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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56340 Employer's ID Number 34-0220550

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 [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 01/09/1892 Commenced Business 10/01/1890

Statutory Home Office 6611 ROCKSIDE ROAD (Street and Number), INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code)

Main Administrative Office 6611 ROCKSIDE ROAD (Street and Number)
INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code), 216-642-9406 (Area Code) (Telephone Number)

Mail Address 6611 ROCKSIDE ROAD (Street and Number or P.O. Box), INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6611 ROCKSIDE ROAD (Street and Number)
INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code), 216-642-9406 (Area Code) (Telephone Number)

Internet Website Address WWW.FCSU.COM

Statutory Statement Contact KENNETH ANTHONY ARENDT (Name), 216-642-9406 (Area Code) (Telephone Number)
FCSU@FCSU.COM (E-mail Address), 216-642-4310 (FAX Number)

OFFICERS

PRESIDENT	KENNETH ARENDT	TREASURER	JOHN V. TOKARSKY
EXECUTIVE SECRETARY	KEVIN COLLINS	VICE PRESIDENT	DAMIAN NASTA

OTHER

GARY J. MATTA, GENERAL COUNSEL | EDWARD COWMAN, ACTUARY

DIRECTORS OR TRUSTEES

REV. THOMAS NASTA	SABINA SABADOS	THOMAS IVANEC
MARTHA ZAVADA-WOJCIK	MILOS MITRO	NICOLE NASTA
BRADLEY MATTA	TIMOTHY GRAVES	JAMES MARMOL
KENNETH ARENDT	KEVIN COLLINS	DAMIAN NASTA
JOHN V TOKARSKY	JOANNE FIBBI	GREGORY MAURER

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.

KENNETH A ARENDT PRESIDENT	KEVIN J COLLINS EXECUTIVE SECRETARY	JOHN V TOKARSKY TREASURER

Subscribed and sworn to before me this 12TH day of NOVEMBER, 2024

ADRIANA SCALLY

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............

NOTARY PUBLIC STATE OF OHIO

ADRIANA SCALLY
Notary Public
State of Ohio
My Comm. Expires
November 29, 2026

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	481,595,379		481,595,379	482,544,392
2. Stocks:				
2.1 Preferred stocks	4,250,000		4,250,000	4,250,000
2.2 Common stocks	1,910,632		1,910,632	1,936,327
3. Mortgage loans on real estate:				
3.1 First liens	52,500,501		52,500,501	43,607,119
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ... encumbrances)	438,768		438,768	453,494
4.2 Properties held for the production of income (less $ ... encumbrances)	211,891		211,891	241,385
4.3 Properties held for sale (less $ ... encumbrances)			0	0
5. Cash ($ 21,632,214), cash equivalents ($ ...) and short-term investments ($ 2,611,000)	24,243,214		24,243,214	30,232,085
6. Contract loans (including $ ... premium notes)	1,255,047		1,255,047	1,220,202
7. Derivatives			0	0
8. Other invested assets	9,865,046		9,865,046	8,383,833
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	576,270,478	0	576,270,478	572,868,838
13. Title plants less $ ... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	5,996,736		5,996,736	5,948,737
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	81,362		81,362	132,752
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ...)	350,354	350,354	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ...) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	550	550	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	582,699,480	350,904	582,348,576	578,950,327
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	582,699,480	350,904	582,348,576	578,950,327
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. POSTAGE DEPOSIT	550	550	0	0
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	550	550	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ .... less $ .... included in Line 6.3 (including $ .... Modco Reserve)	494,237,172	486,521,400
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	19,121,003	25,085,935
4.	Contract claims:		
	4.1 Life	300,000	300,000
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)	400,000	400,000
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	44,630	45,815
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ ....0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ .... ceded	0	0
	9.4 Interest Maintenance Reserve	554,806	472,129
10.	Commissions to agents due or accrued-life and annuity contracts $ ...., accident and health $ .... and deposit-type contract funds $	85,047	20,139
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	14,015	40,243
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	18,841	18,776
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,535,638	6,501,790
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated		
20.	Net adjustment in assets and liabilities due to foreign exchange rates	9,511	9,511
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,073,907	4,925,917
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities		0
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,413,206	1,183,944
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	527,807,776	525,525,599
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	527,807,776	525,525,599
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	54,540,800	53,424,728
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	54,540,800	53,424,728
38.	Totals of Lines 29, 30 and 37	54,540,800	53,424,728
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	582,348,576	578,950,327
	DETAILS OF WRITE-INS		
2501.	Postretirement Reserve	747,306	747,306
2502.	Security Deposits	2,281	2,281
2503.	Convention Accrual	525,000	300,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	138,619	134,357
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,413,206	1,183,944
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	26,650,054	60,545,534	86,814,655
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	19,915,933	19,659,745	26,274,799
4.	Amortization of Interest Maintenance Reserve (IMR)	283,466	289,726	388,242
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	3,306	2,862	3,342
9.	Totals (Lines 1 to 8.3)	46,852,759	80,497,867	113,481,038
10.	Death benefits	2,121,334	2,113,961	2,862,089
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	31,916,874	65,520,804	93,247,321
13.	Disability benefits and benefits under accident and health contracts			0
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	422,621	435,578	602,139
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	(209,250)	323,208	498,270
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	7,715,772	4,057,188	5,707,139
20.	Totals (Lines 10 to 19)	41,967,351	72,450,739	102,916,958
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	683,965	1,432,116	1,902,639
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	3,673,934	3,489,851	4,175,113
24.	Insurance taxes, licenses and fees, excluding federal income taxes	137,395	119,044	147,750
25.	Increase in loading on deferred and uncollected premiums			0
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	(576,047)	(631,143)	(830,070)
28.	Totals (Lines 20 to 27)	45,886,598	76,860,607	108,312,390
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	966,161	3,637,260	5,168,648
30.	Dividends to policyholders and refunds to members	310,412	310,071	438,772
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	655,749	3,327,189	4,729,876
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)			0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	655,749	3,327,189	4,729,876
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ .... (excluding taxes of $ .... transferred to the IMR)	(384,134)	1,915	80,267
35.	Net income (Line 33 plus Line 34)	271,615	3,329,104	4,810,143
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	53,424,728	48,374,546	48,374,546
37.	Net income (Line 35)	271,615	3,329,104	4,810,143
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	650,019	701,127	1,070,838
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax			
41.	Change in nonadmitted assets	(166,832)		(183,522)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(147,990)	(478,984)	(653,754)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	509,260	2,439	6,477
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,116,072	3,553,686	5,050,182
55.	Capital and surplus, as of statement date (Lines 36 + 54)	54,540,800	51,928,232	53,424,728
	DETAILS OF WRITE-INS			
08.301.	ADVERTISING & SUBSCRIPTION INCOME	1,360	2,200	2,680
08.302.	MISCELLANEOUS AND OTHER INCOME	1,946	662	662
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,306	2,862	3,342
2701.	Net Change in Pension Fund	(576,047)	(632,573)	(830,070)
2702.	Change in Post Retirement Reserve		1,430	
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(576,047)	(631,143)	(830,070)
5301.	ACCRUAL & ASSET ADJUSTMENTS	27,262	2,439	6,477
5302.	Prior Year CS Cost Basis Adjustment	481,998		0
5303.			0	
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	509,260	2,439	6,477

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	26,700,259	60,526,616	86,790,727
2. Net investment income	20,658,544	20,166,873	27,040,696
3. Miscellaneous income	3,306	2,862	3,342
4. Total (Lines 1 to 3)	47,362,109	80,696,351	113,834,765
5. Benefit and loss related payments	34,251,579	68,393,551	97,209,819
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,880,502	4,003,652	5,462,228
8. Dividends paid to policyholders	310,412	310,071	438,772
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	0	0
10. Total (Lines 5 through 9)	38,442,493	72,707,274	103,110,819
11. Net cash from operations (Line 4 minus Line 10)	8,919,616	7,989,077	10,723,946
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	33,676,601	19,504,218	26,510,395
12.2 Stocks	98,346	76,900	419,700
12.3 Mortgage loans	10,793,085	5,025,269	6,027,267
12.4 Real estate	0	0	0
12.5 Other invested assets	0	7,695	526,410
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	9
12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,568,032	24,614,082	33,483,781
13. Cost of investments acquired (long-term only):			
13.1 Bonds	33,106,014	18,234,498	25,420,715
13.2 Stocks	867,931	167,800	167,800
13.3 Mortgage loans	19,686,466	12,000,000	13,920,000
13.4 Real estate	0	0	0
13.5 Other invested assets	422,087	35,512	1,004,810
13.6 Miscellaneous applications	0	1,000,000	1,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6)	54,082,498	31,437,810	41,513,325
14. Net increase (or decrease) in contract loans and premium notes	34,845	22,571	36,307
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,549,311)	(6,846,299)	(8,065,851)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,964,932)	(658,763)	(704,103)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	605,755	352,510	767,913
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,359,177)	(306,253)	63,810
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(5,988,872)	836,525	2,721,905
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,232,085	27,510,180	27,510,180
19.2 End of period (Line 18 plus Line 19.1)	24,243,214	28,346,705	30,232,085

Note: Supplemental disclosures of cash flow information for non-cash transactions:

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	896,518	961,353	1,387,682
2.	Group life			0
3.	Individual annuities	25,737,897	59,576,675	85,468,457
4.	Group annuities			0
5.	Accident & health		0	0
6.	Fraternal			0
7.	Other lines of business		0	0
8.	Subtotal (Lines 1 through 7)	26,634,415	60,538,028	86,856,139
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	26,634,415	60,538,028	86,856,139

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 271,615	$ 4,810,143
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 271,615	$ 4,810,143
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 54,540,800	$ 53,424,728
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 54,540,800	$ 53,424,728

B. Use of Estimates in the Preparation of the Financial Statements
No significant changes

C. Accounting Policy
(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method - No Change

(6) Basis for Loan-Backed Securities and Adjustment Methodology - No Change

D. Going Concern
No Change

NOTE 2 Accounting Changes and Corrections of Errors
None

NOTE 3 Business Combinations and Goodwill
None

NOTE 4 Discontinued Operations
None

NOTE 5 Investments

A.-C. None

D. Loan-Backed Securities
(1-5) No Change

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
No Change
(3) Collateral Received
a. Aggregate Amount Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
(1-11) None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
(1-10) None

H. Repurchase Agreements Transactions Accounted for as a Sale
(1-8) None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
None

J.-L. None

M. Working Capital Finance Investments

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs
None

3. None

N. Offsetting and Netting of Assets and Liabilities
None

O. 5GI Securities
None

NOTES TO FINANCIAL STATEMENTS

P.-Q. None

R. Reporting Entity's Share of Cash Pool by Asset Type
No Change

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
None

NOTE 7 Investment Income
A.-B. No Change
C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 5,996,736
2. Nonadmitted	
3. Admitted	$ 5,996,736

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	

NOTE 8 Derivative Instruments
A. Derivatives under SSAP No. 86—Derivatives
(1-7) None
(8)
None
(9) None

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
(1) None

(2) Recognition of gains/losses and deferred assets and liabilities
a. Scheduled Amortization
None
b. Total Deferred Balance *
* Should agree to Column 19 of Schedule DB, Part E
None
c. Reconciliation of Amortization:
None
(3-4) None

NOTE 9 Income Taxes
The Association, as a Fraternal Benefit Society, is not subject to income tax.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
None

NOTE 11 Debt

A. Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements
(1) The Company is a member of the Federal Home Loan bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds in an investment spread strategy, consistent with its other investment spread operations. The Company has determined the actual/estimated maximum borrowing capacity as $7,074,855. The Company calculated this amount in accordance with the current FHLB capital stock.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ 463,160	$ 463,160	
(b) Membership Stock - Class B	$ -		
(c) Activity Stock	$ 594,451	$ 594,451	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 1,057,611	$ 1,057,611	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 14,236,267	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ 454,974	$ 454,974	
(b) Membership Stock - Class B	$ -		
(c) Activity Stock	$ 814,090	$ 814,090	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 1,269,064	$ 1,269,064	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 19,727,262	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

1	2	Eligible for Redemption

NOTES TO FINANCIAL STATEMENTS

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ 463,160	$ 463,160				
2. Class B	$ -					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 23,069,929	$ 24,543,098	$ 14,236,267
2. Current Year General Account Total Collateral Pledged	$ 23,069,929	$ 24,543,098	$ 14,236,267
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 23,661,071	$ 25,582,317	$ 19,727,262

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 27,053,330	$ 28,755,876	$ 19,727,262
2. Current Year General Account Maximum Collateral Pledged	$ 27,053,330	$ 28,755,876	$ 19,727,262
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 27,053,330	$ 28,755,876	$ 19,727,262

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 14,236,267	$ 14,236,267		XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 14,236,267	$ 14,236,267	$ -	$ -
2. Prior Year end				
(a) Debt	$ 19,727,262	$ 19,727,262		XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 19,727,262	$ 19,727,262	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 19,727,262	$ 19,727,262	
2. Funding Agreements	$ -		
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 19,727,262	$ 19,727,262	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

NOTES TO FINANCIAL STATEMENTS

	Overfunded 2024	Overfunded 2023	Underfunded 2024	Underfunded 2023
1. Benefit obligation at beginning of year	$ -		$ -	
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

b. Postretirement Benefits

	Overfunded 2024	Overfunded 2023	Underfunded 2024	Underfunded 2023
1. Benefit obligation at beginning of year	$ -		$ -	
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded 2024	Overfunded 2023	Underfunded 2024	Underfunded 2023
1. Benefit obligation at beginning of year	$ -		$ -	
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Special or Contractual Benefits Per SSAP No. 11 2024	Special or Contractual Benefits Per SSAP No. 11 2023
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ -		$ -		$ -	
b. Actual return on plan assets						
c. Foreign currency exchange rate changes						
d. Reporting entity contribution						
e. Plan participants' contributions						
f. Benefits paid						
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	$ -	$ -	$ -	$ -	$ -	$ -

(3) Funded status

	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023
a. Components:				
1. Prepaid benefit costs				
2. Overfunded plan assets				
3. Accrued benefit costs				
4. Liability for pension benefits				
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)				
2. Liabilities recognized				
c. Unrecognized liabilities				

	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Special or Contractual Benefits Per SSAP No. 11 2024	Special or Contractual Benefits Per SSAP No. 11 2023
(4) Components of net periodic benefit cost						
a. Service cost	$ 200,202	$ 188,664				
b. Interest cost	$ 268,662	$ 353,881				
c. Expected return on plan assets	$ (398,841)	$ (499,870)				
d. Transition asset or obligation		$ -				
e. Gains and losses		$ -				
f. Prior service cost or credit		$ -				
g. Gain or loss recognized due to a settlement or curtailment		$ -				
h. Total net periodic benefit cost	$ 70,023	$ 42,675	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Items not yet recognized as a component of net periodic cost - prior year	$ -		$ -	
b. Net transition asset or obligation recognized				
c. Net prior service cost or credit arising during the period				
d. Net prior service cost or credit recognized				
e. Net gain and loss arising during the period				
f. Net gain and loss recognized				
g. Items not yet recognized as a component of net periodic cost - current year	$ -	$ -	$ -	$ -

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Net transition asset or obligation				
b. Net prior service cost or credit				
c. Net recognized gains and losses				

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2024	2023
a. Weighted average discount rate	4.500%	
b. Expected long-term rate of return on plan assets	4.500%	
c. Rate of compensation increase	2.500%	
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2024	2023
e. Weighted average discount rate		
f. Rate of compensation increase		
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

(8) Company input

(9) Company input

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
a. 2025	
b. 2026	
c. 2027	
d. 2028	
e. 2029	
f. 2030 through 20xx	

(11) Company input

(12) Company input

(13) Company input

(14) Company input

(15) Company input

(16) Company input

(17) Company input

(18) Company input

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A-M: The organization is a Fraternal Benefit Society & issues no stock.

NOTE 14 Liabilities, Contingencies and Assessments

A-F: The Society has no liabilities, contingencies, or assessments.

NOTE 15 Leases

None

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

A.-K: The Society has no off-balance sheet risk and financial instruments with concentrations of credit risk.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales
None

B. Transfer and Servicing of Financial Assets
Not Applicable

C. Wash Sales
(1-2) None

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock	$ 1,900,674				$ 1,900,674
Parent Subsidies	$ 9,958				$ 9,958
Other Invested Assets	$ 9,865,046				$ 9,865,046
Total assets at fair value/NAV	$ 11,775,678	$ -	$ -	$ -	$ 11,775,678

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2)-(5) None

B-E None

NOTE 21 Other Items

None

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

None

Type II – Nonrecognized Subsequent Events:

None

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2-5) None

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

No Change

NOTE 26 Intercompany Pooling Arrangements

None

NOTE 27 Structured Settlements

None

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

All permanent policies are participating

NOTE 30 Premium Deficiency Reserves

None

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

None

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

None

NOTE 35 Separate Accounts

None

NOTE 36 Loss/Claim Adjustment Expenses

Not Required

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .... Yes [ ] No [X]

2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .... Yes [ ] No [X]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? .... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 03/01/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/11/2021

6.4 By what department or departments?
STATE OF OHIO, DEPT. OF INSURANCE ....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .... Yes [X] No [ ] N/A [ ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? .... Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .... Yes [ ] No [X]

7.2 If yes, give full information:
....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? .... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ...... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $

13. Amount of real estate and mortgages held in short-term investments: ...... $ 2,611,000

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 9,958	$ 9,958
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 9,958	$ 9,958
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0

16.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
KEYBANK, NA	127 PUBLIC SQUARE CLEVELAND, OH 44114

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 52,500,501
1.14 Total Mortgages in Good Standing	$ 52,500,501
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 52,500,501
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [X]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [X]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	0	0			0	
2. Alaska AK	N	0	0			0	
3. Arizona AZ	L	23	500			523	
4. Arkansas AR	N	0	0			0	
5. California CA	N	0	0			0	
6. Colorado CO	L	0	1,000			1,000	
7. Connecticut CT	L	16,991	103,366			120,357	
8. Delaware DE	N	0	0			0	
9. District of Columbia DC	N	0	0			0	
10. Florida FL	L	5,260	398,012			403,272	
11. Georgia GA	L	12	100,000			100,012	
12. Hawaii HI	N	0	0			0	
13. Idaho ID	N	0	0			0	
14. Illinois IL	L	46,643	7,928,542			7,975,185	
15. Indiana IN	L	8,670	267,198			275,868	
16. Iowa IA	L	1,042	1,978,287			1,979,329	
17. Kansas KS	N	0	0			0	
18. Kentucky KY	L	0	241,347			241,347	
19. Louisiana LA	N	0	0			0	
20. Maine ME	N	0	0			0	
21. Maryland MD	L	32	1,000			1,032	
22. Massachusetts MA	L	1,620	100			1,720	
23. Michigan MI	L	24,907	409,828			434,735	
24. Minnesota MN	L	3,486	2,973,920			2,977,406	
25. Mississippi MS	N	0	0			0	
26. Missouri MO	L	388	288,991			289,379	
27. Montana MT	N	0	0			0	
28. Nebraska NE	L	1,469	261,894			263,363	
29. Nevada NV	L	227	0			227	
30. New Hampshire NH	N	0	0			0	
31. New Jersey NJ	L	46,567	146,221			192,788	
32. New Mexico NM	N	0	0			0	
33. New York NY	L	40,372	780,800			821,172	
34. North Carolina NC	L	0	19,915			19,915	
35. North Dakota ND	N	0	0			0	
36. Ohio OH	L	192,500	3,370,754			3,563,254	
37. Oklahoma OK	N	0	0			0	
38. Oregon OR	N	0	0			0	
39. Pennsylvania PA	L	585,273	4,914,138			5,499,411	
40. Rhode Island RI	N	0	0			0	
41. South Carolina SC	L	0	9,533			9,533	
42. South Dakota SD	N	0	0			0	
43. Tennessee TN	L	0	66,699			66,699	
44. Texas TX	L	129	5,658			5,787	
45. Utah UT	N	0	0			0	
46. Vermont VT	N	0	0			0	
47. Virginia VA	L	4,369	26,725			31,094	
48. Washington WA	N	0	0			0	
49. West Virginia WV	L	1,532	2,545			4,077	
50. Wisconsin WI	L	3,793	1,440,924			1,444,717	
51. Wyoming WY	N	0	0			0	
52. American Samoa AS	N	0	0			0	
53. Guam GU	N	0	0			0	
54. Puerto Rico PR	N	0	0			0	
55. U.S. Virgin Islands VI	N	0	0			0	
56. Northern Mariana Islands MP	N	0	0			0	
57. Canada CAN	N	0	0			0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59. Subtotal	XXX	985,305	25,737,897	0	0	26,723,202	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	294,746				294,746	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	984				984	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,281,035	25,737,897	0	0	27,018,932	0
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	1,281,035	25,737,897	0	0	27,018,932	0
98. Less Reinsurance Ceded	XXX	(22,983)				(22,983)	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,304,018	25,737,897	0	0	27,041,915	0
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 27
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 30

Schedule Y - Part 1

N O N E

Schedule Y - Part 1A - Detail of Insurance Holding Company System

N O N E

Schedule Y - Part 1A - Explanations

N O N E

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   5 6 3 4 0 2 0 2 4 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365]
   5 6 3 4 0 2 0 2 4 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   5 6 3 4 0 2 0 2 4 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
   5 6 3 4 0 2 0 2 4 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   5 6 3 4 0 2 0 2 4 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   5 6 3 4 0 2 0 2 4 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
   5 6 3 4 0 2 0 2 4 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Account Payable LL	138,619	134,357
2597. Summary of remaining write-ins for Line 25 from overflow page	138,619	134,357

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	694,879	753,839
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	44,220	58,960
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	650,659	694,879
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	650,659	694,879

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	43,607,119	35,714,386
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,686,466	13,920,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	10,793,085	6,027,267
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	52,500,500	43,607,119
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	52,500,500	43,607,119
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	52,500,500	43,607,119

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	8,383,833	6,827,650
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	375,000	1,004,810
	2.2 Additional investment made after acquisition	47,087	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease)	1,059,334	997,748
6.	Total gain (loss) on disposals	(208)	80,035
7.	Deduct amounts received on disposals		526,410
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,865,046	8,383,833
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	9,865,046	8,383,833

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	488,730,709	490,516,343
2.	Cost of bonds and stocks acquired	33,973,945	25,588,515
3.	Accrual of discount	902,021	785,197
4.	Unrealized valuation increase/(decrease)	(409,315)	73,089
5.	Total gain (loss) on disposals	(17,991)	42,489
6.	Deduct consideration for bonds and stocks disposed of	33,875,447	27,473,402
7.	Deduct amortization of premium	1,648,411	1,344,828
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	100,500	543,307
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	487,756,011	488,730,709
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	487,756,011	488,730,709

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	270,538,276	7,576,994	11,203,221	(388,348)	267,264,295	270,538,276	266,523,701	264,304,362
2. NAIC 2 (a)	215,196,115		5,304,675	(209,100)	216,256,839	215,196,115	209,682,340	212,850,686
3. NAIC 3 (a)	4,635,584				4,635,584	4,635,584	4,635,584	4,635,584
4. NAIC 4 (a)	0				0	0	0	0
5. NAIC 5 (a)	753,755				753,755	753,755	753,755	753,755
6. NAIC 6 (a)	0				0	0	0	0
7. Total Bonds	491,123,730	7,576,994	16,507,896	(597,448)	488,910,473	491,123,730	481,595,380	482,544,387
PREFERRED STOCK								
8. NAIC 1	1,250,000				1,250,000	1,250,000	1,250,000	1,250,000
9. NAIC 2	3,000,000				3,000,000	3,000,000	3,000,000	3,000,000
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	4,250,000	0	0	0	4,250,000	4,250,000	4,250,000	4,250,000
15. Total Bonds and Preferred Stock	495,373,730	7,576,994	16,507,896	(597,448)	493,160,473	495,373,730	485,845,380	486,794,387

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,611,000	XXX	2,611,000		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,389,300	6,781,000
2.	Cost of short-term investments acquired		1,778,300
3.	Accrual of discount		0
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	1,778,300	4,170,000
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,611,000	4,389,300
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,611,000	4,389,300

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Part 2 - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
S110H4524	Cincinnati	OH		07/29/2024	7.000	1,810,966		3,129,462
B15TX7708	Houston	TX		08/02/2024	6.500	1,000,000		2,571,200
R18CA9511	San Jose	CA		08/21/2024	7.500	2,371,500		2,635,000
J26NJ7306	Jersey City	NJ		09/06/2024	7.000	1,800,000		3,333,303
W11CT6492	Wallingford	CT		09/17/2024	6.750	2,500,000		4,221,727
1047	Lorain	OH		09/10/2024	5.500	125,000		1,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						9,607,466	0	17,090,692
0899999. Total Mortgages in good standing						9,607,466	0	17,090,692
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						9,607,466	0	17,090,692

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
H17WA9836	Port Angeles	WA		03/05/2021							0		918,033	918,033			0
P59UT8440	Ogden	UT		11/10/2022							0		2,575,000	2,575,000			0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	3,493,033	3,493,033	0	0	0
C18NC2860	Blowing Rock	NC		06/13/2024							0		2,691	2,691			0
1046	Akron	OH		09/10/2019							0		36,400	36,400			0
R18CA9511	San Jose	CA		08/21/2024							0		1,735	1,735			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	40,826	40,826	0	0	0
0599999 - Totals						0	0	0	0	0	0	0	3,533,859	3,533,859	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
075995-9J-1	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	1.A FE	09/20/2022	13		6,744			
189997-J0-0	BLACKSTONE PRIVATE CRED FD	CLEVELAND	OH	UBS	1.A FE	09/28/2022	13		7,686			
90262Y-76-0	UBS SELECT GOV INST FUND	CLEVELAND	OH	UBS	1.A FE	07/31/2024	13	375,000	8,270			
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								375,000	22,700	0	0	XXX
6099999. Total - Unaffiliated								375,000	22,700	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								375,000	22,700	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126203-AA-6	CPC ASSET SECURITIZATION LLC		08/15/2024	KEYBANK NA		499,867	500,000	0	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		08/26/2024	KEYBANK NA		2,318	2,318	0	1.A FE
34512P-AA-2	FORA FINANCIAL ASSET SECURITIZATION		08/22/2024	KEYBANK NA		1,499,816	1,500,000	0	1.A FE
34966J-AA-7	FORTIFI		07/10/2024	KEYBANK NA		1,252,764	1,250,000	0	1.A FE
53161X-AA-9	OASIS SECURITISATION		09/27/2024	KEYBANK NA		499,922	500,000	0	1.A FE
53947X-AL-6	LOANCORE ISSUER LTD		08/26/2024	KEYBANK NA		995,000	1,000,000	2,582	1.A FE
84265V-AJ-4	SOUTHERN COPPER CORP		09/05/2024	KEYBANK NA		1,035,000	1,000,000	21,542	1.A FE
86722T-AB-8	SUNCOR ENERGY INC		09/11/2024	KEYBANK NA		794,441	700,000	13,319	1.A FE
92257B-AA-0	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		07/26/2024	KEYBANK NA		997,866	1,034,058	1,499	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,576,994	7,486,376	38,943	XXX
2509999997. Total - Bonds - Part 3						7,576,994	7,486,376	38,943	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						7,576,994	7,486,376	38,943	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
G65431-12-7	NOBLE CORP		09/05/2024	Exchange for Diamond Offshore	4,030.000	385,933		0	
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		09/05/2024	TAX COST INCRS		481,998		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						867,931	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						867,931	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						867,931	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						867,931	XXX	0	XXX
6009999999 - Totals						8,444,925	XXX	38,943	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137BR-ZF-5	FREDDIE MAC		09/30/2024	PRINCIPAL		12,020	12,020	12,290	12,020	0	0	0	0	0	12,020	0	0	0	70	02/15/2046	1.A FE
3137BS-WH-2	FREDDIE MAC		09/16/2024	PRINCIPAL		23,154	23,154	23,906	23,154	0	0	0	0	0	23,154	0	0	0	113	02/15/2044	1.A FE
31395W-JS-7	FHLMC CMO 3005 SW INV FLT		09/30/2024	PRINCIPAL		83	83	91	83	0	0	0	0	0	83	0	0	0	0	07/15/2035	1.A FE
31397N-UG-8	FNMA CMO 2009-19 TD		09/30/2024	PRINCIPAL		3,977	3,977	4,025	3,977	0	0	0	0	0	3,977	0	0	0	26	08/25/2036	1.A FE
36202E-V9-7	GNMA CMO 2 MJM 4240		09/30/2024	PRINCIPAL		164	164	177	164	0	0	0	0	0	164	0	0	0	2	09/20/2038	1.A FE
38373M-B8-2	GNMA CMO PAC 2007-16 PS INV FLT		09/30/2024	PRINCIPAL		810	810	1,203	809	0	0	0	0	0	809	0	1	1	6	04/20/2037	1.A FE
38374T-RK-2	GNMA CMO TAC 2009-22 JL		09/30/2024	PRINCIPAL		1,411	1,411	1,431	1,411	0	0	0	0	0	1,411	0	0	0	8	04/20/2039	1.A FE
38374U-BP-5	GNMA CMO 2009-32 AB		09/30/2024	PRINCIPAL		1,428	1,428	1,505	1,428	0	0	0	0	0	1,428	0	0	0	10	05/16/2039	1.A FE
38374U-CJ-8	GNMA CMO PAC 2009-32 AP		09/30/2024	PRINCIPAL		1,373	1,373	1,450	1,373	0	0	0	0	0	1,373	0	0	0	10	05/16/2039	1.A FE
38375Y-NF-5	GNMA CMO PAC 2008-79 CS		09/30/2024	PRINCIPAL		1,383	1,383	1,402	1,383	0	0	0	0	0	1,383	0	0	0	3	06/20/2035	1.A FE
38377L-PX-0	GNMA CMO 2010-128 CY		09/30/2024	PRINCIPAL		5,432	5,432	5,426	5,430	0	0	0	0	0	5,430	0	2	2	37	08/20/2039	1.A FE
38380K-UN-3	GOVERNMENT NATL MTG ASSN		09/30/2024	PRINCIPAL		4,463	4,463	4,572	4,527	0	0	0	0	0	4,527	0	(64)	(64)	18	10/20/2047	1.A FE
38380N-5B-1	GOVERNMENT NATL MTG ASSN		09/30/2024	PRINCIPAL		1,910	1,910	2,004	1,910	0	0	0	0	0	1,910	0	0	0	7	10/16/2061	1.A FE
38380P-SW-5	GOVERNMENT NATL MTG ASSN		09/30/2024	PRINCIPAL		9,754	9,754	9,900	9,754	0	0	0	0	0	9,754	0	0	0	23	02/16/2062	1.A FE
38380P-VF-8	GOVERNMENT NATL MTG ASSN		09/30/2024	PRINCIPAL		1,280	1,280	1,315	1,280	0	0	0	0	0	1,280	0	0	0	4	05/16/2061	1.A FE
38380T-B7-0	GOVERNMENT NATIONAL MORT GNR 2017-107 T		09/30/2024	PRINCIPAL		26,712	26,712	27,075	26,712	0	0	0	0	0	26,712	0	0	0	99	01/20/2047	1.A FE
38382G-YB-2	GNMA 2020-97 BM		09/30/2024	PRINCIPAL		126,952	126,952	128,717	126,952	0	0	0	0	0	126,952	0	0	0	398	09/20/2047	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						222,305	222,305	226,489	222,366	0	0	0	0	0	222,366	0	(61)	(61)	834	XXX	XXX
223777-CM-3	COWLITZ CNTY WASH PUB UTIL DIST REV		09/03/2024	PARTIAL CALLED SECURITY		130,000	130,000	130,000	130,078	0	0	0	0	0	130,078	0	(78)	(78)	0	09/01/2025	1.F FE
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV		08/01/2024	FHLB CINCINNATI		65,000	65,000	65,585	65,164	0	0	0	0	0	65,164	0	(164)	(164)	0	08/01/2030	1.D FE
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV		08/01/2024	FHLB CINCINNATI		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	0	08/01/2030	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						260,000	260,000	260,585	260,242	0	0	0	0	0	260,242	0	(242)	(242)	0	XXX	XXX
009090-AA-9	AIR CANADA		09/23/2024	KEYBANK NA		12,062	12,062	11,604	11,936	0	0	0	0	0	11,936	0	127	127	0	03/15/2027	1.F FE
01959E-AC-2	ALLIED WORLD ASSURANCE CO HLDGS TD		07/24/2024	KEYBANK NA		500,000	500,000	498,750	499,825	0	0	0	0	0	499,825	0	175	175	5,135	10/29/2025	2.B FE
02157J-AA-3	ALTERNA FUNDING LLC		09/17/2024	PRINCIPAL		93,430	93,430	93,430	93,430	0	0	0	0	0	93,430	0	0	0	971	05/16/2039	1.A FE
02157J-AA-3	ALTERNA FUNDING LLC		09/17/2024	PRINCIPAL		186,859	186,859	187,210	187,168	0	0	0	0	0	187,168	0	(308)	(308)	1,943	05/16/2039	1.A FE
05178T-AA-9	AURORA MILITARY HSG III LLC		07/15/2024	KEYBANK NA		11,104	11,104	12,529	11,955	0	0	0	0	0	11,955	0	(850)	(850)	0	07/15/2034	1.F FE
09228Y-AB-8	BLACKBIRD CAP AIRCRAFT LEASE SEC LTD		09/16/2024	PRINCIPAL		58,462	58,462	57,352	57,372	0	0	0	0	0	57,372	0	1,090	1,090	361	12/16/2041	1.G FE
10638N-AA-6	BREAN		09/25/2024	PRINCIPAL		35,442	35,442	36,623	37,436	0	0	0	0	0	37,436	0	(1,993)	(1,993)	105	02/25/2062	1.A FE
10638N-AA-6	BREAN		09/25/2024	PRINCIPAL		483	483	483	483	0	0	0	0	0	483	0	0	0	1	02/25/2062	1.A FE
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD		07/15/2024	KEYBANK NA		124,561	124,561	129,419	124,465	0	0	0	0	0	124,465	0	96	96	0	01/15/2031	1.A FE
11042C-AA-8	BRITISH AIRWAYS		09/16/2024	KEYBANK NA		15,522	15,522	15,791	15,722	0	0	0	0	0	15,722	0	(200)	(200)	0	09/15/2036	1.E FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		09/16/2024	PRINCIPAL		251,585	251,585	279,801	382,108	0	0	0	0	0	382,108	0	(130,523)	(130,523)	3,559	04/15/2036	1.F FE
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST		09/25/2024	PRINCIPAL		44,007	44,007	39,128	39,876	0	0	0	0	0	39,876	0	4,131	4,131	284	01/25/2025	1.A FE
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST		09/25/2024	PRINCIPAL		69,278	69,278	62,904	88,081	0	0	0	0	0	88,081	0	(18,804)	(18,804)	490	01/25/2025	1.A FE
12565D-AJ-2	CLNC 2019-FL1 LTD		08/19/2024	KEYBANK NA		1,000,000	1,000,000	996,479	996,452	0	27	0	27	0	996,479	0	3,521	3,521	14,156	08/19/2035	2.B FE
12665U-AA-2	CVS PASS-THROUGH TRUST		09/10/2024	PRINCIPAL		5,492	5,492	5,497	5,490	0	0	0	0	0	5,490	0	3	3	93	01/10/2036	2.B FE
12665U-AA-2	CVS PASS-THROUGH TRUST		09/10/2024	PRINCIPAL		6,427	6,427	6,649	6,521	0	0	0	0	0	6,521	0	(94)	(94)	0	01/10/2036	2.B FE
14856G-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST		09/23/2024	PRINCIPAL		28,131	28,131	29,151	28,407	0	0	0	0	0	28,407	0	(276)	(276)	137	01/15/2046	1.G FE
180848-FR-9	CLARK CNTY NEV GO TXBL SER A		07/31/2024	PARTIAL CALLED SECURITY		45,000	45,000	46,494	45,415	0	0	0	0	0	45,415	0	(415)	(415)	0	07/01/2030	1.B FE
259561-PT-9	DOUGLAS CNTY WASH PUB UTIL DIST REV		09/04/2024	PARTIAL CALLED SECURITY		50,000	50,000	50,000	50,238	0	0	0	0	0	50,238	0	(238)	(238)	0	09/01/2030	1.C FE
29379V-AM-5	ENTERPRISE PRODUCTS OPER LLC		09/18/2024	KEYBANK NA		893,499	700,000	0	749,503	0	(600)	0	(600)	0	748,903	0	144,597	144,597	0	04/15/2038	1.G FE
30259A-AA-0	FDF III LTD		07/25/2024	KEYBANK NA		231,449	231,449	237,373	231,449	0	0	0	0	0	231,449	0	0	0	0	08/25/2026	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137HC-QM-7	FREDDIE MAC		09/30/2024	PRINCIPAL		53,729	53,729	53,662	53,667	0	0	0	0	0	53,667	0	63	63	566	04/25/2051	1.A FE
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		09/25/2024	PRINCIPAL		26,678	26,678	24,006	25,022	0	0	0	0	0	25,022	0	1,656	1,656	0	01/25/2057	1.C FE
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		09/25/2024	PRINCIPAL		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/25/2057	1.C FE
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		09/25/2024	PRINCIPAL		829	829	829	829	0	0	0	0	0	829	0	0	0	0	01/25/2057	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		14,644	14,644	14,547	14,625	0	0	0	0	0	14,625	0	19	19	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/25/2051	1.C FE
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		642	642	642	642	0	0	0	0	0	642	0	0	0	0	07/25/2051	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		32,967	32,967	32,330	32,592	0	0	0	0	0	32,592	0	375	375	0	02/25/2052	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		81	81	81	81	0	0	0	0	0	81	0	0	0	0	02/25/2052	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		42	42	42	42	0	0	0	0	0	42	0	0	0	0	02/25/2052	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/25/2052	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/25/2052	1.C FE
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		1,746	1,746	1,746	1,746	0	0	0	0	0	1,746	0	0	0	0	02/25/2052	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		18,244	18,244	18,171	18,205	0	0	0	0	0	18,205	0	38	38	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		423	423	423	423	0	0	0	0	0	423	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/25/2051	1.C FE
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		09/25/2024	PRINCIPAL		413	413	413	413	0	0	0	0	0	413	0	0	0	0	04/25/2051	1.C FE
31740J-AA-6	FINANCE OF AMERICA		09/25/2024	PRINCIPAL		9,970	9,970	9,319	9,401	0	0	0	0	0	9,401	0	570	570	47	02/25/2053	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		09/25/2024	PRINCIPAL		4,811	4,811	4,524	4,528	0	0	0	0	0	4,528	0	282	282	11	12/25/2072	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		09/25/2024	PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/25/2072	1.A FE
34513G-AA-1	FORA FINANCIAL ASSET SECURITY LLC		08/15/2024	PRINCIPAL		1,000,000	1,000,000	935,000	974,661	0	2,112	0	2,112	0	976,773	0	23,227	23,227	4,876	05/15/2027	1.C FE
348609-AC-2	FORT SAM HOUSTON FAMILY HSG L P		09/16/2024	PARTIAL CALLED SECURITY		100,000	100,000	100,000	104,970	0	0	0	0	0	104,970	0	(4,970)	(4,970)	0	03/15/2035	1.C FE
34964Y-AA-6	FORTIFI 2023-1A		09/20/2024	PRINCIPAL		42,801	42,801	41,547	41,828	0	0	0	0	0	41,828	0	973	973	3,319	06/22/2031	1.A FE
34964Y-AA-6	FORTIFI 2023-1A		09/20/2024	PRINCIPAL		44,324	44,324	43,124	43,447	0	0	0	0	0	43,447	0	877	877	0	06/22/2031	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34966J-AA-7	FORTIFI		09/20/2024	PRINCIPAL		39,020	39,020	39,106	39,020	0	0	0	0	0	39,020	0	0	0	142	08/05/2024	1.A F
37961A-AA-4	GLOBAL CONTAINER ASSETS LTD		09/05/2024	PRINCIPAL		27,169	27,169	22,951	24,524	0	0	0	0	0	24,524	0	2,645	2,645	144	01/05/2037	1.F FE
38384D-VD-6	GOVERNMENT NATL MTG ASSN		09/20/2024	PRINCIPAL		299,202	299,202	299,763	299,746	0	0	0	0	0	299,746	0	(543)	(543)	2,720	01/20/2050	1.A FE
38384E-4Z-5	GOVERNMENT NATL MTG ASSN		09/20/2024	PRINCIPAL		196,907	196,907	198,853	198,807	0	0	0	0	0	198,807	0	(1,900)	(1,900)	1,981	06/20/2053	1.A FE
413707-AA-8	HARRIMACK HOLDINGS LLC		07/08/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031	1.F PL
413707-AA-8	HARRIMACK HOLDINGS LLC		08/07/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031	1.F PL
413707-AA-8	HARRIMACK HOLDINGS LLC		09/09/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031	1.F PL
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		548,368	500,000	0	497,796	0	17	0	17	0	497,813	0	50,556	50,556	0	10/15/2035	2.B FE
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		1,096,737	1,000,000	0	1,000,575	0	(4)	0	(4)	0	1,000,571	0	96,166	96,166	0	10/15/2035	2.B FE
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		548,368	500,000	0	532,457	0	(252)	0	(252)	0	532,205	0	16,163	16,163	0	10/15/2035	2.B FE
44329H-AH-7	HP COMMUNITIES LLC		09/16/2024	KEYBANK NA		21,620	21,620	23,989	22,992	0	0	0	0	0	22,992	0	(1,372)	(1,372)	0	09/15/2034	1.C FE
45783N-AA-5	INSTAR LEASING		09/16/2024	PRINCIPAL		18,892	18,892	14,740	14,894	0	0	0	0	0	14,894	0	3,998	3,998	69	02/15/2054	1.F FE
48263C-AC-8	KDM FUNDING I LLC		07/25/2024	KEYBANK NA		3,586	3,586	3,623	3,586	0	0	0	0	0	3,586	0	0	0	0	08/25/2027	1.E PL
48263C-AC-8	KDM FUNDING I LLC		08/26/2024	KEYBANK NA		3,607	3,607	3,644	3,607	0	0	0	0	0	3,607	0	0	0	0	08/25/2027	1.E PL
48263C-AC-8	KDM FUNDING I LLC		09/27/2024	KEYBANK NA		3,628	3,628	3,665	3,628	0	0	0	0	0	3,628	0	0	0	0	08/25/2027	1.E PL
53161D-AA-3	OASIS SECURITISATION		09/16/2024	PRINCIPAL		85,457	85,457	85,423	85,448	0	0	0	0	0	85,448	0	9	9	945	03/01/2026	1.G FE
543190-AB-8	LONGTRAIN LEASING III LLC		09/30/2024	KEYBANK NA		486,113	486,113	488,696	486,113	0	0	0	0	0	486,113	0	0	0	5,780	01/15/2025	1.F FE
546850-BY-3	LOUISVILLE KY REGL ARPT AUTH		07/01/2024	KEYBANK NA		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,208	07/01/2024	1.E FE
575898-CS-8	MASSACHUSETTS ST PORT AUTH		07/31/2024	PARTIAL CALLED SECURITY		10,000	10,000	11,700	10,698	0	0	0	0	0	10,698	0	(698)	(698)	0	07/01/2031	1.F FE
647677-AF-0	NEW ORLEANS NAVY HSG LLC		09/16/2024	PARTIAL CALLED SECURITY		55,000	55,000	55,000	58,292	0	0	0	0	0	58,292	0	(3,292)	(3,292)	0	12/15/2029	1.E FE
67114Q-AA-2	OWS CRE FUNDING I LLC		09/18/2024	KEYBANK NA		56,138	56,138	56,138	56,138	0	0	0	0	0	56,138	0	0	0	0	09/15/2024	1.F FE
67181D-AE-1	OAK STREET INVESTMENT GRADE NE		09/20/2024	PRINCIPAL		938	938	954	942	0	0	0	0	0	942	0	(4)	(4)	5	10/20/2050	2.A FE
69548R-AA-2	PAGAYA AI DEBT TRUST		09/16/2024	PRINCIPAL		572,652	572,652	575,180	572,652	0	0	0	0	0	572,652	0	0	0	6,046	07/15/2031	1.C FE
70473A-AA-6	PEAR LLC		09/16/2024	PRINCIPAL		33,343	33,343	33,343	33,343	0	0	0	0	0	33,343	0	0	0	390	07/15/2035	1.F FE
704933-AA-8	PEAR LLC		09/16/2024	PRINCIPAL		65,618	65,618	65,618	65,618	0	0	0	0	0	65,618	0	0	0	698	02/15/2036	1.F FE
70806T-AG-0	PENNANPARK CLO I LTD		07/25/2024	KEYBANK NA		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,925	10/15/2031	1.C FE
78449A-AA-0	SLAM LLC		09/16/2024	PRINCIPAL		15,600	15,600	15,708	15,600	0	0	0	0	0	15,600	0	0	0	63	06/15/2046	1.F FE
842471-BY-9	SOUTHERN CALIF PUB PWR AUTH		07/01/2024	KEYBANK NA		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,683	07/01/2024	1.C FE
86772R-AA-3	SUNRUN JUPITER ISSUER		07/30/2024	PRINCIPAL		4,505	4,505	4,383	4,407	0	0	0	0	0	4,407	0	98	98	54	07/30/2057	1.G FE
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV		09/12/2024	MAKE WHOLE CALL		612,115	580,000	648,939	620,719	0	(418)	0	(418)	0	620,301	0	(40,301)	(40,301)	47,598	10/01/2040	1.C FE
880162-DL-3	TEMPLE TX UTIL SYSTEMS TXBL		08/01/2024	CALLED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,625	08/01/2044	1.C FE
880162-DL-3	TEMPLE TX UTIL SYSTEMS TXBL		08/01/2024	CALLED		500,000	500,000	522,000	500,243	0	(243)	0	(243)	0	500,000	0	0	0	12,625	08/01/2044	1.C FE
88315L-AJ-7	TEXTAINER MARINE CONTAINERS LIMITED		09/20/2024	PRINCIPAL		22,750	22,750	21,742	22,161	0	0	0	0	0	22,161	0	589	589	75	09/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS		09/20/2024	PRINCIPAL		30,000	30,000	29,513	29,645	0	0	0	0	0	29,645	0	355	355	97	08/20/2046	1.F FE
89657B-AA-2	TRINITY RAIL LEASING 2019 LLC		09/17/2024	PRINCIPAL		10,150	10,150	10,645	10,150	0	0	0	0	0	10,150	0	0	0	64	06/17/2028	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC		09/20/2024	PRINCIPAL		21,250	21,250	20,296	20,693	0	0	0	0	0	20,693	0	557	557	71	09/20/2045	1.F FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC		09/20/2024	PRINCIPAL		21,250	21,250	20,885	21,006	0	0	0	0	0	21,006	0	244	244	66	03/20/2046	1.F FE
90783V-AA-3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST		07/02/2024	PRINCIPAL		31	31	33	31	0	0	0	0	0	31	0	0	0	1	01/02/2029	1.C FE
90931C-AA-6	UNITED AIR LINES INC		08/26/2024	KEYBANK NA		11,562	11,562	11,593	11,580	0	0	0	0	0	11,580	0	(18)	(18)	0	08/25/2033	1.E FE
90931G-AA-7	UNITED AIRLINES INC		07/15/2024	PRINCIPAL		18,632	18,632	19,331	18,919	0	0	0	0	0	18,919	0	(287)	(287)	270	11/12/2025	1.E FE
90931G-AA-7	UNITED AIRLINES INC		07/15/2024	PRINCIPAL		72,592	72,592	51,388	60,893	0	0	0	0	0	60,893	0	11,699	11,699	830	11/12/2025	1.E FE
92257B-AA-0	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		09/25/2024	PRINCIPAL		9,780	9,780	9,438	9,445	0	0	0	0	0	9,445	0	335	335	78	06/25/2052	1.A FE
92259P-AA-7	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		09/25/2024	PRINCIPAL		105,091	105,091	119,756	119,757	0	0	0	0	0	119,757	0	(14,666)	(14,666)	1,125	04/25/2054	1.A FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION TR		09/16/2024	PRINCIPAL		4,832	4,832	4,894	4,832	0	0	0	0	0	4,832	0	0	0	38	09/15/2043	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97064F-AA-3	WILLIS ENGINE SECURITIZATION TRUST		09/16/2024	PRINCIPAL		21,403	21,403	20,607	21,098	0	0	0	0	0	21,098	0	305	305	112	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST		09/16/2024	PRINCIPAL		17,308	17,308	17,307	17,308	0	0	0	0	0	17,308	0	1	1	98	05/15/2046	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST		09/16/2024	PRINCIPAL		8,654	8,654	8,670	8,665	0	0	0	0	0	8,665	0	(11)	(11)	0	05/15/2046	1.F FE
46592W-AD-8	JP MORGAN MORTGAGE TRUST		07/25/2024	KEYBANK NA		5,954	5,954	5,858	5,835	0	0	0	0	0	5,835	0	120	120	0	02/25/2052	1.A FE
46592W-AD-8	JP MORGAN MORTGAGE TRUST		08/26/2024	KEYBANK NA		2,514	2,514	2,474	2,464	0	0	0	0	0	2,464	0	50	50	0	02/25/2052	1.A FE
46592W-AD-8	JP MORGAN MORTGAGE TRUST		09/25/2024	KEYBANK NA		3,648	3,648	3,670	3,655	0	0	0	0	0	3,655	0	(7)	(7)	0	02/25/2052	1.A FE
17322V-AV-8	CITIGROUP COMMERCIAL MORTGAGE TRUST		07/12/2024	PRINCIPAL		2,000,000	2,000,000	1,941,250	2,000,000	0	0	0	0	0	2,000,000	0	0	0	6,438	07/10/2047	1.A FE
61768H-AV-8	MORGAN STANLEY CAPITAL I TRUST		08/16/2024	PRINCIPAL		41,435	41,435	46,492	44,121	0	0	0	0	0	44,121	0	(2,686)	(2,686)	266	03/15/2052	1.A FE
29250R-AX-4	ENBRIDGE ENERGY PARTNERS		09/18/2024	KEYBANK NA		1,254,764	1,000,000	0			(4,249)		(4,249)		1,149,921		104,843	104,843	36,875	10/15/2045	2.B FE
720186-AK-1	PIEDMONT NATURAL GAS CO		09/18/2024	KEYBANK NA		796,772	1,000,000	0			4,286		4,286		714,986		81,786	81,786		11/01/2046	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,385,288	15,914,665	11,201,813	14,159,742	0	675	0	675	0	16,025,288	0	327,886	327,886	191,261	XXX	XXX
2509999997. Total - Bonds - Part 4						16,867,593	16,396,969	11,688,886	14,642,351	0	675	0	675	0	16,507,896	0	327,582	327,582	192,096	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						16,867,593	16,396,969	11,688,886	14,642,351	0	675	0	675	0	16,507,896	0	327,582	327,582	192,096	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		09/05/2024	EXCHANGE	17,403.000	0		2,262	226,239	(223,977)	0	0	(223,977)	0	2,262	0	(2,262)	(2,262)	0		
G65431-12-7	NOBLE CORP		09/26/2024	Cash in lieu of fractional shares	0.530	19		51	51	0	0	0	0	0	51	0	(31)	(31)	0		
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		09/05/2024	Cash Exchange	0.000	98,327		0	481,998	0	0	0	0	0	481,998	0	(383,671)	(383,671)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						98,346	XXX	2,313	708,288	(223,977)	0	0	(223,977)	0	484,311	0	(385,964)	(385,964)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						98,346	XXX	2,313	708,288	(223,977)	0	0	(223,977)	0	484,311	0	(385,964)	(385,964)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						98,346	XXX	2,313	708,288	(223,977)	0	0	(223,977)	0	484,311	0	(385,964)	(385,964)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						98,346	XXX	2,313	708,288	(223,977)	0	0	(223,977)	0	484,311	0	(385,964)	(385,964)	0	XXX	XXX
6009999999 - Totals						16,965,939	XXX	11,691,199	15,350,638	(223,977)	675	0	(223,302)	0	16,992,207	0	(58,382)	(58,382)	192,096	XXX	XXX

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

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 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

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

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
KEY BANK - General Accnt	CLEVELAND OH			26,131		5,476,298	5,854,100	6,505,291	XXX
BANK OF MONTREAL Checking	TORONTO, ONT. CANADA					2,941	2,925	1,210	XXX
KEY BANK FCSU Corp Center	CLEVELAND OH					223,451	238,648	254,545	XXX
KEY BANK Investment Cash	CLEVELAND OH			138,472		9,404,272	10,837,161	11,740,043	XXX
UBS Cash Account	CLEVELAND OH			18,482		40,000	40,014	40,015	XXX
KEY BANK Youth Bldg Fund	CLEVELAND OH					387,745	387,745	387,745	XXX
FEDERAL HOME LN BK CIN.	CINCINNATI OH			49,232		6,269,301	1,543,999	721,891	XXX
KEY BANK - CANADIAN FOREIGN CURR UNITS	CLEVELAND OH					923,416	923,416	923,416	XXX
US BANK TREAS OBLIG N CAROLINA	MINNEAPOLIS MN			561		5,000	5,000	5,000	XXX
US BANK-GEORGIA CASH DEPOSIT	MINNEAPOLIS MN					35,000	35,000	35,000	XXX
FHLB CIN OVERNIGHT CASH DEP								1,017,558	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX					0	XXX
0199999. Totals - Open Depositories		XXX	XXX	232,878	0	22,767,424	19,868,008	21,631,714	XXX
0299998. Deposits in ... depositories that 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	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	232,878	0	22,767,424	19,868,008	21,631,714	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total - Cash		XXX	XXX	232,878	0	22,767,924	19,868,508	21,632,214	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E