PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

# PROGRESSIVE GULF INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 42412 Employer's ID Number 34-1374634

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

Country of Domicile United States of America

Incorporated/Organized 04/20/1982 Commenced Business 01/01/1983

Statutory Home Office 300 N. COMMONS BLVD., W94 (Street and Number), MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code)

Main Administrative Office 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)

FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| PRESIDENT | KATHRYN MARGARET LEMIEUX | TREASURER | JAMES LEE KUSMER # |
| SECRETARY | PETER JAMES ALBERT | | |

## OTHER

| | | |
|---|---|---|
| PETER JAMES ALBERT, (VICE PRESIDENT) | MICHELLE CRISTEN CAVELL, (VICE PRESIDENT) | CHRISTINA LYNN CREWS, (ASST. SECRETARY) |
| HEATHER ELIZABETH DAY, (VICE PRESIDENT) | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| CHARLES ERNEST CONOVER | JOHN ALLEN CURTISS JR. | HEATHER ELIZABETH DAY |
| KATHRYN MARGARET LEMIEUX | JAMES DAVID WILLIAMS | |

State of OHIO
County of CUYAHOGA
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.

| | | |
|---|---|---|
| KATHRYN MARGARET LEMIEUX<br>PRESIDENT | CHRISTINA LYNN CREWS<br>ASSISTANT SECRETARY | JAMES LEE KUSMER #<br>TREASURER |

Subscribed and sworn to before me this
10TH day of FEBRUARY, 2025

Diana M. Pistone

DIANA M PISTONE
Notary Public, State of Ohio
My Comm. Exp. Jan. 16, 2026
Recorded in Cuyahoga County

DIANA M. PISTONE, NOTARY PUBLIC
STATE OF OHIO

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 | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1<br>Amount | 2<br>Percentage of Column 1 Line 13 | 3<br>Amount | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4) Amount | 6<br>Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 322,923,246 | 48.677 | 322,923,246 | | 322,923,246 | 48.677 |
| 1.02 All other governments | | 0.000 | | | | 0.000 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 209,231,841 | 31.539 | 209,231,841 | | 209,231,841 | 31.539 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | | 0.000 | | | | 0.000 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 51,045,439 | 7.695 | 51,045,439 | | 51,045,439 | 7.695 |
| 1.06 Industrial and miscellaneous | 76,938,986 | 11.598 | 76,938,986 | | 76,938,986 | 11.598 |
| 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 | 660,139,512 | 99.509 | 660,139,512 | | 660,139,512 | 99.509 |
| 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 | | 0.000 | | | | 0.000 |
| 3.09 Total common stocks | | 0.000 | | | | 0.000 |
| 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) | | 0.000 | | | | 0.000 |
| 6.02 Cash equivalents (Schedule E, Part 2) | | 0.000 | | | | 0.000 |
| 6.03 Short-term investments (Schedule DA) | 3,259,355 | 0.491 | 3,259,355 | | 3,259,355 | 0.491 |
| 6.04 Total cash, cash equivalents and short-term investments | 3,259,355 | 0.491 | 3,259,355 | | 3,259,355 | 0.491 |
| 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 | 663,398,867 | 100.000 | 663,398,867 | | 663,398,867 | 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 15
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

| | | | |
|---|---|---|---|
| 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 | | 523,391,844 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 346,660,863 |
| 3. | Accrual of discount | | 1,430,740 |
| 4. | Unrealized valuation increase/(decrease): | | |
| | 4.1. Part 1, Column 12 | | |
| | 4.2. Part 2, Section 1, Column 15 | | |
| | 4.3. Part 2, Section 2, Column 13 | | |
| | 4.4. Part 4, Column 11 | | |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (793,562) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 209,631,259 |
| 7. | Deduct amortization of premium | | 919,114 |
| 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) | | 660,139,512 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 660,139,512 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS<br>Governments | 1. | United States | 322,923,246 | 312,209,143 | 322,375,105 | 323,100,000 |
| (Including all obligations guaranteed by governments) | 2. | Canada | | | | |
| | 3. | Other Countries | | | | |
| | 4. | Totals | 322,923,246 | 312,209,143 | 322,375,105 | 323,100,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 209,231,841 | 201,823,174 | 208,550,284 | 212,635,000 |
| 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 | 51,045,439 | 50,229,969 | 51,733,637 | 49,760,000 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | 8. | United States | 72,209,249 | 72,090,281 | 71,890,229 | 74,020,041 |
| | 9. | Canada | | | | |
| | 10. | Other Countries | 4,729,737 | 4,786,450 | 4,609,400 | 5,000,000 |
| | 11. | Totals | 76,938,986 | 76,876,731 | 76,499,629 | 79,020,041 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 660,139,512 | 641,139,017 | 659,158,655 | 664,515,041 |
| PREFERRED STOCKS<br>Industrial and Miscellaneous (unaffiliated) | 14. | United States | | | | |
| | 15. | Canada | | | | |
| | 16. | Other Countries | | | | |
| | 17. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | | | | |
| COMMON STOCKS<br>Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 20. | United States | | | | |
| | 21. | Canada | | | | |
| | 22. | Other Countries | | | | |
| | 23. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | | | | |
| | 25. | Total Common Stocks | | | | |
| | 26. | Total Stocks | | | | |
| | 27. | Total Bonds and Stocks | 660,139,512 | 641,139,017 | 659,158,655 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | | 312,991,153 | 9,932,093 | | | XXX | 322,923,246 | 48.7 | 291,423,707 | 53.1 | 322,923,246 | |
| 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 | | 312,991,153 | 9,932,093 | | | XXX | 322,923,246 | 48.7 | 291,423,707 | 53.1 | 322,923,246 | |
| 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 | 93,492,281 | 74,598,086 | 42,715,829 | | | XXX | 210,806,196 | 31.8 | 163,495,769 | 29.8 | 210,806,196 | |
| 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 | 93,492,281 | 74,598,086 | 42,715,829 | | | XXX | 210,806,196 | 31.8 | 163,495,769 | 29.8 | 210,806,196 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | | | | | | |
| 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 | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 14,616,289 | 21,540,488 | 16,573,662 | | | XXX | 52,730,439 | 7.9 | 34,397,606 | 6.3 | 52,730,439 | |
| 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 | 14,616,289 | 21,540,488 | 16,573,662 | | | XXX | 52,730,439 | 7.9 | 34,397,606 | 6.3 | 52,730,439 | |

## 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 11,808,670 | 7,922,257 | 103,791 | | | XXX | 19,834,718 | 3.0 | 32,320,348 | 5.9 | 9,086,234 | 10,748,484 |
| 6.2 NAIC 2 | | 48,241,430 | 4,996,970 | | | XXX | 53,238,400 | 8.0 | 26,976,311 | 4.9 | 53,238,400 | |
| 6.3 NAIC 3 | | | 3,865,868 | | | XXX | 3,865,868 | 0.6 | | | | 3,865,868 |
| 6.4 NAIC 4 | | | | | | XXX | | | | | | |
| 6.5 NAIC 5 | | | | | | XXX | | | | | | |
| 6.6 NAIC 6 | | | | | | XXX | | | | | | |
| 6.7 Totals | 11,808,670 | 56,163,687 | 8,966,629 | | | XXX | 76,938,986 | 11.6 | 59,296,659 | 10.8 | 62,324,634 | 14,614,352 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 119,917,240 | 417,051,984 | 69,325,375 | | | | 606,294,599 | 91.4 | XXX | XXX | 595,546,115 | 10,748,484 |
| 12.2 NAIC 2 | (d) | 48,241,430 | 4,996,970 | | | | 53,238,400 | 8.0 | XXX | XXX | 53,238,400 | |
| 12.3 NAIC 3 | (d) | | 3,865,868 | | | | 3,865,868 | 0.6 | XXX | XXX | | 3,865,868 |
| 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 | 119,917,240 | 465,293,414 | 78,188,213 | | | | (b) 663,398,867 | 100.0 | XXX | XXX | 648,784,515 | 14,614,352 |
| 12.8 Line 12.7 as a % of Col. 7 | 18.1 | 70.1 | 11.8 | | | | 100.0 | XXX | XXX | XXX | 97.8 | 2.2 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 95,683,201 | 352,677,272 | 72,944,075 | 332,882 | | | XXX | XXX | 521,637,430 | 95.1 | 501,639,101 | 19,998,329 |
| 13.2 NAIC 2 | | 21,979,788 | 4,996,523 | | | | XXX | XXX | 26,976,311 | 4.9 | 26,976,311 | |
| 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 | 95,683,201 | 374,657,060 | 77,940,598 | 332,882 | | | XXX | XXX | (b) 548,613,741 | 100.0 | 528,615,412 | 19,998,329 |
| 13.8 Line 13.7 as a % of Col. 9 | 17.4 | 68.3 | 14.2 | 0.1 | | | XXX | XXX | 100.0 | XXX | 96.4 | 3.6 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 112,022,344 | 414,198,396 | 69,325,375 | | | | 595,546,115 | 89.8 | 501,639,101 | 91.4 | 595,546,115 | XXX |
| 14.2 NAIC 2 | | 48,241,430 | 4,996,970 | | | | 53,238,400 | 8.0 | 26,976,311 | 4.9 | 53,238,400 | XXX |
| 14.3 NAIC 3 | | | | | | | | | | | | XXX |
| 14.4 NAIC 4 | | | | | | | | | | | | XXX |
| 14.5 NAIC 5 | | | | | | | | | | | | XXX |
| 14.6 NAIC 6 | | | | | | | | | | | | XXX |
| 14.7 Totals | 112,022,344 | 462,439,826 | 74,322,345 | | | | 648,784,515 | 97.8 | 528,615,412 | 96.4 | 648,784,515 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 17.3 | 71.3 | 11.5 | | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 16.9 | 69.7 | 11.2 | | | | 97.8 | XXX | XXX | XXX | 97.8 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 7,894,896 | 2,853,588 | | | | | 10,748,484 | 1.6 | 19,998,329 | 3.6 | XXX | 10,748,484 |
| 15.2 NAIC 2 | | | | | | | | | | | XXX | |
| 15.3 NAIC 3 | | | 3,865,868 | | | | 3,865,868 | 0.6 | | | XXX | 3,865,868 |
| 15.4 NAIC 4 | | | | | | | | | | | XXX | |
| 15.5 NAIC 5 | | | | | | | | | | | XXX | |
| 15.6 NAIC 6 | | | | | | | | | | | XXX | |
| 15.7 Totals | 7,894,896 | 2,853,588 | 3,865,868 | | | | 14,614,352 | 2.2 | 19,998,329 | 3.6 | XXX | 14,614,352 |
| 15.8 Line 15.7 as a % of Col. 7 | 54.0 | 19.5 | 26.5 | | | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 1.2 | 0.4 | 0.6 | | | | 2.2 | XXX | XXX | XXX | XXX | 2.2 |

(a) Includes $ 14,614,352 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 $ 3,259,355 ; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | | 312,991,153 | 9,932,093 | | | XXX | 322,923,246 | 48.7 | 291,423,707 | 53.1 | 322,923,246 | |
| 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.05 Totals | | 312,991,153 | 9,932,093 | | | XXX | 322,923,246 | 48.7 | 291,423,707 | 53.1 | 322,923,246 | |
| 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 | 93,492,281 | 74,598,086 | 42,715,829 | | | XXX | 210,806,196 | 31.8 | 163,495,769 | 29.8 | 210,806,196 | |
| 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 | 93,492,281 | 74,598,086 | 42,715,829 | | | XXX | 210,806,196 | 31.8 | 163,495,769 | 29.8 | 210,806,196 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 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 | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 14,616,289 | 21,540,488 | 16,573,662 | | | XXX | 52,730,439 | 7.9 | 34,397,606 | 6.3 | 52,730,439 | |
| 5.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 5.05 Totals | 14,616,289 | 21,540,488 | 16,573,662 | | | XXX | 52,730,439 | 7.9 | 34,397,606 | 6.3 | 52,730,439 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | | 53,239,190 | 8,862,838 | | | XXX | 62,102,028 | 9.4 | 26,976,311 | 4.9 | 58,236,160 | 3,865,868 |
| 6.02 Residential Mortgage-Backed Securities | 15,001 | 70,909 | 103,791 | | | XXX | 189,701 | 0.0 | 264,296 | 0.0 | 189,701 | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.04 Other Loan-Backed and Structured Securities | 11,793,669 | 2,853,588 | | | | XXX | 14,647,257 | 2.2 | 32,056,052 | 5.8 | 3,898,773 | 10,748,484 |
| 6.05 Totals | 11,808,670 | 56,163,687 | 8,966,629 | | | XXX | 76,938,986 | 11.6 | 59,296,659 | 10.8 | 62,324,634 | 14,614,352 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | 108,108,570 | 462,368,917 | 78,084,422 | | | XXX | 648,561,909 | 97.8 | XXX | XXX | 644,696,041 | 3,865,868 |
| 12.02 Residential Mortgage-Backed Securities | 15,001 | 70,909 | 103,791 | | | XXX | 189,701 | 0.0 | XXX | XXX | 189,701 | |
| 12.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | XXX | XXX | | |
| 12.04 Other Loan-Backed and Structured Securities | 11,793,669 | 2,853,588 | | | | XXX | 14,647,257 | 2.2 | XXX | XXX | 3,898,773 | 10,748,484 |
| 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 | 119,917,240 | 465,293,414 | 78,188,213 | | | | 663,398,867 | 100.0 | XXX | XXX | 648,784,515 | 14,614,352 |
| 12.10 Line 12.09 as a % of Col. 7 | 18.1 | 70.1 | 11.8 | | | | 100.0 | XXX | XXX | XXX | 97.8 | 2.2 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 77,697,451 | 360,403,698 | 77,864,193 | 328,051 | | XXX | XXX | XXX | 516,293,393 | 94.1 | 516,293,393 | |
| 13.02 Residential Mortgage-Backed Securities | 48,356 | 134,704 | 76,405 | 4,831 | | XXX | XXX | XXX | 264,296 | 0.0 | 264,296 | |
| 13.03 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | | | | |
| 13.04 Other Loan-Backed and Structured Securities | 17,937,394 | 14,118,658 | | | | XXX | XXX | XXX | 32,056,052 | 5.8 | 12,057,723 | 19,998,329 |
| 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 | 95,683,201 | 374,657,060 | 77,940,598 | 332,882 | | | XXX | XXX | 548,613,741 | 100.0 | 528,615,412 | 19,998,329 |
| 13.10 Line 13.09 as a % of Col. 9 | 17.4 | 68.3 | 14.2 | 0.1 | | | XXX | XXX | 100.0 | XXX | 96.4 | 3.6 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 108,108,570 | 462,368,917 | 74,218,554 | | | XXX | 644,696,041 | 97.2 | 516,293,393 | 94.1 | 644,696,041 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 15,001 | 70,909 | 103,791 | | | XXX | 189,701 | 0.0 | 264,296 | 0.0 | 189,701 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | XXX |
| 14.04 Other Loan-Backed and Structured Securities | 3,898,773 | | | | | XXX | 3,898,773 | 0.6 | 12,057,723 | 2.2 | 3,898,773 | 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 | 112,022,344 | 462,439,826 | 74,322,345 | | | | 648,784,515 | 97.8 | 528,615,412 | 96.4 | 648,784,515 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 17.3 | 71.3 | 11.5 | | | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 16.9 | 69.7 | 11.2 | | | | 97.8 | XXX | XXX | XXX | 97.8 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | | | 3,865,868 | | | XXX | 3,865,868 | 0.6 | | | XXX | 3,865,868 |
| 15.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 15.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 15.04 Other Loan-Backed and Structured Securities | 7,894,896 | 2,853,588 | | | | XXX | 10,748,484 | 1.6 | 19,998,329 | 3.6 | XXX | 10,748,484 |
| 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 | 7,894,896 | 2,853,588 | 3,865,868 | | | | 14,614,352 | 2.2 | 19,998,329 | 3.6 | XXX | 14,614,352 |
| 15.10 Line 15.09 as a % of Col. 7 | 54.0 | 19.5 | 26.5 | | | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 1.2 | 0.4 | 0.6 | | | | 2.2 | XXX | XXX | XXX | XXX | 2.2 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 14,623,434 | 14,623,434 | | | |
| 2. Cost of short-term investments acquired | 5,620,434 | 5,620,434 | | | |
| 3. Accrual of discount | 53,790 | 53,790 | | | |
| 4. Unrealized valuation increase/(decrease) | | | | | |
| 5. Total gain (loss) on disposals | (2,014) | (2,014) | | | |
| 6. Deduct consideration received on disposals | 17,003,359 | 17,003,359 | | | |
| 7. Deduct amortization of premium | 32,930 | 32,930 | | | |
| 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) | 3,259,355 | 3,259,355 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 3,259,355 | 3,259,355 | | | |

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

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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 10,598,463 | 10,598,463 | | |
| 2. Cost of cash equivalents acquired | 58,556,100 | 58,556,100 | | |
| 3. Accrual of discount | 45,437 | 45,437 | | |
| 4. Unrealized valuation increase/(decrease) | | | | |
| 5. Total gain (loss) on disposals | | | | |
| 6. Deduct consideration received on disposals | 69,200,000 | 69,200,000 | | |
| 7. Deduct amortization of premium | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | | | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | | | |

(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 |
| 91282C-BP-5 | US TREASURY NOTES | | | | 1.A | 9,898,438 | 90.7070 | 9,070,700 | 10,000,000 | 9,952,713 | | 14,586 | | | 1.125 | 1.278 | FA | 38,225 | 112,500 | 03/12/2021 | 02/29/2028 |
| 91282C-BQ-3 | US TREASURY NOTES | | | | 1.A | 39,344,141 | 95.8070 | 38,322,800 | 40,000,000 | 39,843,825 | | 133,603 | | | 0.500 | 0.839 | FA | 67,956 | 200,000 | 03/19/2021 | 02/28/2026 |
| 91282C-BW-0 | US TREASURY NOTES | | | | 1.A | 4,988,672 | 95.5150 | 4,775,750 | 5,000,000 | 4,996,895 | | 2,311 | | | 0.750 | 0.797 | AO | 6,423 | 37,500 | 05/25/2021 | 04/30/2026 |
| 91282C-CW-9 | US TREASURY NOTES | | | | 1.A | 9,987,109 | 94.4350 | 9,443,500 | 10,000,000 | 9,995,646 | | 2,591 | | | 0.750 | 0.776 | FA | 25,483 | 75,000 | 08/31/2021 | 08/31/2026 |
| 91282C-DL-2 | US TREASURY NOTES | SD | | | 1.A | 32,297,250 | 89.8130 | 28,829,973 | 32,100,000 | 32,213,753 | | (28,134) | | | 1.500 | 1.406 | MN | 42,330 | 481,500 | 12/28/2021 | 11/30/2028 |
| 91282C-DY-4 | US TREASURY NOTES | | | | 1.A | 9,907,422 | 84.1090 | 8,410,900 | 10,000,000 | 9,932,093 | | 8,784 | | | 1.875 | 1.978 | FA | 70,822 | 187,500 | 02/17/2022 | 02/15/2032 |
| 91282C-HE-4 | US TREASURY NOTES | | | | 1.A | 19,790,234 | 97.8100 | 19,562,000 | 20,000,000 | 19,851,376 | | 39,866 | | | 3.625 | 3.859 | MN | 63,736 | 725,000 | 06/12/2023 | 05/31/2028 |
| 91282C-HQ-7 | US TREASURY NOTES | | | | 1.A | 4,924,299 | 99.3100 | 4,965,500 | 5,000,000 | 4,943,285 | | 14,257 | | | 4.125 | 4.470 | JJ | 86,311 | 206,250 | 08/25/2023 | 07/31/2028 |
| 91282C-JN-2 | US TREASURY NOTES | | | | 1.A | 25,150,977 | 100.0400 | 25,010,000 | 25,000,000 | 25,120,551 | | (27,978) | | | 4.375 | 4.239 | MN | 96,154 | 1,093,750 | 12/12/2023 | 11/30/2028 |
| 91282C-JR-3 | US TREASURY NOTES | | | | 1.A | 19,755,469 | 97.7550 | 19,551,000 | 20,000,000 | 19,798,068 | | 42,600 | | | 3.750 | 4.026 | JD | 2,072 | 750,000 | 01/29/2024 | 12/31/2028 |
| 91282C-KD-2 | US TREASURY NOTES | | | | 1.A | 20,074,219 | 99.5330 | 19,906,600 | 20,000,000 | 20,062,044 | | (12,174) | | | 4.250 | 4.167 | FA | 288,812 | 425,000 | 03/01/2024 | 02/28/2029 |
| 91282C-KT-7 | US TREASURY NOTES | | | | 1.A | 10,099,609 | 100.4780 | 10,047,800 | 10,000,000 | 10,089,383 | | (10,227) | | | 4.500 | 4.275 | MN | 39,560 | 225,000 | 06/13/2024 | 05/31/2029 |
| 91282C-LC-3 | US TREASURY NOTES | | | | 1.A | 40,519,531 | 98.4150 | 39,366,000 | 40,000,000 | 40,481,472 | | (38,059) | | | 4.000 | 3.711 | JJ | 669,565 | | 08/16/2024 | 07/31/2029 |
| 91282C-LK-5 | US TREASURY NOTES | | | | 1.A | 10,027,344 | 96.8250 | 9,682,500 | 10,000,000 | 10,026,264 | | (1,080) | | | 3.625 | 3.563 | FA | 118,207 | | 09/04/2024 | 08/31/2029 |
| 91282C-LR-0 | US TREASURY NOTES | | | | 1.A | 48,651,367 | 98.8480 | 48,435,520 | 49,000,000 | 48,656,785 | | 5,417 | | | 4.125 | 4.286 | AO | 346,181 | | 11/22/2024 | 10/31/2029 |
| 91282C-MA-6 | US TREASURY NOTES | | | | 1.A | 14,964,258 | 98.8640 | 14,829,600 | 15,000,000 | 14,964,327 | | 69 | | | 4.125 | 4.178 | MN | 54,396 | | 12/13/2024 | 11/30/2029 |
| 91282C-MD-0 | US TREASURY NOTES | | | | 1.A | 1,994,766 | 99.9500 | 1,999,000 | 2,000,000 | 1,994,766 | | | | | 4.375 | 4.434 | JD | 242 | | 12/27/2024 | 12/31/2029 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 322,375,105 | XXX | 312,209,143 | 323,100,000 | 322,923,246 | | 146,432 | | | XXX | XXX | XXX | 2,016,475 | 4,519,000 | XXX | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | | | 322,375,105 | XXX | 312,209,143 | 323,100,000 | 322,923,246 | | 146,432 | | | XXX | XXX | XXX | 2,016,475 | 4,519,000 | XXX | XXX |
| 0309999999. Total - All Other Government Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 605580-6V-6 | MISSISSIPPI ST | | | | 1.C FE | 8,484,751 | 99.5450 | 8,535,984 | 8,575,000 | 8,497,787 | | 13,036 | | | 4.053 | 4.402 | AO | 86,886 | 124,409 | 11/19/2024 | 10/01/2027 |
| 605581-ED-5 | MISSISSIPPI ST | | | 2 | 1.C FE | 1,744,323 | 101.4600 | 1,729,893 | 1,705,000 | 1,734,627 | | (9,696) | | | 5.000 | 2.639 | AO | 21,313 | 34,375 | 12/05/2024 | 10/01/2027 |
| 605581-EH-6 | MISSISSIPPI ST | | | 2 | 1.C FE | 10,103,900 | 100.7280 | 10,072,800 | 10,000,000 | 10,062,809 | | (41,091) | | | 4.000 | 3.141 | AO | 100,000 | 200,000 | 07/01/2024 | 10/01/2031 |
| 605581-EM-5 | MISSISSIPPI ST | | | 2 | 1.C FE | 8,633,110 | 100.7280 | 8,561,880 | 8,500,000 | 8,564,138 | | (68,972) | | | 4.000 | 2.970 | AO | 85,000 | 340,000 | 03/04/2024 | 10/01/2035 |
| 605581-FB-8 | MISSISSIPPI ST | | | | 1.C FE | 1,955,560 | 96.0230 | 1,920,460 | 2,000,000 | 1,981,654 | | 4,486 | | | 3.229 | 3.491 | AO | 16,145 | 64,580 | 08/14/2018 | 10/01/2028 |
| 605581-FF-9 | MISSISSIPPI ST | | | | 1.C FE | 7,165,125 | 93.4430 | 7,008,225 | 7,500,000 | 7,167,009 | | 1,884 | | | 3.729 | 4.411 | AO | 69,919 | | 12/11/2024 | 10/01/2032 |
| 605581-FR-3 | MISSISSIPPI ST | | | 2 | 1.C FE | 1,070,237 | 101.4600 | 1,065,330 | 1,050,000 | 1,066,226 | | (4,010) | | | 5.000 | 2.896 | AO | 13,125 | | 10/23/2024 | 10/01/2027 |
| 605581-GF-8 | MISSISSIPPI ST | | | | 1.C FE | 2,908,500 | 98.9890 | 2,969,670 | 3,000,000 | 2,960,478 | | 50,473 | | | 2.829 | 4.631 | AO | 21,218 | 84,870 | 12/18/2023 | 10/01/2025 |
| 605581-GG-6 | MISSISSIPPI ST | | | | 1.C FE | 5,488,500 | 97.9650 | 4,898,250 | 5,000,000 | 5,165,247 | | (93,082) | | | 2.979 | 1.067 | AO | 37,238 | 148,950 | 06/22/2021 | 10/01/2026 |
| 605581-GU-5 | MISSISSIPPI ST | | | 2 | 1.C FE | 2,816,275 | 101.7150 | 2,797,163 | 2,750,000 | 2,789,581 | | (26,694) | | | 5.000 | 3.230 | MN | 22,917 | 68,750 | 06/04/2024 | 11/01/2027 |
| 605581-GW-1 | MISSISSIPPI ST | | | 2 | 1.C FE | 2,048,620 | 101.7150 | 2,034,300 | 2,000,000 | 2,029,440 | | (19,180) | | | 5.000 | 3.191 | MN | 16,667 | 50,000 | 06/11/2024 | 11/01/2029 |
| 605581-HA-8 | MISSISSIPPI ST | | | 2 | 1.C FE | 728,582 | 100.9000 | 726,480 | 720,000 | 726,748 | | (1,835) | | | 4.000 | 2.850 | MN | 4,800 | 14,400 | 10/08/2024 | 11/01/2033 |
| 605581-HB-6 | MISSISSIPPI ST | | | 2 | 1.C FE | 6,533,185 | 100.9000 | 6,513,095 | 6,455,000 | 6,519,828 | | (13,357) | | | 4.000 | 2.769 | MN | 43,033 | 77,100 | 11/26/2024 | 11/01/2034 |
| 605581-HC-4 | MISSISSIPPI ST | | | 2 | 1.C FE | 1,074,952 | 100.9000 | 1,074,585 | 1,065,000 | 1,072,664 | | (2,288) | | | 4.000 | 3.114 | MN | 7,100 | 8,800 | 11/18/2024 | 11/01/2035 |
| 605581-JP-3 | MISSISSIPPI ST | | | 2 | 1.C FE | 3,191,190 | 105.5610 | 3,166,830 | 3,000,000 | 3,184,004 | | (7,186) | | | 5.000 | 2.670 | AO | 37,500 | | 11/20/2024 | 10/01/2031 |
| 605581-LA-3 | MISSISSIPPI ST | | | 2 | 1.C FE | 1,043,270 | 103.7030 | 1,037,030 | 1,000,000 | 1,032,841 | | (10,429) | | | 5.000 | 3.140 | MN | 8,333 | 25,000 | 05/22/2024 | 11/01/2034 |
| 605581-LL-9 | MISSISSIPPI ST | | | | 1.C FE | 5,576,314 | 99.5380 | 5,663,712 | 5,690,000 | 5,622,948 | | 46,635 | | | 3.646 | 5.102 | MN | 34,576 | 103,729 | 05/21/2024 | 11/01/2025 |
| 605581-LN-5 | MISSISSIPPI ST | | | | 1.C FE | 1,763,755 | 98.7650 | 1,728,388 | 1,750,000 | 1,754,976 | | (1,658) | | | 3.851 | 3.743 | MN | 11,232 | 67,393 | 11/01/2018 | 11/01/2027 |
| 605581-LP-0 | MISSISSIPPI ST | | | | 1.C FE | 8,410,000 | 98.2650 | 8,264,087 | 8,410,000 | 8,410,000 | | | | | 3.901 | 3.901 | MN | 54,679 | 328,074 | 10/18/2018 | 11/01/2028 |
| 605581-ME-4 | MISSISSIPPI ST | | | | 1.C FE | 12,525,000 | 98.3930 | 12,323,723 | 12,525,000 | 12,525,000 | | | | | 2.009 | 2.009 | AO | 62,907 | 251,627 | 09/27/2019 | 10/01/2025 |
| 605581-MF-1 | MISSISSIPPI ST | | | | 1.C FE | 17,370,000 | 96.4320 | 16,750,238 | 17,370,000 | 17,370,000 | | | | | 2.059 | 2.059 | AO | 89,412 | 357,648 | 09/27/2019 | 10/01/2026 |
| 605581-MH-7 | MISSISSIPPI ST | | | | 1.C FE | 9,316,400 | 92.5550 | 8,658,520 | 9,355,000 | 9,317,394 | | 994 | | | 2.215 | 2.324 | AO | 51,803 | 196,138 | 11/21/2024 | 10/01/2028 |
| 605581-MK-0 | MISSISSIPPI ST | | | 2 | 1.C FE | 4,262,960 | 89.3060 | 3,572,240 | 4,000,000 | 4,156,282 | | (31,446) | | | 2.440 | 1.583 | AO | 24,400 | 97,600 | 07/14/2021 | 10/01/2030 |
| 605581-NA-1 | MISSISSIPPI ST | | | | 1.C FE | 31,643,840 | 97.1740 | 30,983,930 | 31,885,000 | 31,743,439 | | 99,599 | | | 0.715 | 1.249 | MN | 37,996 | 213,678 | 05/20/2024 | 11/01/2025 |
| 605581-ND-5 | MISSISSIPPI ST | | | | 1.C FE | 1,129,021 | 89.1270 | 1,140,826 | 1,280,000 | 1,143,594 | | 14,573 | | | 1.282 | 4.329 | MN | 2,735 | 8,205 | 07/29/2024 | 11/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 605581-NF-0 | MISSISSIPPI ST | | | | 1.C FE | 3,195,757 | 84.2810 | 3,000,404 | 3,560,000 | 3,267,503 | | 35,543 | | | 1.482 | 3.005 | MN | 8,793 | 45,349 | 05/14/2024 | 11/01/2030 |
| 605581-NG-8 | MISSISSIPPI ST | | | 2 | 1.C FE | 825,350 | 82.4050 | 824,050 | 1,000,000 | 834,965 | | 9,615 | | | 1.632 | 4.460 | MN | 2,720 | 8,160 | 07/11/2024 | 11/01/2031 |
| 605581-PY-7 | MISSISSIPPI ST | | | | 1.C FE | 4,500,000 | 97.7490 | 4,398,705 | 4,500,000 | 4,500,000 | | | | | 1.122 | 1.122 | AO | 12,623 | 50,490 | 11/19/2021 | 10/01/2025 |
| 605581-QN-0 | MISSISSIPPI ST | | | | 1.C FE | 2,273,175 | 91.2080 | 2,280,200 | 2,500,000 | 2,279,024 | | 5,849 | | | 1.821 | 4.403 | AO | 11,381 | | 11/21/2024 | 10/01/2028 |
| 605581-QP-5 | MISSISSIPPI ST | | | | 1.C FE | 9,984,009 | 89.0130 | 9,871,542 | 11,090,000 | 10,305,283 | | 123,138 | | | 1.887 | 3.516 | AO | 52,317 | 180,963 | 12/02/2024 | 10/01/2029 |
| 605581-QQ-3 | MISSISSIPPI ST | | | | 1.C FE | 8,567,290 | 87.0400 | 8,268,800 | 9,500,000 | 8,837,581 | | 102,875 | | | 1.987 | 3.329 | AO | 47,191 | 188,765 | 04/13/2022 | 10/01/2030 |
| 605581-QS-9 | MISSISSIPPI ST | | | 2 | 1.C FE | 22,217,333 | 83.6060 | 19,981,834 | 23,900,000 | 22,608,771 | | 145,649 | | | 2.187 | 2.971 | AO | 130,673 | 522,693 | 04/07/2022 | 10/01/2032 |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 208,550,284 | XXX | 201,823,174 | 212,635,000 | 209,231,841 | | 323,425 | | | XXX | XXX | XXX | 1,226,632 | 3,861,746 | XXX | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 208,550,284 | XXX | 201,823,174 | 212,635,000 | 209,231,841 | | 323,425 | | | XXX | XXX | XXX | 1,226,632 | 3,861,746 | XXX | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 60534T-K5-3 | MISSISSIPPI ST DEV BANK SPL OB | | | 2 | 1.E FE | 2,342,548 | 101.1710 | 2,331,992 | 2,305,000 | 2,327,470 | | (15,078) | | | 4.250 | 3.160 | JD | 8,164 | 97,963 | 05/13/2024 | 12/01/2028 |
| 60535Q-D9-8 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 11,256,817 | 104.8140 | 10,853,490 | 10,355,000 | 11,015,171 | | (117,958) | | | 5.250 | 3.478 | JD | 45,303 | 543,638 | 02/15/2023 | 12/01/2053 |
| 60535Q-ND-8 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 220,847 | 99.4490 | 208,843 | 210,000 | 212,099 | | (1,393) | | | 3.500 | 1.941 | JD | 613 | 7,350 | 06/24/2019 | 12/01/2038 |
| 60535Q-RN-2 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 1,110,419 | 100.0950 | 1,056,002 | 1,055,000 | 1,077,634 | | (4,238) | | | 4.000 | 2.828 | JD | 3,517 | 42,200 | 09/21/2018 | 12/01/2044 |
| 60535Q-SR-2 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 3,578,932 | 100.0500 | 3,341,670 | 3,340,000 | 3,410,472 | | (23,447) | | | 4.000 | 2.305 | JD | 11,133 | 133,600 | 03/17/2020 | 12/01/2048 |
| 60535Q-T9-1 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 8,529,295 | 102.9440 | 8,492,880 | 8,250,000 | 8,515,629 | | (13,666) | | | 6.250 | 5.761 | JD | 42,969 | 229,167 | 06/10/2024 | 12/01/2054 |
| 60535Q-TC-4 | MISSISSIPPI HOME CORP | | | | 1.A FE | 665,000 | 98.8780 | 657,539 | 665,000 | 665,000 | | | | | 1.600 | 1.600 | JD | 887 | 10,640 | 09/10/2019 | 06/01/2025 |
| 60535Q-TD-2 | MISSISSIPPI HOME CORP | | | | 1.A FE | 180,000 | 97.7420 | 175,936 | 180,000 | 180,000 | | | | | 1.650 | 1.650 | JD | 248 | 2,970 | 09/10/2019 | 12/01/2025 |
| 60535Q-TX-8 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 4,664,243 | 99.0870 | 4,300,376 | 4,340,000 | 4,474,903 | | (27,565) | | | 3.500 | 1.851 | JD | 12,658 | 151,900 | 03/12/2020 | 12/01/2049 |
| 60535Q-V3-1 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 5,811,360 | 101.3710 | 5,661,570 | 5,585,000 | 5,805,475 | | (5,885) | | | 6.000 | 5.053 | JD | 44,680 | | 10/09/2024 | 12/01/2054 |
| 60535Q-YQ-7 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 6,641,831 | 97.5760 | 6,479,046 | 6,640,000 | 6,602,350 | | (7,388) | | | 3.000 | 3.228 | JD | 16,600 | 132,569 | 10/07/2024 | 06/01/2051 |
| 60535Q-ZP-8 | MISSISSIPPI HOME CORP | | | 2 | 1.A FE | 6,202,420 | 97.3950 | 6,145,625 | 6,310,000 | 6,234,236 | | 12,143 | | | 3.000 | 3.514 | JD | 15,775 | 169,363 | 07/24/2024 | 06/01/2050 |
| 955525-BJ-8 | WEST RANKIN MS UTIL AUTH REVEN | | | 2 | 1.E FE | 529,925 | 100.0000 | 525,000 | 525,000 | 525,000 | | (4,925) | | | 5.000 | 3.192 | JJ | 13,125 | 13,125 | 06/20/2024 | 01/01/2026 |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 51,733,637 | XXX | 50,229,969 | 49,760,000 | 51,045,439 | | (209,400) | | | XXX | XXX | XXX | 215,672 | 1,534,485 | XXX | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 51,733,637 | XXX | 50,229,969 | 49,760,000 | 51,045,439 | | (209,400) | | | XXX | XXX | XXX | 215,672 | 1,534,485 | XXX | XXX |
| 02665W-FE-6 | AMERICAN HONDA FINANCE | | | | 1.G FE | 4,997,800 | 99.6570 | 4,982,850 | 5,000,000 | 4,997,760 | | (40) | | | 4.900 | 4.910 | MS | 73,500 | 122,500 | 03/11/2024 | 03/13/2029 |
| 03740M-AA-8 | AON NORTH AMERICA INC | | | 2 | 2.A FE | 4,993,800 | 100.6850 | 5,034,250 | 5,000,000 | 4,995,072 | | 1,272 | | | 5.125 | 5.170 | MS | 85,417 | 128,125 | 02/29/2024 | 03/01/2027 |
| 053332-BJ-0 | AUTOZONE INC | | | 2 | 2.B FE | 6,992,370 | 100.5820 | 7,040,740 | 7,000,000 | 6,993,065 | | 695 | | | 5.100 | 5.124 | JJ | 181,475 | | 06/24/2024 | 07/15/2029 |
| 1248EP-CL-5 | CCO HOLDINGS LLC | | | 2 | 3.C FE | 3,806,250 | 84.1390 | 4,206,950 | 5,000,000 | 3,865,868 | | 59,618 | | | 4.500 | 8.297 | JD | 18,750 | 225,000 | 05/02/2024 | 06/01/2033 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | | 2 | 2.C FE | 1,092,362 | 97.1880 | 1,117,662 | 1,150,000 | 1,104,056 | | 11,695 | | | 3.500 | 5.325 | MN | 5,814 | 40,250 | 05/02/2024 | 05/09/2027 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC | | | 2 | 2.C FE | 2,347,975 | 92.0800 | 2,302,000 | 2,500,000 | 2,357,882 | | 9,908 | | | 3.150 | 4.537 | FA | 32,813 | | 08/21/2024 | 08/01/2029 |
| 29444U-BQ-8 | EQUINIX INC | | | 2 | 2.B FE | 931,434 | 95.6400 | 966,920 | 1,011,000 | 960,241 | | 28,806 | | | 1.450 | 5.290 | MN | 1,873 | 14,660 | 02/29/2024 | 05/15/2026 |
| 50077L-BC-9 | KRAFT HEINZ FOODS CO | | | 2 | 2.B FE | 3,532,926 | 97.9790 | 3,595,829 | 3,670,000 | 3,590,068 | | 31,000 | | | 3.875 | 4.856 | MN | 18,172 | 142,213 | 02/10/2023 | 05/15/2027 |
| 55336V-BN-9 | MPLX LP | | | 2 | 2.B FE | 9,380,485 | 98.4290 | 9,672,618 | 9,827,000 | 9,521,643 | | 94,092 | | | 4.250 | 5.415 | JD | 34,804 | 417,648 | 07/20/2023 | 12/01/2027 |
| 595017-BK-9 | MICROCHIP TECHNOLOGY INC | | | | 2.B FE | 4,994,750 | 99.6440 | 4,982,200 | 5,000,000 | 4,994,704 | | (46) | | | 4.900 | 4.938 | MS | 10,208 | | 12/11/2024 | 03/15/2028 |
| 65339K-CN-8 | NEXTERA ENERGY CAPITAL | | | 2 | 2.A FE | 4,996,300 | 100.1870 | 5,009,350 | 5,000,000 | 4,996,970 | | 448 | | | 5.000 | 5.012 | FA | 85,417 | 250,000 | 02/06/2023 | 02/28/2030 |
| 776743-AN-6 | ROPER TECHNOLOGIES INC | | | 2 | 2.B FE | 8,987,400 | 91.6020 | 8,244,180 | 9,000,000 | 8,994,962 | | 1,796 | | | 1.400 | 1.421 | MS | 37,100 | 126,000 | 08/18/2020 | 09/15/2027 |
| 00774M-AV-7 | AERCAP IRELAND CAP/GLOBA | | D | 2 | 2.A FE | 4,609,400 | 95.7290 | 4,786,450 | 5,000,000 | 4,729,737 | | 120,338 | | | 2.450 | 5.600 | AO | 21,097 | 122,500 | 02/13/2024 | 10/29/2026 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 61,663,252 | XXX | 61,941,999 | 64,158,000 | 62,102,028 | | 359,582 | | | XXX | XXX | XXX | 606,440 | 1,588,896 | XXX | XXX |
| 855541-AB-4 | STARM 2007-S1 2A1 | | | 4 | 1.A FM | 188,100 | 98.3980 | 210,745 | 214,176 | 189,701 | | | | | 7.091 | 6.023 | MON | 1,266 | 14,257 | 09/13/2007 | 01/25/2037 |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 188,100 | XXX | 210,745 | 214,176 | 189,701 | | | | | XXX | XXX | XXX | 1,266 | 14,257 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17331Q-AB-2 | CITZN 2024-1 A2A | | | | 1.A FE | 2,291,101 | 100.2600 | 2,295,086 | 2,289,134 | 2,289,771 | | (1,330) | | | 5.430 | 5.407 | MON | 5,524 | 111,179 | 01/25/2024 | 10/15/2026 |
| 29375N-AB-1 | EFF 2023-2 A2 | | | | 1.A FE | 6,648,498 | 100.8630 | 6,707,031 | 6,649,645 | 6,649,119 | | 336 | | | 5.560 | 5.634 | MON | 11,296 | 369,720 | 05/23/2023 | 04/22/2030 |
| 344940-AB-7 | FORDO 2023-C A2A | | | | 1.A FE | 2,366,987 | 100.3000 | 2,374,304 | 2,367,202 | 2,366,897 | | (74) | | | 5.680 | 5.747 | MON | 5,975 | 134,457 | 11/16/2023 | 09/15/2026 |
| 732916-AB-7 | PFAST 2023-2A A2A | | | | 1.A FE | 1,809,857 | 100.1870 | 1,813,297 | 1,809,913 | 1,809,594 | | (251) | | | 5.880 | 5.945 | MON | 2,660 | 106,422 | 11/01/2023 | 11/23/2026 |
| 92867U-AB-8 | VWALT 2023-A A2A | | | | 1.A FE | 1,531,834 | 100.1500 | 1,534,269 | 1,531,971 | 1,531,876 | | 38 | | | 5.870 | 5.944 | MON | 2,747 | 89,927 | 09/12/2023 | 01/20/2026 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 14,648,277 | XXX | 14,723,987 | 14,647,865 | 14,647,257 | | (1,281) | | | XXX | XXX | XXX | 28,202 | 811,705 | XXX | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 76,499,629 | XXX | 76,876,731 | 79,020,041 | 76,938,986 | | 358,301 | | | XXX | XXX | XXX | 635,908 | 2,414,858 | 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 | | | | | | 644,322,278 | XXX | 626,204,285 | 649,653,000 | 645,302,554 | | 620,039 | | | XXX | XXX | XXX | 4,065,219 | 11,504,127 | XXX | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 188,100 | XXX | 210,745 | 214,176 | 189,701 | | | | | XXX | XXX | XXX | 1,266 | 14,257 | XXX | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 14,648,277 | XXX | 14,723,987 | 14,647,865 | 14,647,257 | | (1,281) | | | XXX | XXX | XXX | 28,202 | 811,705 | 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 | | | | | | 659,158,655 | XXX | 641,139,017 | 664,515,041 | 660,139,512 | | 618,758 | | | XXX | XXX | XXX | 4,094,687 | 12,330,089 | XXX | XXX |

1\.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 385,953,173 | 1B ..$ | 1C ..$ 209,231,841 | 1D ..$ | 1E ..$ 2,852,470 | 1F ..$ | 1G ..$ 4,997,760 |
| 1B | 2A ...$ 14,721,779 | 2B ..$ 35,054,683 | 2C ..$ 3,461,938 | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ 3,865,868 | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

## 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 91282C-JR-3 | US TREASURY NOTES 3.750% 12/31/28 | | 01/29/2024 | Citadel Securities Inst LLC | | 19,755,469 | 20,000,000 | 61,813 |
| 91282C-KD-2 | US TREASURY NOTES 4.250% 02/28/29 | | 03/01/2024 | Toronto Dominion | | 20,074,219 | 20,000,000 | 9,239 |
| 91282C-KT-7 | US TREASURY NOTES 4.500% 05/31/29 | | 06/13/2024 | Citigroup | | 10,099,609 | 10,000,000 | 17,213 |
| 91282C-LC-3 | US TREASURY NOTES 4.000% 07/31/29 | | 08/16/2024 | Various | | 40,519,531 | 40,000,000 | 52,174 |
| 91282C-LK-5 | US TREASURY NOTES 3.625% 08/31/29 | | 09/04/2024 | JP Morgan Securities Inc | | 10,027,344 | 10,000,000 | 5,007 |
| 91282C-LR-0 | US TREASURY NOTES 4.125% 10/31/29 | | 11/22/2024 | Toronto Dominion | | 48,651,367 | 49,000,000 | 134,461 |
| 91282C-MA-6 | US TREASURY NOTES 4.125% 11/30/29 | | 12/13/2024 | Toronto Dominion | | 14,964,258 | 15,000,000 | 23,798 |
| 91282C-MD-0 | US TREASURY NOTES 4.375% 12/31/29 | | 12/27/2024 | Toronto Dominion | | 1,994,766 | 2,000,000 | |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 166,086,563 | 166,000,000 | 303,705 |
| 605580-6V-6 | MISSISSIPPI ST 4.053% 10/01/27 | | 11/19/2024 | Various | | 8,484,751 | 8,575,000 | 72,471 |
| 605581-ED-5 | MISSISSIPPI ST 5.000% 10/01/27 | | 12/05/2024 | Various | | 1,744,323 | 1,705,000 | 34,872 |
| 605581-EH-6 | MISSISSIPPI ST 4.000% 10/01/31 | | 07/01/2024 | SRH Truist Securities | | 10,103,900 | 10,000,000 | 101,111 |
| 605581-EM-5 | MISSISSIPPI ST 4.000% 10/01/35 | | 03/04/2024 | Bank of America Corp | | 8,633,110 | 8,500,000 | 146,389 |
| 605581-FF-9 | MISSISSIPPI ST 3.729% 10/01/32 | | 12/11/2024 | Barclays Capital | | 7,165,125 | 7,500,000 | 55,158 |
| 605581-FR-3 | MISSISSIPPI ST 5.000% 10/01/27 | | 10/23/2024 | First Tennessee | | 1,070,237 | 1,050,000 | 3,354 |
| 605581-GU-5 | MISSISSIPPI ST 5.000% 11/01/27 | | 06/04/2024 | First Tennessee | | 2,816,275 | 2,750,000 | 12,986 |
| 605581-GW-1 | MISSISSIPPI ST 5.000% 11/01/29 | | 06/11/2024 | SRH Truist Securities | | 2,048,620 | 2,000,000 | 11,389 |
| 605581-HA-8 | MISSISSIPPI ST 4.000% 11/01/33 | | 10/08/2024 | SRH Truist Securities | | 728,582 | 720,000 | 12,640 |
| 605581-HB-6 | MISSISSIPPI ST 4.000% 11/01/34 | | 11/26/2024 | Various | | 6,533,185 | 6,455,000 | 76,613 |
| 605581-HC-4 | MISSISSIPPI ST 4.000% 11/01/35 | | 11/18/2024 | Various | | 1,074,952 | 1,065,000 | 2,619 |
| 605581-JP-3 | MISSISSIPPI ST 5.000% 10/01/31 | | 11/20/2024 | JP Morgan Securities Inc | | 3,191,190 | 3,000,000 | 20,833 |
| 605581-LA-3 | MISSISSIPPI ST 5.000% 11/01/34 | | 05/22/2024 | First Tennessee | | 1,043,270 | 1,000,000 | 3,194 |
| 605581-LL-9 | MISSISSIPPI ST 3.646% 11/01/25 | | 05/21/2024 | JP Morgan Securities Inc | | 5,576,314 | 5,690,000 | 12,678 |
| 605581-MH-7 | MISSISSIPPI ST 2.215% 10/01/28 | | 11/21/2024 | Raymond James | | 461,400 | 500,000 | 1,569 |
| 605581-NA-1 | MISSISSIPPI ST 0.715% 11/01/25 | | 05/20/2024 | Piper Jaffray & Co | | 3,758,840 | 4,000,000 | 1,668 |
| 605581-ND-5 | MISSISSIPPI ST 1.282% 11/01/28 | | 07/29/2024 | Wells Fargo Bank | | 1,129,021 | 1,280,000 | 3,566 |
| 605581-NF-0 | MISSISSIPPI ST 1.482% 11/01/30 | | 05/14/2024 | JP Morgan Securities Inc | | 824,250 | 1,000,000 | 618 |
| 605581-NG-8 | MISSISSIPPI ST 1.632% 11/01/31 | | 07/11/2024 | JP Morgan Securities Inc | | 825,350 | 1,000,000 | 3,219 |
| 605581-QN-0 | MISSISSIPPI ST 1.821% 10/01/28 | | 11/21/2024 | Raymond James | | 2,273,175 | 2,500,000 | 6,449 |
| 605581-QP-5 | MISSISSIPPI ST 1.887% 10/01/29 | | 12/02/2024 | Morgan Stanley | | 1,346,775 | 1,500,000 | 4,875 |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 70,832,645 | 71,790,000 | 588,271 |
| 60534T-K5-3 | MISSISSIPPI ST DEV BANK SPL OB 4.250% 12/01/28 | | 05/13/2024 | Wells Fargo Bank | | 2,342,548 | 2,305,000 | 44,627 |
| 60535Q-T9-1 | MISSISSIPPI HOME CORP 6.250% 12/01/54 | | 06/10/2024 | Raymond James | | 8,529,295 | 8,250,000 | |
| 60535Q-V3-1 | MISSISSIPPI HOME CORP 6.000% 12/01/54 | | 10/09/2024 | Wells Fargo Bank | | 5,811,360 | 5,585,000 | |
| 60535Q-YQ-7 | MISSISSIPPI HOME CORP 3.000% 06/01/51 | | 10/07/2024 | First Tennessee | | 4,330,004 | 4,442,091 | 25,028 |
| 60535Q-ZP-8 | MISSISSIPPI HOME CORP 3.000% 06/01/50 | | 07/24/2024 | First Tennessee | | 1,290,602 | 1,329,147 | 5,981 |
| 955525-BJ-8 | WEST RANKIN MS UTIL AUTH REVEN 5.000% 01/01/26 | | 06/20/2024 | First Tennessee | | 529,925 | 525,000 | 12,396 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 22,833,734 | 22,436,238 | 88,032 |
| 02665W-FE-6 | AMERICAN HONDA FINANCE 4.900% 03/13/29 | | 03/11/2024 | Mitsubishi Securities | | 4,997,800 | 5,000,000 | |
| 03740M-AA-8 | AON NORTH AMERICA INC 5.125% 03/01/27 | | 02/29/2024 | Wells Fargo Bank | | 4,993,800 | 5,000,000 | 2,135 |
| 053332-BJ-0 | AUTOZONE INC 5.100% 07/15/29 | | 06/24/2024 | Bank of America Corp | | 6,992,370 | 7,000,000 | |
| 1248EP-CL-5 | CCO HOLDINGS LLC 4.500% 06/01/33 | | 05/02/2024 | Morgan Stanley | | 3,806,250 | 5,000,000 | 96,875 |
| 17331Q-AB-2 | CITZN 2024-1 A2A 5.430% 10/15/26 | | 01/25/2024 | Royal Bank of Canada | | 2,291,101 | 2,289,134 | 2,072 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC 3.500% 05/09/27 | | 05/02/2024 | MarketAxess | | 1,092,362 | 1,150,000 | 19,790 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC 3.150% 08/01/29 | | 08/21/2024 | Wells Fargo Bank | | 2,347,975 | 2,500,000 | 4,594 |
| 29444U-BQ-8 | EQUINIX INC 1.450% 05/15/26 | | 02/29/2024 | Goldman Sachs | | 931,434 | 1,011,000 | 4,439 |
| 595017-BK-9 | MICROCHIP TECHNOLOGY INC 4.900% 03/15/28 | | 12/11/2024 | JP Morgan Securities Inc | | 4,994,750 | 5,000,000 | |
| 00774M-AV-7 | AERCAP IRELAND CAP/GLOBA 2.450% 10/29/26 | D | 02/13/2024 | Morgan Stanley | | 4,609,400 | 5,000,000 | 36,070 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 37,057,242 | 38,950,134 | 165,975 |
| 2509999997. Total - Bonds - Part 3 | | | | | | 296,810,184 | 299,176,372 | 1,145,983 |
| 2509999998. Total - Bonds - Part 5 | | | | | | 49,850,679 | 50,124,628 | 81,987 |
| 2509999999. Total - Bonds | | | | | | 346,660,863 | 349,301,000 | 1,227,970 |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 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 | | | | | | 346,660,863 | XXX | 1,227,970 |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 91282C-BC-4 | US TREASURY NOTES 0.375% 12/31/25 | | 04/12/2024 | Barclays Capital | | 9,254,297 | 10,000,000 | 9,977,344 | 9,990,858 | | 1,311 | | 1,311 | | 9,992,169 | | (737,872) | (737,872) | 10,920 | 12/31/2025 |
| 91282C-BM-2 | US TREASURY NOTES 0.125% 02/15/24 | | 02/15/2024 | Maturity | | 19,620,000 | 19,620,000 | 19,555,622 | 19,617,339 | | 2,661 | | 2,661 | | 19,620,000 | | | | 12,263 | 02/15/2024 |
| 91282C-DZ-1 | US TREASURY NOTES 1.500% 02/15/25 | | 02/15/2024 | Wells Fargo Bank | | 9,662,500 | 10,000,000 | 9,883,984 | 9,954,680 | | 5,058 | | 5,058 | | 9,959,738 | | (297,238) | (297,238) | 75,412 | 02/15/2025 |
| 91282C-FE-6 | US TREASURY NOTES 3.125% 08/15/25 | | 03/01/2024 | Barclays Capital | | 14,661,328 | 15,000,000 | 14,916,211 | 14,953,029 | | 5,003 | | 5,003 | | 14,958,031 | | (296,703) | (296,703) | 257,555 | 08/15/2025 |
| 91282C-GU-9 | US TREASURY NOTES 3.875% 03/31/25 | | 02/01/2024 | Wells Fargo Bank | | 19,835,938 | 20,000,000 | 19,800,800 | 19,805,320 | | 13,371 | | 13,371 | | 19,818,691 | | 17,247 | 17,247 | 264,686 | 03/31/2025 |
| 91282C-GX-3 | US TREASURY NOTES 3.875% 04/30/25 | | 02/13/2024 | Wells Fargo Bank | | 4,940,234 | 5,000,000 | 4,949,400 | 4,950,460 | | 4,336 | | 4,336 | | 4,954,796 | | (14,562) | (14,562) | 56,422 | 04/30/2025 |
| 91282C-HW-4 | US TREASURY NOTES 4.125% 08/31/30 | | 12/12/2024 | Progressive Casualty Insurance | | 9,971,900 | 10,000,000 | 9,848,828 | 9,854,176 | | 18,126 | | 18,126 | | 9,872,302 | | 99,598 | 99,598 | 529,869 | 08/31/2030 |
| 91282C-JF-9 | US TREASURY NOTES 4.875% 10/31/28 | | 12/12/2024 | Progressive Casualty Insurance | | 20,505,400 | 20,000,000 | 20,395,313 | 20,385,697 | | (69,211) | | (69,211) | | 20,316,486 | | 188,913 | 188,913 | 1,088,122 | 10/31/2028 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 108,451,597 | 109,620,000 | 109,327,502 | 109,511,559 | | (19,345) | | (19,345) | | 109,492,213 | | (1,040,617) | (1,040,617) | 2,295,249 | XXX |
| 605581-MD-6 | MISSISSIPPI ST 1.950% 10/01/24 | | 10/01/2024 | Maturity | | 12,565,000 | 12,565,000 | 12,565,000 | 12,565,000 | | | | | | 12,565,000 | | | | 245,018 | 10/01/2024 |
| 605581-MZ-7 | MISSISSIPPI ST 0.565% 11/01/24 | | 11/01/2024 | Maturity | | 12,855,000 | 12,855,000 | 12,855,000 | 12,855,000 | | | | | | 12,855,000 | | | | 72,631 | 11/01/2024 |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 25,420,000 | 25,420,000 | 25,420,000 | 25,420,000 | | | | | | 25,420,000 | | | | 317,649 | XXX |
| 60535Q-D9-8 | MISSISSIPPI HOME CORP 5.250% 12/01/53 | | 12/01/2024 | Redemption 100.0000 | | 620,000 | 620,000 | 673,996 | 666,590 | | (46,590) | | (46,590) | | 620,000 | | | | 26,775 | 12/01/2053 |
| 60535Q-ND-8 | MISSISSIPPI HOME CORP 3.500% 12/01/38 | | 12/01/2024 | Redemption 100.0000 | | 275,000 | 275,000 | 289,204 | 279,573 | | (4,573) | | (4,573) | | 275,000 | | | | 8,488 | 12/01/2038 |
| 60535Q-RN-2 | MISSISSIPPI HOME CORP 4.000% 12/01/44 | | 12/01/2024 | Redemption 100.0000 | | 405,000 | 405,000 | 426,275 | 415,316 | | (10,316) | | (10,316) | | 405,000 | | | | 12,300 | 12/01/2044 |
| 60535Q-SR-2 | MISSISSIPPI HOME CORP 4.000% 12/01/48 | | 12/01/2024 | Redemption 100.0000 | | 1,320,000 | 1,320,000 | 1,414,428 | 1,357,118 | | (37,118) | | (37,118) | | 1,320,000 | | | | 39,200 | 12/01/2048 |
| 60535Q-TB-6 | MISSISSIPPI HOME CORP 1.500% 12/01/24 | | 12/01/2024 | Maturity | | 625,000 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | | | 9,375 | 12/01/2024 |
| 60535Q-TX-8 | MISSISSIPPI HOME CORP 3.500% 12/01/49 | | 12/01/2024 | Redemption 100.0000 | | 1,525,000 | 1,525,000 | 1,638,933 | 1,582,088 | | (57,088) | | (57,088) | | 1,525,000 | | | | 39,638 | 12/01/2049 |
| 60535Q-YQ-7 | MISSISSIPPI HOME CORP 3.000% 06/01/51 | | 12/01/2024 | Redemption 100.0000 | | 317,091 | 317,091 | 333,525 | 328,895 | | (11,805) | | (11,805) | | 317,091 | | | | 7,413 | 06/01/2051 |
| 60535Q-ZP-8 | MISSISSIPPI HOME CORP 3.000% 06/01/50 | | 12/01/2024 | Redemption 100.0000 | | 729,147 | 729,147 | 719,041 | 721,921 | | 7,226 | | 7,226 | | 729,147 | | | | 17,449 | 06/01/2050 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 5,816,238 | 5,816,238 | 6,120,402 | 5,976,501 | | (160,264) | | (160,264) | | 5,816,238 | | | | 160,638 | XXX |
| 29375N-AB-1 | EFF 2023-2 A2 5.560% 04/22/30 | | 12/20/2024 | Paydown | | 3,350,355 | 3,350,355 | 3,349,778 | 3,349,921 | | 434 | | 434 | | 3,350,355 | | | | 113,904 | 04/22/2030 |
| 344940-AB-7 | FORDO 2023-C A2A 5.680% 09/15/26 | | 12/15/2024 | Paydown | | 2,632,798 | 2,632,798 | 2,632,559 | 2,632,540 | | 258 | | 258 | | 2,632,798 | | | | 112,947 | 09/15/2026 |
| 345295-AB-5 | FORDO 2022-D A2A 5.370% 08/15/25 | | 07/15/2024 | Paydown | | 2,058,694 | 2,058,694 | 2,058,552 | 2,058,651 | | 42 | | 42 | | 2,058,694 | | | | 34,334 | 08/15/2025 |
| 732916-AB-7 | PFAST 2023-2A A2A 5.880% 11/23/26 | | 12/22/2024 | Paydown | | 8,190,087 | 8,190,087 | 8,189,836 | 8,189,780 | | 307 | | 307 | | 8,190,087 | | | | 306,783 | 11/23/2026 |
| 855541-AB-4 | STARM 2007-S1 2A1 7.091% 01/25/37 | | 12/01/2024 | Paydown | | 84,935 | 84,935 | 74,594 | 74,594 | | 10,341 | | 10,341 | | 84,935 | | | | 1,250 | 01/25/2037 |
| 92867U-AB-8 | VWALT 2023-A A2A 5.870% 01/20/26 | | 12/20/2024 | Paydown | | 3,468,029 | 3,468,029 | 3,467,719 | 3,467,725 | | 304 | | 304 | | 3,468,029 | | | | 138,338 | 01/20/2026 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 19,784,898 | 19,784,898 | 19,773,038 | 19,773,211 | | 11,686 | | 11,686 | | 19,784,898 | | | | 707,556 | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 159,472,733 | 160,641,136 | 160,640,942 | 160,681,271 | | (167,923) | | (167,923) | | 160,513,349 | | (1,040,617) | (1,040,617) | 3,481,092 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | 50,158,526 | 50,124,628 | 49,850,679 | | | 60,791 | | 60,791 | | 49,911,470 | | 247,055 | 247,055 | 816,022 | XXX |
| 2509999999. Total - Bonds | | | | | | 209,631,259 | 210,765,764 | 210,491,621 | 160,681,271 | | (107,132) | | (107,132) | | 210,424,819 | | (793,562) | (793,562) | 4,297,114 | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 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 | | | | | | 209,631,259 | XXX | 210,491,621 | 160,681,271 | | (107,132) | | (107,132) | | 210,424,819 | | (793,562) | (793,562) | 4,297,114 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 91282C-JT-9 | US TREASURY NOTES 4.000% 01/15/27 | | 02/01/2024 | Bank of America Corp | 08/21/2024 | Goldman Sachs | 10,000,000 | 10,004,688 | 10,026,563 | 10,003,670 | | (1,017) | | (1,017) | | | 22,892 | 22,892 | 241,304 | 19,780 |
| 91282C-KE-0 | US TREASURY NOTES 4.250% 03/15/27 | | 03/18/2024 | Mizuho Securities | 07/30/2024 | Wells Fargo Bank | 25,000,000 | 24,816,406 | 25,018,555 | 24,836,480 | | 20,074 | | 20,074 | | | 182,075 | 182,075 | 398,438 | 11,549 |
| 91282C-LR-0 | US TREASURY NOTES 4.125% 10/31/29 | | 11/19/2024 | Toronto Dominion | 12/12/2024 | Progressive Casualty Insurance | 11,000,000 | 10,946,289 | 10,988,780 | 10,946,692 | | 402 | | 402 | | | 42,088 | 42,088 | 52,645 | 25,069 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | | 46,000,000 | 45,767,383 | 46,033,898 | 45,786,842 | | 19,459 | | 19,459 | | | 247,055 | 247,055 | 692,387 | 56,398 |
| 605580-6V-6 | MISSISSIPPI ST 4.053% 10/01/27 | | 05/30/2024 | Various | 10/01/2024 | Redemption 100.0000 | 1,970,000 | 1,939,614 | 1,970,000 | 1,970,000 | | 30,386 | | 30,386 | | | | | 52,707 | 21,530 |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | 1,970,000 | 1,939,614 | 1,970,000 | 1,970,000 | | 30,386 | | 30,386 | | | | | 52,707 | 21,530 |
| 60535Q-YQ-7 | MISSISSIPPI HOME CORP 3.000% 06/01/51 | | 10/07/2024 | First Tennessee | 12/01/2024 | Redemption 100.0000 | 357,909 | 348,878 | 357,909 | 357,909 | | 9,031 | | 9,031 | | | | | 5,369 | 2,017 |
| 60535Q-ZP-8 | MISSISSIPPI HOME CORP 3.000% 06/01/50 | | 07/24/2024 | First Tennessee | 12/01/2024 | Redemption 100.0000 | 115,853 | 112,493 | 115,853 | 115,853 | | 3,360 | | 3,360 | | | | | 1,738 | 521 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 473,762 | 461,371 | 473,762 | 473,762 | | 12,391 | | 12,391 | | | | | 7,107 | 2,538 |
| 17331Q-AB-2 | CITZN 2024-1 A2A 5.430% 10/15/26 | | 01/25/2024 | Royal Bank of Canada | 12/15/2024 | Paydown | 1,680,866 | 1,682,311 | 1,680,866 | 1,680,866 | | (1,445) | | (1,445) | | | | | 63,821 | 1,521 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,680,866 | 1,682,311 | 1,680,866 | 1,680,866 | | (1,445) | | (1,445) | | | | | 63,821 | 1,521 |
| 2509999998. Total - Bonds | | | | | | | 50,124,628 | 49,850,679 | 50,158,526 | 49,911,470 | | 60,791 | | 60,791 | | | 247,055 | 247,055 | 816,022 | 81,987 |
| 4509999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | |
| 5989999998. Total - Common Stocks | | | | | | | | | | | | | | | | | | | | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | | | | | | | | | | | | | | |
| 6009999999 - Totals | | | | | | | | 49,850,679 | 50,158,526 | 49,911,470 | | 60,791 | | 60,791 | | | 247,055 | 247,055 | 816,022 | 81,987 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Book/Adjusted Carrying Value | Total Amount of Goodwill Included in Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| NONE | | | | | | | | | | |
| 1999999 - Totals | | | | | | | | | XXX | XXX |

1. Total amount of goodwill nonadmitted $ ....................................

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| NONE | | | | | |
| 0399999 - Total | | | | XXX | XXX |

# SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | 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 | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0109999999. Total - U.S. Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0309999999. Total - All Other Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| MISSISSIPPI ST | | | 10/16/2024 | Wells Fargo Bank | 10/01/2025 | 1,574,355 | | 6,851 | | | 1,600,000 | 1,567,504 | 8,036 | | 2.009 | 4.199 | AO | | 1,429 |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 1,574,355 | | 6,851 | | | 1,600,000 | 1,567,504 | 8,036 | | XXX | XXX | XXX | | 1,429 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 1,574,355 | | 6,851 | | | 1,600,000 | 1,567,504 | 8,036 | | XXX | XXX | XXX | | 1,429 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| MISSISSIPPI DEV BK SPL OBLIG | | | 09/09/2024 | Wells Fargo Bank | 01/01/2025 | 1,685,000 | | (8,139) | | | 1,685,000 | 1,693,139 | 18,956 | | 5.000 | 2.801 | JJ | | |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 1,685,000 | | (8,139) | | | 1,685,000 | 1,693,139 | 18,956 | | XXX | XXX | XXX | | |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 1,685,000 | | (8,139) | | | 1,685,000 | 1,693,139 | 18,956 | | XXX | XXX | XXX | | |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1309999999. Total - Hybrid Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2419999999. Total - Issuer Obligations | | | | | | 3,259,355 | | (1,288) | | | 3,285,000 | 3,260,643 | 26,992 | | XXX | XXX | XXX | | 1,429 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2459999999. Total - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2509999999. Total Bonds | | | | | | 3,259,355 | | (1,288) | | | 3,285,000 | 3,260,643 | 26,992 | | XXX | XXX | XXX | | 1,429 |
| 7109999999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 7709999999 - Totals | | | | | | 3,259,355 | | (1,288) | | | XXX | 3,260,643 | 26,992 | | XXX | XXX | XXX | | 1,429 |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 1B ..$ | 1C ..$ 1,574,355 | 1D ..$ 1,685,000 | 1E ..$ | 1F ..$ | 1G ..$ |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

Schedule DB - Part A - Section 1 - 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<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| CITIBANK | NEW YORK, NY | | | | | | 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 | | | | 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 | | | | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | | | | XXX |

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | January | | 4. | April | | 7. | July | | 10. | October | |
| 2. | February | | 5. | May | | 8. | August | | 11. | November | |
| 3. | March | | 6. | June | | 9. | September | | 12. | December | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 8609999999 - Total Cash Equivalents | | | | | | | | |

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 E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| States, Etc. | Type of Deposit | Purpose of Deposit | 3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>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 | B | Insur underwriting collateral | | | 60,213 | 53,888 |
| 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 | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | Insur underwriting collateral | 316,116 | 282,911 | | |
| 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 | B | Insur underwriting collateral | | | 190,673 | 170,645 |
| 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 | 316,116 | 282,911 | 250,886 | 224,533 |
| 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 | | | | |