

Data Connection

By No Author      Mon, May 5, 2025

LIFE INSURER INVESTMENT DATA		
ALIRT <i>Privately-Owned</i> Composite vs. ALIRT <i>Industry</i> Composite YE 2024		
	Private	Industry
INVESTMENT RETURNS		
Gross yield (bonds)	5.55%	4.83%
Gross yield (mortgages)	6.17	4.96
Net yield (all invested assets)	5.14	4.60
BOND PORTFOLIO (% OF TOTAL BONDS)		
Traditional bonds	56.2	69.9
ABS	28.2	15.6
RMBS	6.4	6.0
CMBS	7.7	5.3
Private bonds*	53.4	47.8
NAIC Class 1 (>=A)	59.1	59.2
NAIC Class 2 (BBB)	36.5	35.9
NAIC Class 3-6 (< I-G)	4.3	4.8
Weighted maturity (all bonds)	11.1 yr	10.8 yr
INVESTED (% OF TOTAL)		
Bonds	65.0	65.4
Mortgage loans	16.4	14.9
Schedule BA assets	6.2	6.5
Cash/short-term investments	6.3	3.1
Affiliated investments	14.0	8.2
*(144A and Non-144A). Source: ALIRT, April 28, 2025.		