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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

MUTUAL OF OMAHA INSURANCE COMPANY

NAIC Group Code 0261 (Current) 0261 (Prior) NAIC Company Code 71412 Employer's ID Number 47-0246511

Organized under the Laws of Nebraska, State of Domicile or Port of Entry NE

Country of Domicile United States of America

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

Incorporated/Organized 03/05/1909 Commenced Business 01/10/1910

Statutory Home Office Mutual of Omaha Plaza (Street and Number), Omaha, NE, US 68175 (City or Town, State, Country and Zip Code)

Main Administrative Office 3300 Mutual of Omaha Plaza (Street and Number)

Omaha, NE, US 68175 (City or Town, State, Country and Zip Code), 402-342-7600 (Area Code) (Telephone Number)

Mail Address 3300 Mutual of Omaha Plaza (Street and Number or P.O. Box), Omaha, NE, US 68175 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3300 Mutual of Omaha Plaza (Street and Number)

Omaha, NE, US 68175 (City or Town, State, Country and Zip Code), 402-342-7600 (Area Code) (Telephone Number)

Internet Website Address www.mutualofomaha.com

Statutory Statement Contact Amanda R. Hawkins (Name), 402-351-2402 (Area Code) (Telephone Number)

amanda.hawkins@mutualofomaha.com (E-mail Address), 402-351-3595 (FAX Number)

OFFICERS

Chief Executive Officer	James Todd Blackledge	Treasurer	Scott Lawrence Herchenbach
Corporate Secretary	Jay Alan Vankat	Actuary	Benjamin Roger Grohmann

OTHER

Timothy Scott Ault, Executive Vice President	Bradley Neal Buechler, Executive Vice President	Nancy Louise Crawford, General Counsel
Richard Raymond Hrabchak, Chief Financial Officer and Chief Investment Officer	Michael Alan Lechtenberger, Chief Information Officer	Elizabeth Ann Mazzotta, Chief Administrative Officer
Stacy Ann Scholtz, Executive Vice President		

DIRECTORS OR TRUSTEES

James Todd Blackledge	Edward John Bonach	James Richard Boyle
Kimberly Nicole Ellison-Taylor	Tamara Simpkins Franklin #	Wayne Gary Gates
Rodrigo López	Derek Ray McClain	Paula Rae Meyer

State of Nebraska
County of Douglas
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.

James T Blackledge	Jay A Vankat	Scott L. H
James T. Blackledge Chief Executive Officer	Jay A. Vankat Corporate Secretary	Scott L. Herchenbach Treasurer

Subscribed and sworn to before me this 10 day of November 2023

Celine Simonsen

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

General Notary - State of Nebraska
CELINE SIMONSEN
My Comm. Exp. Nov. 14, 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	5,369,333,606	0	5,369,333,606	4,930,425,543
2.	Stocks:				
	2.1 Preferred stocks	14,241,139	0	14,241,139	14,245,603
	2.2 Common stocks	2,596,901,845	7,751,720	2,589,150,125	2,556,710,037
3.	Mortgage loans on real estate:				
	3.1 First liens	469,323,093	0	469,323,093	437,644,631
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	86,794,741	0	86,794,741	40,753,050
	4.2 Properties held for the production of income (less $ 0 encumbrances)	4,887,555	0	4,887,555	4,906,555
	4.3 Properties held for sale (less $ 0 encumbrances)	9,752,059	0	9,752,059	9,646,600
5.	Cash ($ 3,465,241), cash equivalents ($ 8) and short-term investments ($ 15,500,000)	18,965,249	0	18,965,249	68,242,225
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	10,744,401	0	10,744,401	10,175,611
8.	Other invested assets	613,335,551	2,830,836	610,504,715	581,607,661
9.	Receivables for securities	393,625	0	393,625	4,367,077
10.	Securities lending reinvested collateral assets	252,698,264	0	252,698,264	281,644,682
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,447,371,128	10,582,556	9,436,788,572	8,940,369,275
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	59,824,898	0	59,824,898	50,883,802
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	208,215,794	2,338,170	205,877,624	207,172,256
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,036,855	0	3,036,855	2,965,223
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	3,707,110	0	3,707,110	3,488,792
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	34,511,324	0	34,511,324	21,093,785
18.2	Net deferred tax asset	245,512,268	171,764,025	73,748,243	79,018,152
19.	Guaranty funds receivable or on deposit	6,119,296	0	6,119,296	7,107,205
20.	Electronic data processing equipment and software	92,303,242	74,576,385	17,726,857	12,763,596
21.	Furniture and equipment, including health care delivery assets ($ 0)	2,168,370	2,168,370	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	225,521,195	0	225,521,195	212,584,573
24.	Health care ($ 0) and other amounts receivable	81,593	81,593	0	0
25.	Aggregate write-ins for other than invested assets	681,175,323	96,045,988	585,129,336	633,731,418
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,009,548,398	357,557,086	10,651,991,312	10,171,178,077
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	11,009,548,398	357,557,086	10,651,991,312	10,171,178,077
	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.	Life insurance cash value	566,277,627	0	566,277,627	614,977,207
2502.	Other miscellaneous assets	45,827,360	34,924,889	10,902,470	15,816,665
2503.	Prepaid expenses	41,603,371	41,603,371	0	(479,148)
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,466,966	19,517,727	7,949,239	3,416,694
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	681,175,323	96,045,988	585,129,336	633,731,418

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 0 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	0	0
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	4,650,371,629	4,391,314,716
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	0	0
4.	Contract claims:		
	4.1 Life	0	0
	4.2 Accident and health	674,599,927	663,954,784
5.	Policyholders' dividends/refunds to members $ 3,242 and coupons $ 0 due and unpaid	3,242	4,186
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 $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 38,700,830 accident and health premiums	38,700,830	48,003,977
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 455,856 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	455,856	1,322,347
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	19,086,465	21,384,725
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 3,594,078 and deposit-type contract funds $ 0	3,594,078	6,713,265
11.	Commissions and expense allowances payable on reinsurance assumed	38,023,355	45,856,382
12.	General expenses due or accrued	173,910,213	153,352,084
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	11,044,379	14,169,702
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	74,415,913	55,503,893
18.	Amounts held for agents' account, including $ 3,964,237 agents' credit balances	49,648,967	50,292,314
19.	Remittances and items not allocated	6,008,296	6,156,246
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	130,541,089	163,961,700
22.	Borrowed money $ 247,570,000 and interest thereon $ 13,441,734	261,011,733	49,104,260
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	150,172,012	129,832,288
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	5,500,000
	24.05 Drafts outstanding	11,464,773	10,232,163
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	1,194,339	0
	24.10 Payable for securities lending	252,698,264	281,644,682
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	62,955,577	61,284,732
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,609,900,938	6,159,588,445
27.	From Separate Accounts Statement	0	0
28.	Total liabilities (Lines 26 and 27)	6,609,900,938	6,159,588,445
29.	Common capital stock	0	0
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	711,156,733	710,997,741
33.	Gross paid in and contributed surplus	0	0
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	3,330,933,641	3,300,591,891
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	4,042,090,374	4,011,589,632
38.	Totals of Lines 29, 30 and 37	4,042,090,374	4,011,589,632
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,651,991,311	10,171,178,077
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	40,726,345	41,668,135
2502.	Deferred gain on affiliate exchanges	22,229,233	19,616,597
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	62,955,577	61,284,732
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	2,962,023,382	2,863,306,995	3,843,098,763
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	170,693,133	152,576,114	206,695,759
4.	Amortization of Interest Maintenance Reserve (IMR)	1,048,976	2,024,447	2,018,510
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	32,218,011	34,300,540	45,070,262
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	29,152,913	14,438,344	22,403,218
9.	Totals (Lines 1 to 8.3)	3,195,136,415	3,066,646,441	4,119,286,512
10.	Death benefits	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	0	0	0
13.	Disability benefits and benefits under accident and health contracts	2,265,538,357	2,107,822,054	2,823,915,684
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	27,847	16,677	19,702
18.	Payments on supplementary contracts with life contingencies	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	228,393,604	188,294,523	278,104,693
20.	Totals (Lines 10 to 19)	2,493,959,808	2,296,133,254	3,102,040,079
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	156,627,423	153,964,349	205,983,124
22.	Commissions and expense allowances on reinsurance assumed	333,153,649	356,889,441	477,758,178
23.	General insurance expenses and fraternal expenses	214,361,830	197,323,458	268,416,724
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,159,532	34,888,925	43,591,369
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27.	Aggregate write-ins for deductions	772,680	119,900,364	96,668,360
28.	Totals (Lines 20 to 27)	3,233,034,922	3,159,099,790	4,194,457,833
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(37,898,507)	(92,453,349)	(75,171,321)
30.	Dividends to policyholders and refunds to members	11,176	12,004	16,190
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(37,909,682)	(92,465,353)	(75,187,511)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,928,896	(5,304,027)	(5,448,331)
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)	(39,838,578)	(87,161,326)	(69,739,180)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 0 (excluding taxes of $ (332,088) transferred to the IMR)	6,948	(7,031,368)	(7,487,242)
35.	Net income (Line 33 plus Line 34)	(39,831,630)	(94,192,693)	(77,226,422)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,011,589,632	3,996,597,022	3,996,597,022
37.	Net income (Line 35)	(39,831,630)	(94,192,693)	(77,226,422)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,491,912	136,348,977	(112,299,967)	(20,318,974)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	26,264,545	11,629,762	(24,333,721)
41.	Change in nonadmitted assets	(31,916,443)	(47,134,908)	(13,766,826)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(5,409,344)	(95,909,690)	(89,192,290)
44.	Change in asset valuation reserve	(20,339,724)	39,265,307	31,122,732
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	158,992	148,305	200,167
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(34,774,631)	23,492,555	208,507,942
54.	Net change in capital and surplus for the year (Lines 37 through 53)	30,500,742	(275,001,330)	14,992,610
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,042,090,374	3,721,595,691	4,011,589,632
	DETAILS OF WRITE-INS			
08.301.	Other miscellaneous income	26,012,159	14,438,344	22,403,218
08.302.	Increase in accrued life insurance cash value	3,140,754	0	0
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)	29,152,913	14,438,344	22,403,218
2701.	Other deductions	772,680	649,920	909,892
2702.	Decrease in accrued life insurance cash value	0	119,250,444	95,758,468
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)	772,680	119,900,364	96,668,360
5301.	Income tax benefit (cost) of consolidated return	18,348,053	8,975,953	6,859,209
5302.	Minimum pension liability adjustment	0	0	198,554,743
5303.	Unrealized gain/loss - deferred gain on affiliate exchanges	(2,612,636)	2,717,055	9,152,176
5398.	Summary of remaining write-ins for Line 53 from overflow page	(50,510,048)	11,799,547	(6,058,187)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(34,774,631)	23,492,555	208,507,942

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	2,950,985,030	2,862,655,992	3,844,548,125
2.	Net investment income	166,147,543	159,970,535	208,861,851
3.	Miscellaneous income	58,189,294	49,219,537	68,257,328
4.	Total (Lines 1 to 3)	3,175,321,867	3,071,846,065	4,121,667,303
5.	Benefit and loss related payments	2,254,992,693	2,085,698,176	2,779,249,592
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	787,421,984	784,970,541	1,007,750,558
8.	Dividends paid to policyholders	12,120	12,984	16,467
9.	Federal and foreign income taxes paid (recovered) net of $ (921,467) tax on capital gains (losses)	(9,391,262)	(4,349,837)	(13,788,849)
10.	Total (Lines 5 through 9)	3,033,035,535	2,866,331,864	3,773,227,768
11.	Net cash from operations (Line 4 minus Line 10)	142,286,332	205,514,201	348,439,535
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	194,874,937	269,204,406	576,458,169
	12.2 Stocks	207,222,496	132,907,358	165,989,653
	12.3 Mortgage loans	20,537,142	25,971,046	39,744,778
	12.4 Real estate	16,075	32,000	32,000
	12.5 Other invested assets	42,149,939	52,531,678	70,687,594
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(796)	82	(719)
	12.7 Miscellaneous proceeds	5,167,791	3,240,170	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	469,967,584	483,886,741	852,911,475
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	636,839,199	370,311,656	805,865,996
	13.2 Stocks	121,722,591	72,086,310	90,309,839
	13.3 Mortgage loans	52,300,000	25,814,264	29,814,264
	13.4 Real estate	46,949,251	165,045	26,193,574
	13.5 Other invested assets	59,224,948	49,249,630	74,553,707
	13.6 Miscellaneous applications	0	28,618,905	3,979,494
	13.7 Total investments acquired (Lines 13.1 to 13.6)	917,035,989	546,245,810	1,030,716,874
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(447,068,405)	(62,359,069)	(177,805,399)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	158,992	148,305	200,167
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	207,682,300	(314,626,800)	(293,939,100)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	47,663,806	8,067,353	(34,704,142)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	255,505,097	(306,411,142)	(328,443,074)
	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)	(49,276,976)	(163,256,010)	(157,808,938)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	68,242,225	226,051,163	226,051,163
	19.2 End of period (Line 18 plus Line 19.1)	18,965,249	62,795,154	68,242,225

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

20.0001.	Stocks disposed and acquired	80,565,171	99,376,495	113,249,099
20.0002.	Change in securities lending	28,946,418	58,188,503	28,155,882
20.0003.	Bonds disposed and acquired	8,572,654	37,080,522	1,556,299
20.0004.	Mortgage Loan Transfer Value	0	4,341,736	4,341,736
20.0005.	Capital contribution through payable to subsidiary	0	0	5,500,000

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.	Industrial life	0	0	0
2.	Ordinary life insurance	0	0	0
3.	Ordinary individual annuities	0	0	0
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	0	0	0
7.	A & H - group	140,314,944	136,293,448	194,124,928
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	1,154,741,078	1,078,504,860	1,449,010,564
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,295,056,022	1,214,798,308	1,643,135,492
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	1,295,056,022	1,214,798,308	1,643,135,492
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	1,295,056,022	1,214,798,308	1,643,135,492
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

Within these notes to the financial statements, the following abbreviations are used for company and affiliate names, if applicable.

Legal Name	Abbreviation	Legal Name	Abbreviation
Mutual of Omaha Insurance Company	("the Company")	Mutual of Omaha Holdings, Inc.	("Mutual of Omaha Holdings")
Mutual of Omaha Insurance Company	("Mutual of Omaha")	Mutual of Omaha Structured Settlement Company	("Mutual Structured Settlement")
Omaha Insurance Company	("Omaha Insurance")	Cloverlay Sports Assets SPV L.P.	("Cloverlay")
Mutual of Omaha Medicare Advantage Company	("Omaha Medicare Advantage")	Fulcrum Growth Partners III, L.L.C.	("Fulcrum")
Omaha Health Insurance Company	("Omaha Health")	Boston Financial Opportunity Zone Fund I LP	("Boston Fund")
Omaha Supplemental Insurance Company	("Omaha Supplemental")	East Campus Realty, LLC	("East Campus")
United of Omaha Life Insurance Company	("United of Omaha")	Turner Park North, LLC	("Turner Park")
Companion Life Insurance Company	("Companion")	MGG Rated Debt Feeder Fund LP	("MGG Fund")
Omaha Reinsurance Company	("Omaha Re")	MHEG OZ Fund 1, LP	("MHEG Fund")
Medicare Advantage Insurance Company of Omaha	("Medicare Advantage Company")	Mutual of Omaha Opportunities Fund, L.P.	("MOOF Fund")
United World Life Insurance Company	("United World")	UM Holdings, LLC	("UM Holdings")
Omaha Financial Holdings, Inc.	("OFHI")	Mutual DMLT Holdings, LLC	("Mutual DMLT Trust")
Mutual of Omaha Mortgage, Inc.	("Mutual of Omaha Mortgage")	United DMLT Holdings, LLC	("United DMLT Trust")
Discovery Mortgage Loan Trust	("DMLT Trust")	Mutual of Omaha Investor Services, Inc.	("Mutual of Omaha Investor Services")
Endeavor Mortgage Loan Trust (M)	("EMLT-M")	Endeavor Mortgage Loan Trust (U)	("EMLT-U")
Mutual of Omaha Mortgage Servicing, Inc.	("Mutual of Omaha Mortgage Servicing")	Review Counsel LLC	("Review Counsel")
Legacy Benefits Origination Trust	("Legacy Trust")		

A. Accounting Practices

The Company has prepared the accompanying statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Nebraska Department of Insurance ("NDOI"). The state of Nebraska has adopted the National Association of Insurance Commissioners' ("NAIC") statutory accounting principles ("NAIC SAP") as the basis of its statutory accounting practices. The Director of the NDOI has the right to permit other specific practices that may deviate from NAIC SAP. The Company does not utilize any permitted practices and there are not any prescribed practices applicable.

The following is a reconciliation of the Company's net income (loss) and capital and surplus between the practices prescribed or permitted by the NDOI and NAIC SAP as of and for the period ended September 30 and December 31:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (39,831,630)	$ (77,226,422)
(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	$ (39,831,630)	$ (77,226,422)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,042,090,374	$ 4,011,589,632
(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	$ 4,042,090,374	$ 4,011,589,632

B. Use of Estimates in the Preparation of the Financial Statements

No Change

C. Accounting Policy

The Company used the following accounting policies:

(1) No Change

(2) Bonds are stated at amortized cost using the effective yield method, except for certain bonds with an NAIC designation of 6, which are stated at lower of amortized cost or fair value. Exchange Traded Funds, eligible for bond reporting by the NAIC Securities Valuation Office ("SVO Identified Funds-ETFs"), captured within the scope of Statement of Statutory Accounting Principles ("SSAP") No. 26R, Bonds ("SSAP No. 26R"), are stated at fair value and classified as bonds.

(3) - (5) No Change

(6) Premiums and discounts on loan-backed bonds and structured securities are amortized using the prospective or retrospective method based on anticipated prepayments from the date of purchase. Changes in estimated cash flows due to changes in estimated prepayments are accounted for using the prospective method for impaired securities and securities valued based on an index, and the retrospective method for all other securities.

(7) - (13) No Change

D. Going Concern

Management's evaluation of all known and reasonably knowable conditions and events for the Company, as of September 30, 2023, has concluded there are no substantial doubts about the entity's ability to continue as a going concern, or meet its obligations within one year of the financial statement's issuance date.

NOTES TO FINANCIAL STATEMENTS

Note 2 Accounting Changes and Corrections of Errors

During 2023, the Company discovered the following errors that were recorded as adjustment to unassigned surplus in 2023, in accordance with SSAP No. 3, Accounting Changes and Corrections of Errors (SSAP No. 3).

The accounting of pension liabilities and incorrect recognition of the Mutual of Omaha Retirement Income Plan overfunded status as of December 31, 2022. Net admitted assets were correctly stated, however, gross total assets and non-admitted assets were both understated by $30,559,856, as a result of both Deferred tax assets (Page 2 Line 18.2) and Aggregate write-ins for other investment assets (Page 2 Line 25) understatement of $5,303,777 and $25,256,079, respectively. Total liabilities were understated by $25,256,079, as a result of General expenses due or accrued (Page 3 Line 12) understatement of $30,739,134 and overstatement of both Liability for benefits and employees and agents if not included above (Page 3 Line 21) and Aggregate write-ins for liabilities (Page 3 Line 25) of $2,340,525 and $3,142,530, respectively. Total surplus was overstated by $25,256,079, as a result of Change in nonadmitted assets (Page 4 Line 41) overstatement of $30,559,856 and Aggregate write-ins for gains and losses in surplus (Page 4 Line 53) understatement of $5,303,777. In accordance with SSAP No. 3 Accounting Changes and Corrections of Errors, the impact of the error was recorded as an adjustment to unassigned surplus in 2023.

The trending of claim costs within the calculation of active life reserves within the Medicare supplement product; the use of current situs vs. situs at time of disablement for disabled long-term care policies; and the application of a grace period to long-term care policies terminated due to death, resulting in a $13,544,799, $5,438,160 and $6,271,010 understatement, respectively, of the prior year aggregate reserve for accident and health contracts (page 3, line 2) and increase in aggregate reserve for life and accident and health contracts (page 4, line 19), and a total $25,253,969 overstatement of unassigned surplus as of December 31, 2022.

During 2022, the Company discovered an error in a benefit period calculation within the disability income product and in the calculation of active life reserves within the long-term care product, resulting in a $1,200,000 overstatement and $7,258,187 understatement, respectively, of the prior year aggregate reserve of both accident and health contracts (page 3, line 2) and increase in aggregate reserve for life and accident and health contracts (page 4, line 19) and a net $6,058,187 overstatement of unassigned surplus as of December 31, 2021. In accordance with SSAP No. 3 Accounting Changes and Corrections of Errors, the impacts of these errors were recorded as an adjustment to unassigned surplus in 2022.

Note 3 Business Combinations and Goodwill

No Change

Note 4 Discontinued Operations

Not Applicable

Note 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Material Change

B. Debt Restructuring

No Material Change

C. Reverse Mortgages

Not Applicable

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities are based on information obtained from brokers or internal estimates based on original term sheets, offer memoranda, historical performance, or other forecasts.

(2) Securities with a recognized other-than-temporary impairment ("OTTI") due to intent to sell, inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis:

Not Applicable

(3) Securities with a recognized OTTI due to present value of cash flows expected to be collected is less than the amortized cost basis of the security:

Not Applicable

(4) All impaired loan-backed securities (fair value is less than amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) were as follows:

a) The aggregate amount of unrealized losses:		
1. Less than 12 months	$	15,894,708
2. 12 months or longer		73,418,532
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	241,252,152
2. 12 months or longer		460,217,218

(5) If the Company does not have the intent to sell and has the ability to retain the loan-backed security until recovery, OTTI is recognized when the present value of future cash flows discounted at the security’s effective interest rate is less than the amortized cost basis as of the balance sheet date.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No Change

(3) Collateral Received

a. Aggregate Amount Collateral Received

1. Securities lending		Fair Value
(a) Open	$	—
(b) 30 days or less		73,165,372
(c) 31 to 60 days		13,285,006
(d) 61 to 90 days		26,185,615
(e) Greater than 90 days		139,608,871
(f) Subtotal (a+b+c+d+e)	$	252,244,864
(g) Securities received		—
(h) Total collateral received (f+g)	$	252,244,864

2. Not Applicable

b. The fair value of collateral and of the portion of collateral that it has sold or repledged $252,244,864.

c. No Change

NOTES TO FINANCIAL STATEMENTS

(4) Securities Lending Transactions Administered by an Affiliated Agent

Not Applicable

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. Securities lending	Amortized Cost	Fair Value
(a) Open	$ —	$ —
(b) 30 days or less	73,165,385	73,165,372
(c) 31 to 60 days	13,285,336	13,285,006
(d) 61 to 90 days	26,185,603	26,185,615
(e) 91 to 120 days	13,173,693	13,158,832
(f) 121 to 180 days	17,411,544	17,403,399
(g) 181 to 365 days	53,906,159	53,863,280
(h) 1 to 2 years	42,805,205	42,592,036
(i) 2 to 3 years	9,438,148	9,306,566
(j) Greater than 3 years	3,327,191	3,284,758
(k) Subtotal (Sum of a through j)	$ 252,698,264	$ 252,244,864
(l) Securities received	—	—
(m) Total collateral reinvested (k+l)	$ 252,698,264	$ 252,244,864

2. Not Applicable

b. The Company has securities of $252,244,864 at fair value in response to the possible $235,404,660 that could be called within one day's notice. Excess liquidity at the enterprise level would be used to fulfill any remaining obligation due to the Company's lending/repurchase counterparties.

(6) Collateral Accepted that is not Permitted to Sell or Repledge

Not Applicable

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date

Description of Collateral	Amount
TELOS CLO LTD CLO	$ 2,304,768
Madison Park Funding Ltd CLO	4,359,104
NEUBERGER CLO CLO	4,815,389
MARINER LDC CLO	1,324,954
COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER	2,250,000
ING INVESTMENT MANAGEMENT CLO CLO	916,292
UBS AG (LONDON BRANCH) CORP FOREIGN	2,824,830
PALMER SQUARE CLO CLO	3,599,015
CARLYLE CLO	1,970,498
SHACKLETON I CLO LTD CLO	1,966,210
CREDIT SUISSE MORTGAGE CAPITAL CMBS	4,987,591
BARINGS CLO CLO	2,486,552
BMW US CAP CORP LLC CORP FLOATER	3,000,000
PRINCIPAL LIFE GLOBAL FUNDING CORP FLOATER	3,000,000
CITIBANK NA CORP FLOATER	3,000,000
DBGS MORTGAGE TRUST DBGS_18-BI CMBS	1,740,176
DBCG MORTGAGE TRUST DBCG_17-BB CMBS	2,697,972
KNDL 2019-KNSQ CMBS	2,000,000
WELLS FARGO BANK NA CORP FLOATER	3,000,000
CAMB COMMERCIAL MORTGAGE TRUST CMBS	2,329,623
IRRADIANT CLO CLO	997,568
Total collateral extending beyond one year of the reporting date	$ 55,570,544

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company has repurchase agreements whereby unrelated parties, primarily major brokerage firms, borrow securities from the Company. The Company requires a minimum of 95% of the fair value of the securities loaned at the outset of the contract as collateral. The Company continues to retain control over and receive interest on loaned securities, and accordingly, the repurchase agreement securities continue to be reported as bonds. Cash collateral received is invested in cash equivalents and securities, and the Company records a corresponding liability for the collateral which is included in payable for securities lending on the statutory financial statements. The Company had no outstanding balances under repurchase agreements as of September 30, 2023.

Repurchase Transactions - Cash Taker - Overview of Secured Borrowing Transactions

(2) Type of Repo Trades Used

Not Applicable

(3) Original (Flow) & Residual Maturity

Not Applicable

(4) Fair Value of Securities Sold and/or Acquired that Resulted in Default

Not Applicable

(5) Securities Sold Under Repo – Secured Borrowing

Not Applicable

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Not Applicable

(7) Collateral Received – Secured Borrowing

Not Applicable

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Not Applicable

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

Not Applicable

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

Not Applicable

(11) Liability to Return Collateral – Secured Borrowing (Total)

Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

J. Real Estate

No Material Change

K. Low-Income Housing Tax Credits ("LIHTC")

No Material Change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	252,698,264	—	—	—	252,698,264	281,644,682	(28,946,418)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	9,426,500	—	—	—	9,426,500	1,795,300	7,631,200
j. On deposit with states	3,626,831	—	—	—	3,626,831	3,598,150	28,681
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	766,991,417	—	—	—	766,991,417	706,970,464	60,020,952
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	5,000	—	—	—	5,000	5,000	—
o. Total restricted assets (Sum of a through n)	$ 1,032,748,012	$ —	$ —	$ —	$ 1,032,748,012	$ 994,013,596	$ 38,734,416

	Current Year			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	0.000%	0.000%
b. Collateral held under security lending agreements	—	252,698,264	2.295%	2.372%
c. Subject to repurchase agreements	—	—	0.000%	0.000%
d. Subject to reverse repurchase agreements	—	—	0.000%	0.000%
e. Subject to dollar repurchase agreements	—	—	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	—	—	0.000%	0.000%
g. Placed under option contracts	—	—	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	0.000%	0.000%
i. FHLB capital stock	—	9,426,500	0.086%	0.088%
j. On deposit with states	—	3,626,831	0.033%	0.034%
k. On deposit with other regulatory bodies	—	—	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	766,991,417	6.967%	7.200%
m. Pledged as collateral not captured in other categories	—	—	0.000%	0.000%
n. Other restricted assets	—	5,000	0.000%	0.000%
o. Total restricted assets (Sum of a through n)	$ —	$ 1,032,748,012	9.380%	9.695%

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable

NOTES TO FINANCIAL STATEMENTS

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total	Admitted Restricted to Total Admitted Assets
Cash on deposit for DMLT asset	$ 5,000	$ —	$ —	$ —	$ 5,000	$ 5,000	$ —	$ 5,000	0.000%	0.000%
Total (c)	$ 5,000	$ —	$ —	$ —	$ 5,000	$ 5,000	$ —	$ 5,000	0.000%	0.000%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General account:				
a. Cash, cash equivalents and short-term investments	$ 14,750,000	$ 14,750,000	0.134%	0.138%
b. Schedule D, Part 1	—	—	0.000%	0.000%
c. Schedule D, Part 2, Section 1	—	—	0.000%	0.000%
d. Schedule D, Part 2, Section 2	—	—	0.000%	0.000%
e. Schedule B	—	—	0.000%	0.000%
f. Schedule A	—	—	0.000%	0.000%
g. Schedule BA, Part 1	—	—	0.000%	0.000%
h. Schedule DL, Part 1	252,698,264	252,244,864	2.295%	2.372%
i. Other	—	—	0.000%	0.000%
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 267,448,264	$ 266,994,864	2.429%	2.511%
Separate account:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	0.000%	0.000%
l. Schedule D, Part 1	—	—	0.000%	0.000%
m. Schedule D, Part 2, Section 1	—	—	0.000%	0.000%
n. Schedule D, Part 2, Section 2	—	—	0.000%	0.000%
o. Schedule B	—	—	0.000%	0.000%
p. Schedule A	—	—	0.000%	0.000%
q. Schedule BA, Part 1	—	—	0.000%	0.000%
r. Schedule DL, Part 1	—	—	0.000%	0.000%
s. Other	—	—	0.000%	0.000%
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	0.000%	0.000%

* j = Column 1 divided by Asset Page, Line 26 (Column 1)

t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)

t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized obligation to return collateral asset (general account)	$ 267,448,264	4.046%
v. Recognized obligation to return collateral asset (separate account)	—	0.000%

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

O. 5GI Securities

Not Applicable

P. Short Sales

Not Applicable

Q. Prepayment Penalty and Acceleration Fees

No Material Change

R. Reporting Entity's Share of Cash Pool by Asset Type

Not Applicable

Note 6 Joint Ventures, Partnerships and Limited Liability Companies

No Material Change

Note 7 Investment Income

No Change

NOTES TO FINANCIAL STATEMENTS

Note 8 Derivative Instruments

A. Derivatives under SSAP No. 86, Derivatives

(1) - (7) No Material Change

(8) Derivative contracts with financing premium

Not Applicable

B. Derivatives under SSAP No. 108, Derivative Hedging Variable Annuity Guarantees

Not Applicable

Note 9 Income Taxes

No Material Change

Note 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. No Change

B. The Company had the following transactions with affiliates:

2023

Date	Extraordinary Return of Capital Received (Paid)	Purchase	Capital Contribution Received (Paid)	Dividend Received (Paid) /Income	Affiliate	Description of Assets
March 23, 2023	$ 100,000,000	$ —	$ —	$ —	Omaha Health	Cash
August 22, 2023	60,000,000	—	—	—	Omaha Health	Cash
Q1 & Q3	—	—	(74,000,000)	—	OFHI	Cash

2022

Date	Return of Capital Received (Paid)	Purchase	Capital Contribution Received (Paid)	Dividend Received (Paid) /Income		Affiliate	Description of Assets
Q4	$ —	$ —	$ (5,500,000)	$ —	*	Omaha Supplemental	Cash
December 27, 2022	15,000,000	—	—	—		Omaha Medicare Advantage	Cash

*As of December 31, 2022, the Company accrued a $5,500,000 capital contribution to Omaha Supplemental that was paid with cash on January 24, 2023.

C - O. No Material Change

Note 11 Debt

A. Capital Notes and All Other Debt

Effective December 29, 2022, the Company entered into an amendment to its senior unsecured five-year credit facility to extend the maturity date of the facility to December 29, 2027. The facility includes letter-of-credit and short-term sub-facilities that allow for an aggregate maximum borrowing of $300,000,000. The Company may elect to increase the commitment at any time in an amount not to exceed $100,000,000. There were no outstanding borrowings under this agreement as of September 30, 2023.

Effective March 17, 2023, the Company entered into a $550,000,000 senior unsecured credit agreement that is available for purposes of funding the new home office building. The Company may elect to increase the commitment at any time in an amount not to exceed $50,000,000. There were $37,800,000 outstanding borrowings under this agreement as of September 30, 2023.

The Company has the following bilateral unsecured revolving line of credit notes available from affiliates as of September 30, 2023.

Lending Company	Date Credit Issued	Maximum Borrowing	Amount Outstanding
United of Omaha	03/24/2023	$ 500,000,000	$ —
Omaha Insurance	10/07/2022	30,000,000	—
Companion	11/17/2022	23,000,000	—
United World	03/24/2023	20,000,000	300,000

The Company has the following borrowing agreements available to affiliates as of September 30, 2023, which are substantially similar to the agreements held in the prior year, unless otherwise noted.

	Borrowing Company	Date Issued	Type of Borrowing	Interest Rates	Maximum Borrowing	Amount Outstanding
	United of Omaha	03/24/2023	Bilateral unsecured revolving credit note	4.43%-5.43%	$ 250,000,000	$ 12,000,000
	Omaha Health	11/29/2022	Unsecured demand revolving credit note	6.26%-7.23%	250,000,000	1,100,000
	Omaha Insurance	10/07/2022	Bilateral unsecured revolving credit note	4.43%-5.43%	30,000,000	2,400,000
	Omaha Supplemental	07/21/2023	Unsecured demand revolving credit note	4.43%-5.43%	30,000,000	—
	Omaha Re	09/22/2023	Unsecured demand revolving credit note	4.43%-5.43%	30,000,000	—
	Companion	11/17/2022	Bilateral unsecured revolving credit note	4.43%-5.43%	23,000,000	—
	United World	03/24/2023	Bilateral unsecured revolving credit note	4.43%-5.43%	20,000,000	—
	East Campus	11/21/2022	Unsecured demand revolving credit note	4.43%-5.43%	5,000,000	—
*	Mutual of Omaha Mortgage Servicing	03/03/2023	Unsecured demand revolving credit note	4.86%-5.59%	20,000,000	—

* Note was new in 2023 and was not effective in 2022.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the FHLB of Topeka. The Company has an agreement with the FHLB under which the Company pledges FHLB approved collateral in return for extensions of credit. It is part of the Company’s strategy to utilize these funds for operations or other long-term projects. Balances outstanding under this agreement are included in borrowed money. The Company holds FHLB stock as part of the borrowing agreement, which is included in common stocks. The Company and United of Omaha have been authorized by their Boards of Directors to obtain extensions of credit under their agreements with the FHLB on a combined basis in an amount not to exceed $2,500,000,000. As of September 30, 2023, the Company has no long-term outstanding borrowings from the FHLB and $209,470,000 short-term outstanding borrowings from the FHLB.

NOTES TO FINANCIAL STATEMENTS

(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	$ 500,000	$ 500,000	$ —
(b) Membership stock - class B	—	—	—
(c) Activity stock	8,926,200	8,926,200	—
(d) Excess stock	300	300	—
(e) Aggregate total (a+b+c+d)	$ 9,426,500	$ 9,426,500	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 2,500,000,000	XXX	XXX
2. Prior year-end			
(a) Membership stock - class A	$ 500,000	$ 500,000	$ —
(b) Membership stock - class B	—	—	—
(c) Activity stock	1,295,000	1,295,000	—
(d) Excess stock	300	300	—
(e) Aggregate total (a+b+c+d)	$ 1,795,300	$ 1,795,300	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 2,500,000,000	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

			Eligible for Redemption			
	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	$ 500,000	$ 500,000	$ —	$ —	$ —	$ —
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)	$ 637,056,830	$ 766,991,417	$ 209,470,000
2. Current year general account total collateral pledged	637,056,830	766,991,417	209,470,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	609,643,793	706,970,464	39,887,700

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)	$ 662,006,800	$ 767,883,317	$ 176,376,000
2. Current year general account maximum collateral pledged	662,006,800	767,883,317	176,376,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	618,057,652	710,662,341	78,877,000

(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	$ 209,470,000	$ 209,470,000	$ —	XXX
(b) Funding agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 209,470,000	$ 209,470,000	$ —	$ —
2. Prior year-end				
(a) Debt	$ 39,887,700	$ 39,887,700	$ —	XXX
(b) Funding agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 39,887,700	$ 39,887,700	$ —	$ —

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 209,470,000	$ 209,470,000	$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. Aggregate total (1+2+3)	$ 209,470,000	$ 209,470,000	$ —

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) - (2) No Material Change

(3) Funded status as of the period ended September 30, 2023 and December 31, 2022:

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Components:				
1. Prepaid benefit costs	$ 109,430,192	$ 115,168,547	$ —	$ —
2. Overfunded plan assets	(89,912,465)	—	—	—
3. Accrued benefit costs	30,180,127	30,739,135	24,482,308	30,226,968
4. Liability for pension benefits	9,704,041	(15,552,041)	(12,846,571)	(12,846,571)
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	19,517,727	115,168,547	—	—
2. Liabilities recognized	39,884,168	15,187,094	11,635,737	17,380,397
c. Unrecognized liabilities	—	—	—	—

See Note 2 for explanation of changes to the components of pension amounts in 2023. Additional changes in 2023 are due to net periodic pension cost accruals.

(4) Components of net periodic benefit cost as of the period ended September 30, 2023 and December 31, 2022:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
a. Service cost	$ 1,704,924	$ 3,720,113	$ 5,038	$ 38,647	$ —	$ —
b. Interest cost	41,713,739	39,371,805	910,944	1,017,467	—	—
c. Expected return on plan assets	(36,021,285)	(54,045,256)	(77,404)	(121,601)	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	341,954	7,909,332	(1,563,667)	(185,115)	—	—
f. Prior service cost or credit	—	—	(807,728)	—	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 7,739,332	$ (3,044,006)	$ (1,532,817)	$ 749,398	$ —	$ —

(5) - (18) No Material Change

B. - I. No Material Change

NOTES TO FINANCIAL STATEMENTS

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

No Material Change

Note 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of September 30, 2023, the Company has commitments for additional investments in:

Limited partnership investments	$ 75,902,765
Bonds	28,750,000
Mortgage lending	11,000,000
Total contingent liabilities:	$ 115,652,765

(2) - (3) No Material Change

B. - F. No Material Change

Note 15 Leases

No Material Change

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

Not Applicable

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

A. Transfers of Receivables Reported as Sales

Not Applicable

B. Transfer and Servicing of Financial Assets

(1) The Company has securities lending agreements whereby unrelated parties, primarily large brokerage firms, borrow securities from the Company. The Company requires a minimum of 102% of the fair value of the domestic securities, loaned at the outset of the contract as collateral. The Company continues to retain control over and receive interest on loaned securities, and accordingly, the loaned securities continue to be reported as bonds. The securities loaned are on open terms and can be returned to the Company on the next business day requiring a return of the collateral. Collateral received is invested in cash equivalents and securities, and the Company records a corresponding liability for the collateral which is included in payable for securities lending on the statutory financial statements. The Company cannot access the collateral unless the borrower fails to deliver loaned securities. To further minimize the credit risks related to this securities lending program, the Company regularly monitors the financial condition of counterparties to these agreements and also receives an indemnification from the financial intermediary who structures the transactions.

The Company had securities with a fair value of $241,092,469 on loan for security lending as of September 30, 2023. The Company was liable for cash collateral of $252,698,264 for security lending as of September 30, 2023. The Company does not hold any security collateral as of September 30, 2023, which is not reflected in the accompanying financial statements.

Of the collateral received, the Company has $55,570,544 in collateral for securities lending that extends beyond one year from September 30, 2023.

(2) Servicing Assets and Servicing Liabilities

Not Applicable

(3) Servicing Assets and Servicing Liabilities Subsequently Measured at Fair Value

Not Applicable

(4) Securitizations, Asset-Backed Financing Arrangements and Similar Transfers Accounted for as Sales When the Transferor has Continuing Involvement With the Transferred Financial Assets

Not Applicable

(5) The transfers of financial assets accounted for as secured borrowings as of September 30, 2023 and December 31, 2022, were as follows:

	2023	2022
Assets:		
Cash	$ 37,499,866	$ 37,500,799
Cash equivalents	83,435,371	108,784,250
Short-term	20,686,799	31,548,222
Long-term	111,076,228	103,811,431
Total securities lending cash collateral	$ 252,698,264	$ 281,644,682
Liabilities:		
Payable for securities lending	$ 252,698,264	$ 281,644,682

The Company cannot access the cash collateral unless the borrower fails to deliver the loaned securities.

(6) - (7) Not Applicable

C. Wash Sales

Not Applicable

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

A. Administrative Services Only ("ASO") Plans

No Material Change

B. Administrative Services Contract ("ASC") Plans

Not Applicable

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not Applicable

NOTES TO FINANCIAL STATEMENTS

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

No Material Change

Note 20 Fair Value Measurements

A. Assets and Liabilities Reported at Fair Value or Net Asset Value ("NAV")

Financial assets and liabilities have been categorized into a three-level fair value hierarchy, based on the priority of the inputs to the respective valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to valuation. The input levels are as follows:

Level 1 — Fair value is based on unadjusted quoted prices in active markets that are accessible to the Company for identical assets or liabilities. These generally provide the most reliable evidence and are used to measure fair value whenever available.

Level 2 — Fair value is based on significant inputs that are observable for the asset or liability, either directly or indirectly, through corroboration with observable market data. Level 2 inputs include quoted market prices in active markets for similar assets and liabilities, quoted market prices in markets that are not active for identical or similar assets or liabilities, and other market observable inputs. Valuations are generally obtained from third party pricing services for identical or comparable assets or liabilities and validated or determined through use of valuation methodologies using observable market inputs.

Level 3 — Fair value is based on significant unobservable inputs for the asset or liability. These inputs reflect assumptions about what market participants would use in pricing the asset or liability. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, and other similar techniques. Fair value for certain investment in qualifying investment funds is approximated by using the fund's NAV per share.

(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					
Asset-backed securities	$ —	$ —	$ 552,706	$ —	$ 552,706
Preferred stocks	—	319,400	—	—	319,400
Common stocks	34,608,067	9,426,500	—	38,103,141	82,137,708
Securities lending cash collateral	252,698,264	—	—	—	252,698,264
All other governments	—	—	227,000	—	227,000
U.S. corporate	—	—	193,590	—	193,590
SVO Identified Funds - ETFs	1,803,918	—	—	—	1,803,918
Total assets at fair value/NAV	$ 289,110,249	$ 9,745,900	$ 973,296	$ 38,103,141	$ 337,932,586

Description for Each Class of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for Securities Lending	$ 252,698,264	$ —	$ —	$ —	$ 252,698,264
Derivative cash collateral	14,750,000	—	—	—	14,750,000
Total liabilities at fair value	$ 267,448,264	$ —	$ —	$ —	$ 267,448,264

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Description	Beginning Balance at 07/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2023
a. Assets										
Asset-backed securities	$ 645,572	$ —	$ —	$ —	$ —	$ —	$ —	$ (9,076)	$ (83,790)	$ 552,706
All other governments	227,000	—	—	—	—	—	—	—	—	227,000
U.S. corporate	404,051	—	—	(210,461)	—	—	—	—	—	193,590
Total assets	$ 1,276,623	$ —	$ —	$ (210,461)	$ —	$ —	$ —	$ (9,076)	$ (83,790)	$ 973,296

(3) Policy on Transfers into and out of Level 3

Assets and liabilities are transferred into or out of Level 3 when a significant input can no longer be corroborated or can be corroborated with market observable data and are assumed to occur at the beginning of the period. This occurs when market activity decreases or increases related to certain securities and transparency to the underlying inputs is no longer available or can be observed with current pricing.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Level 2 Measurements

Preferred Stocks — These securities are principally valued using the market approach. The valuation of these securities is based principally on observable inputs including quoted prices in markets that are not considered active.

Common Stocks — These FHLB capital stocks are only redeemable at par, so the fair value is presumed to be par.

Level 3 Measurements

Asset-Backed Securities and All Other Governments — These securities are principally valued using the market approach. The valuation of these securities is based primarily on matrix pricing or other similar techniques that utilize inputs that are unobservable or cannot be derived principally from, or corroborated by, observable market data, or are based on independent non-binding broker quotations.

U.S. Corporate — These securities are principally valued using the market and income approaches with significant adjustments that utilize unobservable inputs or cannot be derived principally from, or corroborated by, observable market data, including additional spread adjustments to reflect industry trends or specific credit-related issues. Valuations may be based on independent non-binding broker quotations. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency to develop the valuation estimates generally causing these investments to be classified in Level 3. Generally, below investment grade privately placed or distressed securities included in this level are valued using discounted cash flow methodologies which rely upon significant, unobservable inputs and inputs that cannot be derived principally from, or corroborated by, observable market data.

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

B. Other Fair Value Disclosures

Not Applicable

NOTES TO FINANCIAL STATEMENTS

C. Presented below are the aggregate fair value or NAV and admitted values for all financial instruments.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$ 4,492,727,333	$ 5,369,333,606	$ 1,803,918	$ 4,261,201,286	$ 229,722,129	$ —	$ —
Cash and cash equivalents	3,465,249	3,465,249	3,465,249	—	—	—	—
Preferred stocks	13,963,982	14,241,139	—	7,669,627	—	—	6,294,355
Common stocks - unaffiliated	82,812,607	82,812,608	34,608,066	9,426,500	—	38,103,141	674,900
Mortgage loans	407,993,010	469,323,093	—	—	407,993,010	—	
Other invested assets - surplus note	35,300,174	49,488,072	—	35,300,174	—	—	—
Short-term investments	15,500,000	15,500,000	—	15,500,000	—	—	—
Securities lending cash collateral	252,244,864	252,698,264	252,244,864	—	—	—	—
Derivative assets	13,986,159	10,744,401	—	13,986,159	—	—	—
Liabilities:							
Borrowings	248,052,551	248,052,551	247,645,721	406,830	—	—	—
Payable for securities lending	252,244,864	252,698,264	252,244,864	—	—	—	—
Derivative cash collateral	14,750,000	14,750,000	14,750,000	—	—	—	—

The following methods and assumptions were used by the Company in estimating its fair value disclosures for financial instruments:

Bonds — Fair values for bonds, including loan-backed securities, are based on quoted market prices, where available. For bonds for which market values are not readily available, fair values were estimated by the Company using projected future cash flows, current market rates, credit quality, and maturity date.

Cash and Cash Equivalents — The carrying value for cash and other cash equivalents approximates fair value.

Preferred Stocks — Fair values for preferred stocks are based on market value, where available. For preferred stocks for which market values are not available, fair values were estimated by the Company using projected future cash flows, current market rates, credit quality, and maturity date.

Common Stocks-Unaffiliated — These securities are principally valued using the market approach. The valuation of these securities is based principally on observable inputs including quoted prices in active markets.

Mortgage Loans — Fair values for mortgage loans are estimated by discounting expected future cash flows using current interest rates for similar loans with similar credit risk.

Other Invested Assets-Surplus Notes — Fair values for other invested assets-surplus notes are based on quoted market prices for similar assets.

Short-term Investments — Fair values for short-term investments includes public bonds and short-term revolvers. The public bonds are valued using a discounted cash flow methodology using standard market observable inputs, and inputs derived from, or corroborated by, market observable data, including the market yield curve, duration, call provisions, observable prices, and spreads for similar publicly traded issues that incorporate the credit quality and industry sector of the issuer. The carrying value of short-term unsecured revolving credit notes approximates fair value and are included within Level 2 due to the internal nature and with no public market.

Securities Lending Cash Collateral and Payable for Securities Lending - Comprised of U.S. Direct Obligation/Full Faith and Credit Exempt money market instruments, commercial paper, cash, and all highly-liquid debt securities purchased with an original maturity of less than three months. The money market instruments are valued using unadjusted quoted prices in active markets that are accessible for identical assets and are primarily classified as Level 1. If public quotations are not available for commercial paper or debt securities, because of the highly-liquid nature of these assets, the carrying amount may be used to approximate fair value.

Derivative Assets — These derivatives are principally valued using an income approach. The valuation of these securities is based on present value techniques and option pricing models, which utilize significant inputs that may include implied volatility, the swap yield curve, LIBOR basis curves,and repurchase rates.

Borrowings — Fair values of long-term FHLB borrowings are estimated by discounting expected future cash flows using current interest rates for debt with comparable terms and included in Level 2. Fair values of short-term FHLB borrowings and other borrowings approximates carrying value and thus is included in Level 1. The carrying value of short-term unsecured revolving credit notes approximates fair value and are included within Level 2 due to the internal nature and with no public market.

Derivative Cash Collateral — Comprised of U.S. Direct Obligation/Full Faith and Credit Exempt money market instruments, commercial paper, cash, and all highly-liquid debt securities purchased with an original maturity of less than three months. The money market instruments are valued using unadjusted quoted prices in active markets that are accessible for identical assets and are primarily classified as Level 1. If public quotations are not available for commercial paper or debt securities, because of the highly-liquid nature of these assets, the carrying amount may be used to approximate fair value.

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Preferred stocks	$ 6,294,355	0.000%		It is not practicable to measure the fair value in certain private preferred stock.
Common stocks - unaffiliated	$ 674,900	0.000%		It is not practicable to measure the fair value when using the equity method and when measuring fair value in certain private common stock.

E. The Company has one investment measured using the NAV as a practical expedient pursuant to SSAP No. 100R, Fair Value. The investment's NAV per share is $3,997. Lion Industrial Trust makes real estate value added investments in the industrial sector. If there is a liquidation of the underlying assets, the period of time for assets to be liquidated will be longer than a year. The Company has no unfunded commitments related to the investment. An investor may redeem assets on a quarterly basis with a 90 day notice period. No other significant restrictions exist on the ability to sell investment at the measurement date.

Note 21 Other Items

No Material Change

NOTES TO FINANCIAL STATEMENTS

Note 22 Events Subsequent

The Company has evaluated events subsequent to September 30, 2023 through November 9, 2023, the date these financial statements were available to be issued.

Type I - Recognized Subsequent Events: None

Type II - Nonrecognized Subsequent Events:

The Company paid a $150,000,000 cash capital contribution to United of Omaha on October 20, 2023.

On October 23, 2023, Omaha Health's management executed an approval of up to $60,000,000 extraordinary cash return of capital. Order Approving Extraordinary Distribution is pending approval from NDOI and upon approval will be payable on or before December 31, 2023 to the Company.

No other material subsequent events have been identified.

Note 23 Reinsurance

No Change

Note 24 Retrospectively Rated Contracts and Contracts Subject to Redetermination

A .- C. No Material Change

D. No Change

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?

Yes ( ) No (X)

(2) - (5) Not Applicable

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Accident and health claim reserves as of December 31, 2022 were $1,297,583,288. As of September 30, 2023, $674,846,349 has been paid for accident and health claim incurred losses and loss adjustment expenses attributable to insured events of prior years. Accident and health claim reserves remaining for prior years are now $630,930,478 as a result of re-estimation of unpaid claims and claim adjustment expenses. The resulting unfavorable incurred claims amount for the prior year, $8,193,538, does not include the impact of aging on the liability estimates for claims not yet due.

B. The Company did not have any significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 Intercompany Pooling Arrangements

Not Applicable

Note 27 Structured Settlements

Not Applicable

Note 28 Health Care Receivables

Not Applicable

Note 29 Participating Policies

Not Applicable

Note 30 Premium Deficiency Reserves

No Material Change

Note 31 Reserves for Life Contracts and Annuity Contracts

Not Applicable

Note 32 Analysis of Annuity Actuarial Reserve and Deposit Type Contract Liabilities by Withdrawal Characteristics

Not Applicable

Note 33 Analysis of Life Actuarial Reserve by Withdrawal Characteristics

Not Applicable

Note 34 Premium & Annuity Considerations Deferred and Uncollected

Not Applicable

Note 35 Separate Accounts

Not Applicable

Note 36 Loss/Claim Adjustment Expenses

No Material Change

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 [X] No [ ]

2.2 If yes, date of change: 05/19/2023

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 [X] No [ ]
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 [X] N/A [ ]
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. 12/31/2022

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. 12/31/2018

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). 06/10/2020

6.4 By what department or departments?
Nebraska Department 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 [ ] No [ ] N/A [X]

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

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:
The Company's certificate of authority to do business in the Commonwealth/Territory of Puerto Rico expired June 30, 2023. An application for renewal of this certificate of authority in Puerto Rico has been filed and is pending approval.

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 [X] No [ ]

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
Mutual of Omaha Investor Services, Inc.	Omaha, NE				YES

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ....$........................ 0

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
FHLB $766,991,417; FHLB Capital Stock $9,426,500; On deposit with states $3,626,831; Other $5,000 ....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ....$...................... 146,227,436

13. Amount of real estate and mortgages held in short-term investments: ....$........................ 0

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	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 2,476,876,499	$ 2,514,089,237
14.24	Short-Term Investments	$ 84,400,000	$ 15,500,000
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 84,182,603	$ 107,842,386
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,645,459,102	$ 2,637,431,622
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .... Yes [X] No [ ] N/A [ ]
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. .... $ 252,244,864

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .... $ 252,698,264

16.3 Total payable for securities lending reported on the liability page. .... $ 252,698,264

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
JPMorgan Chase Bank	1 Chase Manhattan Plaza, New York, NY 10081
FHLBank Topeka	One Security Benefit Pl-Suite100, Topeka, KS 66605

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
Prudential Private Placement Investors, LP	U
Employees in the Investment Management Division have access to make investment decisions.	I
PGIM Investments LLC	U
Met Life Investment Management	U
Loomis, Sayles & Co, LP	U
Voya Investment Management Co, LLC	U

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
IARD#: 106442	Prudential Private Placement Investors, LP	549300FF402WS0DC9J60	SEC	NO
CRD#: 105670	PGIM Investments LLC	549300FF2KD1XH541851	SEC	NO
IARD#: 142463	Met Life Investment Management	EAU072Q8FCR1S0XGYJ21	SEC	DS
IARD#: 290681	Loomis, Sayles & Co, LP	JIZPN2RX3UMNOYIDI313	SEC	DS
CRD#: 106494	Voya Investment Management Co, LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:
6 securities that were not filed within the 120 day rule

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 [X] No [ ]

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$0
	1.12 Residential Mortgages	$0
	1.13 Commercial Mortgages	$467,460,231
	1.14 Total Mortgages in Good Standing	$467,460,231
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$1,862,862
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$0
	1.32 Residential Mortgages	$0
	1.33 Commercial Mortgages	$0
	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	$0
	1.42 Residential Mortgages	$0
	1.43 Commercial Mortgages	$0
	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)	$469,323,093
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$0
	1.62 Residential Mortgages	$0
	1.63 Commercial Mortgages	$0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$0
2.	Operating Percentages:	
	2.1 A&H loss percent	85.262 %
	2.2 A&H cost containment percent	0.040 %
	2.3 A&H expense percent excluding cost containment expenses	22.341 %
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	$0
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	$0
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 [ ]
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 [ ]
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	L	0	0	20,907,040	0	20,907,040	0
2.	Alaska AK	L	0	0	5,307,391	0	5,307,391	0
3.	Arizona AZ	L	0	0	29,918,008	0	29,918,008	0
4.	Arkansas AR	L	0	0	9,920,239	0	9,920,239	0
5.	California CA	L	0	0	65,263,383	0	65,263,383	0
6.	Colorado CO	L	0	0	34,410,149	0	34,410,149	0
7.	Connecticut CT	L	0	0	7,315,762	0	7,315,762	0
8.	Delaware DE	L	0	0	2,385,165	0	2,385,165	0
9.	District of Columbia DC	L	0	0	1,949,293	0	1,949,293	0
10.	Florida FL	L	0	0	50,272,772	0	50,272,772	0
11.	Georgia GA	L	0	0	73,761,231	0	73,761,231	0
12.	Hawaii HI	L	0	0	5,701,990	0	5,701,990	0
13.	Idaho ID	L	0	0	11,154,531	0	11,154,531	0
14.	Illinois IL	L	0	0	90,054,358	0	90,054,358	0
15.	Indiana IN	L	0	0	24,026,277	0	24,026,277	0
16.	Iowa IA	L	0	0	14,056,557	0	14,056,557	0
17.	Kansas KS	L	0	0	16,131,660	0	16,131,660	0
18.	Kentucky KY	L	0	0	11,442,780	0	11,442,780	0
19.	Louisiana LA	L	0	0	19,999,993	0	19,999,993	0
20.	Maine ME	L	0	0	3,678,284	0	3,678,284	0
21.	Maryland MD	L	0	0	17,702,594	0	17,702,594	0
22.	Massachusetts MA	L	0	0	14,091,256	0	14,091,256	0
23.	Michigan MI	L	0	0	14,732,730	0	14,732,730	0
24.	Minnesota MN	L	0	0	12,906,858	0	12,906,858	0
25.	Mississippi MS	L	0	0	25,664,479	0	25,664,479	0
26.	Missouri MO	L	0	0	57,025,233	0	57,025,233	0
27.	Montana MT	L	0	0	9,300,312	0	9,300,312	0
28.	Nebraska NE	L	0	0	19,792,248	0	19,792,248	0
29.	Nevada NV	L	0	0	8,558,429	0	8,558,429	0
30.	New Hampshire NH	L	0	0	6,874,392	0	6,874,392	0
31.	New Jersey NJ	L	0	0	23,355,154	0	23,355,154	0
32.	New Mexico NM	L	0	0	5,121,750	0	5,121,750	0
33.	New York NY	L	0	0	88,003,408	0	88,003,408	0
34.	North Carolina NC	L	0	0	67,240,914	0	67,240,914	0
35.	North Dakota ND	L	0	0	6,064,128	0	6,064,128	0
36.	Ohio OH	L	0	0	51,060,792	0	51,060,792	0
37.	Oklahoma OK	L	0	0	25,803,123	0	25,803,123	0
38.	Oregon OR	L	0	0	9,397,593	0	9,397,593	0
39.	Pennsylvania PA	L	0	0	37,128,168	0	37,128,168	0
40.	Rhode Island RI	L	0	0	2,809,090	0	2,809,090	0
41.	South Carolina SC	L	0	0	21,985,384	0	21,985,384	0
42.	South Dakota SD	L	0	0	9,115,434	0	9,115,434	0
43.	Tennessee TN	L	0	0	32,627,698	0	32,627,698	0
44.	Texas TX	L	0	0	89,357,000	0	89,357,000	0
45.	Utah UT	L	0	0	4,660,980	0	4,660,980	0
46.	Vermont VT	L	0	0	4,150,241	0	4,150,241	0
47.	Virginia VA	L	0	0	56,098,558	0	56,098,558	0
48.	Washington WA	L	0	0	25,476,856	0	25,476,856	0
49.	West Virginia WV	L	0	0	5,031,027	0	5,031,027	0
50.	Wisconsin WI	L	0	0	18,242,030	0	18,242,030	0
51.	Wyoming WY	L	0	0	12,063,660	0	12,063,660	0
52.	American Samoa AS	N	0	0	588	0	588	0
53.	Guam GU	N	0	0	12,187	0	12,187	0
54.	Puerto Rico PR	N	0	0	7,462,638	0	7,462,638	0
55.	U.S. Virgin Islands VI	L	0	0	236,476	0	236,476	0
56.	Northern Mariana Islands MP	N	0	0	8,578	0	8,578	0
57.	Canada CAN	N	0	0	59,096	0	59,096	0
58.	Aggregate Other Aliens OT	XXX	0	0	250,394	0	250,394	0
59.	Subtotal	XXX	0	0	1,287,128,338	0	1,287,128,338	0
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	255	0	255	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	0	0	1,287,128,593	0	1,287,128,593	0
96.	Plus Reinsurance Assumed	XXX	0	0	1,781,293,211	0	1,781,293,211	0
97	Totals (All Business)	XXX	0	0	3,068,421,804	0	3,068,421,804	0
98.	Less Reinsurance Ceded	XXX	0	0	117,436,695	0	117,436,695	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	0	0	2,950,985,110	0	2,950,985,110	0
	DETAILS OF WRITE-INS							
58001.	VGB British Virgin Islands	XXX	0	0	74,711	0	74,711	0
58002.	ZZZ Other Alien	XXX	0	0	175,683	0	175,683	0
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	250,394	0	250,394	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 52
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 5

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

The following is a list of Mutual of Omaha Insurance Company's affiliates as of September 30, 2023.
Subsidiaries are indicated by indentations, and unless otherwise indicated, all subsidiaries are wholly owned.

Company	Number	NAIC Code	Domiciled
Mutual of Omaha Insurance Company	47-0246511	71412	NE
East Campus Realty, LLC	26-1783626		
Mutual DMLT Holdings, LLC	87-1247522		
Mutual of Omaha Holdings, Inc.	91-1756928		
Mutual of Omaha Investor Services, Inc.	47-0770844		
Mutual of Omaha Marketing Corporation	47-0709568		
Mutual of Omaha Risk and Insurance Solution Services, Inc.	68-0463724		
Mutual Solutions, Inc.	93-2529331		
Omaha Insurance Company	20-5873230	13100	NE
Mutual of Omaha Medicare Advantage Company	82-2754060	16260	NE
Omaha Financial Holdings, Inc.	20-5863220		
Mutual of Omaha Mortgage Servicing, Inc.	92-1743996		
Mutual of Omaha Mortgage, Inc.[1]	46-1728831		
55 Places Mortgage, LLC (50%)	61-1921802		
Home Loan Express, LLC (50%)	86-1705596		
Review Counsel LLC	82-4234514		
Keller Ventures, LLC	87-2052329		
City View Home Lending, LLC (55%)	88-2150598		
Momentum Home Lending, LLC	88-2622796		
OTM Mortgage, LLC	88-1991849		
RC Lending Partners, LLC (51%)	88-2105972		
Unity Home Loans, LLC (52%)	88-2342923		
Omaha Health Insurance Company	43-1137396	88080	NE
Omaha Supplemental Insurance Company	83-3054858	16537	NE
Turner Park North, LLC	46-1581463		
United of Omaha Life Insurance Company	47-0322111	69868	NE
Boston Financial Opportunity Zone Fund 1 LP (99.99%)[2]	83-4507916		
Cloverlay Sports Assets SPV L.P.	85-3945386		
Arctos Phanatic Co-Invest, LP (32.2%)	85-4045757		
Companion Life Insurance Company	13-1595128	62243	NY
Fulcrum Growth Partners III, L.L.C. (80%)	06-1801968		
Medicare Advantage Insurance Company of Omaha	20-5873262	13120	NE
MGG Rated Debt Feeder Fund LP (50%)	85-0896193		
MGG SF Evergreen Unlevered Fund 2020 LP (53%)	85-0881954		
MGG SPV XI LLC (20.03%)	85-4383557		
MHEG OZ Fund 1, LP (99.99%)[3]	37-1931384		
Mutual of Omaha Opportunities Fund, L.P. (99%)	83-3640738		
Mutual of Omaha OF Cayman, Ltd.	98-1508769		
Mutual of Omaha Structured Settlement Company	80-0725213		
Omaha Reinsurance Company	27-1421939	13779	NE
UM Holdings, LLC	26-4774854		
United DMLT Holdings, LLC	87-1207188		
United World Life Insurance Company	75-6010770	72850	NE

Mutual of Omaha Insurance Company Retirement Plans
- Mutual of Omaha 401(k) Long-Term Savings Plan
- Mutual of Omaha Retirement Income Plan
- Mutual of Omaha 401(k) Retirement Savings Plan

Mutual of Omaha Mortgage Retirement Plan
- Mutual of Omaha Mortgage 401(k) Plan

Mutual of Omaha Insurance Company and United of Omaha Life Insurance Company Variable Interest Entities

Discovery Mortgage Loan Trust	87-1411196
Endeavor Mortgage Loan Trust (M)	
Endeavor Mortgage Loan Trust (U)	

United of Omaha Life Insurance Company Variable Interest Entities

Legacy Benefits Origination Trust	52-2342664

Non-Profit Entities

Mutual of Omaha Employee Financial Assistance Fund	36-3723642
Mutual of Omaha Foundation	20-2176636

[1] Includes 100% voting interest owned by Omaha Financial Holdings, Inc. and 2,500 shares of non-voting class B common stock owned by unaffiliated party.
[2] Includes 16.95% interest owned by Mutual of Omaha Insurance Company.
[3] Includes 8.74% interest owned by Mutual of Omaha Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0261	Mutual of Omaha	71412	47-0246511	1583836			Mutual of Omaha Insurance Company	NE	RE			0.000	Mutual of Omaha Insurance Co.	NO	
			26-1783626	4342490			East Campus Realty, LLC		DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			87-1247522				Mutual DMLT Holdings, LLC		DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			91-1756928	4342584			Mutual of Omaha Holdings, Inc.		DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
			47-0770844	4343246			Mutual of Omaha Investor Services, Inc.		DS	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			47-0709568	4343264			Mutual of Omaha Marketing Corporation		DS	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			68-0463724				Mutual of Omaha Risk and Insurance Solution Services, Inc.		DS	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			93-2529331				Mutual Solutions, Inc.		DS	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	13100	20-5873230	4343273			Omaha Insurance Company	NE	DS	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	16260	82-2754060				Mutual of Omaha Medicare Advantage Company	NE	DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			20-5863220	3614163			Omaha Financial Holdings, Inc.		DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
			92-1743996				Mutual of Omaha Mortgage Servicing, Inc.		DS	Omaha Financial Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			46-1728831				Mutual of Omaha Mortgage, Inc.		DS	Omaha Financial Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			61-1921802				55 Places Mortgage, LLC		DS	Mutual of Omaha Mortgage, Inc.	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			86-1705596				Home Loan Express, LLC		DS	Mutual of Omaha Mortgage, Inc.	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			82-4234514				Review Counsel LLC		DS	Mutual of Omaha Mortgage, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			87-2052329				Keller Ventures, LLC		DS	Mutual of Omaha Mortgage, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			88-2150598				City View Home Lending, LLC		DS	Keller Ventures, LLC	Ownership	55.000	Mutual of Omaha Insurance Co.	NO	
			88-2622796				Momentum Home Lending, LLC		DS	Keller Ventures, LLC	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			88-1991849				OTM Mortgage, LLC		DS	Keller Ventures, LLC	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			88-2105972				RC Lending Partners, LLC		DS	Keller Ventures, LLC	Ownership	51.000	Mutual of Omaha Insurance Co.	NO	
			88-2342923				Unity Home Loans, LLC		DS	Keller Ventures, LLC	Ownership	52.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	88080	43-1137396				Omaha Health Insurance Company	NE	DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	16537	83-3054858				Omaha Supplemental Insurance Company	NE	DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			46-1581463	4612643			Turner Park North, LLC		DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	69868	47-0322111	2508171			United of Omaha Life Insurance Company	NE	DS	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			83-4507916				Boston Financial Opportunity Zone Fund 1 LP		DS	United of Omaha Life Insurance Company	Ownership	83.040	Mutual of Omaha Insurance Co.	NO	
			83-4507916				Boston Financial Opportunity Zone Fund 1 LP		DS	Mutual of Omaha Insurance Company	Ownership	16.950	Mutual of Omaha Insurance Co.	NO	
			85-3945386				Cloverlay Sports Assets SPV L.P.		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			85-4045757				Arctos Phanatic Co-Invest, LP		DS	Cloverlay Sports Assets SPV L.P.	Ownership	32.200	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	62243	13-1595128	2572266			Companion Life Insurance Company	NY	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			06-1801968				Fulcrum Growth Partners III, L.L.C.		DS	United of Omaha Life Insurance Company	Ownership	80.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	13120	20-5873262				Medicare Advantage Insurance Company of Omaha	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			85-0896193				MGG Rated Debt Feeder Fund LP		DS	United of Omaha Life Insurance Company	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			85-0881954				MGG SF Evergreen Unlevered Fund 2020 LP		DS	MGG Rated Debt Feeder Fund LP	Ownership	53.000	Mutual of Omaha Insurance Co.	NO	
			85-4383557				MGG SPV XI LLC		DS	MGG Rated Debt Feeder Fund LP	Ownership	20.030	Mutual of Omaha Insurance Co.	NO	
			37-1931384				MHEG OZ Fund 1, LP		DS	United of Omaha Life Insurance Company	Ownership	91.250	Mutual of Omaha Insurance Co.	NO	
			37-1931384				MHEG OZ Fund 1, LP		DS	Mutual of Omaha Insurance Company	Ownership	8.740	Mutual of Omaha Insurance Co.	NO	
			83-3640738				Mutual of Omaha Opportunities Fund, L.P.		DS	United of Omaha Life Insurance Company	Ownership	99.000	Mutual of Omaha Insurance Co.	NO	
			98-1508769				Mutual of Omaha OF Cayman, Ltd.		DS	Mutual of Omaha Opportunities Fund, L.P.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			80-0725213	4343620			Mutual of Omaha Structured Settlement Company		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
0261	Mutual of Omaha	13779	27-1421939				Omaha Reinsurance Company	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			26-4774854				UM Holdings, LLC		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			87-1207188				United DMLT Holdings, LLC		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	72850	75-6010770	2508676			United World Life Insurance Company	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Mutual of Omaha 401(k) Long-Term Savings Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha Retirement Income Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha 401(k) Retirement Savings Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha Mortgage 401(k) Plan		OTH	Mutual of Omaha Mortgage, Inc.	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
			87-1411196				Discovery Mortgage Loan Trust		OTH	Mutual of Omaha Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	3
			87-1411196				Discovery Mortgage Loan Trust		OTH	United of Omaha Life Insurance Company	Other	0.000	Mutual of Omaha Insurance Co.	NO	3
							Endeavor Mortgage Loan Trust (M)		OTH	Mutual of Omaha Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	4
							Endeavor Mortgage Loan Trust (U)		OTH	United of Omaha Life Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	4
			52-2342664				Legacy Benefits Origination Trust		OTH	United of Omaha Life Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	5
			36-3723642				Mutual of Omaha Employee Financial Assistance Fund		OTH		Management	0.000		NO	2
			20-2176636				Mutual of Omaha Foundation		OTH		Management	0.000		NO	2

Asterisk	Explanation
1	Entities over which Mutual of Omaha Insurance Company has significant influence or beneficial interest, but little or no ownership.
2	Mutual employees are officers of these charitable organizations.
3	Entity is controlled by Mutual of Omaha Insurance Company as Trust Manager. Mutual of Omaha Insurance Company and United of Omaha Life Insurance Company have been allocated significant special units of beneficial interest in separate trust assets.
4	Entity is controlled by the direct controlling entity as Trust Manager and has been allocated significant special units of beneficial interest in separate trust assets.
5	United of Omaha Life Insurance Company is the majority noteholder of the Class A notes within the trust and is the Directing Holder.

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. Not Applicable
2. Not Applicable
3. Not Applicable
4. Not Applicable
5. Not Applicable
6. Not Applicable
7. Not Applicable

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	7 1 4 1 2 2 0 2 3 4 9 0 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 1 4 1 2 2 0 2 3 3 6 5 0 0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	7 1 4 1 2 2 0 2 3 4 4 5 0 0 0 0 3
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	7 1 4 1 2 2 0 2 3 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]	7 1 4 1 2 2 0 2 3 4 4 7 0 0 0 0 3
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 1 4 1 2 2 0 2 3 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]	7 1 4 1 2 2 0 2 3 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid/Overfunded MORIP	19,517,727	19,517,727	0	0
2505. Nebraska Sales Tax Credit	7,949,239	0	7,949,239	3,416,694
2597. Summary of remaining write-ins for Line 25 from overflow page	27,466,966	19,517,727	7,949,239	3,416,694

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior period adjustment	(50,510,048)	11,799,547	(6,058,187)
5397. Summary of remaining write-ins for Line 53 from overflow page	(50,510,048)	11,799,547	(6,058,187)

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	55,306,205	30,879,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	46,949,251	26,193,574
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	16,075	32,000
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	805,027	1,734,985
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	101,434,354	55,306,205
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	101,434,354	55,306,205

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	437,644,631	447,594,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	52,300,000	33,196,000
	2.2 Additional investment made after acquisition	0	960,000
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(84,396)	0
7.	Deduct amounts received on disposals	20,537,142	44,086,513
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	19,363
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	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)	469,323,093	437,644,631
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	469,323,093	437,644,631
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	469,323,093	437,644,631

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	584,443,749	632,012,075
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,508,995	20,464,653
	2.2 Additional investment made after acquisition	54,715,953	54,089,054
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	38,507	3,177
5.	Unrealized valuation increase (decrease)	18,348,784	(41,040,660)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	42,149,939	70,687,594
8.	Deduct amortization of premium and depreciation	6,555,753	8,927,426
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	14,746	1,469,530
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	613,335,551	584,443,749
12.	Deduct total nonadmitted amounts	2,830,836	2,836,088
13.	Statement value at end of current period (Line 11 minus Line 12)	610,504,715	581,607,661

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	7,503,858,237	7,358,915,450
2.	Cost of bonds and stocks acquired	847,699,614	1,016,481,233
3.	Accrual of discount	4,504,004	4,403,628
4.	Unrealized valuation increase (decrease)	121,492,105	10,277,834
5.	Total gain (loss) on disposals	156,844	(5,404,883)
6.	Deduct consideration for bonds and stocks disposed of	491,454,888	861,053,424
7.	Deduct amortization of premium	3,798,836	8,883,050
8.	Total foreign exchange change in book/adjusted carrying value	(568,790)	(10,127,123)
9.	Deduct current year's other than temporary impairment recognized	1,631,331	4,551,631
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	219,631	3,800,203
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,980,476,590	7,503,858,237
12.	Deduct total nonadmitted amounts	7,751,720	2,477,054
13.	Statement value at end of current period (Line 11 minus Line 12)	7,972,724,870	7,501,381,183

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)	2,967,642,256	386,997,350	287,630,210	45,833,935	2,871,079,726	2,967,642,256	3,112,843,330	2,826,974,927
2. NAIC 2 (a)	2,119,009,889	93,557,118	15,342,744	(52,980,619)	2,086,418,033	2,119,009,889	2,144,243,644	2,056,073,801
3. NAIC 3 (a)	112,778,704	3,513,501	1,353,065	(15,311,724)	111,758,011	112,778,704	99,627,415	121,910,375
4. NAIC 4 (a)	5,410,962	189,060	0	18,886,013	5,279,609	5,410,962	24,486,035	6,049,477
5. NAIC 5 (a)	2,714,689	0	62,306	7,503	2,395,407	2,714,689	2,659,885	2,448,196
6. NAIC 6 (a)	1,276,622	0	9,076	(294,250)	1,373,117	1,276,622	973,296	1,368,767
7. Total Bonds	5,208,833,122	484,257,029	304,397,401	(3,859,143)	5,078,303,903	5,208,833,122	5,384,833,607	5,014,825,543
PREFERRED STOCK								
8. NAIC 1	7,627,141	0	0	243	7,626,905	7,627,141	7,627,384	7,626,671
9. NAIC 2	335,500	0	0	(16,100)	371,200	335,500	319,400	325,400
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	6,294,355	0	0	0	6,294,355	6,294,355	6,294,355	6,293,532
14. Total Preferred Stock	14,256,996	0	0	(15,857)	14,292,460	14,256,996	14,241,139	14,245,603
15. Total Bonds and Preferred Stock	5,223,090,117	484,257,029	304,397,401	(3,875,000)	5,092,596,363	5,223,090,117	5,399,074,745	5,029,071,146

(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 $ 15,500,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	15,500,000	XXX	15,500,000	2,514,911	0

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	84,400,000	239,400,000
2.	Cost of short-term investments acquired	1,624,400,000	1,590,200,000
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,693,300,000	1,745,200,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,500,000	84,400,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,500,000	84,400,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	10,175,611
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	0
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	568,790
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	10,744,401
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	10,744,401

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	10,744,401	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		10,744,401
4.	Part D, Section 1, Column 6	10,744,401	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,986,159	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		13,986,159
10.	Part D, Section 1, Column 9	13,986,159	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,473,217	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	1,473,217	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	102	101
2.	Cost of cash equivalents acquired	159,833,158	63,556,850
3.	Accrual of discount	189,392	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	160,022,644	63,556,849
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8	102
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8	102

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Downtown HO	Omaha	NE	09/30/2023	Various	0	0	29,841,577	29,841,577
South Site Building	Omaha	NE	09/30/2023	Various	0	0	88,773	88,773
0199999. Acquired by Purchase					0	0	29,930,350	29,930,350
0399999 - Totals					0	0	29,930,350	29,930,350

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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
20982	WOODSTOCK	GA		07/27/2023	6.320	2,000,000	0	3,366,222
20983	BELTSVILLE	MD		07/27/2023	5.620	2,500,000	0	4,275,000
20989	BRENTWOOD	TN		07/20/2023	5.800	2,000,000	0	3,129,032
20990	LOUISVILLE	KY		08/08/2023	5.460	3,000,000	0	4,316,250
20993	DUARTE	CA		07/27/2023	5.590	6,000,000	0	9,192,661
20994	ANAHEIM	CA		08/29/2023	5.360	9,750,000	0	19,451,250
20995	WESTBURY	NY		08/22/2023	5.720	5,500,000	0	9,939,286
0599999. Mortgages in good standing - Commercial mortgages-all other						30,750,000	0	53,669,701
0899999. Total Mortgages in good standing						30,750,000	0	53,669,701
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						30,750,000	0	53,669,701

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
20352	UPPER GWYNEDD	PA		11/30/2006	09/05/2023	1,636,817	0	0	0	0	0	0	1,578,763	1,494,368	0	(84,396)	(84,396)
41241	MILWAUKEE	WI		11/02/2006	09/26/2023	211,691	0	0	0	0	0	0	199,065	199,065	0	0	0
41387	OXNARD	CA		06/04/2007	07/19/2023	441,447	0	0	0	0	0	0	420,507	420,507	0	0	0
42481	HOUSTON	TX		09/11/2013	08/09/2023	1,100,372	0	0	0	0	0	0	1,067,514	1,067,514	0	0	0
0199999. Mortgages closed by repayment						3,390,327	0	0	0	0	0	0	3,265,848	3,181,453	0	(84,396)	(84,396)
20352	UPPER GWYNEDD	PA		11/30/2006		1,636,817	0	0	0	0	0	0	14,728	14,728	0	0	0
20380	PITTSBURGH	PA		12/30/2016		2,662,023	0	0	0	0	0	0	72,041	72,041	0	0	0
20418	SAN RAMON	CA		10/15/2018		8,200,917	0	0	0	0	0	0	60,900	60,900	0	0	0
20433	ANAHEIM	CA		03/09/2020		4,402,697	0	0	0	0	0	0	145,705	145,705	0	0	0
20440	WICHITA	KS		12/12/2014		1,920,943	0	0	0	0	0	0	60,737	60,737	0	0	0
20449	ATLANTA	GA		03/10/2015		4,008,821	0	0	0	0	0	0	37,305	37,305	0	0	0
20464	HACKENSACK	NJ		10/15/2018		1,448,106	0	0	0	0	0	0	22,479	22,479	0	0	0
20472	ATLANTA	GA		09/30/2015		2,183,260	0	0	0	0	0	0	33,509	33,509	0	0	0
20477	WESTERVILLE	OH		09/30/2015		3,234,600	0	0	0	0	0	0	31,446	31,446	0	0	0
20485	LOVELAND	OH		02/11/2016		3,272,337	0	0	0	0	0	0	31,438	31,438	0	0	0
20510	SEWICKLEY	PA		05/11/2016		3,171,635	0	0	0	0	0	0	81,102	81,102	0	0	0
20511	SEWICKLEY	PA		05/11/2016		2,537,308	0	0	0	0	0	0	64,881	64,881	0	0	0

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
20525	SAN JOSE	CA		08/24/2016		2,624,657	0	0	0	0	0	0	17,314	17,314	0	0	0
20552	INDEPENDENCE	OH		04/06/2017		6,710,654	0	0	0	0	0	0	66,648	66,648	0	0	0
20553	SAN DIEGO	CA		03/01/2017		3,787,721	0	0	0	0	0	0	23,196	23,196	0	0	0
20559	VANCOUVER	WA		04/25/2017		5,379,930	0	0	0	0	0	0	32,063	32,063	0	0	0
20560	MCCANDLESS TOWNSHIP	PA		05/01/2017		4,003,188	0	0	0	0	0	0	51,543	51,543	0	0	0
20563	OXNARD	CA		06/21/2017		4,600,550	0	0	0	0	0	0	34,231	34,231	0	0	0
20565	MORRISTOWN	NJ		06/01/2017		6,700,391	0	0	0	0	0	0	32,486	32,486	0	0	0
20574	BLOOMINGTON	MN		07/14/2017		1,506,483	0	0	0	0	0	0	12,977	12,977	0	0	0
20579	HOLBROOK	NY		10/15/2018		5,543,058	0	0	0	0	0	0	33,913	33,913	0	0	0
20597	ST. LOUIS	MO		10/15/2018		3,068,445	0	0	0	0	0	0	37,425	37,425	0	0	0
20600	HOLBROOK	NY		03/01/2018		2,000,000	0	0	0	0	0	0	8,444	8,444	0	0	0
20603	LENEXA	KS		04/18/2018		5,400,607	0	0	0	0	0	0	43,021	43,021	0	0	0
20620	SIGNAL HILL	CA		10/15/2018		8,626,228	0	0	0	0	0	0	56,187	56,187	0	0	0
20633	PORTLAND	OR		08/21/2018		3,444,018	0	0	0	0	0	0	63,718	63,718	0	0	0
20672	VAN NUYS	CA		03/05/2019		4,678,413	0	0	0	0	0	0	24,377	24,377	0	0	0
20679	BOULDER	CO		04/04/2019		11,328,429	0	0	0	0	0	0	59,599	59,599	0	0	0
20687	MESA	AZ		03/20/2019		5,624,636	0	0	0	0	0	0	28,569	28,569	0	0	0
20688	SUWANEE	GA		03/09/2020		7,102,384	0	0	0	0	0	0	71,698	71,698	0	0	0
20691	CORAL GABLES	FL		06/07/2019		5,166,267	0	0	0	0	0	0	26,937	26,937	0	0	0
20694	ONTARIO	CA		03/09/2020		4,954,934	0	0	0	0	0	0	8,132	8,132	0	0	0
20758	MEMPHIS	TN		02/13/2020		2,326,647	0	0	0	0	0	0	17,001	17,001	0	0	0
20760	ST LOUIS PARK	MN		02/12/2020		7,683,698	0	0	0	0	0	0	58,322	58,322	0	0	0
20771	INVER GROVE HEIGHTS	MN		05/14/2020		3,768,859	0	0	0	0	0	0	28,645	28,645	0	0	0
20774	LOS ANGELES	CA		06/01/2020		3,812,377	0	0	0	0	0	0	20,138	20,138	0	0	0
20775	LOS ANGELES	CA		06/01/2020		3,812,377	0	0	0	0	0	0	20,138	20,138	0	0	0
20784	LENEXA	KS		08/12/2020		2,818,920	0	0	0	0	0	0	21,476	21,476	0	0	0
20785	WALTHAM	MA		09/01/2020		2,985,420	0	0	0	0	0	0	14,950	14,950	0	0	0
20801	MEMPHIS	TN		12/11/2020		1,462,052	0	0	0	0	0	0	5,193	5,193	0	0	0
20805	DRAPER	UT		01/21/2021		465,427	0	0	0	0	0	0	4,933	4,933	0	0	0
20806	AURORA	CO		01/15/2021		3,726,179	0	0	0	0	0	0	39,130	39,130	0	0	0
20807	MEMPHIS	TN		12/17/2020		2,682,322	0	0	0	0	0	0	9,278	9,278	0	0	0
20808	TORRANCE	CA		12/10/2020		8,744,206	0	0	0	0	0	0	64,189	64,189	0	0	0
20809	LINDENHURST	NY		12/15/2020		3,790,706	0	0	0	0	0	0	28,667	28,667	0	0	0
20810	ALBUQUERQUE	NM		01/26/2021		1,934,926	0	0	0	0	0	0	10,742	10,742	0	0	0
20811	LOUISVILLE	KY		01/21/2021		3,256,773	0	0	0	0	0	0	34,678	34,678	0	0	0
20814	FONTANA	CA		03/18/2021		1,159,519	0	0	0	0	0	0	6,366	6,366	0	0	0
20816	HAUPPAUGE	NY		02/19/2021		714,310	0	0	0	0	0	0	5,341	5,341	0	0	0
20820	ONTARIO	CA		02/16/2021		1,434,706	0	0	0	0	0	0	9,748	9,748	0	0	0
20821	DOWNEY	CA		02/26/2021		1,648,650	0	0	0	0	0	0	9,046	9,046	0	0	0
20822	MASPETH	NY		02/25/2021		4,290,899	0	0	0	0	0	0	31,376	31,376	0	0	0
20824	CINCINNATI	OH		03/04/2021		986,634	0	0	0	0	0	0	5,168	5,168	0	0	0
20828	LONGMONT	CO		03/09/2021		1,663,455	0	0	0	0	0	0	10,215	10,215	0	0	0
20830	HAZELWOOD	MO		03/30/2021		3,500,000	0	0	0	0	0	0	18,062	18,062	0	0	0
20831	MILPITAS	CA		03/16/2021		4,828,526	0	0	0	0	0	0	26,926	26,926	0	0	0
20832	DALLAS	TX		04/15/2021		3,827,089	0	0	0	0	0	0	28,507	28,507	0	0	0
20833	SEWELL	NJ		04/15/2021		1,500,000	0	0	0	0	0	0	7,708	7,708	0	0	0
20837	ST LOUIS	MO		05/03/2021		960,654	0	0	0	0	0	0	6,866	6,866	0	0	0
20838	BLOOMINGTON	IN		05/18/2021		1,413,561	0	0	0	0	0	0	14,954	14,954	0	0	0
20840	SANTA ROSA	CA		05/25/2021		2,425,553	0	0	0	0	0	0	12,991	12,991	0	0	0
20841	BRENTWOOD	MO		07/08/2021		481,181	0	0	0	0	0	0	3,657	3,657	0	0	0
20842	TIGARD	OR		06/29/2021		7,272,704	0	0	0	0	0	0	41,682	41,682	0	0	0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20844	CINCINNATI	OH		06/01/2021		2,957,958	0	0	0	0	0	0	16,043	16,043	0	0	0
20845	PHOENIX	AZ		06/22/2021		962,942	0	0	0	0	0	0	6,838	6,838	0	0	0
20849	CANTON	OH		07/22/2021		15,905,658	0	0	0	0	0	0	115,993	115,993	0	0	0
20853	MADISON	TN		09/29/2021		5,267,740	0	0	0	0	0	0	51,758	51,758	0	0	0
20854	NORWALK	CA		07/15/2021		1,947,737	0	0	0	0	0	0	10,239	10,239	0	0	0
20855	VANCOUVER	WA		02/15/2022		2,000,000	0	0	0	0	0	0	10,038	10,038	0	0	0
20858	MILPITAS	CA		07/09/2021		6,130,339	0	0	0	0	0	0	33,162	33,162	0	0	0
20859	TUSTIN	CA		07/29/2021		5,835,981	0	0	0	0	0	0	32,023	32,023	0	0	0
20860	PROVIDENCE	UT		08/12/2021		2,927,348	0	0	0	0	0	0	15,172	15,172	0	0	0
20861	MILWAUKEE	WI		08/05/2021		3,583,786	0	0	0	0	0	0	34,707	34,707	0	0	0
20862	BAYSIDE	WI		09/30/2021		5,701,685	0	0	0	0	0	0	66,286	66,286	0	0	0
20868	THOUSAND OAKS	CA		10/05/2021		5,871,428	0	0	0	0	0	0	30,843	30,843	0	0	0
20882	MILWAUKEE	WI		11/04/2021		2,409,469	0	0	0	0	0	0	23,466	23,466	0	0	0
20883	BRIDGETON	MO		11/10/2021		2,918,606	0	0	0	0	0	0	21,055	21,055	0	0	0
20885	RIVERSIDE	CA		10/28/2021		1,100,000	0	0	0	0	0	0	7,201	7,201	0	0	0
20886	GARLAND	TX		11/15/2021		1,457,789	0	0	0	0	0	0	10,102	10,102	0	0	0
20887	REDWOOD CITY	CA		11/17/2021		5,868,781	0	0	0	0	0	0	22,573	22,573	0	0	0
20888	MILWAUKEE	WI		10/28/2021		1,464,887	0	0	0	0	0	0	8,372	8,372	0	0	0
20890	SANTA MARIA	CA		11/08/2021		2,000,000	0	0	0	0	0	0	10,323	10,323	0	0	0
20893	POWELL	OH		01/18/2022		1,564,889	0	0	0	0	0	0	10,894	10,894	0	0	0
20894	MINNETONKA	MN		12/09/2021		3,404,138	0	0	0	0	0	0	24,717	24,717	0	0	0
20896	COLUMBUS	OH		01/18/2022		964,896	0	0	0	0	0	0	10,874	10,874	0	0	0
20897	BEAVERTON	OR		01/27/2022		3,440,069	0	0	0	0	0	0	18,564	18,564	0	0	0
20916	VISTA	CA		05/25/2022		4,952,194	0	0	0	0	0	0	24,639	24,639	0	0	0
20924	CORAL SPRINGS	FL		07/14/2022		2,484,193	0	0	0	0	0	0	12,188	12,188	0	0	0
20957	OCEANSIDE	CA		10/28/2022		998,853	0	0	0	0	0	0	3,563	3,563	0	0	0
20963	COLUMBUS	OH		12/15/2022		1,500,000	0	0	0	0	0	0	6,913	6,913	0	0	0
20965	PLYMOUTH	MI		01/26/2023		0	0	0	0	0	0	0	11,796	11,796	0	0	0
20973	RICHMOND	CA		05/04/2023		0	0	0	0	0	0	0	13,269	13,269	0	0	0
20977	GLEN BURNIE	MD		06/01/2023		0	0	0	0	0	0	0	5,727	5,727	0	0	0
20979	WAYNE	PA		06/01/2023		0	0	0	0	0	0	0	36,065	36,065	0	0	0
20980	HOLTSVILLE	NY		05/25/2023		0	0	0	0	0	0	0	7,062	7,062	0	0	0
20983	BELTSVILLE	MD		07/27/2023		0	0	0	0	0	0	0	2,675	2,675	0	0	0
20989	BRENTWOOD	TN		07/20/2023		0	0	0	0	0	0	0	2,068	2,068	0	0	0
20993	DUARTE	CA		07/27/2023		0	0	0	0	0	0	0	6,457	6,457	0	0	0
41071	DENVER	CO		02/15/2006		40,836	0	0	0	0	0	0	3,037	3,037	0	0	0
41081	FONTANA	CA		05/31/2023		69,206	0	0	0	0	0	0	5,008	5,008	0	0	0
41083	LYNNWOOD	WA		03/01/2006		96,045	0	0	0	0	0	0	7,043	7,043	0	0	0
41087	LOS ANGELES	CA		05/31/2023		77,339	0	0	0	0	0	0	5,433	5,433	0	0	0
41138	IRWINDALE	CA		05/31/2023		267,355	0	0	0	0	0	0	17,806	17,806	0	0	0
41162	MIAMI	FL		07/17/2006		91,046	0	0	0	0	0	0	5,609	5,609	0	0	0
41163	VICTORVILLE	CA		07/17/2006		99,288	0	0	0	0	0	0	6,396	6,396	0	0	0
41165	SAN ANTONIO	TX		07/17/2006		92,933	0	0	0	0	0	0	5,974	5,974	0	0	0
41241	MILWAUKEE	WI		11/02/2006		211,691	0	0	0	0	0	0	4,284	4,284	0	0	0
41253	MANSFIELD	OH		05/31/2023		368,617	0	0	0	0	0	0	8,177	8,177	0	0	0
41318	FRESNO	CA		05/31/2023		374,927	0	0	0	0	0	0	8,820	8,820	0	0	0
41320	CORNING	CA		03/05/2007		245,571	0	0	0	0	0	0	12,269	12,269	0	0	0
41327	MENDON	NY		04/09/2007		149,264	0	0	0	0	0	0	5,205	5,205	0	0	0
41340	EL PASO	TX		04/09/2007		348,762	0	0	0	0	0	0	7,041	7,041	0	0	0
41387	OXNARD	CA		06/04/2007		441,447	0	0	0	0	0	0	3,028	3,028	0	0	0
41410	LAS VEGAS	NV		06/04/2007		295,769	0	0	0	0	0	0	5,849	5,849	0	0	0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
41423	EXPORT	PA		07/02/2007		172,026	0	0	0	0	0	0	8,418	8,418	0	0	0
41436	WEST VALLEY CITY	UT		07/02/2007		334,225	0	0	0	0	0	0	15,585	15,585	0	0	0
41438	COLUMBIA	SC		05/31/2023		559,426	0	0	0	0	0	0	25,849	25,849	0	0	0
41451	DELTA	CO		08/17/2007		283,566	0	0	0	0	0	0	13,525	13,525	0	0	0
41458	DICKINSON	TX		12/30/2016		624,287	0	0	0	0	0	0	12,067	12,067	0	0	0
41470	AVILA BEACH	CA		09/10/2007		436,202	0	0	0	0	0	0	5,115	5,115	0	0	0
41471	AVILA BEACH	CA		09/10/2007		180,979	0	0	0	0	0	0	2,123	2,123	0	0	0
41472	AVILA BEACH	CA		09/10/2007		146,517	0	0	0	0	0	0	1,717	1,717	0	0	0
41473	AVILA BEACH	CA		09/10/2007		284,437	0	0	0	0	0	0	3,335	3,335	0	0	0
41474	AVILA BEACH	CA		09/10/2007		191,362	0	0	0	0	0	0	2,245	2,245	0	0	0
41512	ATLANTA	GA		05/31/2023		465,882	0	0	0	0	0	0	9,247	9,247	0	0	0
41523	GLENDALE	AZ		12/30/2016		1,877,545	0	0	0	0	0	0	4,962	4,962	0	0	0
41574	MIAMI	FL		12/14/2007		317,137	0	0	0	0	0	0	9,439	9,439	0	0	0
41644	RIVERSIDE	CA		05/31/2023		478,791	0	0	0	0	0	0	9,614	9,614	0	0	0
41655	NORTH CHARLESTON	SC		02/14/2008		588,111	0	0	0	0	0	0	3,783	3,783	0	0	0
41670	NORTH SALT LAKE	UT		05/31/2023		227,571	0	0	0	0	0	0	4,515	4,515	0	0	0
41682	HOUSTON	TX		02/14/2008		346,013	0	0	0	0	0	0	10,067	10,067	0	0	0
41700	ABILENE	TX		12/30/2016		187,605	0	0	0	0	0	0	3,252	3,252	0	0	0
41739	NEWARK	CA		05/31/2023		380,221	0	0	0	0	0	0	4,379	4,379	0	0	0
41853	SIMI VALLEY	CA		05/31/2023		1,393,447	0	0	0	0	0	0	15,678	15,678	0	0	0
41892	ESCONDIDO	CA		05/31/2023		642,834	0	0	0	0	0	0	6,437	6,437	0	0	0
41901	FOUNTAIN VALLEY	CA		07/14/2008		327,154	0	0	0	0	0	0	3,164	3,164	0	0	0
41926	BOULDER	CO		07/14/2008		219,163	0	0	0	0	0	0	3,759	3,759	0	0	0
41931	LOCKPORT	NY		08/13/2008		223,908	0	0	0	0	0	0	8,718	8,718	0	0	0
42003	DURHAM	NC		10/10/2008		333,535	0	0	0	0	0	0	5,679	5,679	0	0	0
42310	HOUSTON	TX		05/09/2011		1,141,154	0	0	0	0	0	0	15,938	15,938	0	0	0
42311	LOS ANGELES	CA		05/31/2023		549,355	0	0	0	0	0	0	4,245	4,245	0	0	0
42316	DENVER	CO		12/30/2016		343,720	0	0	0	0	0	0	3,997	3,997	0	0	0
42332	ACWORTH	GA		05/31/2023		525,817	0	0	0	0	0	0	12,762	12,762	0	0	0
42345	HOUSTON	TX		05/31/2023		157,660	0	0	0	0	0	0	9,498	9,498	0	0	0
42350	BELLINGHAM	WA		11/08/2011		788,225	0	0	0	0	0	0	10,762	10,762	0	0	0
42353	DALLAS	TX		05/31/2023		694,989	0	0	0	0	0	0	15,453	15,453	0	0	0
42366	MUNDELEIN	IL		05/31/2023		853,076	0	0	0	0	0	0	6,505	6,505	0	0	0
42406	SANTA ROSA	CA		05/31/2023		860,191	0	0	0	0	0	0	9,961	9,961	0	0	0
42434	TULSA	OK		05/10/2013		538,523	0	0	0	0	0	0	18,621	18,621	0	0	0
42456	GERMANTOWN	MD		08/09/2013		1,260,241	0	0	0	0	0	0	13,101	13,101	0	0	0
42481	HOUSTON	TX		09/11/2013		1,100,372	0	0	0	0	0	0	8,304	8,304	0	0	0
42490	SAN ANTONIO	TX		03/09/2020		426,954	0	0	0	0	0	0	4,656	4,656	0	0	0
42491	MOUNTAIN VIEW	CA		03/09/2020		488,717	0	0	0	0	0	0	5,487	5,487	0	0	0
42492	PORTAGE	MI		05/31/2023		486,578	0	0	0	0	0	0	17,077	17,077	0	0	0
42495	BLOOMINGTON	MN		09/11/2013		574,858	0	0	0	0	0	0	10,562	10,562	0	0	0
42496	PENDLETON	OR		09/11/2013		876,235	0	0	0	0	0	0	16,219	16,219	0	0	0
42501	DECATUR	GA		05/31/2023		1,009,878	0	0	0	0	0	0	10,912	10,912	0	0	0
42509	MARIETTA	GA		10/10/2013		264,108	0	0	0	0	0	0	4,590	4,590	0	0	0
42514	BELLEVUE	WA		05/31/2023		1,042,781	0	0	0	0	0	0	11,418	11,418	0	0	0
90037	PAPILLION	NE		12/30/2016		484,649	0	0	0	0	0	0	33,768	33,768	0	0	0
0299999. Mortgages with partial repayments						356,890,272	0	0	0	0	0	0	3,275,996	3,275,996	0	0	0
0599999 - Totals						360,280,599	0	0	0	0	0	0	6,541,844	6,457,449	0	(84,396)	(84,396)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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
000000-00-0	Ridgewood Energy Gulf of Mexico Oil & Gas Fund LP	MONTVALE	NJ	RIDGEWOOD ENERGY		04/29/2008		0	25,623	0	0	29.440
000000-00-0	Whitehorse Liquidity Partners III, LP	TORONTO	CAN	Whitehorse Liquidity Partners III, LP		08/06/2019		0	170,198	0	0	1.986
000000-00-0	Whitehorse Liquidity Partners IV, LP	TORONTO	CAN	Whitehorse Liquidity Partners IV, LP		11/27/2020		0	1,157,605	0	0	0.994
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,353,426	0	0	XXX
000000-00-0	Invesco Commercial Mortgage Income Fund, LP	DALLAS	TX	Invesco Real Estate		09/01/2021		0	106,414	0	0	2.770
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	106,414	0	0	XXX
000000-00-0	Endeavor Mortgage Loan Trust (M), Series A	WILMINGTON	DE	Endeavor Mortgage Loan Trust (M), Series A		07/27/2022		0	29,573,089	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	29,573,089	0	0	XXX
000000-00-0	Arrowhead Capital Fund III LP	NEW YORK	NY	ARROWHEAD PARTNERS		06/30/2017	2	0	725,487	0	0	3.750
000000-00-0	GoldPoint Mezzanine Partners IV LP (Bond)	NEW YORK	NY	GOLDPOINT PARTNERS		05/17/2016	2	0	140,004	0	0	1.940
000000-00-0	Northstar Mezzanine Partners VI LP (Bond)	MINNEAPOLIS	MN	NORTHSTAR		06/03/2015	2	0	26,369	0	0	1.665
000000-00-0	Prudential Capital Partners III LP (Bond)	CHICAGO	IL	PRUDENTIAL CAPITAL PARTNERS		10/16/2008	2	0	1,939	0	0	1.550
000000-00-0	Prudential Capital Partners V LP (Bond)	CHICAGO	IL	PRUDENTIAL CAPITAL PARTNERS		04/21/2017	2	0	268,568	0	0	1.430
000000-00-0	Tower Square Capital Partners III LP (Bond)	SPRINGFIELD	MA	TOWER SQUARE CAPITAL PARTNERS		08/29/2008	2	0	7,308	0	0	2.088
000000-00-0	Hancock Capital Partners VI	BOSTON	MA	Hancock Capital Partners		06/27/2018	2	0	343,510	0	0	5.260
000000-00-0	Northstar Mezzanine Partners VII Feeder, LP	MINNEAPOLIS	MN	Northstar Mezzanine Partners VII Feeder, LP		10/30/2019	2	0	54,572	0	0	25.000
000000-00-0	Carlyle Credit Opportunites Fund II Note Issuer, L	WASHINGTON DC	DC	The Carlyle Group		07/09/2021	2	0	3,045	0	0	0.560
2599999. Joint Venture Interests - Other - Unaffiliated								0	1,570,801	0	0	XXX
000000-00-0	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP	COLUMBIA	MD	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP		12/25/2015		0	10,923	0	150,242	3.089
000000-00-0	RED STONE 2015 NATIONAL FUND LP	CLEVELAND	OH	RED STONE 2015 NATIONAL FUND LP		10/29/2015		0	82,673	0	133,755	10.210
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	93,596	0	283,997	XXX
000000-00-0	Boston Financial Opp Zone Fund I	BOSTON	MA	Boston Financial Opp Zone Fund I		12/20/2019		0	6,114	0	0	16.950
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	6,114	0	0	XXX
6099999. Total - Unaffiliated								0	3,124,236	0	283,997	XXX
6199999. Total - Affiliated								0	29,579,203	0	0	XXX
6299999 - Totals								0	32,703,439	0	283,997	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
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
000000-00-0	Ridgewood Energy Gulf of Mexico Oil & Gas Fund LP	MONTVALE	NJ	RIDGEWOOD ENERGY	04/29/2008	09/25/2023	800,679	0	0	0	0	0	0	800,679	800,679	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners III, LP	TORONTO	CAN	Whitehorse Liquidity Partners III, LP	08/06/2019	09/29/2023	855,278	0	0	0	0	0	0	855,278	855,278	0	0	0	0
000000-00-0	Hudson Holdings Cayman I, LP	TORONTO	CAN	Hudson Holdings Cayman I, LP	10/31/2019	07/27/2023	124,106	0	0	0	0	0	0	124,106	124,106	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners IV, LP	TORONTO	CAN	Whitehorse Liquidity Partners IV, LP	11/27/2020	09/29/2023	950,594	0	0	0	0	0	0	950,594	950,594	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,730,657	0	0	0	0	0	0	2,730,657	2,730,657	0	0	0	0
000000-00-0	Invesco Commercial Mortgage Income Fund, LP	DALLAS	TX	Invesco Real Estate	09/01/2021	07/24/2023	1,125,402	0	0	0	0	0	0	1,125,402	1,125,402	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							1,125,402	0	0	0	0	0	0	1,125,402	1,125,402	0	0	0	0
000000-00-0	Endeavor Mortgage Loan Trust (M), Series A	WILMINGTON	DE	Return of Capital	07/27/2022	09/25/2023	546,972	0	0	0	0	0	0	546,972	546,972	0	0	0	0
25466B-AB-5	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2021-26	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-26	07/02/2021	09/15/2023	5,678,212	0	0	0	0	0	0	5,678,212	5,678,212	0	0	0	0
25466B-AB-5	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2021-26	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-26	07/02/2021	09/15/2023	57,356	0	0	0	0	0	0	57,356	57,356	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							6,282,540	0	0	0	0	0	0	6,282,540	6,282,540	0	0	0	0
000000-00-0	Arrowhead Capital Fund III LP	NEW YORK	NY	ARROWHEAD PARTNERS	06/30/2017	09/29/2023	450,199	0	0	0	0	0	0	450,199	450,199	0	0	0	0
000000-00-0	Northstar Mezzanine Partners V LP (Bond)	MINNEAPOLIS	MN	NORTHSTAR	01/25/2008	09/28/2023	43,680	0	0	0	0	0	0	43,680	43,680	0	0	0	0
000000-00-0	Prudential Capital Partners V LP (Bond)	CHICAGO	IL	PRUDENTIAL CAPITAL PARTNERS	04/21/2017	09/20/2023	182,085	0	0	0	0	0	0	182,085	182,085	0	0	0	0
000000-00-0	Tower Square Capital Partners III LP (Bond)	SPRINGFIELD	MA	TOWER SQUARE CAPITAL PARTNERS	08/29/2008	08/02/2023	38,780	0	0	0	0	0	0	38,780	38,780	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							714,744	0	0	0	0	0	0	714,744	714,744	0	0	0	0
000000-00-0	GARNET LIHTC FUND XLI LLC	CEDAR RAPIDS	IA	Return of Capital	04/13/2015	07/18/2023	2,978	0	0	0	0	0	0	2,978	2,978	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							2,978	0	0	0	0	0	0	2,978	2,978	0	0	0	0
6099999. Total - Unaffiliated							4,573,781	0	0	0	0	0	0	4,573,781	4,573,781	0	0	0	0
6199999. Total - Affiliated							6,282,540	0	0	0	0	0	0	6,282,540	6,282,540	0	0	0	0
6299999 - Totals							10,856,321	0	0	0	0	0	0	10,856,321	10,856,321	0	0	0	0

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
38373M-JR-2	GNR 2003-96 Z - CMBS		07/01/2023	Unknown		(664,929)	(669,305)	(3,315)	1.A
38373M-KL-3	GNR 2003-109 Z - CMBS		07/01/2023	Unknown		(1,431,662)	(1,443,175)	(6,848)	1.A
38373M-KV-1	GNR 2004-010 Z - CMBS		07/01/2023	Unknown		(419,142)	(423,123)	(1,992)	1.A
38373M-ML-1	GNR 2004-108 Z - CMBS		07/01/2023	Unknown		(119,855)	(123,490)	(472)	1.A
38373M-MV-9	GNR 2005-002 ZB - CMBS		07/01/2023	Unknown		(1,446,118)	(1,446,118)	(6,259)	1.A
38373M-NN-6	GNR 2005-012 Z - CMBS		07/01/2023	Unknown		(693,209)	(719,057)	(2,756)	1.A
38373M-QN-3	GNR 2005-042 ZB - CMBS		07/01/2023	Unknown		(830,431)	(831,686)	(3,557)	1.A
38373M-X6-2	GNR 2008-052 Z - CMBS		09/01/2023	Direct		214,618	214,618	0	1.A
38373S-B8-9	GNR 2003-17 Z - CMBS		07/01/2023	Unknown		(335,755)	(337,161)	(1,689)	1.A
38373X-7Y-6	GNR 2002-62 Z - CMBS		07/01/2023	Unknown		(203,164)	(204,407)	(1,003)	1.A
38374B-6R-9	GNR 2003-73 Z - CMBS		07/01/2023	Unknown		(867,213)	(891,280)	(3,454)	1.A
38374B-QR-7	GNR 2003-72 Z - CMBS		07/01/2023	Unknown		(2,352,633)	(2,387,819)	(10,711)	1.A
38374F-DU-5	GNR 2004-012 Z - CMBS		07/01/2023	Unknown		(1,033,262)	(1,038,885)	(4,831)	1.A
38374F-GS-7	GNR 2004-009 Z - CMBS		07/01/2023	Unknown		(1,411,907)	(1,421,403)	(6,381)	1.A
38374G-CG-5	GNR 2004-023 Z - CMBS		07/01/2023	Unknown		(1,176,944)	(1,179,027)	(5,657)	1.A
38374H-UH-1	GNR 2004-067 Z - CMBS		07/01/2023	Unknown		(1,790,420)	(1,790,420)	(7,779)	1.A
38374J-7B-6	GNR 2004-103 ZB - CMBS		07/01/2023	Unknown		(246,649)	(248,585)	(1,134)	1.A
38376G-5U-0	GNR 2011-142 Z - CMBS		09/01/2023	Direct		125,958	125,958	0	1.A
38376G-7F-1	GNR 2011-144 Z - CMBS		09/01/2023	Direct		96,500	96,500	0	1.A
38378N-JE-4	GNR 2013-178 Z - CMBS		09/01/2023	Direct		163,388	163,388	0	1.A
38378W-A9-4	GNR 2013-115 ZD - CMO/RMBS		09/01/2023	Direct		130,723	130,723	0	1.A
38379N-MH-2	GNR 2015-082 EZ - CMO/RMBS		09/01/2023	Direct		12,824	12,824	0	1.A
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS		09/01/2023	Direct		34,195	34,195	0	1.A
38380P-5C-4	GNR 2020-143 B - CMBS		08/21/2023	KeyBanc		1,156,375	2,200,000	2,811	1.A
38380T-R9-9	GNR 2017-121 YZ - CMO/RMBS		09/01/2023	Direct		80,285	80,285	0	1.A
38381H-8F-1	GNR 2023-092 BA - CMO/RMBS		08/17/2023	JPMorgan		1,401,016	2,000,000	3,792	1.A
38381H-K3-4	GNR 2022-216 LC - CMBS		09/07/2023	PIPER JAFFRAY		2,631,250	4,000,000	3,667	1.A
38381H-S8-5	GNR 2023-010 L - CMBS		08/17/2023	PIPER JAFFRAY		7,844,531	12,000,000	21,000	1.A
38381J-QR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		08/21/2023	Goldman Sachs		1,464,127	2,238,378	5,860	1.A
38381J-UC-9	GNR 2023-144 BC - CMBS		09/21/2023	BANK OF MONTREAL		3,953,853	5,985,018	13,965	1.A
38383P-R4-5	GNR 2022-064 CZ - CMO/RMBS		09/01/2023	Direct		36,563	36,563	0	1.A
38383T-EB-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	Direct		30,990	30,990	0	1.A
38383X-Q3-1	GNR 2023-056 ZA - CMO/RMBS		09/01/2023	Direct		35,269	35,269	0	1.A
38383Y-FT-4	GNR 2022-153 Z - CMO/RMBS		09/01/2023	Direct		12,849	12,849	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,402,022	14,242,616	(16,742)	XXX
168863-EA-2	CHILE, GOVERNMENT OF	C	08/18/2023	LOOM-EMD		185,200	200,000	1,392	1.F FE
25714P-ET-1	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	07/18/2023	LOOM-EMD		152,723	150,000	4,906	3.C FE
29249B-AA-3	ENA MASTER TRUST	C	07/10/2023	LOOM-EMD		151,500	200,000	1,178	2.B FE
617726-AP-9	MOROCCO, KINGDOM OF (GOVERNMENT) - CMBS	C	07/10/2023	LOOM-EMD		202,318	200,000	4,478	3.A FE
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)	C	08/01/2023	LOOM-EMD		149,560	200,000	2,246	2.B FE
698299-BV-5	PANAMA, REPUBLIC OF (GOVERNMENT)	C	09/27/2023	Various		705,572	760,000	811	2.B FE
698299-BW-3	PANAMA, REPUBLIC OF (GOVERNMENT)	C	09/27/2023	MET-EMD		247,968	250,000	0	2.C FE
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)	C	08/01/2023	LOOM-EMD		147,800	200,000	2,820	2.B FE
77586R-AS-9	ROMANIA (GOVERNMENT)	C	09/08/2023	MET-EMD		532,500	500,000	5,825	2.C FE
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	08/18/2023	LOOM-EMD		147,240	200,000	244	2.B FE
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BANK	D	07/10/2023	LOOM-EMD		160,200	200,000	1,161	2.B FE
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	D	08/03/2023	LOOM-EMD		344,988	360,000	396	1.G FE
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	D	07/12/2023	LOOM-EMD		182,000	200,000	1,598	2.B FE
Y7082R-KB-4	POWER FINANCE CORPORATION LTD	D	07/19/2023	LOOM-EMD		556,599	655,000	3,962	2.C FE
Y7177R-AN-5	AZERBAIJAN, REPUBLIC OF (GOVERNMENT)	C	09/25/2023	MET-EMD		141,563	150,000	555	3.A FE

SCHEDULE D - PART 3

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

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0309999999. Subtotal - Bonds - All Other Governments						4,007,730	4,425,000	31,570	XXX
23503C-CH-8	DALLAS FORT WORTH TEX INTL ARPT REV		07/20/2023	PERSHING LLC		1,250,000	1,250,000	0	1.E FE
3132YA-S3-3	FH WE5038 - CMBS/RMBS		07/12/2023	DUNCAN WILLIAMS INC.		886,406	1,000,000	1,582	1.A
3132YA-S4-1	FH WE5039 - CMBS/RMBS		08/08/2023	BANK OF MONTREAL		17,562,891	17,500,000	23,576	1.A
3132YB-XD-3	FH WE6076 - CMBS/RMBS		07/19/2023	BANK OF MONTREAL		968,125	1,000,000	2,722	1.A
3132YB-XG-6	FH WE6079 - CMBS/RMBS		07/28/2023	BANK OF MONTREAL		6,383,200	6,413,262	4,992	1.A
3132YB-XH-4	FH WE6080 - CMBS/RMBS		08/01/2023	DUNCAN WILLIAMS INC.		11,872,500	12,000,000	10,967	1.A
3132YB-XN-1	FH WE6085 - CMBS/RMBS		09/21/2023	STIFEL NICHOLAUS & CO, INC		4,785,938	6,000,000	13,250	1.A
31358S-6S-5	FNA 2001-M01 D - CMBS		07/01/2023	Unknown		(193,785)	(189,267)	(1,019)	1.A
3136AC-FJ-5	FNR 2013-4 GZ - CMO/RMBS		09/01/2023	Direct		55,226	55,226	0	1.A
3136AT-J2-1	FNR 2016-72 AZ - CMO/RMBS		09/01/2023	Direct		24,354	24,354	0	1.A
3136AX-K2-0	FNR 2017-67 KZ - CMO/RMBS		09/01/2023	Direct		18,701	18,701	0	1.A
3136BK-YR-7	FNR 2021-86 ZT - CMO/RMBS		09/01/2023	Direct		6,502	6,502	0	1.A
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS		09/01/2023	Direct		130,571	130,571	0	1.A
3137BQ-Y9-2	FHR 4603 MZ - CMO/RMBS		09/01/2023	Direct		81,020	81,020	0	1.A
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS		09/01/2023	Direct		48,319	48,319	0	1.A
3137HA-MK-9	FRETE ML-17 A - CMBS		09/12/2023	Wells Fargo		1,984,378	2,510,000	4,169	1.A
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		09/01/2023	Direct		103,301	103,301	0	1.A
35563P-MK-2	SCRT 2019-4 MT - CMO/RMBS		09/01/2023	Direct		4,196	4,196	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						45,971,843	47,956,186	60,239	XXX
01400E-AC-7	ALCON FINANCE CORP		07/13/2023	Jefferies		1,309,765	1,700,000	20,457	2.B FE
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	C	07/18/2023	LOOM-EMD		206,585	210,000	2,503	2.A FE
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	C	07/10/2023	LOOM-EMD		169,972	200,000	2,104	2.C FE
03842*-CD-6	AQUA PENNSYLVNIA		08/24/2023	HUNT FINANCIAL		3,000,000	3,000,000	0	1.E Z
03842*-CE-4	AQUA PENNSYLVNIA		08/24/2023	HUNT FINANCIAL		2,000,000	2,000,000	0	1.E Z
03965T-AB-9	ARCOS DORADOS BV	C	07/10/2023	LOOM-EMD		193,900	200,000	1,531	3.B FE
054561-AM-7	EQUITABLE HOLDINGS INC		07/07/2023	BARCLAYS		847,210	1,000,000	11,250	2.A FE
059895-AX-0	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C	09/15/2023	LOOM-EMD		295,650	300,000	0	2.A FE
067930-AA-5	BPCC 231 A1 - CDO	C	07/28/2023	BNP-PUB		15,000,000	15,000,000	0	1.A FE
097023-CV-5	BOEING CO		07/12/2023	Goldman Sachs		1,738,433	1,750,000	20,245	2.C FE
10554T-AH-8	BRASKEM NETHERLANDS FINANCE BV	C	09/07/2023	MET-EMD		246,718	250,000	0	2.C FE
126650-CN-8	CVS HEALTH CORP		07/13/2023	HSBC PUBLIC		2,791,230	3,000,000	75,594	2.B FE
126650-EA-4	CVS HEALTH CORP		09/25/2023	ROYAL BANK OF CANADA		1,175,438	1,250,000	23,958	2.B FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	C	07/19/2023	U.S. Bank		2,108,760	2,000,000	42,875	2.B FE
14307@-AA-7	Carlyle Credit Opportunity Fund Class A		08/01/2023	DIRECT		228,060	228,060	0	1.F PL
14313@-AA-9	CARLYLE CREDIT O 2.500 11/24/32		09/27/2023	DIRECT		902,183	902,183	0	2.B PL
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SA	C	07/19/2023	LOOM-EMD		177,000	200,000	2,414	2.C FE
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL	C	08/14/2023	MET-EMD		900,072	900,000	0	1.F FE
19533P-AC-4	COLOMBIA TELECOMUNICACIONES SA ESP	C	08/01/2023	MET-EMD		504,590	640,000	1,202	3.B FE
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	Various		5,020,050	5,000,000	0	2.A FE
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC		09/26/2023	Bank of America		2,748,900	2,750,000	0	2.B FE
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE CHILE	C	08/01/2023	LOOM-EMD		171,000	200,000	50	1.G FE
279158-AS-8	ECOPETROL SA	C	08/01/2023	LOOM-EMD		219,838	215,000	1,060	3.A FE
29082H-AD-4	EMBRAER NETHERLANDS FINANCE BV	C	07/25/2023	Various		422,110	425,000	0	3.A FE
29137*-AP-0	EMKAY INC		08/18/2023	PRUDENTIAL		5,500,000	5,500,000	0	1.G Z
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	07/25/2023	MET-EMD		567,000	700,000	7,888	2.C FE
29290W-AA-5	ENERGEAN ISRAEL FINANCE LTD	D	08/18/2023	LOOM-EMD		100,750	100,000	968	3.C FE
30166T-AB-9	EART 234 A2 - ABS		08/22/2023	Wells Fargo		4,999,899	5,000,000	0	1.A FE
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I		09/21/2023	Jane Street		1,384,695	1,500,000	16,406	2.B FE
338135-F@-0	FITCHBURG GAS AND ELECTRIC LIGHT COMPANY		07/06/2023	TORONTO DOMINION		5,000,000	5,000,000	0	2.A Z

SCHEDULE D - PART 3

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33835P-AA-4	FIVE CORNERS FUNDING TRUST IV		08/02/2023	BANCO SANTANDER		1,999,420	2,000,000	48,642	1.G FE
33938X-AA-3	FLEX LTD	C	07/18/2023	LOOM-EMD		207,370	215,000	1,019	2.C FE
36294B-AL-8	GS CALTEX CORP	C	07/31/2023	LOOM-EMD		368,687	370,000	0	2.B FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	07/10/2023	LOOM-EMD		151,672	189,970	1,582	1.C FE
36830B-AC-9	GC TREASURY CENTER CO LTD	C	08/18/2023	LOOM-EMD		140,560	200,000	3,679	2.C FE
36830B-AF-2	GC TREASURY CENTER CO LTD	C	07/19/2023	MET-EMD		259,800	300,000	4,810	2.C FE
37362@-AD-4	GA TRANS CORP		09/06/2023	BANK OF AMERICA		3,500,000	3,500,000	0	1.E Z
39056@-AG-4	GREAT LAKES CHZ		09/08/2023	PRUDENTIAL		7,000,000	7,000,000	0	2.B Z
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	C	07/10/2023	LOOM-EMD		203,500	200,000	5,027	1.E FE
40435W-AB-6	HTA GROUP LTD	C	07/10/2023	LOOM-EMD		189,060	200,000	933	4.B FE
40480H-AA-5	HCL AMERICA INC		07/07/2023	LOOM-EMD		179,862	200,000	924	1.G FE
445640-AC-9	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC	C	09/12/2023	Various		840,000	840,000	0	2.B FE
45138L-BJ-1	IDAHO POWER CO		09/06/2023	MUFG SECURITIES AMERICAS INC.		8,421,460	8,500,000	0	1.G FE
456829-AC-4	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C	C	07/19/2023	MET-EMD		193,500	250,000	198	2.B FE
48667Q-AS-4	NK KAZMUNAYGAZ AO	C	09/06/2023	MET-EMD		251,250	300,000	7,119	2.B FE
50201P-AA-4	LLPL CAPITAL PTE LTD	C	07/19/2023	MET-EMD		278,344	301,892	9,628	2.C FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC		07/27/2023	JPMorgan		1,744,453	1,750,000	0	2.B FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		07/17/2023	Mizuho		870,020	1,000,000	21,933	2.B FE
548661-DV-6	LOWE'S COMPANIES INC		07/14/2023	CitiGroup		2,361,275	2,500,000	32,292	2.A FE
548661-ES-2	LOWE'S COMPANIES INC		07/07/2023	MUFG SECURITIES AMERICAS INC.		1,949,540	2,000,000	32,825	2.A FE
571748-BV-3	MARSH & MCLENNAN COMPANIES INC		09/06/2023	Bank of America		1,994,000	2,000,000	0	1.G FE
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV	C	07/10/2023	LOOM-EMD		163,000	200,000	5,408	2.C FE
595620-AY-1	MIDAMERICAN ENERGY CO		09/05/2023	MUFG SECURITIES AMERICAS INC.		1,248,550	1,250,000	0	1.C FE
603374-AH-2	MINERVA LUXEMBOURG SA	C	09/06/2023	MET-EMD		380,000	380,000	0	3.B FE
62919T-AD-8	NMEF 2021-A C - ABS		07/27/2023	TRUIST		663,469	700,000	803	1.B FE
63111X-AK-7	NASDAQ INC		07/07/2023	CitiGroup		3,237,260	3,250,000	6,983	2.B FE
63111X-AL-5	NASDAQ INC		09/20/2023	HSBC PUBLIC		1,956,500	2,000,000	28,467	2.B FE
66706*-AA-6	Northstar Mezzanine Partners VII LP (Bon		07/06/2023	DIRECT		491,148	491,148	0	2.A PL
667655-C#-9	NW NATURAL GAS		08/04/2023	WELLS FARGO		10,000,000	10,000,000	0	1.F Z
674599-CF-0	OCCIDENTAL PETROLEUM CORP		07/14/2023	Goldman Sachs		773,900	1,000,000	4,240	2.C FE
69377F-AB-2	FREEPORT INDONESIA PT	C	07/07/2023	LOOM-EMD		186,250	200,000	2,569	2.C FE
69377F-AC-0	FREEPORT INDONESIA PT	C	07/19/2023	MET-EMD		751,000	800,000	13,364	2.C FE
74460W-AH-0	PUBLIC STORAGE		07/25/2023	JPMorgan		2,493,300	2,500,000	0	1.F FE
80007R-AE-5	SANDS CHINA LTD	C	07/27/2023	LOOM-EMD		278,018	285,000	8,034	2.C FE
80689#-BJ-4	SCHNEIDER NATL		08/30/2023	PRUDENTIAL		14,000,000	14,000,000	0	2.A Z
845743-B@-1	SOUTHWESTERN PUBLIC SERVICE COMPANY		09/08/2023	ROYAL BANK OF CANADA		15,000,000	15,000,000	0	1.G Z
853254-CU-2	STANDARD CHARTERED PLC	C	07/25/2023	Various		1,827,407	1,800,000	5,937	1.G FE
858119-BP-4	STEEL DYNAMICS INC		07/14/2023	KeyBanc		471,310	700,000	5,877	2.B FE
87264A-DD-4	T-MOBILE USA INC		09/11/2023	Morgan Stanley		2,246,175	2,250,000	0	2.B FE
882884-E#-2	TX-NM PWR CO		07/28/2023	Mitsubishi UFJ Securities		3,000,000	3,000,000	0	1.F Z
90944D-AG-6	UACST 2022-1 D - ABS		08/22/2023	Wells Fargo		2,402,930	2,500,000	2,771	1.F FE
92529@-AD-9	VERSANT POWER		08/16/2023	BANK OF AMERICA		5,500,000	5,500,000	0	2.A Z
98472#-AK-5	YANCEY BROS CO		07/28/2023	PRUDENTIAL		11,000,000	11,000,000	0	2.A Z
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC		07/20/2023	SUSQUEHANNA		843,480	1,000,000	19,654	2.B FE
BR9645-80-4	BANK HAPOALIM BM	D	07/19/2023	MET-EMD		379,940	440,000	0	2.B FE
C8665*-AN-6	TFI INTRNATIONAL		08/21/2023	PRUDENTIAL		1,750,000	1,750,000	0	2.B Z
G3705Q-AE-7	GACI FIRST INVESTMENT CO	D	07/10/2023	LOOM-EMD		713,205	810,000	17,066	1.E FE
G8878S-AC-7	TINGYI (CAYMAN ISLANDS) HOLDING CORP	D	07/07/2023	LOOM-EMD		255,752	280,000	1,352	1.G FE
L7909C-AA-5	RAIZEN FUELS FINANCE SA	D	07/18/2023	LOOM-EMD		213,108	215,000	0	2.C FE
M1R786-BC-1	BANK LEUMI LE ISRAEL BM	D	07/24/2023	MET-EMD		396,400	400,000	634	2.B FE
M28505-AC-5	DP WORLD LTD	D	08/21/2023	LOOM-EMD		217,255	240,000	5,550	2.B FE
N7163R-AX-1	PROSUS NV	D	07/19/2023	LOOM-EMD		543,680	640,000	149	2.C FE

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P09376-DD-6	BANCO DE CHILE	D	07/18/2023	LOOM-EMD		179,865	210,000	715	1.F FE
P12651-AB-4	BANCO GENERAL SA	D	07/10/2023	LOOM-EMD		248,411	265,000	4,707	2.B FE
P36020-AB-4	ENGIE ENERGIA CHILE SA	D	07/19/2023	MET-EMD		486,500	500,000	10,750	2.B FE
P6811T-AB-1	MINSUR SA	D	07/06/2023	LOOM-EMD		174,500	200,000	1,800	3.A FE
P82290-AG-5	FALABELLA SA	D	07/31/2023	MET-EMD		194,340	200,000	122	2.C FE
P9401C-AB-8	FIDEICOMISO FIBRA UNO	D	07/19/2023	MET-EMD		167,900	200,000	213	2.C FE
V96177-AB-2	UPL CORPORATION LTD	D	07/19/2023	LOOM-EMD		181,210	200,000	3,325	3.A FE
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD	D	07/07/2023	LOOM-EMD		544,202	585,000	5,789	2.B FE
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT	D	07/19/2023	LOOM-EMD		187,080	240,000	1,329	2.C FE
Y71260-AC-0	INDOFOOD CBP SUKSES MAKMUR TBK PT	D	07/19/2023	MET-EMD		191,250	250,000	2,803	2.C FE
Y7140W-AG-3	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	D	07/19/2023	MET-EMD		659,555	730,000	7,762	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						179,631,427	183,098,253	569,289	XXX
M73020-AA-3	NBK TIER 2 LTD	D	07/19/2023	LOOM-EMD		184,132	200,000	792	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						184,132	200,000	792	XXX
921937-81-9	VANGUARD INT-T B ETF		07/06/2023	SUSQUEHANNA	0.000	59,875	0	0	1.F
1619999999. Subtotal - Bonds - SVO Identified Funds						59,875	0	0	XXX
2509999997. Total - Bonds - Part 3						234,257,029	249,922,054	645,147	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						234,257,029	249,922,054	645,147	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
313390-00-7	FHLBANKS OFFICE OF FINANCE		09/18/2023	CORPORATE ACTION	325,909.999	32,322,238		0	
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA		09/28/2023	Federal Home Loan Bank of Topeka	355,498.416	35,379,686		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						67,701,923	XXX	0	XXX
921909-76-8	VANGUARD TOT I S ETF		07/06/2023	SUSQUEHANNA	3,276.000	179,427		0	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						179,427	XXX	0	XXX
68166#-10-3	OMAHA FINANCIAL HOLDINGS, INC.		09/28/2023	Unknown	0.000	40,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						40,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						107,881,350	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						107,881,350	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						107,881,350	XXX	0	XXX
6009999999 - Totals						342,138,378	XXX	645,147	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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
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
36182V-4E-2	G2 AJ1721 - RMBS		09/01/2023	Paydown		594	594	598	596	0	(2)	0	(2)	0	594	0	0	0	12	08/20/2044	1.A
36225C-YD-2	G2 080707 - RMBS		09/01/2023	Paydown		1,483	1,483	1,506	1,472	0	11	0	11	0	1,483	0	0	0	31	07/20/2033	1.A
38373M-HM-5	GNR 2003-83 Z - CMBS		09/01/2023	Paydown		7,365	7,365	6,905	6,917	0	448	0	448	0	7,365	0	0	0	255	09/16/2044	1.A
38373M-JR-2	GNR 2003-96 Z - CMBS		09/01/2023	Paydown		(648,510)	(652,886)	(636,374)	(648,495)	0	(15)	0	(15)	0	(648,510)	0	0	0	(19,646)	01/16/2047	1.A
38373M-KL-3	GNR 2003-109 Z - CMBS		09/01/2023	Paydown		(1,401,155)	(1,412,668)	(1,328,102)	(1,401,056)	0	(99)	0	(99)	0	(1,401,155)	0	0	0	(40,653)	11/16/2043	1.A
38373M-KV-1	GNR 2004-010 Z - CMBS		09/01/2023	Paydown		(411,891)	(415,872)	(391,369)	(412,120)	0	228	0	228	0	(411,891)	0	0	0	(11,749)	01/16/2044	1.A
38373M-ML-1	GNR 2004-108 Z - CMBS		09/01/2023	Paydown		(115,276)	(118,912)	(104,734)	(115,198)	0	(79)	0	(79)	0	(115,276)	0	0	0	(2,781)	12/16/2044	1.A
38373M-MV-9	GNR 2005-002 ZB - CMBS		09/01/2023	Paydown		(1,428,293)	(1,428,293)	(1,428,293)	(1,428,293)	0	0	0	0	0	(1,428,293)	0	0	0	(37,323)	07/16/2044	1.A
38373M-NN-6	GNR 2005-012 Z - CMBS		09/01/2023	Paydown		(680,641)	(706,489)	(645,038)	(680,017)	0	(624)	0	(624)	0	(680,641)	0	0	0	(16,394)	01/16/2045	1.A
38373M-QN-3	GNR 2005-042 ZB - CMBS		09/01/2023	Paydown		(816,694)	(817,949)	(817,865)	(816,728)	0	34	0	34	0	(816,694)	0	0	0	(21,165)	01/16/2045	1.A
38373M-RP-7	GNR 2005-089 Z - CMBS		09/01/2023	Paydown		11,068	11,068	10,131	10,921	0	147	0	147	0	11,068	0	0	0	340	06/16/2045	1.A
38373M-RY-8	GNR 2005-087 ZA - CMBS		09/01/2023	Paydown		333,742	333,742	328,717	332,826	0	916	0	916	0	333,742	0	0	0	4,373	03/16/2046	1.A
38373M-S6-8	GNR 2008-028 Z - CMBS		09/01/2023	Paydown		17,929	17,929	13,838	16,742	0	1,187	0	1,187	0	17,929	0	0	0	496	10/16/2049	1.A
38373M-SL-5	GNR 2006-003 Z - CMBS		09/01/2023	Paydown		92,024	92,024	90,657	91,528	0	497	0	497	0	92,024	0	0	0	1,173	01/16/2046	1.A
38373M-TG-5	GNR 2006-009 Z - CMBS		09/01/2023	Paydown		59,265	59,265	53,239	57,907	0	1,358	0	1,358	0	59,265	0	0	0	1,913	01/16/2046	1.A
38373M-U5-7	GNR 2008-022 Z - CMBS		09/01/2023	Paydown		21,503	21,503	17,237	20,919	0	583	0	583	0	21,503	0	0	0	645	02/16/2050	1.A
38373M-V7-2	GNR 2008-045 Z - CMBS		09/01/2023	Paydown		9,363	9,363	8,309	9,176	0	187	0	187	0	9,363	0	0	0	332	02/16/2048	1.A
38373M-Z6-0	GNR 2008-059 Z - CMBS		09/01/2023	Paydown		1,758	1,758	1,687	1,730	0	28	0	28	0	1,758	0	0	0	70	11/16/2047	1.A
38373S-B8-9	GNR 2003-17 Z - CMBS		09/01/2023	Paydown		(326,231)	(327,637)	(320,337)	(326,251)	0	20	0	20	0	(326,231)	0	0	0	(9,992)	03/16/2043	1.A
38373X-7Y-6	GNR 2002-62 Z - CMBS		09/01/2023	Paydown		(199,193)	(200,436)	(194,927)	(199,228)	0	35	0	35	0	(199,193)	0	0	0	(5,959)	08/16/2042	1.A
38374B-6R-9	GNR 2003-73 Z - CMBS		09/01/2023	Paydown		(857,354)	(881,422)	(769,898)	(856,851)	0	(504)	0	(504)	0	(857,354)	0	0	0	(20,608)	08/16/2043	1.A
38374B-QR-7	GNR 2003-72 Z - CMBS		09/01/2023	Paydown		(2,154,413)	(2,189,600)	(1,938,664)	(2,154,086)	0	(327)	0	(327)	0	(2,154,413)	0	0	0	(61,582)	11/16/2045	1.A
38374E-WU-7	GNR 2003-97 NZ - CMO/RMBS		09/01/2023	Paydown		317,958	317,958	287,998	306,958	0	11,000	0	11,000	0	317,958	0	0	0	9,409	11/16/2033	1.A
38374F-DU-5	GNR 2004-012 Z - CMBS		09/01/2023	Paydown		(1,012,313)	(1,017,937)	(982,439)	(1,012,288)	0	(25)	0	(25)	0	(1,012,313)	0	0	0	(28,687)	03/16/2046	1.A
38374F-GS-7	GNR 2004-009 Z - CMBS		09/01/2023	Paydown		(1,374,919)	(1,384,415)	(1,361,130)	(1,374,794)	0	(125)	0	(125)	0	(1,374,919)	0	0	0	(37,772)	09/16/2044	1.A
38374G-CG-5	GNR 2004-023 Z - CMBS		09/01/2023	Paydown		(1,156,544)	(1,158,627)	(1,153,020)	(1,156,538)	0	(5)	0	(5)	0	(1,156,544)	0	0	0	(33,652)	03/16/2044	1.A
38374H-C4-0	GNR 2004-060 ZB - CMBS		09/01/2023	Paydown		18,645	18,645	18,348	18,527	0	118	0	118	0	18,645	0	0	0	715	06/16/2045	1.A
38374H-UH-1	GNR 2004-067 Z - CMBS		09/01/2023	Paydown		(1,755,350)	(1,755,350)	(1,755,350)	(1,755,350)	0	0	0	0	0	(1,755,350)	0	0	0	(46,216)	07/16/2044	1.A
38374J-7B-6	GNR 2004-103 ZB - CMBS		09/01/2023	Paydown		(242,907)	(244,843)	(240,668)	(242,892)	0	(15)	0	(15)	0	(242,907)	0	0	0	(6,751)	11/16/2044	1.A
38374J-F6-8	GNR 2004-097 Z - CMBS		09/01/2023	Paydown		10,836	10,836	10,363	10,619	0	217	0	217	0	10,836	0	0	0	432	10/16/2044	1.A
38374L-Q5-3	GNR 2005-067 Z - CMBS		09/01/2023	Paydown		1,891	1,891	1,795	1,855	0	36	0	36	0	1,891	0	0	0	60	08/16/2045	1.A
38376G-7L-8	GNR 2011-149 Z - CMBS		09/01/2023	Paydown		97,007	97,007	94,550	94,284	0	2,723	0	2,723	0	97,007	0	0	0	2,346	10/16/2053	1.A
38376G-DV-9	GNR 2010-022 Z - CMBS		09/01/2023	Paydown		7,981	7,981	7,708	7,900	0	81	0	81	0	7,981	0	0	0	291	03/16/2052	1.A
38376G-FH-8	GNR 2010-013 Z - CMBS		09/01/2023	Paydown		18,678	18,677	16,801	18,019	0	659	0	659	0	18,677	0	0	0	575	11/16/2051	1.A
38378N-6W-8	GNR 2014-089 B - CMBS		09/01/2023	Paydown		9,865	9,865	8,905	9,174	0	691	0	691	0	9,865	0	0	0	230	01/16/2057	1.A
38380B-FG-5	GNR 2016-134 MZ - CMO/RMBS		09/01/2023	Paydown		47,968	47,968	46,842	47,351	0	617	0	617	0	47,968	0	0	0	991	10/20/2046	1.A
38380C-KB-8	GNR 2017-013 PZ - CMO/RMBS		09/01/2023	Paydown		126,011	126,011	128,149	126,849	0	(838)	0	(838)	0	126,011	0	0	0	2,509	01/20/2047	1.A
38380U-PW-7	GNR 2018-008 VZ - CMO/RMBS		09/01/2023	Paydown		12,271	12,271	12,268	12,273	0	(2)	0	(2)	0	12,271	0	0	0	12,480	03/20/2047	1.A
38380V-AL-5	GNR 2018-024 HZ - CMO/RMBS		09/01/2023	Paydown		7,666	7,666	7,657	7,658	0	8	0	8	0	7,666	0	0	0	159	02/20/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						(13,348,812)	(13,480,463)	(12,894,001)	(13,367,982)	0	19,170	0	19,170	0	(13,348,812)	0	0	0	(361,091)	XXX	XXX
649660-L6-5	NEW YORK N Y		08/14/2023	JPMorgan		1,527,405	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	27,405	27,405	65,349	10/01/2052	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,527,405	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	27,405	27,405	65,349	XXX	XXX
74514L-3E-5	PUERTO RICO COMWLTH		07/03/2023	Maturity @ 100.00		26,288	26,288	26,925	26,539	0	(251)	0	(251)	0	26,288	0	0	0	1,380	07/01/2023	5.B
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,288	26,288	26,925	26,539	0	(251)	0	(251)	0	26,288	0	0	0	1,380	XXX	XXX
3132L9-NS-0	FH V84001 - RMBS		09/01/2023	Paydown		35,712	35,712	38,324	39,383	0	(3,670)	0	(3,670)	0	35,712	0	0	0	794	03/01/2048	1.A
3132XE-AH-4	FH WN0007 - CMBS/RMBS		09/01/2023	Paydown		2,401	2,401	2,586	2,533	0	(132)	0	(132)	0	2,401	0	0	0	55	10/01/2033	1.A

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
3132YA-S3-3	FH WE5038 - CMBS/RMBS		09/01/2023	Paydown		1,638	1,638	1,452	0	0	186	0	186	0	1,638	0	0	0	5	01/01/2040	1.A
3132YB-XB-7	FH WE6074 - CMBS/RMBS		09/01/2023	Paydown		7,071	7,071	6,542	0	0	530	0	530	0	7,071	0	0	0	45	01/01/2038	1.A
3132YB-XC-5	FH WE6075 - CMBS/RMBS		09/01/2023	Paydown		14,624	14,624	12,894	0	0	1,729	0	1,729	0	14,624	0	0	0	90	01/01/2043	1.A
3132YB-XD-3	FH WE6076 - CMBS/RMBS		09/01/2023	Paydown		1,768	1,768	1,711	0	0	56	0	56	0	1,768	0	0	0	6	07/01/2041	1.A
3132YB-XG-6	FH WE6079 - CMBS/RMBS		09/01/2023	Paydown		2,531	2,531	2,519	0	0	12	0	12	0	2,531	0	0	0	10	03/01/2040	1.A
3132YB-XH-4	FH WE6080 - CMBS/RMBS		09/01/2023	Paydown		7,661	7,661	7,579	0	0	81	0	81	0	7,661	0	0	0	31	03/01/2040	1.A
31339G-JU-6	FHR 2367G ZK - CMO/RMBS		09/01/2023	Paydown		3,871	3,871	3,383	3,583	0	287	0	287	0	3,871	0	0	0	151	10/15/2031	1.A
31339W-TF-3	FHR 2435F ZQ - CMO/RMBS		09/01/2023	Paydown		30,480	30,480	28,161	29,378	0	1,101	0	1,101	0	30,480	0	0	0	1,224	04/15/2032	1.A
3133T8-U7-0	FHR 1927 ZA - CMO/RMBS		09/01/2023	Paydown		1,210	1,210	1,128	1,180	0	30	0	30	0	1,210	0	0	0	52	01/15/2027	1.A
3133TJ-WM-1	FHR 2135A JZ - CMO/RMBS		09/01/2023	Paydown		1,299	1,299	1,219	1,266	0	33	0	33	0	1,299	0	0	0	52	03/15/2029	1.A
31358S-6S-5	FNA 2001-M01 D - CMBS		09/01/2023	Paydown		(189,116)	(184,597)	(204,499)	(189,276)	0	160	0	160	0	(189,116)	0	0	0	(6,038)	02/25/2031	1.A
3136A3-5Y-3	FNR 2012-21 PA - CMO/RMBS		09/01/2023	Paydown		38,271	38,271	36,250	36,528	0	1,743	0	1,743	0	38,271	0	0	0	487	03/25/2041	1.A
3136B1-6C-3	FNR 2018-37 BD - CMO/RMBS		09/01/2023	Paydown		16,017	16,017	15,156	15,159	0	858	0	858	0	16,017	0	0	0	202	12/25/2047	1.A
3136B3-3B-4	FNR 2019-9 ZA - CMO/RMBS		09/01/2023	Paydown		133,737	133,737	138,103	136,826	0	(3,089)	0	(3,089)	0	133,737	0	0	0	2,860	09/25/2048	1.A
31371L-Q8-5	FN 255279 - RMBS		09/01/2023	Paydown		6,399	6,399	6,469	6,485	0	(87)	0	(87)	0	6,399	0	0	0	165	05/01/2034	1.A
3137B7-3Y-3	FHR 4295 Z - CMO/RMBS		09/01/2023	Paydown		118,664	118,664	98,205	108,381	0	10,283	0	10,283	0	118,664	0	0	0	2,375	01/15/2044	1.A
3137BQ-GG-6	FHR 4593 MP - CMO/RMBS		09/01/2023	Paydown		203,409	203,409	205,443	204,639	0	(1,230)	0	(1,230)	0	203,409	0	0	0	5,401	04/15/2054	1.A
3138XJ-X3-6	FN AV6997 - RMBS		09/01/2023	Paydown		8,288	8,288	8,754	8,669	0	(381)	0	(381)	0	8,288	0	0	0	266	05/01/2044	1.A
31392J-AP-4	FNW 2003-W2 2A8 - CMO/RMBS		09/01/2023	Paydown		60,493	60,493	58,981	59,801	0	692	0	692	0	60,493	0	0	0	2,321	07/25/2042	1.A
31393D-TX-9	FNW 2003-W10 A4 - CMO/RMBS		09/01/2023	Paydown		19,697	19,697	19,214	19,555	0	142	0	142	0	19,697	0	0	0	586	06/25/2043	1.A
31393E-BN-8	FNR 0374F ZJ - CMO/RMBS		09/01/2023	Paydown		63,809	63,809	61,567	62,685	0	1,124	0	1,124	0	63,809	0	0	0	2,452	05/25/2033	1.A
31393X-V8-7	FNR 2004-35 AZ - CMO/RMBS		09/01/2023	Paydown		45,846	45,846	38,281	42,114	0	3,732	0	3,732	0	45,846	0	0	0	1,361	05/25/2034	1.A
31393Y-GZ-2	FNR 2004-33 AZ - CMO/RMBS		09/01/2023	Paydown		358,688	358,688	301,138	333,272	0	25,416	0	25,416	0	358,688	0	0	0	10,244	05/25/2034	1.A
31394C-BD-3	FNR 053A PZ - CMO/RMBS		09/01/2023	Paydown		115,327	115,327	113,707	114,371	0	956	0	956	0	115,327	0	0	0	4,258	02/25/2035	1.A
31394U-N3-2	FNR 2005-106 UK - CMO/RMBS		09/01/2023	Paydown		192,730	192,730	186,406	190,092	0	2,638	0	2,638	0	192,730	0	0	0	7,017	12/25/2035	1.A
31395E-D7-9	FHR 2850 ZM - CMO/RMBS		09/01/2023	Paydown		28,349	28,349	28,225	28,249	0	100	0	100	0	28,349	0	0	0	1,023	08/15/2034	1.A
31395E-RK-5	FHR 2840 ZH - CMO/RMBS		09/01/2023	Paydown		19,869	19,869	18,234	19,163	0	706	0	706	0	19,869	0	0	0	552	08/15/2034	1.A
31395H-X3-9	FHR 2887 AZ - CMO/RMBS		09/01/2023	Paydown		29,198	29,198	26,498	27,842	0	1,356	0	1,356	0	29,198	0	0	0	986	11/15/2034	1.A
31395K-RE-5	FHR 2901A E - CMO/RMBS		08/01/2023	Paydown		2,150	2,150	2,141	2,142	0	8	0	8	0	2,150	0	0	0	67	12/15/2034	1.A
31395K-T3-7	FHR 2901E UC - CMO/RMBS		09/01/2023	Paydown		23,369	23,369	22,359	22,964	0	405	0	405	0	23,369	0	0	0	778	12/15/2034	1.A
31395R-DF-2	FHR 2960 MZ - CMO/RMBS		09/01/2023	Paydown		50,337	50,337	47,931	49,433	0	904	0	904	0	50,337	0	0	0	1,865	04/15/2035	1.A
31395T-RP-1	FHR 2962 TM - CMO/RMBS		09/01/2023	Paydown		28,079	28,079	28,062	28,047	0	32	0	32	0	28,079	0	0	0	936	03/15/2035	1.A
31396J-LG-8	FHR 3122 OH - CMO/RMBS		09/15/2023	Paydown		6,389	6,389	4,544	5,711	0	677	0	677	0	6,389	0	0	0	0	03/15/2036	1.A
31397E-DE-2	FHR 3249 BZ - CMO/RMBS		09/01/2023	Paydown		3,152	3,152	3,141	3,139	0	13	0	13	0	3,152	0	0	0	126	12/15/2036	1.A
31397U-GC-7	FNR 2011-55 BZ - CMO/RMBS		09/01/2023	Paydown		92,750	92,750	92,044	92,219	0	531	0	531	0	92,750	0	0	0	2,198	06/25/2041	1.A
31400P-E2-7	FN 693253 - RMBS		09/01/2023	Paydown		962	962	977	963	0	(2)	0	(2)	0	962	0	0	0	25	03/01/2033	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		09/01/2023	Paydown		179,515	179,515	175,811	177,116	0	2,400	0	2,400	0	179,515	0	0	0	4,252	03/25/2058	1.A
35563P-LK-3	SCRT 2019-3 MV - CMO/RMBS		09/01/2023	Paydown		32,704	32,704	34,835	34,360	0	(1,655)	0	(1,655)	0	32,704	0	0	0	763	10/25/2058	1.A
35563P-MK-2	SCRT 2019-4 MT - CMO/RMBS		09/02/2023	Paydown		69,908	69,908	71,161	71,079	0	(1,172)	0	(1,172)	0	69,908	0	0	0	1,401	02/25/2059	1.A
911760-RP-3	VENDE 2002-1B 2J - CMO/RMBS		09/01/2023	Paydown		13,554	13,554	13,554	13,554	0	0	0	0	0	13,554	0	0	0	567	08/15/2031	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,882,811	1,887,329	1,760,190	1,802,606	0	47,506	0	47,506	0	1,882,811	0	0	0	52,013	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		09/16/2023	Paydown		63,324	63,324	63,324	63,323	0	2	0	2	0	63,324	0	0	0	1,441	10/16/2039	2.C FE
00161A-AA-0	ACMAT 232 A - ABS		09/20/2023	Paydown		1,853,199	1,853,199	1,853,139	0	0	61	0	61	0	1,853,199	0	0	0	18,203	06/20/2030	1.F FE
00392#-AA-0	Abteen Ventures LC Sr Notes		09/15/2023	Paydown		100,146	100,146	100,146	100,146	0	0	0	0	0	100,146	0	0	0	2,629	08/15/2039	1.B PL
00654U-AA-0	ADANI INTERNATIONAL CONTAINER TERMINAL P	C	09/30/2023	Paydown		17,875	17,875	17,052	17,176	0	699	0	699	0	17,875	0	0	0	268	02/16/2031	2.C FE
02529W-AC-1	ACAR 202 C - ABS		07/08/2023	Paydown		0	0	0	0	0	(3)	0	(3)	0	(3)	0	3	3	0	04/13/2026	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
03235T-AA-5	ACEF 2014-1 A - ABS		09/20/2023	Paydown		9,076	9,076	2,110	1,132	0	7,944	0	7,944	0	9,076	0	0	0	545	12/20/2024	6. *
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	09/15/2023	Paydown		14,233	14,233	14,232	14,232	0	1	0	1	0	14,233	0	0	0	373	12/16/2041	1.G FE
10084L-AA-9	BOLD 2022-1 A - ABS		09/25/2023	Paydown		8,492	8,492	8,385	8,406	0	85	0	85	0	8,492	0	0	0	168	02/27/2062	1.A FE
10568L-AL-0	BRAVO 2019-2 A3 - CMO/RMBS		09/01/2023	Paydown		111,027	111,027	113,130	113,481	0	(2,453)	0	(2,453)	0	111,027	0	0	0	2,613	10/25/2044	1.A
10638N-AA-6	BABS 22RM3 A - RMBS		09/25/2023	Paydown		40,745	40,745	38,821	39,129	0	1,617	0	1,617	0	40,745	0	0	0	465	02/25/2062	1.A FE
12062B-AA-3	BHLD 193 A1 - CMO/RMBS		09/01/2023	Paydown		206,032	206,032	206,028	207,385	0	(1,353)	0	(1,353)	0	206,032	0	0	0	3,503	11/25/2059	1.A
12505#-AA-9	CCHM PROPERTY HOLDINGS LP - ABS		09/30/2023	Paydown		35,566	35,566	35,566	35,566	0	0	0	0	0	35,566	0	0	0	1,707	12/31/2031	3.A PL
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2023	Paydown		2,017	2,017	2,016	2,017	0	0	0	0	0	2,017	0	0	0	35	02/15/2050	1.A FE
12652C-AR-0	CSMC 2017-HL2 A12 - CMO/RMBS		09/01/2023	Paydown		44,948	44,948	44,455	44,449	0	499	0	499	0	44,948	0	0	0	989	10/25/2047	1.A
12653T-AA-9	CSMC 18J1 A1 - CMO/RMBS		09/25/2023	Paydown		65,349	65,349	66,740	66,687	0	(1,337)	0	(1,337)	0	65,349	0	0	0	1,523	02/25/2048	1.A
13466*-AA-8	CAMPUSPARC LP SR SEC NTS		09/30/2023	Paydown		20,833	20,835	20,835	20,835	0	0	0	0	0	20,835	0	(2)	(2)	1,070	12/31/2043	2.B PL
14307@-AA-7	Carlyle Credit Opportunity Fund Class A		08/01/2023	Direct		1,150,042	1,150,042	1,150,042	1,073,598	0	0	0	0	0	1,150,042	0	0	0	1,186	11/30/2035	1.F PL
14313@-AA-9	CARLYLE CREDIT 0 2.500 11/24/32		09/27/2023	Direct		1,597,262	1,597,262	1,597,262	1,455,025	0	0	0	0	0	1,597,262	0	0	0	31,777	11/24/2032	2.B PL
14313@-AB-7	CARLYLE CREDIT 0 3.500 11/24/32		09/27/2023	Direct		379,135	379,135	379,135	377,772	0	0	0	0	0	379,135	0	0	0	11,431	11/24/2032	3.B PL
14856G-AA-8	CLAST 2021-1 A - ABS		09/15/2023	Paydown		50,796	50,796	50,794	50,793	0	3	0	3	0	50,796	0	0	0	1,291	01/15/2046	1.G FE
26827E-AA-3	ECAF I A1 - ABS	D	09/15/2023	Paydown		36,018	36,018	33,612	33,080	0	2,939	0	2,939	0	36,018	0	0	0	757	06/15/2040	5.B FE
30297P-AJ-2	FRESB 2018-SB55 A1F - CMBS		09/01/2023	Paydown		47,582	47,582	47,250	47,294	0	288	0	288	0	47,582	0	0	0	1,190	09/25/2028	1.A
30308L-AD-1	FRESB 2018-SB57 A1F - CMBS		09/01/2023	Paydown		28,146	28,146	28,128	28,111	0	34	0	34	0	28,146	0	0	0	694	07/25/2028	1.A
36185P-AA-3	GMACN 2003A CTF - CMBS/RMBS		09/10/2023	Paydown		54,766	54,766	54,766	54,766	0	0	0	0	0	54,766	0	0	0	2,027	08/10/2038	2.C FE
36185T-AA-5	GMACN 02A A - CMBS		09/10/2023	Paydown		59,935	59,935	60,684	60,275	0	(340)	0	(340)	0	59,935	0	0	0	2,846	04/10/2037	1.D FE
36186E-AA-7	GMACN 2003A CTF - RMBS		09/10/2023	Paydown		28,505	28,505	28,761	28,650	0	(145)	0	(145)	0	28,505	0	0	0	1,186	10/10/2041	1.F
36188A-AB-1	GMACN 2010-FTLS A - CMBS/CMO		09/10/2023	Paydown		9,274	9,274	10,270	10,024	0	(750)	0	(750)	0	9,274	0	0	0	394	02/10/2047	1.D FE
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		07/10/2023	Paydown		985,526	985,526	1,015,070	998,960	0	(13,434)	0	(13,434)	0	985,526	0	0	0	23,265	07/12/2046	1.A
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2023	Paydown		49,662	49,662	48,674	48,688	0	974	0	974	0	49,662	0	0	0	435	09/30/2027	1.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2023	Paydown		16,144	16,144	15,269	12,611	0	862	0	862	0	16,144	0	0	0	188	09/30/2040	1.C FE
38011S-AA-3	GMACN XVII A1 - CMBS/RMBS		09/10/2023	Paydown		120,744	120,744	131,127	125,800	0	(5,056)	0	(5,056)	0	120,744	0	0	0	4,852	09/10/2024	1.F
38011W-AA-4	GMACN 2002A CTF - RMBS		09/01/2023	Paydown		60,156	60,156	60,156	60,133	0	24	0	24	0	60,156	0	0	0	2,747	05/10/2037	1.G
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		09/10/2023	Paydown		60,146	60,146	62,742	61,388	0	(1,242)	0	(1,242)	0	60,146	0	0	0	2,521	09/10/2036	1.C
38080L-AA-4	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A		09/20/2023	Paydown		168,179	168,179	168,179	168,179	0	0	0	0	0	168,179	0	0	0	7,215	09/20/2046	1.A PL
38080L-AB-2	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A		09/20/2023	Paydown		97,304	97,304	97,304	97,304	0	0	0	0	0	97,304	0	0	0	4,106	09/20/2046	1.A PL
437301-AD-6	HPA 2020-2 D - CMBS		09/17/2023	Paydown		6,196	6,196	6,196	6,194	0	2	0	2	0	6,196	0	0	0	104	01/17/2041	2.A FE
437301-AE-4	HPA 2020-2 E - CMBS		09/17/2023	Paydown		6,196	6,196	6,196	6,194	0	2	0	2	0	6,196	0	0	0	134	01/17/2041	2.C FE
46591L-AC-5	JPMMT 19INV3 A3 - CMO/RMBS		09/01/2023	Paydown		96,135	96,135	97,893	96,768	0	(632)	0	(632)	0	96,135	0	0	0	2,220	05/25/2050	1.A
46591L-AJ-0	JPMMT 19INV3 A5 - CMO/RMBS		09/25/2023	Paydown		262,765	262,765	266,733	263,317	0	(552)	0	(552)	0	262,765	0	0	0	6,068	05/25/2050	1.A
46617T-AA-2	HENDR 2014-1 A - RMBS		09/15/2023	Paydown		45,195	45,195	45,170	45,174	0	22	0	22	0	45,195	0	0	0	1,169	03/15/2063	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		09/15/2023	Paydown		33,078	33,078	33,056	33,060	0	18	0	18	0	33,078	0	0	0	784	01/17/2073	1.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	09/15/2023	Paydown		71,600	71,600	72,719	72,466	0	(866)	0	(866)	0	71,600	0	0	0	1,894	04/15/2044	2.A FE
46655B-AA-4	J G WENTWORTH L LLC - ABS		09/15/2023	Paydown		126,907	126,907	126,895	126,896	0	11	0	11	0	126,907	0	0	0	2,690	02/15/2079	1.F FE
46655X-AA-6	HENDR 21A2 A - RMBS		09/15/2023	Paydown		125,384	125,369	125,338	125,339	0	31	0	31	0	125,369	0	15	15	4,064	02/18/2070	1.F FE
47232X-AA-6	JMHT 2010-A A - RMBS		09/10/2023	Paydown		25,243	25,243	25,545	25,495	0	(252)	0	(252)	0	25,243	0	0	0	1,133	06/10/2055	1.G FE
48503T-AA-5	PLANNED INDUSTRIAL EXPANSION AUTH OF KAN		09/10/2023	Paydown		86,972	86,968	86,968	86,966	0	2	0	2	0	86,968	0	4	4	3,040	12/10/2032	1.B
50181Q-AG-3	LCOR ALEXANDRIA L.L.C.		08/01/2023	Various		1,106	0	0	0	0	(7,871)	0	(7,871)	0	(7,871)	0	8,977	8,977	13	09/15/2024	1.B
50201P-AA-4	LLPL CAPITAL PTE LTD	C	08/04/2023	Paydown		25,875	25,875	28,261	20,425	0	(2,122)	0	(2,122)	0	25,875	0	0	0	1,497	02/04/2039	2.C FE
51512*-AA-2	Landsberg Orora Sr Nts due 2023		07/16/2023	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,800	07/16/2023	2.B PL
53948P-AA-6	LPSLT 2021-1 A - ABS	C	09/20/2023	Paydown		40,273	40,273	40,851	40,858	0	(584)	0	(584)	0	40,273	0	0	0	617	01/21/2048	1.F FE
553427-AA-3	MP 231 A - ABS		09/15/2023	Paydown		379,278	379,278	379,277	0	0	1	0	1	0	379,278	0	0	0	6,502	05/15/2063	1.F FE
58549K-AC-5	MELLO 2021-INV1 A3 - CMO/RMBS		09/01/2023	Paydown		27,863	27,863	23,897	23,911	0	3,952	0	3,952	0	27,863	0	0	0	460	06/26/2051	1.A

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 11	12	13	14	15	16	17	18	19	20	21	22
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
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC SR SEC N		07/30/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,366	06/30/2032	1.G PL
62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2023	Paydown		61,692	61,692	56,409	56,690	0	5,001	0	5,001	0	61,692	0	0	0	1,159	05/25/2026	2.C FE
64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS		09/01/2023	Paydown		39,425	39,425	39,425	39,457	0	(32)	0	(32)	0	39,425	0	0	0	643	09/25/2059	1.A
64828M-BB-2	NRZT 2017-3 B2 - CMO/RMBS		09/01/2023	Paydown		104,404	104,404	110,193	108,687	0	(4,283)	0	(4,283)	0	104,404	0	0	0	3,341	04/25/2057	1.A
64830D-AV-5	NRZT 2019-2 B2 - CMO/RMBS		09/01/2023	Paydown		88,834	88,834	90,666	90,141	0	(1,307)	0	(1,307)	0	88,834	0	0	0	2,516	12/26/2057	1.A
64830K-AR-8	NRZT 2018-3 B1 - CMO/RMBS		09/01/2023	Paydown		70,103	70,103	72,953	67,118	0	(1,421)	0	(1,421)	0	70,103	0	0	0	2,016	05/27/2058	1.A
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		09/01/2023	Paydown		3,117	3,117	2,870	2,870	0	248	0	248	0	3,117	0	0	0	74	10/27/2059	1.A
655663-E@-7	NORDSON CORPORATION SER 2015-A SR NTS		07/28/2023	Paydown		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	12,386	07/28/2025	2.C
66706*-AA-6	Northstar Mezzanine Partners VII LP (Bon		08/15/2023	Direct		314,752	314,752	314,752	288,231	0	0	0	0	0	314,752	0	0	0	0	06/10/2034	2.A PL
677415-CR-0	OHIO POWER CO		09/06/2023	Bank of America		2,666,440	3,500,000	3,491,460	3,492,067	0	118	0	118	0	3,492,185	0	(825,745)	(825,745)	107,722	06/01/2049	2.A FE
69335Y-AN-6	PHHMC 2006-4 A8 - CMO/RMBS		09/01/2023	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	12/18/2036	1.A FM
69336R-CB-4	PHHMC 2005-5 A5 - CMO/RMBS		08/01/2023	Paydown		2,365	2,365	2,259	2,294	0	71	0	71	0	2,365	0	0	0	23	08/18/2035	1.A FM
69377E-AA-7	PRPM 22INV1 A1 - RMBS		09/25/2023	Paydown		56,407	56,407	54,679	0	0	1,727	0	1,727	0	56,407	0	0	0	583	04/25/2067	1.A FE
73020*-AS-2	PNG COMPANIES LLC SR NTS SRS G		08/23/2023	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	88,250	08/23/2023	2.A FE
73557*-AA-2	PORT WASHINGTON GENERATING STATION LLC S		09/15/2023	Paydown		49,336	49,337	49,337	49,337	0	0	0	0	0	49,337	0	0	0	1,615	07/15/2030	1.F
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	C	09/30/2023	Paydown		13,333	13,333	9,567	9,959	0	3,374	0	3,374	0	13,333	0	0	0	0	09/30/2036	3.A FE
81746L-AA-0	SEMT 2015-3 A1 - CMO/RMBS		09/01/2023	Paydown		9,345	9,345	9,509	9,472	0	(128)	0	(128)	0	9,345	0	0	0	218	07/25/2045	1.A
81746Q-AA-9	SEMT 182 A1 - CMO/RMBS		09/01/2023	Paydown		1,804	1,804	1,842	1,891	0	(87)	0	(87)	0	1,804	0	0	0	42	02/25/2048	1.A
85573L-AA-9	STARR 2019-1 A - ABS	C	09/15/2023	Paydown		47,485	47,485	36,504	37,138	0	10,347	0	10,347	0	47,485	0	0	0	1,294	03/15/2044	2.B FE
86190B-AC-8	STR 2021-1 A3 - ABS		09/20/2023	Paydown		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	36	06/20/2051	1.E FE
87268R-AA-2	TFINS 192 A1 - CDO		08/28/2023	Paydown		406,404	406,404	406,404	406,404	0	0	0	0	0	406,404	0	0	0	14,759	02/28/2039	1.B FE
87404L-AA-0	TLWND 2019-1 A - ABS	C	09/15/2023	Paydown		58,923	58,923	58,923	58,921	0	2	0	2	0	58,923	0	0	0	1,593	12/15/2044	2.A FE
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2023	Paydown		9,680	9,680	9,680	9,679	0	1	0	1	0	9,680	0	0	0	139	02/28/2051	1.F FE
96928*-FV-4	WILLIAM BLAIR & CO CTL PT TRST TR CTF SE		09/15/2023	Paydown		33,555	33,561	33,561	33,561	0	0	0	0	0	33,561	0	(6)	(6)	915	09/15/2044	1.E
C1467#-AC-1	CSL GROUP INC SR SEC NTS		08/13/2023	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	16,800	08/13/2030	3.B
G4301U-AF-1	Harbour Aircraft Investments Ltd 2017-1	C	09/15/2023	Paydown		225,752	225,752	224,310	225,331	0	421	0	421	0	225,752	0	0	0	5,913	11/15/2037	3.B FE
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	D	07/05/2023	Paydown		5,192	5,192	5,348	5,335	0	(143)	0	(143)	0	5,192	0	0	0	169	04/05/2036	2.C FE
G7256K-AB-0	PROP 2017-1 LIMITED 2017-1 A - ABS	C	09/15/2023	Paydown		72,965	72,965	72,921	72,931	0	33	0	33	0	72,965	0	0	0	2,365	03/15/2042	2.B FE
N29505-AA-7	EMBRAER NETHERLANDS FINANCE BV	D	07/26/2023	MET-EMD		223,146	220,000	238,370	235,879	0	(1,601)	0	(1,601)	0	234,278	0	(11,132)	(11,132)	15,757	01/17/2028	3.A FE
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO LTD SR SEC	C	09/30/2023	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,853	03/31/2035	3.C PL
Q3535#-AF-3	ENVESTRA VICTORIA PTY LIMITED SR SEC NTS	C	07/12/2023	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	258,000	07/12/2023	1.G
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,912,178	25,741,475	25,777,607	23,198,339	0	(6,583)	0	(6,583)	0	25,740,064	0	(827,886)	(827,886)	808,378	XXX	XXX
22546D-AA-4	CREDIT SUISSE AG	C	08/08/2023	Maturity @ 100.00		1,700,000	1,700,000	1,797,750	1,709,751	0	(9,751)	0	(9,751)	0	1,700,000	0	0	0	110,500	08/08/2023	2.B FE
86564C-AA-8	SUMITOMO LIFE INSURANCE CO	C	09/15/2023	Call @ 100.00		1,800,000	1,800,000	2,074,500	1,834,990	0	(34,990)	0	(34,990)	0	1,800,000	0	0	0	117,000	09/20/2073	1.G FE
949746-55-6	WELLS FARGO & CO		09/12/2023	Call @ 25.00		1,804,600	72,184	1,797,050	1,797,050	0	0	0	0	0	1,797,050	0	7,550	7,550	79,178		2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						5,304,600	3,572,184	5,669,300	5,341,791	0	(44,740)	0	(44,740)	0	5,297,050	0	7,550	7,550	306,678	XXX	XXX
2509999997. Total - Bonds - Part 4						20,304,469	19,246,814	21,840,021	18,501,292	0	15,102	0	15,102	0	21,097,401	0	(792,932)	(792,932)	872,708	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						20,304,469	19,246,814	21,840,021	18,501,292	0	15,102	0	15,102	0	21,097,401	0	(792,932)	(792,932)	872,708	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
313390-00-7	FHLBANKS OFFICE OF FINANCE		09/22/2023	Federal Home Loan Bank of Topeka	334,619.416	33,291,786		33,209,137	0	0	0	0	0	0	33,209,137	0	82,648	82,648	0		
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA		09/18/2023	CORPORATE ACTION	325,909.999	32,322,238		32,322,238	0	0	0	0	0	0	32,322,238	0	0	0	75		
53620@-10-7	LION INDUSTRIAL TRUST		07/05/2023	DIRECT PLACEMENT	329.088	1,315,432		604,405	1,388,286	(783,881)	0	0	(783,881)	0	604,405	0	711,027	711,027	6,485		

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
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						66,929,455	XXX	66,135,781	1,388,286	(783,881)	0	0	(783,881)	0	66,135,781	0	793,675	793,675	6,560	XXX	XXX
922908-62-9	VANGUARD MD-CP I ETF		07/06/2023	Mischler Financial Group	276.000	59,861		66,359	56,252	10,107	0	0	10,107	0	66,359	0	(6,498)	(6,498)	434		
922908-63-7	VANGUARD LG-CP I ETF		07/06/2023	SUSQUEHANNA	2,441.000	488,681		441,186	425,222	15,964	0	0	15,964	0	441,186	0	47,494	47,494	3,537		
922908-75-1	VANGUARD S-C ID ETF		07/06/2023	Mischler Financial Group	564.000	109,816		121,203	103,517	17,687	0	0	17,687	0	121,203	0	(11,388)	(11,388)	849		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						658,357	XXX	628,748	584,990	43,758	0	0	43,758	0	628,748	0	29,609	29,609	4,820	XXX	XXX
68172*-10-9	OMAHA HEALTH INSURANCE CO		08/22/2023	Return of Capital	0.000	60,000,000		60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						60,000,000	XXX	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						127,587,813	XXX	126,764,529	61,973,277	(740,123)	0	0	(740,123)	0	126,764,529	0	823,284	823,284	11,380	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						127,587,813	XXX	126,764,529	61,973,277	(740,123)	0	0	(740,123)	0	126,764,529	0	823,284	823,284	11,380	XXX	XXX
5999999999. Total - Preferred and Common Stocks						127,587,813	XXX	126,764,529	61,973,277	(740,123)	0	0	(740,123)	0	126,764,529	0	823,284	823,284	11,380	XXX	XXX
6009999999 - Totals						147,892,282	XXX	148,604,550	80,474,569	(740,123)	15,102	0	(725,021)	0	147,861,930	0	30,352	30,352	884,087	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1887 Company Limited PAY 2.84% GBP RCV 3.4075% USD	G6750*AC6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2025	0	6,152,000	PayFix GBP 2.84%; RecFix 3.4075% USD	0	0	50,978	1,273,200	@	1,273,138	0	(40,000)	0	0	38,942	---	100/100
Peyto Exploration PAY 4.26% CAD RCV 4.3125% USD	717046B@4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/16/2015	05/01/2025	0	4,092,490	PayFix CAD 4.26%; RecFix 4.3125% USD	0	0	14,556	409,792	@	392,035	0	7,611	0	0	25,951	---	100/100
Anglian Water Service PAY 2.93% GBP RCV 3.365% USD	G0369@AX4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026	0	4,315,200	PayFix GBP 2.93%; RecFix 3.365% USD	0	0	27,089	656,100	@	673,280	0	(30,000)	0	0	34,865	---	100/100
Transmission Fin DAC PAY 2.42% EUR RCV 4.1225% USD	G9006@AL0	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/13/2016	05/06/2036	0	6,771,000	PayFix 2.42% EUR; RecFix 4.1225% USD	0	0	91,345	429,000	@	665,783	0	79,200	0	0	121,044	---	100/100
LondonMetric Prop. PAY 2.88% GBP RCV 4.0715% USD	G5600#AC6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZ0031MB27	08/11/2016	09/21/2028	0	7,783,200	PayFix 2.88% GBP; RecFix 4.0715% USD	0	0	78,132	465,000	@	830,840	0	(60,000)	0	0	87,453	---	100/100
Covent Garden Grp H. PAY 2.37% GBP RCV 3.5125% USD	G2479@AD1	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/12/2016	11/14/2028	0	2,593,200	PayFix 2.37% GBP; RecFix 3.5125% USD	0	0	24,110	153,800	@	264,946	0	(20,000)	0	0	29,567	---	100/100
Ellevio AB PAY 3.19% SEK RCV 3.64% USD	W2710@AC4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/08/2016	10/27/2031	0	5,000,000	PayFix 3.19% SEK; RecFix 3.64% USD	0	0	43,190	1,130,846	@	915,272	0	190,301	0	0	71,553	---	100/100
Capita Holdings Ltd PAY 2.77% GBP RCV 3.685% USD	G1846@BF3	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/07/2016	10/27/2026	0	4,626,228	PayFix 2.77% GBP; RecFix 3.685% USD	0	0	32,090	95,830	@	213,159	0	(37,144)	0	0	40,854	---	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forth Ports Finance PAY 2.62% GBP RCV 3.5525% USD	G3663#AA9	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZ0031MB27	10/07/2016	12/15/2026	0	2,489,800	PayFix 2.62% GBP; RecFix 3.5525% USD	0	0	16,850	50,400	@	118,692	0	(20,000)	0	0	22,462	---	100/100
Inchcape plc PAY 3.10% GBP RCV 3.848% USD	G6177#AF0	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/01/2016	05/18/2029	0	11,002,500	PayFix 3.10% GBP; RecFix 3.848% USD	0	0	59,033	25,200	@	369,444	0	(90,000)	0	0	131,500	---	100/100
Kingspan Sec's 2016 PAY 1.64% EUR RCV 3.565% USD	G5264#AS8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/02/2016	11/16/2026	0	3,331,500	PayFix 1.64% EUR; RecFix 3.565% USD	0	0	49,438	160,500	@	189,730	0	39,600	0	0	29,681	---	100/100
Covent Garden Grp H. PAY 2.82% GBP RCV 4.0475% USD	G2479@AG4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/06/2017	08/31/2029	0	7,728,000	PayFix 2.82% GBP; RecFix 4.0475% USD	0	0	76,218	409,800	@	818,264	0	(60,000)	0	0	94,692	---	100/100
VTTI BV PAY 2.03% RCV 4.1875%	N9061@AK6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZ0031MB27	11/02/2017	12/15/2027	0	11,662,000	PayFix 2.03% EUR; RecFix 4.1875% USD	0	0	201,644	1,092,000	@	1,353,489	0	132,000	0	0	120,484	---	100/100
Genuine Parts Company PAY 2.02% RCV 3.9975%	372460D#9	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/18/2017	10/30/2029	0	5,889,000	PayFix 2.02% EUR; RecFix 3.9875% USD	0	0	94,410	604,000	@	739,780	0	66,000	0	0	73,153	---	100/100
Vesuvius Holdings Limited PAY 1.90% RCV 3.9875%	G9338#AE3	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/18/2017	12/16/2027	0	7,060,800	PayFix 1.90% EUR; RecFix 3.9875% USD	0	0	118,782	718,800	@	846,170	0	79,200	0	0	72,971	---	100/100
Peyto Exploration PAY 3.95% CAD RCV 4.13% USD	717046C@3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZ0031MB27	12/11/2017	01/03/2028	0	7,785,130	PayFix 3.95% CAD; RecFix 4.13% USD	0	0	20,317	419,733	@	428,885	0	15,221	0	0	80,926	---	100/100
Colliers International 10 YR SWAP 05/30/2028	G2270@AA8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/02/2018	05/30/2028	0	11,965,000	PayFix 2.23% EUR; RecFix 4.81% USD	0	0	253,290	1,395,000	@	1,907,131	0	132,000	0	0	130,157	---	100/100
Irish Residential Prop REIT plc PAY 1.83% EUR RCV	G4940@AA4	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	02/12/2020	03/10/2030	0	8,704,000	PayFix 1.83% EUR; RecFix 3.83% USD	0	0	133,077	248,000	@	524,744	0	105,600	0	0	111,262	---	100/100
CVC Capital PAY 2.19% EUR RCV 3.982% USD	G1847#AD6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/25/2021	06/10/2041	0	7,349,400	Payfix 2.19% EUR; RecFix 3.982% USD	0	0	114,421	1,007,400	@	1,461,378	0	79,200	0	0	155,700	---	100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	1,498,970	10,744,401	XXX	13,986,159	0	568,790	0	0	1,473,217	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Bank of America, National Association	B4TYDEB6GKMZO031MB27	Y	Y	2,820,000	0	2,027,133	0	0	2,731,906	0	0	311,325	0
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	470,000	0	248,000	0	0	524,744	0	54,744	111,262	0
JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	Y	Y	11,460,000	0	8,469,268	0	0	10,729,509	0	0	1,050,630	0
0299999999. Total NAIC 1 Designation				14,750,000	0	10,744,401	0	0	13,986,159	0	54,744	1,473,217	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				14,750,000	0	10,744,401	0	0	13,986,159	0	54,744	1,473,217	0
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						10,744,401	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	B4TYDEB6GKMZ0031MB27	CASH	000000-00-0	CASH	2,820,000	2,820,000	XXX		V
Citigroup	E57ODZWZ7FF32TWEFA76	CASH	000000-00-0	CASH	470,000	470,000	XXX		V
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	CASH	000000-00-0	CASH	11,460,000	11,460,000	XXX		V
0299999999 - Total					14,750,000	14,750,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
46647Y-AL-1	JMP_CLO CLO		1.A FE	98,354	98,367	07/17/2029
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	121,866	121,902	10/25/2028
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	1,164,811	1,164,857	04/15/2029
83407C-AA-6	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	30,001	30,249	09/25/2030
08162D-AA-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FE	231,087	231,284	08/15/2057
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,546,987	3,554,313	12/15/2046
89236T-KM-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	3,000,978	3,000,000	12/11/2023
13606K-QL-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	2,503,528	2,500,000	12/11/2023
83368Y-KF-3	SOCIETE GENERALE SA COMMERCIAL PAPER		1.E FE	2,503,029	2,500,000	12/11/2023
96221T-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FE	1,491,082	1,490,200	03/15/2047
61763K-BA-1	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FE	1,498,158	1,498,099	04/15/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS		1.A FM	2,845,755	2,857,675	04/10/2047
12597B-AQ-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FE	868,638	872,519	09/15/2052
12591T-AE-6	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FE	2,972,476	2,972,221	04/10/2047
61763M-AF-7	MSBAM_C16 CMBS		1.A FE	2,953,485	2,960,405	06/15/2047
89115B-Z7-8	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT		1.C FE	1,501,911	1,500,000	03/25/2024
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	975,642	979,034	07/20/2029
83407E-AA-2	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	162,472	162,864	05/15/2031
95002B-AA-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FE	1,067,303	1,081,066	10/15/2052
12591Y-BC-8	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	3,726,058	3,730,049	06/10/2047
04965C-AJ-7	CSAM CLO		1.A FE	296,827	297,422	04/22/2027
89115B-WQ-9	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT		1.C FE	1,501,640	1,500,000	09/13/2024
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	537,571	536,927	09/15/2047
05586F-YV-3	BNP PARIBAS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT		1.E FE	2,504,072	2,500,000	07/08/2024
92330W-BJ-5	Venture CDO Ltd CLO		1.A FE	2,587,953	2,604,007	10/20/2028
06367D-BM-6	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT		1.D FE	5,004,075	5,000,000	07/22/2024
617446-8J-1	MORGAN STANLEY CORP FLOATER		1.E FE	1,455,653	1,459,073	07/22/2025
12592G-BD-4	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FE	2,945,698	2,945,719	08/10/2047
46643A-BE-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FE	3,601,050	3,604,280	09/15/2047
01749T-AN-0	ADAGIO CLO CLO		1.A FE	1,741,307	1,753,151	01/15/2030
87974H-AS-0	TELOS CLO LTD CLO		1.A FE	2,293,033	2,304,768	01/17/2030
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	4,230,484	4,359,104	04/15/2029
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	4,738,754	4,815,389	04/22/2029
56844Y-AA-5	MARINER LDC CLO		1.A FE	1,323,909	1,324,954	04/25/2031
2027A0-KN-8	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1.D FE	2,251,480	2,250,000	01/10/2025
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		1.A FE	922,030	916,292	01/20/2031
902674-YU-8	UBS AG (LONDON BRANCH) CORP FOREIGN		1.E FE	2,825,286	2,824,830	01/13/2025
69702H-AA-6	PALMER SQUARE CLO CLO		1.A FE	3,582,105	3,599,015	10/15/2029
14311X-AA-0	CARLYLE CLO		1.A FE	1,980,053	1,970,498	04/20/2031
81881J-AC-6	SHACKLETON I CLO LTD CLO		1.A FE	1,971,503	1,966,210	05/07/2031
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		1.A FE	4,982,195	4,987,591	05/15/2036
06762C-AQ-1	BARINGS CLO CLO		1.A FE	2,491,081	2,486,552	10/15/2033
05565E-CD-5	BMW US CAP CORP LLC CORP FLOATER		1.F FE	3,004,526	3,000,000	08/11/2025
7425AP-AB-1	PRINCIPAL LIFE GLOBAL FUNDING CORP FLOATER		1.E FE	2,995,760	3,000,000	08/28/2025
17325F-AZ-1	CITIBANK NA CORP FLOATER		1.E FE	2,999,836	3,000,000	09/29/2025
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI CMBS		1.A FE	1,636,787	1,740,176	05/15/2035
233062-AA-6	DBCG MORTGAGE TRUST DBCG_17-BB CMBS		1.A FE	2,671,644	2,697,972	06/15/2034
482598-AA-7	KNDL 2019-KNSQ CMBS		1.A FE	1,991,097	2,000,000	05/15/2036
94988J-6E-2	WELLS FARGO BANK NA CORP FLOATER		1.D FE	3,007,037	3,000,000	08/07/2026
12482H-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CMBS		1.A FE	2,288,577	2,329,623	12/15/2037
48661T-AJ-4	IRRADIANT CLO CLO		1.A FE	996,181	997,568	10/15/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				110,622,828	111,076,228	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				110,622,828	111,076,228	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				110,622,828	111,076,228	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				110,622,828	111,076,228	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
00084B-A5-3	ABN AMRO FUNDING USA LLC COMMERCIAL PAPER		1.E FE	2,955,200	2,955,200	01/05/2024
12509Q-BR-3	CDP FINANCIAL INC COMMERCIAL PAPER		1.C FE	2,000,000	2,000,000	01/18/2024
50244L-D8-4	LVMH MOET HENNESSY LOUIS VUITT COMMERCIAL PAPER		1.D FE	2,911,492	2,911,492	04/08/2024
83050W-GR-9	SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL PAPER		1.D FE	3,000,000	3,000,000	05/31/2024
68328G-F3-5	ONTARIO TEACHERS FINANCE TRUST COMMERCIAL PAPER		1.D FE	1,924,013	1,924,013	06/03/2024
46656H-AM-4	JP MORGAN SECURITIES LLC COMMERCIAL PAPER		1.D FE	3,000,000	3,000,000	08/01/2024
05571E-CF-2	BPCE IAM COMMERCIAL PAPER		1.E FE	3,000,000	3,000,000	08/05/2024
07273L-HD-3	Bayer Corp COMMERCIAL PAPER		2.A FE	1,896,094	1,896,094	08/13/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				20,686,799	20,686,799	XXX
22536W-BJ-4	CREDIT INDUSTRIEL ET COMMERCIA CERTIFICATE OF DEPOSIT			3,000,000	3,000,000	10/18/2023
89788L-6G-4	TRUIST BANK CERTIFICATE OF DEPOSIT			1,000,000	1,000,000	10/31/2023
60710R-6Q-3	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			3,000,000	3,000,000	11/30/2023
86565F-WT-5	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT			3,000,000	3,000,000	11/30/2023

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
05966D-4K-5	BANCO SANTANDER SA (NEW YORK B CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	12/05/2023
05966D-X4-9	BANCO SANTANDER SA (NEW YORK B CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	12/05/2023
65603A-MD-0	NORINCHUKIN BANK (NEW YORK BRA CERTIFICATE OF DEPOSIT			2,999,981	2,999,981	12/19/2023
55380U-KN-6	MUFG BANK LTD (NEW YORK BRANCH CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	01/05/2024
86565F-S9-4	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	02/05/2024
86564P-CG-4	SUMITOMO MITSUI TRUST BANK LTD CERTIFICATE OF DEPOSIT			2,999,984	2,999,984	02/20/2024
8574P1-NK-8	STATE STREET BANK AND TRUST CO CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	03/05/2024
87019W-KP-9	SWEDBANK AB (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			2,000,000	2,000,000	03/20/2024
86959R-3Z-1	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT			999,900	999,900	03/25/2024
06052T-5W-6	BANK OF AMERICA NA CERTIFICATE OF DEPOSIT			3,000,000	3,000,000	04/08/2024
05586F-P9-2	BNP PARIBAS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			1,000,000	1,000,000	05/07/2024
96130A-TW-8	WESTPAC BANKING CORPORATION (N CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	05/10/2024
8574P1-NU-6	STATE STREET BANK AND TRUST CO CERTIFICATE OF DEPOSIT			1,500,000	1,500,000	05/21/2024
87019W-NK-7	SWEDBANK AB (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			1,000,000	1,000,000	07/19/2024
65558U-2F-8	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			3,000,000	3,000,000	08/05/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				37,499,866	37,499,866	XXX
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A FE	44,129,002	44,129,002	01/31/3100
01626V-X4-0	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER		2.A FE	2,998,620	2,998,620	10/04/2023
01626V-X6-5	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER		2.A FE	1,998,456	1,998,456	10/06/2023
42250R-XC-8	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	4,991,444	4,991,444	10/12/2023
45856X-XG-7	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER		2.A FE	2,993,000	2,993,000	10/16/2023
86723B-XK-1	SUNCOR ENERGY INC COMMERCIAL PAPER		2.A FE	3,988,760	3,988,760	10/19/2023
59501R-XP-0	MICROCHIP TECH INC COMMERCIAL PAPER		2.A FE	2,989,697	2,989,697	10/23/2023
78476H-XR-9	ST ENGINEERING NORTH AMERICA I COMMERCIAL PAPER		1.D FE	1,494,600	1,494,600	10/25/2023
78477G-XR-0	STE TRANSCORE HOLDINGS INC COMMERCIAL PAPER		1.D FE	1,494,600	1,494,600	10/25/2023
90352Q-XR-3	UDR INC COMMERCIAL PAPER		2.A FE	2,988,840	2,988,840	10/25/2023
42824G-XX-3	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL PAPER		2.A FE	2,986,050	2,986,050	10/31/2023
38150U-YU-9	GOLDMAN SACHS INTERNATIONAL COMMERCIAL PAPER		1.E FE	1,982,278	1,982,278	11/28/2023
60676N-ZD-1	MITSUBISHI CORP (AMERICAS) COMMERCIAL PAPER		1.E FE	3,955,632	3,955,632	12/13/2023
02665K-ZJ-9	American Honda Fin Corp COMMERCIAL PAPER		2.A FE	2,963,080	2,963,080	12/18/2023
67077V-ZJ-0	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	1,481,313	1,481,313	12/18/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				83,435,371	83,435,371	XXX
9999999999 - Totals				252,244,864	252,698,264	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (28,789,115) Book/Adjusted Carrying Value $ (28,946,418)
2. Average balance for the year Fair Value $ 308,352,105 Book/Adjusted Carrying Value $ 308,797,193
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1 $ 220,422,910 NAIC 2 $ 32,275,354 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
First National Bank of Omaha	Omaha, NE		0.000	0	0	2,570,874	(4,239,535)	(3,704,853)	XXX
JP Morgan Chase Bank	New York, NY		5.050	190,644	0	14,194,248	11,037,456	9,409,116	XXX
US Bank	Omaha, NE		0.000	0	0	(1,351,181)	(1,102,871)	(2,274,382)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	6,001	0	17,521	227,445	35,361	XXX
0199999. Totals - Open Depositories		XXX	XXX	196,644	0	15,431,462	5,922,495	3,465,241	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	196,644	0	15,431,462	5,922,495	3,465,241	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	196,644	0	15,431,462	5,922,495	3,465,241	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	06/02/2023	5.090		0	0	0
31846V-53-4	FIRST AMER:US TRS MM Y	SD	09/05/2023	4.950		8	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2023	5.200		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8	0	0
8609999999 - Total Cash Equivalents						8	0	0