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

ANNUAL STATEMENT

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

MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.massmutualascend.com

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

OFFICERS

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

OTHER

Dominic Lusean Blue
Donna Marie Carrelli
Michael Harrison Haney

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

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

Subscribed and sworn to before me this
_____ day of February 2025

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,704,293	1.405	1,704,293	0	1,704,293	1.405
1.02 All other governments	0	0.000		0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,015,364	2.486	3,015,364	0	3,015,364	2.486
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000		0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,790,049	6.422	7,790,049	0	7,790,049	6.422
1.06 Industrial and miscellaneous	93,571,575	77.140	93,571,575	0	93,571,575	77.140
1.07 Hybrid securities	0	0.000		0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000		0	0	0.000
1.09 SVO identified funds	0	0.000		0	0	0.000
1.10 Unaffiliated bank loans	0	0.000		0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000		0	0	0.000
1.12 Total long-term bonds	106,081,281	87.453	106,081,281	0	106,081,281	87.453
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	3,314,071	2.732	3,314,071	0	3,314,071	2.732
6.02 Cash equivalents (Schedule E, Part 2)	8,062,738	6.647	8,062,738	0	8,062,738	6.647
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	11,376,809	9.379	11,376,809	0	11,376,809	9.379
7. Contract loans	3,842,719	3.168	3,842,719	0	3,842,719	3.168
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	121,300,809	100.000	121,300,809	0	121,300,809	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		111,926,521
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,035,743
3.	Accrual of discount		509,766
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		96,819
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,260,562
7.	Deduct amortization of premium		213,424
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	38,834	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	5	38,839
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		25,256
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		106,081,280
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		106,081,280

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,704,293	1,652,876	1,705,720	1,701,051
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	1,704,293	1,652,876	1,705,720	1,701,051
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,015,364	4,102,130	1,394,740	8,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	7,790,049	7,977,943	6,726,741	8,959,314
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	72,098,081	69,481,540	72,033,993	72,817,300
	9. Canada	2,755,140	2,842,291	2,758,605	2,750,000
	10. Other Countries	18,718,354	18,405,189	18,720,409	18,700,000
	11. Totals	93,571,575	90,729,020	93,513,007	94,267,300
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	106,081,281	104,461,969	103,340,209	112,927,665
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	106,081,281	104,461,969	103,340,209	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	600,647	1,103,645	0	0	0	XXX	1,704,292	1.6	1,705,770	1.5	1,704,292	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	600,647	1,103,645	0	0	0	XXX	1,704,292	1.6	1,705,770	1.5	1,704,292	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	3,015,364	0	XXX	3,015,364	2.8	2,841,626	2.4	3,015,364	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	3,015,364	0	XXX	3,015,364	2.8	2,841,626	2.4	3,015,364	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,769,286	5,019,128	187,343	814,290	0	XXX	7,790,047	7.3	9,408,353	8.0	7,790,047	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,769,286	5,019,128	187,343	814,290	0	XXX	7,790,047	7.3	9,408,353	8.0	7,790,047	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,231,604	30,166,915	3,575,690	175,887	0	XXX	36,150,096	34.1	43,028,912	36.8	25,450,204	10,699,892
6.2 NAIC 2	4,086,990	39,996,527	6,930,458	4,532,229	321,510	XXX	55,867,714	52.7	57,844,195	49.5	47,375,733	8,491,981
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	1,626,687	1.4	0	0
6.5 NAIC 5	3,603	10,037	1,483,139	56,989	0	XXX	1,553,768	1.5	468,747	0.4	1,553,768	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	6,322,197	70,173,479	11,989,287	4,765,105	321,510	XXX	93,571,578	88.2	102,968,541	88.1	74,379,705	19,191,873
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 4,601,537	36,289,688	3,763,033	4,005,541	0	0	48,659,799	45.9	XXX	XXX	37,959,907	10,699,892
12.2 NAIC 2	(d) 4,086,990	39,996,527	6,930,458	4,532,229	321,510	0	55,867,714	52.7	XXX	XXX	47,375,733	8,491,981
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 3,603	10,037	1,483,139	56,989	0	0	(c) 1,553,768	1.5	XXX	XXX	1,553,768	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	8,692,130	76,296,252	12,176,630	8,594,759	321,510	0	(b) 106,081,281	100.0	XXX	XXX	86,889,408	19,191,873
12.8 Line 12.7 as a % of Col. 7	8.2	71.9	11.5	8.1	0.3	0.0	100.0	XXX	XXX	XXX	81.9	18.1
13. Total Bonds Prior Year												
13.1 NAIC 1	4,891,253	35,808,743	12,513,111	3,356,266	415,289	0	XXX	XXX	56,984,661	48.7	44,353,247	12,631,414
13.2 NAIC 2	7,997,553	35,701,977	9,297,731	4,524,594	322,340	0	XXX	XXX	57,844,195	49.5	44,366,191	13,478,005
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	19,863	137,859	1,471,662	(2,697)	0	0	XXX	XXX	1,626,687	1.4	1,626,687	0
13.5 NAIC 5	24,444	445,775	2,069	(3,541)	0	0	XXX	XXX	(c) 468,747	0.4	91,031	377,715
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	12,933,113	72,094,353	23,284,573	7,874,622	737,629	0	XXX	XXX	(b) 116,924,290	100.0	90,437,156	26,487,134
13.8 Line 13.7 as a % of Col. 9	11.1	61.7	19.9	6.7	0.6	0.0	XXX	XXX	100.0	XXX	77.3	22.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,457,814	26,335,485	3,187,765	3,978,843	0	0	37,959,907	35.8	44,353,247	37.9	37,959,907	XXX
14.2 NAIC 2	1,090,278	34,501,258	6,930,458	4,532,229	321,510	0	47,375,733	44.7	44,366,191	37.9	47,375,733	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	1,626,687	1.4	0	XXX
14.5 NAIC 5	3,603	10,037	1,483,139	56,989	0	0	1,553,768	1.5	91,031	0.1	1,553,768	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	5,551,695	60,846,780	11,601,362	8,568,061	321,510	0	86,889,408	81.9	90,437,156	77.3	86,889,408	XXX
14.8 Line 14.7 as a % of Col. 7	6.4	70.0	13.4	9.9	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.2	57.4	10.9	8.1	0.3	0.0	81.9	XXX	XXX	XXX	81.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	143,723	9,954,203	575,268	26,698	0	0	10,699,892	10.1	12,631,414	10.8	XXX	10,699,892
15.2 NAIC 2	2,996,712	5,495,269	0	0	0	0	8,491,981	8.0	13,478,005	11.5	XXX	8,491,981
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	377,715	0.3	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	3,140,435	15,449,472	575,268	26,698	0	0	19,191,873	18.1	26,487,134	22.7	XXX	19,191,873
15.8 Line 15.7 as a % of Col. 7	16.4	80.5	3.0	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.0	14.6	0.5	0.0	0.0	0.0	18.1	XXX	XXX	XXX	XXX	18.1

(a) Includes $ 19,191,872 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	599,983	1,103,260	0	0	0	XXX	1,703,243	1.6	1,704,145	1.5	1,703,243	0
1.02 Residential Mortgage-Backed Securities	664	385	0	0	0	XXX	1,049	0.0	1,625	0.0	1,049	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	600,647	1,103,645	0	0	0	XXX	1,704,292	1.6	1,705,770	1.5	1,704,292	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	3,015,364	0	XXX	3,015,364	2.8	2,841,626	2.4	3,015,364	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	3,015,364	0	XXX	3,015,364	2.8	2,841,626	2.4	3,015,364	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,726,006	4,932,212	179,890	814,290	0	XXX	7,652,398	7.2	9,224,961	7.9	7,652,399	(1)
5.02 Residential Mortgage-Backed Securities	43,280	86,916	7,453	0	0	XXX	137,649	0.1	183,395	0.2	137,649	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,769,286	5,019,128	187,343	814,290	0	XXX	7,790,047	7.3	9,408,356	8.0	7,790,048	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,268,176	69,994,025	11,868,472	4,532,229	321,510	XXX	92,984,412	87.7	101,854,726	87.1	73,981,105	19,003,307
6.02 Residential Mortgage-Backed Securities	30,227	100,091	57,033	206,178	0	XXX	393,529	0.4	481,566	0.4	393,529	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	23,793	79,363	63,782	26,698	0	XXX	193,636	0.2	632,249	0.5	5,071	188,565
6.05 Totals	6,322,196	70,173,479	11,989,287	4,765,105	321,510	XXX	93,571,577	88.2	102,968,541	88.1	74,379,705	19,191,872
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	8,594,165	76,029,497	12,048,362	8,361,883	321,510	XXX	105,355,417	99.3	XXX	XXX	86,352,111	19,003,306
12.02 Residential Mortgage-Backed Securities	74,171	187,392	64,486	206,178	0	XXX	532,227	0.5	XXX	XXX	532,227	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	23,793	79,363	63,782	26,698	0	XXX	193,636	0.2	XXX	XXX	5,071	188,565
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	8,692,129	76,296,252	12,176,630	8,594,759	321,510	0	106,081,280	100.0	XXX	XXX	86,889,409	19,191,871
12.10 Line 12.09 as a % of Col. 7	8.2	71.9	11.5	8.1	0.3	0.0	100.0	XXX	XXX	XXX	81.9	18.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	12,363,862	71,590,202	23,152,561	7,781,204	737,629	XXX	XXX	XXX	115,625,458	98.9	89,765,500	25,859,958
13.02 Residential Mortgage-Backed Securities	129,922	423,798	70,764	42,102	0	XXX	XXX	XXX	666,586	0.6	666,585	1
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	439,330	80,354	61,249	51,316	0	XXX	XXX	XXX	632,249	0.5	5,071	627,178
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	12,933,114	72,094,354	23,284,574	7,874,622	737,629	0	XXX	XXX	116,924,293	100.0	90,437,156	26,487,137
13.10 Line 13.09 as a % of Col. 9	11.1	61.7	19.9	6.7	0.6	0.0	XXX	XXX	100.0	XXX	77.3	22.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	5,472,453	60,659,389	11,536,876	8,361,883	321,510	XXX	86,352,111	81.4	89,765,500	76.8	86,352,111	XXX
14.02 Residential Mortgage-Backed Securities	74,171	187,391	64,486	206,178	0	XXX	532,226	0.5	666,585	0.6	532,226	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	5,071	0	0	0	0	XXX	5,071	0.0	5,071	0.0	5,071	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	5,551,695	60,846,780	11,601,362	8,568,061	321,510	0	86,889,408	81.9	90,437,156	77.3	86,889,408	XXX
14.10 Line 14.09 as a % of Col. 7	6.4	70.0	13.4	9.9	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.2	57.4	10.9	8.1	0.3	0.0	81.9	XXX	XXX	XXX	81.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3,121,712	15,370,108	511,486	0	0	XXX	19,003,306	17.9	25,859,958	22.1	XXX	19,003,306
15.02 Residential Mortgage-Backed Securities	0	1	0	0	0	XXX	1	0.0	1	0.0	XXX	1
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	18,722	79,363	63,782	26,698	0	XXX	188,565	0.2	627,178	0.5	XXX	188,565
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	3,140,434	15,449,472	575,268	26,698	0	0	19,191,872	18.1	26,487,137	22.7	XXX	19,191,872
15.10 Line 15.09 as a % of Col. 7	16.4	80.5	3.0	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.0	14.6	0.5	0.0	0.0	0.0	18.1	XXX	XXX	XXX	XXX	18.1

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,267,946	4,997,773	3,270,174	0
2. Cost of cash equivalents acquired	167,897,746	160,069,755	7,827,991	0
3. Accrual of discount	126,488	126,488		0
4. Unrealized valuation increase/(decrease)	0			0
5. Total gain (loss) on disposals	9	9		0
6. Deduct consideration received on disposals	168,229,451	165,194,024	3,035,427	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,062,738	0	8,062,738	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,062,738	0	8,062,738	0

(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-AZ-4	United States Treasury N-UNSECURED				1.A	599,906	96.5550	579,330	600,000	599,983	0	18	0	0	0.375	0.378	MN	198	2,266	12/08/2020	11/30/2025
91282C-HA-2	United States Treasury N-UNSECURED				1.A	1,104,770	97.4997	1,072,496	1,100,000	1,103,261	0	(921)	0	0	3.500	3.404	AO	6,594	42,270	05/12/2023	04/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,704,676	XXX	1,651,826	1,700,000	1,703,244	0	(903)	0	0	XXX	XXX	XXX	6,792	44,536	XXX	XXX
36207H-VH-7	Ginnie Mae I Pool-POOL #432716			4	1.A	713	99.8554	716	717	716	0	1	0	0	7.500	7.862	MON	4	54	02/17/1998	06/01/2026
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236			4	1.A	332	100.1601	334	334	333	0	0	0	0	7.500	7.725	MON	2	25	02/17/1998	06/01/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,045	XXX	1,050	1,051	1,049	0	1	0	0	XXX	XXX	XXX	6	79	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,705,720	XXX	1,652,876	1,701,051	1,704,293	0	(902)	0	0	XXX	XXX	XXX	6,798	44,615	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
197036-JK-3	Colton Joint Unified Sch-GENERAL OBLIGAT	@			1.D FE	779,800	47.2630	2,363,150	5,000,000	1,717,687	0	101,268	0	0	0.000	6.170	N/A	0	0	12/28/2011	08/01/2042
797272-KA-8	San Diego Community Coll-GENERAL OBLIGAT	@			1.B FE	614,940	57.9660	1,738,980	3,000,000	1,297,677	0	72,469	0	0	0.000	5.830	N/A	0	0	12/28/2011	08/01/2039
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,394,740	XXX	4,102,130	8,000,000	3,015,364	0	173,737	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,394,740	XXX	4,102,130	8,000,000	3,015,364	0	173,737	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
913366-DG-2	Regents of the Universit-REVENUE BONDS			1	1.D FE	737,982	102.9490	761,823	740,000	738,590	0	257	0	0	6.458	6.506	MN	6,106	47,789	01/12/2010	05/15/2029
690353-RX-7	United States Internatio-UNSECURED				1.A	437,661	100.0220	437,694	437,598	437,598	0	(13)	0	0	4.440	4.432	FA	6,692	19,429	01/15/2010	02/27/2027
592248-AZ-1	Metropolitan Pier & Expo-REVENUE BONDS	@SD.			1.E FE	931,880	92.3530	1,847,060	2,000,000	1,771,603	0	85,362	0	0	0.000	5.000	N/A	0	0	12/22/2011	06/15/2027
592248-BB-3	Metropolitan Pier & Expo-REVENUE BONDS	@SD.			1.E FE	203,504	42.2050	590,870	1,400,000	440,709	0	25,420	0	0	0.000	6.030	N/A	0	0	12/23/2011	06/15/2044
649902-ZP-1	New York State Dormitory-REVENUE BONDS				1.B FE	1,365,652	100.0780	1,371,069	1,370,000	1,369,543	0	1,602	0	0	5.292	5.415	MS	21,347	72,500	12/29/2009	03/15/2025
724795-AB-5	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			1	1.D YE	517,885	107.3780	536,890	500,000	513,337	0	489	0	0	7.920	7.322	JJ	19,800	39,600	12/18/2001	07/01/2030
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS				1.A FE	373,527	96.7180	361,963	374,246	373,582	0	22	0	0	4.300	4.314	MON	1,341	16,091	12/04/2013	12/25/2043
97712D-J6-4	Wisconsin Health & Educa-REVENUE BONDS			2	1.C FE	2,019,960	96.5050	1,930,100	2,000,000	2,007,439	0	(2,047)	0	0	4.000	3.880	MN	10,222	80,000	02/23/2018	11/15/2043
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,588,051	XXX	7,837,469	8,821,844	7,652,401	0	111,092	0	0	XXX	XXX	XXX	65,508	275,409	XXX	XXX
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC			4	1.A	28,320	101.8862	26,268	25,781	27,488	0	(377)	0	0	6.500	2.034	MON	140	1,675	05/31/2008	07/01/2031
31287P-D8-3	Freddie Mac Gold Pool-FG C63727			4	1.A	2,871	101.7152	3,127	3,075	2,953	0	34	0	0	6.000	8.003	MON	15	184	01/08/2002	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180			4	1.A	3,711	101.7152	3,884	3,819	3,755	0	17	0	0	6.000	6.805	MON	19	229	04/05/2002	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477			4	1.A	4,477	101.7152	4,772	4,691	4,561	0	37	0	0	6.000	7.322	MON	23	281	04/05/2002	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402			4	1.A	1,240	101.7152	1,351	1,328	1,275	0	14	0	0	6.000	7.957	MON	7	80	04/05/2002	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243			4	1.A	882	102.8644	2,146	2,086	1,297	0	189	0	0	6.500	36.699	MON	11	136	05/03/2002	06/01/2032
31288H-7A-2	Freddie Mac Gold Pool-FG C78989			4	1.A	13,413	101.7742	16,833	16,540	14,421	0	600	0	0	5.500	12.136	MON	76	910	04/29/2003	05/01/2033
31292G-5V-4	Freddie Mac Gold Pool-FG C00860			4	1.A	2,463	103.1026	2,926	2,838	2,604	0	80	0	0	7.000	13.021	MON	17	199	08/12/1999	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292			4	1.A	9,916	102.7980	12,913	12,562	10,510	0	496	0	0	6.000	15.870	MON	63	754	07/15/2002	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361			4	1.A	3,188	102.8387	3,492	3,395	3,241	0	31	0	0	6.000	8.293	MON	17	204	04/05/2002	05/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ			4	1.A	17,148	102.7856	15,201	14,789	16,402	0	(335)	0	0	6.500	1.670	MON	80	961	12/30/2007	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA			4	1.A	41,112	101.8531	37,192	36,516	39,162	0	(738)	0	0	6.500	1.236	MON	198	2,370	12/30/2007	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE			4	1.A	9,949	103.1690	10,369	10,050	9,979	0	8	0	0	6.500	6.827	MON	54	653	11/27/2001	09/01/2031
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						138,690	XXX	140,474	137,470	137,648	0	56	0	0	XXX	XXX	XXX	720	8,636	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						6,726,741	XXX	7,977,943	8,959,314	7,790,049	0	111,148	0	0	XXX	XXX	XXX	66,228	284,045	XXX	XXX
07274N-AX-1	Bayer US Finance II LLC-SENIOR UNSECURED			1,2	2.B FE	969,801	99.2471	992,471	1,000,000	996,712	0	10,981	0	0	2.850	3.994	AO	6,017	28,500	04/07/2015	04/15/2025
19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED			1,2	2.B FE	997,700	102.3732	1,023,732	1,000,000	998,216	0	516	0	0	6.042	6.095	FA	22,825	61,595	08/21/2023	08/15/2028
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED				2.A FE	700,964	92.4899	587,311	635,000	690,717	0	(4,163)	0	0	4.418	3.443	MN	3,585	28,054	02/25/2022	11/15/2035
404280-BH-1	HSBC Holdings PLC-SUBORDINATED		D		2.A FE	1,784,840	99.0411	1,683,699	1,700,000	1,737,779	0	(19,081)	0	0	4.375	3.156	MN	7,851	74,375	02/28/2022	11/23/2026

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
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED		D	2	1.G FE	1,998,940	97.8910	1,957,820	2,000,000	1,999,642	0	75	0	0	4.041	4.045	MS	24,246	80,820	03/14/2018	03/13/2028
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE			1,2	2.A FE	2,000,000	95.9737	1,919,474	2,000,000	2,000,000	0	0	0	0	4.111	4.110	FA	31,061	82,220	03/08/2018	02/15/2028
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	1,935,600	96.1066	1,922,131	2,000,000	1,973,851	0	6,156	0	0	3.574	3.942	MN	10,722	71,480	02/02/2018	11/07/2028
539439-AR-0	Lloyds Banking Group PLC-SENIOR UNSECURE		D		1.G FE	1,992,940	97.4411	1,948,821	2,000,000	1,997,374	0	709	0	0	4.375	4.417	MS	24,063	87,500	03/15/2018	03/22/2028
67078A-AD-5	nVent Finance Sarl-SENIOR UNSECURED		D	1,2	2.C FE	1,996,420	99.0322	1,980,644	2,000,000	1,998,663	0	334	0	0	4.550	4.570	AO	19,211	91,000	03/12/2018	04/15/2028
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN			1	1.F FE	125,000	99.9366	124,921	125,000	125,000	0	0	0	0	4.738	4.738	MJSD	181	5,923	03/14/2018	03/20/2025
853254-BK-5	Standard Chartered PLC-SUBORDINATED		D	2	2.B FE	2,000,000	97.6160	1,952,320	2,000,000	2,000,000	0	0	0	0	4.866	4.866	MS	28,655	97,320	03/12/2018	03/15/2033
92857T-AH-0	VODAFONE GROUP PLC-SENIOR UNSECURED		D		2.B FE	520,189	113.0842	565,421	500,000	514,672	0	(2,306)	0	0	7.875	7.177	FA	14,875	39,375	07/24/2001	02/15/2030
13645R-AD-6	Canadian Pacific Railway-SENIOR UNSECURE		A		2.A FE	249,963	111.1788	277,947	250,000	249,962	0	0	0	0	7.125	7.125	AO	3,760	17,813	10/23/2001	10/15/2031
867229-AC-0	SUNCOR ENERGY INC-SR UNSECURED		A		2.A FE	997,791	109.0330	1,090,330	1,000,000	998,233	0	176	0	0	7.150	7.181	FA	29,792	71,500	01/24/2002	02/01/2032
760759-BB-5	Republic Services Inc-SENIOR UNSECURED			1,2	2.A FE	1,029,700	99.8032	998,032	1,000,000	1,021,997	0	(7,703)	0	0	4.875	4.292	AO	12,188	73,531	05/04/2023	04/01/2029
00914A-AK-8	Air Lease Corp-SENIOR UNSECURED			1,2	2.B FE	957,079	88.9197	889,197	1,000,000	968,539	0	4,669	0	0	3.125	3.722	JD	2,604	31,250	02/25/2022	12/01/2030
02665W-BH-3	American Honda Finance C-SENIOR UNSECURE				1.G FE	1,997,298	96.3383	1,926,766	2,000,000	1,998,867	0	632	0	0	2.300	2.333	MS	14,311	46,000	09/06/2016	09/09/2026
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE			1,2	2.B FE	2,983,260	97.6262	2,928,786	3,000,000	2,994,002	0	1,721	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
031162-CR-9	Amgen Inc-SENIOR UNSECURED			1,2	2.A FE	1,823,798	74.2122	1,484,243	2,000,000	1,843,283	0	7,510	0	0	3.150	3.837	FA	22,750	63,000	02/25/2022	02/21/2040
95000U-2A-0	Wells Fargo & Co-SENIOR UNSECURED			2	2.A FE	1,747,440	96.8849	1,743,929	1,800,000	1,780,186	0	5,345	0	0	3.584	3.933	MN	6,989	64,512	03/14/2018	05/22/2028
98138H-AH-4	Workday Inc-SENIOR UNSECURED			1,2	2.B FE	456,320	95.1874	475,937	500,000	465,677	0	9,357	0	0	3.700	5.533	AO	4,625	27,750	08/21/2023	04/01/2029
698900-AG-2	Ovintiv Inc-SENIOR UNSECURED				2.C FE	506,096	107.4440	537,220	500,000	504,798	0	(539)	0	0	7.200	7.018	MN	6,000	36,000	11/14/2001	11/01/2031
125523-CT-5	Cigna Group/The-SENIOR UNSECURED			1,2	2.A FE	496,960	99.9373	499,686	500,000	497,259	0	299	0	0	5.000	5.140	MN	3,194	12,500	06/03/2024	05/15/2029
00036A-AB-1	AARP-BOND				1.C FE	528,085	105.2107	526,054	500,000	511,486	0	(1,405)	0	0	7.500	7.041	MN	6,250	37,500	09/06/2001	05/01/2031
10921U-2E-7	Brighthouse Financial GI-SECURED				1.G FE	1,266,948	89.2334	1,197,512	1,342,000	1,296,804	0	12,095	0	0	2.000	3.024	JD	224	26,840	02/28/2022	06/28/2028
36143L-2D-6	GA Global Funding Trust-SECURED				1.F FE	507,644	89.3074	491,191	550,000	523,763	0	6,545	0	0	1.950	3.328	MS	3,158	10,725	02/28/2022	09/15/2028
592179-KF-1	Metropolitan Life Global-SECURED				1.D FE	1,002,850	100.5491	1,005,491	1,000,000	1,001,793	0	(541)	0	0	5.050	4.985	JJ	24,549	50,500	01/04/2023	01/06/2028
76209P-AB-9	RGA Global Funding-SECURED				1.E FE	861,640	91.4636	914,636	1,000,000	902,351	0	21,040	0	0	2.700	5.419	JJ	12,225	27,000	01/04/2023	01/18/2029
12641L-BU-6	CSX Corp-SENIOR UNSECURED				1.G FE	494,794	107.0516	535,258	500,000	496,544	0	734	0	0	6.800	7.002	JD	2,833	34,000	11/19/2001	12/01/2028
224040-AG-3	Cox Communications Inc-SENIOR UNSECURED				2.B FE	999,914	103.2165	1,032,165	1,000,000	999,946	0	3	0	0	6.950	6.950	JJ	32,047	69,500	04/23/1999	01/15/2028
437076-BN-1	Home Depot Inc/The-SENIOR UNSECURED			1,2	1.F FE	1,990,143	96.2489	1,924,978	2,000,000	1,995,897	0	2,317	0	0	2.125	2.247	MS	12,514	42,500	09/06/2016	09/15/2026
655844-AW-8	NORFOLK SOUTHERN CORP-SENIOR UNSECURED				2.A FE	87,392	100.2844	91,259	91,000	90,481	0	1,290	0	0	5.590	7.123	MN	622	5,087	05/17/2005	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2.A FE	96,777	91.1347	87,489	96,000	96,710	0	(27)	0	0	4.837	4.772	AO	1,161	4,644	09/14/2011	10/01/2041
244199-BA-2	DEERE & COMPANY-SENIOR UNSECURED				1.F FE	499,508	112.7464	563,732	500,000	499,608	0	40	0	0	7.125	7.138	MS	11,677	35,625	08/08/2001	03/03/2031
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED			1,2	2.B FE	1,996,660	99.5256	1,990,513	2,000,000	1,998,776	0	323	0	0	4.600	4.619	FA	32,711	92,000	02/21/2018	02/23/2028
036752-AY-9	ELV 5.15 06/15/29			1,2	2.A FE	701,323	100.4778	703,345	700,000	701,192	0	(131)	0	0	5.150	5.106	JD	1,602	19,527	06/03/2024	06/15/2029
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,984,660	97.1076	1,942,151	2,000,000	1,994,469	0	1,578	0	0	4.000	4.092	MS	26,667	80,000	02/13/2018	03/01/2028
302508-AQ-9	FMR LLC-UNSECURED				1.E FE	1,207,145	110.2219	1,102,219	1,000,000	1,138,910	0	(27,861)	0	0	7.570	4.124	JD	3,364	75,700	08/01/2014	06/15/2029
44106M-AY-8	Service Properties Trust-SENIOR UNSECURE			1,2	5.A FE	1,462,410	75.3330	1,129,994	1,500,000	1,481,471	0	3,124	0	0	4.375	4.648	FA	24,792	65,625	01/30/2018	02/15/2030
49271V-AP-5	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	465,240	96.1122	480,561	500,000	472,650	0	7,410	0	0	3.950	5.394	AO	4,169	29,625	08/21/2023	04/15/2029
260543-BJ-1	Dow Chemical Co/The-BOND				2.B FE	252,167	109.7697	274,424	250,000	251,534	0	(263)	0	0	7.375	7.219	MN	3,073	18,438	01/23/2002	11/01/2029
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED			1,2	2.B FE	238,116	85.1936	212,984	250,000	240,697	0	1,162	0	0	3.125	3.742	MN	825	7,813	09/23/2022	11/23/2031
06051G-HG-7	Bank of America Corp-SENIOR UNSECURED			1,2	1.E FE	1,991,340	971,305.0000	1,942,610	2,000,000	1,996,302	0	778	0	0	3.970	4.017	MS	25,584	79,444	03/14/2018	03/05/2029
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	1,126,510	102.1005	1,021,005	1,000,000	1,088,602	0	(15,432)	0	0	5.625	3.710	MN	7,188	56,250	02/25/2022	05/15/2030
431282-AQ-5	Highwoods Realty LP-SENIOR UNSECURED			1,2	2.C FE	1,976,360	95.6502	1,913,003	2,000,000	1,991,337	0	2,441	0	0	4.125	4.269	MS	24,292	82,500	02/22/2018	03/15/2028
548661-AK-3	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	166,694	106.4679	177,801	167,000	166,787	0	38	0	0	6.500	6.532	MS	3,196	10,855	08/23/1999	03/15/2029
54866N-BM-0	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	508,036	104.9997	524,998	500,000	504,327	0	(1,550)	0	0	7.580	7.190	JD	12,633	37,900	02/11/2002	06/18/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
335720-AB-4	First National of Nebras-SUBORDINATED			2	2.B FE	2,000,000	93.3000	1,866,000	2,000,000	2,000,000	0	0	0	0	6.455	6.453	JAJO	32,992	146,409	03/13/2018	04/01/2028
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED			1,2	1.G FE	997,870	99.1883	991,883	1,000,000	999,542	0	678	0	0	3.250	3.321	FA	12,278	32,500	06/16/2015	08/15/2025
49177J-AF-9	Kenvue Inc-SENIOR UNSECURED			1,2	1.F FE	932,110	101.1639	910,475	900,000	925,687	0	(7,524)	0	0	5.050	4.072	MS	12,499	45,450	10/19/2023	03/22/2028
2027A0-JZ-3	Commonwealth Bank of Aus-SENIOR UNSECURE		D		1.D FE	2,997,780	97.8030	2,934,089	3,000,000	2,999,184	0	195	0	0	3.900	3.908	MS	34,125	117,000	03/12/2018	03/16/2028
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	1,000,000	98.2338	982,338	1,000,000	1,000,000	0	0	0	0	4.654	4.654	MS	12,152	46,540	03/19/2018	03/27/2029
023551-AJ-3	Hess Corp-SENIOR UNSECURED				2.C FE	645,671	111.0659	717,486	646,000	645,732	0	22	0	0	7.300	7.306	FA	17,815	47,158	08/13/2001	08/15/2031
38141G-ZM-9	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	2.A FE	971,380	86.1814	861,814	1,000,000	977,242	0	2,381	0	0	3.102	3.424	FA	10,943	31,020	02/25/2022	02/24/2033
46647P-CU-8	JPMorgan Chase & Co-SENIOR UNSECURED			1,2	1.E FE	1,951,752	86.4849	1,729,698	2,000,000	1,962,278	0	4,029	0	0	2.963	3.230	JJ	25,679	59,260	02/25/2022	01/25/2033
61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED			1,2	1.G FE	1,955,580	96.5767	1,931,533	2,000,000	1,981,155	0	4,178	0	0	3.772	4.025	JJ	32,900	75,440	03/14/2018	01/24/2029
650119-AA-8	New York University-UNSECURED			1	1.D FE	544,937	100.4874	555,695	553,000	548,523	0	1,476	0	0	5.236	5.559	JJ	14,478	28,955	12/22/2009	07/01/2032
713448-CY-2	PepsiCo Inc-SENIOR UNSECURED			1,2	1.E FE	998,384	99.4629	994,629	1,000,000	999,691	0	529	0	0	3.500	3.555	JJ	15,944	35,000	07/14/2015	07/17/2025
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE			1,2	2.B FE	1,013,240	100.1015	1,001,015	1,000,000	1,008,975	0	(4,265)	0	0	4.950	4.640	MS	12,788	72,050	05/04/2023	03/28/2028
92343V-GK-4	Verizon Communications I-SENIOR UNSECURE			1,2	2.A FE	1,890,339	75.6667	1,513,334	2,000,000	1,901,518	0	4,315	0	0	3.400	3.809	MS	18,700	68,000	02/25/2022	03/22/2041
690742-AJ-0	OC 3.95 08/15/29			1,2	2.B FE	943,520	95.3051	953,051	1,000,000	949,061	0	5,541	0	0	3.950	5.203	FA	14,922	19,750	06/03/2024	08/15/2029
06368B-GS-1	Bank of Montreal-SUBORDINATED		A	2	2.A FE	512,741	95.6606	478,303	500,000	507,148	0	(2,269)	0	0	3.803	3.291	JD	845	19,015	02/28/2022	12/15/2032
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE		D	1,2	2.A FE	1,493,700	100.2529	1,503,794	1,500,000	1,497,189	0	620	0	0	5.000	5.052	MN	7,292	75,000	11/19/2018	11/26/2028
693475-BK-0	PNC Financial Services G-SENIOR UNSECURE			2	1.G FE	1,015,440	101.3219	1,013,219	1,000,000	1,009,622	0	(3,004)	0	0	5.354	4.994	JD	4,313	53,540	01/04/2023	12/02/2028
709599-BW-3	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	496,115	102.9466	514,733	500,000	497,053	0	938	0	0	6.050	6.234	FA	12,604	30,250	08/21/2023	08/01/2028
67077M-AD-0	Nutrien Ltd-SENIOR UNSECURED		A	1,2	2.B FE	998,111	99.5711	995,711	1,000,000	999,797	0	684	0	0	3.000	3.070	AO	7,500	30,000	03/23/2015	04/01/2025
60687Y-AR-0	Mizuho Financial Group I-SENIOR UNSECURE		D		1.G FE	1,000,000	97.4111	974,111	1,000,000	1,000,000	0	0	0	0	4.018	4.017	MS	12,947	40,180	02/28/2018	03/05/2028
00206R-GN-6	AT&T Inc-SENIOR UNSECURED	SD			2.B FE	1,938,581	104.0097	2,080,194	2,000,000	2,086,165	0	(25,657)	0	0	6.550	5.003	JJ	60,406	131,000	12/01/2017	01/15/2028
12201P-AN-6	BURLINGTON RESOURCES FIN-SR UNSECURED				1.F FE	251,048	112.6569	281,642	250,000	250,824	0	(91)	0	0	7.400	7.337	JD	1,542	18,500	11/08/2001	12/01/2031
15189Y-AG-1	CenterPoint Energy Resou-SENIOR UNSECURE			1,2	1.G FE	1,038,970	101.0140	1,010,140	1,000,000	1,026,291	0	(12,679)	0	0	5.250	4.329	MS	17,500	79,917	05/04/2023	03/01/2028
22822V-BB-6	Crown Castle Inc-SENIOR UNSECURED			1,2	2.B FE	1,007,150	98.9220	989,220	1,000,000	1,005,002	0	(2,148)	0	0	4.800	4.646	MS	16,000	64,667	05/04/2023	09/01/2028
406216-BK-6	HALLIBURTON CO-SR UNSECURED			1,2	2.A FE	323,543	89.3396	262,658	294,000	321,510	0	(831)	0	0	5.000	4.305	MN	1,878	14,700	02/25/2022	11/15/2045
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED			1,2	2.B FE	1,992,440	98.1654	1,963,308	2,000,000	1,997,242	0	766	0	0	4.300	4.345	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	Kirby Corp-SENIOR UNSECURED			1,2	2.C FE	1,997,180	96.5085	1,930,170	2,000,000	1,998,994	0	263	0	0	4.200	4.215	MS	28,000	84,000	02/07/2018	03/01/2028
718546-AR-5	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	999,000	96.9845	969,845	1,000,000	999,641	0	90	0	0	3.900	3.911	MS	11,483	39,000	02/26/2018	03/15/2028
718546-AW-4	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	723,922	84.8137	670,876	791,000	741,980	0	7,332	0	0	2.150	3.305	JD	756	17,007	02/25/2022	12/15/2030
94106L-BV-0	Waste Management Inc-SENIOR UNSECURED			1,2	1.G FE	539,187	100.4303	552,366	550,000	541,573	0	2,386	0	0	4.875	5.292	FA	10,129	27,706	08/21/2023	02/15/2029
571676-AT-2	Mars Inc-SENIOR UNSECURED			1,2	1.E FE	1,017,650	99.0631	990,631	1,000,000	1,012,035	0	(5,615)	0	0	4.550	4.146	AO	8,974	68,250	05/04/2023	04/20/2028
023135-CQ-7	Amazon.com Inc-SENIOR UNSECURED			1,2	1.D FE	926,901	100.8579	907,721	900,000	920,629	0	(6,272)	0	0	4.650	4.114	JD	3,488	83,700	05/04/2023	12/01/2029
855244-AT-6	Starbucks Corp-SENIOR UNSECURED			1,2	2.A FE	965,310	94.6390	946,390	1,000,000	973,572	0	8,262	0	0	3.550	4.184	FA	13,411	53,250	05/04/2023	08/15/2029
87264A-BS-3	TMUS 2 5/8 02/15/29			1,2	2.B FE	893,940	90.9475	909,475	1,000,000	905,597	0	11,657	0	0	2.625	5.198	FA	9,917	13,125	06/03/2024	02/15/2029
12592B-AQ-7	CNH Industrial Capital L-SENIOR UNSECURE			1,2	2.A FE	994,400	98.6451	986,451	1,000,000	996,093	0	1,693	0	0	4.550	4.678	AO	10,238	68,250	05/04/2023	04/10/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						92,648,348	XXX	90,170,209	93,340,000	92,984,411	0	16,076	0	0	XXX	XXX	XXX	1,161,133	4,240,705	XXX	XXX
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2			4	1.A FM	95,900	98.2309	95,157	96,871	95,892	0	55	0	0	5.750	6.029	MON	464	5,567	03/06/2006	01/01/2036
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3			4	1.A FM	20,741	97.4241	20,300	20,836	20,776	0	14	0	0	5.500	5.689	MON	96	1,146	04/29/2004	04/01/2034
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3			4	5.A FM	114,193	53.2813	56,274	105,616	72,298	0	(6,371)	12,119	0	5.500	11.487	MON	3,467	4,356	01/11/2006	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-Cl-CFLX 2007-M1 2F			4	1.A FM	131,616	77.0240	116,813	151,658	99,352	0	(12,180)	0	0	4.270	12.645	MON	1,622	4,403	10/03/2013	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6			4	1.A FM	308,449	27.6189	98,993	358,426	105,210	0	(26,067)	26,715	0	6.000	16.887	MON	4,695	7,583	09/03/2013	09/01/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						670,898	XXX	387,537	733,407	393,528	0	(44,549)	38,834	0	XXX	XXX	XXX	10,344	23,055	XXX	XXX
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A				1.A FE	188,690	88.0159	166,193	188,821	188,565	0	(29)	0	0	3.220	3.204	MON	270	18,313	03/13/2013	04/15/2067

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
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN				1.C FE	5,071	100.2193	5,080	5,072	5,071	0	0	0	0	5.404	5.403	JJ	136	274	07/22/2004	07/02/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						193,761	XXX	171,273	193,893	193,636	0	(29)	0	0	XXX	XXX	XXX	406	18,587	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						93,513,007	XXX	90,729,019	94,267,300	93,571,575	0	(28,502)	38,834	0	XXX	XXX	XXX	1,171,883	4,282,347	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						102,335,815	XXX	103,761,634	111,861,844	105,355,420	0	300,002	0	0	XXX	XXX	XXX	1,233,433	4,560,650	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						810,633	XXX	529,061	871,928	532,225	0	(44,492)	38,834	0	XXX	XXX	XXX	11,070	31,770	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						193,761	XXX	171,273	193,893	193,636	0	(29)	0	0	XXX	XXX	XXX	406	18,587	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						103,340,209	XXX	104,461,968	112,927,665	106,081,281	0	255,481	38,834	0	XXX	XXX	XXX	1,244,909	4,611,007	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 3,162,916	1B ..$ 2,667,220	1C ..$ 2,523,996	1D ..$ 8,439,743	1E ..$ 10,223,879	1F ..$ 5,320,779	1G ..$ 16,321,265
1B	2A ...$ 23,289,275	2B ..$ 25,438,915	2C ..$ 7,139,524				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 1,553,769	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125523-CT-5	Cigna Group/The-SENIOR UNSECURED		06/03/2024	CITADELEQ		496,960	500,000	1,319
690742-AJ-0	OC 3.95 08/15/29		06/03/2024	JANE		943,520	1,000,000	11,960
036752-AY-9	ELV 5.15 06/15/29		06/03/2024	CITIGROUP GLOBAL MAR		701,323	700,000	401
87264A-BS-3	TMUS 2 5/8 02/15/29		06/03/2024	JP MORGAN SECURITIES		893,940	1,000,000	7,948
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,035,743	3,200,000	21,628
2509999997. Total - Bonds - Part 3						3,035,743	3,200,000	21,628
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						3,035,743	3,200,000	21,628
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						3,035,743	XXX	21,628

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207H-VH-7	Ginnie Mae I Pool-POOL #432716		12/01/2024	PAYDOWN		433	433	436	431	0	2	0	2	0	433	0	0	0	18	06/01/2026
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236		12/01/2024	PAYDOWN		147	147	148	147	0	0	0	0	0	147	0	0	0	6	06/01/2027
0109999999. Subtotal - Bonds - U.S. Governments						580	580	584	578	0	2	0	2	0	580	0	0	0	24	XXX
31287P-D8-3	Freddie Mac Gold Pool-FG C63727		12/01/2024	PAYDOWN		368	368	366	350	0	19	0	19	0	368	0	0	0	12	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180		12/01/2024	PAYDOWN		388	388	392	380	0	8	0	8	0	388	0	0	0	13	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477		12/01/2024	PAYDOWN		524	524	530	506	0	19	0	19	0	524	0	0	0	17	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402		12/01/2024	PAYDOWN		151	151	152	143	0	8	0	8	0	151	0	0	0	5	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243		12/01/2024	PAYDOWN		206	206	208	110	0	97	0	97	0	206	0	0	0	7	06/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ		12/01/2024	PAYDOWN		2,245	2,245	2,159	2,540	0	(296)	0	(296)	0	2,245	0	0	0	80	07/01/2031
31288H-7A-2	Freddie Mac Gold Pool-FG C78989		12/01/2024	PAYDOWN		1,706	1,706	1,751	1,426	0	281	0	281	0	1,706	0	0	0	52	05/01/2033
31292G-5V-4	Freddie Mac Gold Pool-FG C00860		12/01/2024	PAYDOWN		688	688	693	612	0	76	0	76	0	688	0	0	0	26	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292		12/01/2024	PAYDOWN		4,331	4,331	4,347	3,453	0	878	0	878	0	4,331	0	0	0	165	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361		12/01/2024	PAYDOWN		1,038	1,038	1,049	982	0	57	0	57	0	1,038	0	0	0	27	05/01/2032
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC		12/01/2024	PAYDOWN		13,531	13,531	13,582	14,625	0	(1,093)	0	(1,093)	0	13,531	0	0	0	472	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA		12/01/2024	PAYDOWN		16,626	16,626	15,794	18,167	0	(1,541)	0	(1,541)	0	16,626	0	0	0	576	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE		12/01/2024	PAYDOWN		2,531	2,531	2,503	2,511	0	20	0	20	0	2,531	0	0	0	82	09/01/2031
690353-RX-7	United States Internatio-UNSECURED		08/27/2024	SINKING PAYMENT		153,956	153,956	153,956	153,961	0	(5)	0	(5)	0	153,956	0	0	0	5,158	02/27/2027
812631-HB-8	City of Seattle WA Drain-REVENUE BONDS		11/01/2024	MATURITY		725,000	725,000	705,548	723,437	0	1,563	0	1,563	0	725,000	0	0	0	36,250	11/01/2024
795681-GL-3	Salt Lake County Municip-REVENUE BONDS		12/01/2024	MATURITY		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	36,432	12/01/2024
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		41,501	41,501	41,501	41,425	0	1	0	1	0	41,426	0	75	75	850	12/25/2043
913366-DG-2	Regents of the Universit-REVENUE BONDS		05/15/2024	CALL 100		75,000	75,000	74,564	74,831	0	17	0	17	0	74,848	0	152	152	2,422	05/15/2029
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,729,790	1,729,790	1,709,095	1,729,459	0	109	0	109	0	1,729,563	0	227	227	82,646	XXX
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2024	PAYDOWN		417,598	417,598	429,375	418,554	0	(956)	0	(956)	0	417,598	0	0	0	3,945	10/01/2036
606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURE	D	12/19/2024	DEUTSCHE BANK SECURI		2,923,410	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(76,590)	(76,590)	154,149	03/02/2028
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		12/20/2024	SINKING PAYMENT		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,806	03/20/2025
210518-CW-4	CONSUMERS ENERGY CO-SECURED		08/31/2024	MATURITY		1,000,000	1,000,000	998,980	999,877	0	123	0	123	0	1,000,000	0	0	0	31,250	08/31/2024
855244-AT-6	Starbucks Corp-SENIOR UNSECURED		12/01/2024	JP MORGAN SECURITIES		0	0	0	0	0	(3,186)	0	(3,186)	0	0	0	0	0	(17,750)	08/15/2029
893830-BQ-1	Transocean Inc-SENIOR UNSECURED	D	04/18/2024	CA_CASH_CLOSE		587,259	562,000	292,240	377,715	0	11,763	0	11,763	0	414,737	0	172,522	172,522	71,574	01/30/2027
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		12/01/2024	PAYDOWN		10,388	10,388	10,159	10,277	0	111	0	111	0	10,388	0	0	0	298	01/01/2036
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		12/01/2024	PAYDOWN		6,427	6,427	6,322	6,404	0	23	0	23	0	6,427	0	0	0	175	04/01/2034
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		12/01/2024	PAYDOWN		631	1,730	1,590	1,372	0	393	5	388	0	631	0	0	0	36	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-CI-CFLX 2007-M1 2F		12/01/2024	PAYDOWN		10,355	13,735	11,920	9,045	0	12,974	0	12,974	0	10,355	0	0	0	216	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6		10/01/2024	PAYDOWN		69	20,136	17,290	7,890	0	9,721	0	9,721	0	69	0	0	0	151	09/01/2037
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		12/16/2024	PAYDOWN		20,055	20,055	20,042	20,031	0	24	0	24	0	20,055	0	0	0	348	04/15/2067
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1		12/01/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	11,376	02/25/2025
650119-AA-8	New York University-UNSECURED		07/01/2024	CALL 100		54,000	54,000	52,662	53,419	0	(78)	0	(78)	0	53,340	0	660	660	2,827	07/01/2032
778296-AA-1	Ross Stores Inc-SENIOR UNSECURED		09/15/2024	MATURITY		1,000,000	1,000,000	993,290	999,427	0	573	0	573	0	1,000,000	0	0	0	33,750	09/15/2024
78408L-AB-3	SC Johnson & Son Inc-SENIOR UNSECURED		09/30/2024	MATURITY		1,000,000	1,000,000	999,080	999,900	0	100	0	100	0	1,000,000	0	0	0	33,500	09/30/2024
98138H-AH-4	Workday Inc-SENIOR UNSECURED		12/01/2024	MILLENNIUM ADVISORS		0	0	0	0	0	(2,380)	0	(2,380)	0	0	0	0	0	(9,250)	04/01/2029
760759-BB-5	Republic Services Inc-SENIOR UNSECURED		12/01/2024	JP MORGAN SECURITIES		0	0	0	0	0	2,972	0	2,972	0	0	0	0	0	(24,781)	04/01/2029
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE		12/01/2024	JANE		0	0	0	0	0	1,675	0	1,675	0	0	0	0	0	(22,550)	03/28/2028
571676-AT-2	Mars Inc-SENIOR UNSECURED		12/01/2024	MITSUBISHI UFJ SEC I		0	0	0	0	0	2,182	0	2,182	0	0	0	0	0	(22,750)	04/20/2028
12592B-AQ-7	CNH Industrial Capital L-SENIOR UNSECURE		12/01/2024	JANE		0	0	0	0	0	(631)	0	(631)	0	0	0	0	0	(22,750)	04/10/2028
023135-CQ-7	Amazon.com Inc-SENIOR UNSECURED		12/01/2024	TORONTO DOMINION SEC		0	0	0	0	0	2,418	0	2,418	0	0	0	0	0	(41,850)	12/01/2029
15189Y-AG-1	CenterPoint Energy Resou-SENIOR UNSECURE		12/01/2024	WELLS FARGO		0	0	0	0	0	4,864	0	4,864	0	0	0	0	0	(27,417)	03/01/2028
22822V-BB-6	Crown Castle Inc-SENIOR UNSECURED		12/01/2024	WELLS FARGO		0	0	0	0	0	888	0	888	0	0	0	0	0	(16,667)	09/01/2028
19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED		12/01/2024	BARCLAYS CAPITAL INC		0	0	0	0	0	(99)	0	(99)	0	0	0	0	0	0	08/15/2028
49271V-AP-5	Keurig Dr Pepper Inc-SENIOR UNSECURED		12/01/2024	KEY CAPITAL MARKETS		0	0	0	0	0	(1,889)	0	(1,889)	0	0	0	0	0	(9,875)	04/15/2029
709599-BW-3	Penske Truck Leasing Co -SENIOR UNSECURE		12/01/2024	MARKETAXESS FINANCIA		0	0	0	0	0	(233)	0	(233)	0	0	0	0	0	0	08/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94106L-BV-0	Waste Management Inc-SENIOR UNSECURED		12/01/2024	MARKETAXESS FINANCIA		0	0	0	0	0	(602)	0	(602)	0	0	0	0	0	0	02/15/2029
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,530,192	7,606,069	7,332,950	7,403,911	0	40,750	5	40,745	0	7,433,600	0	96,592	96,592	142,761	XXX
2509999997. Total - Bonds - Part 4						9,260,562	9,336,439	9,042,629	9,133,948	0	40,861	5	40,856	0	9,163,743	0	96,819	96,819	225,431	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						9,260,562	9,336,439	9,042,629	9,133,948	0	40,861	5	40,856	0	9,163,743	0	96,819	96,819	225,431	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						9,260,562	XXX	9,042,629	9,133,948	0	40,861	5	40,856	0	9,163,743	0	96,819	96,819	225,431	XXX

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

N O N E

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					2,724,521	XXX
PNC Bank	Pittsburgh, PA					524,636	XXX
Wells Fargo	Winston Salem, NC					64,914	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	3,314,071	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,314,071	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	3,314,071	XXX

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

1. January	2,237,374	4. April	2,289,272	7. July	444,804	10. October	1,253,079
2. February	690,323	5. May	2,257,317	8. August	1,936,757	11. November	471,405
3. March	2,105,617	6. June	1,663,857	9. September	2,227,070	12. December	3,314,071

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		12/30/2024	0.000		8,062,738	0	75,309
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,062,738	0	75,309
8609999999 - Total Cash Equivalents						8,062,738	0	75,309

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0
1B 2A ...$ 0 2B ..$ 0 2C ..$ 0
1C 3A ...$ 0 3B ..$ 0 3C ..$ 0
1D 4A ...$ 0 4B ..$ 0 4C ..$ 0
1E 5A ...$ 0 5B ..$ 0 5C ..$ 0
1F 6 .....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	LIFE INSURANCE	144,907	194,186	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	LIFE INSURANCE	1,088,989	1,093,034	0	0
11. Georgia GA	B	LIFE INSURANCE	51,907	69,559	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS	B	LIFE INSURANCE	2,590,804	2,689,509	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	LIFE INSURANCE	97,326	130,424	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	LIFE INSURANCE	215,637	209,624	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	LIFE INSURANCE	265,785	258,374	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	B	LIFE INSURANCE	2,212,908	2,276,059	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	LIFE INSURANCE	527,221	706,802	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	LIFE INSURANCE	554,984	535,880	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	LIFE INSURANCE	255,244	259,659	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	8,005,712	8,423,110	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0