100.0000		365	365	369	365						365				3	06/01/2024
31417Y-NH-6	UMBS - POOL MA0391		12/01/2024	MBS PAYDOWN 100.0000		1,767	1,767	1,830	1,773		(6)		(6)		1,767				37	04/01/2025
31418C-XM-1	UMBS - POOL MA3383		12/01/2024	MBS PAYDOWN 100.0000		7,421	7,421	7,592	7,429		(7)		(7)		7,421				144	06/01/2048
3142GQ-CG-5	UMBS - POOL RJ0070		12/01/2024	MBS PAYDOWN 100.0000		28,454	28,454	27,436	28,418		36		36		28,454				746	10/01/2053
46263R-MX-0	IPS MULTI-SCH BLDG CORP IN		09/13/2024	SWBC INVESTMENT SERVICES LLC		100,383	100,000	119,781	102,360		(1,603)		(1,603)		100,756		(373)	(373)	5,847	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
592646-6Q-1	MET WASHINGTON DC ARPTS AUTH A		10/08/2024	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	289,503	253,340		(3,340)		(3,340)		250,000				12,743	10/01/2026
593791-GW-0	MIAMI UNIV OH		09/03/2024	SECURITY CALLED AT 100.00000000 100.0000		100,000	100,000	116,078	101,209		(1,209)		(1,209)		100,000				5,028	09/01/2029
631060-AZ-3	NARRAGANSETT BAY RI COMMISSION		03/01/2024	SECURITY CALLED AT 100.00000000 100.0000		125,000	125,000	141,539	125,000						125,000				3,125	09/01/2024
644614-2T-5	NEW HAMPSHIRE ST HLTH & EDU FA		09/13/2024	ICE BONDS SECURITIES CORPORATION		101,299	100,000	115,750	102,659		(1,242)		(1,242)		101,417		(118)	(118)	6,042	07/01/2030
64971W-PE-4	NEW YORK CITY NY TRANSITIONAL		09/13/2024	BOFA SECURITIES INC.		126,539	125,000	151,750	128,954		(2,085)		(2,085)		126,869		(331)	(331)	5,469	11/01/2027
656009-KZ-9	NORFOLK VA WTR REVENUE		09/13/2024	GOLDMAN SACHS & CO. LLC		102,489	100,000	122,947	104,475		(1,703)		(1,703)		102,772		(283)	(283)	4,594	11/01/2031
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO		09/13/2024	J.P. MORGAN SECURITIES LLC		126,425	125,000	151,458	128,710		(2,088)		(2,088)		126,623		(198)	(198)	5,990	10/01/2028
735389-XG-8	PORT OF SEATTLE WA REVENUE		09/13/2024	WELLS FARGO SECURITIES LLC		102,512	100,000	123,121	105,931		(1,834)		(1,834)		104,097		(1,585)	(1,585)	4,792	10/01/2028
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION		10/01/2024	SINKING FUND REDEMPTION 100.0000		9,137	9,137	9,137	9,137						9,137				409	04/01/2035
91476P-LA-4	UNIV OK REVENUES		09/13/2024	MORGAN STANLEY & CO. LLC		125,626	125,000	137,509	125,000						125,000		626	626	7,552	07/01/2031
92812U-K5-6	VIRGINIA ST HSG DEV AUTH CMWLT		12/01/2024	SINKING FUND REDEMPTION 100.0000		4,646	4,646	4,646	4,632		14		14		4,646				58	04/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,203,055	2,192,481	2,428,816	2,051,340		(15,941)		(15,941)		2,205,015		(1,961)	(1,961)	82,852	XXX
02008D-AC-3	ALLY AUTO RECEIVABLES TRUST 22-3 A3		12/15/2024	MBS PAYDOWN 100.0000		49,981	49,981	49,978	49,903		78		78		49,981				1,914	04/15/2027
05531F-BH-5	TRUIST FINANCIAL CORP		08/01/2024	MATURITY 100.0000		250,000	250,000	264,550	252,369		(2,369)		(2,369)		250,000				6,250	08/01/2024
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3		12/15/2024	MBS PAYDOWN 100.0000		173,751	173,751	173,713	173,586		165		165		173,751				3,573	04/15/2027
14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3		12/15/2024	MBS PAYDOWN 100.0000		198,784	198,784	198,754	198,605		179		179		198,784				3,634	02/16/2027
14318D-AC-3	CARMAX AUTO OWNER TRUST 23-1 A3		12/15/2024	MBS PAYDOWN 100.0000		43,496	43,496	43,492	43,419		77		77		43,496				1,939	10/15/2027
225470-QV-8	HOME EQUITY MORTGAGE TRUST 05 5 A1A		01/01/2024	PRIOR PERIOD INCOME																04/25/2036
24422E-VU-0	JOHN DEERE CAPITAL CORP		09/10/2024	MATURITY 100.0000		250,000	250,000	249,838	249,962		38		38		250,000				1,563	09/10/2024
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 22-B A3		12/15/2024	MBS PAYDOWN 100.0000		110,807	110,807	110,801	110,709		98		98		110,807				2,393	09/15/2026
36255N-AS-4	GS MORTGAGE SECURITIES TRUST 18-GS9 A3		08/01/2024	MBS PAYDOWN 100.0000		3,984	3,984	4,024	3,985		(1)		(1)		3,984				47	03/10/2051
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3		06/20/2024	MBS PAYDOWN 100.0000		171,480	171,480	171,462	171,477		3		3		171,480				1,778	06/20/2025
58769K-AE-4	MERCEDES-BENZ AUTO LEASE TRUST 21-B A4		03/15/2024	MBS PAYDOWN 100.0000		150,000	150,000	149,978	149,999		1		1		150,000				162	03/15/2027
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES 23-1 A3		12/15/2024	MBS PAYDOWN 100.0000		23,137	23,137	23,135	23,099		38		38		23,137				942	11/15/2027
65473F-AD-9	NISSAN AUTO LEASE TRUST 23-B A3		12/15/2024	MBS PAYDOWN 100.0000		32,145	32,145	32,143	32,074		71		71		32,145				1,828	07/15/2026
65480L-AD-7	NISSAN AUTO LEASE TRUST 22-A A3		07/15/2024	MBS PAYDOWN 100.0000		130,652	130,652	130,651	130,652						130,652				1,510	05/15/2025
891940-AC-2	TOYOTA AUTO RECEIVABLES OWNER 23-A A3		12/15/2024	MBS PAYDOWN 100.0000		11,871	11,871	11,871	11,850		21		21		11,871				550	09/15/2027
89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3		12/15/2024	MBS PAYDOWN 100.0000		119,107	119,107	119,104	119,021		86		86		119,107				1,915	09/15/2026
91802R-AH-2	UTILITY DEBT SECURITIZATION AU		03/14/2024	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	233,263	210,820		(559)		(559)		210,261		(10,261)	(10,261)	2,472	12/15/2029
91802R-AK-5	UTILITY DEBT SECURITIZATION AU		03/14/2024	SECURITY CALLED AT 100.00000000 100.0000		100,000	100,000	117,772	108,104		(263)		(263)		107,841		(7,841)	(7,841)	1,236	12/15/2031
92868A-AC-9	VOLKSWAGEN AUTO LEASE TRUST 22-A A3		09/20/2024	MBS PAYDOWN 100.0000		125,000	125,000	124,990	124,998		2		2		125,000				1,788	07/21/2025
98163Q-AD-1	WORLD OMNI AUTO RECEIVABLES TR 22-B A3		12/15/2024	MBS PAYDOWN 100.0000		66,981	66,981	66,973	66,916		65		65		66,981				1,545	07/15/2027
98163V-AD-0	WORLD OMNI AUTO RECEIVABLES TR 22-D A3		12/15/2024	MBS PAYDOWN 100.0000		31,292	31,292	31,286	31,228		64		64		31,292				1,579	02/15/2028
98164J-AD-6	WORLD OMNI AUTO RECEIVABLES TR 23-A A3		12/15/2024	MBS PAYDOWN 100.0000		1,930	1,930	1,930	1,926		4		4		1,930				93	05/15/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,244,398	2,244,398	2,309,708	2,264,702		(2,202)		(2,202)		2,262,500		(18,102)	(18,102)	38,711	XXX
2509999997. Total - Bonds - Part 4						4,837,200	4,826,626	5,129,679	4,688,895		(18,613)		(18,613)		4,857,262		(20,063)	(20,063)	133,091	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						4,837,200	4,826,626	5,129,679	4,688,895		(18,613)		(18,613)		4,857,262		(20,063)	(20,063)	133,091	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						4,837,200	XXX	5,129,679	4,688,895		(18,613)		(18,613)		4,857,262		(20,063)	(20,063)	133,091	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Providence, Rhode Island	SD	4.550	7,525		9	XXX
Fifth Third Bank	Columbus, Ohio		3.650	28,855		242,244	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	36,380		242,253	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				XXX
0399999. Total Cash on Deposit		XXX	XXX	36,380		242,253	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	36,380		242,253	XXX

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

1.	January	1,146,533	4.	April	1,098,059	7.	July	478,779	10.	October	373,275
2.	February	(467,204)	5.	May	999,474	8.	August	469,045	11.	November	353,770
3.	March	1,468,784	6.	June	876,759	9.	September	374,912	12.	December	242,253

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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/10/2024	4.040		4,432,196	1,759	156,900
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/10/2024	4.040		7,953	3	282
31846V-54-2	FIRST AMER TREASURY OBLIG-Z	SD	12/02/2024	4.330		41,734		389
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,481,883	1,762	157,571
8609999999 - Total Cash Equivalents						4,481,883	1,762	157,571

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 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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME	0	FOR THE BENEFIT OF ALL POLICYHOLDERSSTATE DEPOSIT	141,039	136,516		
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	B	FOR THE BENEFIT OF ALL POLICYHOLDERSSTATE DEPOSIT	100,224	105,918		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERSSTATE DEPOSIT	300,000	274,560		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	541,263	516,994		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				