

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

		WellCare	Health Plans of New (Name)	Jersey, In	С.			
NAIC Group Code ()1295	01295	NAIC Company Code_	12020	Paralessed (B. M.)	22 22 4 22 4 2 2 2 2 2 2 2 2 2 2 2 2 2		
(Cur	rent Period)	(Prior Period)	_		Employer's ID Number_	20-8017319		
Organized under the Laws of	f	New Jerse	/, State	of Domicile o	Port of EntryN	lew Jersey		
Country of Domicile			United	States		-		
Licensed as business type:	a	t & Health []	Property/Casualty []		lospital, Medical & Dental Ser			
		e Corporation []			lealth Maintenance Organizat	tion [X]		
	Other []		is HMO, Federally Q	ualified? Yes i	[] No[X]			
Incorporated/Organized		12/08/2006	Commence	d Business	01/01/20	08		
Statutory Home Office		8725 Henderse (Street and Nu			Tampa, FL, US 336	534		
Main Administrative Office		(20ets and Mh	•	_	(City or Town, State, Country and	d Zip Code)		
Main Administrative Office				orsyth Boulev rest and Number)	ard			
	ouis, MO, US in, State, Country				314-725-4477 Area Code) (Telephone Number)			
Mail Address		Henderson Road			Tampa, FL. US 33634			
Drimon, I costing of Pauling	(Street	and Number or P.O. Box)			(City or Town, State, Country and Zip (Pode)		
Primary Location of Books a	na records				/th Boulevard nd Number)			
St. L	ouis, MO, US vn, State, Country	63105 and Zlo Code)			314-725-4477			
Internet Web Site Address			WMW.c	ارمهار en tene .com	Code) (Telephone Number) (Extension)		
Statutory Statement Contact		Michael Wa			314-725-4477			
michae	el.wasik@cent	(Neme) ene.com			(Area Code) (Telephone Number) (E 813-675-2899	xtenelon)		
Erin Henderson Moore Kandra Louise Archer		President and Chief Officer Secretary and Vice	Tr	Name cia Lynn Dink sa Lanette Kn		Title Vice President of Tex Assistant Secretary		
Erin Henderson Moore Brendan Hanan Peppa			CTORS OR TRU		ibin # Sean P	atrick McBride #		
that this statement, together will liabilities and of the condition are and have been completed in accumaly differ; or, (2) that state rule knowledge and belief, respectively when required, that is an exact regulators in lieu of or in additional conditions.	so assess were in the related exhibited affairs of the cordance with the or regulations sty. Furthermore copy (except in to the enclosed	ne assocus property or its, schedules and, exp said reporting entite ex a NAIC Annual Statem require differences in b, the scope of this atta ir formatting differences	The said reporting entity, free fanations therein contained, a of the reporting period stated entities and Accounting reporting not related to account station by the described office station by the described office.	and clear from nnexed or refer above, and of it ? Practices and of it it is a large practices a second of the practices a second of the second	id reporting entity, and that on the any liens or delims thereon, excited to, is a full and true statement income and deductions therein the procedures manual except to the ind procedures, according to the the related corresponding electroment. The electronic filing may	apt as herein stated, and ent of all the assets and om for the period ended, extent that: (1) state law best of their information,		
Erin Henders President and Chief		ær	Tricia Lynn Dinkelman Vice President of Tax		Kendra Louis Secretary and Vi			
Subscribed and swom to be day of	MOOS	OPU GOSH Otary Public State of Milagros Roman	Florida	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached				



ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

WellCare Health Plans of New Jersey, Inc.

			(Name	9)				
NAIC Group Code (C.	01295 , ment Period)	01295 (Prior Period)	NAIC Company	Code130	120 Employer's	ID Number_	20-8017319	
Organized under the Laws	of	New Jersey		, State of Dom	cicile or Port of Entry	Ne	ew Jersey	
Country of Domicile				United States				
Licensed as business type:	acio, i roduciii	& Health [] Corporation []		ce Corporation [rice or Indemnity []	
Incorporated/Organized _		12/08/2006	_	ommenced Busin		01/01/200	8	
Statutory Home Office		8725 Henderson (Street and Numi			Tamp (City or Town	e, FL, US 3363 State, Country and 2	34 En Cada	
Main Administrative Office				7700 Forsyth			- 	
St	Louis, MO, US 6	3105		(Street and N	lumber)	488		
(City or To	own, State, Country at	d Zip Code)			314-725-4- (Area Code) (Telepho	4// xne Number)		
Mail Address	8725	Henderson Road Id Number or P.O. Box)			Tampa, Fi	US 33634		
Primary Location of Books				7700	(City or Town, State,) Forsyth Boulevard	Country and Zip Co	da)	
St	Louis, MO, US 6	3105		·	(Street and Number)	4		
(City or To	own, State, Country ar	d Zip Code)			314-725-4 (Area Code) (Telephone No.			
Internet Web Site Address				www.centene.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
Statutory Statement Contac	#	Michael Was	lk			-725 -44 77		
micha	el.wasik@cente	(Name) ne.com			(Area Code) (Tele 813-675-2	phone Number) (Ex BSB	lension)	
	(E-Mail Address)				(Fax Numbe			
			OFFICI	FRS				
Name		Title		=	ame		Title	
Erin Henderson Moor		resident and Chief E Officer	xecutive	Tricle I ve	n Dinkelman ,	Vina Pa		
Kendra Louise Arche		Secretary and Vice P	resident		itte Knowles		esident of Tax ant Secretary	
		C	THER OF	FICERS				
Erin Henderson Moor Brendan Hanan Peppa		DIREC Lisa Lanette Knor	CTORS OF	R TRUSTEE Stuert Jac	Sob Dubin #	Sean Patrick McBride #		
онная паная Рерра	iia #							
State of FIO	rida Boomu	<u>Qh</u> ••						
The officers of this reporting er above, all of the herein describ that this statement, together will abilities and of the condition a and have been completed in acronay differ; or, (2) that state rul knowledge and belief, respectively that is an exact regulators in lieu of or in addition	th related exhibits and affairs of the secondance with the east or regulations revely. Furthermore, at come (axcent for	s account property or to be a second property of the second property of NAIC Annual Statemen Aquire differences in re- the acope of this attest formatiling differences.	ne said reporang nations therein or fitne reporting per it instructions and porting not related strong by the deep	entry, tree and designationed, annexed of iod stated above, a Accounting Practical to accounting practical its accounting practical in the interest of the in	ar from any liene or claim or referred to, is a full a und of its income and dec es and <i>Procedures</i> manu- clices and procedures, au	s thereon, except and true statement luctions therefor all except to the excepting to the bosoning the bosoning to the bosoning to the bosoning the bosoning to the bosoning the bo	of as herein stated, and it of all the assets and in for the period ended, extent that: (1) state law est of their information,	
	-	Omic	an Duk					
Erin Henden President and Chief		¥	Tricia Lynn D Vice Preside		Sec	Kendra Louise aretary and Vice	Archer e President	
Subscribed and sworn to day of		methin 2024		4 I	a. Is this an original fili o. If no: 1. State the amendr	·	Yes [X]No[]	
Ullague	won	ev			Number of pages	attached		
	Milag My Ci Milaguri HH	Public State of Florida ros Roman mmission 220087 3/5/2028	a					



ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

		WellCare I	Health Pla	ns of New .	Jersey, ind	3					
			(N	lame)	-						
(Cur	01295 ment Period)	(Prior Period)	NAIC Comp	any Code	13020	Employer's ID Number	20-8017319				
Organized under the Laws of	of	New Jersey	<u> </u>	, State o	f Domicile or	Port of Entry	New Jersey				
Country of Domicile				United S	States						
Licensed as business type:	Life, Accider	nt & Health []	Property	/Casualty []	Ho	espital, Medical & Dental So	ervice or Indemnity [1				
	Dental Servi	ce Corporation []		ervice Corporal		ealth Maintenance Organiza					
	Other []			, Federally Qua			-con [A]				
Incorporated/Organized		12/08/2006		Commenced	-	01/01/2	800				
Statutory Home Office		8725 Henderso (Street and Nun									
Main Administrative Office				7700 Fo	rsyth Bouleva		• •				
1 12	 Louis, MO, US	: 8240E			et and Number)						
	wn, State, Country				(Aı	314-725-4477 rea Code) (Telephone Number)					
Mail Address	872	5 Henderson Road		•		Tampa, FL, US 33634					
Deimont continue SB. to		and Number or P.O. Box)				City or Town, State, Country and Zip	Code)				
Primary Location of Books a	ind Records					h Boulevard d Numbert					
St. I	ouis, MO, US	63105			(Ouberæ)	314-725-4477					
Internet Web Site Address	wn, State, Country	and Zip Code)			(Area Co	de) (Telaphone Number) (Extensio	m)				
				WWW.Cer	ntene.com						
Statutory Statement Contac		Michael Was (Name)	<u>Bik</u>			314-725-4477 (Area Code) (Telephone Number)	(Pulsarian)				
micha	eLwasik@cen (E-Meil Addres	tene.com				813-675-2899	(CARINOI)				
	•	•				(Fax Number)					
			OFF	ICERS							
Name		Title President and Chief	F		Name		Title				
Erin Henderson Moore		Officer	Executive	Trick	a Lynn Dinke	lman . Vice	President of Tax				
Kendra Louise Archer	<u> </u>	Secretary and Vice I		Lisa	Lanette Kno		istant Secretary				
			OTHER (OFFICER	8						
		DIRE	CTORS	OR TRUS	TEES						
Erin Henderson Moore Brendan Hanan Peppa		Lisa Lanette Kno	owles		art Jacob Dub	oin # Sean	Patrick McBride #				
отенцан папан герра	<u>Q #</u>										
Flori	da										
State of 1921	22										
County of	Th Offi	<u> </u>									
The officers of this reporting en above, all of the berein describe	tity being duly a	worn, each depose and	say that they a	ire the described	officers of said	I reporting entity, and that on t	he reporting period stated				
that this statement, together wi	th related exhib	ulo ausolous property or lite Acheduses and synli	use saud repon Anationa thomi	ing entity, mee at	nd clear from a	my liens or claims thereon, ex	cept as herein stated, and				
and have been completed in ac-	condance with ti	and reputating bridly as the NAIC Annual Statemen	or the reponing	i penda stated at	Ove, and of its	income and deductions there	from for the period ended,				
knowledge and belief, respective	ek Furthermon	e the econe of this etter	eporung not rea	PROBLET OF BCCOUNTR	ig practices an	d procedures, according to the	best of their information,				
when required, that is an exact regulators in fleu of or in addition			due to electro	nic filing) of the	anso includes i anclosed stater	ne related corresponding electronic filing may	tronic filing with the NAIC, / be requested by various				
		a statement.				Necela !	n				
Erin Henders	on Moore		Tricia Lvr	n Dinkelman		Kendra Loui	MUL_				
President and Chief	Executive Offi	CST		sident of Tax		Secretary and \					
Bukas ^a t	_				a. Is this	an origin al filing?	Yes [X]No[]				
Subscribed and swom to b	efore me this	MIBOALL			b. If no:	-	~ 4 b 1				
	DK ING	HYNNT				te the amendment number te filed					
\ IIIIInn	and ma	71./			3. Nur	nber of pages attached					
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Note	ery Public Stat	e of Florida									
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	(p. 3/5/2026	5									

SUMMARY INVESTMENT SCHEDULE

		Gross Inves Holding			Admitted Assets a in the Annual S		
		1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3+4)	6 Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments		0.696	2,557,485		2 , 557 , 485	0.696
	1.02 All other governments		0.000			0	0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	368,312	0 . 100	368,312		368,312	0.100
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	692,220	0 . 188	692,220		692,220	0.188
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	22 947 396	6.243	22,947,396		22 947 396	6.243
	1.06 Industrial and miscellaneous		10 . 464	38,463,825			10.464
	1.07 Hybrid securities		0.000	1			0.000
			0.000	1			0.000
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds		0.000	1			0.000
	1.10 Unaffiliated bank loans		0.000				0.000
	1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
	1.12 Total long-term bonds	65 , 029 , 240	17 . 691	65,029,240	0	65,029,240	17 .691
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
	2.03 Total preferred stocks		0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
			0.000				1
	3.05 Mutual funds					0	0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.00			0	0.000
	3.09 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000			0	0.000
	4.02 Residential mortgages	0	0.000			0	0.000
	4.03 Commercial mortgages		0.000			0	0.000
	4.04 Mezzanine real estate loans	0				0	
	4.05 Total valuation allowance	0	0.000			0	0.000
	4.06 Total mortgage loans		0.000	0	0	0	0.000
5	Real estate (Schedule A):	0					
٥.	5.01 Properties occupied by company	0	0.000	0		0	0.000
			i	0		0	1
	5.02 Properties held for production of income		0.000	0		0	0.000
	5.03 Properties held for sale	0	0.000			0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)		1	(6,821,567)		,	1 ' '
	6.02 Cash equivalents (Schedule E, Part 2)		82 . 824	304,441,840		304,441,840	82.824
	6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
	6.04 Total cash, cash equivalents and short-term investments	297,620,273	80.969	297,620,273	0	297 , 620 , 273	80.969
7.	Contract loans		0.000	0		0	0.000
		0	0.000	0		0	0.000
	` '	4,925,564	1.340	4,925,564		4,925,564	1.340
10.	,	0	0.000	0		0	0.000
11.	Securities Lending (Schedule DL, Part 1)		0.000	0	XXX	XXX	ХХХ
		0	0.000	0	ΛΛΛ	0	
12.	Other invested assets (Page 2, Line 11)	367,575,077	100.000	367,575,077	0	367,575,077	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	0
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6	Total faraign ayahanga ahanga in haak/adiyatad aarming yalkib)	
	6.1 Totals, Part 1, Column 15	
	, , , , , , , , , , , , , , , , , , , ,	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	0
	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

	Book value/recorded investment excluding accrued interest, December 31 of prior year	0
۷.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0
_	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 80	0
6.	Unrealized valuation increase/(decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18. Deduct amounts received on disposals, Part 3, Column 15	
7.	Deduct amounts received on disposals, Part 3, Column 15	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.1 Totals, Part 1, Column 11	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).	0
	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	0
		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.	4,282,336
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	663,885
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	0
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13 (20,657 5.2 Totals, Part 3, Column 9 0 Total gain (loss) on disposals, Part 3, Column 19 0 Deduct amounts received on disposals, Part 3, Column 16 0)
	5.2 Totals, Part 3, Column 9	(20,657)
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	0
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.1 Totals, Part 1, Column 17	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals. Part 1. Column 15	
	10.2 Totals, Part 3, Column 11	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,925,564
12.	Deduct total nonadmitted amounts.	
13.	Statement value at end of current period (Line 11 minus Line 12)	4,925,564

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	48,640,	715
2.	Cost of bonds and stocks acquired, Part 3, Column 7.	23,085,	341
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1. Column 12	805	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	.805
5.			
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	6,660,	
7.	Deduct amortization of premium.	258 ,	221
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
_	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:	0	
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	Λ
40	9.4 Part 4, Column 13.	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)	65, 020	240
11. 12.	DOWNAUJUSIED CAITYING VAIUE AL EIG OF CUTTETIL PERIOD (LITTES 1+2+3+4+5-6-7+8-9+10)		240
13.	Deduct total nonadmitted amounts	65,029,	240

SCHEDULE D - SUMMARY BY COUNTRY

	Lo	ng-Term Bonds and Stocks	OWNED December 31 o	f Current Year		
			1 Book/Adjusted	2	3	4
Description			Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS						
	1.	United States	2 ,557 ,485	2,579,484	2,557,969	2,550,000
Governments (including all obligations	2.	Canada				
guaranteed by governments)	3.	Other Countries				
	4.	Totals	2,557,485	2,579,484	2,557,969	2,550,000
U.S. States, Territories and Possessions						
(direct and guaranteed)	5.	Totals	368,312	390,482	374,699	325,000
U.S. Political Subdivisions of States, Territories						
and Possessions (direct and guaranteed)	6.	Totals	692,220	617,492	699,989	680,000
U.S. Special Revenue and Special Assessment						
Obligations and all Non-Guaranteed						
Obligations of Agencies and Authorities of						
Governments and their Political Subdivisions	7.	Totals	22,947,396	21,509,321	22,992,095	23,430,680
Industrial and Miscellaneous, SVO Identified	8.	United States	32,037,731	31,255,024	32,295,003	32,091,000
Funds, Unaffiliated Bank Loans, Unaffiliated	9.	Canada	2,274,384	2,217,449	2,271,497	2,275,000
Certificates of Deposit and Hybrid Securities	10.	Other Countries		4,041,785	4,212,141	4,100,000
(unaffiliated)	11.	Totals	38,463,825	37,514,258	38,778,641	38,466,000
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	65,029,240	62,611,038	65,403,392	65,451,680
PREFERRED STOCKS	•					
	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
,	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
,	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS			- 1		-	
	20.	United States				
Industrial and Miscellaneous (unaffiliated),	21.					
Mutual Funds, Unit Investment Trusts, Closed-	22.					
End Funds and Exchange Traded Funds	23.		0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
,		Total Common Stocks	0	0	0	
		Total Stocks	0	0	0	
		Total Bonds and Stocks	65,029,240	62,611,038	65,403,392	
	21.	Total Bollus alla Stocks	00,020,240	02,011,000	00,700,002	I

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year Through	Over 5 Years	Over 10 Years	-	No Maturity	Total	Col. 7 as a	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.7	Prior Year	Prior Year	Traded	(a)
1. U.S. Governments		0 557 405				VVV	0 557 405	2.0	0.000.000	4.0	0 557 405	
1.1 NAIC 1		2,557,485				XXX	2,557,485	3.9	2,392,830	4.9	2,557,485	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5	-					XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	0	2,557,485	0	0	0	XXX	2,557,485	3.9	2,392,830	4.9	2,557,485	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						ХХХ	0	0.0	0	0.0		
2.3 NAIC 3						ХХХ	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	L0	0.0		
2.5 NAIC 5						XXX	0	0.0	L0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and	d Possessions, etc., Gua		, and the second			7000		0.0	Ü	0.0		
3.1 NAIC 1	1		368.312			XXX		0.6	373,030	0.8	368,312	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals		0	368,312	0	0	XXX	368,312	0.6	373.030	0.8	368,312	0
U.S. Political Subdivisions	of States, Territories and				0	Ann	000,012	0.0	010,000	0.0	000,012	
4.1 NAIC 1	80.000					XXX	692.220	1.1	694,802	1.4	692.220	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	80,000	612,220	0	0	0	XXX	692,220	1.1	694,802	1.4	692,220	0
5. U.S. Special Revenue & S			•	<u> </u>	0	AAA	002,220	1.1	004,002	1.7	002,220	· ·
5.1 NAIC 1	1,855,737		10,732,679	1,570,002	373,714	XXX		34.8	18,954,839	39.0	22,643,114	
5.2 NAIC 2	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		304,282			XXX	304,282	0.5	307 , 448	0.6	304,282	
5.3 NAIC 3						XXX	n	0.0	n	0.0		
5.4 NAIC 4						XXX	n	0.0	0	0.0		
5.5 NAIC 5						XXX	n	0.0	n	0.0		·
5.6 NAIC 6						XXX	n	0.0	n	0.0		
5.7 Totals	1,855,737	8,110,980	11,036,962	1,570,002	373,714	XXX	22,947,396	35.3	19,262,287	39.6	22,947,396	^
۱ otals	1,000,737	0,110,980	11,030,902	1,370,002	J 3/3,/14	۸۸۸	ZZ,941,390	30.3	19,202,28/	39.0	ZZ,947,390	1

SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2 Over 1 Year Through	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7 Total	8 Col. 7 as a	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately Placed
NAIC Designation	1 Year or Less	5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.7	Prior Year	Prior Year	Traded	(a)
6. Industrial and Miscellaneo		\$ 1.25H.2	J									
6.1 NAIC 1			357, 382	48,464	23,020	XXX	17 , 427 , 475	26.8	14,012,674	28.8	6,078,193	11,349,282
6.2 NAIC 2	1,300,678	6,746,060	12,979,053	<u> </u>	·	XXX	21,025,790	32.3	11,895,247	24.5	18,994,895	2,030,896
6.3 NAIC 3	,,,,,,		, , , , , , , , , , , , , , , , , , , ,			XXX	0	0.0	9,845	0.0		, , , , , , , , , , , , , , , , , , , ,
6.4 NAIC 4						XXX	10,560	0.0	0	0.0		10,560
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	9,739,504	15,316,402	13,336,435	48,464	23,020	XXX	38,463,825	59.1	25,917,767	53.3	25,073,088	13,390,738
7. Hybrid Securities	0,700,004	10,010,402	10,000,400	70,707	20,020	MM	00,400,020	00.1	20,017,707	00.0	20,010,000	10,000,700
7.1 NAIC 1						XXX	٥	0.0	٥	0.0		
7.1 NAIC 1						XXX	o	0.0	0 N	0.0		
7.2 NAIC 2		-				XXX	n	0.0	0 N	0.0		
7.4 NAIC 4		-				XXX	0	0.0	0 n	0.0		
7.5 NAIC 5		-				XXX	h	0.0	0	0.0		
7.6 NAIC 6		-				XXX	0	0.0	ال	0.0		-
			0	0	0		Ů		0		0	
7.7 Totals	U	U	0	U	U	XXX	0	0.0	0	0.0	0	U
8. Parent, Subsidiaries an	nd Affiliates					WWW		0.0				
8.1 NAIC 1						XXX	<u>0</u>	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						ХХХ	ļ0 ļ	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
SVO Identified Funds												
9.1 NAIC 1	ХХХ	ХХХ	ДХХХ	ХХХ	ХХХ		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	ХХХ	ХХХ	ХХХ		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	ХХХ	ХХХ	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	1
10. Unaffiliated Bank Loans	7007	7777	7000	7000	7001			0.0		0.0		Ť
10.1 NAIC 1						XXX	n	0.0	n	0.0		
10.2 NAIC 2	···	†				XXX	n l	0.0	n	0.0		
10.3 NAIC 3		†				XXX	n l	0.0	n	0.0		<u> </u>
10.4 NAIC 4		†				XXX	h	0.0	0 N	0.0		†
10.5 NAIC 5						XXX	0 	0.0	0 n	0.0		-
10.6 NAIC 6						XXX	0	0.0	U	0.0		
10.7 Totals		0	0	0	0	XXX	0	0.0	0	0.0	0	1
10.7 Totals 11. Unaffiliated Certificate		1	U	U	U	۸۸۸	U	0.0	U	0.0	0	1
	es oi Deposit					VVV	_	^ ^	_			
11.1 NAIC 1						XXX	<u>0</u>	0.0	ļ0	0.0		
11.2 NAIC 2		ļ				XXX	<u>0</u>	0.0	ļ0	0.0		
11.3 NAIC 3		·				XXX	ļ <u>0</u> ļ	0.0	ļ0	0.0		ļ
11.4 NAIC 4			ļ			XXX	ļ	0.0	ļ0	0.0		
11.5 NAIC 5		ļ	ļ			XXX	ļ0 ļ	0.0	0	0.0		ļ
11.6 NAIC 6						XXX	0	0.0	0	0.0		
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	2	All Bolids Owned Det	5	djusted Carrying Values	7		9	10	11	12
	'	Over 1 Year Through	Over 5 Years	Over 10 Years	J	No Maturity	, Total	Col. 7 as a	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.7	Prior Year	Prior Year	Traded	(a)
12. Total Bonds Current Year	1 Todi oi Ecss	0 Todis	Thiough to Tears	Through 20 Tours	OVCI ZO TCGIS	Date	Odifont four	70 OF EITIC 12.7	T HOL T Cal	T HOL TOUL	Haded	(α)
12.1 NAIC 1	(d) 10.374.564	19.840.468	11.458.374	1.618.466	396.735	0	43.688.607	67.2	XXX	XXX	32,339,326	11.349.282
12.2 NAIC 2	(d)1,300,678	6,746,060	13,283,335	0	0	0	21,330,073	32.8	XXX	XXX	19,299,177	2,030,896
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	10,560	0	0	0	0	10,560	0.0	XXX	ХХХ	0	10,560
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	11.675.241	26,597,088	24,741,709	1,618,466	396,735	0	(b)65,029,240	100.0	XXX	XXX	51,638,502	13,390,738
12.8 Line 12.7 as a % of Col. 7	18.0		38.0	2.5	0.6	0.0	100.0	XXX	XXX	XXX	79.4	20.6
13. Total Bonds Prior Year				-							•	
13.1 NAIC 1	5.571.996	19.737.840	8.305.987	1,932,670	879,683	0	XXX	XXX		74.9	29 . 122 . 440	7,305,735
13.2 NAIC 2	1.279.975	8,328,752	2.593.968	[0	0	XXX	XXX	12,202,695	25.1	9,572,236	2.630.459
13.3 NAIC 3	0	0	9,845		0		XXX	ХХХ	9,845	0.0	0	9,845
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c)0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	6,851,970	28,066,592	10,909,800	1,932,670	879,683	0	ХХХ	XXX	(b)48,640,715	100.0	38,694,676	9,946,039
13.8 Line 13.7 as a % of Col. 9	14.1	57.7	22.4	4.0	1.8	0.0	XXX	XXX	100.0	XXX	79.6	20.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,035,829	12,055,232	11,304,548	1,570,002	373,714		32,339,326	49.7	29 , 122 , 440	59.9	32,339,326	XXX
14.2 NAIC 2	1,300,678	5,884,611	12,113,888				19,299,177	29.7	9,572,236	19.7	19,299,177	ХХХ
14.3 NAIC 3							0	0.0	0	0.0	0	XXX
14.4 NAIC 4							0	0.0	0	0.0	0	ХХХ
14.5 NAIC 5							0	0.0	0	0.0	0	ХХХ
14.6 NAIC 6							0	0.0	0	0.0	0	XXX
14.7 Totals	8,336,507	17,939,843	23 , 418 , 436	1,570,002	373,714	0	51,638,502	79.4	38,694,676	79.6	51,638,502	ХХХ
14.8 Line 14.7 as a % of Col. 7	16.1	34.7	45.4	3.0	0.7	0.0	100.0	XXX	ХХХ	ХХХ	100.0	ХХХ
14.9 Line 14.7 as a % of Line		.7.0	00.0				70.4	VVV	,,,,,,	VVVV	70.4	, , , , , , , , , , , , , , , , , , ,
12.7, Col. 7, Section 12	12.8	27.6	36.0	2.4	0.6	0.0	79.4	XXX	XXX	XXX	79.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	3,338,735	7 , 785 , 237	153,826	48,464	23,020		11,349,282	17.5	7,305,735	15.0	ХХХ	11,349,282
15.2 NAIC 2		861,449	1 , 169 , 447				2,030,896	3.1	2,630,459	5.4	XXX	2,030,896
15.3 NAIC 3							0	0.0	9,845	0.0	XXX	0
15.4 NAIC 4		10,560					10,560	0.0	ļ0	0.0	XXX	10,560
15.5 NAIC 5							0	0.0	ļ	0.0	XXX	. 0
15.6 NAIC 6	0.000.705	0.057.040	4 000 070	40. 40.4	00.000		10,000,700	0.0	0 040 000	0.0	XXX	10,000,700
15.7 Totals	3,338,735	8,657,246	1,323,273	48,464	23,020	<u>-</u> 0	13,390,738	20.6	9,946,039	20.4	XXX	13,390,738
15.8 Line 15.7 as a % of Col. 7	24.9	64.7	9.9	0.4	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line	- ,	40.0	0.0		0.0		00.0	VVV	VVV	VVV	VVV	00.0
12.7, Col. 7, Section 12	5.1	13.3	2.0	0.1	0.0	0.0	20.6	XXX	XXX	XXX	XXX	20.6

⁽a) Includes \$ 13,390,738 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

⁽c) Includes \$ prior year of bonds with 5GI designations and \$current year, \$prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in; NAIC 5 \$; NAIC 6 \$

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major 1	vpe and Subtype of Issues
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	Ma	aturity Distribution	of All Bonds Owned	December 31, At B	ook/Adjusted Carry	ing Values by Majo	r Type and Subtype	of Issues				
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments		, and the second										
1.01 Issuer Obligations		2,557,485				XXX	2,557,485	3.9	2,392,830	4.9	2 , 557 , 485	
1.02 Residential Mortgage-Backed Securities						XXX	<u> </u> 0	0.0	0	0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	10	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	0	2,557,485	0	0	0	XXX	2,557,485	3.9	2,392,830	4.9	2,557,485	0
All Other Governments 2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	1	0.0	0 0	0.0		
						XXX	1	0.0	٠	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	10	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities				^	^		Ů		U		0	^
2.05 Totals	0	0	0	0	0	XXX	0	0.0	U	0.0	0	0
U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations			368,312			XXX	368,312	0.6	373,030	0.8	368,312	
3.02 Residential Mortgage-Backed Securities			<u>'</u>			XXX	10	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities.						XXX	T 0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	1	0.0	0	0.0		
3.05 Totals	0	0	368,312	0	0	XXX	368.312	0.6	373.030	0.8	368.312	Λ
U.S. Political Subdivisions of States, Territories and Possessions,	Guaranteed	0	000,012	0	U	AAA	300,312	0.0	070,000	0.0	300,312	0
4.01 Issuer Obligations		612,220				XXX	692,220	1.1	694,802	1.4	692,220	
4.02 Residential Mortgage-Backed Securities						XXX	<u> </u> 0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	80,000	612,220	0	0	0	XXX	692,220	1.1	694,802	1.4	692,220	0
U.S. Special Revenue & Special Assessment Obligations, etc., Non 5.01 Issuer Obligations	-Guaranteed 179,631	2,866,433	2,413,417		152,307	XXX	5,611,789	8.6	5,726,261	11.8	5.611.789	
5.02 Residential Mortgage-Backed Securities	1,676,106	4,990,039	4, 127, 785	1,570,002		XXX	12,585,340	19.4	13,365,891	27.5	12,585,340	
5.03 Commercial Mortgage-Backed Securities	, , 0, 0, 100	254,508	4,495,759	1,070,002		XXX	4,750,267	7.3	170 , 135	0.3	4,750,267	
5.04 Other Loan-Backed and Structured Securities.		204,000	, , , , , , , , , , , , , , , , ,			XXX	1 ,,,,,,,,,	0.0	0	0.0		
5.05 Totals	1,855,737	8,110,980	11,036,962	1,570,002	373,714	XXX	22,947,396	35.3	19,262,287	39.6	22,947,396	Λ
6. Industrial and Miscellaneous	1,000,707	0,110,300	11,030,302	1,570,002	373,714	ΛΛΛ	22,341,330	30.3	13,202,201	33.0	22,341,330	U
6.01 Issuer Obligations	8,384,866	11,038,228	12,979,053			XXX	32,402,148	49.8	24,355,567	50.1	24,615,087	7 ,787 ,061
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities	50,889	203,556	203,556			XXX	458,001	0.7	0	0.0	458,001	
6.04 Other Loan-Backed and Structured Securities.	1,303,749	4,074,618	153,826	48,464	23,020	XXX	5,603,677	8.6	1,562,200	3.2		5,603,677
6.05 Totals	9,739,504	15,316,402	13,336,435	48,464	23,020	XXX	38,463,826	59.1	25,917,767	53.3	25,073,088	13,390,738
7. Hybrid Securities	, ,	, ,	, ,	,	,		, ,		, ,		, ,	, ,
7.01 Issuer Obligations		ļ				XXX	<u> </u> 0	0.0	L0	0.0		
7.02 Residential Mortgage-Backed Securities.						XXX	<u>0</u>	٥.0	l0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	<u>0</u>	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations		-			-	XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	†0 n	0.0	0 ^	0.0		
8.03 Commercial Mortgage-Backed Securities.						XXX	†0 n	0.0	0 N	0.0		
8.04 Other Loan-Backed and Structured Securities.						XXX	†	0.0	0 ∩	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	†	0.0	0 ^	0.0		
8.06 Affiliated Bank Loans – Issued		·····	ļ			XXX	1 0	0.0	0	0.0		
	0		0	0	Λ	XXX	0	0.0	0	0.0	0	Λ
8.07 Totals	1	l 0	0	l 0	0	۸۸۸	1	0.0	U	U.U	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued) Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtree

	N	Maturity Distribution	n of All Bonds Owne	ed December 31, at E	Book/Adjusted Carry	ing Values by Majo	r Type and Subtype	of Issues				
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7 Total	8 Col. 7 as a	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.09	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds		<u> </u>										
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	<u> </u> 0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit 11.01 Totals						XXX	0	0.0	0	0.0		
12. Total Bonds Current Year												
12.01 Issuer Obligations	8,644,498	17,074,367	15,760,783	0	152,307	XXX	41,631,954	64.0	XXX	XXX	33,844,894	7,787,061
12.02 Residential Mortgage-Backed Securities	1,676,106	4,990,039	4, 127, 785	1,570,002	221,408	XXX	12,585,340	19.4	XXX	. LXXX	12,585,340	0
12.03 Commercial Mortgage-Backed Securities	50,889	458,064	4,699,315	0	0	XXX	5,208,268	8.0	XXX	XXX	5,208,268	0
12.04 Other Loan-Backed and Structured Securities	1,303,749	4,074,618	153,826	48,464	23,020	XXX	5,603,677	8.6	XXX	XXX	0	5,603,677
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0 <u> </u>	0	0		0	XXX	Δ	0.0	XXX	XXX	0	٥
12.07 Unaffiliated Bank Loans	0 <u> </u>	0	0	0		XXX	L0	0.0	XXX	XXX	0	٥
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	11,675,241	26,597,088	24,741,709	1,618,466	396,735	0	65,029,240	100.0	XXX	XXX	51,638,502	13,390,738
12.10 Lines 12.09 as a % Col. 7	18.0	40.9	38.0	2.5	0.6	0.0	100.0	XXX	XXX	XXX	79.4	20.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,072,663	21,824,129	5,826,035	79,584		XXX	XXX	XXX			25 , 158 , 650	8,383,839
13.02 Residential Mortgage-Backed Securities	1,751,907	5,400,034	4,221,260	1,853,085	139,605	XXX	XXX	XXX	13,365,891	27.5	13,365,891	0
13.03 Commercial Mortgage-Backed Securities	0	187	169,948	0	0	XXX	XXX	XXX	170 , 135		170 , 135	0
13.04 Other Loan-Backed and Structured Securities	27 ,400	842,242	692,558	0	0	XXX	XXX	XXX	1,562,200		0	1,562,200
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	ļ0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	J0	0	0	XXX	XXX	XXX	ļ0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	J0	0	0	XXX	XXX	XXX	ļ0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0 00 500	0	0	0	XXX	XXX	XXX	0	0.0	0	0 040 000
13.09 Totals	6,851,970	28,066,592		1,932,670	879,683	0	XXX	XXX	48,640,715	100.0	38,694,676	9,946,039
13.10 Line 13.09 as a % of Col. 9	14.1	57.7	22.4	4.0	1.8	0.0	XXX	XXX	100.0	XXX	79.6	20.4
14. Total Publicly Traded Bonds	0 000 540	10 101 710	44 504 000		450 007	VVV	00 044 004	50.0	05 450 050	54.7	00 044 004	VVV
14.01 Issuer Obligations	6,609,512	12,491,740	14,591,336		152,307	XXX	33,844,894	52.0	25,158,650	51.7	33,844,894	XXX
14.02 Residential Mortgage-Backed Securities	1,676,106	4,990,039	4,127,785	1,570,002	221,408	XXX	12,585,340	19.4	13,365,891	27.5	12,585,340	XXX
14.03 Commercial Mortgage-Backed Securities	50,889	458,064	4,699,315			XXX	5,208,268	8.0	170,135		5,208,268	XXX
14.04 Other Loan-Backed and Structured Securities	XXX	XXX	XXX	XXX	XXX	XXX	ļ	0.0	J	0.0	U	XXXXXX
14.05 SVO Identified Funds				λλλ	λλλ	XXX	ļ		J	0.0		XXX
14.06 Affiliated Bank Loans						XXX	L	0.0	J	0.0		XXX
14.08 Unaffiliated Certificates of Deposit						XXX	h	0.0	l	0.0	0	XXX
14.09 Totals	8,336,507	17,939,843	23,418,436	1,570,002	373,714	۸۸۸	51,638,502	79.4	38,694,676	79.6	51,638,502	XXX
14.10 Line 14.09 as a % of Col. 7.	16.1		45.4		0.7	0.0	100.0	XXX	XXXXXX	XXX	100.0	XXX
14.10 Line 14.09 as a % of Line 12.09. Col. 7. Section 12	12.8	34.7 27.6	36.0	3.0 2.4	0.6	0.0	79.4	XXX	XXX	XXX	79.4	XXX
15. Total Privately Placed Bonds	12.0	21.0	50.0	2.4	0.0	0.0	10.4	AAA	AAA	7///	13.4	AM
15.10 Issuer Obligations	2.034.986	4,582,628	1,169,447			XXX	7,787,061	12.0	8,383,839	17.2	XXX	7 ,787 ,061
15.02 Residential Mortgage-Backed Securities			1,100,141			XXX	n	0.0	n	0.0	XXX	n ,,,,,,
15.03 Commercial Mortgage-Backed Securities						XXX	n n	0.0	l	0.0	XXX	n
15.04 Other Loan-Backed and Structured Securities	1,303,749	4,074,618	153.826	48.464	23.020	XXX	5.603.677	8.6	1,562,200	3.2	XXX	5,603,677
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0,000,07	0.0	1,002,200	0.0	XXX	0,000,07
15.06 Affiliated Bank Loans			, , , , , , , , , , , , , , , , , , ,			XXX	n	0.0	n	0.0	XXX	n
15.07 Unaffiliated Bank Loans						XXX	n	0.0	0	0.0	XXX	 N
15.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	3,338,735	8.657.246	1,323,273		23,020	0	13,390,738	20.6	9.946.039		XXX	13,390,738
15.10 Line 15.09 as a % of Col. 7	24.9	64.7	9.9	0.4	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.1	13.3	2.0	0.1	0.0	0.0	20.6	XXX	XXX	XXX	XXX	20.6
Emb 10.00 do d 70 of Emb 12.00, Ooi. 7, Ocollott 12	0.11	10.0	2.0	0.1	0.0	0.0	20.0	1 ^^^	1 444	1 7///	WW	20.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Invest	tments				
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
Cost of short-term investments acquired	148,688	148,688			
3. Accrual of discount	1,313	1,313			
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals		150,000			
7. Deduct amortization of premium	0				
Total foreign exchange change in book/adjusted carrying value	0				
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

Schedule DB - Part B - Verification

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule DB - Verification

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
Book/adjusted carrying value, December 31 of prior year		0	295,924,818	43,131,605
Cost of cash equivalents acquired	1,528,568,402		1,528,568,402	
Accrual of discount	0			
Unrealized valuation increase/(decrease)	0			
Total gain (loss) on disposals	0			
Deduct consideration received on disposals	1,563,182,985		1,563,182,985	
7. Deduct amortization of premium	0			
Total foreign exchange change in book/adjusted carrying value	0			
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)	304 , 441 , 840	0	261,310,235	43 , 131 , 605
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	304,441,840	0	261,310,235	43,131,605

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

Schedule A - Part 1

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 1

Schedule B - Part 2

Schedule B - Part 3

						Show	ing Other L	ong-Term In	vested Asse	ts OWNED D	December 31 of	Current Year							
1	2	3	Locat	ion	6	7	8	9	10	11	12		Change in B	Book/Adjusted Carry	ying Value		18	19	20
			4	5	7	NAIC						13	14	15	16	17]		
						Desig-													
						nation, NAIC													
						Desig-													
						nation													
						Modifier &					Book / Adjusted		Current Year's	Current Year's		Total			
						SVO					Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Foreign		Commitment	
					Name of	Admin-	Date	Туре			Value	Valuation	or	Temporary	Deferred	Exchange			Percentage
CUSIP				l	Vendor or	istrative	Originally	and	Actual	Fair	Less	Increase/	(Amortization)/	Impairment	Interest and	Change in	Investment	Additional	of
Identification	Name or Description artnership or Limited Liability Co	Code	City	State	General Partner	Symbol	Acquired	Strategy	Cost	Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B./A.C.V.	Income	Investment	Ownership
Joint venture, Pa	HIM Stratagia Investment Fund	ompany n	iterests with underly	Thig assets having	THE CHARACTERISTICS OF . C	ither - una	TITITALEU		1			I	I	1			1	1	
000000-00-0	HLM Strategic Investment Fund GP, LLC	B	Boston		HLM Strategic Investment Fund GP, LLC.		10/12/2021	1	5,026,385	4,925,564	4,925,564	(20,657)	1	1	0	0	1 0	734,515	2.160
2599999 - Joint	Venture, Partnership or Limited	Liahili	ty Company Interests	with Underlying A	ssets Having the Characteri	istics of	Other - Unaff	iliated	5,026,385	4,925,564	4,925,564	(20,657)	0	0	0	0	0	734,515	
2000000 001110	- Tontaro, Tarthoromp or Emilion	1 1	ty company mitorocto	T chiadrifying h	I	100.100 01.	I GINGI GINGI I		0,020,000	1,020,001	1,020,001	(20,001)	·				Ů	701,010	+
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		{												+					.+
6000000 5::-	ototals - Unaffiliated	ł		<u></u>	<u> </u>	ļ	<u> </u>		5,026,385	4,925,564	4,925,564	(20,657)	^	0	Λ	0	0	734,515	XXX
	ototals - Unamiliated ototals - Affiliated								5,020,385	4,920,004	4,925,564	(20,057)	0		0	0	0) XXX
6299999 Total									5,026,385	4,925,564	4,925,564	Ü	0		-	0		-	
0299999 Total	5								0,020,300	4,920,004	4,920,004	(20,007)	ı U	1	l U	ı U	ı U	134,515	۸۸۸

1.														
Li	ne													
		Adjusted Carrying Value b												
1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	 1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 0	2C	\$ 0								
1C	3A	\$ 0	3B	\$ 0	3C	\$ 0								
1D		\$ 0												
1E	5A	\$ 0	5B	\$ 0	5C	\$ 0								
1F	6	\$ 0												

Showing Other	Long-Term Invested	Assets ACQUIRE	D AND ADDITIONS M	ADE December 31	of Current Year

1	2	Loc	cation	5	6	7	8	9	10	11
		3	4]						
				Name						
				of	Date	Type				Percentage
CUSIP				Vendor or	Originally	and	Actual	Additional Investment Made	Amount of	of
Identification	Name or Description	City	State	General Partner	Acquired	Strategy	Cost at Time of Acquisition	After Acquisition	Encumbrances	Ownership
Joint Venture, P.	artnership or Limited Liability Company Interes									
		Boston		HLM Strategic Investment Fund GP, LLC.	10/12/2021	<u> </u> 1	0			2.160
2599999 - Join	t Venture, Partnership or Limited Liability Com	npany Interests with	Underlying Assets Hav	ing the Characteristics of: Other - Unaffiliated			0	663,885	C	XXX
			·····		······					
							+	-		
			······································		······	•				
					·		+			
							+	-		
		1	+	<u> </u>	+		†	-	·	
6000000 81	ıbtotals - Unaffiliated		 			· · · · · · · · · · · · · · · · · · ·	0	663.885		XXX
							0	003,003	0	XXX
	btotals - Affiliated						0	000 005	U	
6299999 Tota	IIS						0	663,885	1	XXX

	Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year 1 2 Location 5 6 7 8 Change in Book/Adjusted Carrying Value 15 16 17 18 19 20																		
1	2	Loca	ition	5	6	7	8		Chang	e in Book/Adjı	usted Carryin	g Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/		Current	Current				Book/Adjusted	ı				
							Adjusted		Vear's	Year's		Total	Total	Carrying					
							Carrying	Unrealized	(Depreciation)	Other-Than-		Change	Foreign	Value		Foreign	Realized	Total	
OLIOID	.,				Date		Value Less	valuation	or	remporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	ll
CUSIP Identification	Name or Description	Citv	State	Name of Purchaser or Nature of Disposal	Originally	Disposal Date	Encumbrances Prior Year		(Amortization)/ Accretion		Interest and Other	B./A.C.V. (9+10-11+12)	B./A.C.V.	Encumbrances on Disposal	Consideration	Gain (Loss)	(Loss) on	(Loss) on	Investment Income
identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposai	Consideration	on Disposai	Disposal	Disposal	income
					 \\\\	H/	-					 							
					·····								•••••		†	+			
						1	· · · · · · · · · · · · · · · · · · ·							-					
					X														
6099999 - Subtotals			0	0	0	0	0	0	0	0	0	0	0	0	0				
6199999 - Subtotals	s - Affiliated			<u> </u>			0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals	<u> </u>			<u> </u>		0	0	0	0	0	0	0	0	0	0	0	0	0	

Showing All	Long Torm RO	NDS Owned Dec	ember 31 of Curre	nt Voor

Showing All Long-Term BONDS Owned December 31 of Current Year																				
1	2	Co	odes	6	7	Fair	Value	10	11		nange in Book / Adjuste					Intere	st		Da	ates
	_	3 4		NAIC		8	9	'-		12	13	14	15	16	17	18	19	20	21	22
		F		Designation								Current								
		l 1°		NAIC								Year's	Total							
		l I r		Designation								Other	Foreign							
		l le		Modifier		Rate Used			Book/	Unrealized		Than	Exchange				Admitted	Amount		Stated
		l I ĭ		and SVO		to Obtain			Adjusted	Valuation	Current Year's	Temporary	Change		Effective		Amount	Rec.		Contractual
CUSIP		ا ا ا	Bond	Administrat-	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	In	Rate	Rate	When	Due &	Durina		Maturity
Identification	Description	Code n	1	ive Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	Governments - Issuer Obligation		OTIAIX	Tive Oyllibor	0031	value	Value	value	value	(Decrease)	Addiction	recognized	D./A.O.V.	- 01	01	I alu	Accided	i cai	Acquired	Date
	UNITED STATES TREASURY	SD	T	1.A	2.557.969	101.1563	2.579.484	2.550.000	2,557,485		(484)			5.000	4.829	A0	21.717		11/15/2023	10/31/2025
	- Bonds - U.S. Governments - I		igationa		2.557.969	XXX	2.579.484	2.550.000	2,557,485	0	(484)	Λ	0	XXX	XXX	XXX	21,717	Λ	XXX	
										<u> </u>		0						0		XXX
	- Bonds - U.S. Governments - S				2,557,969	XXX	2,579,484	2,550,000	2,557,485	0	(484)	0	0	XXX	XXX	XXX	21,717	0	XXX	XXX
	States, Territories and Posse	essions (D	rect and (Issuer Obligati						/a aa=:1									
	CALIFORNIA ST	ļ		1.C FE	254,056	121.6970	267,733	220,000	250,429		(3,005)			5.250	3.380	FA	4,813	11,550	10/12/2022	08/01/2032
68609T-5S-3	OREGON	ļ		1.B FE	74,435	115.7550	75,241	65,000	72,682		(1,088)		ļ	5.000	2.941	MN	542	3,250	05/11/2022	05/01/2030
68609T - 5T - 1	OREGON			1.B FE	46,207	118.7690	47 , 508	40,000	45,201		(625)			5.000	3.010	MN	333	2,000	05/11/2022	05/01/2031
0419999999	- Bonds - U.S. States, Territo	ories and F	Possessions	(Direct and																
	Guaranteed) – Issuer Obligati				374,699	XXX	390,482	325,000	368,312	0	(4,717)	0	0	XXX	XXX	XXX	5,688	16,800	XXX	XXX
0509999999	- Bonds - U.S. States, Territo																Ι Τ			
	Guaranteed) - Subtotals - U.S		Territorie	s and	,															1
	Possessions (Direct and Guara				374,699	XXX	390,482	325,000	368,312	0	(4,717)	0	0	XXX	XXX	XXX	5,688	16,800	XXX	XXX
	Political Subdivisions of Stat	tes, Terri	tories and	Possessions	(Direct and Guar															
111746-HY-2	BROCKTON MASS			1.E FE	80,000	96.5430	77 , 234	80,000	80,000				ļ	1.075	1.074	MN	143	860	10/21/2021	11/01/2024
	LOS ANGELES CALIF CMNTY																			
54438C-YM-8	COLLEGE DIST		11	1.B FE	619,989	90.0430	540,258	600,000	612,220		(2,582)			1.606	1.094	FA	4,015	9,636	12/11/2020	08/01/2028
0619999999	- Bonds - U.S. Political Subdi	visions of	f States, T	erritories																
	and Possessions (Direct and G	Guaranteed)	- Issuer	Obligations 0	699,989	XXX	617,492	680,000	692,220	0	(2,582)	0	0	XXX	XXX	XXX	4,158	10,496	XXX	XXX
0709999999	- Bonds - U.S. Political Subdi	visions of	f States, T	erritories																
	and Possessions (Direct and G	Buaranteed)	- Subtota	ıls - U.S.																
	Political Subdivisions of Sta	ates, Terrí	itories and	l Possessions																
	(Direct and Guaranteed)				699,989	XXX	617,492	680,000	692,220	0	(2,582)	0	0	XXX	XXX	XXX	4,158	10,496	XXX	XXX
Bonds - U.S.	Special Revenue and Special As	ssessment (Obligations	and all Non-	-Guaranteed Obli	gations of Age	encies and Auth	orities of Gove	rnments and The	ir Political Subdiv	visions - Issuer Obli	igations							•	
	ALAMEDA CORRIDOR TRANSN AUTH		T			Ĭ														
010869-CE-3	CALIF REV			1.G FE	623,387	71.0290	550,475	775,000	667,030		14,662				2.235	N/A			12/11/2020	10/01/2030
	BAY AREA TOLL AUTH CALIF TOLL		1								· ·									
072024-XC-1	BRDG REV	l	11	1.D FE	310,000	92.6330	287 . 162	310,000	310,000					1.079	1.079	AO		3,345	03/03/2021	04/01/2026
	DALLAS FORT WORTH TEX INTL																			
23503C-CB-1	ARPT REV		11	1.E FE	45,000	101.5180	45,683	45,000	45,000					4.842	4 . 843	MN	363	533	07/20/2023	11/01/2033
3137F8-2T-9	FHMS K-122 X1 - CMBS	ļ	3	1.A	43,659	4.7233	27,640		31,648		(4,255)			0.879	3.018	MON	428	5,386	12/09/2020	11/25/2030
37828A - AB - 5	GLENDALE ARIZ CTFS PARTN		11	1.D FE	665,000	94.6080	629,143		665,000					1.203	1.203	JJ	4,000	8,000	06/24/2021	07/01/2025
	GOLDEN ST TOB SECURITIZATION																			
38122N-A9-3	CORP CALIF	ļ	11	1.E FE	40,000	89 . 4430	35,777	40,000	40,000					1.886	1.886	JD	63	754	09/30/2021	06/01/2027
1	IOWA FIN AUTH SINGLE FAMILY			1		l l										I I	1			I l
462467 - Q2 - O	MTG REV	ļ	2	1.A FE	83,507	99.3130	74,485	75,000	81,552		(875)		ļ	3.000	1.672	JJ	1 , 125	2,250	08/25/2021	07/01/2051
	LOS ANGELES CALIF MUN IMPT		1 .	1			:	. <u></u> ,								l l	ļ l			1
544587 - 28 - 6	CORP LEASE RE.		.41	1.D FE	175,000	96.0990	168 , 173	175,000	175,000					0.683	0.683	MN	199	1 , 195	02/25/2021	11/01/2024
	MASSACHUSETTS ST HSG FIN AGY			1 .												, <u>.</u>			00/06/222	00/04/225
57587G-JG-1	HSG REV	ļ	2	1.B FE	66,546	98.8900	59,334	60,000	65,372		(521)			3.000	1.945	JD	150	1,811	09/09/2021	06/01/2051
במממבויי בו	MIAMI-DADE CNTY FLA SEAPORT				05.000	104 0470	00 000	05 000	05 000					F 000	F 00.1	,,,,			40 /04 /0000	44/04/0000
59335K-FL-6	REV	 		1.G FE	25,000	104.9170	26,229	25,000	25,000				{	5.663	5.664	MN	63		12/01/2023	11/01/2033
040007 54 0	NEW JERSEY ST EDL FACS AUTH			1	00 570	404 0400	70 745		00 000		/070			F 000	0.004	, uo	4 000	0.000	05/40/0000	00/04/0000
646067 -EK -0	REV	 	+	1.A FE	69,578	121 . 2420	72,745	60,000	68,208		(870)		 	5.000	3.091	MS	1,000	3,000	05/18/2022	03/01/2032
040747 777	NEW YORK N Y CITY			1	F07 000	400 4040	E40 E05	F00 000	F74 440		(0.050)			4 000	4 040		0.000	00 000	00/04/0004	00/04/0040
64971X-XY-9	TRANSITIONAL FIN AUTH	 	2	1.B FE	597,980	102 . 1010	510,505	500,000	571,416		(9,356)		 	4.000	1.840	FA	8,333	20,000	02/04/2021	02/01/2043
650116-FF-8	NEW YORK TRANSN DEV CORP SPL				309.713	110 1000	202 002	275 000	304.282		(2.405)			F 000	3.451	ID.	1 110	10 750	04/06/2022	12/01/2021
	PAC REV.	·····	·	2.A FE		110 . 1680	302,962	275,000			(3,165)		 	5.000		JD	1,146	13,750	04/06/2022	12/01/2031
	ORANGE CALIF PENSION OBLIG PENNSYLVANIA ST UNIV.	t	·	1.0 FE	845,000	94 . 4750	798,314	845,000	845,000 572,908		(2 602)		 	0.974	1.398	JD MS		8,230	03/04/2021	06/01/2025
109200-01-1	SAN ANTONIO TEX ELEC & GAS	 	·	1.C FE	584,027	90.9640	504 , 850	555,000	372,908		(3,683)		 	2.115	1.398	MO	ا ۱۳۶۶ د	11,738	12/09/2020	09/01/2028
79625G-EU-3	REV		1 2	1 4 5 55	80,405	102 . 1250	71,488	70.000	78,625		(959)			4.000	2.320	FA	1 , 167	2,800	02/02/2022	02/04/2044
190206-EU-3	SAN FRANCISCO CALIF CITY &	t	-†	1.E FE	00,405	102.1230	1 1,468				(809)		†	4.000	Z.32U	ГA		∠,000	02/02/2022	02/01/2041
79770G-JG-2.	CNTY REDEV AG			1055	105,000	86.8900	91,235	105,000	105,000					2.543	2.543	FA	1,113	2,670	12/01/2021	08/01/2030
	SOUTH DAKOTA HSG DEV AUTH	····	2	1.C FE 1.A FE		98.8230	4.941	5.000	5.383		(57)		†	2.343	1.719	FA		172	01/13/2021	11/01/2051
103/300-H3-/	JUUIII DANUIA NJU DEV AUIN	h			L		4 . 94 1				L(0/)L	L				L WII V	JZO L		■ U1/13/ZUZ1	LI I / U I / ZUO II

of Current Year	acambar 31 a	DOGWO 2010	l ong Torm	Showing All

								Showing All L	ong-Term BON		ember 31 of Current `									
1	2	Co	des	6	7	Fair '	Value	10	11	Cł	nange in Book / Adjust	ed Carrying Value				Interes	st		Da	ates
		3 4 F o	5	NAIC Designation , NAIC		8	9			12	13	14 Current Year's Other	15 Total	16	17	18	19	20	21	22
CUSIP Identification	Description	e i g	Bond CHAR	Designation Modifier and SVO Administrat-	- Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/	Current Year's (Amortization)/	Than Temporary Impairment Recognized	Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due &	Amount Rec. During Year	Anguirad	Stated Contractual Maturity Date
	Description TEXAS PUBLIC FINANCE	Code n	CHAR	ive Symbol						(Decrease)	Accretion	Recognized	B./A.C.V.				Accrued		Acquired	
91412H-JL-8	AUTHORITYUNIVERSITY CALIF REVSUNIVERSITY CONN		12	1.B FE 1.C FE 1.D FE	235,000 180,000 446,961	88.9010 94.6390 112.3750	208,917 170,350 387,694	235,000 180,000 345,000	235,000 180,000 414,697		(10,779)			1.330 0.670 5.000	1.330 0.670 1.530	FA MN FA	1,302 154 6,517	3,126 1,206 17,250	12/11/2020 02/24/2021 12/09/2020	02/01/2028 05/15/2025 02/15/2037
	UNIVERSITY CONN.	and Coopie	22	1.D FE	135,202	110.4150	115,936	105,000	125,669		(3,188)			5.000	1.611	FA	1,983	5,250	12/09/2020	02/15/2039
0019999999	 Bonds - U.S. Special Revenue Obligations and all Non-Guara and Authorities of Government Subdivisions - Issuer Obligat 	anteed Obliq ts and Thei	gations of	Agencies	5.671.510	XXX	5.144.038	5.450.000	5.611.789	0	(23.046)	0	0	XXX	XXX	XXX	34.566	112,466	XXX	XXX
Ronds - II S	Special Revenue and Special A		hlination	and all Non						ir Political Subdi		Mortgage-Backed S			۸۸۸	۸۸۸	34,300	112,400	۸۸۸	٨٨٨
	FH SB0492 - RMBS	JOGGGINGITE U	4	1.4	1,937,950	90.1342	1,889,341	2,096,143	1,950,497	ii ioiittoai oubul	8.863	mor tgago-backed o	000111100	2.000	3.623	MON	3.494	41,923	06/21/2022	10/01/2035
3132D5-6Q-0	FH SB8079 - RMBS		4	1.A	102,123	90.2485	88,288	97,828	101,036		(224)			2.000	1.279	MON	163	1,957	12/11/2020	12/01/2035
3132D6-A5-9	FH SB8128 - RMBS		44	1.A	2,009,988	89.5499	1,959,787	2,188,486	2,027,730		11,183			2.000	3.620	MON	3,647	43,770	06/21/2022	11/01/2036
	FH SB8112 - RMBS	ļ	4	1.A	621,348	92.1709	547 , 344	593,836	615,106		(1,560)			2.500	1.699	MON	1,237	14,846	06/18/2021	07/01/2036
3132DV - LE - 3		ļ	ļ4	1.A	434,870	86.8098	451,769	520,413	434,884		14			2.500	4.897	MON	1,084	4,337	08/25/2023	10/01/2050
3132DW-AW-3 3132DW-BG-7		·····	4	1.A	128,023 220,792	82.3337 77.6065	101,535 182,620	123,322 235,315	127,282		(96) 326			2.000 1.500	1.615 2.206	MON	206 l. 294	2,466	12/11/2020 02/07/2022	01/01/2051 04/01/2051
	FHS 278 A7 - CMO/RMBS	·	4	1.A	156,617	94.9616	135,205	142,379	159 . 145		180			4.000	1.846	MON	475	5,695	01/20/2021	09/15/2042
3133AD-UW-4		†	4	1.4	129.469	81.9069	102,111	124,668	128,741		(94)			2.000	1.610	MON	208	2,493	12/11/2020	12/01/2050
3133GA-6P-6			4	1.A	143,612	90.2465	124,396	137,840	142,150		(295)			2.000	1.318	MON	230	2,757	12/07/2020	12/01/2035
	FH QN3688 - RMBS		4	1.A	117,729	90 . 1062	101,529	112,677	116,456		(268)			2.000	1.247	MON	188	2,254	12/07/2020	10/01/2035
3133GA-VM-5			4	1.A	113,577	90.2849	97 ,951	108,491	112,279		(270)			2.000	1.222	MON	181	2,170	12/11/2020	11/01/2035
3133GA - X3 - 5		.	4	1.A	119,802	90.1201	103,506	114,853	118,534		(260)			2.000	1.287	MON	191	2,297	12/07/2020	11/01/2035
	FH RC1727 - RMBS	·	4	1.A	187,589	89.4349	160,718	179,703	185,589		(407)			2.000	1.284	MON	300	3,594	12/11/2020	12/01/2035
3137F8-PH-0	FHR 5068 HB - CMO/RMBS FN BQ2352 - RMBS	·	4	1.A	263,706 91,579	93.2657 86.9559	243,286 75,398	260,853 86,708	263,495 90.773		81 (91)			1.000 2.500	(0.114) 1.926	MON MON	217 181	2,609 2,168	01/20/2021 12/11/2020	05/15/2039 09/01/2050
3140L6-ML-5		·	⁴	1.A	218,720	77.5470	180.768	233 , 107	219.531		308			1.500	2.208	MON	291		02/07/2022	03/01/2051
3140QG-A8-0		·	4	1.A	108.078	86.3278		102,322	107.060		(107)			2.500	1.942	MON	213	2,558	12/11/2020	12/01/2050
	FN CB0615 - RMBS		4	1.A	645,360	92.8461	572,021	616,096	638,903		(1,616)			2.500	1.675		1,284	15,402	06/18/2021	05/01/2036
3140QL -BN -5	FN CB0944 - RMBS		44	1.A	696,179	92.8478	616,708	664,214	688,989		(1,785)			2.500	1.675	MON	1,384	16,605	06/18/2021	06/01/2036
3140X7-2N-8			4	1.A	41,653	89.9986	35,851	39,836	41,204		(99)			2.000	1.225		66	797	12/11/2020	10/01/2035
3140X7-6B-0		ļ	44	1.A	128,673	92.8390	112,697	121,390	126,857		(388)			2.500	1.467	MON	253	3,035	12/07/2020	09/01/2035
3140X7-VB-2		·	4	1.A	124,054	93.1439	109,614	117,682	122,447		(333)			2.500	1.571	MON	245	2,942	12/07/2020	08/01/2035
3140X8-F8-5 3140X8-QE-0		·	⁴	1.A	120,187 111,917	92.7756 93.1404	105, 162	113,351 106,145	118,455 110,447		(355)			2.500	1.478 1.570	MON	236 L	2,834 2,654	12/07/2020 12/07/2020	10/01/2035 10/01/2035
3140XF-U5-8			⁴	1.A	193.076	83.2709	166.230	199.626	193,419		135			2.000	2.374	MON	333	3,993	02/08/2022	09/01/2051
3140XG-PR-4		·	4	1.A	2.004.527	90.0167	1,959,651	2.176.985	2.019.059		9.569			2.000	3.679	MON	3.628	43.540	06/21/2022	03/01/2037
3140XM-Q6-6			4	.1.A	277,546	85.9074	278,195	323,831	277,302		(244)			2.500	4.532	MON	675		12/21/2023	05/01/2052
31418D-2S-0	FN MA4384 - RMBS	ļ	4	1.A	666,621	92.1644	586,877	636,772	659,671		(1,673)			2.500	1.699	MON	1,327	15,919	06/18/2021	07/01/2036
31418D-U9-1		ļ	4	1.A	106,029	92.7196	93,601	100,950	104,648		(263)			2.500	1.659	MON	210	2,524	12/07/2020	12/01/2035
	FN MA4237 - RMBS	ļ	ļ4	1.A	128,196	82.1469	101,434	123,479	127,455		(96)		ļ	2.000	1.614	MON	206	2,470	12/11/2020	01/01/2051
314180-78-2	FN MA4238 - RMBSFEDERAL NATIONAL MORTGAGE	 	ł4	1.A	108,444	85.7840	88,476	103 , 138	107,477		(101)			2.500	1.989	MON	215	2,578	12/11/2020	01/01/2051
31418D-VX-7	ASSOCIATION -		4	.l1.A	128,392	90.2566	111,233	123,241	127,070		(259)			2.000	1.333	MON	205	2,465	12/07/2020	01/01/2036
	- Bonds - U.S. Special Revenue	and Specia	al Assessm		1		,_50				\			1		1				
	Obligations and all Non-Guara	anteed Oblig	gations of	Agencies																
	and Authorities of Government	ts and Theil	r Politica	ıl -												l				
	Subdivisions - Residential Mo				12,586,426	XXX	11,670,499	13,025,680	12,585,340	0	19,474	0	0	XXX	XXX	XXX	23,287	262,676	XXX	XXX
	Special Revenue and Special A	ssessment 0	bligations							ir Political Subdi		Mortgage-Backed Se	curities	2 000	4 074	I MON	0.500	05.075	00/40/0000	1 00/05/0055
	FHMS K-147 A2 - CMBS	 	·····4	1.A	935,058	89.9647	931,135	1,035,000	942,758		7,701			3.000	4.271	MON	2,588	25,875	02/10/2023	06/25/2055
	FHMS K-151 A2 - CMBSFHMS K-F148 AS - CMBS	 	44	1.A	3,379,688	95.3691 100.2917	3,337,918	3,500,000	3,388,082 170,146		8,394 11			3.800 6.171	4.240 6.244	MON	11,083 L	110,833	02/13/2023 12/27/2022	11/25/2032
	FHMS K-511 A2 - CMBS	†	14	1.A	249,282	102.0940	255,235	250,000	249,282					4.860	4.901		1.013		12/2//2022	10/25/2028
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The contract The									Showing All L	ong-Term BON	IDS Owned Dece	mber 31 of Current \	Y ear								
Part Designation Designa	1	2				7	Fair	Value	10	11											
Precision Prec			F		Designation , NAIC Designation Modifier and SVO		Rate Used to Obtain	Ü		Adjusted	Unrealized Valuation	Current Year's	Current Year's Other Than Temporary	Total Foreign Exchange Change		Effective		Admitted Amount	Amount Rec.	21	Stated Contractual
Telegraph Part 1.5 Separate Separa		Description		, ,					1 1							ı				Agguired	
Billy allow and if the Generation of the Generation of Appeles Sealest From 1 to 1						Cost	value	value	value	value	(Decrease)	Accretion	Recognized	B./A.C.V.	OI	OI	Paid	Accrued	rear	Acquired	Date
Schlerinker - Chemerical Margings Stated Services - Chemerical Margings Stated	000000000	Obligations and all Non-Guara	anteed Obl	ligations o	f Agencies																
		and Authorities of Government	ts and The	eir Politic	al	. 70., 100				4 750 007		40.400	•		VVV	,,,,,,		44.007	440 440	VVV	VVV
Silipating and all Residence de Chippating of Agricus Section Section Section (April 1985) and all Residence and Section (April 19	000000000					4,734,160	XXX	4,694,784	4,955,000	4,750,267	0	16,106	0	0	XXX	XXX	XXX	14,887	146,442	XXX	XXX
Teach Teach and Recolarizations Teach Discriptions Teach Discrip	0909999999	Obligations and all Non-Guara and Authorities of Government Subdivisions - Subtotals - U Assessment Obligations and a	anteed Oblis and The S. Specia II Non-Gua	ligations o eir Politic al Revenue aranteed Ob	of Agencies al and Special digations of	22 992 095	ууу	21 509 321	23 430 680	22 947 396	0	12 533	0	0	ууу	yyy	ууу	72 741	521 583	ууу	ххх
Conference Con	Bonds - Indu					22,002,000	жж	21,000,021	20,400,000	22,547,000	• 1	12,000		Ů	ΛΛΛ	XXX	AAA	12,141	021,000	жж	AAA
0.5503-P1. BIT OF 14.0 CP 14.0	031162-DR-8_	AMGEN INC.		1,2	2.A FE							674					MS				
			 			1,870,000		1,690,689				/7 040)									
1997 1997	05583.J-AC-6		·····					281 071								1 652					
RESTITATION 1	05971K-AK-5	BANCO SANTANDER SA		Ś	1.F FE	800,000	99.9953	799,962	800,000	800,000					5.742	5.741	JD	2,932	2,804	06/23/2021	06/30/2024
ETH ISSEL GEORIESS MEDICAL OSCILIAN-1 CHARLES MEDICAL 1 1 1 1 1 1 1 1 1			 	2														627			
Company Comp	0030/1-WW-3		····		1.F FE	2,2/1,49/	91 .4703	2,217,449	2,2/5,000	2,2/4,304		1,1/0			0.020	0.0//	JJ		14,219	1 / 100 / 202 1	9770972024
CONSTRUCTION 1 2 2 F 3 486 334 100 6266 3 595 843 3 470 000 3 595 500 161 5 5 5 5 5 5 5 5 5		CENTER INC.	ļ		1.G FE												JJ				
209111-C7-7 Fig. 1 Van. 1.2 2.4 Ft 3.483 3.34 103 6266 3.565 8.43 3.470,000 5.562 18 (11,930) 3.750 1.373 1.8 1.700 1.	10922N-AG-8		ļ	1,2	2.C FE	305,275	101.4001	253,500	250,000	288,477		(5,668)			5.625	2.866	MN	1,797	14,063	12/10/2020	05/15/2030
218848-4-7-1 QUEENTIEVE ANGENIX IA. E. 2 A FE 502 200 56 5824 500 104 525 000 1,160 477 11070	209111-GF-7			1 1 2	2 A FF	3 468 334	103 6266	3 595 843	3 470 000	3 468 495		161			5 200	5 206	MS	60 147	94 230	02/21/2023	03/01/2033
EQUITABLE FINANCIAL LIFE	21684A - AF - 3	COOPERATIEVE RABOBANK UA)		592,200	95.8294	503,104	525,000	556,218		(11,928)			3.750	1.373	JJ	8,750	19,688	12/08/2020	07/21/2026
244091 N.3 5 (0.69. FAND NG	23345M-AC-1		ļ	1,2	2.C FE	1,155,234	89.4528	1,153,941	1,290,000	1,169,447		11,079			4.300	5.733	A0	11,710	55,470	09/15/2022	04/15/2032
337378 4T 5. FERRAL RELY TO LP	29449W-7M-3				1 F FF	1 267 549	90, 2650	1 146 366	1 270 000	1 268 739		487			1 300	1 340	J.J.	7 751	16 510	07/07/2021	07/12/2026
September Column	313747-BB-2	FEDERAL REALTY OP LP	I	1,2		1,892,897	92.1390	1,746,034	1,895,000	1,894,015		455			1.250	1.275		8,949	23,688	07/09/2021	02/15/2026
30287-41-6, NC. 1.2 2.8 FE 199.996 104.9977 209.995 200.000 199.999 10 5.5 857 5.87 8S, 3.449 9.534 11/19/2022 03/15/2030 37563-6F-9, GILEAD SCIENCES INC. 1.2 2.8 FE 44.9687 101/1457 555.156 450.000 44.9141 5.55 5.	337738-AT-5		ļ	1,2	2.B FE	1,631,175	96.3520	1,445,280	1,500,000	1,564,843		(27 , 182)			3.200	1.313	JJ	24,000	48,000	07/12/2021	07/01/2026
370334-Cf-9 GENERAL MILLS INC. 1.2 2 8 FE	36267V-AH-6	INC.		1 2	2 B FF	199 996	104 9977	209 995	200 000	199 999		10			5 857	5 857	MS	3 449	9 534	11/09/2022	03/15/2030
38141-5249-3 (DLDMAN SACHS GROUP IN. 1.2 2 A FE 3.44 4.294 1.25 541 0.2714/2023 2.24 552081-4x-7 1.0700 1.25 4.8 FE 3.34 2.25 59 7.394 3.30 39.298 340,000 3.489,040 4.680,000 1.58 31 5.5703 1.033 3.00 4.172 1.95 5.032 1.274 1.2023 2.24 1.24 1.24 1.25 1.24 1.24 1.25 1.24 1.24 1.25 1.24 1.24 1.25 1.24 1.24 1.24 1.24 1.24 1.24 1.24 1.24	370334-CT-9	GENERAL MILLS INC				449,087	101 . 1457	455 , 156	450,000	449,141		55			4.950	4.976	MS	5,693	11,138	03/27/2023	03/29/2033
55208-14k-7 VYONDELBASELL MOLSTRIES N			ļ																		
GOST-17-CC-6 MISSISSIPPI PNIERCO 2. A FE 470,000 99.8820 469.445 470,000			 					3,467,804								1 033	FA				
637/43/F-B/P-B, COPERATIVE FIN 1.2		MISSISSIPPI POWER CO																			
PENSER TRUCK LEASING CO LP. 1,2 2,8 FE 587,890 98.1577 515,328 525,000 541,067 (15,532) 3.950 0.937 MS 6,394 20,738 12/16/2020 0.3/10/2025 74256L EK-1 11 11 11 11 11 11 11	C2742U FW 0			1 , ,	1	200 000	04 0007	257 477	200 000	200 500		400			4 000	4 050		470	2 000	00/00/0004	00/45/2020
PRINCIPAL LIFE GLOBAL FUNDING TA256L F.K.T. FR. F. F. F. F. F. F.			 													1.050 0 937	JD MS				
PROTECTIVE LIFE GLOBAL 1.E FE			1		2.0 / C	, , , , , , , , , , , , , , , , , , , ,		.,	.,,,,,	,		, , , , ,						, , , ,	.,		
T4368C-BF-0 FUNDING 1.E FE	74256L -EK - 1	PROTECTIVE LIFE GLOBAL	 		1.E FE	568 , 186	91.8383	528,070	575,000	571,879		1,511			0.875	1.146	JJ	2,362	5,031	07/12/2021	01/12/2026
Total Control of the Control of th	74368C-BF-0		<u> </u>		1.E FE	1,140,000	97.5681	1,112,276	1,140,000	1,140,000					0.781	0.781	[JJ]	4,353	8,903	06/28/2021	07/05/2024
SIEMENS SIEM	75524K - NH - 3	CITIZENS BANK NA			2.A FE	584,408	95.2137	523,675	550,000	560,101					2.250	0.758	A0	2,166	12,375	12/17/2020	04/28/2025
82620K - AX - 1. FINANC IERINGSMAATSCHAPPIJ NV C. 1 1. E FE	/9466L-AG-9		 	1,2	1.F FE	1,973,993	97 .4143	1,923,932	1,975,000	1,9/4,818		336			0.625	0.642	JJ	5,692	12,344	06/29/2021	07/15/2024
853496-AD-9. INC.	82620K-AX-1	FINANCIERINGSMAATSCHAPPIJ NV		2 1	1.E FE	894,785	98.9985	886,037	895,000	894,986		72			0.650	0.658	MS	1,778	5,818	03/02/2021	03/11/2024
87162W-AD-2. TD SYNNEX CORP 1, 2 C FE 389,727 97.5066 380,276 390,000 389,944 91 1.250 1.274 FA 1,923 4,875 07/29/2021 08/09/2024 876128-BU-5. TARGA RESOURCES PARTNERS LP 2 C FE 199,645 91.2500 209,875 230,000 202,442 2,619 4.000 5.893 JJ 4,242 9,200 12/05/2022 01/15/2032 92857W-BH-2. VODAFONE GROUP PLC. C. 1 2.8 FE 109,351 99.9216 99.922 100,000 100,125 (3,059) 3.750 0.675 JJ 1,719 3,750 12/16/2024 01/1	853496-AD-9	INC	<u> </u>	1,2	4.A FF	11,605	96.0000	10,560	11,000	10,560	805	(90)			4.750	3.874	JJ	241	523	12/09/2020	01/15/2028
92857W-BH-2_VODAFONE GROUP PLC	87162W-AD-2		ļ		2.C FE	389,727	97 . 5066	380,276	390,000	389,944		91			1.250	1.274	FA	1,923	4,875	07/29/2021	08/09/2024
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer			 	2										 							
Obligations 32,694,444 XXX 31,449,073 32,836,000 32,402,148 805 (67,479) 0 0 XXX				(Unaffilia			99.9210	99,922	100,000	100 , 125		(0,059)			3.100	0.0/5	JJ			12/ 10/2020	10/2024
		Obligations		`	,	- / /		31,449,073	32,836,000	32,402,148	805	(67,479)	0	0	XXX	XXX	XXX	301,655	765,425	XXX	XXX
			filiated)	- Commerci				455,005		450.001		(40, 400)			0.005	7.040	I MON	5.055.1	05.007	00/40/0000	00/47/0050

SCHEDULE D - PART 1

Showing All I	ong Torm BONDS	Owned December	31 of Current Year

	0	0-		1 0	- 1	F-i-	Value	10			mber 31 of Current					Interne			D-	
1	2	3 4	odes	6	'	R Fair	value q	10	11		ange in Book / Adjust		15	40	47	Interes		- 00		ites
		3 4 F O r	5	NAIC Designation , NAIC Designation		, c	9			12	13	14 Current Year's Other	Total Foreign	16	17	18	19	20	21	22
		e		Modifier		Rate Used			Book/	Unrealized		Than	Exchange				Admitted	Amount		Stated
		i	l	and SVO		to Obtain		_	Adjusted	Valuation	Current Year's	Temporary	Change		Effective	l	Amount	Rec.		Contractual
CUSIP	.	_ g	Bond	Administrat-	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	In In	Rate	Rate	When	Due &	During		Maturity
Identification		Code n		ive Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
1039999999	- Bonds - Industrial and Misce		Unattiliate	ea) -	498.423	XXX	455.025	0	458.001	٥	(40, 400)	_	ا ۱	XXX	XXX	XXX	5.955	65,937	XXX	XXX
Dondo Indu	Commercial Mortgage-Backed Se strial and Miscellaneous (Unaff	curres	Othor Loo	n Doolsod and			400,020	0	400,001	0]	(42,128)	U	U	۸۸۸	۸۸۸	۸۸۸	0,900	00,937	۸۸۸	۸۸۸
016274 40 2 1	ADC 221 A2 - ABS	TITALEU) ·	- other Loai	1.G FE	82,091	100.6494	85,552	85,000	83,085 L		885			6.350	6.631	MON	240	5,412	11/07/2022	10/15/2047
125110-AR-5	CCG 232 A2 - ABS		·	11.6 FE	154,997	100.0494	157,636	155,000	155,022		25			6.280	6.278	MON	460	811	11/07/2023	04/14/2032
14316K - AA - 3	CGMS 212 A1 - CD0	C	4.5	1.A FE	430,000	99.5178	427,927	430,000	430,000					6.757	6.803	JAJ0		26,386	02/26/2021	04/20/2034
	EFF 232 A2 - ABS		4	1.A FE	529,909	100 . 1946	531,031	530.000	529.872		(37)			5.560	5.566	MON	900	16.371	05/23/2023	04/22/2030
34528Q-HV-9	FORDF 231 A1 - ABS.		4	11.A FE	1,489,989	99.9603	1,489,409	1,490,000	1,489,991		2			4.920	4.971	MON		42,559	05/09/2023	05/15/2028
	FORDR 2023-REV2 A - ABS		44	1.A FE	369,878	102.2322	378,259	370,000	369,888		9			5.280	5.346	MON	868	6,892	08/01/2023	02/15/2036
	HWIRE 231 A2 - ABS		4	1.F	135,000	98.7828	133,357	135,000	135,000					5.687	5 . 687	MON	213	4,436	05/16/2023	05/20/2053
	KKR_17R AR - CDO		4 , 5	1.A FE	650,000	99.5000	646,750	650,000	650,000					6 .625	6 . 695	JAJ0	9,364	39 , 456	03/15/2021	04/17/2034
	PFSFC 21B A - ABS		4	1.A FE	564,094	96.9489	581,693	600,000	581,145		17,051			0.770	6.000	MON	205	2,695	05/31/2023	08/17/2026
/3328Q-AD-6	PFAST 231 A4 - ABS SIDC 233 A2 - ABS		4	11.A FE	459,931	99.7841	459,007	460,000	459,774		(156)			4.720	4.722	MON		12,545	05/17/2023	06/23/2031
	TPRK 1 A1 - CDO		4.5	1.G FE	119,937 400.000	96.6983 99.2531	120,873	125,000 400,000	119,948		!!			5.900 6.545	6.220 6.306	MON JAJO	5,600	840 23.957	11/08/2023 03/22/2021	10/26/2048 04/17/2034
	TALNT 2023-1 A - ABS		4, J	1.A FE 1.A FE	199.948	100.8273	201,655	200.000	199.952		Λ			4.930	4.987	MON		4,108	07/18/2023	06/25/2036
	- Bonds - Industrial and Misce	Hangous /	Unaffiliate		133,340	100.0273	201,000	200,000	100,002						4.307	MOIN	104	4, 100	9171072020	y012312030
1043333333	Loan-Backed and Structured Se	curities	onarrirate	su) - other	5.585.773	XXX	5.610.160	5.630.000	5.603.677	0	17.794	0	0	XXX	XXX	l xxx l	29.098	186.469	XXX	XXX
1109999999	- Bonds - Industrial and Misce		Unaffiliate	ed) -	0,000,		0,010,100	0,000,000	2,222,211	-	,		-					100,100		
	Subtotals - Industrial and Mi	scellaneoù	ıs (Unaffili	iated)	38,778,641	XXX	37,514,258	38,466,000	38,463,825	805	(91,812)	0	0	XXX	XXX	XXX	336,708	1,017,831	XXX	XXX
2419999999	- Bonds - Total Bonds - Subtot	als - Issu	er Obligati	ions	41,998,610	XXX	40,180,570	41,841,000	41,631,954	805	(98,307)	0	0	XXX	XXX	XXX	367,784	905,187	XXX	XXX
2429999999	- Bonds - Total Bonds - Subtot	als - Resi	dential Mor	rtgage-																
	Backed Securities				12,586,426	XXX	11,670,499	13,025,680	12,585,340	0	19,474	0	0	XXX	XXX	XXX	23,287	262,676	XXX	XXX
2439999999	- Bonds - Total Bonds - Subtot	als - Comm	mercial Mort	tgage-Backed	5 000 500	VVV	5 440 000	4 055 000	5 000 000	0	(00, 000)			VVV	VVV	VVV	00.040	040 070	VVV	VVV
0.4.400000000	Securities	1 011			5,232,583	XXX	5,149,808	4,955,000	5,208,268	0	(26,022)	0	0	XXX	XXX	XXX	20,843	212,379	XXX	XXX
2449999999	- Bonds - Total Bonds - Subtot Structured Securities	ais - Uthe	er Loan-Back	ked and	5.585.773	XXX	5.610.160	5.630.000	5.603.677	0	17.794	0	0	XXX	XXX	XXX	29.098	186.469	XXX	XXX
	51.4014104 0004111100				5,500,775	7///	5,510,100	5,500,000	0,000,011	0	17,734	0	<u> </u>	AAA	7///	AAA	20,000	100,400	AAA	AAA
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25099999	99 Total Bonds		+	+	65.403.392	XXX	62.611.038	65.451.680	65.029.240	805	(87.061)	n	0	XXX	XXX	XXX	441.011	1.566.710	XXX	XXX
20000000	oo rotal Dollas				00,400,002	ΛΛΛ	02,011,000	00,401,000	00,020,240	003	(07,001)		U 0	ΛΛΛ	۸۸۸	ΛΛΛ	441,011	1,000,710	ллл	7///

Schedule D - Part 2 - Section 1

Schedule D - Part 2 - Section 2

SCHEDULE D - PART 3

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

1	2	3	4	nowing All Long-Term Bonds and Stocks ACQUIRED During Current Yea	6	7	8	9
'			7	J	0	,	O	
CUSIP					Number of	Actual		Paid for Accrued
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends
Bonds - U.S. Governme								
91282C-JE-2	JUNITED STATES TREASURY		11/.16/2023	Unknown	XXX	2,557,969	2,550,000	5,604
0109999999 - Bonds	- U.S. Governments	<u> </u>			•	2,557,969	2,550,000	5,604
Bonds - U.S. Special	Revenue and Special Assessment and all Non-Guaranteed	Obligations of Agencies	and Authorities o	f Governments and Their Political Subdivisions	<u>'</u>	, ,	<u> </u>	· · · · · · · · · · · · · · · · · · ·
	DALLAS FORT WORTH TEX INTL ARPT REV.		07./20/2023	LOOP CAPITAL MARKETS LLC.	XXX	45,000	45,000	
	FH SD7525 - RMBS.		08/25/2023	BOFA SECURITIES, INC.	XXX	448,852	537 , 146	
	FHMS K-147 A2 - CMBS			TORONTO DOMINION SECURITIES.	XXX	935,058	1,035,000	1,208
3137H9-JG-5	FHMS K-151 A2 - CMBS		02/.13/2023	BOFA SECURITIES, INC	XXX	3,379,688	3,500,000	
3137HB-3G-7	FHMS K-511 A2 - CMBS			BOFA SECURITIES, INC.	XXX			203
3137HB-3G-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		11/28/2023	BOFA SECURITIES, INC.	XXX	249,282	250,000	
	FN FS5876 - RMBS		12/21/2023	J.P. MORGAN SECURITIES LLC.	XXX	277,546	323,831	585
	MIAMI-DADE CNTY FLA SEAPORT REV			STIFEL, NICOLAUS & CO., INC.	XXX	25,000	25,000	
		Non-Guaranteed Obligat	ions of Agencies a	nd Authorities of Governments and Their Political Subdivisions		5,360,425	5,715,977	8,618
	nd Miscellaneous (Unaffiliated)		0014510000	ALTIODAUD ALADU MARKETA INA	The same of the sa	0.004.004.1	0.005.000	
	AMGEN INC.			CITIGROUP GLOBAL MARKETS INC.	XXX	3,284,621	3,295,000	
	BANK 2023-BNK45 XA - CMBS		02/10/2023	BOFA SECURITIES, INC WELLS FARGO SECURITIES, LLC.	XXX	500,129	455,000	4,38
	CCG 232 A2 - ABS				XXX	154,997	155,000	
	EFF 232 A2 - ABS.		02/21/2023 05/23/2023	WELLS FARGO SECURITIES, LLC	XXX	3,468,334 529.909	3,470,000	
	FORDF 231 A1 - ABS.			J.P. MURGAN SECURITIES LLC	XXX	1.489.989	1.490.000	
	FORDR 23REV2 A - ABS.			BOFA SECURITIES, INC.		369,878		
	GENERAL MILLS INC.			BARCLAYS CAPITAL INC.		449.087	450,000	
	GOLDMAN SACHS GROUP INC			GOLDMAN SACHS & CO.		3,441,094	4.060.000	
	HWIRE 231 A2 - ABS			MORGAN STANLEY & CO. LLC	XXX	135.000	135.000	
	PESEC 21B A - ABS.			WELLS FARGO SECURITIES. LLC.	XXX	564.094	600.000	218
	PFAST 231 A4 - ABS			WELLS FARGO SECURITIES, LLC.	XXX	459.931	460.000	
	SIDC 233 A2 - ABS		11/08/2023	SMBC NIKKO SECURITIES AMERICA. INC.	XXX	119.937	125,000	
	TALNT 231 A - ABS			MITSUBISHI UFJ SECURITIES (USA). INC.	XXX	199,948	200.000	
	s - Industrial and Miscellaneous (Unaffiliated)			\/;	T	15.166.946	15.340.000	
	- Subtotals - Bonds - Part 3					23.085.341	23.605.977	78,994
	- Subtotals - Bonds					23.085.341	23.605.977	78.994
200000000 201100	500,000					20,000,011	20,000,011	10,00
								I
								1
								I
						I		
								<u> </u>
6009999999 Total	ls			<u> </u>		23,085,341	XXX	78,99

Column C		Showing all Long-Term Bonds and Stocks SOLD PEDEFMED or Otherwise DISPOSED OF During Current Year																		
Part				_		Showing all	Long-Term I	Bonds and St		REDEEMED o				Year						
Part	1	2 3	4	5	6	7	8	9	10	4.4				45	16	17	18	19	20	21
	Identi- fication			Name of Purchaser	Shares of	Consideration	Par Value	Actual Cost	Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other-Than- Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Adjusted Carrying Value at	Exchange Gain (Loss) on	(Loss) on	(Loss) on	Interest/Stock Dividends Received	Contractual Maturity
			44/45/0000	M-t	I vvv	0 400 000 [0 400 000	0.000.400	0 200 020		7 470		7 470	ı	0 400 000		1		00,000	44/45/0000
Sept. Sep. Sept. Sept. Sept. Sept. Sept. Sept. Sept. Sept.			11/15/2023	maturity @ 100.00	.					Λ		Λ		0		0	0			
			and all Non-Gua	aranteed Obligations of Agen	ncies and Author					0	7,170	•	7,170	ı	2,400,000	Ů	• • • • • • • • • • • • • • • • • • • •		00,000	AAA
1970 1970		BRAZOS TEX HIGHER ED AUTH INC																		
1905-1-10 1905											00.000		0					0		
2005-04-02 19 2010 - 920			12/01/2023														0			
1909-1-19 1909																	0			
1925 1925				-,														0		
1525-14-12 Fig. 2019 Fig	3132DV - LE - 3.	FH SD7525 - RMBS	12/01/2023	Paydown	XXX		16,733										0	0	84	
1937 196 196 197	3132DW-AW-3.	FH SD8121 - RMBS		Paydown		8,237	8,237	8,551			(271)		(271)		8,237		0	0	90	01/01/2051
1975 4 Pr. 1985 1971 729 299-08 1971 729 299-08 320				.,													0	0		
19359-6-9-1 Pr 39479- 1988 12917202 Pryshom XXX 1,740 T. 400 T. 200 T.				.,													0	0		
STANGA-T-F, PR 00089 - 988				.,														0		
3333-4-5, Fr 94(22) - 8885. 1,200/2023, Poptors 300, 1,470				. ay ao																
33331-4-6 Pr 06026 - 988				.,													0			
153377-4-1, Pa (1777 - 1986)				.,	XXX												0	0		
15/73-94-1, Pe 500: 80: -0.07086 1.0701-202. Peptons XXX				l '	XXX													0		
SAMPAG-4-0 ORFINE 1907 1908 1907 1908 1907 1908 1907 1908 1907 1908 1907 1908 1907 1908 1907 1908 1908 1907 1908	3137F8-PH-0.	FHR 5068 HB - CMO/RMBS	12/01/2023	Paydown					88,553		(861)							0	470	
51460-54-0 PLOE33 - RBS				Paydown														0		
540007-48_R PG (30815 - NRS)				.,														0		
54600_545_F N. ESPM4 - NRS				,													0	0		
SHADT, 24-8, PI FMASS 12011/2023, Paydom JAX 5, 948 5, 947 5, 959 (201 (201 1.96)				.,													0	0		
344007-86-0 Pir FM445 NRS				l '																
3400.7-9-2 Pt PM2029 - 8885 12011/2023 Psycholom XXXX 15.973 15.973 15.973 15.838 15.665 (660) (1602) (1712) (,																
34000.8-F-5. Pic Pikeligo 1988 12011/2023, 2pytdorn XXX				.,																
34/002-E-0_F NMS22 - NBS				.,												•		0		
33408-9-4 N FS1333 FMRS 1,701/12022 Paydom XXX 7,6 x					XXX													0		
314180-28-0 FN MA393 - RNBS 12/01/2023, Paydom				Paydown														0	158	09/01/2051
314180-1-1, PH MAZ07 - RMS 12/01/2023, Paydom XXX 15.472 15.472 16.259 16.079 (607) 15.472 0 0 0 219 12/01/2025 314180-1-1, PH MAZ07 - RMS 12/01/2023, Paydom XXX 8.052 8.052 8.300 8.318 (266) (326) (326) (326) (326) (7.62) (326)				Paydown													0	0		
314180-V7-4_ FN MAZ33 - RNBS. 1,2/01/2023, Paydom XXX. 8,052 8,052 8,360 8,318 (266) (266) (266) (8,052 0 0 0 88 0,1/01/2051, S14180-V8-2 NNBS. 1,2/01/2023, Paydom XXX. 7,626 7,626 8,018 7,954 (328) (328				. ay ao													0	0		
314180-18-2 PN MAZ28 - RNBS. 12/01/2023, Paydown. XXX. 7,626 R,6018 T,954 RDERN MAZ28 - RNBS. 12/01/2023, Paydown. XXX. 15,284 1				.,														0		
FEDERAL NATIONAL MORTGAGE 12/01/2023, Paydom, XXX 15,284 15,228 15,238 15,791 (507) (507) (507) (15,224 0.0 0.		1		-,																
462467-02-0, 10MA FIN AUTH SINGLE FAMILLY MTG REY MASSACHUSETTS ST HSG FIN ACY HSG MASSACHUSETTS ST HSG FIN ACY HS	314100-10-2.		12/01/2025	ayuuwii							(320)		(320)					0	104	01/01/2001
MASSACHUSETTS ST HSG FIN AGY HSG 12/29/2023, Call @ 100.00, XXX, 5.000 5.000 5.546 5.491 (43) (43) (43) 5.448 (448) (448) (12/9)/2023, Call @ 100.00, XXX, 5.000 5.000 5.544 5.439 (77) (77) 5.432 (432) (432) (432) (22) (10/10/2051, 20/9)/2023, (21) @ 100.00, XXX, 5.000 5.000 5.544 5.439 (77) (77) 5.432 (432) (0	0		
57587G-16-1 REV 1.12/29/2023, Call @ 100.00 XXX 5.000 5.000 5.546 5.491 (43) (43) (43) 5.548 (448) (448) (448) 1.51 0.6/01/2051 0.8756-H5-7 SOUTH DAKOTA HSG DEV AUTH 0.2/15/2023, Call @ 100.00 XXX 5.000 5.000 5.544 5.439 (7) (7) (7) 5.5432 (43) (43	462467 -Q2 - 0.		07/01/2023	Call @ 100.00	XXX	5,000	5,000	5,567	5,495		(29)		(29)		5,466		(466)	(466)	150	07/01/2051
83766C-H5-7, SOUTH DAKOTA HSG DEV AUTH 02/15/2023, Call 0100.00, XXX 5,000 5,000 5,544 5,439 (7) (7) (7) 5,432 (432) 432 22 11/01/2051. 0099999999 Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions 1,730,027 1,730,027 1,690,692 1,673,867 0 43,525 0 1,731,374 0 (1,346) 18,647 XXX Bonds - Industrial and Miscellaneous (Unaffiliated) 13607H-VC-3, CANADIANI IMPERIAL BAMK OF COMMERCE, C. 0.6/22/2023, Maturity 0100.00, XXX 1,000,000 1,000,000 999,030 999,19 8 1 1 13 2,500,000 249,945 249,987 13 13 2,500,000 249,945 249,987 13 13 2,500,000 249,945 249,987 2	57587G- IG-1		12/20/2023	Call @ 100 00	YYY	5 000	5 000	5 5/6	5 /101		(43)		(43)		5 448		(448)	(448)	151	06/01/2051
090999999 Bonds U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions 1,730,027 1,690,692 1,673,867 0 43,525 0 1,731,374 0 0 (1,346) (1,346) 18,647 XXX Agencies and Authorities of Governments and Their Political Subdivisions 1,730,027 1,730,027 1,690,692 1,673,867 0 43,525 0 1,731,374 0 0 (1,346) (1,346) 18,647 XXX		115-1											(7)							
Bonds - Industrial and Miscellaneous (Unaffiliated) 13607H-VC-3, CANADIAN IMPERIAL BANK OF COMMERCE. (C. 1.06/22/2023. Maturity @ 100.00. XXX. 250.000 250.000 250.000 249.945 249.987 1.3 1.3 1.3															, , , , , , , , , , , , , , , , , , , ,		(102)	(102)		
13607H-VC-3. CANADIAN IMPERIAL BANK OF COMMERCE. C. .06/22/2023. Maturity 100.00 XXX .250.000 .250.000 .249.945 .249.987 .13 .13 .250.000 .250.000 .250.000 .260.000			nts and Their F	Political Subdivisions	0	1,730,027	1,730,027	1,690,692	1,673,867	0	43,525	0	43,525	0	1,731,374	0	(1,346)	(1,346)	18,647	XXX
15189W-AM-2 CENTERPOINT ENERGY RESOURCES CORP. .03/02/2023 Maturity @ 100.00 XXX .1,000,000 .999,030 .999,919 .81 .81 .1,000,000 .3,500 .03/02/2023 .65339K-BU-3 .8EXTERA ENERGY CAPITAL HOLDINGS INC .03/01/2023 .Maturity @ 100.00 .XXX .890,000 .890,000 .899,910 .899,930 .7 .7 .890,000 .890,000 .2,893 .03/01/2023 .8EXTERA ENERGY CAPITAL HOLDINGS INC .02/10/2023 .Maturity @ 100.00 .XXX .390,000 .390,000 .389,967 .389,982 .18 .18 .18 .390,000 .00																				
65339K-BU-3, NEXTERA ENERGY CAPITAL HOLDINGS INC. 0.3/01/2023, Maturity © 100.00 XXX 890,000 899,000 889,911 899,993 7 7 7 890,000 92,893 03/01/2023. 817826-AA-8 7-EIEVEN INC. 0.2/10/2023, Maturity © 100.00 XXX 390,000 390,000 389,976 389,982 18 18 390,000 92,700																		0		
817826-AA-8. 7-ELEVEN INC. 0.2/10/2023 Maturity @ 100.00 XXX 390.000 390.000 389.676 389.982 1.8 18 390.000 0 1,219 02/10/2023. 1109999999 - Bonds - Industrial and Miscel laneous (Unaffiliated) 2,530.000 2,530.000 2,530.000 2,528.562 2,529.881 0 119 0 2,530.000 0 0 0 0 0 8,174 XXX 2509999997 - Bonds - Subtotals - Bonds - Part 4 6,660.027 6,660.027 6,660.027 6,660.379 6,596.578 0 50.813 0 50.813 0 6,661.374 0 (1,346) (1,346) 92,821 XXX 2509999999 - Bonds - Subtotals - Bonds - Subto											81		81				+	0		
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) 2,530,000 2,530,000 2,530,000 2,529,881 0 119 0 2,530,000 0 0 0 8,174 XXX 2509999997 - Bonds - Subtotals - Bonds - Subtotals - Bonds - Subtotals - Bonds 6,660,027 6,660,027 6,660,027 6,660,027 6,660,027 6,660,027 6,660,027 6,660,027 0,596,578 0 50,813 0 6,661,374 0 (1,346) (1,346) 92,821 XXX 2509999999 - Bonds - Subtotals - Bonds 6,660,027 6,660,027 6,660,027 6,660,027 6,660,027 6,600,027 6,600,027 6,600,027 0,596,578 0 50,813 0 6,661,374 0 (1,346) (1,346) 92,821 XXX											40		/							
2509999997 - Bonds - Subtotals - Bonds - Part 4 6,660,027 6,660,027 6,660,379 6,596,578 0 50,813 0 6,661,374 0 (1,346) 92,821 XXX 250999999 - Bonds - Subtotals - Bonds - Bonds - Bonds -				maturity 100.00						Λ		n		n		n	n			
250999999 - Bonds - Subtotals - Bonds 0 50,813 0 50,813 0 50,813 0 6,661,374 0 (1,346) (1,346) 92,821 XXX			(Silai i i i i atou)							0		Ü		Ů		0	(1,346)	(1,346)		
600999999 Totals 6,660,027 XXX 6,608,379 6,596,578 0 50,813 0 6,661,374 0 (1.346) (1.346) 92.821 XXX										0		-				0				
	60099999	99 Totals				6,660,027	XXX	6,608,379	6,596,578	0	50,813	0	50,813	0	6,661,374	0	(1,346)	(1,346)	92,821	XXX

Schedule D - Part 5

Schedule D - Part 6 - Section 1

Schedule D - Part 6 - Section 2

Schedule DA - Part 1

Schedule DB - Part A - Section 1

Schedule DB - Part A - Section 2

Schedule DB - Part B - Section 1

Schedule DB - Part B - Section 2

Schedule DB - Part D - Section 1

Schedule DB - Part D - Section 2

Schedule DB - Part E

Schedule DL - Part 1

Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH 2 3 4 5 6 7

	'		3	4	3	U	
	Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	
OPEN DEPOSITOR	NES		•				_
lls Fargo	New Jersey		5.300 4.800	100 260,881	9 0	(6,821,652))
019998 Deposits in		·ha a	4.000	200,001	0	85)
	e depository - Open Depositories	ХХХ	XXX)
0199999 Totals - Open Depositories	depository - Open Depositories	XXX	XXX	260,981	9	(6,821,567))
7100000 Totals - Open Depositories		AAA	AAA	200,001	9	(0,021,001)	ť
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200000 Tatal Ob D ''		VVV	vvv	000 001	^	(0.004.507)	+-
399999 Total Cash on Deposit		XXX	XXX	260,981	9	(6,821,567)	+
499999 Cash in Company's Office 599999 Total Cash		XXX	XXX	XXX 260,981	XXX 9	(6,821,567)	+
USSSSS TUIAI CASIT		۸۸۸		200,901	y	(0,021,007)	上
TO	TALS OF DEPOSITORY BALANCES ON THE	LAST DAY OF E	ACH MONT	TH DURING THE CU	RRENT YEAR		
anuary558	082 4 April 1 900 9	30 7 July		/175 070\	10 October	(2,746,3	- -
February 122	1,809,82 1,545 4. April 1,809,83 5. May 4,625,53	39 8 August	····	(175,970) (175,970)	10. October 11. November	(2,746,3	
·	,						

1. January	7. July
2. February 122,545 5. May 4,625,539 8.	B. August
3. March 3,641,990 6. June (175,970) 9.	9. September (2,749,273) 12. December (6,821,567)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

	Show Investments Owned December 31 of Current Year													
1	2	3	4	5	6	7	8	9						
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received						
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year						
All Other Money Mark	et Mutual Funds	•				, , ,	<u> </u>	ĭ						
262006-20-8	DREYFUS GVT CSH MGT INST.		12/01/2023	5.240	XXX	13,531		635						
31846V - 33 - 6	FIRST AMER:GVT OBLG X		12/29/2023	5.280	ХХХ	381,393	2,292	118						
262006-20-8 31846V-33-6 711991-00-0 825252-88-5 857492-70-6	TD BANK DEPOSIT SWEEP INVESCO GOV&AGENCY INST. SS INST INV:US GV MM PRM.	SD	12/01/2023		XXX		502,992	4,992,297						
825252-88-5	INVESCO GOV&AGENCY INST		12/29/2023	5.260	XXX	52,000,000	27,333							
857492-70-6	SS INST INV:US GV MM PRM		12/29/2023	5.310	XXX	52,000,000	289,171							
8309999999 - All	Other Money Market Mutual Funds					304,441,840	821,848	4,993,049						
														
		ļ				-								
														
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			İ											
960000000 Tota	Il Cash Equivalents		+	h		304,441,840	821,848	4,993,049						
0009999999 Tota	ii Casii Equivalents					304,441,040	021,040	4,993,049						

1.														
Line														
Number	Book/	Adjusted Carrying Value b	y NAI	C Designation Category For	ootnote	:								
1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 0	2C	\$ 0								
1C	3A	\$ 0	3B	\$ 0	3C	\$ 0								
1D	4A	\$ 0	4B	\$ 0	4C	\$ 0								
1E	5A	\$ 0	5B	\$ 0	5C	\$ 0								
1F	6	c 0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	PHEDULE E - PART 3 -	Deposits For		All Other Onesial Demosite	
				the Benefit of All Policyholders 3 4		All Other Special Deposits 5 6	
	States, etc.	Type of Deposits	Purpose of Deposits	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAL		·	, , ,		, , , ,	
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	ļ					
5.	CaliforniaCA		-				
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE		-				
	District of Columbia DC		-				
	Florida FL		-				
	Georgia GA						
	Hawaii HI						
	Idaho ID						
	Illinois IL						
	Indiana IN			 			
	lowa IA			-			
	Kansas KS	ļ					
	Kentucky KY			 			
	Louisiana LA			-			
	Maine ME	i		 			
	Maryland MD						
	Massachusetts MA			-			
	Michigan MI			-			
	Minnesota MN						
	Mississippi MS						
	Missouri MC		-				
	Montana MT		-				
	Nebraska NE	1	-				
29.	Nevada NV						
30.	New Hampshire NH		Danisad by Mary Large Danish of				
31	New Jersey NJ	ST	Required by New Jersey Department of Insurance	202,604,401	202,626,400		
	New Mexico						
	New York NY						
	North Carolina NC						
	North Dakota ND						
	Ohio OH						
	Oklahoma OK						
	Oregon OR						
	Pennsylvania PA						
	Rhode Island RI						
	South Carolina SC						
	South DakotaSD						
	Tennessee TN						
	Texas TX						
	Utah UT						
	Vermont VT						
	VirginiaVA						
	Washington WA						
	West Virginia W\						
	Wisconsin WI						
	Wyoming W\	,					
	American Samoa AS						
	Guam GU						
	Puerto Rico PR						
	U.S. Virgin Islands VI						
	Northern Mariana Islands MP						
	Canada CA	i					
			XXX	0	0	0	
	Aggregate Alien and Other OT	XXX	XXX	202,604,401	202,626,400	0	
	Total	^^^	^^^	202,004,401	202,020,400	0	
	OF WRITE-INS						
5801.							
				-			
				i		ı .	
5803.	Sum of remaining write inc for Lin	۵	-				
5802. 5803. 5898.	Sum of remaining write-ins for Lir 58 from overflow page Totals (Lines 5801 - 5803 + 5898	XXX	XXX	0	0	0	