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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Voya Retirement Insurance and Annuity Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 86509 Employer's ID Number 71-0294708

Organized under the Laws of CT, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 01/13/1976 Commenced Business 04/06/1976

Statutory Home Office One Orange Way (Street and Number), Windsor, CT, US 06095-4774 (City or Town, State, Country and Zip Code)

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)
Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Mail Address 5780 Powers Ferry Road, NW (Street and Number or P.O. Box), Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Orange Way (Street and Number)
Windsor, CT, US 06095-4774 (City or Town, State, Country and Zip Code), 860-580-4646 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Lora Williams (Name), 770-980-6526 (Area Code) (Telephone Number)
FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President Charles Patrick Nelson
Treasurer
Secretary Melissa Ann O'Donnell
VP and Appointed Actuary Kyle Andrew Puffer

OTHER

Clyde Landon Cobb Jr., SVP & Chief Accounting Officer
Michael Robert Katz #, SVP & Chef Financial Officer
Larry Neil Port, Executive VP & Chief Legal Officer
Matthew Toms, Senior Vice President
Robert Lawrence Grubka, Senior Vice President
Heather Hamilton Lavallee, Senior Vice President
Rachel Mara Reid #, Senior Vice President
Michele Marie White, Senior Vice President
William Stevens Harmon, Senior Vice President
Francis Gerard O'Neill #, SVP & Chief Risk Officer
Michael Scott Smith, Executive Vice President

DIRECTORS OR TRUSTEES

Robert Lawrence Grubka, Director
Charles Patrick Nelson, Director
Mona Marie Zielke, Director #
Michael Robert Katz, Director
Francis Gerard O'Neill, Director
Heather Hamilton Lavallee, Director
Michael Scott Smith, Director and Chairman #

State of Washington/Minnesota/Pennsylvania
County of Skagit/Hennepin/Chester 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.

Charles Patrick Nelson
President

Melissa Ann O'Donnell
Secretary

Michael Robert Katz
Treasurer (Effective 01/12/2022)

Subscribed and sworn to before me this 24th day of January 2022
Stuart W. Morell

Subscribed and sworn to before me this 19th day of January 2022

Subscribed and sworn to before me this 19th day of January 2022
Beth Anne Evans

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.....

STUART W MORELL Commission #21032729 NOTARY PUBLIC Exp. 09-17-2025 STATE OF WASHINGTON

TINA M. SCHULTZ NOTARY PUBLIC - MINNESOTA MY COMMISSION EXPIRES 01/31/27

Commonwealth of Pennsylvania - Notary Seal
Beth Anne Evans, Notary Public
Chester County
My commission expires September 17, 2023
Commission number 1293380
Member, Pennsylvania Association of Notaries

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	23,307,034,734	0	23,307,034,734	25,416,393,821
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	260,683,048	0	260,683,048	193,516,478
	2.2 Common stocks	151,803,562	0	151,803,562	62,797,443
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,233,277,520	0	4,233,277,520	4,693,657,994
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	56,324,073	0	56,324,073	57,817,820
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 65,532,529 , Schedule E - Part 1), cash equivalents ($ 310,500,000 , Schedule E - Part 2) and short-term investments ($ 130,201,643 , Schedule DA)	506,234,171	0	506,234,171	1,007,576,114
6.	Contract loans (including $ 0 premium notes)	212,986,556	1,975,739	211,010,816	227,898,902
7.	Derivatives (Schedule DB)	298,039,348	0	298,039,348	339,850,365
8.	Other invested assets (Schedule BA)	1,326,232,424	4,557,419	1,321,675,005	1,146,024,717
9.	Receivables for securities	13,720,969	0	13,720,969	9,808,240
10.	Securities lending reinvested collateral assets (Schedule DL)	672,671,809	0	672,671,809	73,922,898
11.	Aggregate write-ins for invested assets	18,163	0	18,163	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	31,039,026,377	6,533,158	31,032,493,219	33,229,264,791
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	257,324,794	69,464	257,255,330	275,795,450
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(2,559,080)	0	(2,559,080)	98
	15.2 Deferred premiums and 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	77,074,274	0	77,074,274	1,127,072
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	15,050,591	0	15,050,591	119,439
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	7,755,116
18.2	Net deferred tax asset	355,142,757	64,010,009	291,132,748	234,159,235
19.	Guaranty funds receivable or on deposit	8,496,216	0	8,496,216	8,596,250
20.	Electronic data processing equipment and software	12,913	12,913	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	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	9,531,593	29,930	9,501,663	59,185,158
24.	Health care ($ 0) and other amounts receivable	49,050	49,050	0	0
25.	Aggregate write-ins for other than invested assets	170,586,173	39,282,801	131,303,372	207,969,009
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,929,735,659	109,987,325	31,819,748,334	34,023,971,619
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	97,665,728,376	0	97,665,728,376	88,216,411,336
28.	Total (Lines 26 and 27)	129,595,464,034	109,987,325	129,485,476,709	122,240,382,954
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	18,163	0	18,163	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	18,163	0	18,163	0
2501.	Margin call collateral	129,423,622	0	129,423,622	207,256,019
2502.	Miscellaneous assets	41,162,551	39,282,801	1,879,750	712,989
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	170,586,173	39,282,801	131,303,372	207,969,009

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 26,708,277,907 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	26,708,277,907	29,609,894,404
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	899,024,897	1,005,625,988
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	0	0
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 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 $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	0	0
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 $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 9,479,921 ceded	9,479,921	134,946
	9.4 Interest maintenance reserve (IMR, Line 6)	55,538,001	72,721,604
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,077,014 accident and health $ 0 and deposit-type contract funds $ 0	2,077,014	1,864,907
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	130,541,882	127,380,305
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,126,896) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(18,582,796)	(11,035,139)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,503,705	5,743,730
15.1	Current federal and foreign income taxes, including $ (273,951,524) on realized capital gains (losses)	41,922,989	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	54,308,488	45,073,047
18.	Amounts held for agents' account, including $ 90,860 agents' credit balances	91,759	57,913
19.	Remittances and items not allocated	3,059,955	5,260,397
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	0	0
22.	Borrowed money $ 2,996,707 and interest thereon $ 4,453	3,001,160	3,529,481
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	492,199,508	394,650,062
	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	60,189,762	114,620,784
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	107,059,996	121,190,154
	24.09 Payable for securities	26,146	19,735,807
	24.10 Payable for securities lending	672,671,809	73,922,898
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	362,339,398	393,275,082
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,587,731,500	31,983,646,369
27.	From Separate Accounts Statement	97,665,728,376	88,216,411,336
28.	Total liabilities (Lines 26 and 27)	127,253,459,875	120,200,057,705
29.	Common capital stock	2,750,000	2,750,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,641,049,768	1,518,147,346
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	588,217,066	519,427,903
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)	2,229,266,834	2,037,575,249
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,232,016,834	2,040,325,249
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	129,485,476,709	122,240,382,954
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	307,836,618	351,115,390
2502.	Other contingency reserves	18,000,000	0
2503.	Liability of pension benefits	16,043,869	20,445,449
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,458,911	21,714,243
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	362,339,398	393,275,082
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	7,984,348,397	16,099,901,828
2.	Considerations for supplementary contracts with life contingencies	(69,878,298)	4,495,383
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,564,927,696	1,577,063,022
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(41,346,179)	(41,437,595)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	13,327,828	42,592,256
7.	Reserve adjustments on reinsurance ceded	1,357,530,063	(1,023,463,445)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	490,493,281	399,645,993
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	347,234,396	261,942,103
9.	Total (Lines 1 to 8.3)	11,646,637,184	17,320,739,544
10.	Death benefits	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	338,095,862	530,252,096
13.	Disability benefits and benefits under accident and health contracts	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	16,093,699,634	16,600,601,921
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	10,703,213	21,230,546
18.	Payments on supplementary contracts with life contingencies	7,984,456	8,776,284
19.	Increase in aggregate reserves for life and accident and health contracts	(2,901,616,497)	2,835,164,064
20.	Totals (Lines 10 to 19)	13,548,866,668	19,996,024,911
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	293,823,787	255,193,320
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	15,147	15,011
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	606,600,726	540,433,617
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	26,361,317	23,228,300
25.	Increase in loading on deferred and uncollected premiums	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,961,686,892)	(3,877,214,468)
27.	Aggregate write-ins for deductions	(405,025,938)	13,228,934
28.	Totals (Lines 20 to 27)	11,108,954,814	16,950,909,625
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	537,682,370	369,829,919
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	537,682,370	369,829,919
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(230,734,036)	(2,419,159)
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)	768,416,406	372,249,077
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 56,411,180 (excluding taxes of $ 100,245,561 transferred to the IMR)	25,724,722	(72,929,773)
35.	Net income (Line 33 plus Line 34)	794,141,128	299,319,304
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,040,325,249	2,004,872,181
37.	Net income (Line 35)	794,141,128	299,319,304
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,613,094	(10,770,573)	24,206,232
39.	Change in net unrealized foreign exchange capital gain (loss)	395,802	489,351
40.	Change in net deferred income tax	(154,681,263)	31,869,098
41.	Change in nonadmitted assets	117,064,788	(9,512,726)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	167,221,535
44.	Change in asset valuation reserve	(97,549,725)	(39,350,236)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	2,454,491
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	122,902,422	(2,200,256)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	(124,544,100)
52.	Dividends to stockholders	(552,000,000)	(294,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(27,810,993)	(20,499,627)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	191,691,586	35,453,068
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,232,016,834	2,040,325,249
	DETAILS OF WRITE-INS		
08.301.	Recordkeeping fees	183,428,196	199,855,001
08.302.	Miscellaneous income	163,803,770	62,086,707
08.303.	Reinsurance income	2,430	394
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	347,234,396	261,942,103
2701.	Other contingency expense	18,000,000	0
2702.	Miscellaneous expense	12,618,097	13,226,784
2703.	Letter of credit fees	0	2,150
2798.	Summary of remaining write-ins for Line 27 from overflow page	(435,644,035)	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(405,025,938)	13,228,934
5301.	Amortization of pension	5,135,580	(3,298,075)
5302.	Share based payments	40,825	74,523
5303.	SA Valuation basis chg	0	(16,020,407)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(32,987,398)	(1,255,668)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(27,810,993)	(20,499,627)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	12,975,735,858	14,084,630,160
2.	Net investment income	1,977,616,371	1,931,617,799
3.	Miscellaneous income	714,180,666	644,113,775
4.	Total (Lines 1 through 3)	15,667,532,895	16,660,361,734
5.	Benefit and loss related payments	16,317,633,121	17,160,106,930
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,937,232,685)	(3,881,901,711)
7.	Commissions, expenses paid and aggregate write-ins for deductions	966,144,084	826,405,713
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (150,432,917) tax on capital gains (losses)	(92,026,044)	1,933,707
10.	Total (Lines 5 through 9)	14,254,518,476	14,106,544,640
11.	Net cash from operations (Line 4 minus Line 10)	1,413,014,419	2,553,817,094
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,396,798,409	3,478,389,954
	12.2 Stocks	80,358,657	182,955,074
	12.3 Mortgage loans	605,662,400	403,417,211
	12.4 Real estate	0	0
	12.5 Other invested assets	311,808,846	104,148,062
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	749,167	(213,578)
	12.7 Miscellaneous proceeds	22,132,507	147,506,850
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,417,509,986	4,316,203,573
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,464,786,462	4,982,092,658
	13.2 Stocks	47,672,241	198,831,578
	13.3 Mortgage loans	689,796,976	432,649,019
	13.4 Real estate	748,110	0
	13.5 Other invested assets	325,521,254	269,416,486
	13.6 Miscellaneous applications	126,855,657	174,645,937
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,655,380,700	6,057,635,678
14.	Net increase (decrease) in contract loans and premium notes	(18,183,165)	(15,952,129)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,219,687,549)	(1,725,479,975)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	19,999,999	0
	16.3 Borrowed funds	(527,892)	(522,621)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(106,601,091)	(92,273,915)
	16.5 Dividends to stockholders	552,000,000	294,000,000
	16.6 Other cash provided (applied)	(55,539,829)	35,352,518
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(694,668,813)	(351,444,019)
	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)	(501,341,943)	476,893,100
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,007,576,114	530,683,014
	19.2 End of year (Line 18 plus Line 19.1)	506,234,171	1,007,576,114

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

20.0001. Capital contribution from Parent	0	(2,200,256)
20.0002. Reinsurance asset transfer	3,755,090,512	0
20.0003. Stocks and surplus note acquired through transfer of securities	230,255,188	0
20.0004. Gross deferred tax asset from liquidation	298,277,873	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	7,984,348,397	0	0	(2,665,345,526)	10,649,693,923	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	(69,878,298)	XXX	XXX	(69,878,298)	0	XXX	XXX	0	XXX
3.	Net investment income	1,564,927,696	0	(19,520)	27,379,193	1,537,568,023	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(41,346,179)	0	0	(5,824,614)	(35,521,565)	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	13,327,828	236,116	2,228	11,817,740	1,271,744	0	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	1,357,530,063	(19,542,280)	0	726,073,407	650,998,936	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	490,493,281	2,008,401	0	23,431,645	465,053,235	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	347,234,396	2,430	0	103,530,215	243,701,751	0	0	0	0
9.	Totals (Lines 1 to 8.3)	11,646,637,184	(17,295,333)	(17,292)	(1,848,816,238)	13,512,766,047	0	0	0	0
10.	Death benefits	0	0	0	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	338,095,862	XXX	XXX	1,642,819	336,453,043	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	16,093,699,634	0	0	146,954,552	15,946,745,082	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	10,703,213	0	0	(926,071)	11,629,284	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	7,984,456	0	0	7,984,456	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(2,901,616,497)	0	0	(1,596,617,619)	(1,304,998,878)	0	XXX	0	0
20.	Totals (Lines 10 to 19)	13,548,866,668	0	0	(1,440,961,863)	14,989,828,531	0	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	293,823,787	235,647	2,228	62,959,485	230,625,987	440	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	15,147	468	0	0	14,679	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	606,600,726	71	25	122,661,453	483,939,177	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	26,361,317	16	125	3,496,321	22,864,855	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,961,686,892)	(17,531,449)	0	(222,533,855)	(2,721,621,589)	0	XXX	0	0
27.	Aggregate write-ins for deductions	(405,025,938)	0	0	(244,054,226)	(160,973,828)	2,117	0	0	0
28.	Totals (Lines 20 to 27)	11,108,954,814	(17,295,247)	2,378	(1,718,432,686)	12,844,677,812	2,557	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	537,682,370	(86)	(19,670)	(130,383,552)	668,088,235	(2,557)	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	537,682,370	(86)	(19,670)	(130,383,552)	668,088,235	(2,557)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(230,734,036)	37	8,440	55,951,106	(286,694,718)	1,099	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	768,416,406	(123)	(28,110)	(186,334,658)	954,782,953	(3,656)	0	0	0
34.	Policies/certificates in force end of year	2,867,125	68,500	19,373	86,093	2,693,159	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Recordkeeping fees	183,428,197	0	0	72,518,236	110,909,961	0	0	0	0
08.302.	Miscellaneous income	163,803,769	0	0	31,011,979	132,791,790	0	0	0	0
08.303.	Reinsurance income	2,430	2,430	0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	347,234,396	2,430	0	103,530,215	243,701,751	0	0	0	0
2701.	Other contingency expense	18,000,000	0	0	0	18,000,000	0	0	0	0
2702.	Miscellaneous expense	12,618,097	0	0	5,166,909	7,449,071	2,117	0	0	0
2703.	Reinsurance expense	0	0	0	(288,128)	288,128	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(435,644,034)	0	0	(248,933,007)	(186,711,027)	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(405,025,938)	0	0	(244,054,226)	(160,973,828)	2,117	0	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	0	0	0	0	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	0	0	0	0	0	0	0	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	236,116	0	0	0	0	0	691	0	235,425	0	0	0
7.	Reserve adjustments on reinsurance ceded	(19,542,280)	0	0	0	0	0	0	0	(19,542,280)	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,008,401	0	0	0	0	0	0	0	2,008,401	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	2,430	0	0	0	0	0	0	0	2,430	0	0	0
9.	Totals (Lines 1 to 8.3)	(17,295,333)	0	0	0	0	0	691	0	(17,296,024)	0	0	0
10.	Death benefits	0	0	0	0	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	235,647	0	0	0	0	0	691	0	234,956	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	468	0	0	0	0	0	0	0	468	0	0	0
23.	General insurance expenses	71	0	0	0	0	0	0	0	71	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16	0	0	0	0	0	0	0	16	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(17,531,449)	0	0	0	0	0	0	0	(17,531,449)	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	(17,295,247)	0	0	0	0	0	691	0	(17,295,938)	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(86)	0	0	0	0	0	0	0	(86)	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(86)	0	0	0	0	0	0	0	(86)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	37	0	0	0	0	0	0	0	37	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(123)	0	0	0	0	0	0	0	(123)	0	0	0
34.	Policies/certificates in force end of year	68,500	0	0	0	0	0	0	0	68,500	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Reinsurance income	2,430	0	0	0	0	0	0	0	2,430	0	0	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,430	0	0	0	0	0	0	0	2,430	0	0	0
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	0	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	(19,520)	0	(19,520)	0	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	2,228	0	0	0	0	2,228	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	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	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	(17,292)	0	(19,520)	0	0	2,228	0	0	0
10.	Death benefits	0	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,228	0	0	0	0	2,228	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	25	0	25	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	125	0	125	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	2,378	0	150	0	0	2,228	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(19,670)	0	(19,670)	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(19,670)	0	(19,670)	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	8,440	0	8,440	0	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(28,110)	0	(28,110)	0	0	0	0	0	0
34.	Policies/certificates in force end of year	19,373	0	19,373	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 0 , Line 10 0 , Line 16 0 , Line 23 0 , Line 24 0

(b) Include premium amounts for preneed plans included in Line 1 0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	(2,665,345,526)	(1,886,455,023)	0	(179,420,867)	(49,192,341)	(526,963,197)	(23,314,098)
2.	Considerations for supplementary contracts with life contingencies	(69,878,298)	XXX	XXX	XXX	XXX	(69,878,298)	XXX
3.	Net investment income	27,379,193	6,383,697	0	21,477,858	(8,145)	(44,106)	(430,111)
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,824,614)	(10,589,792)	0	1,767,311	1,892	(2,687,296)	5,683,271
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	11,817,740	1,586,032	0	0	134,120	10,097,461	127
7.	Reserve adjustments on reinsurance ceded	726,073,407	464,533,479	0	157,717,158	0	104,253,602	(430,832)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,431,645	0	0	23,431,645	(266,347)	266,347	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	103,530,215	99,111,494	0	3,979,636	0	136,773	302,312
9.	Totals (Lines 1 to 8.3)	(1,848,816,238)	(1,325,430,113)	0	28,952,741	(49,330,821)	(484,818,714)	(18,189,331)
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	1,642,819	(4,852,479)	0	9,146,986	(7,979,374)	5,310,690	16,996
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	146,954,552	132,896,693	0	14,057,834	25	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(926,071)	(173,574)	0	76,940	(5,107)	238,326	(1,062,656)
18.	Payments on supplementary contracts with life contingencies	7,984,456	0	0	0	7,984,456	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,596,617,619)	(543,623,175)	0	(207,618,580)	(429,207,412)	(416,168,452)	0
20.	Totals (Lines 10 to 19)	(1,440,961,863)	(415,752,535)	0	(184,336,820)	(429,207,412)	(410,619,436)	(1,045,660)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	62,959,485	62,542,237	0	185,600	134,063	97,458	127
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	122,661,453	93,300,254	0	36,117	2,164,953	20,767,952	6,392,177
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,496,321	2,468,440	0	241,884	52,900	553,411	179,686
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(222,533,855)	0	0	(222,533,855)	15,184,446	(15,184,446)	0
27.	Aggregate write-ins for deductions	(244,054,226)	(171,975,787)	0	(402,694)	(3,785,084)	(50,059,129)	(17,831,532)
28.	Totals (Lines 20 to 27)	(1,718,432,685)	(429,417,391)	0	(406,809,768)	(415,456,134)	(454,444,190)	(12,305,202)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(130,383,553)	(896,012,722)	0	435,762,509	366,125,313	(30,374,524)	(5,884,129)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(130,383,553)	(896,012,722)	0	435,762,509	366,125,313	(30,374,524)	(5,884,129)
32.	Federal income taxes incurred (excluding tax on capital gains)	55,951,106	384,503,275	0	(186,997,470)	(157,114,267)	13,034,530	2,525,038
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)	(186,334,659)	(1,280,515,997)	0	622,759,979	523,239,580	(43,409,054)	(8,409,167)
34.	Policies/certificates in force end of year	86,093	38,927	0	33,707	7,575	5,881	3
	DETAILS OF WRITE-INS							
08.301.	Recordkeeping fees	72,518,236	70,022,025	0	2,299,985	0	136,747	59,479
08.302.	Miscellaneous income	31,011,979	29,089,469	0	1,679,651	0	26	242,833
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	103,530,215	99,111,494	0	3,979,636	0	136,773	302,312
2701.	Miscellaneous expense	5,166,910	3,654,960	0	325	111,627	1,059,954	340,044
2702.	Reinsurance expense	(288,128)	(288,128)	0	0	0	0	0
2703.	Gains released from IMR	(248,933,008)	(175,342,619)	0	(403,019)	(3,896,711)	(51,119,083)	(18,171,576)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(244,054,226)	(171,975,787)	0	(402,694)	(3,785,084)	(50,059,129)	(17,831,532)

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected. Indexed Annuity is included in Fixed Annuity column

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	10,649,693,923	2,149,208,478	0	(611,545,370)	10,939,548,590	(1,827,517,775)	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	1,537,568,023	1,431,593,695	0	5,993	100,042,267	1,916,703	4,009,365
4.	Amortization of Interest Maintenance Reserve (IMR)	(35,521,565)	(41,176,693)	0	(799,144)	5,992,907	19,841	441,524
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,271,744	0	0	733,680	538,064	0	0
7.	Reserve adjustments on reinsurance ceded	650,998,936	0	0	538,072,386	(4,344,041)	117,270,591	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	465,053,235	0	0	403,448	464,649,787	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	243,701,751	59,413,718	0	933,366	183,384,175	(29,509)	0
9.	Totals (Lines 1 to 8.3)	13,512,766,047	3,599,039,198	0	(72,195,641)	11,689,811,749	(1,708,340,149)	4,450,889
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	336,453,043	117,594,252	0	(649,503)	218,611,766	896,528	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	15,946,745,082	3,486,690,378	0	689,732	12,458,468,449	896,523	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	11,629,284	(1,683,437)	0	(31,984)	(12,388,645)	(47,292)	25,780,642
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,304,998,878)	162,983,469	0	5,497,916	20,613,337	(1,472,494,494)	(21,599,106)
20.	Totals (Lines 10 to 19)	14,989,828,531	3,765,584,662	0	5,506,161	12,685,304,907	(1,470,748,735)	4,181,536
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	230,625,987	26,556,154	0	3,211,358	200,858,475	0	0
22.	Commissions and expense allowances on reinsurance assumed	14,679	0	0	0	14,679	0	0
23.	General insurance expenses	483,939,177	23,459	0	268,358	460,644,304	23,003,056	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,864,855	(12,646)	0	5,420	22,297,363	574,718	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,721,621,589)	0	0	(64,929,366)	(2,639,769,961)	(16,922,263)	0
27.	Aggregate write-ins for deductions	(160,973,829)	664	0	(1,653,053)	12,012,780	(171,334,220)	0
28.	Totals (Lines 20 to 27)	12,844,677,812	3,792,152,293	0	(57,591,122)	10,741,362,548	(1,635,427,444)	4,181,536
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	668,088,235	(193,113,095)	0	(14,604,520)	948,449,202	(72,912,706)	269,353
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	668,088,235	(193,113,095)	0	(14,604,520)	948,449,202	(72,912,706)	269,353
32.	Federal income taxes incurred (excluding tax on capital gains)	(286,694,718)	82,870,048	0	6,267,194	(407,005,185)	31,288,812	(115,587)
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)	954,782,953	(275,983,143)	0	(20,871,714)	1,355,454,387	(104,201,518)	384,940
34.	Policies/certificates in force end of year	2,693,159	396,441	0	371,402	1,894,064	31,175	77
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	132,791,790	33,780,022	0	498,313	98,542,963	(29,509)	0
08.302.	Recordkeeping fees	110,909,961	25,633,696	0	435,053	84,841,212	0	0
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	243,701,751	59,413,718	0	933,366	183,384,175	(29,509)	0
2701.	Other contingency expense	18,000,000	0	0	0	18,000,000	0	0
2702.	Miscellaneous expense	7,449,070	664	0	8,948	6,267,427	1,172,031	0
2703.	Reinsurance expense	288,128	0	0	288,128	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(186,711,027)	0	0	(1,950,129)	(12,254,647)	(172,506,251)	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(160,973,829)	664	0	(1,653,053)	12,012,780	(171,334,220)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	0	0	0	0	0	0	0	0	0	0	0	0	0
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	197	(197)
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0	0	0	197	(197)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	440	0	0	0	0	0	0	0	0	0	37	(477)	880
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	2,117	0	0	0	0	0	0	0	0	0	2,120	(3)	0
28.	Totals (Lines 20 to 27)	2,557	0	0	0	0	0	0	0	0	0	2,157	(283)	683
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(2,557)	0	0	0	0	0	0	0	0	0	(2,157)	283	(683)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(2,557)	0	0	0	0	0	0	0	0	0	(2,157)	283	(683)
32.	Federal income taxes incurred (excluding tax on capital gains)	1,099	0	0	0	0	0	0	0	0	0	923	(121)	296
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)	(3,656)	0	0	0	0	0	0	0	0	0	(3,080)	404	(979)
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.	Miscellaneous expense	2,117	0	0	0	0	0	0	0	0	0	2,120	(3)	0
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,117	0	0	0	0	0	0	0	0	0	2,120	(3)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,873,283,785	549,438,057	0	417,084,177	488,143,809	418,617,742	0
2.	Tabular net premiums or considerations	2,674,026	0	0	2,016,163	540,115	117,748	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	8,851,425	0	0	6,672,592	2,067,853	110,980	0
5.	Tabular less actual reserve released	423,612	0	0	554,740	(318,630)	187,502	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(1,597,969,212)	(543,623,176)	0	(210,703,171)	(427,494,413)	(416,148,452)	0
8.	Totals (Lines 1 to 7)	287,263,636	5,814,881	0	215,624,501	62,938,734	2,885,520	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	22,597,601	0	0	17,822,961	4,774,640	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	436,230	0	0	0	0	436,230	0
13.	Net transfers to or (from) Separate Accounts	(12,436,359)	0	0	(11,664,056)	(772,303)	0	0
14.	Total Deductions (Lines 9 to 13)	10,597,472	0	0	6,158,905	4,002,337	436,230	0
15.	Reserve December 31 of current year	276,666,164	5,814,881	0	209,465,596	58,936,397	2,449,290	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	268,736,759	5,796,168	0	204,103,333	58,837,258	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	20,086,900	0	0	13,685,506	6,401,394	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	27,736,610,622	4,434,721,972	0	8,171,715,791	13,544,043,196	1,506,111,430	80,018,233
2.	Tabular net premiums or considerations	2,765,208,342	957,165,895	0	670,205,528	1,110,957,715	26,879,204	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	683,541,876	115,794,175	0	213,460,971	353,840,878	445,851	0
5.	Tabular less actual reserve released	(10,012,878)	(1,702,757)	0	(3,138,950)	(5,203,240)	32,069	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(1,530,140,579)	(35,674,555)	0	67,491,414	(41,513,553)	(1,498,844,779)	(21,599,107)
8.	Totals (Lines 1 to 7)	29,645,207,383	5,470,304,731	0	9,119,734,754	14,962,124,997	34,623,775	58,419,126
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	3,502,256,821	872,599,290	0	989,471,920	1,640,185,611	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,006,840	0	0	0	0	1,006,840	0
13.	Net transfers to or (from) Separate Accounts	(289,668,021)	0	0	(46,950,873)	(242,717,148)	0	0
14.	Total Deductions (Lines 9 to 13)	3,213,595,640	872,599,290	0	942,521,047	1,397,468,462	1,006,840	0
15.	Reserve December 31 of current year	26,431,611,743	4,597,705,441	0	8,177,213,707	13,564,656,534	33,616,935	58,419,126
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	26,091,246,337	4,550,214,778	0	8,067,491,312	13,473,540,247	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,742,046,769	554,299,438	0	1,618,926,177	568,821,153	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 19,317,840	19,448,209
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 1,076,207,443	1,054,465,983
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 12,947,927	16,627,532
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	1,123,949	1,123,949
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 181,452,077	179,213,623
4.	Real estate	(d) 13,102,234	13,102,234
5	Contract loans	7,946,771	8,239,141
6	Cash, cash equivalents and short-term investments	(e) 3,075,145	2,789,256
7	Derivative instruments	(f) 39,724,033	34,108,610
8.	Other invested assets	318,128,598	319,933,144
9.	Aggregate write-ins for investment income	(947,171)	(147,438)
10.	Total gross investment income	1,672,078,846	1,648,904,244
11.	Investment expenses		(g) 78,926,055
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,392,582
13.	Interest expense		(h) 416,815
14.	Depreciation on real estate and other invested assets		(i) 2,241,097
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		83,976,549
17.	Net investment income (Line 10 minus Line 16)		1,564,927,695
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	(947,171)	(147,438)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(947,171)	(147,438)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 59,320,347 accrual of discount less $ 410,114,322 amortization of premium and less $ 21,228,649 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 14,061 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 396,419 accrual of discount less $ 352 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 13,102,234 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 560,057 accrual of discount less $ 2,683 amortization of premium and less $ 391 paid for accrued interest on purchases.

(f) Includes $ 1,416,766 accrual of discount less $ 2,667,598 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 2,241,857 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	98,561	0	98,561	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	563,384,267	(68,865,734)	494,518,533	129,810	(29,411,171)
1.3	Bonds of affiliates	57,699	0	57,699	0	0
2.1	Preferred stocks (unaffiliated)	5,915,700	0	5,915,700	12,066,006	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	13,816,001	(134,914)	13,681,087	(5,423,700)	(189,164)
2.21	Common stocks of affiliates	0	0	0	13,537,532	0
3.	Mortgage loans	43,453,548	0	43,453,548	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	87	749,080	749,167	(753,373)	0
7.	Derivative instruments	(101,375,500)	(5,315,990)	(106,691,490)	(34,877,309)	30,649,396
8.	Other invested assets	107,728,665	(15,753)	107,712,912	27,163,559	(653,257)
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	633,079,028	(73,583,311)	559,495,717	11,842,525	395,803
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	(99)	0	0	(22)	0	0	(78)	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	99	0	0	22	0	0	78	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	(99)	0	0	(22)	0	0	(78)	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	(99)	0	0	(22)	0	0	(78)	0	0	0	0	0
6. Collected during year:												
6.1 Direct	765,913,626	0	0	337,424	0	0	765,576,202	0	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	261,630	0	0	98,860	0	0	162,770	0	0	0	0	0
6.4 Net	765,651,996	0	0	238,564	0	0	765,413,432	0	0	0	0	0
7. Line 5 + Line 6.4	765,651,896	0	0	238,543	0	0	765,413,354	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	98	0	0	19	0	0	80	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	765,913,626	0	0	337,424	0	0	765,576,202	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	261,828	0	0	98,900	0	0	162,928	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	765,651,798	0	0	238,524	0	0	765,413,274	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	3,980,442,830	0	0	11,623,331	0	0	3,968,819,499	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	213,432,143	0	0	213,332,143	0	0	100,000	0	0	0	0	0
10.4 Net	3,767,010,687	0	0	(201,708,812)	0	0	3,968,719,499	0	0	0	0	0
RENEWAL												
11. Uncollected	(2,558,980)	0	0	(2,481,746)	0	0	(77,234)	0	0	0	0	0
12. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	1,856,201	0	1,466,253	0	0	389,897	0	0	0	51	0	0
13.2 Reinsurance assumed	569,658	0	569,658	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	4,984,839	0	2,035,911	2,481,746	0	389,897	77,234	0	0	51	0	0
13.4 Net (Line 11 + Line 12)	(2,558,980)	0	0	(2,481,746)	0	0	(77,234)	0	0	0	0	0
14. Advance	0	0	0	0	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	(2,558,980)	0	0	(2,481,746)	0	0	(77,234)	0	0	0	0	0
16. Collected during year:												
16.1 Direct	8,499,512,938	0	78,564,294	17,588,205	0	5,642,423	8,397,682,094	0	0	35,922	0	0
16.2 Reinsurance assumed	1,881,544	0	1,878,164	0	0	0	3,380	0	0	0	0	0
16.3 Reinsurance ceded	5,047,149,591	0	80,442,458	2,478,981,698	0	5,642,423	2,482,047,090	0	0	35,922	0	0
16.4 Net	3,454,244,891	0	0	(2,461,393,493)	0	0	5,915,638,384	0	0	0	0	0
17. Line 15 + Line 16.4	3,451,685,911	0	0	(2,463,875,239)	0	0	5,915,561,150	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
19. Renewal premiums and considerations:												
19.1 Direct	8,499,305,209	0	78,378,196	17,588,205	0	5,620,689	8,397,682,094	0	0	36,025	0	0
19.2 Reinsurance assumed	1,795,457	0	1,792,077	0	0	0	3,380	0	0	0	0	0
19.3 Reinsurance ceded	5,049,414,755	0	80,170,273	2,481,463,444	0	5,620,689	2,482,124,324	0	0	36,025	0	0
19.4 Net (Line 17 - Line 18)	3,451,685,911	0	0	(2,463,875,239)	0	0	5,915,561,150	0	0	0	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	13,245,661,665	0	78,378,196	29,548,960	0	5,620,689	13,132,077,795	0	0	36,025	0	0
20.2 Reinsurance assumed	1,795,457	0	1,792,077	0	0	0	3,380	0	0	0	0	0
20.3 Reinsurance ceded	5,263,108,726	0	80,170,273	2,694,894,487	0	5,620,689	2,482,387,252	0	0	36,025	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	7,984,348,396	0	0	(2,665,345,527)	0	0	10,649,693,923	0	0	0	0	0

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	0	0	0	0	0	0	0	0	0	0	0	0
22. All other	0	0	0	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	1,677,787	0	0	958,218	0	0	719,569	0	0	0	0	0
23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	1,677,787	0	0	958,218	0	0	719,569	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	11,650,041	0	236,115	10,859,522	0	2,228	552,176	0	0	0	0	0
25.2 Reinsurance assumed	15,147	0	468	0	0	0	14,679	0	0	0	0	0
25.3 Net ceded less assumed	11,634,894	0	235,647	10,859,522	0	2,228	537,497	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	13,327,828	0	236,115	11,817,740	0	2,228	1,271,744	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	15,147	0	468	0	0	0	14,679	0	0	0	0	0
26.3 Net ceded less assumed	13,312,681	0	235,647	11,817,740	0	2,228	1,257,065	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	16,765,789	0	0	4,508,737	0	0	12,257,052	0	0	0	0	0
28. Single	41,202,689	0	0	29,206,181	0	0	11,996,509	0	0	0	0	0
29. Renewal	235,663,535	0	235,647	29,244,568	0	2,228	206,180,652	0	0	440	0	0
30. Deposit-type contract funds	191,773	0	0	0	0	0	191,773	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	293,823,787	0	235,647	62,959,485	0	2,228	230,625,987	0	0	440	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	24,804,483	0	0	0	0	0	24,804,483
2.	Salaries and wages	366,333,537	0	0	0	0	0	366,333,537
3.11	Contributions for benefit plans for employees	43,978,790	0	0	0	0	0	43,978,790
3.12	Contributions for benefit plans for agents	735,604	0	0	0	0	0	735,604
3.21	Payments to employees under non-funded benefit plans	199,995	0	0	0	0	0	199,995
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	1,398,906	0	0	0	0	0	1,398,906
3.32	Other agent welfare	87,066	0	0	0	0	0	87,066
4.1	Legal fees and expenses	1,024,171	0	0	0	0	0	1,024,171
4.2	Medical examination fees	0	0	0	0	0	0	0
4.3	Inspection report fees	0	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	5,455,092	0	0	0	0	0	5,455,092
4.5	Expense of investigation and settlement of policy claims	1,595,488	0	0	0	0	0	1,595,488
5.1	Traveling expenses	1,789,943	0	0	0	0	0	1,789,943
5.2	Advertising	13,629,882	0	0	0	0	0	13,629,882
5.3	Postage, express, telegraph and telephone	982,490	0	0	0	0	0	982,490
5.4	Printing and stationery	17,228,577	0	0	0	0	0	17,228,577
5.5	Cost or depreciation of furniture and equipment	2,167,529	0	0	0	0	0	2,167,529
5.6	Rental of equipment	444,544	0	0	0	0	0	444,544
5.7	Cost or depreciation of EDP equipment and software	66,640,767	0	0	0	0	0	66,640,767
6.1	Books and periodicals	74,207	0	0	0	0	0	74,207
6.2	Bureau and association fees	0	0	0	0	0	0	0
6.3	Insurance, except on real estate	5,443,173	0	0	0	0	0	5,443,173
6.4	Miscellaneous losses	67,268	0	0	0	0	0	67,268
6.5	Collection and bank service charges	2,069,772	0	0	0	0	0	2,069,772
6.6	Sundry general expenses	49,564,820	0	0	0	0	0	49,564,820
6.7	Group service and administration fees	891,487	0	0	0	0	0	891,487
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	(206,716)	0	0	0	0	0	(206,716)
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	75,132	0	0	0	0	0	75,132
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	34,761	0	0	0	0	0	34,761
9.2	Investment expenses not included elsewhere	0	0	0	0	78,926,055	0	78,926,055
9.3	Aggregate write-ins for expenses	89,957	0	0	0	0	0	89,957
10.	General expenses incurred	606,600,726	0	0	0	78,926,055	(b) 0	(a) 685,526,780
11.	General expenses unpaid Dec. 31, prior year	122,966,129	0	0	0	4,414,176	0	127,380,305
12.	General expenses unpaid Dec. 31, current year	130,541,882	0	0	0	0	0	130,541,882
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	599,024,973	0	0	0	83,340,231	0	682,365,204
	DETAILS OF WRITE-INS							
09.301.	Process outsourcing	89,957	0	0	0	0	0	89,957
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	89,957	0	0	0	0	0	89,957

(a) Includes management fees of $ 350,509,283 to affiliates and $ 0 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	3,859,596	0	0	0	0	3,859,596
3.	State taxes on premiums	(1,221,850)	0	0	0	0	(1,221,850)
4.	Other state taxes, including $ 0 for employee benefits	1,160,976	0	0	0	0	1,160,976
5.	U.S. Social Security taxes	20,491,524	0	0	0	0	20,491,524
6.	All other taxes	2,071,073	0	0	2,392,582	0	4,463,655
7.	Taxes, licenses and fees incurred	26,361,318	0	0	2,392,582	0	28,753,900
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	5,743,730	0	0	0	0	5,743,730
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,503,705	0	0	0	0	4,503,705
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	27,601,343	0	0	2,392,582	0	29,993,925

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1941 CSO ANB 2.5% NLP CNF 47-62	9,515,700	0	9,515,700	0	0
0100002. 1941 CSO ANB 2.75% NLP CNF 55-58	331,035	0	331,035	0	0
0100003. 1941 CSO ANB 3% NLP CNF 58-63	8,166,111	0	8,166,111	0	0
0100004. 1941 CSO ANB 3% NLP CRF 60	640	0	640	0	0
0100005. 1958 CET ANB 3% NLP CNF 62-85	258,704	0	258,704	0	0
0100006. 1958 CET ANB 4% NLP CNF 76-81	87,825	0	87,825	0	0
0100007. 1958 CET ANB 4% NLP CRF 80	31	0	31	0	0
0100008. 1958 CET ANB 4.5% NLP CNF 80-88	166,398	0	166,398	0	0
0100009. 1958 CET ANB 4.5% NLP CRF 83-84	2,842	0	2,842	0	0
0100010. 1958 CSO ANB 3% CRVM CNF 62-80	560,694	0	560,694	0	0
0100011. 1958 CSO ANB 3% NLP CNF 59-93	24,349,414	0	24,349,414	0	0
0100012. 1958 CSO ANB 3.5% CRVM CNF 68-78	550,673	0	550,673	0	0
0100013. 1958 CSO ANB 3.5% ILL CNF 72-80	1,622,737	0	1,622,737	0	0
0100014. 1958 CSO ANB 3.5% ILL CRF 73-76	178,398	0	178,398	0	0
0100015. 1958 CSO ANB 3.5% NLP CNF 68-92	24,103,882	0	24,103,882	0	0
0100016. 1958 CSO ANB 3.5% NLP CRF 73-79	4,241,351	0	4,241,351	0	0
0100017. 1958 CSO ANB 4% CRVM CNF 76-81	1,245,369	0	1,245,369	0	0
0100018. 1958 CSO ANB 4% CRVM CRF 76-83	9,762,689	0	9,762,689	0	0
0100019. 1958 CSO ANB 4% ILL CNF 76-81	23,764,760	0	23,764,760	0	0
0100020. 1958 CSO ANB 4% NLP CNF 76-82	3,838,615	0	3,838,615	0	0
0100021. 1958 CSO ANB 4% NLP CRF 76-15	5,498,724	0	5,498,724	0	0
0100022. 1958 CSO ANB 4.5% CRVM CNF 80-89	29,065,191	0	29,065,191	0	0
0100023. 1958 CSO ANB 4.5% CRVM CRF 81-92	15,423,689	0	15,423,689	0	0
0100024. 1958 CSO ANB 4.5% ILL CNF 80-84	254,180	0	254,180	0	0
0100025. 1958 CSO ANB 4.5% NLP CNF 80-88	2,272,857	0	2,272,857	0	0
0100026. 1958 CSO ANB 4.5% NLP CRF 81-98	548,282	0	548,282	0	0
0100027. 1980 CET ANB 4.5% NLP CNF 80-83	13,318	0	13,318	0	0
0100028. 1980 CET ANB 5.5% NLP CNF 89-94	12,032	0	12,032	0	0
0100029. 1980 CSO ALB 4.5% CRVM CNF ISL 95-00	12,584,369	0	12,584,369	0	0
0100030. 1980 CSO ALB 5% CRVM CNF ISL 93-94	4,107,612	0	4,107,612	0	0
0100031. 1980 CSO ANB 4.5% CRVM CNF 76-99	37,331,744	0	37,331,744	0	0
0100032. 1980 CSO ANB 4.5% CRVM CNF ISL 95-00	258,701,733	0	215,204,167	0	43,497,566
0100033. 1980 CSO ANB 4.5% NLP CNF 80-07	698,507	0	685,285	0	13,222
0100034. 1980 CSO ANB 4.5% NLP CRF 93-01	594,113	0	0	0	594,113
0100035. 1980 CSO ANB 5% CRVM CNF 93-95	22,343	0	22,343	0	0
0100036. 1980 CSO ANB 5% CRVM CNF ISL 93-99	88,022,577	0	70,986,572	0	17,036,005
0100037. 1980 CSO ANB 5.5% CRVM CNF 89-98	891,015	0	891,015	0	0
0100038. 1980 CSO ANB 5.5% CRVM CNF ISL 87-99	295,017,258	0	268,874,177	0	26,143,081
0100039. 1980 CSO ANB 5.5% NLP CNF 89-92	54,864	0	54,864	0	0
0100040. 1980 CSO ANB 6% CRVM CNF ISL 83-98	144,434,310	0	143,493,076	0	941,234
0100041. AE ANB 2.5% NLP CNF 42-47	7,721	0	7,721	0	0
0100042. AE ANB 3% NLP CNF 36-47	584,258	0	584,258	0	0
0100043. AE ANB 3.5% NLP CNF 25-40	31,984	0	31,984	0	0
0100044. ISL 85-97	1,989,149	0	1,989,149	0	0
0100045. MISCELLANEOUS TABLES 28-96	737,880	0	723,114	0	14,766
0199997. Totals (Gross)	1,011,647,578	0	923,407,591	0	88,239,987
0199998. Reinsurance ceded	1,011,647,578	0	923,407,591	0	88,239,987
0199999. Life Insurance: Totals (Net)	0	0	0	0	0
0200001. 1971 IAM 5.5%	720,553	XXX	720,553	XXX	0
0200002. 1971 IAM 7.5%	7,452,591	XXX	7,452,591	XXX	0
0200003. 1971 IAM 9.75%	194,123	XXX	194,123	XXX	0
0200004. 1983 IAM 11.25%	47,218	XXX	47,218	XXX	0
0200005. 1983 IAM 3.5%	66,475	XXX	64,649	XXX	1,826
0200006. 1983 IAM 4%	1,671	XXX	1,671	XXX	0
0200007. 1983 IAM 4.5%	176,361	XXX	176,361	XXX	0
0200008. 1983 IAM 4.75%	6,909	XXX	6,909	XXX	0
0200009. 1983 IAM 5%	25,862,144	XXX	25,862,144	XXX	0
0200010. 1983 IAM 5.25%	2,417,532	XXX	2,417,532	XXX	0
0200011. 1983 IAM 5.5%	12,819,170	XXX	12,819,170	XXX	0
0200012. 1983 IAM 5.75%	984,777	XXX	984,777	XXX	0
0200013. 1983 IAM 6%	4,730,144	XXX	4,730,144	XXX	0
0200014. 1983 IAM 6.25%	6,827,800	XXX	6,827,800	XXX	0
0200015. 1983 IAM 6.50%	47,988,244	XXX	47,988,244	XXX	0
0200016. 1983 IAM 6.75%	6,037,181	XXX	6,037,181	XXX	0
0200017. 1983 IAM 7%	26,871,996	XXX	26,871,996	XXX	0
0200018. 1983 IAM 7.25%	48,182,683	XXX	48,182,683	XXX	0
0200019. 1983 IAM 7.50%	765,424	XXX	765,424	XXX	0
0200020. 1983 IAM 7.75%	6,211,341	XXX	6,211,341	XXX	0
0200021. 1983 IAM 8%	682,623	XXX	682,623	XXX	0
0200022. 1983 IAM 8.25%	4,008,341	XXX	4,008,341	XXX	0
0200023. 1983 IAM 8.5%	2,122,434	XXX	2,122,434	XXX	0
0200024. 1983 IAM 9%	648,681	XXX	648,681	XXX	0
0200025. 1983 IAM 9.50%	504,526	XXX	504,526	XXX	0
0200026. 1994 GAR 3.50%	2,332,520	XXX	0	XXX	2,332,520
0200027. 1994 GAR 3.75%	37,541,733	XXX	0	XXX	37,541,733
0200028. 1994 GAR 4%	104,480,137	XXX	0	XXX	104,480,137
0200029. 1994 GAR 4.00%	993,256,387	XXX	0	XXX	993,256,387
0200030. 1994 GAR 4.25%	14,941,001	XXX	0	XXX	14,941,001
0200031. 1994 GAR 4.50%	46,297,199	XXX	0	XXX	46,297,199
0200032. 1994 GAR 5%	44,848,864	XXX	0	XXX	44,848,864
0200033. 1994 GAR 5.5%	15,695,314	XXX	0	XXX	15,695,314
0200034. 1994 GAR 6%	5,260,233	XXX	0	XXX	5,260,233
0200035. 1994 GAR 6.25%	5,784,066	XXX	0	XXX	5,784,066
0200036. 1994 GAR 6.5%	17,971,364	XXX	0	XXX	17,971,364
0200037. 2012 IAM 1.00%	73,335	XXX	25,651	XXX	47,684
0200038. 2012 IAM 1.50%	461,116	XXX	269,972	XXX	191,144
0200039. 2012 IAM 1.75%	1,018,870	XXX	154,118	XXX	864,752
0200040. 2012 IAM 2.00%	5,829,474	XXX	2,415,726	XXX	3,413,748
0200041. 2012 IAM 2.25%	23,768,452	XXX	2,196,168	XXX	21,572,284
0200042. 2012 IAM 2.5%	3,222,462	XXX	741,044	XXX	2,481,418
0200043. 2012 IAM 2.50%	3,309,429	XXX	0	XXX	3,309,429
0200044. 2012 IAM 2.75%	27,067,160	XXX	433,507	XXX	26,633,653

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200045. 2012 IAM 3.00%	9,649,480	XXX	1,303,797	XXX	8,345,683
0200046. 2012 IAM 3.25%	11,581,872	XXX	1,496,130	XXX	10,085,742
0200047. 2012 IAM 3.50%	9,721,833	XXX	1,338,725	XXX	8,383,108
0200048. 2012 IAM 3.75%	12,461,945	XXX	3,020,139	XXX	9,441,806
0200049. 2012 IAM 4.00%	24,206,807	XXX	10,174,204	XXX	14,032,603
0200050. 2012 IAM 4.25%	4,539,046	XXX	672,609	XXX	3,866,437
0200051. 2012 IAR 1.75%	0	XXX	0	XXX	0
0200052. 2012 IAR 2.00%	0	XXX	0	XXX	0
0200053. 2012 IAR 2.25%	0	XXX	0	XXX	0
0200054. 2012 IAR 2.50%	0	XXX	0	XXX	0
0200055. 2012 IAR 2.75%	0	XXX	0	XXX	0
0200056. 2012 IAR 3%	0	XXX	0	XXX	0
0200057. 2012 IAR 3.25%	0	XXX	0	XXX	0
0200058. 2012 IAR 3.5%	0	XXX	0	XXX	0
0200059. 2012 IAR 3.75%	0	XXX	0	XXX	0
0200060. 2012 IAR 4%	0	XXX	0	XXX	0
0200061. 2012 IAR 4.25%	0	XXX	0	XXX	0
0200062. 50/50 83 6%	391	XXX	0	XXX	391
0200063. 50/50 83 6.25%	13,334,900	XXX	11,136	XXX	13,323,764
0200064. 50/50 83 6.5%	4,540,407	XXX	0	XXX	4,540,407
0200065. 50/50 83 7.25%	6,969,269	XXX	0	XXX	6,969,269
0200066. 50/50 83 7.5%	85,114	XXX	0	XXX	85,114
0200067. 50/50 83 7.75%	5,022,444	XXX	0	XXX	5,022,444
0200068. 50/50 83 8%	1,513,320	XXX	0	XXX	1,513,320
0200069. 50/50 83 8.25%	7,881,949	XXX	0	XXX	7,881,949
0200070. 50/50 83 8.5%	4,906,769	XXX	0	XXX	4,906,769
0200071. 50/50 83 9%	882,981	XXX	0	XXX	882,981
0200072. 50/50 83 9.5%	499,126	XXX	0	XXX	499,126
0200073. A2000 3.75%	3,374	XXX	3,374	XXX	0
0200074. A2000 4%	16,060,122	XXX	15,995,943	XXX	64,179
0200075. A2000 4.25%	4,580,245	XXX	4,580,245	XXX	0
0200076. A2000 4.50%	3,162,655	XXX	3,162,655	XXX	0
0200077. A2000 4.75%	18,344	XXX	18,344	XXX	0
0200078. A2000 5%	47,757,144	XXX	47,261,093	XXX	496,051
0200079. A2000 5.5%	24,629,815	XXX	24,388,353	XXX	241,462
0200080. A2000 6%	3,102,667	XXX	3,102,667	XXX	0
0200081. A2000 6.25%	1,857,256	XXX	1,857,256	XXX	0
0200082. A2000 6.5%	19,755,372	XXX	19,727,728	XXX	27,644
0200083. Account Value	1,472,420	XXX	1,472,420	XXX	0
0200084. CARVM Reserves	5,124,853,905	XXX	527,148,463	XXX	4,597,705,442
0200085. CARVM VM21 Reserves	146,207,334	XXX	144,013,800	XXX	2,193,534
0200086. Contract Loans	201,933,201	XXX	0	XXX	201,933,201
0200087. Principle-Based Reserves	22,078,441,982	XXX	739,343,624	XXX	21,339,098,358
0299997. Totals (Gross)	29,351,123,547	XXX	1,762,658,007	XXX	27,588,465,540
0299998. Reinsurance ceded	2,909,853,472	XXX	1,493,741,869	XXX	1,416,111,603
0299999. Annuities: Totals (Net)	26,441,270,075	XXX	268,916,138	XXX	26,172,353,937
0300001. 1983 IAM 1.5%	43,709	0	43,709	0	0
0300002. 1983 IAM 11%	8,478	0	8,478	0	0
0300003. 1983 IAM 11.25%	1,594	0	1,594	0	0
0300004. 1983 IAM 2%	2,663	0	2,663	0	0
0300005. 1983 IAM 3.5%	402,864	0	402,864	0	0
0300006. 1983 IAM 4%	1,104,391	0	1,104,391	0	0
0300007. 1983 IAM 4.5%	35,206	0	35,206	0	0
0300008. 1983 IAM 5.5%	4,060,345	0	4,060,345	0	0
0300009. 1983 IAM 5.75%	3,752	0	3,752	0	0
0300010. 1983 IAM 6%	7,667,020	0	7,667,020	0	0
0300011. 1983 IAM 6.50%	67,737	0	67,737	0	0
0300012. 1983 IAM 6.75%	35,433	0	35,433	0	0
0300013. 1983 IAM 7%	12,709	0	12,709	0	0
0300014. 1983 IAM 7.25%	13,777	0	13,777	0	0
0300015. 1983 IAM 7.50%	6,297,400	0	6,297,400	0	0
0300016. 1983 IAM 7.75%	3,458	0	3,458	0	0
0300017. 1983 IAM 8%	87,547	0	87,547	0	0
0300018. 1983 IAM 8.25%	109,567	0	109,567	0	0
0300019. 1983 IAM 8.75%	209,777	0	209,777	0	0
0300020. 1983 IAM 9.25%	35,434	0	35,434	0	0
0300021. 1983 IAM 9.5%	14,698	0	14,698	0	0
0300022. 2012 IAM 3.75%	32,908	0	32,908	0	0
0300023. 2012 IAR VM-22 Non-Jumbo 1.00% - 1.49% - Year 2020 & 2021	0	0	0	0	0
0300024. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% - Year 2020 & 2021	5,000,375	0	5,000,375	0	0
0300025. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% - Year 2020 & 2021	2,805,778	0	2,805,778	0	0
0300026. 2012 IAR VM-22 Non-Jumbo 2.25% - 2.74% - Year 2018 & 2019	545,502	0	545,502	0	0
0300027. 2012 IAR VM-22 Non-Jumbo 2.50% - 3.00% - Year 2020 & 2021	6,280	0	6,280	0	0
0300028. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24% - Year 2018 & 2019	2,778,686	0	2,778,686	0	0
0300029. 2012 IAR VM-22 Non-Jumbo 3.25% - 3.74% - Year 2018 & 2019	2,214,202	0	2,214,202	0	0
0300030. 2012 IAR VM-22 Non-Jumbo 3.75% - 4.25% - Year 2018 & 2019	1,666,730	0	1,666,730	0	0
0300031. A2000 4.00%	302,612	0	302,612	0	0
0300032. A2000 4.25%	759,601	0	759,601	0	0
0300033. A2000 5.00%	1,193,500	0	1,193,500	0	0
0300034. A2000 6.25%	13,580	0	13,580	0	0
0300035. SPIA A2000 2007 - 2010	2,936,270	0	2,936,270	0	0
0300036. SPIA A2000 2008 - 2014	5,327,480	0	5,327,480	0	0
0300037. SPIA IAR2012 2015 - 2017	8,976,083	0	8,976,083	0	0
0399997. Totals (Gross)	54,777,146	0	54,777,146	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded	52,488,525	0	52,488,525	0	0
0399999. SCWLC: Totals (Net)	2,288,621	0	2,288,621	0	0
0400001. 1959 ADB 1958 CSO 4.5% 73-97	21,999	0	20,726	0	1,273
0400002. 1959 ADB 1958 CSO ANB 3% NLP CNF 62-77	12,390	0	12,390	0	0
0400003. 1959 ADB 1958 CSO ANB 4% CRVM CNF 76-81	2,137	0	2,137	0	0
0400004. 1959 ADB 1958 CSO ANB 4% NLP CNF 76-80	16,732	0	16,732	0	0
0400005. 1959 ADB 1958 CSO ANB 4.5% 75-96	5,055	0	5,039	0	16
0400006. 1959 ADB 1958 CSO ANB 4.5% CRVM CNF 80-88	11,935	0	11,935	0	0
0400007. 1959 ADB 1958 CSO ANB 4.5% NLP CNF 80-84	1,092	0	1,092	0	0
0400008. 1959 ADB 1980 CSO ANB 5.5% CRVM CNF 89-97	59	0	59	0	0
0499997. Totals (Gross)	71,399	0	70,110	0	1,289
0499998. Reinsurance ceded	71,399	0	70,110	0	1,289
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0500001. 1952 DISABILITY STUDY 1958 CSO 3% 74-99	32,239	0	13,936	0	18,303
0500002. 1952 DISABILITY STUDY 1958 CSO ANB 3% 75-99	5,893	0	1,796	0	4,097
0500003. 1952 DISABILITY STUDY 1958 CSO ANB 3% ILL CNF 72-78	238	0	238	0	0
0500004. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-92	69	0	69	0	0
0500005. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF 76-81	29	0	29	0	0
0500006. 1952 DISABILITY STUDY 1958 CSO ANB 4% ILL CNF 76-81	1,681	0	1,681	0	0
0500007. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF 80-88	5,826	0	5,826	0	0
0500008. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% ILL CNF 80-84	136	0	136	0	0
0500009. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 79-98	2,940	0	2,940	0	0
0599997. Totals (Gross)	49,051	0	26,651	0	22,400
0599998. Reinsurance ceded	49,051	0	26,651	0	22,400
0599999. Disability-Active Lives: Totals (Net)	0	0	0	0	0
0600001. 1952 DISABILITY STUDY 1941 CSO ANB 2.5% NLP CNF 49-62	3,429	0	3,429	0	0
0600002. 1952 DISABILITY STUDY 1958 CSO 3% NLP CNF 75-99	1,299,289	0	996,339	0	302,950
0600003. 1952 DISABILITY STUDY 1958 CSO ANB 3% ILL CNF 62-80	344	0	344	0	0
0600004. 1952 DISABILITY STUDY 1958 CSO ANB 3% NLP CNF 62-97	665,180	0	624,894	0	40,286
0600005. 1952 DISABILITY STUDY 1958 CSO ANB 4% CRVM CNF 76-81	119,336	0	119,336	0	0
0600006. 1952 DISABILITY STUDY 1958 CSO ANB 4% ILL CNF 76-81	26,527	0	26,527	0	0
0600007. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% CRVM CNF 80-88	561,071	0	561,071	0	0
0600008. 1952 DISABILITY STUDY 1958 CSO ANB 4.5% ILL CNF 80-84	3,880	0	3,880	0	0
0600009. 1952 DISABILITY STUDY 1958 CSO ANB NLP CNF ISL NB	206,763	0	206,763	0	0
0600010. 1952 DISABILITY STUDY 1980 CSO ANB 4.5% CRVM CNF 79-98	3,233,262	0	3,233,262	0	0
0600011. 1952 DISABILITY STUDY 1980 CSO ANB CRVM CNF ISL 83-98	5,429,983	0	5,429,983	0	0
0699997. Totals (Gross)	11,549,064	0	11,205,828	0	343,236
0699998. Reinsurance ceded	11,549,064	0	11,205,828	0	343,236
0699999. Disability-Disabled Lives: Totals (Net)	0	0	0	0	0
0700001. Additional Actuarial Reserve	58,419,126	0	0	0	58,419,126
0700002. Additional Reserves Supporting Actuarial Opinion	125,660,971	0	2,521,785	0	123,139,186
0700003. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	163,818	0	163,818	0	0
0700004. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	135,996	0	128,586	0	7,410
0700005. For surrender values in excess of reserves otherwise required and carried in this schedule 84-99	77,269,947	0	63,653,265	0	13,616,682
0700006. GMDB - Life	624,134	0	624,134	0	0
0700007. Modified Guaranteed Annuity Cash Flow Testing Reserves	60,000,000	0	0	0	60,000,000
0700008. Modified Guaranteed Annuity Excess Reserves	23,738,289	0	923,515	0	22,814,774
0700009. Modified Guaranteed Annuity VM-21 Reserves	230,727	0	24,099	0	206,628
0700010. Modified Guaranteed Annuity VM21 Excess Reserves	2,851,312	0	488,221	0	2,363,091
0700011. NY Reg 128 Excess Reserves	0	0	0	0	0
0700012. Principle-Based Reserves	12,231	0	12,231	0	0
0700013. Reserves for Seperate Account Guarantees CT38-459	0	0	0	0	0
0700014. VM21 Deferred Annuity Excess Reserves	23,941,640	0	9,890,489	0	14,051,151
0700015. VM21 Payout Excess Reserves	0	0	0	0	0
0700016. Variable Payout Excess Reserves	101,348	0	101,348	0	0
0799997. Totals (Gross)	373,149,539	0	78,531,491	0	294,618,048
0799998. Reinsurance ceded	108,430,326	0	75,737,988	0	32,692,338

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799999. Miscellaneous Reserves: Totals (Net)	264,719,213	0	2,793,503	0	261,925,710
9999999. Totals (Net) - Page 3, Line 1	26,708,277,909	0	273,998,262	0	26,434,279,647

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain
a mortality risk are Life Insurance $ .....0 ; Annuities $ .....0 ; Supplementary Contracts with Life Contingencies $ .....0 ;
Accidental Death Benefits $ .....0 ; Disability - Active Lives $ .....0 ; Disability - Disabled Lives $ .....0 ;
Miscellaneous Reserves $ .....0 .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.

Non-Participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non-Participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 78,341,513

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 90,147,372

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 34,904,024,012

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

Fair Value

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

Exhibit 5 Misc Section

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	13,142	2,209	0	2,042	0	0	0	0	0	0	0	8,891	0
2.	Additional contract reserves (b)	881,444	0	0	123	0	0	0	0	0	0	0	881,321	0
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	894,586	2,209	0	2,165	0	0	0	0	0	0	0	890,212	0
8.	Reinsurance ceded	894,586	2,209	0	2,165	0	0	0	0	0	0	0	890,212	0
9.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	39,321	0	0	0	0	0	0	0	0	0	0	39,321	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	39,321	0	0	0	0	0	0	0	0	0	0	39,321	0
15.	Reinsurance ceded	39,321	0	0	0	0	0	0	0	0	0	0	39,321	0
16.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

1988 Long Term Care Table with 1980 CSO Mortality and 5.5% interest, Two Year Preliminary Term Method - $881,321 1986 MSE Table with 1980 CSO Mortality and 5% interest, Two year preliminary term method - $123

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	996,644,623	715,401,566	238,777,098	42,465,958	0	0
2. Deposits received during the year	1,284,473,438	1,270,000,000	14,153,599	319,839	0	0
3. Investment earnings credited to the account	14,576,669	4,181,535	9,671,874	723,260	0	0
4. Other net change in reserves	21,415,520	21,599,107	1,826,704	(2,010,292)	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	1,189,733,169	1,144,165,602	41,802,970	3,764,598	0	0
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,127,377,080	867,016,606	222,626,306	37,734,168	0	0
10. Reinsurance balance at the beginning of the year	8,981,365	0	(4,519,135)	13,500,500	0	0
11. Net change in reinsurance assumed	7,539	0	10,868	(3,329)	0	0
12. Net change in reinsurance ceded	237,341,088	0	206,932,805	30,408,283	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(228,352,184)	0	(211,441,072)	(16,911,112)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	899,024,896	867,016,606	11,185,234	20,823,056	0	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	23,343,718	0	22,102,305	0	0	0	1,162,238	0	0	0	79,175
	2.22 Reinsurance assumed	1,429,449	0	1,429,449	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	24,773,168	0	23,531,754	0	0	0	1,162,238	0	0	0	79,175
	2.24 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	6,724,023	0	6,007,423	20,902	0	0	611,905	36,785	0	0	47,009
	3.2 Reinsurance assumed	384,692	0	384,692	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	7,108,716	0	6,392,115	20,902	0	0	611,905	36,785	0	0	47,009
	3.4 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
4. TOTALS	4.1 Direct	30,067,742	0	28,109,728	20,902	0	0	1,774,143	36,785	0	0	126,184
	4.2 Reinsurance assumed	1,814,142	0	1,814,142	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	31,881,883	0	29,923,869	20,902	0	0	1,774,143	36,785	0	0	126,184
	4.4 Net	0	(a) 0	(a) 0	0	0	0	(a) 0	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 0
Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0
Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	810,603,670	0	176,240,863	93,646,489	6,023,127	0	8,736,940	525,233,518	0	0	722,734
1.2 Reinsurance assumed	12,662,422	0	9,564,803	98,688	1,961,328	0	0	1,037,602	0	0	0
1.3 Reinsurance ceded	401,238,573	0	185,805,666	67,326,577	0	0	8,736,940	138,646,656	0	0	722,734
1.4 Net	(d) 422,027,519	0	0	26,418,599	7,984,456	0	0	387,624,464	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	30,067,742	0	28,109,728	20,902	0	0	1,774,143	36,785	0	0	126,184
2.2 Reinsurance assumed	1,814,142	0	1,814,142	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	31,881,883	0	29,923,869	20,902	0	0	1,774,143	36,785	0	0	126,184
2.4 Net	0	0	0	0	0	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	77,074,274	0	0	24,777,781	0	0	0	52,296,493	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	39,181,169	0	36,742,170	0	0	0	2,077,793	0	0	0	361,205
4.2 Reinsurance assumed	1,695,913	0	1,695,913	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	40,877,082	0	38,438,084	0	0	0	2,077,793	0	0	0	361,205
4.4 Net	0	0	0	0	0	0	0	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	1,127,072	0	0	2,001	0	0	0	1,125,071	0	0	0
6. Incurred Benefits											
6.1 Direct	801,490,243	0	167,608,420	93,667,390	6,023,127	0	8,433,290	525,270,303	0	0	487,713
6.2 Reinsurance assumed	12,780,650	0	9,683,032	98,688	1,961,328	0	0	1,037,602	0	0	0
6.3 Reinsurance ceded	468,190,576	0	177,291,452	92,123,259	0	0	8,433,290	189,854,862	0	0	487,713
6.4 Net	346,080,318	0	0	1,642,819	7,984,456	0	0	336,453,043	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	1,975,739	3,292,513	1,316,773
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	4,557,419	0	(4,557,419)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,533,158	3,292,513	(3,240,645)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	69,464	640,510	571,046
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	64,010,009	0	(64,010,009)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	12,913	6,864	(6,049)
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	29,930	334,510	304,580
24.	Health care and other amounts receivable	49,050	91,818	42,768
25.	Aggregate write-ins for other than invested assets	39,282,801	27,148,265	(12,134,536)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	109,987,325	31,514,479	(78,472,846)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	109,987,325	31,514,479	(78,472,846)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Miscellaneous assets	39,282,801	27,148,265	(12,134,536)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	39,282,801	27,148,265	(12,134,536)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Voya Retirement Insurance and Annuity Company (the "Company" or "VRIAC") are presented on the basis of accounting practices prescribed or permitted by the Connecticut Insurance Department.

The Connecticut Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Connecticut Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Connecticut. The Commissioner of the Connecticut Insurance Department has the right to permit other specific practices that deviate from prescribed practices.

The Company did not have any prescribed or permitted practices as of December 31, 2021 or December 31, 2020.

	SSAP#	F/S Page	F/S Line #	2021	2020
Net Income:					
(1) VRIAC State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 794,141,128	$ 299,319,304
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 794,141,128	$ 299,319,304
Surplus:					
(5) VRIAC State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,232,016,834	$ 2,040,325,249
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,232,016,834	$2,040,325,249

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

The preparation of financial statements in conformity with NAIC Statements of Statutory Accounting Principles ("SSAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at either amortized cost using the yield to worst method or the lower of cost or fair market value. The Company does not have any SVO-Identified investments as defined in SSAP No. 26R, *Bonds-Revised.*

(3) Common stocks are stated at market except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis. Federal Home Loan Bank ("FHLB") common stock is priced at par value.

(4) Preferred stocks are stated in accordance with SSAP No. 32R, *Preferred Stock*.

(5) Mortgage loans on real estate are stated at amortized cost, less adjustments for impairments.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the retrospective adjustments methodology is utilized, including agency and non-agency pools.

(7) The Company carries investments in subsidiaries, controlled, and affiliated companies on an equity basis.

(8) The Company has minor ownership interests in joint ventures. The Company carries these interests based on the underlying audited United States Generally Accepted Accounting Principles ("U.S. GAAP") equity of the investee.

(9) Derivatives which qualify for hedge accounting are reported in a manner that is consistent with the hedged asset or liability. All effective derivatives are carried at amortized cost. Ineffective hedges are carried at fair value.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54R, *Individual and Group Accident and Health Contracts.*

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern
None

2. Accounting Changes and Corrections of Errors

A. Corrections of Errors
In 2021, the Company determined that it had overstated its Current Federal Income Tax Recoverable by $31,729,357. To correct the error, the Company recognized a cumulative prior period adjustment decrease to surplus of $31,729,357 in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors*.

B. Accounting Changes
Commissioners Annuity Reserve Valuation Method ("CARVM") for variable annuities is interpreted in Actuarial Guidance 43 ("AG43") which first became effective on December 31, 2009 for all variable annuity contracts issued on or after January 1, 1981. AG43 was subsequently incorporated in Valuation Manual 21: Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"). VM-21, which was initially very similar to AG 43, is effective for all variable annuity contracts issued on or after January 1, 2017. AG43 was revised in 2019, effective 1/1/2020. As a result of the revisions, AG43 reserve guidance is essentially identical to the VM-21 reserve guidance as to its provisions, but still applies to the same respective eras of contracts. The company adopted the revisions effective 1/1/2020. The 2020 revisions include provision for an optional phase-in. The company has not elected the phase-in. The 2020 revisions include a new standard projection amount. Of the two options available for calculation of the standard projection amount, the company has elected the Conditional Tail Expectation ("CTE") with prescribed assumptions CTE with Prescribed Assumptions ("CTEPA") method. The net impact of the revisions to surplus is an increase of $169,676,026 with the tax impact of the valuation basis change reported on the Summary of Operations, Line 49.

3. Business Combinations and Goodwill
None

4. Discontinued Operations
None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans initiated during 2021 were 4.7% and 1.9%. All loans were commercial mortgage.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 82.4%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total
None

(4) Age Analysis of Mortgage Loans and identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2021							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 4,233,277,520	$ —	$ 4,233,277,520
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 4,213,594,836	$ —	$ 4,213,594,836
b. 2020							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 4,690,443,513	$ —	$ 4,690,443,513
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	3,214,481	—	3,214,481
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 4,632,315,968	$ —	$ 4,632,315,968

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2021							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1+2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—
b. 2020							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	3,214,481	—	3,214,481
3. Total (1+2)	—	—	—	—	3,214,481	—	3,214,481
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2021							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ 44,873,068	$ —	$ 44,873,068
2. Interest income Recognized	—	—	—	—	1,979,964	—	1,979,964
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	1,996,841	—	1,996,841
b. 2020							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ 49,739,872	$ —	$ 49,739,872
2. Interest income Recognized	—	—	—	—	2,005,190	—	2,005,190
3. Recorded Investments on Nonaccrual Status	—	—	—	—	3,214,481	—	3,214,481
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	2,010,658	—	2,010,658

(7) Allowance for credit losses
None

(8) Mortgage Loans Derecognized as a Result of Foreclosure

	2021
a. Aggregate amount of mortgage loans derecognized	$ 2,911,228
b. Real estate collateral recognized	$
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

The Company has a high quality, well performing, portfolio of commercial mortgage loans and private placement debts. Under certain circumstances, modifications to these contracts are granted. Each modification is evaluated as to whether troubled debt restructuring has occurred. A modification is a troubled debt restructure when the borrower is in financial difficulty and the creditor makes concessions. Generally, the types of concessions may include: reduction of the face amount or maturity amount of the debt as originally stated, reduction of the contractual interest rate, extension of the maturity date at an interest rate lower than current market interest rates and/or reduction of accrued interest. The Company considers the amount, timing and extent of the concession granted in determining any impairment or changes in the specific valuation allowance recorded in connection with the troubled debt restructuring. A valuation allowance may have been recorded prior to the quarter when the loan is modified in a troubled debt restructuring. Accordingly, the carrying value (net of the specific valuation allowance) before and after modification through a troubled debt restructuring may not change significantly, or may increase if the expected recovery is higher than the pre-modification recovery assessment. For the year ended December 31, 2021, the Company held eight Commercial Mortgage Loans. For the year ended December 31, 2020, the Company held one private placement and eight Commercial Mortgage Loans.

	2021	2020
(1) The total recorded investment in restructured loans, as of year end	$ 44,482,279	$ 45,263,857
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Reverse Mortgages
None

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities are obtained from third party services, broker dealer survey values or internal estimates.

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") as of December 31, 2021 due to intent to sell or inability or lack of intent to hold to recovery.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 95,804,534	$ 9,271,623	$ —	$ 86,532,911
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	$ 95,804,534	$ 9,271,623	$ —	$ 86,532,911
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 6,484,530	$ 2,408,797	$ —	$ 4,075,733
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ 6,484,530	$ 2,408,797	$ —	$ 4,075,733
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 22,310,196	$ 6,127,767	$ —	$ 16,182,429
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ 22,310,196	$ 6,127,767	$ —	$ 16,182,429
OTTI recognized 4th Quarter				
j. Intent to sell	$ 67,204,551	$ 19,170,001	$ —	$ 48,034,550
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ 67,204,551	$ 19,170,001	$ —	$ 48,034,550
m. Annual Aggregate Total		$ 36,978,188	$ —	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R as of December 31, 2021:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
36298XAA0	$ 1,558,391	$ 1,546,578	$ 11,813	$ 1,546,578	$ 1,546,578	6/30/2021
74160MGP1	312,435	298,933	13,502	298,933	298,933	6/30/2021
362351AB4	284,690	278,763	5,927	278,763	274,326	9/30/2021
74927UAV0	24,709	24,277	432	24,277	24,197	9/30/2021
68389FET7	174,394	172,692	1,702	172,692	172,692	12/31/2021
74927UAV0	27,362	25,421	1,941	25,421	24,217	12/31/2021
Total			$ 35,317			

(4) The following table shows all impaired securities at December 31, 2021 in the aggregate 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:

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	$	86,941,637
2. 12 Months or Longer	$	53,746,042

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	1,928,101,000
2. 12 Months or Longer	$	588,376,278

(5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

Intent to Sell - if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

Intent and Ability to Hold - if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

Recovery of the Amortized Cost Basis - if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities as well as securities that have experienced an OTTI. For certain securities, including Agency-backed securities, the retrospective adjustment method is used to determine amortize cost.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable - market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Securities Lending - The Company engages in securities lending whereby certain domestic securities from its portfolio are loaned to other institutions primarily for a short period of time. Initial collateral, primarily cash, is required at a rate of 102% of the fair value of the loaned securities. For certain transactions, a lending agent may be used and the agent may retain some or all of the collateral deposited by the borrower and transfer the remaining collateral to the Company. Collateral retained by the agent is invested in liquid assets on behalf of the Company. The fair value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the fair value of the loaned securities fluctuates.

(2) The Company has not pledged any of its assets as collateral that are not reclassified and separately reported in the statement of financial position.

In the separate account, loaned securities outstanding had a book value of $4,034,214 and fair value of $4,034,214. As of December 31, 2021, the amount of cash collateral held with the lending agent for the separate account was $3,398,670. Under the securities lending program, the Company also accepts non-cash collateral in the form of securities. The securities retained as collateral may not be sold or re-pledged, except in the event of default, and are not reflected in the Company's Balance Sheets. This collateral generally consists of U.S. Treasury, U.S. Government agency securities and Mortgage-Backed Securities pools. As of December 31, 2021, the fair value of securities retained as collateral by the lending agent on the Company's behalf was $761,856.

(3) Collateral Received

a) The aggregate amount of collateral received as of December 31, 2021 is as follows:

	Fair Value
1. Securities Lending	
a. Open	$ 672,671,809
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ 672,671,809
g. Securities Received	—
h. Total Collateral Received	$ 672,671,809
2. Dollar Repurchase Agreement	
a. Open	$ —
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ —
g. Securities Received	—
h. Total Collateral Received	$ —

b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 672,671,809

c) The Company uses cash collateral received for income generation and general liquidity purposes. At the end of the loan term, the Company will take back its securities, and the counterparty will receive the amount loaned, together with the agreed upon interest.

(4) There are no securities lending transactions administered by an affiliated agent.

(5) Collateral Reinvestment

a) The aggregate amount of collateral reinvested as of December 31, 2021 is as follows:

	Amortized Cost	Fair Value
1. Securities Lending		
a. Open	$ —	$ —
b. 30 days or less	246,840,355	246,840,831
c. 31 to 60 days	117,313,595	117,315,731
d. 61 to 90 days	86,615,188	86,613,060
e. 91 to 120 days	34,868,271	34,865,111
f. 121 to 180 days	94,882,828	94,866,378
g. 181 to 365 days	92,151,572	92,091,864
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ 672,671,809	$ 672,592,975
l. Securities received	—	—
m. Total collateral reinvested	$ 672,671,809	$ 672,592,975
2. Dollar Repurchase Agreement		
a. Open	$ —	$ —
b. 30 days or less	—	—
c. 31 to 60 days	—	—
d. 61 to 90 days	—	—
e. 91 to 120 days	—	—
f. 121 to 180 days	—	—
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ —	$ —
l. Securities received	—	—
m. Total collateral reinvested	$ —	$ —

b) The maturity dates of the liabilities appropriately match the invested assets in the securities lending program.

(6) The Company engages in securities lending whereby certain securities from its portfolio are loaned to other institutions, through a lending agent, primarily for a short period of time. The Company has the right to approve any institution with whom the lending agent transacts on its behalf. Initial cash and/or non-cash collateral is required at a rate of 102% of the market value of the loaned securities. The market value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the market value of the loaned securities fluctuates. The lending agent indemnifies the Company against losses resulting from the failure of a counterparty's ability to return securities pledged where collateral is insufficient to cover the loss. Under the securities lending program, the Company also accepts non-cash collateral in the form of securities. The securities retained as collateral may not be sold or re-pledged, except in the event of default, and are not reflected in the Company's Balance Sheets. This collateral generally consists of U.S. Treasury, U.S. Government agency securities and Mortgage-Backed Securities pools. As of December 31, 2021 the fair value of securities retained as collateral by the lending agent on the Company's behalf was $86,659,003.

(7) Collateral for securities lending transactions that extend beyond one year from December 31, 2021:
None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

H. Repurchase Agreements Transactions Accounted for a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for a Sale
None

J. Real Estate
None

K. Investments in Low-Income Housing Tax Credits ("LIHTC")
None

L. Restricted Assets
(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted 2021 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	2021 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.00 %	0.00 %
b. Collateral held under security lending agreements	678,074,378	—	4,034,214	—	682,108,592	119,722,459	562,386,133	—	682,108,592	0.53	0.53
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.00	0.00
h. Letter stock or securities restricted as to sale- excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.00	0.00
i. FHLB capital stock	47,000,000	—	—	—	47,000,000	44,200,000	2,800,000	—	47,000,000	0.04	0.04
j. On deposit with states	13,744,014	—	—	—	13,744,014	13,775,347	(31,333)	—	13,744,014	0.01	0.01
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.00	0.00
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,002,789,636	—	—	—	1,002,789,636	844,245,521	158,544,115	—	1,002,789,636	0.77	0.77
m. Pledged as collateral not captured in other categories	49,377,404	—	—	—	49,377,404	59,156,727	(9,779,323)	—	49,377,404	0.04	0.04
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.00	0.00
o. Total Restricted Assets	$ 1,790,985,432	$ —	$ 4,034,214	$ —	$ 1,795,019,646	$ 1,081,100,054	$ 713,919,592	$ —	$ 1,795,019,646	1.39 %	1.39 %

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

(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)

Description of Assets	Gross Restricted (Admitted & Nonadmitted) 2021 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Derivative Pledged Collateral	$ 49,377,404	$ —	$ —	$ —	$ 49,377,404	$ 59,156,727	$ (9,779,323)	$ 49,377,404	0.04 %	0.04 %
Total	$ 49,377,404	$ —	$ —	$ —	$ 49,377,404	$ 59,156,727	$ (9,779,323)	$ 49,377,404	0.04 %	0.04 %

(a) Subset of column 1

(b) Subset of column 3

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

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
None

(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	$ 307,836,618	$ 307,836,618	0.96 %	0.97 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	672,671,809	672,592,974	2.11	2.11
i. Other	—	—	—	—
j. Total collateral Assets (a+b+c+d+e+f+g+h+i)	$ 980,508,427	$ 980,429,592	3.07 %	3.08 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 13,158,190	$ 13,158,190	0.01 %	0.01 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	3,398,670	3,398,670	—	—
s. Other	—	—	—	—
t. Total collateral Assets (k+l+m+n+o+p+q+r+s)	$ 16,556,860	$ 16,556,860	0.01 %	0.01 %

*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)	$ 980,508,427	3.31 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 3,398,670	— %

*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
None

N. Offsetting and Netting of Assets and Liabilities
None

O. 5GI Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	2021	2020	2021	2020	2021	2020
(1) Bonds - AC	2	2	$ 2,221,651	$ 2,157,862	$ 1,996,137	$ 1,944,851
(2) LB&SS- AC	18	20	7,069,806	8,227,467	15,948,536	19,254,546
(3) Preferred Stock-AC	—	—	—	—	—	—
(4) Preferred Stock- FV	—	—	—	—	—	—
(5) Total (1+2+3+4)	20	22	$ 9,291,457	$ 10,385,329	$ 17,944,673	$ 21,199,397

AC- Amortized Cost FV- Fair Value

P. Short Sales
None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	194	163
(2) Aggregate Amount of Investment income	$ 34,450,783	$ 9,960,683

R. Reporting Entity's Share of Cash Pool by Asset Type
None

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Greater than 10% of Admitted Assets
None

B. Impairments
During 2021, the Company had impairments on holdings where the market value was less than 90% of book value, and it was determined that these values were not recoverable. In addition, the Company decided to sell some of the Partnerships and Limited Liability Companies, which lead to Intent Impairments. The fair value of these investments is based upon the Company's overall proportional ownership interest in the underlying partnership. The investment and the amount of the impairment in 2021 are as follows:

Description	Amount of Impairment
BLACKSTONE STRAT OPP OFFSHORE FUND	$ 15,753
Total	$ 15,753

7. Investment Income

A. Bases for Nonadmitting Accrued Investment Income
All investment income due and accrued with amounts that are over 90 days past due was excluded from surplus with the exception of mortgage loans in process of foreclosure in accordance with SSAP No. 37, *Mortgage Loans*.

B. Amounts Nonadmitted
The amount of investment income due and accrued that was nonadmitted as of December 31, 2021 was $69,464.

8. Derivative Instruments

A. Derivatives under SSAP No. 86-*Derivatives*

(1-2) The Company enters into various derivative transactions to reduce and manage the risk of a change in value, yield, price, cash flow or quantity of, or a degree of exposure with respect to assets, liabilities, or future cash flows which the Company has acquired or incurred. Hedge accounting practices are in accordance with SSAP No. 86, *Derivatives* ("SSAP No. 86"). The Company enters into credit default swaps to reduce the credit loss exposure with respect to certain assets which the Company has acquired. The Company does not receive hedge accounting treatment for these derivative transactions. The Company also enters into credit default swaps to replicate the investment characteristics of permissible investments using the derivative in conjunction with other investments. The replication (synthetic asset) and the derivative and other cash instrument are carried at amortized cost. The replication practices are in accordance with SSAP No. 86.

The Company enters into the following types of derivatives:

Credit Contracts:

Credit default swaps: Credit default swaps are used to reduce credit loss exposure with respect to certain assets that the Company owns, or to assume credit exposure on certain assets that the Company does not own.

Payments are made to or received from the counterparty at specified intervals. In the event of a default on the underlying credit exposure, the Company will either receive a payment (purchased credit protection) or will be required to make a payment (sold credit protection) equal to the par minus recovery value of the swap contract. The Company utilizes these contracts in replication relationships for sold credit protection and non-qualifying hedging relationships for purchased credit protection.

Equity Contracts:

Options: The Company used equity options to hedge against an increase in various equity indices. Such increases resulted in increased payments to the holders of the FIA contracts. The Company paid an upfront premium to purchase these options. The Company utilized these options in non-qualifying hedging relationships.

Foreign Exchange Contracts:

Currency Forwards: The Company uses currency forward contracts to hedge currency exposure related to its invested assets. The Company utilizes these contracts in non-qualifying hedging relationships.

Foreign exchange swaps: The Company uses foreign exchange or currency swaps to reduce the risk of change in the value, yield or cash flows associated with certain foreign denominated invested assets. Foreign exchange swaps represent contracts that require the exchange of foreign currency cash flows against U.S. dollar cash flows at regular periods, typically quarterly or semi-annually. The Company utilizes these contracts in qualifying hedging relationships.

Interest Rate Contracts:

Futures: The Company uses interest rate futures contracts to hedge interest rate risks associated with the CMO-B portfolio. Changes in the general level of interest rates can result in the potential for adverse changes in the portfolio. The Company enters into exchange traded futures with regulated futures commissions that are members of the exchange. The Company also posts initial and variation margin with the exchange on a daily basis. The Company utilizes exchange-traded futures in non-qualifying hedging relationships.

Total return swaps: The Company uses total return swaps as a hedge of interest related risks within various Retirement products. Using total return swaps, the Company agrees with another party to exchange, at specified intervals, the difference between the economic performance of assets or a market index and a fixed or variable funding multiplied by reference to an agreed upon notional amount. No cash is exchanged at the onset of the contracts. Cash is paid and received over the life of the contract based upon the terms of the swaps. The Company utilizes these contracts in non-qualifying hedging relationships.

Interest rate caps: The Company used interest rate cap contracts to hedge the interest rate exposure arising from duration mismatches between assets and liabilities. Interest rate caps were also used to hedge interest rate exposure if rates rose above a specified level. Such increases in rates required the Company to incur additional expenses. The future payout from the interest rate caps funded this increased exposure. The Company paid an upfront premium to purchase these caps. The Company utilized these contracts in non-qualifying hedging relationships.

Interest rate swaps: Interest rate swaps are used by the Company primarily to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and/or liabilities. Interest rate swaps are also used to hedge the interest rate risk associated with the value of assets it owns or in an anticipation of acquiring them. Using interest rate swaps, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest payments, calculated by reference to an agreed upon notional principal amount. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made to/from the counterparty at each due date. The Company utilizes these contracts in qualifying hedging relationships as well as non-qualifying hedging relationships.

Forwards: The Company uses forward contracts to hedge certain invested assets against movement in interest rates, particularly mortgage rates. The Company uses To Be Announced mortgage-backed securities as an economic hedge against rate movements. The Company utilizes forward contracts in non- qualifying hedging relationships.

(3) Derivatives which qualify for hedge accounting are reported in a manner that is consistent with the hedged asset or liability. All effective derivatives are carried at amortized cost. Upon termination of a derivative that qualified for hedge accounting, the gain or loss is deferred in Interest Maintenance Reserve ("IMR") or adjusts the basis of the hedged item. Ineffective derivatives are marked to market through surplus.

(4) The Company does not have any derivative contracts with financing premiums.

(5) The net gain or (loss) recognized in unrealized gains or (losses) during the reporting period representing the component of the derivative instruments' gain or (loss), if any, excluded from the assessment of hedge effectiveness is $0.

(6) The net gain or (loss) recognized in unrealized gains or (losses) during the reporting period resulting from derivative instruments that no longer qualify for hedge accounting is $0.

(7) The Company did not account for any derivatives as cash flow hedges of a forecasted transaction during 2021.

(8) The Company does not have any derivative contracts with financing premiums.

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
The Company does not hold any derivatives accounted for under SSAP No. 108 *Derivatives Hedging Variable Annuity Guarantee* ("SSAP No. 108").

9. Income Taxes

A. Components of Net Deferred Tax Asset ("DTA") or Net Deferred Tax Liability ("DTL")

(1) The components of the net deferred tax asset/(liability) at December 31, 2021 and 2020 are as follows:

	12/31/2021		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 505,269,579	$ 70,064,487	$ 575,334,066
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	505,269,579	70,064,487	575,334,066
(d) Deferred Tax Assets Nonadmitted	64,010,009	—	64,010,009
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	441,259,570	70,064,487	511,324,057
(f) Deferred Tax Liabilities*	150,126,822	70,064,487	220,191,309
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 291,132,748	$ —	$ 291,132,748

	12/31/2020		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 344,424,240	$ 69,167,654	$ 413,591,894
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	344,424,240	69,167,654	413,591,894
(d) Deferred Tax Assets Nonadmitted	—	—	—
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	344,424,240	69,167,654	413,591,894
(f) Deferred Tax Liabilities	110,265,098	69,167,654	179,432,752
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 234,159,142	$ —	$ 234,159,142

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets**	$ 160,845,339	$ 896,833	$ 161,742,172
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	160,845,339	896,833	161,742,172
(d) Deferred Tax Assets Nonadmitted	64,010,009	—	64,010,009
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	96,835,330	896,833	97,732,163
(f) Deferred Tax Liabilities	39,861,724	896,833	40,758,557
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 56,973,606	$ —	$ 56,973,606

* A portion of the capital DTL has been used to offset ordinary DTAs

** A portion of the increase in Gross Deferred Tax Assets is due to the Individual Life Transaction. Federal net operating loss carryforward DTAs were contributed to the Company.

(2) The admission calculation components by tax character of admitted adjusted gross deferred tax assets as the result of the application of SSAP No. 101, *Income Taxes* ("SSAP 101") as of December 31, 2021 and December 31, 2020 are as follows:

		12/31/2021			12/31/2020			Change		
		(1)	(2)	(3) (Col 1+2)	(4)	(5)	(6) (Col 4+5)	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
		Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101										
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a))after application of the threshold limitation. (the lesser of 2 (b)1 and 2(b) 2 below)	291,132,748	—	291,132,748	259,574,348	11,350,554	270,924,902	31,558,400	(11,350,554)	20,207,846
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	405,205,205	70,064,487	475,269,692	259,574,348	69,167,654	328,742,002	145,630,857	896,833	146,527,690
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	291,132,748	XXX	XXX	270,924,902	XXX	XXX	20,207,846
c.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2 (b) above) offset by gross deferred tax liabilities	150,126,822	70,064,487	220,191,309	84,849,991	57,817,100	142,667,091	65,276,831	12,247,387	77,524,218
d.	Deferred tax assets admitted as the result of application SSAP No. 101. Total (2(a)+2(b)+2(c))	$ 441,259,570	$ 70,064,487	$ 511,324,057	$ 344,424,339	$ 69,167,654	$ 413,591,993	$ 96,835,231	$ 896,833	$ 97,732,064

(3) The ratio percentage and the amount of adjusted capital and surplus used to determine the recovery period and threshold limitation are as follows:

		2021	2020
a.	Ratio percentage used to determine recovery period and threshold limitation amount.	977.81 %	935.51 %
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 2,433,083,594	$ 2,200,816,076

(4) Below shows the calculation to determine the impact of tax planning strategies on adjusted gross and net admitted DTAs:

		12/31/2021	
		(1)	(2)
		Ordinary	Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
	1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 505,269,579	$ 70,064,487
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00 %
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	441,259,570	70,064,487
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	0.00 %

		12/31/2020	
		(3)	(4)
		Ordinary	Capital
	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
	1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 344,424,240	$ 69,167,654
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00 %
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	344,424,240	69,167,654
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	16.41 %

		Change	
		(5)	(6)
		(Col 1-3)	(Col 2-4)
		Ordinary	Capital
	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
	1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 160,845,339	$ 896,833
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00 %
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	96,835,330	896,833
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	(16.41)%

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No X

B. Unrecognized Deferred Tax Liabilities

The Company has no unrecognized tax liability as of December 31, 2021.

C. Significant Components of Income Taxes Incurred

	(1) 2021	(2) 2020	(3) (Col 1-2) Change
(1) Current Income Tax			
a. Federal	$ (230,734,036)	$ (2,419,159)	$ (228,314,877)
b. Foreign	—	—	—
c. Subtotal	(230,734,036)	(2,419,159)	(228,314,877)
d. Federal income tax on net capital gains	156,656,741	8,545,599	148,111,142
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ (74,077,295)	$ 6,126,440	$ (80,203,735)
(2) Deferred Tax Assets			
a. Ordinary			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	91,256,730	128,098,378	(36,841,648)
(4) Investments	89,627,423	64,627,024	25,000,399
(5) Deferred acquisition costs	17,741,860	26,328,157	(8,586,297)
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	50,952,874	45,380,767	5,572,107
(9) Pension accrual	16,104,700	17,841,688	(1,736,988)
(10) Receivables-nonadmitted	9,655,235	6,618,040	3,037,195
(11) Net Operating loss carry-forward	211,306,810	—	211,306,810
(12) Tax credit carry-forward	—	31,751,757	(31,751,757)
(13) Intangible Asset	13,658,229	23,505,121	(9,846,892)
(14) Other (including items <5% of total ordinary tax assets)	4,965,718	273,308	4,692,410
(99) Subtotal	505,269,579	344,424,240	160,845,339
b. Statutory valuation allowance adjustment	—	—	—
c. Nonadmitted	64,010,009	—	64,010,009
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 441,259,570	$ 344,424,240	$ 96,835,330
e. Capital:			
(1) Investments	$ 70,064,487	$ 69,167,654	$ 896,833
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items <5% of total capital tax assets)	—	—	—
(99) Subtotal	70,064,487	69,167,654	896,833
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	—	—
h. Admitted capital deferred tax assets (2e99-2f-2g)	$ 70,064,487	$ 69,167,654	$ 896,833
i. Admitted deferred tax assets (2d+2h)	$ 511,324,057	$ 413,591,894	$ 97,732,163
(3) Deferred Tax Liabilities			
a. Ordinary:			
(1) Investments	$ 18,239,125	$ 26,894,669	$ (8,655,544)
(2) Fixed assets	320,872	291,683	29,189
(3) Deferred and uncollected premiums	—	—	—
(3) Pension Accrual	4,263,595	3,066,228	1,197,367
(4) Policyholder reserves	78,548,568	54,940,133	23,608,435
(5) Compensation and benefits accrual	47,537	50,381	(2,844)
(6) Other (including items <5% of total ordinary tax liabilities)	3,687	—	3,687
(99) Subtotal	101,423,384	85,243,094	16,180,290
b. Capital:			
(1) Investments	118,767,925	94,189,658	24,578,267
(2) Real estate	—	—	—
(3) Other (including items<5% of total capital tax liabilities)	—	—	—
(99) Subtotal	118,767,925	94,189,658	24,578,267
c. Deferred tax liabilities (3a99+3b99)	$ 220,191,309	$ 179,432,752	$ 40,758,557
(4) Net deferred tax assets/liabilities (2i-3c)	$ 291,132,748	$ 234,159,142	$ 56,973,606

Valuation allowances are provided when it is considered more likely than not that some portion or all of the deferred tax assets will not be realized. As of December 31, 2021 and 2020, the Company had no valuation allowances.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for federal income tax expense and change in deferred taxes differs from the amount which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are as follows:

	2021		2020	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Ordinary income (loss)	$ 537,682,369		$ 369,829,916	
Capital (losses) gains	182,381,463		(64,384,174)	
Total pretax income (loss)	720,063,832		305,445,742	
Expected tax expense (benefit) at 21% statutory rate	151,213,405	21.0%	64,143,606	21.0%
Increase (decrease) in actual tax reported resulting from:				
a. Dividends received deduction	(55,477,593)	-7.7%	(56,783,606)	-18.6%
b. Interest maintenance reserve	(3,608,557)	-0.5%	3,110,904	1.0%
c. Settlement of IRS audit	—	—%	—	—%
d. Reinsurance	—	—%	(26,154,261)	-8.6%
e. Interest in limited liability company	1,173,607	0.2%	(946,159)	-0.3%
f. Tax credits	(13,742,372)	-1.9%	(10,224,281)	-3.3%
g. Change in valuation allowance	—	—%	—	—%
h. Prior period tax	—	—%	—	—%
i. Liquidation of subsidiary	293,835	—%	—	—%
j. Rate Change	—	—%	—	—%
k. Other	2,974,692	0.4%	4,065,097	1.3%
Total income tax reported	$ 82,827,017	11.5%	$ (22,788,700)	-7.5%
Current income taxes incurred	(74,077,295)	-10.3%	$ 6,126,440	2.0%
Change in deferred income tax*	156,904,312	21.8%	(28,915,140)	-9.5%
Total income tax reported	$ 82,827,017	11.5%	$ (22,788,700)	-7.5%

* excluding tax on unrealized gains (losses) and other surplus items.

For the tax years 2019 through 2021, the Company participated in the Internal Revenue Service ("IRS") Compliance Assurance Process ("CAP"), which is a continuous audit program provided by the IRS. For the 2019 and 2020 tax years, the Company was in the Compliance Maintenance Bridge ("Bridge") phase of CAP. In the Bridge phase, the IRS did not conduct any review or provide any letters of assurance for those tax years.

E. Other Tax Disclosures

(1) As of December 31, 2021, the Company has no tax credit carryforwards. Net operating loss carryforwards originated as follows:

	Year of Origination	Year of Expiration	Amount
Net Operating Loss	2018	—	928,774,369
Net Operating Loss	2019	—	77,448,532
Total Net Operating Loss			$ 1,006,222,901

(2) There are no amounts of federal income tax incurred in prior years that will be available for recoupment in the event of future net losses.

(3) There were no deposits admitted under Section 6603 of the Internal Revenue Service Code as of December 31, 2021.

F. Consolidated Federal Income Tax Return

The Company has entered into a federal tax sharing agreement with members of an affiliated group as defined in Section 1504 of the Internal Revenue Code of 1986, as amended. The agreement provides for the manner of calculation and the amounts/timing of the payments between the parties as well as other related matters in connection with the filing of consolidated federal income tax returns. The federal tax sharing agreement provides that Voya Financial, Inc. will pay its subsidiaries for the tax benefits of ordinary and capital losses only to the extent the consolidated tax group actually uses the tax benefit of losses generated.

The following is a list of all affiliated companies that participate in the filing of this consolidated federal income tax return:

Midwestern United Life Insurance Company *	Voya Special Investments, Inc.
Pen-Cal Administrators, Inc.	Voya Financial Advisors, Inc.
Rancho Mountain Properties, Inc.	Voya Financial Holdings I, LLC
ReliaStar Life Insurance Company	Voya Financial Holdings II, LLC
ReliaStar Life Insurance Company of New York	Voya Financial, Inc.
Roaring River, LLC	Voya Holdings Inc.
Roaring River II, Inc. *	Voya Institutional Trust Company
Roaring River IV, LLC	Voya Insurance Solutions, Inc.
Security Life Assignment Corp.	Voya International Nominee Holdings, Inc.
Security Life of Denver Insurance Company *	Voya Investment Trust Company
Security Life of Denver International Limited *	Voya Payroll Management, Inc.
SLD America Equities, Inc. *	Voya Retirement Insurance and Annuity Company
SLDI Georgia Holdings, Inc.	Voya Services Company

*Former affiliate included in the 2020 consolidated federal income tax return

Under the intercompany tax sharing agreement, the Company had a (payable)/receivable of $(41,922,989) and $7,755,116 at December 31, 2021 and December 31, 2020, respectively, to/from Voya Financial, Inc., an affiliate, for federal income taxes.

G. Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax ("RTT")

None

I. AMT Credit

None

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

The Company is a wholly-owned subsidiary of Voya Holdings Inc. ("Voya Holdings"), a Connecticut holding and management company. Voya Holdings is a wholly-owned subsidiary of Voya Financial, Inc., a publicly traded corporation with its common stock listed on the New York Stock Exchange, under the symbol “VOYA”.

The Company has three wholly owned non-insurance subsidiaries: Voya Financial Partners, LLC ("VFP"), Voya Retirement Advisors, LLC ("VRA") and Voya Institutional Plan Services, LLC ("VIPS").

On March 1, 2021, the Company acquired a minority ownership of a non-insurance subsidiary, Voya Special Investments, Inc ("VSI").

On January 4, 2021, the Company's ultimate parent, Voya Financial, Inc., consummated a series of transactions (collectively, the “Individual Life Transaction”) pursuant to a Master Transaction Agreement dated December 18, 2019 (the "Resolution MTA") with Resolution Life U.S. Holdings Inc. ("Resolution Life US"), pursuant to which Resolution Life US acquired all of the shares of the capital stock of Security Life of Denver Insurance Company (“SLD”) and Security Life of Denver International Limited ("SLDI") as well as several subsidiaries of SLD and one subsidiary of SLDI. As part of the Individual Life Transaction, Voya Financial, Inc. reinsured to SLD certain in scope individual life insurance and annuities business of several of the Company’s affiliates, including a 100% quota share of the Company’s in-scope individual life and annuity business. The Company remains a subsidiary of Voya Financial, Inc. This transaction resulted in the disposition of substantially all of the Voya Financial, Inc.’s life insurance and legacy non-retirement annuity businesses and related assets. As of January 4, 2021, SLD and SLDI as well as several subsidiaries of SLD and one subsidiary of SLDI are no longer affiliates of the Company.

The reinsurance transaction does not extinguish the Company’s primary liability to its policyholders. As a result of the transaction the Company reinsured $3,376,612,029 of policyholder liabilities under indemnity coinsurance and

modified coinsurance arrangements. The Company ceded $5,161,119,899 in premiums and recognized an $83,437,063 deferred gain.

B. Transactions

On January 4, 2021, the Company received a non-cash capital contribution of $161,898 from Voya Holdings.

On January 29, 2021, the Company made a capital contribution to its wholly-owned subsidiary, VRA in the amount of $5,000,000.

Effective March 1, 2021, the Company acquired 49.9% of the issued and outstanding common stock of VSI from VOYA.

On March 25, 2021, Voya Holdings contributed Voya Financial Holding I, LLC ("VFHI") to the Company. On March 31, 2021 VFHI paid a return of capital of $20,000,000 to the Company. Subsequently, VFHI was liquidated.

On March 19, 2021, the Company declared an ordinary dividend in the amount of $78,000,000, which was paid to Voya Holdings on March 29, 2021.

On March 29, 2021, the Company received a dividend in the amount of $25,000,000 from its wholly-owned subsidiary, VFP.

On June 28, 2021, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On June 28, 2021, the Company paid an extraordinary dividend in the amount of $474,000,000 to Voya Holdings.

On September 29, 2021, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On November 30, 2021, the Company made a capital contribution to its wholly-owned subsidiary, VIPS, in the amount of $75,000,000.

On December 17, 2021, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On December 17, 2021, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VRA.

On December 31, 2020, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VRA.

On December 30, 2020, the Company made a capital contribution to its wholly-owned subsidiary, VIPS, in the amount of $100,000,000.

On December 22, 2020, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On September 25, 2020, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On June 18, 2020, the Company received a dividend in the amount of $15,000,000 from its wholly-owned subsidiary, VFP.

On May 22, 2020, the Company declared an ordinary dividend in the amount of $294,000,000, which was paid to Voya Holdings Inc. on June 9, 2020.

On March 27, 2020, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary,VFP.

C. Transactions with Related Parties Who are not Reported on Schedule Y

None

D. Amounts Due To/From Related Parties

At December 31, 2021, the Company reported $60,189,762 as amounts due to affiliated companies and $9,531,593 as amounts due from affiliated companies under cost-sharing arrangements, services and investment management agreements with affiliated companies. The terms of the agreements require that these balances be settled within specified due dates. The Company recorded a nonadmitted asset charge to surplus of $29,930 for amounts due from affiliated companies that were not settled within 90 days or do not have written affiliated agreements on file under the guidance of SSAP No. 25, *Affiliates and Other Related Parties*.

The Company has entered into a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. Under this agreement, which expires April 1, 2026, the Company and Voya Financial, Inc. can borrow up to 3% of the Company's admitted assets excluding separate accounts as of December 31 of the preceding year from one another. Interest on any borrowing by a subsidiary under a reciprocal loan agreement is charged at a rate based on the prevailing market rate for similar third-party borrowing or securities. Under this agreement, the Company incurred interest expense of $4,380 for the year ended December 31, 2021 and received interest income of $1,024,052. As of December 31, 2021, the Company had $130,003,756 outstanding receivable and no outstanding payable from Voya Financial, Inc. under the reciprocal loan agreement.

E. Management, Service Contracts and Cost-Sharing Arrangements

Cost-Sharing Arrangements - Management and services contracts and all cost-sharing arrangements with other affiliated Voya Financial, Inc. companies are allocated among companies in accordance with systematic cost allocation methods. Transactions of a routine nature, such as cost allocation transactions that are based upon GAAP, are excluded from Schedule Y, Part 2. Fees and costs that are not allocated among affiliated insurance companies in accordance with such methods and other fees, such as management fees, if these fees/costs exceed the materiality threshold for disclosure, are reported in Schedule Y, Part 2.

Investment Management - The Company has entered into an investment advisory agreement with Voya Investment Management LLC ("VIM"), an affiliate, in which VIM provides asset management, administrative and accounting services for the Company's general account. The Company has entered into an intercompany agreement with VIM pursuant to which VIM agreed, effective January 1, 2010, to pay the Company on a monthly basis, a portion of the revenues VIM earns as investment adviser to certain U.S. registered investment companies that are investment options under certain of the Company's variable insurance products.

Services Agreements - The Company has entered into an inter-insurer services agreement with its U.S. insurance company affiliates and other affiliates (collectively, the "affiliates") whereby the affiliates provide certain administrative, management, professional, advisory, consulting, and other services to each other. The Company has entered into a services agreement with Voya Services Company ("VSC"), approved by the Connecticut Insurance Department on April 17, 2001 whereby VSC provides certain administrative, management, professional, advisory, consulting and other services to the Company.

Tax Sharing Agreements - See Note 9F for disclosure related to the federal tax sharing agreement.

The Company has also entered into a state tax sharing agreement with Voya Financial, Inc. and each of the specific subsidiaries that are parties to the agreement. The state tax agreement applies to situations in which Voya Financial, Inc. and all or some of the subsidiaries join in the filing of a state or local franchise, income tax, or other tax return on a consolidated, combined or unitary basis.

Master Servicing Agreement - The Company has entered into a master servicing agreement with Voya Institutional Trust Company ("VITC") effective September 3, 2014. Under the agreement, the Company agrees to provide to VITC such services as may be required from time to time to assist VITC to perform various investment processing and related record keeping functions as directed trustee or custodian on behalf of Benefit Plans, including qualified and nonqualified employee benefit plans or health and welfare benefit plans and IRAs.

Principal Underwriting Agreement* - The Company has entered into a principal underwriting agreement with VFA whereby VFA serves as principal underwriter for certain variable and modified guaranteed annuity products of the Company.

*These agreements are considered ordinary course agreements that did not require Connecticut Insurance Department approval.

F. Guarantees or Contingencies for Related Parties

The Company has no guarantees or undertakings for the benefit of an affiliate which result in a material contingent exposure of the Company's assets or those of its affiliates that have not been disclosed in Note 14.

G. Nature of Control Relationships

All outstanding shares of the Company are wholly owned by Voya Holdings. See Note 10A for more information on ownership structure.

H. Investment in Upstream Company

None

I. Investments in Affiliates Greater than 10% of Admitted Assets

None

J. Impairments of Investments in Affiliates

None

K. Calculation of Foreign Subsidiary Annuity Reserves

None

L. Valuation of a Downstream Noninsurance Holding Company
None

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$ —	$ —	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8a Entities	XXX	—	—	—
b. SSAP No. 97 8b(ii) Entities				
Voya Financial Partners LLC	100	$ 49,162,346	$ 49,162,346	$ —
		—	—	$ —
		—	—	—
Total SSAP No. 97 b(ii) Entities	XXX	49,162,346	49,162,346	—
c. SSAP No. 97 8b(iii) Entities				
Voya Institutional Plan Services, LLC	100	$ 23,484,271	$ 23,484,271	$ —
Voya Retirement Advisors, LLC	100	4,557,419	—	4,557,419
Voya Special Investments, Inc.	49.9	93,377,532	93,377,532	—
Total SSAP No. 97 8b(iii) Entities	XXX	121,419,222	116,861,803	4,557,419
d. SSAP No. 97 8b(iv) Entities				
		$ —	$ —	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 07 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 170,581,568	$ 166,024,149	$ 4,557,419
f. Aggregate Total (a+e)	XXX	$ 170,581,568	$ 166,024,149	$ 4,557,419

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
a. SSAP No. 97 8a Entities						
			$ —			
			—			
			—			
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$ —			
Total SSAP No. 97 b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Voya Special Investments, Inc.	S1	05/01/2021	$ 79,800,000	Yes	No	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 79,800,000	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 07 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 79,800,000	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 79,800,000	XXX	XXX	XXX

*S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. The Company does not have any investments for which the audited statutory equity reflects a departure from NAIC SSAP.

O. SCA or SSAP No. 48 Entity Loss Tracking
None

11. Debt

A. Debt

The Company maintains a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. See Note 10D for further information.

On June 16, 2007, the State of Connecticut acting by the Department of Economic and Community Development ("DECD") loaned the Company $9,900,000 (the "DECD Loan") in connection with the development of the corporate office facility located at One Orange Way, Windsor, Connecticut that serves as the principal executive offices of the Company (the "Windsor Property"). The loan has a term of 20 years and bears an annual interest rate of 1.00%. As long as no defaults have occurred under the loan, no payments of principal or interest are due for the initial ten years of the loan. For the second ten years of the DECD Loan term, the Company is obligated to make monthly payments of principal and interest. As of December 31, 2021, the Company has accrued interest payable of $4,453 on the DECD Loan. The outstanding loan balance at December 31, 2021 is $2,996,707. In November 2012, the Company provided a letter of credit to the DECD in the amount of $10,642,500 as security for its repayment obligations with respect to the loan.

In December 2008 and July 2017, $4,900,000 and $125,000 respectively of loan forgiveness was achieved as the Company and its affiliates met certain employment thresholds at the Windsor Property.

In August 2017 the loan agreement between the Company and the DECD was amended to allow for the substitution of cash as collateral in place of the letter of credit along with a Pledge and Security Agreement between the Company and the DECD pursuant to which the Company grants the DECD a lien on and security interest in a cash deposit account in the name of the Company held at The Bank of New York Mellon ("BNY Mellon"), and a Collateral Account Control Agreement by and among the Company, the DECD and BNY Mellon to accommodate the cash deposit account. Upon completion of the amendment documents, on August 1, 2017, $5,022,500 in cash was transferred into the cash deposit account. The pledged cash collateral amount is $2,639,844 at December 31, 2021. The Company's monthly payments of principal and interest are processed out of the corpus of the cash deposit account.

B. FHLB Agreements

(1) The Company is a member of the FHLB of Boston. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $2,100,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The maximum across all programs is limited to 100% of the total surplus one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	10,000,000	10,000,000	—
(c) Activity Stock	37,000,000	37,000,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	47,000,000	47,000,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,037,165,048	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	10,000,000	10,000,000	—
(c) Activity Stock	31,800,000	31,800,000	—
(d) Excess Stock	2,400,000	2,400,000	—
(e) Aggregate Total (a+b+c+d)	44,200,000	44,200,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 905,334,883	XXX	XXX

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	10,000,000	10,000,000	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of a. Amount pledged as of December 31, 2021

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,124,411,878	$ 1,002,789,636	$ 925,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,124,411,878	$ 1,002,789,636	$ 925,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 996,917,868	$ 844,245,521	$ 795,000,000

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)	$ 1,124,411,878	$ 1,002,789,636	$ 925,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,124,411,878	$ 1,002,789,636	$ 925,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,103,442,513	$ 971,141,513	$ 700,000,000

(4) Borrowing from FHLB

a. Amount as of December 31, 2021

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	925,000,000	925,000,000	—	867,016,606
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	925,000,000	925,000,000	—	867,016,606

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	795,000,000	795,000,000	—	715,401,566
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	795,000,000	795,000,000	—	715,401,566

b. Maximum Amount During 2021

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	925,000,000	925,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	925,000,000	925,000,000	—

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

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

A. Defined Benefit Plan

The Company sponsors non-contributory supplemental retirement non-qualified plans covering certain U.S. employees. As of December 31, 2021, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans is as follows at December 31, 2021 and December 31, 2020:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ —	$ —	$ 84,213,473	$ 81,901,440
2. Service cost	—	—	—	—
3. Interest cost	—	—	2,169,999	2,655,199
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	(2,704,664)	5,272,784
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(5,552,232)	(5,615,950)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 78,126,576	$ 84,213,473

b. Postretirement Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ —	$ —	$ 1,789,759	$ 1,801,733
2. Service cost	—	—	—	—
3. Interest cost	—	—	39,110	51,095
4. Contribution by plan participants	—	—	101,846	89,728
5. Actuarial gain (loss)	—	—	152,812	113,002
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(277,855)	(265,799)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 1,805,672	$ 1,789,759

c. Special or Contractual Benefits Per SSAP No. 11*

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ —	$ —	$ —	$ —
2. Service cost	—	—	—	—
3. Interest cost	—	—	—	—
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	—	—
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	—	—
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ —	$ —

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Fair value of plan assets at beginning of year	$ —	$ —	$ —	$ —	$ —	$ —
b. Actual return on plan assets	—	—	—	—	—	—
c. Foreign currency exchange rate changes	—	—	—	—	—	—
d. Reporting entity contribution	5,552,232	5,615,950	176,009	176,071	—	—
e. Plan participants' contributions	—	—	101,846	89,728	—	—
f. Benefits paid	(5,552,232)	(5,615,950)	(277,855)	(265,799)	—	—
g. Business combinations, divestitures and settlements	—	—	—	—	—	—
h. Fair value of plan assets at end of year	$ —	$ —	$ —	$ —	$ —	$ —

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Components:				
1. Prepaid benefit costs	$ —	$ —	$ —	$ —
2. Overfunded plan assets	—	—	—	—
3. Accrued benefit costs	61,222,707	62,174,024	6,177,284	7,419,412
4. Liability for pension benefits	16,903,869	22,039,449	(4,371,612)	(5,629,653)
b. Assets and Liabilities recognized				
1. Assets (nonadmitted)	$ —	$ —	$ —	$ —
2. Liabilities recognized	78,126,576	84,213,473	1,805,672	1,789,759
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	2,169,999	2,655,199	39,110	51,095	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	2,430,916	1,974,709	(85,742)	(123,179)	—	—
f. Prior service cost or credit	—	—	(1,019,487)	(1,019,487)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 4,600,915	$ 4,629,908	$ (1,066,119)	$ (1,091,571)	$ —	$ —

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Items not yet recognized as a component of net periodic cost-prior year	$ 22,039,449	$ 18,741,374	$ (5,970,011)	$ (6,885,321)
b. Net transition asset or obligation recognized	—	—	—	—
c. Net prior service cost or credit arising during the period	—	—	—	—
d. Net prior service cost or credit recognized	—	—	1,019,487	1,019,487
e. Net gain and loss arising during period	(2,704,664)	5,272,784	152,812	113,002
f. Net gain and loss recognized	(2,430,916)	(1,974,709)	(195,742)	(217,179)
g. Items not yet recognized as a component of net periodic cost- current year	$ 16,903,869	$ 22,039,449	$ (4,993,454)	$ (5,970,011)

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	—	—	(2,261,964)	(3,281,451)
c. Net recognized gains and losses	16,903,869	22,039,449	(2,109,648)	(2,348,202)

(7) Assumptions used in determining the accounting for the defined benefit plans and other benefit plans are as follows:

	2021	2020
Weighted-average assumptions used to determine net periodic benefit cost as of December 31		
a. Weighted-average discount rate	2.67 %	3.36 %
b. Expected long-term rate of return on plan assets	N/A	N/A
c. Rate of compensation increase	N/A	N/A
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	N/A	N/A
Weighted-average assumptions used to determine projected benefit obligations as of December 31		
e. Weighted-average discount rate	3.00 %	2.67 %
f. Rate of compensation increase	N/A	N/A
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	N/A	N/A

The weighted-average discount rate used to determine net periodic benefit cost of other benefit plans was 1.98% and 2.96% as of December 31, 2021 and 2020, respectively.

The weighted-average discount rate used to determine projected benefit obligations was 2.55% and 1.98% as of December 31, 2021 and 2020, respectively.

The annual assumed rate of increase in the per capita cost of covered benefits (i.e. health care cost trend rate) for the medical plan is 6.95%, decreasing gradually to 4.50% over five years.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $78,126,576 for 2021 and $84,213,473 for 2020.

(9) The Company has multiple postretirement welfare benefit plans. The medical plans are contributory, with plan premiums and participants' contributions adjusted annually. The life insurance plan for retirees is contributory based on retirement date. Voya Financial, Inc. will no longer subsidize medical benefit coverage for retirements that occur after October 1, 2009. Prior to April 1, 2017, coverage for Medicare eligible retirees was provided through a fully insured Medicare Advantage plan. Effective April 1, 2017, the fully insured Medicare Advantage Plan was replaced with access to individual coverage through a private exchange. The Company's premium subsidy ended and was replaced with a monthly HRA contribution.

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

	Years	Amount
a.	2022	$ 5,762,895
b.	2023	5,907,581
c.	2024	5,549,977
d.	2025	5,315,635
e.	2026	5,350,972
f.	2027 through 2031	24,352,019

(11) The Company does not have any regulatory contribution requirements for 2022, and the Company currently intends to make voluntary contributions of $5,762,895 to the defined benefit pension plans for 2022.

(12) The Company does not have any plan assets.

(13) The Company does not have any alternative methods used to amortize prior service amounts or unrecognized net gains and losses.

(14) The Company does not have any substantive commitment used as the basis for accounting for the benefit obligation.

(15) There were no costs associated with providing special or contractual termination benefits.

(16) There have been no significant change in the benefit obligation or plan assets not otherwise apparent in the other disclosures required by SSAP No. 102, *Pensions* ("SSAP No. 102") and SSAP No. 92, *Postretirement Benefits Other Than Pensions*("SSAP No. 92"). Additionally, there has been no significant gains and losses related to defined benefit obligation.

(17)The Company does not have any plan assets.

(18) The effects on the Company's 2013 financial statements of adopting SSAP No. 102/92 at January 1, 2013 was an increase in surplus of $10,668,308 and a corresponding decrease in liabilities of $10,668,308. The adoption had no impact on net income.

B. Investment Policies and Strategies of Plan Assets
None

C. Fair Value Measurements of Plan Assets at Reporting Date
None

D. Basis Used to Determine the Overall Expected Long-term Rate-of-return-on-assets Assumptions
None

E. Defined Contribution Plan
VSC sponsors the Voya 401(k) Savings Plan (the "Savings Plan"). Substantially all employees of VSC and its subsidiaries and affiliates (excluding certain employees) are eligible to participate, including the Company's employees other than Company agents. The Savings Plan is a tax qualified defined contribution plan. Savings Plan benefits are not guaranteed by the Pension Benefit Guaranty Corporation ("PBGC"). The Savings Plan allows eligible participants to defer into the Savings Plan a specified percentage of eligible compensation on a pretax basis. VSC matches such pretax contributions, up to a maximum of 6% of eligible compensation. All matching contributions are subject to a 4 year graded vesting schedule (although certain specified participants are subject to a 5 year graded vesting schedule). All contributions made to the Savings Plan are subject to certain limits imposed by applicable law. Amounts allocated to the Company were $12,244,511 and $11,953,040 for 2021 and 2020, respectively.

The Company sponsors the Producers' Incentive Savings Plan ("PIP"), which is a nonqualified deferred compensation plan for eligible career agents and certain other individuals who meet the eligibility criteria specified by the PIP. The PIP is unfunded with benefit payments being made from general account assets of the Company. PIP benefits are not guaranteed by the PBGC. Eligible PIP participants can defer, on a pre-tax basis, either 4% or 5% of eligible earnings, depending on their commission level, which is 100% matched by the Company. Matching contributions are fully vested when contributed to the PIP. In addition, eligible PIP participants can contribute up to an additional 10% of eligible earnings with no Company match on such contributions.

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
VSC sponsors the Voya Financial, Inc. Retirement Plan (the "Qualified Plan"). The Qualified Plan is a tax qualified defined benefit plan, the benefits of which are guaranteed (within certain specified legal limits) by the PBGC. Each participant in the Qualified Plan (except for certain specified employees) earned a benefit under a final average compensation formula until the Qualified Plan implemented a cash balance plan. The costs allocated to the

Company for its employees' participation in the Qualified Plan were $8,763,859 and $6,501,435 for the year ended December 31, 2021 and 2020, respectively.

Beginning January 1, 2012, the Qualified Plan implemented a cash balance pension formula instead of a Final Average Pay ("FAP") formula, allowing all eligible employees to participate in the Qualified Plan, with this new cash balance pension formula. Participants will earn a credit equal to 4% of eligible pay. The accrued vested cash balance benefit is portable; participants can take it when they leave the Company's employ. For participants in the Qualified Plan, as of December 31, 2011, there was a two-year transition period from the Qualified Plan's current FAP formula to the cash balance pension formula. In accordance with the requirements of SSAP No. 102, VSC as the sponsor of the Qualified Plan, obtained approval from the Board of Directors of VSC on November 7, 2011.

In addition to providing retirement plan benefits, the Company, in conjunction with VSC, provides certain supplemental retirement benefits to eligible employees and health care and life insurance benefits to retired employees and other eligible dependents. The supplemental retirement plan includes a nonqualified defined benefit pension plan and a nonqualified defined contribution plan, which means all benefits are payable from the general assets of the Company. The postretirement health care plan is contributory with retiree contribution levels adjusted annually. The Company also sponsors a defined benefit pension plan for insurance sales representatives who have entered into a career agent agreement and certain other individuals. The defined benefit plan for sales representatives was terminated effective January 1, 2002. In connection with the termination, all benefit accruals ceased and all accrued benefits were frozen. The life insurance plan provides a flat amount of noncontributory coverage and optional contributory coverage. Prior to April 1, 2017, coverage for Medicare eligible retirees was provided through a fully insured Medicare Advantage plan. Effective April 1, 2017, the fully insured Medicare Advantage Plan was replaced with access to individual coverage through a private exchange. The Company's premium subsidy ended and was replaced with a monthly health reimbursement arrangement ("HRA") contribution.

The Company also offers deferred compensation plans for eligible employees and certain other individuals who meet the eligibility criteria. The Company recorded a liability of $48,660,747 and $43,359,712 for the deferred compensation commitment for its employees for the years ended December 31, 2021 and 2020, respectively.

Certain employees of the Company participate in the Voya Financial, Inc. 2013, 2014 and 2019 Omnibus Employee Incentive Plans (the "Omnibus Plans"). The Omnibus Plans each permit the granting of a wide range of equity-based awards, including restricted stock units ("RSUs"), performance share units ("PSUs"), and stock options.

The costs allocated to the Company under these holding company arrangements for employee participation were $26,841,542 and $20,981,017 for 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences
Obligations for postemployment benefits and compensated absences are accrued in accordance with SSAP No. 11. The Company's accrued liability for postemployment benefits was $0 and $0 for the years ended December 31, 2021 and 2020, respectively.

I. Impact of the Medicare Modernization Act on Postretirement Benefits
As of August 1, 2009, ING's Post Retirement Welfare ("PRW") Plans are no longer eligible for the Medicare Drug Subsidy ("RDS") that was being shared with retirees and beneficiaries.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares
The Company has 100,000 shares authorized and 55,000 shares issued and outstanding with a par value of $50 per share as of December 31, 2021.

B. Preferred Stock
The Company has no authorized or issued preferred stock outstanding as of December 31, 2021.

C. Dividend Restrictions
Under Connecticut insurance law, an extraordinary dividend or distribution is defined as a dividend or distribution that, together with other dividends and distributions made within the preceding twelve months, exceeds the greater of (1) 10% of the insurer's policyholder surplus as of the preceding December 31 or (2) the insurer's net gain from operations for the twelve-month period ended the preceding December 31, in each case determined in accordance with statutory accounting principles. In addition, under Connecticut insurance law, no dividend or other distribution exceeding an amount equal to an insurance company's earned surplus may be paid without the domiciliary insurance regulator's prior approval. An extraordinary dividend or distribution cannot be paid without the prior approval of the Connecticut Insurance Department.

D. Dividends Paid
On March 19, 2021, the Company declared an ordinary dividend in the amount of $78,000,000, which was paid to Voya Holdings Inc. on March 29, 2021.

On June 28, 2021, the Company declared an extraordinary dividend in the amount of $474,000,000, which was paid to Voya Holdings Inc. on June 28, 2021.

The Company paid an ordinary dividend in the amount of $294,000,000 to its parent, Voya Holdings Inc., on June 9, 2020.

E. Ordinary Dividends that May be Paid
Within the limitations of Note 13(C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. Restrictions on Unassigned Funds
There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

G. Mutual Surplus Advances
None

H. Company Stock Held for Special Purposes
None

I. Change in Special Surplus Funds
There are no changes in the balance of special surplus funds from prior year.

J. Change in Unassigned Funds from Unrealized Gains and/or Losses
The portion of unassigned funds (surplus) represented or (reduced) by unrealized gains and losses is $263,586,632.

K. Surplus Notes
None

L. Impact of Quasi-Reorganizations
None

M. Date of Quasi-Reorganizations
None

14. Liabilities, Contingencies, and Assessments

A. Contingent Commitments

(1) As part of its overall investment strategy, the Company is committed to provide additional capital contributions of $556,440,014 and $534,104,769 at December 31, 2021 and 2020, respectively, in partnerships reported in other invested assets not on the balance sheets.

(2) Guarantees
None

(3) Aggregate Compilation of Guarantee Obligations
None

B. Assessments

(1) Insurance companies are assessed the costs of funding the insolvencies of other insurance companies by the various state guaranty associations, generally based on the amount of premium companies collect in that state. The Company accrues for the cost of potential future guaranty fund assessments based on estimates of insurance company insolvencies provided by the National Organization of Life and Health Insurance Guaranty Associations and the amount of premiums written in each state. The accrual methodology follows a retrospective-premium-based guaranty-fund assessments construct. The Company has estimated and recorded this liability to be $15,417 and $37,971 as of December 31, 2021 and 2020, respectively. The Company has also recorded an asset of $8,496,216 and $8,596,250 as of December 31, 2021 and 2020, respectively, for future credits to premium taxes for assessments already paid and or accrued. The periods over which the guaranty fund assessments are expected to be paid, the related premium tax offsets expected to be realized and the additional industry support expected to be paid are unknown at this time.

There are no premium tax offsets where it is reasonably possible that an impairment has occurred in accordance with SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets* ("SSAP No. 5R").

(2) The following table shows a reconciliation of assets recognized between the years of 2020 and 2021:

a.	Assets recognized from paid and accrued premium tax offsets as of December 31, 2020	$ 8,596,250
b.	Decreases current year:	
	Premium tax offset applied	4,451
	Changes in premium tax offset capacity / other adjustments	100,034
c.	Increases current year:	
	Creditable Assessment remittance	4,451
d.	Assets recognized from paid and accrued premium tax offsets as of December 31, 2021	8,496,216

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies:

a. Discount Rate Applied 4.5 %

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

	Guaranty Fund Assessment		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty	$ 45	$ 29	$ 41	$ 27
ANIC	8	3	7	3

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

	Payables			Recoverables		
Name of Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty	50	0-66	11	44	0-20	6
ANIC	50	0-66	14	44	0-20	6

C. Gain Contingencies
There were no material gain contingencies as of December 31, 2021.

D. Claims-Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
None

E. Joint and Several Liability Arrangements
None

F. All Other Contingencies
Legal Proceedings- The Company is involved in threatened or pending lawsuits or arbitrations arising from the normal conduct of business. Due to the climate in insurance and business litigation and arbitrations, suits against the Company sometimes include claims for substantial compensatory, consequential or punitive damages and other types of relief. Some claims are asserted as class actions, purporting to represent a group of similarly situated individuals.

In addition, the life insurance industry has experienced litigation alleging, for example, that insurance companies have breached the terms of their life insurance policies by increasing the insurance rates of the applicable policies inappropriately or by factoring into rate adjustments elements not disclosed under the terms of the applicable policies, and, consequently, unjustly enriched themselves. This litigation is generally known as cost of insurance litigation. While it is not possible to forecast the outcome of such lawsuits or arbitrations, in light of existing insurance, reinsurance and established reserves, it is the opinion of management that the disposition of such lawsuits or arbitrations will not have a material adverse effect on the Company's operations or financial position

Litigation includes *Ravarino, et al. v. Voya Financial, Inc., et al.* (USDC District of Connecticut, No. 3:21-cv-01658)(filed December 14, 2021). In this putative class action, the plaintiffs allege that the named defendants breached their fiduciary duties of prudence and loyalty in the administration of the Voya 401(k) Savings Plan. The plaintiffs claim that the named defendants did not exercise proper prudence in their management of allegedly poorly performing investment options, including proprietary funds, and passed excessive investment-management and other administrative fees for proprietary and non-proprietary funds onto plan participants. The plaintiffs also allege that the defendants engaged in self-dealing through the inclusion of the Voya Stable Value Option into the plan offerings and by setting the "crediting rate" for participants' investment in the Stable Value Fund artificially low in relation to Voya's general account investment returns in order to maximize the spread and Voya's profits at the participants' expense. The complaint seeks disgorgement of unjust profits as well as costs incurred. The Company denies the allegations, which it believes are without merit, and intends to defend the case vigorously.

Regulatory Matters - As with many financial services companies, the Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations in connection with examinations, inquiries, investigations and audits of the products and practices of the Company or the financial services industry. Some of the investigations, examinations, audits and inquiries could result in regulatory action against the Company. The potential outcome of such regulatory action is difficult to predict, but could subject the Company to adverse consequences, including, but not limited to, additional payments to beneficiaries, settlement payments, penalties, fines and other financial liability, and changes to the Company's policies and procedures. The potential economic consequences cannot be predicted, but management does not believe that the outcome of any such action will have a material adverse effect on the Company's financial position. It is the practice of the Company to cooperate fully in these matters

Uncollectible Premiums Receivable - At December 31, 2021 and 2020, the Company had no admitted assets in accounts receivable for uninsured plans and amounts due from agents.

15. Leases

A. Lessee Leasing Arrangements

As discussed in Note 10E, the Company is party to certain cost-sharing arrangements and service agreements with other affiliated Voya Financial, Inc. companies. Included in these cost-sharing arrangements is rent expense, which is allocated to the Company in accordance with systematic cost allocation arrangements.

(1) The Company incurred rent expense of $3,198,232 and $4,518,973 for 2021 and 2020, respectively, under this cost-sharing methodology.

(2) The Company does not have any minimum aggregate rental commitments under the cost-sharing arrangements and service agreements. The Company does not have any future minimum lease payment receivables under the cost-sharing arrangements and service agreements.

(3) The Company is not involved in any material sale-leaseback transactions.

(4) The Company does not have any early terminated lease agreements.

B. Lessor Leases

None

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

(1) Face or Contract Amounts

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risks:

	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps*	$ 6,811,785,824	$ 6,387,140,760	$ 3,474,404,736	$ 5,019,671,964
b. Futures	1,831,000,000	3,076,000,000	2,024,000,000	3,357,000,000
c. Options**	—	1,057,652,801	—	1,057,652,801
d. Total	$ 8,642,785,824	$ 10,520,793,561	$ 5,498,404,736	$ 9,434,324,765

*Swaps includes interest rate swaps, foreign exchange swaps, forwards and credit default swaps

**Options includes interest rate caps and swaptions

See Schedule DB of the Company's annual statement for additional detail.

(2) Nature and Terms

See Note 8 for a description of the nature and terms of the Company's derivatives.

(3) Exposure to Credit-Related Losses

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of interest rate swaps and currency swaps is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date. Because exchange-traded futures and options are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) Collateral Policy

Under the terms of the Company's Over-The-Counter ("OTC") Derivative International Swaps and Derivatives Association, Inc. ("ISDA") agreements, the Company may receive from, or deliver to, counterparties, collateral to assure that all terms of the ISDA agreements will be met with regard to the Credit Support Annex ("CSA"). The

terms of the CSA call for the Company to pay interest on any cash received equal to the Federal Funds rate. Collateral held is used in accordance with the CSA to satisfy any obligations. Investment grade bonds owned by the Company are the source of noncash collateral posted, which is reported on the balance sheet. As of December 31, 2021 the Company held $7,996,707 and $170,416,289 of net cash collateral related to OTC derivative contracts and cleared derivative contracts, respectively. In addition, as of December 31, 2021, the Company delivered securities as collateral of $49,377,404 and held $2,361,679 of securities as collateral.

The Company is required to post collateral for any futures contracts that are entered into. The amount of collateral required is determined by the exchange. The Company currently posts cash and U.S. Treasury Bonds to satisfy this collateral requirement.

See Note 5E and 5L for information relating to the Company's securities lending arrangements and restricted assets.

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

A. Transfers of Receivables Reported as Sales
None

B. Transfer and Servicing of Financial Assets

(1) See Note 5E for information relating to the Company's securities lending arrangements.

(2) Servicing assets and servicing liabilities
None

(3) Servicing assets and servicing liabilities measured at fair value
None

(4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement
None

(5) Transfers of financial assets accounted for as secured borrowing
None

(6) Transfer of receivables with recourse
None

(7) The Company does not have any dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
None

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of December 31, 2021:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Foreign	$ —	$ 140,395	$ —	$ —	$ 140,395
Residential mortgage-backed	—	4,099	—	—	4,099
Total Bonds	—	144,494	—	—	144,494
Preferred stock	13,085,200	—	47,908,204	—	60,993,404
Common stock	5,136,016	47,000,000	6,290,014	—	58,426,030
Derivatives assets					
Foreign exchange contracts	—	391,828	—	—	391,828
Interest rate contracts	227,017	293,441,753	—	—	293,668,770
Total Derivatives	227,017	293,833,581	—	—	294,060,598
Separate account assets	91,556,240,832	5,789,919,301	319,568,242	—	97,665,728,375
Total assets at fair value/NAV	91,574,689,065	6,130,897,376	373,766,460	—	98,079,352,901
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 18,626,218	$ —	$ —	$ 18,626,218
Derivatives liabilities					
Credit contracts	—	350,606	—	—	350,606
Foreign exchange contracts	—	300,499	—	—	300,499
Interest rate contracts	—	78,902,070	—	—	78,902,070
Total Derivatives	$ —	$ 79,553,175	$ —	$ —	$ 79,553,175
Total liabilities at fair value	$ —	$ 98,179,393	$ —	$ —	$ 98,179,393

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) for the year ended December 31, 2021:

Description	Beginning balance at January 1, 2021	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 December 31, 2021
a. Assets										
Preferred Stock	$ —	$ 37,038,034	$ —	$ —	$ 10,870,170	$ —	$ —	$ —	$ —	$ 47,908,204
Common Stock	18,584,692	—	—	(250,932)	9,292,736	15,312,500	—	(29,781,794)	(6,867,188)	6,290,014
Separate accounts	225,203,493	—	(119,513,901)	1,396,231	(56,151)	225,386,402	—	(335,754)	(12,512,078)	319,568,242
Total Assets	$ 243,788,185	$ 37,038,034	$ (119,513,901)	$ 1,145,299	$ 20,106,755	$ 240,698,902	$ —	$ (30,117,548)	$(19,379,266)	$ 373,766,460
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers in and out of Level 3 during the year ended December 31, 2021 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3. These securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

(3) 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). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value on the balance sheet are categorized as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

(4) Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices, Secured Overnight Financing Rate ("SOFR") and Overnight Index Swap Rates ("OIS"). For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

(5) See Note 20A(1-4) for disclosures on derivative assets and liabilities.

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures
The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of December 31, 2021:

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	$ 25,347,540,337	$ 23,307,034,734	$ 510,381,771	$ 23,407,695,533	$ 1,429,463,033	$ —	$ —
Preferred stock	262,907,952	260,683,048	21,621,041	12,828,648	228,458,263	—	—
Common stock	58,426,030	58,426,030	5,136,016	47,000,000	6,290,014	—	—
Mortgage loans	4,495,177,742	4,233,277,520	—	—	4,495,177,742	—	—
Contract loans	211,010,816	211,010,816	—	211,010,816	—	—	—
Other invested assets	313,194,154	269,411,766	—	142,137,020	171,057,134	—	—
Cash equivalents and short-term investments	440,700,846	440,701,642	310,500,000	130,000,000	200,846	—	—
Derivatives							
Credit contracts	69,583	13,491	—	69,583	—	—	—
Foreign exchange contracts	8,164,137	4,357,088	—	8,164,137	—	—	—
Interest rate contracts	295,181,592	293,668,770	245,180	294,936,412	—	—	—
Separate account assets	97,665,728,376	97,665,728,376	91,556,240,834	5,789,919,301	319,568,241	—	—
Total Assets	$ 129,098,101,565	$ 126,744,313,281	$ 92,404,124,842	$ 30,043,761,450	$ 6,650,215,273	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 12,690,071	$ 13,382,071	$ —	$ —	$ 12,690,071	$ —	$ —
Deposit type contracts	952,307,618	885,642,824	—	952,307,618	—	—	—
Derivatives							
Credit contracts	(113,144)	2,331,189	—	(113,144)	—	—	—
Foreign exchange contracts	10,286,152	25,826,737	—	10,286,152	—	—	—
Interest rate contracts	128,487,028	78,902,070	32,450	128,454,578	—	—	—
Long-term debt	2,996,707	2,996,707	—	2,996,707	—	—	—
Total Liabilities	$ 1,106,654,432	$ 1,009,081,598	$ 32,450	$ 1,093,931,911	$ 12,690,071	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value*
None

21. Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring
None

C. Other Disclosures
Prior to May 2013, Voya Financial, Inc., together with its subsidiaries including the Company, was an indirect, wholly-owned subsidiary of ING Groep N.V. ("ING"), a global financial services holding company based in The Netherlands. In May 2013, Voya Financial, Inc. completed its initial public offering of common stock, including the issuance and sale of common stock by Voya Financial, Inc. and the sale of shares of common stock owned indirectly by ING. Between October 2013 and March 2015, ING completed the sale of its remaining shares of common stock of Voya Financial, Inc. in a series of registered public offerings.

The spread of the COVID-19 virus has caused significant financial market volatility, economic uncertainty, and interruptions to normal business activities. The extent of which COVID-19 will continue to negatively affect business operations, potentially in a material manner, will depend on future developments, which are highly uncertain and cannot be predicted, including the scope and duration of the pandemic, macroeconomic conditions, the continued effectiveness of our business continuity plan (including work-from-home arrangements and staffing in operational facilities), the direct and indirect impact of the pandemic on employees, clients, counterparties and service providers, as well as other market participants, and actions taken by governmental authorities and other third parties in response to the pandemic.

The mandatory business shutdowns and stay-at-home orders implemented in most states have required the Company to make significant changes to the day-to-day conduct of business. The Company's business has been deemed an essential service in most or all jurisdictions and employees have continued working, primarily from home. Based on the Company's experience to date, this transition to a work-from-home arrangement has been very successful. The Company has not experienced any material impact to internal controls over financial reporting due to the COVID-19 pandemic. The Company is continually monitoring and assessing the COVID-19 situation on internal controls to minimize the impact to design and operating effectiveness.

Because both the public health and economic circumstances are changing so rapidly at present, it is impossible to predict how COVID-19 will affect the Company's financial condition. Absent a further significant and prolonged market shock, however, the Company does not anticipate any material effect on its balance sheet, capital or liquidity.

As part of its overall investment strategy, the Company has entered into agreements to purchase private placements and commercial mortgages of $107,033,675 and $81,377,989 at December 31, 2021 and 2020, respectively.

D. Business Interruption Insurance Recoveries
None

E. State Transferable and Non-transferable Tax Credits
None

F. Subprime Mortgage-Related Risk Exposure
(1) Pre-2008 vintage subprime and Alt-A mortgage collateral continues to reflect a housing market entrenched in recovery. While collateral losses continue to be realized, the pace and magnitude at which losses are being realized are steadily decreasing. Serious delinquencies and other measures of performance, like prepayments and loan defaults, have also displayed sustained periods of improvement. Reflecting these fundamental improvements, related bond prices and sector liquidity have increased substantially since the credit crisis. More broadly, home prices have moved steadily higher, further supporting bond payment performance. Year-over-year home price measures, while at a lower magnitude than experienced in the years following the trough in home prices, have stabilized at sustainable levels, when measured on a nationwide basis. While certain geographies began to show signs of slowing in the fourth quarter, this backdrop overall remains supportive of continued improvement in overall borrower payment behavior. In managing our risk exposure to subprime and Alt-A mortgages, we take into account collateral performance and structural characteristics associated with our various positions.

While the Company actively invests in and continues to manage a portfolio of such exposures in the form of securitized investments, the Company does not originate or purchase subprime or Alt-A whole-loan mortgages. Subprime lending is the origination of loans to customers with weaker credit profiles. The Company defines Alt-A mortgages to include the following: residential mortgage loans to customers who have strong credit profiles but lack some element(s), such as documentation to substantiate income; residential mortgage loans to borrowers that would otherwise be classified as prime but for which loan structure provides repayment options to the borrower that increase the risk of default; and any securities backed by residential mortgage collateral not clearly identifiable as prime or subprime.

(2) The Company does not have direct exposure through investments in subprime mortgage loans as of December 31, 2021.

(3) The Company's direct exposure through other investments as of December 31, 2021:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 45,841,005	$ 38,371,187	$ 45,337,103	$ 20,112
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	12,529,324	15,418,162	17,022,683	1,702
e. Equity investment in subsidiary, controlled or affiliated companies*	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 58,370,329	$ 53,789,349	$ 62,359,786	$ 21,814

The fair value of the Company's guaranteed separate account subprime and Alt-A exposure as of December 31, 2021 was $1,735,913 and $4,091,887 respectively. This represents 0.02% and 0.05%, respectively, of the total guaranteed separate account investments. Of the investments with subprime and Alt-A exposure, 100% and 70% are rated NAIC 1, respectively.

(4) The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage as of December 31, 2021.

G. Retained Asset Accounts

(1) A retained asset account is a possible method of payment for death claim proceeds and allows the beneficiary to write drafts out of the disbursed benefit. The proceeds are managed by an unaffiliated bank. The Company reflects the retained asset accounts liability with other Supplementary contracts in Exhibit 7 column 4. During the year end December 31, 2021, all new retained asset accountholders received an interest rate of .25%. This interest rate did not change during the year, or since 2017. For accounts opened during the years 2013 – 2016, the accountholder received an interest rate of .50% and for those accountholders who opened an RAA prior to 2013, they continue to have an interest rate of 1.5%. Additionally, all applicable fees include: (a) a $5 check copy fee, (b) a $15 stopped check fee, (c) a $10 insufficient fund fee and (d) a $10 fee for additional statement copies. While the retained asset account is the general method for satisfying life insurance claims, this payment method varies on a product by product basis. Additionally, the retained asset account is not the default payment method as applicable law governs payment on a state by state basis.

(2) The table below shows the retained asset accounts within various aging categories:

	In Force			
	December 31, 2021		December 31, 2020	
	Number	Balance	Number	Balance
a. Up to and including 12 months	—	$ —	—	$ —
b. 13 to 24 months	—	—	—	—
c. 25 to 36 months	—	—	—	—
d. 37 to 48 months	—	—	5	114,982
e. 49 to 60 months	3	14,313	5	87,301
f. Over 60 months	705	18,611,905	754	19,723,638
g. Total	708	$ 18,626,218	764	$ 19,925,921

(3) The table below shows the change in the retained asset accounts by individual and group contracts:

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	167	$ 4,057,840	597	$ 15,868,081
b. Number/amount of retained asset accounts issued/added during the year	—	—	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	56,264	N/A	231,230
d. Fees and other charges assessed to retained asset accounts during the year	N/A	10	N/A	15
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	—	5	26,060
f. Number/amount of retained asset accounts closed/withdrawn during the year	11	293,235	40	1,267,877
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	156	$ 3,820,859	552	$ 14,805,359

H. Insurance-linked Securities ("ILS") Contracts
None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
None

22. Events Subsequent

Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to December 31, 2021 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2021 through February 25, 2022, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events
The Company is not aware of any events occurring subsequent to December 31, 2021 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2021 through February 25, 2022, the date the statutory financial statements were available to be issued.

23. Reinsurance

A. Ceded Reinsurance Report
Section 1 - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)

If yes, provide full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the U.S. (excluding U.S. branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, provide full details.

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

If yes, provide the amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer which results in a net obligation of the reporting entity to the reinsurer. Also provide the total amount of reinsurance credits taken for these agreements.

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and

allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, provide full details.

Section 3 - Ceded Reinsurance Report - Part B

(1) The estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement is 1,230,939,875.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes (X) No ( )

If yes, provide the amount of reinsurance credits taken for such new agreements or amendments. $3,204,870,364

B. Uncollectible Reinsurance
None

C. Commutation of Ceded Reinsurance
None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
None

E. Reinsurance Transactions of Variable Annuity Contracts with Affiliate Captive Reinsurer ("Captive Reinsurer Agreement")
None

F. Reserve Credit and Collateral Detail for Captive Reinsurer Agreement
None

G. Reinsurance Utilizing Captives with Reserves Subject the XXX/AXXX Captive Framework
None

H. Reinsurance Credit
None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
None

25. Change in Incurred Losses and Loss Adjustment Expenses
None

26. Intercompany Pooling Arrangements
None

27. Structured Settlements
None

28. Health Care Receivables
None

29. Participating Policies
None

30. Premium Deficiency Reserves
None

31. Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon the death of the insured and returns a portion of the final premium for periods beyond the date of death. A reserve of $135,996 is reported in Exhibit 5, Miscellaneous Reserves section. A reserve of $77,269,948 for any surrender value promised in excess of the legally computed reserves is included in Exhibit 5, Miscellaneous Reserves section.

(2) Valuation of Substandard Policies

Substandard reserves are calculated on a seriatim basis from first principles using appropriate multiples of standard valuation mortality for some blocks of business. The mortality multiple used is determined by the policy's rating class. For other blocks, mean reserves for substandard lives are increased by one-half (1/2) of the extra premium that is assessed.

(3) Amount of Insurance Where Gross Premiums are Less than Net Premiums

As of December 31, 2021, the Company had $102,203,070 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled $163,818 and are reported in Exhibit 5, Miscellaneous Section.

(4) Tabular Interest, Reserves Released and Tabular Cost

For ordinary and group life insurance, tabular interest has been determined by a formula as described in the instructions. For payout annuities and supplementary contracts currently paying benefits, tabular interest, tabular mortality, and actual reserves released on death are from the basic data for these items in the reserve system. For deferred annuities, tabular interest is calculated as beginning balance plus weighted cash flows times the average interest rate and tabular mortality is zero. The tabular cost has been determined by a formula as described in the instructions.

(5) Tabular Interest on Funds Not Involving Life Contingencies

For annuities certain and supplementary contracts without life contingencies, tabular interest is determined directly from the basic data in the reserve system.

(6) Other Reserve Changes

None

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

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 506,993,162	$ 31,379,149	$ —	$ 538,372,311	10.5 %
b. At book value less current surrender charge of 5% or more	7,005,509	—	—	7,005,509	0.1 %
c. At fair value	—	—	2,118,694,358	2,118,694,358	41.4 %
d. Total with market value adjustment or at fair value (total of a through c)	513,998,671	31,379,149	2,118,694,358	2,664,072,178	52.0 %
e. At book value without adjustment (minimal or no charge or adjustment)	898,317,942	—	—	898,317,942	17.8 %
(2) Not subject to discretionary withdrawal	1,418,995,383	—	126,832,099	1,545,827,482	30.2 %
(3) Total (gross: direct + assumed)	2,831,311,996	31,379,149	2,245,526,457	5,108,217,602	100.0 %
(4) Reinsurance ceded	2,560,107,233	—	—	2,560,107,233	
(5) Total (net) (3) - (4)	$ 271,204,763	$ 31,379,149	$ 2,245,526,457	$ 2,548,110,369	
(6) Amount included in A (1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 263,339	$ —	$ —	$ 263,339	

B. GROUP ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 14,887,826,512	$ 574,601,607	$ —	$ 15,462,428,119	12.8 %
b. At book value less current surrender charge of 5% or more	160,023,559	—	—	160,023,559	0.3 %
c. At fair value	—	8,090,663,043	85,042,054,549	93,132,717,592	77.3 %
d. Total with market value adjustment or at fair value (total of a through c)	15,047,850,071	8,665,264,650	85,042,054,549	108,755,169,270	90.4 %
e. At book value without adjustment (minimal or no charge or adjustment)	10,891,147,264	—	—	10,891,147,264	9.0 %
(2) Not subject to discretionary withdrawal	635,591,363	—	147,188,890	782,780,253	0.6 %
(3) Total (gross: direct + assumed)	26,574,588,698	8,665,264,650	85,189,243,439	120,429,096,787	100.0 %
(4) Reinsurance ceded	402,234,763	—	—	402,234,763	
(5) Total (net) (3) - (4)	$ 26,172,353,935	$ 8,665,264,650	$ 85,189,243,439	$ 120,026,862,024	
(6) Amount included in B (1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 12,801,885	$ —	$ —	$ 12,801,885	

C. DEPOSIT TYPE-CONTRACTS
(no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	44,893,431	44,893,431	3.8 %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	44,893,431	44,893,431	3.8 %
e. At book value without adjustment (minimal or no charge or adjustment)	23,032,629	—	—	23,032,629	1.9 %
(2) Not subject to discretionary withdrawal	1,117,665,045	—	—	1,117,665,045	94.3 %
(3) Total (gross: direct + assumed)	1,140,697,674	—	44,893,431	1,185,591,105	100.0 %
(4) Reinsurance ceded	241,672,778	—	—	241,672,778	
(5) Total (net) (3) - (4)	$ 899,024,896	$ —	$ 44,893,431	$ 943,918,327	
(6) Amount included in C (1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	26,441,270,075
(2)	Exhibit 5, Supplemental Contracts with Life Contingencies Section, Total (net)	2,288,621
(3)	Exhibit 7, Deposit - Type Contracts, line 14, column 1	899,024,895
(4)	Subtotal	27,342,583,591
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, line 0299999, column 2	96,131,413,697
(6)	Exhibit 3, line 0399999, column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	44,893,432
(11)	Subtotal	96,176,307,129
(12)	Combined total	$ 123,518,890,720

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

			Account Value	Cash Value	Reserve
A.	General Account				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ 3,449	$ 612,171
	b.	Universal Life	839,158,871	838,737,551	764,819,508
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Live	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value life Insurance	—	197,411,821	206,178,396
	h.	Variable Life	—	—	—
	i.	Variable Universal life	34,904,434	34,876,024	40,037,500
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	71,398
	c.	Disability- Active Lives	XXX	XXX	49,051
	d.	Disability- Disabled Lives	XXX	XXX	11,549,065
	e.	Miscellaneous Reserves	XXX	XXX	214,806,918
(3)	Total (gross: direct + assumed)		874,063,305	1,071,028,845	1,238,124,007
(4)	Reinsurance ceded		—	—	1,101,510,985
(5)	Total (net) (3) - (4)		$ 874,063,305	$ 1,071,028,845	$ 136,613,022

			Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ —	$ —
	b.	Universal Life	—	—	—
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Live	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value life Insurance	—	—	—
	h.	Variable Life	—	—	—
	i.	Variable Universal life	—	—	—
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	—
	c.	Disability- Active Lives	XXX	XXX	—
	d.	Disability- Disabled Lives	XXX	XXX	—
	e.	Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)		—	—	—
(4)	Reinsurance ceded		—	—	—
(5)	Total (net) (3) - (4)		$ —	$ —	$ —

		Account Value	Cash Value	Reserve
C.	Separate Account with Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ —	$ —	$ —
	b. Universal Life	—	—	—
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Live	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value life Insurance	—	—	—
	h. Variable Life	—	—	—
	i. Variable Universal life	253,174,149	253,160,935	253,174,149
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal			
	a. Term Policies without Cash Value	XXX	XXX	—
	b. Accidental Death Benefits	XXX	XXX	—
	c. Disability- Active Lives	XXX	XXX	—
	d. Disability- Disabled Lives	XXX	XXX	—
	e. Miscellaneous Reserves	XXX	XXX	39,679,822
(3)	Total (gross: direct + assumed)	253,174,149	253,160,935	292,853,971
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$ 253,174,149	$ 253,160,935	$ 292,853,971

		Amount
D.	Life & Accident & Health Annual Statement	
	(1) Exhibit 5, Life Insurance Section, Total (net)	$ —
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	—
	(3) Exhibit 5, Disability - Active Lives Sections, Total (net)	—
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	—
	(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	136,613,022
	(6) Subtotal	136,613,022
	Separate Accounts Annual Statement:	
	(7) Exhibit 3, line 0199999, column 2	253,174,149
	(8) Exhibit 3, line 0499999, column 2	—
	(9) Exhibit 3, line 0599999, column 2	39,679,822
	(10) Subtotal (Lines (7) through (9))	292,853,971
	(11) Combined Total ((6) and (10))	$ 429,466,993

34. Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	(22)	(22)
(3) Ordinary renewal	(2,481,746)	(2,481,746)
(4) Credit Life	—	—
(5) Group Life	—	—
(6) Group Annuity	(77,312)	(77,312)
(7) Totals	$ (2,559,080)	$ (2,559,080)

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business. For the year ended December 31, 2021, the Company reported assets and liabilities from the following product lines into a separate account: Individual Annuity, Group Annuity, Individual Life and MVA.

(2) Some assets in the separate account are considered legally insulated from the general account providing protection of such assets from being available to satisfy claims resulting in the general account. The assets legally and not legally insulated from the general account at December 31, 2021 are attributable to the following products and/or transactions:

Product or Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Individual Annuity	$ 2,275,223,915	$ —
Group Annuity	94,520,287,950	—
Individual Life	256,433,762	—
MVA	613,782,748	—
Total	$ 97,665,728,375	$ —

(3) In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for five years beginning in 2017:

a.	2021	$ 121,073,288
b.	2020	115,857,872
c.	2019	123,555,702
d.	2018	137,885,236
e.	2017	119,679,245

The total separate account guarantees paid by the general account for five years beginning in 2017 are:

Year	Guarantees Paid
2021	$ 5,213,714
2020	5,677,189
2019	4,391,463
2018	5,399,586
2017	4,726,290

(4) The Company engages in securities lending transactions within the separate account. In accordance with such transactions conducted from the separate account, the Company follows the same policies and procedures from the general account. The Company loans securities attributable to the Market Value Adjusted ("MVA") products in accordance with securities lending transactions. See Note 5E(2) for additional information on the Company's separate account securities lending transactions.

B. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the Company relate to individual variable annuities of a non-guaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. These variable annuities generally provide an incidental death benefit of the greater of account value or premium paid. The Company offers a policy with a minimum guaranteed death benefit that is adjusted every seven years to the current account value. The assets and liabilities of these accounts are carried at market. The minimum guaranteed death benefit reserve is held in Exhibit 5, Miscellaneous Reserves section, of the Company's general account annual statement. This business has been included in Column 4 of the table below.

Certain other separate accounts relate to experience-rated annuity contracts that fund defined contribution pension plans. These contracts provide guaranteed interest returns for one-year only, where the guaranteed interest rate is re-established each year based on the investment experience of the separate account. In no event can the interest rate be less than zero. There are guarantees of principal and interest for purposes of plan participant transactions (e.g., participant-directed withdrawals and fund transfers). The assets and liabilities of these separate accounts are carried at fair value. This business has been included in Column 2 in the following table:

Information regarding the separate accounts of the Company is as follows:

	Indexed	Nonindexed Guarantee Less Than/Equal to 4%	Nonindexed Guarantee More Than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2021	$ —	$ 971,649,608	$ —	$ 9,469,505,116	$ 10,441,154,724
Reserves at 12/31/21:					
(2) For accounts with assets at:					
a. Fair value	$ —	$ 8,696,643,800	$ —	$ 87,772,517,297	$ 96,469,161,097
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 8,696,643,800	$ —	$ 87,772,517,297	$ 96,469,161,097
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ 605,980,756	$ —	$ —	$ 605,980,756
2. At book value without market value adjustments and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	8,090,663,044	—	87,498,496,308	95,589,159,352
4. At book value without market value adjustments and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	8,696,643,800	—	87,498,496,308	96,195,140,108
b. Not subject to discretionary withdrawal	—	—	—	274,020,989	274,020,989
c. Total	$ —	$ 8,696,643,800	$ —	$ 87,772,517,297	$ 96,469,161,097
(4) Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

The Company recognized a statutory reserve adjustment and transfer to separate accounts of $0 in accordance with New York Regulation 128 requirements as of December 31, 2021.

C. Reconciliation of net transfers to or (from) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 10,440,709,147
b. Transfers from Separate Accounts (Page 4, Line 10)	13,402,396,039
c. Net transfers to or (from) Separate Accounts (a) - (b)	(2,961,686,892)
(2) Reconciling Adjustments:	
a. Prior period adjustment related to certain annuity contracts (See Note 2A)	—
(3) Transfers as reported in Summary of Operations of the Life Accident & Health Annual Statement (1c) + (2)= (Page 4, Line 26)	$ (2,961,686,892)

36. Loss/Claim Adjustment Expenses

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Connecticut

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000837010

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

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

3.3 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). 05/12/2021

3.4 By what department or departments?
Connecticut .....

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 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

6.1 Has the 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]

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

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young
111 W Houston St Suite 1901
San Antonio, TX 78205

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Kyle Andrew Puffer, Vice President and Appointed Actuary
One Orange Way
Windsor, CT 06095

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 1,906
- 22.22 Amount paid as expenses ..... $ 1,065
- 22.23 Other amounts paid ..... $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 29,717

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 678,074,378

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 672,592,974
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 672,671,809
25.093	Total payable for securities lending reported on the liability page.	$ 672,671,809

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 47,000,000
26.28	On deposit with states	$ 13,744,014
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 49,377,404
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,002,789,636
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 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.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

29. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Wall Street New York, NY 10286

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U
Blackstone Alternative Asset Management L.P.	U
Pomona Management LLC	A
Voya Investment Management Co. LLC	A

29.0597 For those firms/individuals listed in the table for Question 29.05, 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]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
107580	Blackstone Alternative Asset Management L.P.	549300R4EZHU6DUS3S67	SEC	NO
148269	Pomona Management LLC	5493002H3ILGB6MTJE02	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [ ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		0
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		0	

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	23,307,236,377	25,347,741,183	2,040,504,806
31.2 Preferred stocks	260,683,048	262,907,952	2,224,904
31.3 Totals	23,567,919,425	25,610,649,135	2,042,729,710

31.4 Describe the sources or methods utilized in determining the fair values:

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ ]

35. 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]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 388,440

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	154,005
NAIC	199,186

39.1 Amount of payments for legal expenses, if any? ..... $ 863,576

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Nilan Johnson Lewis PA	265,041
Winget Spadafora & Schwartzberg LLP	243,215

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,000

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Kaempfer Crowell	3,000

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 2,042

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 984

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 2,042

1.65 Total incurred claims $ 984

1.66 Number of covered lives 1

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	7,984,348,397	16,099,901,828
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	13,142	13,800
2.5	Reserve Denominator	26,443,558,694	29,315,051,841
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 1,126,896

3.4 State the authority under which Separate Accounts are maintained:

Connecticut

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 0

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	0

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
			0	0	0	0

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 83,380,405

7.2 Total Incurred Claims ..... $ 180,674,024

7.3 Number of Covered Lives 87,716

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 639,978,525

9.22 Received ..... $ 289,469,243

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ 0

10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,543,773,472

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 2,918,540,290

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year 0.0 %
    27.12 Subsequent Years 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ 0
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	6,481,721	6,979,361	7,608,228	8,344,031	9,204,070
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	44,056	55,734	62,513	73,295	81,880
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	658,784	697,669	739,552	784,445	829,994
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	7,184,561	7,732,764	8,410,293	9,201,771	10,115,944
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	0	0	0	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	0	0	0	0	0
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(2,665,345,527)	219,607,440	71,999,811	90,505,560	75,217,172
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	10,649,693,923	15,880,294,387	12,279,614,879	12,163,112,582	12,517,237,985
18.1	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	7,984,348,396	16,099,901,827	12,351,614,689	12,253,618,143	12,592,455,157
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	31,819,748,334	34,023,971,619	32,880,597,366	32,294,765,715	30,730,244,792
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	29,587,731,500	31,983,646,369	30,875,725,185	30,294,744,723	28,937,523,553
23.	Aggregate life reserves (Page 3, Line 1)	26,708,277,907	29,609,894,404	26,941,951,876	26,715,847,188	25,909,887,353
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	899,024,897	1,005,625,988	1,097,899,903	936,694,130	337,421,965
26.	Asset valuation reserve (Page 3, Line 24.01)	492,199,508	394,650,062	355,299,825	284,840,042	295,604,176
27.	Capital (Page 3, Lines 29 and 30)	2,750,000	2,750,000	2,750,000	2,750,000	2,750,000
28.	Surplus (Page 3, Line 37)	2,229,266,834	2,037,575,249	2,002,122,181	1,997,270,992	1,789,971,239
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,413,014,419	2,553,817,094	839,065,707	1,274,330,454	483,272,688
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,724,216,342	2,434,975,311	2,360,172,006	2,284,861,034	2,088,325,415
31.	Authorized control level risk - based capital	248,829,761	235,253,166	236,310,650	233,587,467	230,789,767
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	75.1	76.5	75.7	76.0	75.4
33.	Stocks (Lines 2.1 and 2.2)	1.3	0.8	0.8	0.6	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.6	14.1	14.6	15.6	16.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.2	0.2	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	1.6	3.0	1.7	1.2	1.0
37.	Contract loans (Line 6)	0.7	0.7	0.8	0.8	0.8
38.	Derivatives (Page 2, Line 7)	1.0	1.0	1.1	0.6	0.8
39.	Other invested assets (Line 8)	4.3	3.4	3.3	2.7	2.4
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)	2.2	0.2	2.0	2.2	2.4
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	121,403,796	182,768,997	175,491,667	281,566,739	105,340,223
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	93,377,532	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	130,000,000	653,260,084	69,100,000	0	80,000,000
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	166,544,842	182,630,322	185,157,227	138,446,083	365,164,071
50.	Total of above Lines 44 to 49	511,326,170	1,018,659,403	429,748,894	420,012,822	550,504,294
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	69,100,000	0	80,000,000
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	109,987,325	31,514,479	22,001,754	15,980,231	9,967,966
53.	Total admitted assets (Page 2, Line 28, Col. 3)	129,485,476,709	122,240,382,954	112,248,435,722	100,327,002,300	104,542,944,436
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,564,927,695	1,577,063,022	1,506,610,777	1,481,253,983	1,408,987,194
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	25,724,722	(72,929,773)	(31,287,563)	(19,409,301)	(35,982,602)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(10,770,573)	24,206,232	49,677,452	(38,761,740)	15,017,961
57.	Total of above Lines 54, 55 and 56	1,579,881,844	1,528,339,481	1,525,000,666	1,423,082,942	1,388,022,554
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	16,431,795,496	17,130,854,017	15,148,579,931	14,120,633,393	12,245,199,711
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	0	0	0	0	0
61.	Increase in A & H reserves (Line 19, Col. 6)	0	0	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	9.6	4.5	6.2	6.0	5.9
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.9	6.3	7.2	7.3	7.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	0	0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	0	0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(123)	(329,887)	129,150	(332,865)	464,851
74.	Ordinary - individual annuities (Page 6, Col. 4)	(186,334,658)	160,024,858	12,809,360	(28,082,956)	(15,910,492)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	856,944	(1,695,118)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(28,110)	(44,579)	0	0	0
78.	Group annuities (Page 6, Col. 5)	954,782,953	329,434,213	343,825,585	418,034,312	242,391,694
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(3,656)	(1,637)	(1,215)	(1,446)	(1,276)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	(116,833,897)	0	5,968,239	5,587,165
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	768,416,406	372,249,072	356,762,879	396,442,228	230,836,824

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 4832 — NAIC Company Code 86509

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	76,965,680	0	5,614,411	0	82,580,091
2. Annuity considerations	29,548,961	0	12,170,506,497	0	12,200,055,458
3. Deposit-type contract funds	2,533,983	XXX	1,282,509,545	XXX	1,285,043,528
4. Other considerations	0	0	961,571,297	0	961,571,297
5. Totals (Sum of Lines 1 to 4)	109,048,624	0	14,420,201,751	0	14,529,250,375
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	176,240,863	0	8,736,940	0	184,977,802
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	93,646,489	0	525,233,518	0	618,880,007
12. Surrender values and withdrawals for life contracts	313,519,956	0	15,994,604,662	0	16,308,124,619
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	583,407,308	0	16,528,575,120	0	17,111,982,428
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	278	30,832,060	0	0	63	1,433,055	0	0	341	32,265,115
17. Incurred during current year	1,537	165,912,494	0	0	464	8,438,111	0	0	2,001	174,350,606
Settled during current year:										
18.1 By payment in full	1,587	174,642,249	0	0	457	8,625,372	0	0	2,044	183,267,621
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	1,587	174,642,249	0	0	457	8,625,372	0	0	2,044	183,267,621
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	2	83,556	0	0	2	83,556
18.6 Total settlements	1,587	174,642,249	0	0	459	8,708,928	0	0	2,046	183,351,177
19. Unpaid Dec. 31, current year (16+17-18.6)	228	22,102,305	0	0	68	1,162,238	0	0	296	23,264,543
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	73,998	6,842,393,515	0	(a) 0	20,607	697,666,799	0	0	94,605	7,540,060,313
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(5,498)	(494,669,594)	0	0	(1,234)	(38,884,821)	0	0	(6,732)	(533,554,415)
23. In force December 31 of current year	68,500	6,347,723,921	0	(a) 0	19,373	658,781,978	0	0	87,873	7,006,505,899

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	35,922	36,477	0	722,734	390,664
25.6 Totals (sum of Lines 25.1 to 25.5)	35,922	36,477	0	722,734	390,664
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	35,922	36,477	0	722,734	390,664

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	0	0	102,259	7,035,095	0	0	0	20,611	697,669	7,732,764
2.	Issued during year	0	0	0	0	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	15	351	0	0	0	6	148	499
5.	Increased during year (net)	0	0	0	256	0	0	0	0	258	514
6.	Subtotals, Lines 2 to 5	0	0	15	607	0	0	0	6	406	1,013
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	102,274	7,035,702	0	0	0	20,617	698,075	7,733,777
	Deductions during year:										
10.	Death	0	0	2,703	180,275	0	0	XXX	426	8,684	188,959
11.	Maturity	0	0	50	285	0	0	XXX	3	40	325
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	64	1,733	0	0	0	0	0	1,733
14.	Surrender	0	0	2,526	199,169	0	0	0	515	16,571	215,740
15.	Lapse	0	0	2,224	201,581	0	0	0	293	12,326	213,907
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	0	(163)	(73,118)	0	0	0	3	1,670	(71,448)
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	7,404	509,925	0	0	0	1,240	39,291	549,216
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	94,870	6,525,777	0	0	0	19,377	658,784	7,184,561
22.	Reinsurance ceded end of year	XXX	0	XXX	6,525,777	XXX	0	XXX	XXX	658,784	7,184,561
23.	Line 21 minus Line 22	XXX	0	XXX	0	XXX	(a) 0	XXX	XXX	0	0
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	0
25.	Other paid-up insurance	0	0	16,892	65,132
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	0	0
28.	Term policies - other	0	0	550	43,964
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	0
31.	Totals (Lines 27 to 30)	0	0	550	43,964
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	6	91
34.	Totals, whole life and endowment	0	0	94,274	6,481,721
35.	Totals (Lines 31 to 34)	0	0	94,830	6,525,776

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	0
37.	Ordinary	0	0	6,525,776	0
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	658,782	0
40.	Totals (Lines 36 to 39)	0	0	7,184,558	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	19,373	658,782

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	133,263

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

NONE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders including guaranteed insurability:
	47.1
	47.2

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	0	0	24,095	1,351,871	0	0	1,448	60,556
49.	Disability Income	0	0	0	0	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0 (a)	0	24,095 (a)	1,351,871	0 (a)	0	1,448 (a)	60,556

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	1,437	1,864	0	0
2.	Issued during year	84	26	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	54	0	0
5.	Total (Lines 1 to 4)	1,521	1,944	0	0
	Deductions during year:				
6.	Decreased (net)	124	197	0	0
7.	Reinsurance ceded	1,245	718	0	0
8.	Totals (Lines 6 and 7)	1,369	915	0	0
9.	In force end of year (line 5 minus line 8)	152	1,029	0	0
10.	Amount on deposit	0	(a) 34,049,574	0	(a) 0
11.	Income now payable	0	0	0	0
12.	Amount of income payable	(a) 2,633,242	(a) 5,423,668	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	5,192	81,466	43,658	2,462,728
2.	Issued during year	41	7,456	2,808	546,837
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	1,414	42	2,501	276
5.	Totals (Lines 1 to 4)	6,647	88,964	48,967	3,009,841
	Deductions during year:				
6.	Decreased (net)	276	8,825	3,399	322,087
7.	Reinsurance ceded	3,153	43,541	28,317	7,953
8.	Totals (Lines 6 and 7)	3,429	52,366	31,716	330,040
9.	In force end of year (line 5 minus line 8)	3,218	36,598	17,251	2,679,801
	Income now payable:				
10.	Amount of income payable	(a) 35,642,851	XXX	XXX	(a) 1,643,692
	Deferred fully paid:				
11.	Account balance	XXX	(a) 200,658,165	XXX	(a) 24,519,724
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 3,023,610,801	XXX	(a) 119,406,851,629

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XXX		XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX				XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3,264	0
2.	Issued during year	187	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	615	0
5.	Totals (Lines 1 to 4)	4,066	0
	Deductions During Year:		
6.	Decreased (net)	647	0
7.	Reinsurance ceded	2,785	0
8.	Totals (Lines 6 and 7)	3,432	0
9.	In force end of year (line 5 minus line 8)	634	0
10.	Amount of account balance	(a) 1,114,941,474	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	72,721,595
2.	Current year's realized pre-tax capital gains/(losses) of $ 477,359,814 transferred into the reserve net of taxes of $ 100,245,561	377,114,251
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(435,644,037)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	14,191,809
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(41,346,178)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	55,537,987

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	(36,499,315)	13,465,864	(18,312,727)	(41,346,178)
2.	2022	(8,938,806)	27,689,526	(40,376,289)	(21,625,569)
3.	2023	(2,247,137)	25,838,157	(38,174,149)	(14,583,129)
4.	2024	3,535,252	25,690,928	(34,843,763)	(5,617,583)
5.	2025	7,182,261	25,473,088	(30,961,195)	1,694,154
6.	2026	7,569,647	25,178,007	(26,749,347)	5,998,307
7.	2027	7,017,169	24,199,260	(24,284,920)	6,931,509
8.	2028	6,787,477	21,804,272	(22,750,856)	5,840,893
9.	2029	6,543,094	19,440,336	(21,324,867)	4,658,563
10.	2030	5,610,483	17,075,427	(19,879,517)	2,806,393
11.	2031	5,278,776	14,582,987	(18,099,352)	1,762,411
12.	2032	5,563,846	13,083,475	(16,501,937)	2,145,384
13.	2033	5,612,529	12,684,310	(15,355,048)	2,941,791
14.	2034	5,572,622	12,326,293	(14,171,037)	3,727,878
15.	2035	5,706,353	11,789,606	(12,924,986)	4,570,973
16.	2036	5,458,784	11,355,198	(11,763,328)	5,050,654
17.	2037	4,795,175	10,717,075	(10,640,960)	4,871,290
18.	2038	4,176,054	9,998,444	(9,731,148)	4,443,350
19.	2039	3,703,640	9,032,929	(8,614,026)	4,122,543
20.	2040	3,355,695	8,293,370	(7,729,378)	3,919,687
21.	2041	3,293,446	7,282,851	(6,635,966)	3,940,331
22.	2042	3,562,169	6,500,340	(5,846,413)	4,216,096
23.	2043	3,889,880	5,539,398	(4,936,885)	4,492,393
24.	2044	4,147,567	4,798,276	(4,234,466)	4,711,377
25.	2045	3,961,231	3,870,535	(3,339,614)	4,492,152
26.	2046	3,359,707	3,011,872	(2,461,511)	3,910,068
27.	2047	2,447,633	2,250,134	(1,764,762)	2,933,005
28.	2048	1,478,966	1,789,880	(1,399,440)	1,869,406
29.	2049	645,589	1,278,485	(997,301)	926,773
30.	2050	151,808	818,231	(638,741)	331,298
31.	2051 and Later	0	255,697	(200,108)	55,589
32.	Total (Lines 1 to 31)	72,721,595	377,114,251	(435,644,037)	14,191,809

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	232,661,089	40,989,729	273,650,818	0	120,999,244	120,999,244	394,650,062
2. Realized capital gains/(losses) net of taxes - General Account	(65,302,426)	34,328,303	(30,974,123)	10,768,284	85,093,200	95,861,484	64,887,361
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(2,509,372)	0	(2,509,372)	0	0	0	(2,509,372)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(17,535,349)	0	(17,535,349)	(4,434,165)	20,943,138	16,508,973	(1,026,376)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	42,274,313	7,345,740	49,620,053	0	818,124	818,124	50,438,176
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	189,588,254	82,663,772	272,252,027	6,334,119	227,853,705	234,187,825	506,439,851
9. Maximum reserve	217,922,380	38,572,826	256,495,206	20,652,728	222,578,581	243,231,309	499,726,515
10. Reserve objective	137,492,671	29,685,758	167,178,429	20,483,528	221,286,681	241,770,209	408,948,638
11. 20% of (Line 10 - Line 8)	(10,419,117)	(10,595,603)	(21,014,720)	2,829,882	(1,313,405)	1,516,477	(19,498,243)
12. Balance before transfers (Lines 8 + 11)	179,169,138	72,068,169	251,237,307	9,164,001	226,540,300	235,704,301	486,941,609
13. Transfers	38,753,242	(38,753,242)	0	3,961,720	(3,961,720)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	5,257,898	5,257,898	0	0	0	5,257,898
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	217,922,380	38,572,825	256,495,205	13,125,721	222,578,580	235,704,301	492,199,507

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	616,244,697	XXX	XXX	616,244,697	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	2,153,639,222	XXX	XXX	2,153,639,222	0.0005	1,076,820	0.0016	3,445,823	0.0033	7,107,009
2.2	1	NAIC Designation Category 1.B	2,389,542,473	XXX	XXX	2,389,542,473	0.0005	1,194,771	0.0016	3,823,268	0.0033	7,885,490
2.3	1	NAIC Designation Category 1.C	486,645,139	XXX	XXX	486,645,139	0.0005	243,323	0.0016	778,632	0.0033	1,605,929
2.4	1	NAIC Designation Category 1.D	1,487,881,962	XXX	XXX	1,487,881,962	0.0005	743,941	0.0016	2,380,611	0.0033	4,910,010
2.5	1	NAIC Designation Category 1.E	550,659,206	XXX	XXX	550,659,206	0.0005	275,330	0.0016	881,055	0.0033	1,817,175
2.6	1	NAIC Designation Category 1.F	2,069,608,442	XXX	XXX	2,069,608,442	0.0005	1,034,804	0.0016	3,311,374	0.0033	6,829,708
2.7	1	NAIC Designation Category 1.G	1,907,873,433	XXX	XXX	1,907,873,433	0.0005	953,937	0.0016	3,052,597	0.0033	6,295,982
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	11,045,849,877	XXX	XXX	11,045,849,877	XXX	5,522,925	XXX	17,673,360	XXX	36,451,305
3.1	2	NAIC Designation Category 2.A	3,040,761,989	XXX	XXX	3,040,761,989	0.0021	6,385,600	0.0064	19,460,877	0.0106	32,232,077
3.2	2	NAIC Designation Category 2.B	4,459,595,579	XXX	XXX	4,459,595,579	0.0021	9,365,151	0.0064	28,541,412	0.0106	47,271,713
3.3	2	NAIC Designation Category 2.C	3,118,549,303	XXX	XXX	3,118,549,303	0.0021	6,548,954	0.0064	19,958,716	0.0106	33,056,623
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	10,618,906,871	XXX	XXX	10,618,906,871	XXX	22,299,704	XXX	67,961,004	XXX	112,560,413
4.1	3	NAIC Designation Category 3.A	417,678,110	XXX	XXX	417,678,110	0.0099	4,135,013	0.0263	10,984,934	0.0376	15,704,697
4.2	3	NAIC Designation Category 3.B	137,649,382	XXX	XXX	137,649,382	0.0099	1,362,729	0.0263	3,620,179	0.0376	5,175,617
4.3	3	NAIC Designation Category 3.C	178,116,729	XXX	XXX	178,116,729	0.0099	1,763,356	0.0263	4,684,470	0.0376	6,697,189
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	733,444,220	XXX	XXX	733,444,220	XXX	7,261,098	XXX	19,289,583	XXX	27,577,503
5.1	4	NAIC Designation Category 4.A	47,488,108	XXX	XXX	47,488,108	0.0245	1,163,459	0.0572	2,716,320	0.0817	3,879,778
5.2	4	NAIC Designation Category 4.B	146,227,093	XXX	XXX	146,227,093	0.0245	3,582,564	0.0572	8,364,190	0.0817	11,946,753
5.3	4	NAIC Designation Category 4.C	13,595,647	XXX	XXX	13,595,647	0.0245	333,093	0.0572	777,671	0.0817	1,110,764
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	207,310,848	XXX	XXX	207,310,848	XXX	5,079,116	XXX	11,858,180	XXX	16,937,296
6.1	5	NAIC Designation Category 5.A	8,854,538	XXX	XXX	8,854,538	0.0630	557,836	0.1128	998,792	0.1880	1,664,653
6.2	5	NAIC Designation Category 5.B	9,322,784	XXX	XXX	9,322,784	0.0630	587,335	0.1128	1,051,610	0.1880	1,752,683
6.3	5	NAIC Designation Category 5.C	628,271	XXX	XXX	628,271	0.0630	39,581	0.1128	70,869	0.1880	118,115
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	18,805,593	XXX	XXX	18,805,593	XXX	1,184,752	XXX	2,121,271	XXX	3,535,451
7.	6	NAIC 6	66,472,629	XXX	XXX	66,472,629	0.0000	0	0.2370	15,754,013	0.2370	15,754,013
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	23,307,034,735	XXX	XXX	23,307,034,735	XXX	41,347,595	XXX	134,657,411	XXX	212,815,981
		PREFERRED STOCKS										
10.	1	Highest Quality	97,951,793	XXX	XXX	97,951,793	0.0005	48,976	0.0016	156,723	0.0033	323,241
11.	2	High Quality	162,731,255	XXX	XXX	162,731,255	0.0021	341,736	0.0064	1,041,480	0.0106	1,724,951
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	260,683,048	XXX	XXX	260,683,048	XXX	390,712	XXX	1,198,203	XXX	2,048,192

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C	201,642	XXX	XXX	201,642	0.0021	423	0.0064	1,291	0.0106	2,137
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	201,642	XXX	XXX	201,642	XXX	423	XXX	1,291	XXX	2,137
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	201,642	XXX	XXX	201,642	XXX	423	XXX	1,291	XXX	2,137
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	37,718,057	XXX	XXX	37,718,057	0.0005	18,859	0.0016	60,349	0.0033	124,470
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	37,718,057	XXX	XXX	37,718,057	XXX	18,859	XXX	60,349	XXX	124,470
34.		Total (Lines 9 + 17 + 25 + 33)	23,605,637,482	XXX	XXX	23,605,637,482	XXX	41,757,589	XXX	135,917,254	XXX	214,990,780

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,404,018,658	0	XXX	3,404,018,658	0.0011	3,744,421	0.0057	19,402,906	0.0074	25,189,738
44.		Commercial Mortgages - All Other - CM2 - High Quality	760,568,502	0	XXX	760,568,502	0.0040	3,042,274	0.0114	8,670,481	0.0149	11,332,471
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	52,007,616	0	XXX	52,007,616	0.0069	358,853	0.0200	1,040,152	0.0257	1,336,596
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	16,682,742	0	XXX	16,682,742	0.0120	200,193	0.0343	572,218	0.0428	714,021
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,233,277,517	0	XXX	4,233,277,517	XXX	7,345,740	XXX	29,685,758	XXX	38,572,826
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,233,277,517	0	XXX	4,233,277,517	XXX	7,345,740	XXX	29,685,758	XXX	38,572,826

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	5,136,016	XXX	XXX	5,136,016	0.0000	0	0.1580 (a)	811,491	0.1580 (a)	811,491
2.		Unaffiliated - Private	6,290,014	XXX	XXX	6,290,014	0.0000	0	0.1945	1,223,408	0.1945	1,223,408
3.		Federal Home Loan Bank	47,000,000	XXX	XXX	47,000,000	0.0000	0	0.0061	286,700	0.0097	455,900
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	93,377,532	XXX	XXX	93,377,532	0.0000	0	0.1945	18,161,930	0.1945	18,161,930
17.		Total Common Stock (Sum of Lines 1 through 16)	151,803,562	0	0	151,803,562	XXX	0	XXX	20,483,528	XXX	20,652,728
		REAL ESTATE										
18.		Home Office Property (General Account only)	56,324,073	0	0	56,324,073	0.0000	0	0.0912	5,136,755	0.0912	5,136,755
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	56,324,073	0	0	56,324,073	XXX	0	XXX	5,136,755	XXX	5,136,755
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	40,822,469	XXX	XXX	40,822,469	0.0005	20,411	0.0016	65,316	0.0033	134,714
31.	2	High Quality	228,589,297	XXX	XXX	228,589,297	0.0021	480,038	0.0064	1,462,972	0.0106	2,423,047
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	269,411,766	XXX	XXX	269,411,766	XXX	500,449	XXX	1,528,287	XXX	2,557,761
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	46,039,826	0	XXX	46,039,826	0.0069	317,675	0.0200	920,797	0.0257	1,183,224
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	46,039,826	0	XXX	46,039,826	XXX	317,675	XXX	920,797	XXX	1,183,224
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	46,039,826	0	XXX	46,039,826	XXX	317,675	XXX	920,797	XXX	1,183,224

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	819,554,358	XXX	XXX	819,554,358	0.0000	0	0.1945	159,403,323	0.1945	159,403,323
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	161,987,423	XXX	XXX	161,987,423	0.0000	0	0.1945	31,506,554	0.1945	31,506,554
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	981,541,781	XXX	XXX	981,541,781	XXX	0	XXX	190,909,876	XXX	190,909,876
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	24,681,631	0	0	24,681,631	0.0000	0	0.0912	2,250,965	0.0912	2,250,965
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	24,681,631	0	0	24,681,631	XXX	0	XXX	2,250,965	XXX	2,250,965
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
84.		Other Short-Term Invested Assets - Schedule DA	130,000,000	XXX	0	130,000,000	0.0000	0	0.1580	20,540,000	0.1580	20,540,000
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	130,000,000	XXX	0	130,000,000	XXX	0	XXX	20,540,000	XXX	20,540,000
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,451,675,004	0	0	1,451,675,004	XXX	818,124	XXX	216,149,925	XXX	217,441,825

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	440	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	440	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	440	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	440	0.0
11. Aggregate write-ins for deductions	2,117	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	2,117	0.0
12. Gain from underwriting before dividends or refunds	(2,557)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(2,557)	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(2,557)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(2,557)	0.0
DETAILS OF WRITE-INS																		
1101. Miscellaneous expense	2,117	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	2,117	0.0
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	2,117	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	2,117	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year									
2. Total prior year									
3. Increase									

NONE

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, December 31, prior year									
3.3 Line 3.1 minus Line 3.2									

NONE

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	36,025	0	0	0	0	0	0	0	36,025
2. Premiums earned	36,682	0	0	0	0	0	0	0	36,682
3. Incurred claims	390,664	0	0	0	0	0	0	0	390,664
4. Commissions	0	0	0	0	0	0	0	0	0

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	390,664	0	0	390,664
2. Beginning Claim Reserves and Liabilities	497,575	0	0	497,575
3. Ending Claim Reserves and Liabilities	165,505	0	0	165,505
4. Claims Paid	722,734	0	0	722,734
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	390,664	0	0	390,664
10. Beginning Claim Reserves and Liabilities	497,575	0	0	497,575
11. Ending Claim Reserves and Liabilities	165,505	0	0	165,505
12. Claims Paid	722,734	0	0	722,734
D. Net:				
13. Incurred Claims	0	0	0	0
14. Beginning Claim Reserves and Liabilities	0	0	0	0
15. Ending Claim Reserves and Liabilities	0	0	0	0
16. Claims Paid	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	0	0	0	0
18. Beginning Reserves and Liabilities	0	0	0	0
19. Ending Reserves and Liabilities	0	0	0	0
20. Paid Claims and Cost Containment Expenses	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates							0	0	0	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							0	0	0	0	0	0
60054	06-6033492	12/31/1988	Aetna Life Insurance Company	CT	CO/I	OL	178,051,861	122,549,043	1,792,077	1,814,142	0	0
60054	06-6033492	10/01/1998	Aetna Life Insurance Company	CT	CO/I	OA	0	33,108,706	0	0	0	0
0899999. General Account - U.S. Non-Affiliates							178,051,861	155,657,749	1,792,077	1,814,142	0	0
1099999. Total General Account - Non-Affiliates							178,051,861	155,657,749	1,792,077	1,814,142	0	0
1199999. Total General Account							178,051,861	155,657,749	1,792,077	1,814,142	0	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
60054	06-6033492	12/31/1998	Aetna Life Insurance Company	CT	CO/I	OA	0	5,921,188	3,380	0	0	0
1999999. Separate Accounts - U.S. Non-Affiliates							0	5,921,188	3,380	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	5,921,188	3,380	0	0	0
2299999. Total Separate Accounts							0	5,921,188	3,380	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							178,051,861	161,578,937	1,795,457	1,814,142	0	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							178,051,861	161,578,937	1,795,457	1,814,142	0	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
68365	04-2729166	09/15/2000	AXA REASSURANCE	NY	21,041	1,193
62308	06-0303370	07/01/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	128,238	1,558
62308	06-0303370	12/12/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	1,154,141	13,518
62308	06-0303370	12/21/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	0	2
62308	06-0303370	12/31/1995	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	0	35
62057	22-0832760	10/01/1998	Lincoln Life and Annuity Company of New York	NY	0	31,698,013
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	25,462,635	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	14,759,302	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	34,290,492	0
82627	06-0839705	07/01/1997	SWISS RE LIFE COMPANY AMERICA	NY	127,080	13,947
82627	06-0839705	01/01/1998	SWISS RE LIFE COMPANY AMERICA	NY	222,389	24,580
82627	06-0839705	09/15/1998	SWISS RE LIFE COMPANY AMERICA	NY	444,779	2,853
67423	22-3219879	01/01/2000	UBS Life Insurance Company USA	CA	464,176	0
0899999. Life and Annuity - U.S. Non-Affiliates					77,074,273	31,755,699
1099999. Total Life and Annuity - Non-Affiliates					77,074,273	31,755,699
1199999. Total Life and Annuity					77,074,273	31,755,699
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
71412	47-0246511	01/01/1991	Mutual of Omaha Insurance Company	NE	0	126,184
1999999. Accident and Health - U.S. Non-Affiliates					0	126,184
2199999. Total Accident and Health - Non-Affiliates					0	126,184
2299999. Total Accident and Health					0	126,184
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					77,074,273	31,881,883
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					77,074,273	31,881,883

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
68365	04-2729166	09/15/2000	AXA REASSURANCE	NY	YRT/I	VA	0	3,261	287,071	10,456	0	0	0	0
68365	04-2729166	09/16/2000	AXA REASSURANCE	NY	YRT/G	VA	0	403,868	845,523	106,305	0	0	0	0
62308	06-0303370	07/01/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	VA	0	823,859	779,181	43,585	0	0	0	0
62308	06-0303370	07/01/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/G	VA	0	3,307,061	4,940,292	70,418	0	0	0	0
62308	06-0303370	12/12/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	VA	0	572,957	1,641,702	30,311	0	0	0	0
62308	06-0303370	12/12/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/G	VA	0	6,569,197	3,671,080	139,879	0	0	0	0
62308	06-0303370	12/21/1994	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/G	VA	0	16,175	36,099	344	0	0	0	0
62308	06-0303370	12/31/1995	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	VA	0	53	0	3	0	0	0	0
62057	22-0832760	10/01/1998	Lincoln Life and Annuity Company of New York	NY	CO/I	OL	6,555,089,399	1,005,334,532	1,083,308,790	80,170,273	0	0	0	0
62057	22-0832760	10/01/1998	Lincoln Life and Annuity Company of New York	NY	CO/G	OL	629,471,601	102,231,858	104,416,437	5,620,689	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	FA	0	1,478,942,725	0	2,931,284,824	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	VA	0	172,127,353	0	263,497,560	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	FA	0	521,315,670	0	717,089,980	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	VA	0	18,607,775	0	23,357,398	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	OA	0	1,013,876,841	0	1,241,371,120	0	0	0	0
82627	06-0839705	07/01/1997	SWISS RE LIFE COMPANY AMERICA	NY	YRT/I	VA	0	48,597	236,358	3,619	0	0	0	0
82627	06-0839705	07/01/1997	SWISS RE LIFE COMPANY AMERICA	NY	YRT/G	VA	0	2,580,910	745,285	47,822	0	0	0	0
82627	06-0839705	01/01/1998	SWISS RE LIFE COMPANY AMERICA	NY	YRT/I	VA	0	903,685	1,025	67,290	0	0	0	0
82627	06-0839705	01/01/1998	SWISS RE LIFE COMPANY AMERICA	NY	YRT/G	VA	0	4,891,802	187,925	90,641	0	0	0	0
82627	06-0839705	09/15/1998	SWISS RE LIFE COMPANY AMERICA	NY	YRT/I	VA	0	134,889	1,045,431	10,044	0	0	0	0
82627	06-0839705	09/15/1998	SWISS RE LIFE COMPANY AMERICA	NY	YRT/G	VA	0	3,245,696	4,050,612	60,140	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	0	0
1199999. Total General Account Authorized							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	0	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
62057	22-0832760	10/01/1998	Lincoln Life and Annuity Company of New York	NY	MCO/I	OL	0	0	0	0	0	0	253,174,149	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	OA	0	0	0	0	0	0	664,048,469	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	OA	0	0	0	0	0	0	168,532,705	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	0	0	0	1,085,755,323	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	1,085,755,323	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	1,085,755,323	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
67423	22-3219879	01/01/2000	UBS Life Insurance Company USA	CA	MCO/I	OA	0	0	0	0	0	0	1,446,797	0
67423	22-3219879	01/01/2000	UBS Life Insurance Company USA	CA	MCO/G	OA	0	0	0	0	0	0	5,241,386	0
6499999. Separate Accounts - Unauthorized U.S. Non-Affiliates							0	0	0	0	0	0	6,688,183	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	6,688,183	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	6,688,183	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	VA	0	0	0	0	0	0	264,107,261	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	VA	0	0	0	0	0	0	18,135,582	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	VA	0	0	0	0	0	0	603,377,790	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/G	VA	0	0	0	0	0	0	0	0
7599999. Separate Accounts - Certified U.S. Non-Affiliates							0	0	0	0	0	0	885,620,633	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	885,620,633	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	885,620,633	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	1,978,064,139	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	1,978,064,139	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0	0
9999999 - Totals							7,184,561,000	4,335,938,764	1,206,192,811	5,263,072,701	0	0	1,978,064,139	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
71412	47-0246511	01/01/1991	Mutual of Omaha Insurance Company	NE	OTH/I	CMM	8,837	2,209	0	0	0	0	0
71412	47-0246511	01/01/1991	Mutual of Omaha Insurance Company	NE	OTH/I	MS	2,042	2,042	123	0	0	0	0
71412	47-0246511	01/01/1991	Mutual of Omaha Insurance Company	NE	OTH/I	LTC	25,145	8,891	920,642	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							36,025	13,142	920,765	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							36,025	13,142	920,765	0	0	0	0
1199999. Total General Account Authorized							36,025	13,142	920,765	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							36,025	13,142	920,765	0	0	0	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							36,025	13,142	920,765	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0
9999999 - Totals							36,025	13,142	920,765	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1099999. Total General Account - Life and Annuity Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1199999. Total General Account Life and Annuity				0	0	0	0	0	XXX	0	0	0	0	0
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				0	0	0	0	0	XXX	0	0	0	0	0
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
67423	22-3219879	01/01/2000	UBS Life Insurance Company USA	0	464,176	0	464,176	0		0	0	0	888,219	464,176
3199999. Separate Accounts - U.S. Non-Affiliates				0	464,176	0	464,176	0	XXX	0	0	0	888,219	464,176
3399999. Total Separate Accounts - Non-Affiliates				0	464,176	0	464,176	0	XXX	0	0	0	888,219	464,176
3499999. Total Separate Accounts				0	464,176	0	464,176	0	XXX	0	0	0	888,219	464,176
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	464,176	0	464,176	0	XXX	0	0	0	888,219	464,176
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals				0	464,176	0	464,176	0	XXX	0	0	0	888,219	464,176

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	5,263,109	(1,874,996)	277,755	(103,002)	335,988
2.	Commissions and reinsurance expense allowances	13,328	42,592	16,515	(22,166)	37,211
3.	Contract claims	468,191	184,726	186,149	196,021	215,506
4.	Surrender benefits and withdrawals for life contracts	218,059	48,804	57,888	78,464	82,605
5.	Dividends to policyholders and refunds to members	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	1,357,530	(1,023,463)	112,662	(169,846)	79,319
7.	Increase in aggregate reserve for life and accident and health contracts	2,892,091	(1,294,776)	36,699	(82,058)	(116,955)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,985	2,727	52,586	(132,346)	53,961
9.	Aggregate reserves for life and accident and health contracts	4,095,023	1,207,452	2,459,676	2,502,985	2,582,899
10.	Liability for deposit-type contracts	241,849	4,519	37,733	34,123	36,267
11.	Contract claims unpaid	31,882	40,877	27,251	35,871	27,354
12.	Amounts recoverable on reinsurance	77,074	1,127	1,684	46	72
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	708	3	3,565	2,354	4,682
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	1,071,581	953,547	1,003,195
19.	Letters of credit (L)	0	0	242,000	210,000	175,000
20.	Trust agreements (T)	0	0	0	0	98,147
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	31,032,493,219	21,694	31,032,514,913
2.	Reinsurance (Line 16)	92,124,865	(92,124,865)	0
3.	Premiums and considerations (Line 15)	(2,559,080)	4,984,939	2,425,859
4.	Net credit for ceded reinsurance	XXX	4,888,886,932	4,888,886,932
5.	All other admitted assets (balance)	697,689,329	12,984	697,702,313
6.	Total assets excluding Separate Accounts (Line 26)	31,819,748,334	4,801,781,684	36,621,530,018
7.	Separate Account assets (Line 27)	97,665,728,376	0	97,665,728,376
8.	Total assets (Line 28)	129,485,476,709	4,801,781,684	134,287,258,393
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	26,708,277,907	4,095,023,322	30,803,301,229
10.	Liability for deposit-type contracts (Line 3)	899,024,897	241,849,354	1,140,874,251
11.	Claim reserves (Line 4)	0	31,881,883	31,881,883
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	0	81,462	81,462
14.	Other contract liabilities (Line 9)	65,017,922	432,937,884	497,955,806
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	1,915,410,774	7,779	1,915,418,553
20.	Total liabilities excluding Separate Accounts (Line 26)	29,587,731,500	4,801,781,684	34,389,513,184
21.	Separate Account liabilities (Line 27)	97,665,728,376	0	97,665,728,376
22.	Total liabilities (Line 28)	127,253,459,875	4,801,781,684	132,055,241,559
23.	Capital & surplus (Line 38)	2,232,016,834	XXX	2,232,016,834
24.	Total liabilities, capital & surplus (Line 39)	129,485,476,709	4,801,781,684	134,287,258,393
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,095,023,322		
26.	Claim reserves	31,881,883		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	81,462		
29.	Liability for deposit-type contracts	241,849,354		
30.	Other contract liabilities	432,937,884		
31.	Reinsurance ceded assets	92,124,865		
32.	Other ceded reinsurance recoverables	(34,678)		
33.	Total ceded reinsurance recoverables	4,893,864,092		
34.	Premiums and considerations	4,984,939		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	(7,779)		
40.	Total ceded reinsurance payable/offsets	4,977,160		
41.	Total net credit for ceded reinsurance	4,888,886,932		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	708,843	79,384,240	0	0	80,093,083	50,224
2.	Alaska AK	L	39,960	16,548,867	0	0	16,588,827	0
3.	Arizona AZ	L	921,458	193,197,247	574	0	194,119,279	22,874
4.	Arkansas AR	L	1,037,197	59,142,224	0	6,091,835	66,271,256	69,442
5.	California CA	L	6,636,094	1,176,552,468	470	154,299,363	1,337,488,396	333,640
6.	Colorado CO	L	713,745	164,466,414	0	0	165,180,159	68,667
7.	Connecticut CT	L	2,295,731	557,004,877	0	536,664,781	1,095,965,388	795,620
8.	Delaware DE	L	451,107	34,868,104	0	8,230,829	43,550,040	45,430
9.	District of Columbia DC	L	119,965	34,784,932	0	11,206,932	46,111,830	0
10.	Florida FL	L	4,973,270	732,759,618	4,722	53,703	737,791,313	321,986
11.	Georgia GA	L	1,387,623	279,484,151	0	0	280,871,774	11,841
12.	Hawaii HI	L	606,613	12,416,938	0	26,015,496	39,039,047	68,198
13.	Idaho ID	L	103,906	28,828,172	0	0	28,932,078	0
14.	Illinois IL	L	2,440,461	503,407,781	0	43,276,887	549,125,129	231,093
15.	Indiana IN	L	1,102,263	247,093,664	0	0	248,195,927	0
16.	Iowa IA	L	538,540	104,204,073	0	0	104,742,613	139,455
17.	Kansas KS	L	1,972,067	103,030,727	0	0	105,002,794	43,381
18.	Kentucky KY	L	500,075	167,506,400	0	0	168,006,475	0
19.	Louisiana LA	L	735,531	228,966,346	0	0	229,701,877	6,104
20.	Maine ME	L	256,304	50,229,964	0	0	50,486,268	27,472
21.	Maryland MD	L	1,335,951	244,546,216	0	0	245,882,167	635,746
22.	Massachusetts MA	L	1,664,992	465,622,114	778	80,264,497	547,552,382	1,271,481,060
23.	Michigan MI	L	3,348,821	273,630,902	0	16,922,743	293,902,466	1,024,643
24.	Minnesota MN	L	10,454,006	255,018,823	0	0	265,472,830	86,801
25.	Mississippi MS	L	521,412	49,161,010	0	0	49,682,421	0
26.	Missouri MO	L	756,065	154,401,038	0	52,473,013	207,630,116	70,679
27.	Montana MT	L	57,079	9,115,824	0	0	9,172,903	0
28.	Nebraska NE	L	238,872	99,125,163	0	0	99,364,035	416,236
29.	Nevada NV	L	322,463	81,058,391	0	0	81,380,853	0
30.	New Hampshire NH	L	253,039	70,993,019	755	0	71,246,813	0
31.	New Jersey NJ	L	3,039,038	594,735,574	0	0	597,774,612	279,949
32.	New Mexico NM	L	231,374	29,487,944	495	0	29,719,813	0
33.	New York NY	L	10,218,442	1,224,193,756	23,590	20,329,124	1,254,764,912	1,088,314
34.	North Carolina NC	L	2,744,105	210,818,447	442	0	213,562,994	156,556
35.	North Dakota ND	L	131,695	6,874,949	0	0	7,006,644	0
36.	Ohio OH	L	2,249,830	702,305,125	0	0	704,554,955	315,615
37.	Oklahoma OK	L	440,277	78,361,444	0	0	78,801,721	0
38.	Oregon OR	L	367,544	188,646,644	0	0	189,014,188	132,756
39.	Pennsylvania PA	L	3,593,190	481,710,539	0	0	485,303,729	1,190,153
40.	Rhode Island RI	L	427,100	78,263,897	0	0	78,690,996	1,797,608
41.	South Carolina SC	L	823,362	113,048,371	1,581	0	113,873,314	0
42.	South Dakota SD	L	98,322	4,932,440	0	0	5,030,763	0
43.	Tennessee TN	L	1,238,501	241,537,358	2,131	0	242,777,990	1,128,067
44.	Texas TX	L	4,883,113	912,033,995	0	623,684	917,540,792	723,751
45.	Utah UT	L	1,218,074	52,308,738	0	0	53,526,811	35,275
46.	Vermont VT	L	150,782	15,379,306	385	0	15,530,473	0
47.	Virginia VA	L	1,983,297	235,874,869	0	5,118,410	242,976,577	693,739
48.	Washington WA	L	725,126	167,856,419	0	0	168,581,544	0
49.	West Virginia WV	L	240,196	42,720,200	0	0	42,960,396	79,863
50.	Wisconsin WI	L	729,495	326,566,099	0	0	327,295,594	308,817
51.	Wyoming WY	L	23,101	6,988,305	0	0	7,011,407	0
52.	American Samoa AS	N	0	23,375	0	0	23,375	0
53.	Guam GU	L	0	336,433	0	0	336,433	0
54.	Puerto Rico PR	L	17,726	1,128,864	0	0	1,146,590	1,162,471
55.	U.S. Virgin Islands VI	L	3,108	3,156,818	0	0	3,159,926	0
56.	Northern Mariana Islands MP	N	0	13,356	0	0	13,356	0
57.	Canada CAN	N	1,694	1,124,258	0	0	1,125,952	0
58.	Aggregate Other Alien OT	XXX	508,147	3,078,229	0	0	3,586,376	0
59.	Subtotal	XXX	82,580,091	12,200,055,458	35,922	961,571,297	13,244,242,769	1,285,043,528
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	1,626,626	0	0	0	1,626,626	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	84,206,717	12,200,055,458	35,922	961,571,297	13,245,869,395	1,285,043,528
96.	Plus reinsurance assumed	XXX	1,878,164	3,380	0	0	1,881,544	0
97	Totals (All Business)	XXX	86,084,882	12,200,058,838	35,922	961,571,297	13,247,750,939	1,285,043,528
98.	Less reinsurance ceded	XXX	86,084,882	3,598,431,161	35,922	0	3,684,551,965	234,257,961
99.	Totals (All Business) less Reinsurance Ceded	XXX	0	8,601,627,677	(c) 0	961,571,297	9,563,198,974	1,050,785,567
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	508,147	3,078,229	0	0	3,586,376	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	508,147	3,078,229	0	0	3,586,376	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:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 3

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums are allocated based on resident state. Where the data is not readily available, the plan sponsor's address is utilized to allocate premium.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	708,843	79,384,240	0	0	50,224	80,143,307
2. Alaska	AK	39,960	16,548,867	0	0	0	16,588,827
3. Arizona	AZ	921,458	193,197,247	0	574	22,874	194,142,153
4. Arkansas	AR	1,037,197	59,142,224	0	0	69,442	60,248,864
5. California	CA	6,636,094	1,176,552,468	0	470	333,640	1,183,522,672
6. Colorado	CO	713,745	164,466,414	0	0	68,667	165,248,826
7. Connecticut	CT	2,295,731	557,004,877	0	0	795,620	560,096,227
8. Delaware	DE	451,107	34,868,104	0	0	45,430	35,364,641
9. District of Columbia	DC	119,965	34,784,932	0	0	0	34,904,898
10. Florida	FL	4,973,270	732,759,618	0	4,811	321,986	738,059,684
11. Georgia	GA	1,387,623	279,484,151	0	0	11,841	280,883,615
12. Hawaii	HI	606,613	12,416,938	0	0	68,198	13,091,749
13. Idaho	ID	103,906	28,828,172	0	0	0	28,932,078
14. Illinois	IL	2,440,461	503,407,781	0	0	231,093	506,079,334
15. Indiana	IN	1,102,263	247,093,664	0	0	0	248,195,927
16. Iowa	IA	538,540	104,204,073	0	0	139,455	104,882,068
17. Kansas	KS	1,972,067	103,030,727	0	0	43,381	105,046,175
18. Kentucky	KY	500,075	167,506,400	0	0	0	168,006,475
19. Louisiana	LA	735,531	228,966,346	0	0	6,104	229,707,981
20. Maine	ME	256,304	50,229,964	0	0	27,472	50,513,741
21. Maryland	MD	1,335,951	244,546,216	0	0	635,746	246,517,912
22. Massachusetts	MA	1,664,992	465,622,114	0	778	1,271,481,060	1,738,768,944
23. Michigan	MI	3,348,821	273,630,902	0	0	1,024,643	278,004,367
24. Minnesota	MN	10,454,006	255,018,823	0	0	86,801	265,559,631
25. Mississippi	MS	521,412	49,161,010	0	0	0	49,682,421
26. Missouri	MO	756,065	154,401,038	0	0	70,679	155,227,782
27. Montana	MT	57,079	9,115,824	0	0	0	9,172,903
28. Nebraska	NE	238,872	99,125,163	0	0	416,236	99,780,271
29. Nevada	NV	322,463	81,058,391	0	0	0	81,380,853
30. New Hampshire	NH	253,039	70,993,019	0	755	0	71,246,813
31. New Jersey	NJ	3,039,038	594,735,574	0	0	279,949	598,054,561
32. New Mexico	NM	231,374	29,487,944	0	495	0	29,719,813
33. New York	NY	10,218,442	1,224,193,756	0	14,752	1,088,314	1,235,515,264
34. North Carolina	NC	2,744,105	210,818,447	0	442	156,556	213,719,550
35. North Dakota	ND	131,695	6,874,949	0	0	0	7,006,644
36. Ohio	OH	2,249,830	702,305,125	0	0	315,615	704,870,570
37. Oklahoma	OK	440,277	78,361,444	0	0	0	78,801,721
38. Oregon	OR	367,544	188,646,644	0	0	132,756	189,146,944
39. Pennsylvania	PA	3,593,190	481,710,539	0	0	1,190,153	486,493,883
40. Rhode Island	RI	427,100	78,263,897	0	0	1,797,608	80,488,604
41. South Carolina	SC	823,362	113,048,371	0	1,581	0	113,873,314
42. South Dakota	SD	98,322	4,932,440	0	0	0	5,030,763
43. Tennessee	TN	1,238,501	241,537,358	0	0	1,128,067	243,903,926
44. Texas	TX	4,883,113	912,033,995	0	0	723,751	917,640,859
45. Utah	UT	1,218,074	52,308,738	0	0	35,275	53,562,087
46. Vermont	VT	150,782	15,379,306	0	385	0	15,530,473
47. Virginia	VA	1,983,297	235,874,869	0	0	693,739	238,551,905
48. Washington	WA	725,126	167,856,419	0	0	0	168,581,544
49. West Virginia	WV	240,196	42,720,200	0	0	79,863	43,040,259
50. Wisconsin	WI	729,495	326,566,099	0	0	308,817	327,604,411
51. Wyoming	WY	23,101	6,988,305	0	0	0	7,011,407
52. American Samoa	AS	0	23,375	0	0	0	23,375
53. Guam	GU	0	336,433	0	0	0	336,433
54. Puerto Rico	PR	17,726	1,128,864	0	0	1,162,471	2,309,061
55. U.S. Virgin Islands	VI	3,108	3,156,818	0	0	0	3,159,926
56. Northern Mariana Islands	MP	0	13,356	0	0	0	13,356
57. Canada	CAN	1,694	1,124,258	0	0	0	1,125,952
58. Aggregate Other Alien	OT	508,147	3,078,229	0	0	0	3,586,376
59. Total		82,580,091	12,200,055,458	0	25,042	1,285,043,528	13,567,704,119

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
Voya Custom Investments LLC		27-2278894		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-003294		NH
ILICA LLC		06-1067464		CT
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP I LP		87-1885741		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya TALF GP LLC				DE
Voya TALF Opportunity Fund LP				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Investment Management Services (UK) Limited				GBR
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Voya Special Investments, Inc.		85-1775946		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
VFI SLK Global Services Private Limited				IND
Voya Special Investments, Inc.		85-1775946		DE

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)	*
4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	

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 *
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	NO	

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 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	DS	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	DS	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	

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 *
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	DS	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL						Voya TALF GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	DE	NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
67105	41-0451140	ReliaStar Life Insurance Company	(10,112,289)	42,255,916	0	0	0	0		0	32,143,627	(973,368,524)
61360	53-0242530	ReliaStar Life Insurance Company of New York	0	0	0	0	0	0		0	0	973,368,524
	46-3607309	Roaring River IV Holding, LLC	(41,448,368)	149,546,209	0	0	0	0		0	108,097,841	0
15365	80-0955075	Roaring River IV, LLC	35,000,000	53,584,278	0	0	0	0		0	88,584,278	0
13583	26-3355951	Roaring River, LLC	10,112,289	103,646,219	0	0	0	0		0	113,758,508	0
68713	84-0499703	Security Life of Denver Insurance Company	6,448,368	(122,279,804)	0	0	0	0		0	(115,831,436)	0
	52-1222820	Voya Financial Inc.	0	(80,850,683)	0	0	0	0		0	(80,850,683)	0
	06-1375177	Voya Financial Partners	85,000,000	0	0	0	0	0		0	85,000,000	0
	02-0488491	Voya Holdings Inc.	(552,000,000)	(38,874,945)	0	0	0	0		0	(590,874,945)	0
	04-3516284	Voya Institutional Plan Services, LLC	0	(75,000,000)	0	0	0	0		0	(75,000,000)	0
	22-1862786	Voya Retirement Advisors, LLC	20,000,000	(5,000,000)	0	0	0	0		0	15,000,000	0
86509	71-0294708	Voya Retirement Insurance and Annuity Company	447,000,000	(27,027,191)	0	0	0	0		0	419,972,809	0
9999999 Control Totals			0	(1)	0	0	0	0	XXX	0	(1)	0

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
ReliaStar Life Insurance Company	Voya Holdings Inc.	100.000	NO	Voya Financial, Inc.	ReliaStar Life Insurance Company	100.000	NO
ReliaStar Life Insurance Company of New York	ReliaStar Life Insurance Company	100.000	NO	Voya Financial, Inc.	ReliaStar Life Insurance Company of New York	100.000	NO
Voya Retirement Insurance and Annuity Company	Voya Holdings Inc.	100.000	NO	Voya Financial, Inc.	Voya Retirement Insurance and Annuity Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	YES
20.	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 by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



13. Participating Opinion for Exhibit 5 [Document Identifier 371]



15. Actuarial Opinion on X-Factors [Document Identifier 442]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



34. VM-20 Reserves Supplement [Document Identifier 456]



35. Health Care Receivables Supplement [Document Identifier 470]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]



46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Unclaimed property	9,750,139	10,293,065
2505.	Suspense and clearing accounts	5,493,405	8,058,810
2506.	Miscellaneous liabilities	4,765,651	5,850,276
2507.	Derivative payable	3,961,328	1,547,745
2508.	Liability of other post-employment benefits	(3,511,612)	(4,035,653)
2597.	Summary of remaining write-ins for Line 25 from overflow page	20,458,911	21,714,243

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Gains released from IMR	(435,644,035)	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	(435,644,035)	0

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Amortization of other post-employment benefits	(1,258,041)	(1,255,668)
5305.	Prior Period Adjustments	(31,729,357)	0
5397.	Summary of remaining write-ins for Line 53 from overflow page	(32,987,398)	(1,255,668)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Gains released from IMR	(435,644,034)	0	0	(248,933,007)	(186,711,027)	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(435,644,034)	0	0	(248,933,007)	(186,711,027)	0	0	0	0

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Gains released from IMR	(186,711,027)	0	0	(1,950,129)	(12,254,647)	(172,506,251)	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(186,711,027)	0	0	(1,950,129)	(12,254,647)	(172,506,251)	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	616,244,697	1.985	616,244,697	0	616,244,697	1.986
	1.02 All other governments	278,863,126	0.898	278,863,126	0	278,863,126	0.899
	1.03 U.S. states, territories and possessions, etc. guaranteed	269,507,278	0.868	269,507,278	0	269,507,278	0.868
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	423,251,890	1.364	423,251,890	0	423,251,890	1.364
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,063,879,671	9.871	3,063,879,671	0	3,063,879,671	9.873
	1.06 Industrial and miscellaneous	18,394,349,747	59.262	18,394,349,747	0	18,394,349,747	59.274
	1.07 Hybrid securities	16,618,473	0.054	16,618,473	0	16,618,473	0.054
	1.08 Parent, subsidiaries and affiliates	121,403,796	0.391	121,403,796	0	121,403,796	0.391
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	122,916,075	0.396	122,916,075	0	122,916,075	0.396
	1.11 Total long-term bonds	23,307,034,753	75.089	23,307,034,753	0	23,307,034,753	75.105
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	260,683,048	0.840	260,683,048	0	260,683,048	0.840
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	260,683,048	0.840	260,683,048	0	260,683,048	0.840
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,123,798	0.017	5,123,798	0	5,123,798	0.017
	3.02 Industrial and miscellaneous Other (Unaffiliated)	53,290,014	0.172	53,290,014	0	53,290,014	0.172
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	93,377,532	0.301	93,377,532	0	93,377,532	0.301
	3.05 Mutual funds	12,218	0.000	12,218	0	12,218	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	151,803,562	0.489	151,803,562	0	151,803,562	0.489
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	4,233,277,520	13.639	4,233,277,520	0	4,233,277,520	13.641
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	4,233,277,520	13.639	4,233,277,520	0	4,233,277,520	13.641
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	56,324,073	0.181	56,324,073	0	56,324,073	0.182
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	56,324,073	0.181	56,324,073	0	56,324,073	0.182
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	65,532,529	0.211	65,532,529	0	65,532,529	0.211
	6.02 Cash equivalents (Schedule E, Part 2)	310,500,000	1.000	310,500,000	672,671,809	983,171,809	3.168
	6.03 Short-term investments (Schedule DA)	130,201,643	0.419	130,201,643	0	130,201,643	0.420
	6.04 Total cash, cash equivalents and short-term investments	506,234,172	1.631	506,234,171	672,671,809	1,178,905,980	3.799
7.	Contract loans	212,986,556	0.686	211,010,816	0	211,010,816	0.680
8.	Derivatives (Schedule DB)	298,039,348	0.960	298,039,348	0	298,039,348	0.960
9.	Other invested assets (Schedule BA)	1,326,232,424	4.273	1,321,675,005	0	1,321,675,005	4.259
10.	Receivables for securities	13,720,969	0.044	13,720,969	0	13,720,969	0.044
11.	Securities Lending (Schedule DL, Part 1)	672,671,809	2.167	672,671,809	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	18,163	0.000	18,163	0	18,163	0.000
13.	Total invested assets	31,039,026,397	100.000	31,032,493,238	672,671,809	31,032,493,238	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		57,817,820
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	748,110	748,110
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,241,857	
	8.2 Totals, Part 3, Column 9	0	2,241,857
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		56,324,073
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		56,324,073

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,693,657,994
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	658,442,652	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	31,354,324	689,796,976
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		396,419
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		43,453,548
7.	Deduct amounts received on disposals, Part 3, Column 15		1,194,027,065
8.	Deduct amortization of premium and mortgage interest points and commitment fees		352
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	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)		4,233,277,520
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		4,233,277,520
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,233,277,520

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,146,024,717
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	165,797,953	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	243,069,569	408,867,521
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		1
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	27,163,559	
	5.2 Totals, Part 3, Column 9	0	27,163,559
6.	Total gain (loss) on disposals, Part 3, Column 19		107,728,664
7.	Deduct amounts received on disposals, Part 3, Column 16		361,674,095
8.	Deduct amortization of premium and depreciation		1,208,936
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(653,257)	
	9.2 Totals, Part 3, Column 14	0	(653,257)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	15,753	15,753
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,326,232,421
12.	Deduct total nonadmitted amounts		4,557,419
13.	Statement value at end of current period (Line 11 minus Line 12)		1,321,675,002

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		25,672,707,728
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,661,744,408
3.	Accrual of discount		59,320,347
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	129,810	
	4.2. Part 2, Section 1, Column 15	12,066,006	
	4.3. Part 2, Section 2, Column 13	12,911,314	
	4.4. Part 4, Column 11	(4,797,482)	20,309,648
5.	Total gain (loss) on disposals, Part 4, Column 19		590,175,017
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,803,554,406
7.	Deduct amortization of premium		410,128,383
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(21,119,253)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	(189,164)	
	8.4. Part 4, Column 15	(8,291,918)	(29,600,335)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	75,708,930	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	185,267	
	9.4. Part 4, Column 13	9,240	75,903,437
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		34,450,783
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		23,719,521,370
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		23,719,521,370

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	616,244,697	715,425,064	619,583,958	607,141,990
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	278,863,126	301,344,286	283,154,329	273,159,714
	4.	Totals	895,107,823	1,016,769,350	902,738,287	880,301,704
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	269,507,278	295,769,931	276,243,218	248,968,467
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	423,251,890	478,826,995	438,202,809	373,374,383
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,063,879,671	3,238,323,519	3,051,846,535	2,008,794,030
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	13,110,594,922	14,380,591,881	13,149,918,434	12,600,052,851
	9.	Canada	454,282,690	524,135,912	455,832,030	446,323,146
	10.	Other Countries	4,969,006,683	5,291,155,777	4,962,452,802	4,993,903,267
	11.	Totals	18,533,884,295	20,195,883,570	18,568,203,266	18,040,279,264
Parent, Subsidiaries and Affiliates	12.	Totals	121,403,796	121,967,057	122,845,367	130,536,958
	13.	Total Bonds	23,307,034,753	25,347,540,422	23,360,079,482	21,682,254,806
PREFERRED STOCKS	14.	United States	260,683,048	262,907,952	251,081,992	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	260,683,048	262,907,952	251,081,992	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	260,683,048	262,907,952	251,081,992	
COMMON STOCKS	20.	United States	51,651,552	51,651,552	51,451,113	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	6,774,478	6,774,478	7,700,422	
	23.	Totals	58,426,030	58,426,030	59,151,535	
Parent, Subsidiaries and Affiliates	24.	Totals	93,377,532	93,377,532	79,840,000	
	25.	Total Common Stocks	151,803,562	151,803,562	138,991,535	
	26.	Total Stocks	412,486,610	414,711,514	390,073,527	
	27.	Total Bonds and Stocks	23,719,521,363	25,762,251,936	23,750,153,009	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	12,682,835	178,223,678	408,922,787	16,415,397	XXX	616,244,697	2.6	602,321,549	2.4	616,244,697	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	12,682,835	178,223,678	408,922,787	16,415,397	XXX	616,244,697	2.6	602,321,549	2.4	616,244,697	0
2. All Other Governments												
2.1 NAIC 1	12,133,555	4,988,018	37,438,078	2,237,355	33,384,536	XXX	90,181,542	0.4	98,089,378	0.4	10,029,530	80,152,012
2.2 NAIC 2	1,677,878	21,125,628	51,018,291	23,717,873	40,656,823	XXX	138,196,493	0.6	183,570,449	0.7	49,379,256	88,817,237
2.3 NAIC 3	6,083,417	0	13,068,168	20,848,639	5,761,661	XXX	45,761,885	0.2	25,873,590	0.1	35,652,468	10,109,417
2.4 NAIC 4	0	0	1,895,673	1,338,825	1,488,706	XXX	4,723,204	0.0	5,134,429	0.0	4,723,203	1
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	19,894,850	26,113,646	103,420,210	48,142,692	81,291,726	XXX	278,863,124	1.2	312,667,846	1.2	99,784,457	179,078,667
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,072,881	19,095,526	59,442,274	90,668,722	61,463,286	XXX	232,742,689	1.0	224,793,175	0.9	232,742,689	0
3.2 NAIC 2	127,452	4,149,985	12,274,652	13,233,830	6,023,884	XXX	35,809,803	0.2	27,751,735	0.1	35,809,803	0
3.3 NAIC 3	0	0	139,180	815,605	0	XXX	954,785	0.0	960,808	0.0	954,785	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,200,333	23,245,511	71,856,106	104,718,157	67,487,170	XXX	269,507,277	1.2	253,505,718	1.0	269,507,277	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,720,581	34,655,492	85,016,155	166,199,737	110,715,232	XXX	400,307,197	1.7	388,898,751	1.5	400,307,197	0
4.2 NAIC 2	0	4,635,186	837,527	6,333,617	11,008,363	XXX	22,814,693	0.1	28,839,362	0.1	22,332,756	481,937
4.3 NAIC 3	130,000	0	0	0	0	XXX	130,000	0.0	0	0.0	130,000	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,850,581	39,290,678	85,853,682	172,533,354	121,723,595	XXX	423,251,890	1.8	417,738,113	1.6	422,769,953	481,937
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,320,220	283,779,229	684,346,635	827,736,958	1,259,696,629	XXX	3,063,879,671	13.1	3,329,300,717	13.1	2,947,541,747	116,337,924
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	163,748,582	0.6	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	63,666,537	0.3	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	8,320,220	283,779,229	684,346,635	827,736,958	1,259,696,629	XXX	3,063,879,671	13.1	3,556,715,836	14.0	2,947,541,747	116,337,924

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	177,016,626	1,781,023,988	1,957,653,555	1,615,763,059	1,629,258,348	XXX	7,160,715,576	30.7	8,346,694,664	32.8	2,805,626,433	4,355,089,143
6.2 NAIC 2	253,638,389	2,239,971,379	2,741,826,681	3,275,093,372	1,856,184,483	XXX	10,366,714,304	44.5	10,444,521,063	41.1	4,985,135,530	5,381,578,774
6.3 NAIC 3	24,183,021	222,217,524	265,619,208	86,321,680	32,538,288	XXX	630,879,721	2.7	839,219,158	3.3	208,344,732	422,534,989
6.4 NAIC 4	544,279	105,263,256	35,555,796	17,002,773	202,496	XXX	158,568,600	0.7	250,643,143	1.0	30,270,858	128,297,742
6.5 NAIC 5	8,324,164	3,228	0	2,873,142	0	XXX	11,200,534	0.0	8,457,923	0.0	2,982,816	8,217,718
6.6 NAIC 6	120,965	22,186,625	43,083,642	948,630	132,768	XXX	66,472,630	0.3	1,385,886	0.0	1,069,595	65,403,035
6.7 Totals	463,827,444	4,370,666,000	5,043,738,882	4,998,002,656	3,518,316,383	XXX	18,394,551,365	78.9	19,890,921,837	78.2	8,033,429,964	10,361,121,401
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	8,661,428	0	6,000,000	XXX	14,661,428	0.1	25,651,659	0.1	14,661,428	0
7.3 NAIC 3	0	0	0	0	1,957,045	XXX	1,957,045	0.0	8,614,455	0.0	0	1,957,045
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	8,661,428	0	7,957,045	XXX	16,618,473	0.1	34,266,114	0.1	14,661,428	1,957,045
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	3,300,000	30,794,729	63,928,462	0	0	XXX	98,023,191	0.4	155,748,028	0.6	0	98,023,191
8.2 NAIC 2	0	2,413,000	4,713,859	0	0	XXX	7,126,859	0.0	8,322,058	0.0	0	7,126,859
8.3 NAIC 3	0	1,758,942	2,119,244	0	0	XXX	3,878,186	0.0	4,958,971	0.0	0	3,878,186
8.4 NAIC 4	0	1,408,929	5,583,219	0	0	XXX	6,992,148	0.0	7,336,946	0.0	0	6,992,148
8.5 NAIC 5	0	951,288	4,432,121	0	0	XXX	5,383,409	0.0	6,402,999	0.0	0	5,383,409
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	3,300,000	37,326,888	80,776,905	0	0	XXX	121,403,793	0.5	182,769,002	0.7	0	121,403,793
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	11,862,332	21,922,600	0	0	0	XXX	33,784,932	0.1	37,639,792	0.1	0	33,784,932
10.3 NAIC 3	1,977,070	23,566,080	24,339,449	0	0	XXX	49,882,599	0.2	54,801,995	0.2	0	49,882,599
10.4 NAIC 4	7,745,918	26,062,955	3,218,021	0	0	XXX	37,026,894	0.2	79,072,230	0.3	0	37,026,894
10.5 NAIC 5	2,221,651	0	0	0	0	XXX	2,221,651	0.0	9,660,938	0.0	0	2,221,651
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	23,806,971	71,551,635	27,557,470	0	0	XXX	122,916,076	0.5	181,174,955	0.7	0	122,916,076

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 206,563,863	2,167,019,817	3,066,048,837	3,111,528,618	3,110,933,428	0	11,662,094,563	50.0	XXX	XXX	7,012,492,293	4,649,602,270
11.2 NAIC 2	(d) 267,306,051	2,294,217,778	2,819,332,438	3,318,378,692	1,919,873,553	0	10,619,108,512	45.6	XXX	XXX	5,107,318,773	5,511,789,739
11.3 NAIC 3	(d) 32,373,508	247,542,546	305,285,249	107,985,924	40,256,994	0	733,444,221	3.1	XXX	XXX	245,081,985	488,362,236
11.4 NAIC 4	(d) 8,290,197	132,735,140	46,252,709	18,341,598	1,691,202	0	207,310,846	0.9	XXX	XXX	34,994,061	172,316,785
11.5 NAIC 5	(d) 10,545,815	954,516	4,432,121	2,873,142	0	0	(c) 18,805,594	0.1	XXX	XXX	2,982,816	15,822,778
11.6 NAIC 6	(d) 120,965	22,186,625	43,083,642	948,630	132,768	0	(c) 66,472,630	0.3	XXX	XXX	1,069,595	65,403,035
11.7 Totals	525,200,399	4,864,656,422	6,284,434,996	6,560,056,604	5,072,887,945	0	(b) 23,307,236,366	100.0	XXX	XXX	12,403,939,523	10,903,296,843
11.8 Line 11.7 as a % of Col. 7	2.3	20.9	27.0	28.1	21.8	0.0	100.0	XXX	XXX	XXX	53.2	46.8
12. Total Bonds Prior Year												
12.1 NAIC 1	442,749,875	1,752,008,404	3,783,222,735	3,511,129,941	3,656,735,307	0	XXX	XXX	13,145,846,262	51.7	7,862,820,863	5,283,025,399
12.2 NAIC 2	556,265,254	2,245,425,783	3,685,945,008	2,471,042,784	1,961,365,871	0	XXX	XXX	10,920,044,700	42.9	4,975,395,333	5,944,649,367
12.3 NAIC 3	63,679,365	298,620,371	393,612,727	144,799,715	97,383,336	0	XXX	XXX	998,095,514	3.9	453,429,353	544,666,161
12.4 NAIC 4	2,832,407	158,008,459	161,822,464	14,446,491	5,076,927	0	XXX	XXX	342,186,748	1.3	32,122,045	310,064,703
12.5 NAIC 5	7,915,614	4,662,964	3,510,942	8,432,340	0	0	XXX	XXX	(c) 24,521,860	0.1	8,168,013	16,353,847
12.6 NAIC 6	0	70,922	0	1,123,743	191,221	0	XXX	XXX	(c) 1,385,886	0.0	1,123,743	262,143
12.7 Totals	1,073,442,515	4,458,796,903	8,028,113,876	6,150,975,014	5,720,752,662	0	XXX	XXX	(b) 25,432,080,970	100.0	13,333,059,350	12,099,021,620
12.8 Line 12.7 as a % of Col. 9	4.2	17.5	31.6	24.2	22.5	0.0	XXX	XXX	100.0	XXX	52.4	47.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	52,555,867	1,062,993,220	1,350,604,391	2,454,062,413	2,092,276,401	0	7,012,492,292	30.1	7,862,820,863	30.9	7,012,492,292	XXX
13.2 NAIC 2	22,183,870	502,303,403	661,623,892	2,294,747,700	1,626,459,909	0	5,107,318,774	21.9	4,975,395,333	19.6	5,107,318,774	XXX
13.3 NAIC 3	130,000	33,391,915	112,459,709	63,565,120	35,535,241	0	245,081,985	1.1	453,429,353	1.8	245,081,985	XXX
13.4 NAIC 4	0	12,999,368	2,289,738	18,013,753	1,691,202	0	34,994,061	0.2	32,122,045	0.1	34,994,061	XXX
13.5 NAIC 5	137,774	3,228	0	2,841,815	0	0	2,982,817	0.0	8,168,013	0.0	2,982,817	XXX
13.6 NAIC 6	120,965	0	0	948,630	0	0	1,069,595	0.0	1,123,743	0.0	1,069,595	XXX
13.7 Totals	75,128,476	1,611,691,134	2,126,977,730	4,834,179,431	3,755,962,753	0	12,403,939,524	53.2	13,333,059,350	52.4	12,403,939,524	XXX
13.8 Line 13.7 as a % of Col. 7	0.6	13.0	17.1	39.0	30.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.3	6.9	9.1	20.7	16.1	0.0	53.2	XXX	XXX	XXX	53.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	154,007,996	1,104,026,597	1,715,444,446	657,466,205	1,018,657,027	0	4,649,602,271	19.9	5,283,025,399	20.8	XXX	4,649,602,271
14.2 NAIC 2	245,122,181	1,791,914,375	2,157,708,546	1,023,630,992	293,413,644	0	5,511,789,738	23.6	5,944,649,367	23.4	XXX	5,511,789,738
14.3 NAIC 3	32,243,508	214,150,631	192,825,540	44,420,804	4,721,753	0	488,362,236	2.1	544,666,161	2.1	XXX	488,362,236
14.4 NAIC 4	8,290,197	119,735,772	43,962,971	327,845	0	0	172,316,785	0.7	310,064,703	1.2	XXX	172,316,785
14.5 NAIC 5	10,408,041	951,288	4,432,121	31,327	0	0	15,822,777	0.1	16,353,847	0.1	XXX	15,822,777
14.6 NAIC 6	0	22,186,625	43,083,642	0	132,768	0	65,403,035	0.3	262,143	0.0	XXX	65,403,035
14.7 Totals	450,071,923	3,252,965,288	4,157,457,266	1,725,877,173	1,316,925,192	0	10,903,296,842	46.8	12,099,021,620	47.6	XXX	10,903,296,842
14.8 Line 14.7 as a % of Col. 7	4.1	29.8	38.1	15.8	12.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.9	14.0	17.8	7.4	5.7	0.0	46.8	XXX	XXX	XXX	XXX	46.8

(a) Includes $ 5,097,293,907 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 243,844,615 current year of bonds with Z designations and $ 343,466,946 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 9,291,457 current year, $ 10,385,330 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 201,642 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	12,682,835	178,162,708	403,014,711	16,415,397	XXX	610,275,651	2.6	593,930,825	2.3	610,275,651	0
1.02 Residential Mortgage-Backed Securities	0	0	60,970	5,908,076	0	XXX	5,969,046	0.0	8,390,724	0.0	5,969,046	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	12,682,835	178,223,678	408,922,787	16,415,397	XXX	616,244,697	2.6	602,321,549	2.4	616,244,697	0
2. All Other Governments												
2.01 Issuer Obligations	19,894,850	26,113,647	103,420,211	48,142,692	81,291,725	XXX	278,863,125	1.2	312,667,846	1.2	99,784,457	179,078,668
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	19,894,850	26,113,647	103,420,211	48,142,692	81,291,725	XXX	278,863,125	1.2	312,667,846	1.2	99,784,457	179,078,668
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,200,333	23,245,511	71,856,105	104,718,157	67,487,170	XXX	269,507,276	1.2	253,505,719	1.0	269,507,277	(1)
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	2,200,333	23,245,511	71,856,105	104,718,157	67,487,170	XXX	269,507,276	1.2	253,505,719	1.0	269,507,277	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,850,581	39,290,678	85,853,682	172,533,354	121,723,595	XXX	423,251,890	1.8	417,738,114	1.6	422,769,952	481,938
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,850,581	39,290,678	85,853,682	172,533,354	121,723,595	XXX	423,251,890	1.8	417,738,114	1.6	422,769,952	481,938
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	6,788,152	9,091,657	4,611,277	0	XXX	20,491,086	0.1	22,975,574	0.1	20,491,086	0
5.02 Residential Mortgage-Backed Securities	8,320,220	224,276,665	526,843,891	784,078,664	645,530,516	XXX	2,189,049,956	9.4	2,715,360,705	10.7	2,072,712,034	116,337,922
5.03 Commercial Mortgage-Backed Securities	0	52,714,423	148,411,087	39,047,016	614,166,101	XXX	854,338,627	3.7	818,379,557	3.2	854,338,627	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	8,320,220	283,779,240	684,346,635	827,736,957	1,259,696,617	XXX	3,063,879,669	13.1	3,556,715,836	14.0	2,947,541,747	116,337,922
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	407,841,218	3,475,576,130	3,785,008,093	4,682,497,380	2,849,524,749	XXX	15,200,447,570	65.2	16,029,456,161	63.0	7,537,850,517	7,662,597,053
6.02 Residential Mortgage-Backed Securities	8,194,053	78,586,750	23,202,851	82,257,262	648,072,218	XXX	840,313,134	3.6	1,023,016,766	4.0	83,579,710	756,733,424
6.03 Commercial Mortgage-Backed Securities	37,299,638	716,902,357	756,439,593	160,869,840	20,719,416	XXX	1,692,230,844	7.3	1,726,745,022	6.8	410,975,172	1,281,255,672
6.04 Other Loan-Backed and Structured Securities	10,492,534	99,600,763	479,088,345	72,378,174	0	XXX	661,559,816	2.8	1,111,703,886	4.4	1,024,565	660,535,251
6.05 Totals	463,827,443	4,370,666,000	5,043,738,882	4,998,002,656	3,518,316,383	XXX	18,394,551,364	78.9	19,890,921,835	78.2	8,033,429,964	10,361,121,400
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	8,661,428	0	7,957,045	XXX	16,618,473	0.1	34,266,114	0.1	14,661,428	1,957,045
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	8,661,428	0	7,957,045	XXX	16,618,473	0.1	34,266,114	0.1	14,661,428	1,957,045
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	3,300,000	37,326,889	80,776,905	0	0	XXX	121,403,794	0.5	182,769,000	0.7	0	121,403,794
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	3,300,000	37,326,889	80,776,905	0	0	XXX	121,403,794	0.5	182,769,000	0.7	0	121,403,794

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	23,806,971	71,551,635	27,557,470	0	0	XXX	122,916,076	0.5	0	0.0	0	122,916,076
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	181,174,955	0.7	0	0
10.03 Totals	23,806,971	71,551,635	27,557,470	0	0	XXX	122,916,076	0.5	181,174,955	0.7	0	122,916,076
11. Total Bonds Current Year												
11.01 Issuer Obligations	433,786,982	3,583,696,953	4,242,053,884	5,415,517,571	3,144,399,681	XXX	16,819,455,071	72.2	XXX	XXX	8,975,340,368	7,844,114,703
11.02 Residential Mortgage-Backed Securities	16,514,273	302,863,415	550,107,712	872,244,002	1,293,602,734	XXX	3,035,332,136	13.0	XXX	XXX	2,162,260,790	873,071,346
11.03 Commercial Mortgage-Backed Securities	37,299,638	769,616,780	904,850,680	199,916,856	634,885,517	XXX	2,546,569,471	10.9	XXX	XXX	1,265,313,799	1,281,255,672
11.04 Other Loan-Backed and Structured Securities	13,792,534	136,927,652	559,865,250	72,378,174	0	XXX	782,963,610	3.4	XXX	XXX	1,024,565	781,939,045
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	23,806,971	71,551,635	27,557,470	0	0	XXX	122,916,076	0.5	XXX	XXX	0	122,916,076
11.08 Totals	525,200,398	4,864,656,435	6,284,434,996	6,560,056,603	5,072,887,932	0	23,307,236,364	100.0	XXX	XXX	12,403,939,522	10,903,296,842
11.09 Line 11.08 as a % of Col. 7	2.3	20.9	27.0	28.1	21.8	0.0	100.0	XXX	XXX	XXX	53.2	46.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	906,628,285	3,473,613,572	5,336,896,165	4,550,575,380	3,396,826,951	XXX	XXX	XXX	17,664,540,353	69.5	9,264,906,742	8,399,633,611
12.02 Residential Mortgage-Backed Securities	20,593,413	290,176,031	664,919,839	1,126,490,574	1,644,588,338	XXX	XXX	XXX	3,746,768,195	14.7	2,778,958,330	967,809,865
12.03 Commercial Mortgage-Backed Securities	83,565,460	365,384,200	1,069,991,357	394,267,558	631,916,004	XXX	XXX	XXX	2,545,124,579	10.0	1,284,103,089	1,261,021,490
12.04 Other Loan-Backed and Structured Securities	50,811,875	179,418,799	937,179,341	79,641,503	47,421,368	XXX	XXX	XXX	1,294,472,886	5.1	2,341,684	1,292,131,202
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	11,843,480	150,204,301	19,127,174	0	0	XXX	XXX	XXX	181,174,955	0.7	2,749,501	178,425,454
12.08 Totals	1,073,442,513	4,458,796,903	8,028,113,876	6,150,975,015	5,720,752,661	0	XXX	XXX	25,432,080,968	100.0	13,333,059,346	12,099,021,622
12.09 Line 12.08 as a % of Col. 9	4.2	17.5	31.6	24.2	22.5	0.0	XXX	XXX	100.0	XXX	52.4	47.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	57,826,543	1,156,265,717	1,351,749,224	3,948,629,656	2,460,869,228	XXX	8,975,340,368	38.5	9,264,906,742	36.4	8,975,340,368	XXX
13.02 Residential Mortgage-Backed Securities	9,720,329	240,851,152	441,383,790	810,097,511	660,208,007	XXX	2,162,260,789	9.3	2,778,958,330	10.9	2,162,260,789	XXX
13.03 Commercial Mortgage-Backed Securities	7,094,955	214,036,347	333,844,716	75,452,264	634,885,517	XXX	1,265,313,799	5.4	1,284,103,089	5.0	1,265,313,799	XXX
13.04 Other Loan-Backed and Structured Securities	486,648	537,917	0	0	0	XXX	1,024,565	0.0	2,341,684	0.0	1,024,565	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	2,749,501	0.0	0	XXX
13.08 Totals	75,128,475	1,611,691,133	2,126,977,730	4,834,179,431	3,755,962,752	0	12,403,939,521	53.2	13,333,059,346	52.4	12,403,939,521	XXX
13.09 Line 13.08 as a % of Col. 7	0.6	13.0	17.1	39.0	30.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.3	6.9	9.1	20.7	16.1	0.0	53.2	XXX	XXX	XXX	53.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	375,960,439	2,427,431,236	2,890,304,660	1,466,887,915	683,530,453	XXX	7,844,114,703	33.7	8,399,633,611	33.0	XXX	7,844,114,703
14.02 Residential Mortgage-Backed Securities	6,793,944	62,012,263	108,723,922	62,146,491	633,394,727	XXX	873,071,347	3.7	967,809,865	3.8	XXX	873,071,347
14.03 Commercial Mortgage-Backed Securities	30,204,683	555,580,433	571,005,964	124,464,592	0	XXX	1,281,255,672	5.5	1,261,021,490	5.0	XXX	1,281,255,672
14.04 Other Loan-Backed and Structured Securities	13,305,886	136,389,735	559,865,250	72,378,174	0	XXX	781,939,045	3.4	1,292,131,202	5.1	XXX	781,939,045
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	23,806,971	71,551,635	27,557,470	0	0	XXX	122,916,076	0.5	178,425,454	0.7	XXX	122,916,076
14.08 Totals	450,071,923	3,252,965,302	4,157,457,266	1,725,877,172	1,316,925,180	0	10,903,296,843	46.8	12,099,021,622	47.6	XXX	10,903,296,843
14.09 Line 14.08 as a % of Col. 7	4.1	29.8	38.1	15.8	12.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.9	14.0	17.8	7.4	5.7	0.0	46.8	XXX	XXX	XXX	XXX	46.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	668,947,233	15,687,149	0	0	653,260,084
2. Cost of short-term investments acquired	16,415,141,360	29,404,194	0	0	16,385,737,166
3. Accrual of discount	560,057	560,057	0	0	0
4. Unrealized valuation increase (decrease)	(753,373)	(753,373)	0	0	0
5. Total gain (loss) on disposals	(99)	(99)	0	0	0
6. Deduct consideration received on disposals	16,954,615,369	45,618,119	0	0	16,908,997,250
7. Deduct amortization of premium	2,683	2,683	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	924,517	924,517	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	130,201,643	201,643	0	0	130,000,000
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	130,201,643	201,643	0	0	130,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		218,660,210
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(441,175)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	4,557,652	4,116,477
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(80,935,361)	
	3.2 Section 2, Column 19	31,733,498	(49,201,863)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(101,092,710)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(88,683,666)
7.	Amortization:		
	7.1 Section 1, Column 19	307,553	
	7.2 Section 2, Column 21	(1,143,376)	(835,823)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	20,926,990	
	9.2 Section 2, Column 20	9,722,406	30,649,396
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		190,979,352
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		190,979,352

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	4,975,375		
	3.14 Section 1, Column 18, prior year	(9,349,179)	14,324,554	14,324,554
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	4,975,375		
	3.24 Section 1, Column 19, prior year plus	(9,349,179)		
	3.25 SSAP No. 108 Adjustments	0	14,324,554	14,324,554
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(5,598,780)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(5,598,780)		
	4.23 SSAP No. 108 Adjustments	0	(5,598,780)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#GK7	CMBX.NA.11.AAA	2	5,000,000	4,735,145	5,134,435	12/06/2018	11/18/2054	CDS: (CMBX.NA.11.AAA)	(73,512)	37,931	081620-AN-9	BMARK_20-IG3	1	4,808,657	5,096,504
000000000	CMBX.NA.11.AAA	2	1,000,000	1,017,392	1,069,712			CDS: (CMBX.NA.11.AAA)	0	0	94989T-BE-3	WFCM_15-LC22	1	1,017,392	1,069,712
12574# GR2	CMBX.NA.13.AAA	2	5,000,000	4,851,234	5,247,221	03/10/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(152,247)	19,931	12593A-BD-6	COMM_15-CR23	1	5,003,481	5,227,290
12574# GP6	CMBX.NA.13.AAA	2	10,000,000	9,668,748	10,185,269	03/12/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(428,615)	39,861	12592L-BP-6	COMM_14_CCRE20	2	10,097,363	10,145,408
12574# GQ4	CMBX.NA.13.AAA	2	4,500,000	3,964,099	4,747,653	03/16/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(489,535)	39,861	06541K-BF-4	BANK_18-BN12	1	4,453,634	4,707,792
000000000	CMBX.NA.13.AAA	2	6,150,000	6,181,531	6,452,323			CDS: (CMBX.NA.13.AAA)	0	0	12630B-BA-5	COMM_13-CR13	1	6,181,531	6,452,323
000000000	CMBX.NA.13.AAA	2	4,019,000	4,088,913	4,299,173			CDS: (CMBX.NA.13.AAA)	0	0	94989T-BE-3	WFCM_15-LC22	1	4,088,913	4,299,173
12574# GS0	CMBX.NA.13.AAA	2	7,135,000	6,714,905	7,164,071	03/18/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(423,704)	27,902	43289V-AJ-2	HILT_16-SFP	1	7,138,609	7,136,169
12574# GU5	CMBX.NA.13.AAA	2	5,000,000	4,429,348	5,366,762	03/24/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(335,895)	19,931	12593Q-BH-2	COMM_15-CR26	1	4,765,243	5,346,831
000000000	CMBX.NA.13.AAA	2	2,793,000	2,835,490	2,951,330			CDS: (CMBX.NA.13.AAA)	0	0	94989N-BK-2	WFCM_15-C30	1	2,835,490	2,951,330
12574# GY7, 12574# HA8, 12574# GX9, 12574# GZ4, 12574# GW1	CMBX.NA.8.AA	2	9,475,000	9,199,708	9,814,044	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	(77,075)	278,333	06427D-AX-1	BACM_17-BNK3	1	9,276,783	9,535,711
000000000	CMBX.NA.8.AA	2	7,500,000	7,729,415	7,947,600			CDS: (CMBX.NA.8.AA)	0	0	05490R-AN-6	BAMLL_15-ASTR	1	7,729,415	7,947,600
000000000	CMBX.NA.8.AA	2	12,800,000	12,606,635	12,997,062			CDS: (CMBX.NA.8.AA)	0	0	20048J-AG-5	COMM_18-HOME	1	12,606,635	12,997,062
000000000	CMBX.NA.8.AA	2	10,000,000	9,842,464	9,895,764			CDS: (CMBX.NA.8.AA)	0	0	92939V-AA-2	JPMDB_15-WPG	1	9,842,464	9,895,764
000000000	CMBX.NA.8.AA	2	7,457,000	7,094,516	7,517,583			CDS: (CMBX.NA.8.AA)	0	0	92936Y-AG-6	WFRBS_12-C8	1	7,094,516	7,517,583
12574# HE0, 12574# HD2	CMBX.NA.8.AA	2	5,001,656	4,828,798	5,194,685	03/16/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	13,491	69,583	36248G-AL-4	GSMS_13-GC16	1	4,815,307	5,125,102
000000000	CMBX.NA.8.AA	2	6,575,000	6,174,371	6,536,004			CDS: (CMBX.NA.8.AA)	0	0	90270R-AJ-3	UBSBB_12-C4	1	6,174,371	6,536,004
9999999999 - Totals				105,962,712	112,520,691	XXX	XXX	XXX	(1,967,092)	533,333	XXX	XXX	XXX	107,929,804	111,987,358

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	6	30,670,997	8	99,336,439	8	106,511,094	8	106,509,730	6	30,670,997
2. Add: Opened or Acquired Transactions	2	58,153,067	0	0	0	0	0	0	2	58,153,067
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	10,512,929	XXX	7,208,947	XXX	48,577	XXX	55,605	XXX	17,826,058
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	554	XXX	34,292	XXX	49,941	XXX	602,623	XXX	687,410
7. Ending Inventory	8	99,336,439	8	106,511,094	8	106,509,730	8	105,962,712	8	105,962,712

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	190,979,352	
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)		190,979,352
4.	Part D, Section 1, Column 6	298,039,348	
5.	Part D, Section 1, Column 7	(107,059,996)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	164,769,563	
8.	Part B, Section 1, Column 13	(14,287)	
9.	Total (Line 7 plus Line 8)		164,755,276
10.	Part D, Section 1, Column 9	308,574,741	
11.	Part D, Section 1, Column 10	(143,819,465)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	210,269,234	
14.	Part B, Section 1, Column 20	1,285,600	
15.	Part D, Section 1, Column 12	211,554,834	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	310,500,000	310,500,000	0	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	310,500,000	310,500,000	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	310,500,000	310,500,000	0	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Voya Windsor Facility		Windsor	CT	12/31/2007	09/24/2018	100,898,630	0	56,324,073	85,000,000	2,241,857	0	0	(2,241,857)	0	13,102,234	8,827,877
0299999. Property occupied by the reporting entity - Administrative						100,898,630	0	56,324,073	85,000,000	2,241,857	0	0	(2,241,857)	0	13,102,234	8,827,877
0399999. Total Property occupied by the reporting entity						100,898,630	0	56,324,073	85,000,000	2,241,857	0	0	(2,241,857)	0	13,102,234	8,827,877
0699999 - Totals						100,898,630	0	56,324,073	85,000,000	2,241,857	0	0	(2,241,857)	0	13,102,234	8,827,877

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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
Voya Windsor Facility - Building	Windsor	CT	12/31/2007		0	0	0	748,110
0199999. Acquired by Purchase					0	0	0	748,110
0399999 - Totals					0	0	0	748,110

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, 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				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29101		BIRMINGHAM	AL		09/10/2014	4.450	5,240,441	0	0	0	0	0	10,697,860	07/25/2014
29827		Birmingham	AL		07/26/2019	4.590	6,183,830	0	0	0	0	0	9,714,990	02/01/2019
29170		FT SMITH	AR		04/29/2015	4.050	885,370	0	0	0	0	0	5,110,345	03/27/2015
29171		HOT SPRINGS	AR		04/29/2015	4.050	792,226	0	0	0	0	0	3,644,777	03/27/2015
27218		MESA	AZ		03/27/2003	4.100	8,579,132	0	0	0	0	0	18,919,032	10/03/2012
27219		MESA	AZ		03/27/2003	3.850	9,797,374	0	0	0	0	0	21,491,684	08/24/2012
27308		MESA	AZ		09/19/2003	3.800	12,533,976	0	0	0	0	0	29,868,267	10/30/2012
28498		CHANDLER	AZ		11/01/2011	5.430	13,256,006	0	0	0	0	0	37,464,557	07/01/2011
28926		PHOENIX	AZ		04/01/2014	4.410	3,879,544	0	0	0	0	0	9,092,475	03/03/2014
28955		NOGALES	AZ		12/06/2013	4.750	836,496	0	0	0	0	0	1,850,000	09/14/2013
28956		NOGALES	AZ		12/06/2013	4.750	640,721	0	0	0	0	0	1,300,000	09/11/2013
29142		TEMPE	AZ		01/15/2015	4.300	6,289,139	0	0	0	0	0	14,153,509	11/19/2014
29144		YUMA	AZ		01/15/2015	4.300	1,763,621	0	0	0	0	0	3,679,912	11/19/2014
29330		GLENDALE	AZ		01/06/2016	4.600	1,284,911	0	0	0	0	0	2,917,647	01/04/2016
29331		CHANDLER	AZ		01/06/2016	4.600	1,604,663	0	0	0	0	0	3,623,529	01/04/2016
29332		PHOENIX	AZ		01/06/2016	4.600	1,434,241	0	0	0	0	0	3,482,353	01/04/2016
29333		GILBERT	AZ		01/06/2016	4.600	1,360,842	0	0	0	0	0	3,247,059	01/04/2016
29334		PHOENIX	AZ		01/06/2016	4.600	1,486,549	0	0	0	0	0	3,529,412	01/04/2016
29463		MESA	AZ		11/01/2016	4.260	4,838,151	0	0	0	0	0	14,940,323	09/15/2016
29548		Glendale	AZ		06/29/2017	4.400	2,455,379	0	0	0	0	0	9,833,333	12/20/2016
29549		Glendale	AZ		06/29/2017	4.400	2,455,379	0	0	0	0	0	9,833,333	12/20/2016
29561		SCOTTSDALE	AZ		04/03/2017	4.630	22,129,959	0	0	0	0	0	45,676,200	03/23/2017
29780		Phoenix	AZ		10/16/2018	4.380	1,045,978	0	0	0	0	0	1,991,736	09/14/2018
29954		Phoenix	AZ		02/14/2020	4.350	10,025,304	0	0	0	0	0	19,592,143	01/13/2020
29956		Phoenix	AZ		02/14/2020	4.350	5,687,951	0	0	0	0	0	11,270,175	01/13/2020
30020		Tempe	AZ		05/14/2021	2.500	5,838,476	0	0	0	0	0	13,886,274	06/23/2021
30023		Phoenix	AZ		03/19/2021	4.000	10,416,869	0	0	0	0	0	20,230,899	02/25/2021
30079		Phoenix	AZ		09/10/2021	3.500	8,630,272	0	0	0	0	0	17,442,000	08/31/2021
30096		Phoenix	AZ		09/17/2021	2.700	10,130,000	0	0	0	0	0	17,225,404	08/13/2021
27775		LAKE FOREST	CA		10/04/2005	5.350	7,947,847	0	0	0	0	0	36,891,892	07/28/2005
28033		LOS ANGELES	CA		02/02/2007	5.580	2,575,933	0	0	0	0	0	11,898,851	12/22/2006
28082		SAN FRANCISCO	CA		07/18/2007	4.600	5,316,132	0	0	0	0	0	25,000,000	04/21/2014
28322		SANTA CLARA	CA		11/30/2010	5.350	1,395,296	0	0	0	0	0	5,764,000	10/07/2010
28405		SANTA CLARITA	CA		04/28/2011	5.930	5,076,477	0	0	0	0	0	14,265,625	02/21/2011
28412		CONCORD	CA		06/14/2011	5.550	2,152,369	0	0	0	0	0	12,345,000	04/30/2011
28414		SAN JOSE	CA		06/29/2011	5.640	3,410,606	0	0	0	0	0	9,910,000	04/15/2011
28416		SAN LEANDRO	CA		06/29/2011	5.840	1,306,133	0	0	0	0	0	4,700,000	04/15/2011
28419		LOS ANGELES	CA		11/01/2011	5.100	3,234,025	0	0	0	0	0	15,600,000	08/21/2011
28438		HARBOR CITY	CA		05/31/2011	5.140	2,688,242	0	0	0	0	0	14,518,519	04/19/2011
28486		NORTHRIDGE	CA		08/10/2011	4.950	2,397,771	0	0	0	0	0	13,600,000	06/23/2011
28493		IRVINE	CA		08/31/2011	4.600	3,603,253	0	0	0	0	0	59,700,000	08/02/2011
28494		IRVINE	CA		08/31/2011	4.200	715,751	0	0	0	0	0	12,400,000	08/02/2011
28562		FOSTER CITY	CA		01/20/2012	4.500	25,115,946	0	0	0	0	0	51,604,800	11/28/2011
28832		MALIBU	CA		02/26/2013	3.450	2,081,106	0	0	0	0	0	15,335,445	01/02/2013
28834		LOS ANGELES	CA		02/26/2013	3.450	3,861,522	0	0	0	0	0	16,510,254	01/05/2013
28835		LOS ANGELES	CA		02/26/2013	3.450	3,812,944	0	0	0	0	0	14,890,427	01/11/2013
28850		LOS ANGELES	CA		02/26/2013	3.450	2,033,768	0	0	0	0	0	12,697,259	01/02/2013
28874		GARDEN GROVE	CA		05/09/2013	4.300	2,924,710	0	0	0	0	0	9,609,546	03/11/2013
28887		LOS ANGELES	CA		05/30/2013	4.220	2,076,008	0	0	0	0	0	6,298,544	04/05/2013
28902		LONG BEACH	CA		06/26/2013	2.990	2,432,052	0	0	0	0	0	20,336,000	04/16/2013
28903		THOUSAND OAKS	CA		06/19/2013	2.990	4,220,995	0	0	0	0	0	19,978,037	04/25/2013
28912		NEWPORT BEACH	CA		10/31/2013	4.500	28,006,481	0	0	0	0	0	109,482,000	07/24/2013
28932		ROSEVILLE	CA		08/13/2013	3.750	11,062,453	0	0	0	0	0	24,745,294	07/24/2013
28939		SANTA MONICA	CA		12/06/2013	4.750	4,627,431	0	0	0	0	0	11,500,000	09/14/2013
28944		SAN FRANCISCO	CA		12/06/2013	4.750	3,826,531	0	0	0	0	0	9,000,000	09/04/2013
28945		PLACENTI	CA		12/06/2013	4.750	3,292,596	0	0	0	0	0	7,250,000	09/24/2013
28946		SAN DIEGO	CA		12/06/2013	4.750	1,744,185	0	0	0	0	0	3,960,000	09/01/2013
28947		SAN DIEGO	CA		12/06/2013	4.750	1,317,039	0	0	0	0	0	2,935,000	08/13/2013
28948		EL CAJON	CA		12/06/2013	4.750	1,423,706	0	0	0	0	0	3,500,000	09/24/2013
28949		STANTON	CA		12/06/2013	4.750	925,487	0	0	0	0	0	2,120,000	08/23/2013
28950		SAN DIEGO	CA		12/06/2013	4.750	889,890	0	0	0	0	0	2,750,000	09/15/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
28951		LA MESA	CA		12/06/2013	4.750	667,418	0	0	0	0	0	1,650,000	09/01/2013
28967		IRVINE	CA		11/07/2013	4.450	2,075,411	0	0	0	0	0	4,200,000	10/02/2013
28973		SAN FRANCISCO	CA		11/26/2013	4.460	22,774,543	0	0	0	0	0	51,654,857	11/20/2013
28986		HIGHLAND PARK	CA		12/20/2013	4.850	4,902,883	0	0	0	0	0	14,274,892	06/03/2013
28993		CULVER CITY	CA		05/09/2014	4.610	1,544,776	0	0	0	0	0	3,791,200	01/21/2014
28994		SANTA CLARA	CA		02/07/2014	3.990	5,773,413	0	0	0	0	0	12,983,334	10/04/2013
29007		SAN DIEGO	CA		05/09/2014	5.010	1,334,246	0	0	0	0	0	4,059,808	04/01/2014
29041		WOODLAND HILLS	CA		05/28/2014	3.830	3,998,475	0	0	0	0	0	13,272,550	03/11/2014
29049		TORRANCE	CA		08/06/2014	4.220	9,478,015	0	0	0	0	0	22,422,367	07/15/2014
29068		SACRAMENTO	CA		07/30/2014	4.850	19,665,403	0	0	0	0	0	38,479,999	06/17/2014
29070		TORRANCE	CA		08/06/2014	4.220	892,925	0	0	0	0	0	2,055,541	06/13/2014
29082		RANCHO CORDOVA	CA		08/08/2014	4.090	4,283,452	0	0	0	0	0	13,833,334	07/24/2014
29100		RESADA	CA		10/14/2014	4.240	2,979,111	0	0	0	0	0	6,109,274	07/25/2014
29112		SANTA MONICA	CA		11/05/2014	4.400	6,995,358	0	0	0	0	0	15,666,667	09/12/2014
29136		HOLLYWOOD	CA		12/23/2014	2.950	340,293	0	0	0	0	0	2,482,558	12/13/2014
29140		SANTEE	CA		01/15/2015	4.300	8,917,932	0	0	0	0	0	17,429,035	11/17/2014
29141		SAN JOSE	CA		01/15/2015	4.300	7,753,277	0	0	0	0	0	15,851,930	11/06/2014
29146		SYLMAR	CA		01/15/2015	4.300	8,951,208	0	0	0	0	0	18,399,561	11/19/2014
29158		SAN BERNARDINO	CA		03/06/2015	3.950	8,971,318	0	0	0	0	0	45,416,018	03/01/2015
29161		LA PUENTE	CA		03/06/2015	3.950	5,321,571	0	0	0	0	0	26,403,279	02/28/2015
29163		EL MONTE	CA		03/06/2015	3.950	852,957	0	0	0	0	0	4,234,488	02/27/2015
29165		COVINA	CA		03/06/2015	3.950	2,786,847	0	0	0	0	0	14,605,587	02/28/2015
29204		SAN FRANCISCO	CA		04/01/2015	3.850	4,239,898	0	0	0	0	0	30,470,588	01/28/2015
29205		LOS ANGELES	CA		05/01/2015	4.000	1,912,942	0	0	0	0	0	5,816,524	02/11/2015
29206		LOS ANGELES	CA		04/23/2015	4.400	3,145,738	0	0	0	0	0	6,703,200	04/21/2015
29216		PACOIMA	CA		04/29/2015	4.150	6,211,820	0	0	0	0	0	19,179,402	04/15/2015
29232		BRENTWOOD	CA		05/22/2015	4.100	2,967,342	0	0	0	0	0	16,905,000	05/11/2015
29239		LOS ANGELES	CA		07/01/2015	4.290	18,458,994	0	0	0	0	0	50,925,000	06/23/2015
29321		ROSEVILLE	CA		01/05/2016	4.330	4,519,117	0	0	0	0	0	10,044,355	12/29/2015
29346		SAN DIEGO	CA		02/26/2016	3.830	1,500,000	0	0	0	0	0	10,950,000	12/30/2015
29349		CITY OF INDUSTRY	CA		01/28/2016	4.200	18,937,492	0	0	0	0	0	36,986,199	12/17/2015
29368		CHATSWORTH	CA		03/30/2016	4.350	3,859,843	0	0	0	0	0	9,900,000	03/02/2016
29384		SAN FRANCISCO	CA		04/01/2016	3.590	22,200,000	0	0	0	0	0	69,771,427	03/15/2016
29385		SAN FRANCISCO	CA		04/01/2016	3.590	2,500,000	0	0	0	0	0	8,225,000	03/15/2016
29460		ALHAMBRA	CA		08/04/2016	3.900	1,897,031	0	0	0	0	0	9,148,966	07/05/2016
29462		SAN DIEGO	CA		08/03/2016	3.670	11,646,219	0	0	0	0	0	19,522,674	06/08/2016
29464		BEVERLY HILLS	CA		08/18/2016	3.580	5,025,423	0	0	0	0	0	13,972,690	06/23/2016
29550		ENCINITAS	CA		02/07/2017	4.290	8,223,221	0	0	0	0	0	20,880,000	11/18/2016
29562		COVINA	CA		04/03/2017	4.630	17,618,363	0	0	0	0	0	36,359,109	03/23/2017
29563		CARLSBAD	CA		04/03/2017	4.630	31,974,494	0	0	0	0	0	65,980,993	03/22/2017
29603		Garden Grove	CA		06/29/2017	4.550	2,975,225	0	0	0	0	0	7,388,536	03/23/2017
29607		Los Angeles	CA		08/11/2017	3.090	4,592,583	0	0	0	0	0	129,807,691	06/12/2017
29630		Rialto	CA		11/01/2017	3.650	3,558,902	0	0	0	0	0	7,230,769	08/29/2017
29631		Rancho Cucamonga	CA		11/01/2017	3.650	3,558,902	0	0	0	0	0	7,250,000	08/30/2017
29669		San Marcos	CA		01/18/2018	3.780	5,903,027	0	0	0	0	0	14,739,000	11/10/2017
29671		Roseville	CA		01/31/2018	3.630	1,793,140	0	0	0	0	0	3,496,774	11/16/2017
29674		Rancho Cucamonga	CA		01/31/2018	3.630	2,689,710	0	0	0	0	0	5,286,119	11/15/2017
29782		Covina	CA		11/15/2018	4.470	949,092	0	0	0	0	0	2,327,586	10/12/2018
29783		Los Angeles	CA		12/20/2018	6.100	3,179,408	0	0	0	0	0	4,842,544	10/12/2018
29785		Harbor City	CA		11/21/2018	4.680	3,500,000	0	0	0	0	0	7,031,818	11/15/2018
29788		Los Angeles	CA		11/29/2018	4.560	1,899,701	0	0	0	0	0	5,125,000	11/01/2018
29795		Long Beach	CA		12/14/2018	4.800	1,866,315	0	0	0	0	0	3,362,445	12/11/2018
29821		Anaheim	CA		03/28/2019	4.310	2,784,193	0	0	0	0	0	6,084,000	02/07/2019
29825		Antelope	CA		04/26/2019	4.190	6,552,392	0	0	0	0	0	11,888,889	02/19/2019
29826		Eastvale	CA		04/26/2019	4.520	924,712	0	0	0	0	0	2,179,487	02/19/2019
29839		San Francisco	CA		06/26/2019	3.980	8,221,927	0	0	0	0	0	18,791,000	05/20/2019
29966		San Francisco	CA		05/21/2020	3.400	25,681,911	0	0	0	0	0	87,911,464	02/21/2020
29972		Torrance	CA		06/04/2020	3.150	6,405,000	0	0	0	0	0	15,413,323	03/23/2020
29981		Irvine	CA		09/16/2020	5.250	5,781,107	0	0	0	0	0	9,547,309	08/10/2020
29987		San Diego	CA		11/19/2020	3.000	4,024,191	0	0	0	0	0	11,429,536	09/21/2020
29989		Pasadena	CA		10/21/2020	3.000	6,885,000	0	0	0	0	0	20,706,000	09/21/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29993		Antelope	CA		11/06/2020	5.650	9,900,000	0	0	0	0	0	19,131,495	10/12/2020
30012		Beverly Hills	CA		02/23/2021	3.000	17,568,628	0	0	0	0	0	41,265,846	01/11/2021
30046		Anaheim	CA		07/01/2021	2.850	2,900,000	0	0	0	0	0	6,960,000	05/26/2021
30060		San Diego	CA		08/13/2021	3.160	3,923,951	0	0	0	0	0	7,692,105	06/05/2021
30102		Fremont	CA		09/21/2021	3.250	2,916,483	0	0	0	0	0	4,986,624	08/27/2021
30103		Long Beach	CA		10/01/2021	3.170	3,500,000	0	0	0	0	0	11,565,217	08/31/2021
30106		San Francisco	CA		11/09/2021	2.950	1,400,000	0	0	0	0	0	8,346,970	09/01/2021
30113		Fremont	CA		11/23/2021	2.460	4,041,750	0	0	0	0	0	7,573,500	10/04/2021
30126		VACAVILLE	CA		12/09/2021	3.252	10,408,785	0	0	0	0	0	18,988,411	10/20/2021
2777502		LAKE FOREST	CA		08/24/2006	6.600	1,143,353	0	0	0	0	0	36,891,892	07/28/2005
2915802		SAN BERNARDINO	CA		03/06/2015	6.290	4,444,140	0	0	0	0	0	45,416,018	03/01/2015
2916102		LA PUENTE	CA		03/06/2015	6.290	2,635,490	0	0	0	0	0	26,403,279	02/28/2015
2916302		EL MONTE	CA		03/06/2015	6.290	422,775	0	0	0	0	0	4,234,488	02/27/2015
2916502		COVINA	CA		03/06/2015	6.290	1,380,207	0	0	0	0	0	14,605,587	02/28/2015
28149		GRAND JUNCTION	CO		10/04/2007	6.140	2,974,396	0	0	0	0	0	6,338,095	09/12/2007
28768		Denver	CO		08/29/2012	4.030	17,694,715	0	0	0	0	0	53,723,777	12/01/2015
28771		Aurora	CO		08/29/2012	4.030	1,251,547	0	0	0	0	0	8,757,000	11/19/2005
28829		DENVER	CO		01/09/2013	4.550	11,629,632	0	0	0	0	0	33,073,653	12/14/2012
28851		WESTMINSTER	CO		02/12/2013	4.450	4,126,173	0	0	0	0	0	47,725,685	12/14/2012
28899		AURORA	CO		06/26/2013	3.100	941,094	0	0	0	0	0	12,310,077	06/05/2013
28989		FORT COLLINS	CO		12/27/2013	4.500	12,920,754	0	0	0	0	0	24,356,193	11/26/2013
29081		PARKER	CO		07/29/2014	4.700	17,127,573	0	0	0	0	0	63,405,188	07/02/2014
29093		BOULDER	CO		12/24/2014	5.200	12,865,739	0	0	0	0	0	38,266,667	08/29/2014
29117		LITTLETON	CO		05/01/2015	4.140	2,895,377	0	0	0	0	0	6,278,788	03/18/2015
29339		ASPEN	CO		01/06/2016	3.770	937,614	0	0	0	0	0	7,809,524	12/10/2015
29382		BOULDER	CO		03/29/2016	3.760	8,000,000	0	0	0	0	0	20,042,105	03/16/2016
29552		CENTENNIAL	CO		02/28/2017	9.650	3,712,896	0	0	0	0	0	28,533,035	12/08/2016
29554		CENTENNIAL	CO		02/28/2017	4.150	15,512,031	0	0	0	0	0	28,533,035	12/08/2016
29841		Denver	CO		09/25/2019	4.610	1,563,363	0	0	0	0	0	4,700,730	05/30/2019
29843		Denver	CO		09/25/2019	4.850	500,000	0	0	0	0	0	1,138,686	05/30/2019
29859		Denver	CO		11/15/2019	4.850	1,893,869	0	0	0	0	0	3,021,898	08/14/2019
29994		Boulder	CO		12/15/2020	4.650	9,485,272	0	0	0	0	0	19,116,084	11/01/2020
30049		Westminster	CO		06/09/2021	3.850	8,633,696	0	0	0	0	0	16,833,152	05/12/2021
2909302		BOULDER	CO		11/23/2015	8.200	4,397,700	0	0	0	0	0	41,066,667	08/19/2015
28576		STRATFORD	CT		02/14/2012	4.850	9,339,575	0	0	0	0	0	20,610,000	11/15/2011
28577		STRATFORD	CT		02/14/2012	4.850	4,812,533	0	0	0	0	0	14,035,789	11/15/2011
28954		EAST HARTFORD	CT		12/06/2013	4.750	436,046	0	0	0	0	0	950,000	09/14/2013
29045		VERNON	CT		07/15/2014	4.240	4,275,663	0	0	0	0	0	15,731,982	04/29/2014
29050		VERNON	CT		07/15/2014	4.240	945,147	0	0	0	0	0	15,731,982	04/29/2014
29051		VERNON	CT		07/15/2014	4.240	1,260,196	0	0	0	0	0	15,731,982	04/29/2014
29080		GREENWICH	CT		10/10/2014	4.070	6,450,646	0	0	0	0	0	14,540,817	06/12/2014
29229		SOUTHBURY	CT		06/18/2015	3.900	6,016,202	0	0	0	0	0	45,417,721	05/21/2015
29230		SOUTHBURY	CT		06/18/2015	3.900	523,148	0	0	0	0	0	6,000,000	05/21/2015
29413		STAMFORD	CT		07/20/2016	3.890	5,374,123	0	0	0	0	0	12,099,283	03/30/2016
29800		Vernon	CT		02/27/2019	4.290	13,616,295	0	0	0	0	0	23,953,125	01/17/2019
2880903		WESTPORT	CT		12/19/2012	4.340	2,385,472	0	0	0	0	0	15,379,852	10/02/2012
2881003		WESTPORT	CT		12/19/2012	4.340	1,490,920	0	0	0	0	0	9,567,699	10/02/2012
2881203		NORWALK	CT		12/19/2012	4.340	1,897,534	0	0	0	0	0	11,713,725	10/02/2012
28936		WASHINGTON	DC		10/10/2013	4.460	8,637,703	0	0	0	0	0	20,520,000	07/23/2013
28976		WASHINGTON	DC		12/05/2013	4.940	11,426,132	0	0	0	0	0	23,636,000	09/25/2013
29115		WASHINGTON	DC		10/31/2014	4.020	10,309,071	0	0	0	0	0	22,090,909	09/18/2014
29377		WASHINGTON	DC		03/22/2016	4.300	9,913,388	0	0	0	0	0	29,726,228	03/15/2016
29975		Washington DC	DC		06/17/2020	4.950	10,938,884	0	0	0	0	0	31,824,390	05/07/2020
28728		WILMINGTON	DE		05/17/2012	4.100	1,077,692	0	0	0	0	0	7,916,956	04/13/2012
29359		NEWARK	DE		01/11/2016	3.800	14,670,706	0	0	0	0	0	35,478,898	12/23/2015
29667		Dover	DE		01/31/2018	4.360	1,938,247	0	0	0	0	0	3,315,151	12/19/2017
29834		Wilmington	DE		05/10/2019	5.600	9,500,000	0	0	0	0	0	16,439,318	04/03/2019
29878		Newark	DE		12/18/2019	3.380	15,012,632	0	0	0	0	0	47,769,231	09/24/2019
29890		Newark	DE		12/18/2019	3.380	10,115,808	0	0	0	0	0	47,769,231	09/24/2019
30116		NEW CASTLE	DE		12/14/2021	2.500	13,600,000	0	0	0	0	0	23,907,145	11/18/2021
28421		PLANTATION	FL		09/02/2011	4.600	2,415,359	0	0	0	0	0	13,824,667	07/24/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
28730		HOLLYWOOD	FL		12/03/2012	4.600	7,547,061	0	0	0	0	0	17,810,000	08/13/2012
28759		ALTAMONTE SPGS	FL		07/02/2012	4.650	2,259,811	0	0	0	0	0	5,447,581	04/23/2012
28760		MIAMI	FL		07/16/2012	4.250	298,439	0	0	0	0	0	7,504,833	03/19/2012
28762		ORLANDO	FL		07/02/2012	4.650	5,029,693	0	0	0	0	0	13,056,717	04/23/2012
28816		DESTIN	FL		12/17/2012	4.750	3,537,560	0	0	0	0	0	7,136,200	10/10/2012
28817		DESTIN	FL		12/17/2012	4.750	2,355,812	0	0	0	0	0	5,748,750	10/10/2012
28841		JACKSONVILLE	FL		03/28/2013	4.440	1,729,646	0	0	0	0	0	4,038,192	11/19/2012
28842		JACKSONVILLE	FL		03/28/2013	4.440	2,227,649	0	0	0	0	0	5,562,412	11/19/2012
28843		JACKSONVILLE	FL		03/28/2013	4.440	2,489,757	0	0	0	0	0	9,438,286	11/29/2012
28844		JACKSONVILLE	FL		03/28/2013	4.440	3,485,764	0	0	0	0	0	13,203,305	11/20/2012
28845		JACKSONVILLE	FL		03/28/2013	4.440	2,594,599	0	0	0	0	0	13,203,305	11/20/2012
28846		FERNANDINA BEACH	FL		03/28/2013	4.440	1,126,799	0	0	0	0	0	3,640,311	11/29/2012
28848		JACKSONVILLE	FL		03/28/2013	4.440	2,515,967	0	0	0	0	0	5,554,495	11/19/2012
28901		WELLINGTON	FL		08/01/2013	3.660	5,712,038	0	0	0	0	0	11,964,286	05/01/2013
28910		COCOA BEACH	FL		11/12/2013	4.250	1,768,309	0	0	0	0	0	4,707,857	08/16/2013
28911		COCOA BEACH	FL		11/12/2013	4.250	2,686,911	0	0	0	0	0	6,419,805	08/16/2013
28921		ORLANDO	FL		07/30/2013	4.350	13,208,994	0	0	0	0	0	27,920,693	07/02/2013
28922		NEWPORT RICHEY	FL		07/30/2013	4.350	6,604,497	0	0	0	0	0	14,144,653	06/12/2013
28927		BRADENTON	FL		04/01/2014	4.410	4,138,181	0	0	0	0	0	9,323,762	03/11/2014
28957		WEST PALM BEACH	FL		12/06/2013	4.750	605,126	0	0	0	0	0	1,500,000	09/19/2013
28958		WEST PALM BEACH	FL		12/06/2013	4.750	355,956	0	0	0	0	0	700,000	09/25/2013
28959		WEST PALM BEACH	FL		12/06/2013	4.750	391,552	0	0	0	0	0	900,000	09/14/2013
29035		TAMPA	FL		05/01/2014	4.750	3,321,134	0	0	0	0	0	7,583,333	04/13/2014
29109		MIAMI	FL		01/02/2015	4.560	71,600,000	0	0	0	0	0	161,611,428	08/16/2014
29174		ST. AUGUSTINE	FL		03/30/2015	4.100	456,487	0	0	0	0	0	1,057,333	02/28/2015
29176		ST. AUGUSTINE	FL		03/30/2015	4.100	267,371	0	0	0	0	0	613,600	03/17/2015
29177		JACKSONVILLE	FL		03/30/2015	4.100	495,614	0	0	0	0	0	1,092,000	03/17/2015
29178		JACKSONVILLE	FL		03/30/2015	4.100	378,232	0	0	0	0	0	823,333	03/12/2015
29179		ORANGE PARK	FL		03/30/2015	4.100	243,894	0	0	0	0	0	546,000	03/19/2015
29180		JACKSONVILLE	FL		03/30/2015	4.100	1,095,568	0	0	0	0	0	2,387,667	03/18/2015
29181		PONTE VEDRA	FL		03/30/2015	4.100	684,730	0	0	0	0	0	1,482,000	03/16/2015
29182		JACKSONVILLE	FL		03/30/2015	4.100	674,296	0	0	0	0	0	1,490,667	03/09/2015
29183		JACKSONVILLE	FL		03/30/2015	4.100	247,807	0	0	0	0	0	589,333	03/13/2015
29184		JACKSONVILLE	FL		03/30/2015	4.100	599,954	0	0	0	0	0	1,312,133	03/18/2015
29185		JACKSONVILLE	FL		03/30/2015	4.100	495,614	0	0	0	0	0	1,100,667	03/16/2015
29186		JACKSONVILLE	FL		03/30/2015	4.100	639,081	0	0	0	0	0	1,386,667	03/09/2015
29187		JACKSONVILLE	FL		03/30/2015	4.100	378,232	0	0	0	0	0	849,333	03/16/2015
29188		JACKSONVILLE	FL		03/30/2015	4.100	369,102	0	0	0	0	0	823,333	03/09/2015
29189		JACKSONVILLE	FL		03/30/2015	4.100	590,042	0	0	0	0	0	1,300,000	03/09/2015
29190		JACKSONVILLE	FL		03/30/2015	4.100	333,888	0	0	0	0	0	729,733	03/12/2015
29191		JACKSONVILLE	FL		03/30/2015	4.100	307,672	0	0	0	0	0	726,267	03/12/2015
29192		ST. AUGUSTINE	FL		03/30/2015	4.100	511,526	0	0	0	0	0	1,144,000	02/28/2015
29193		JACKSONVILLE	FL		03/30/2015	4.100	466,921	0	0	0	0	0	1,059,067	03/17/2015
29194		JACKSONVILLE	FL		03/30/2015	4.100	545,828	0	0	0	0	0	1,282,667	03/09/2015
29211		FT LAUDERDALE	FL		12/01/2015	4.210	3,038,382	0	0	0	0	0	6,366,981	10/19/2015
29212		MIAMI	FL		05/08/2015	4.100	3,797,491	0	0	0	0	0	19,471,154	04/10/2015
29213		POMPANO BEACH	FL		12/01/2015	4.210	1,437,806	0	0	0	0	0	3,367,924	10/19/2015
29228		GREENACRES	FL		06/24/2015	4.000	19,142,736	0	0	0	0	0	37,024,000	06/12/2015
29237		JACKSONVILLE	FL		08/03/2015	4.440	1,208,907	0	0	0	0	0	3,187,006	06/30/2015
29273		CLEARWATER	FL		12/22/2015	3.650	1,539,279	0	0	0	0	0	22,200,000	11/30/2015
29285		JACKSONVILLE	FL		01/12/2016	4.320	763,400	0	0	0	0	0	1,647,705	12/16/2015
29286		JACKSONVILLE	FL		01/12/2016	4.320	3,358,959	0	0	0	0	0	6,447,541	12/15/2015
29287		JACKSONVILLE	FL		01/12/2016	4.320	2,442,879	0	0	0	0	0	6,196,803	10/29/2015
29288		JACKSONVILLE	FL		01/12/2016	4.320	839,740	0	0	0	0	0	1,862,623	10/26/2015
29289		ST. AUGUSTINE	FL		01/12/2016	4.320	1,862,695	0	0	0	0	0	3,474,508	12/15/2015
29290		JACKSONVILLE	FL		01/12/2016	4.320	977,152	0	0	0	0	0	2,023,811	12/15/2015
29291		YULEE	FL		01/12/2016	4.320	1,209,225	0	0	0	0	0	3,223,770	10/22/2015
29292		JACKSONVILLE	FL		01/12/2016	4.320	809,204	0	0	0	0	0	1,647,705	10/31/2015
29293		PONTE VEDRA	FL		01/12/2016	4.320	687,060	0	0	0	0	0	1,289,508	12/15/2015
29294		ORANGE PARK	FL		01/12/2016	4.320	427,504	0	0	0	0	0	1,074,590	10/26/2015
29295		JACKSONVILLE	FL		01/12/2016	4.320	961,884	0	0	0	0	0	2,364,098	12/16/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29296		ST. AUGUSTINE	FL		01/12/2016	4.320	775,614	0	0	0	0	0	2,220,820	10/31/2015
29297		ST. AUGUSTINE	FL		01/12/2016	4.320	3,114,671	0	0	0	0	0	5,874,426	12/17/2015
29298		JACKSONVILLE	FL		01/12/2016	4.320	2,458,147	0	0	0	0	0	4,764,016	12/17/2015
29299		JACKSONVILLE	FL		01/12/2016	4.320	839,740	0	0	0	0	0	2,776,025	10/15/2015
29300		ATLANTIC BEACH	FL		01/12/2016	4.320	1,053,492	0	0	0	0	0	2,579,016	10/15/2015
29301		JACKSONVILLE	FL		01/12/2016	4.320	885,544	0	0	0	0	0	1,790,984	10/31/2015
29302		JACKSONVILLE	FL		01/12/2016	4.320	1,190,904	0	0	0	0	0	2,292,459	12/15/2015
29303		JACKSONVILLE	FL		01/12/2016	4.320	946,616	0	0	0	0	0	2,005,902	12/17/2015
29304		JACKSONVILLE	FL		01/12/2016	4.320	488,576	0	0	0	0	0	1,726,508	12/16/2015
29305		JACKSONVILLE	FL		01/12/2016	4.320	1,542,067	0	0	0	0	0	3,295,410	12/17/2015
29306		JACKSONVILLE	FL		01/12/2016	4.320	3,404,763	0	0	0	0	0	6,984,836	12/15/2015
29307		JACKSONVILLE	FL		01/12/2016	4.320	1,648,943	0	0	0	0	0	4,298,361	10/31/2015
29308		JACKSONVILLE	FL		01/12/2016	4.320	1,587,871	0	0	0	0	0	2,973,033	12/15/2015
29309		CALLAHAN	FL		01/12/2016	4.320	564,916	0	0	0	0	0	1,182,049	11/06/2015
29310		JACKSONVILLE	FL		01/12/2016	4.320	1,328,316	0	0	0	0	0	4,262,541	12/16/2015
29311		ST. AUGUSTINE	FL		01/12/2016	4.320	1,084,028	0	0	0	0	0	2,507,377	12/15/2015
29409		SORRENTO	FL		08/15/2016	3.750	2,817,859	0	0	0	0	0	5,619,444	04/18/2016
29417		MELBOURNE	FL		06/09/2016	3.831	1,173,489	0	0	0	0	0	2,327,586	03/30/2016
29418		MELBOURNE	FL		06/09/2016	3.831	1,118,481	0	0	0	0	0	2,327,586	03/30/2016
29421		MELBOURNE	FL		06/09/2016	3.831	1,760,232	0	0	0	0	0	3,879,310	03/30/2016
29428		MELBOURNE	FL		06/09/2016	3.831	1,631,882	0	0	0	0	0	3,448,276	03/30/2016
29438		MELBOURNE	FL		06/09/2016	3.831	1,778,568	0	0	0	0	0	3,017,241	03/30/2016
29441		MELBOURNE	FL		06/09/2016	3.831	4,143,880	0	0	0	0	0	8,448,276	03/30/2016
29443		MELBOURNE	FL		06/09/2016	3.831	1,338,510	0	0	0	0	0	2,413,793	03/30/2016
29495		LAKE WORTH	FL		01/09/2017	3.620	5,685,652	0	0	0	0	0	12,600,000	10/17/2016
29534		CORAL GABLES	FL		02/08/2017	3.660	15,469,852	0	0	0	0	0	35,093,332	01/09/2017
29535		JACKSONVILLE BEACH	FL		03/02/2017	3.620	9,920,748	0	0	0	0	0	19,500,000	12/05/2016
29634		Daytona Beach	FL		11/02/2017	4.390	3,163,165	0	0	0	0	0	7,114,286	08/25/2017
29668		Naples	FL		12/19/2017	3.560	15,891,660	0	33,459	0	0	0	36,053,333	11/09/2017
29779		Palmetto	FL		10/16/2018	4.380	3,268,681	0	0	0	0	0	6,486,362	08/24/2018
29790		Tampa	FL		02/28/2019	4.900	5,798,594	0	0	0	0	0	10,331,552	12/05/2018
29801		Palm Bay	FL		03/15/2019	4.650	7,387,323	0	0	0	0	0	18,067,083	01/03/2019
29803		Daytona Beach	FL		01/30/2019	5.200	1,410,659	0	0	0	0	0	3,323,651	11/30/2018
29805		Orlando	FL		01/30/2019	4.720	3,790,762	0	0	0	0	0	11,121,086	12/12/2018
29808		Orlando	FL		01/30/2019	4.720	2,110,979	0	0	0	0	0	11,121,085	12/12/2018
29850		Miami	FL		08/01/2019	3.520	4,189,695	0	0	0	0	0	18,549,020	07/22/2019
29921		Orlando	FL		01/16/2020	3.750	8,851,205	0	0	0	0	0	16,594,302	11/18/2019
29946		Orlando	FL		01/16/2020	3.750	1,829,941	0	0	0	0	0	3,015,085	11/19/2019
29947		Orlando	FL		01/16/2020	3.750	908,481	0	0	0	0	0	1,926,934	11/18/2019
29948		Orlando	FL		01/16/2020	3.750	3,370,033	0	0	0	0	0	6,936,962	11/18/2019
29949		Orlando	FL		01/16/2020	3.750	1,345,418	0	0	0	0	0	2,765,717	11/18/2019
29950		Orlando	FL		01/16/2020	3.750	1,951,072	0	0	0	0	0	4,148,575	11/18/2019
29951		Orlando	FL		01/16/2020	3.750	3,456,556	0	0	0	0	0	7,209,000	11/18/2019
29952		Orlando	FL		01/16/2020	3.750	1,215,635	0	0	0	0	0	1,700,236	11/19/2019
29961		Fort Lauderdale	FL		02/27/2020	4.280	13,625,750	0	0	0	0	0	22,191,228	02/03/2020
29992		Winter Park	FL		11/17/2020	4.600	3,451,475	0	0	0	0	0	6,234,487	10/13/2020
30070		Groveland	FL		07/23/2021	4.000	6,650,299	0	0	0	0	0	26,445,000	07/05/2021
2881602		DESTIN	FL		02/12/2015	6.250	431,960	0	0	0	0	0	5,160,317	02/12/2015
2881702		DESTIN	FL		02/12/2015	6.250	287,661	0	0	0	0	0	7,975,433	02/12/2015
27853		DUNWOODY	GA		01/13/2006	5.690	212,455	0	0	0	0	0	2,475,000	11/16/2005
28830		ALPHARETTA	GA		10/06/2014	4.750	3,141,058	0	0	0	0	0	7,046,875	08/16/2014
28987		ATLANTA	GA		12/12/2013	4.120	1,175,942	0	0	0	0	0	3,412,500	12/09/2013
29092		MCDONOUGH	GA		08/08/2014	3.930	1,774,119	0	0	0	0	0	9,315,000	06/02/2014
29135		DULUTH	GA		12/23/2014	2.950	846,775	0	0	0	0	0	4,476,745	12/13/2014
29479		AUSTELL	GA		08/30/2016	3.650	6,728,818	0	0	0	0	0	12,272,000	07/06/2016
29484		ALBANY	GA		08/30/2016	3.650	2,380,966	0	0	0	0	0	5,356,000	07/16/2016
29665		Suwannee	GA		02/01/2018	3.630	6,755,000	0	0	0	0	0	13,710,815	01/03/2018
29687		Canton	GA		04/13/2018	3.930	2,133,818	0	0	0	0	0	5,077,256	11/25/2017
29692		Stone Mountain	GA		04/13/2018	3.930	1,555,107	0	0	0	0	0	3,411,808	11/30/2017
29830		Valdosta	GA		04/30/2019	4.480	5,276,271	0	0	0	0	0	13,107,000	03/18/2019
29831		Marietta	GA		06/06/2019	3.990	7,132,947	0	0	0	0	0	15,460,000	04/05/2019

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29889		Atlanta	GA		10/11/2019	4.400	10,000,000	0	0	0	0	0	16,200,000	09/10/2019
29903		Atlanta	GA		12/19/2019	4.500	9,684,321	0	0	0	0	0	16,517,647	10/11/2019
29936		Atlanta	GA		01/16/2020	4.450	5,931,599	0	0	0	0	0	12,558,857	01/01/2020
29979		Morrow	GA		08/27/2020	3.780	14,548,610	0	0	0	0	0	27,440,368	07/09/2020
30042		Marietta	GA		05/25/2021	3.500	7,269,231	0	0	0	0	0	9,768,826	03/30/2021
28833		HONOLULU	HI		02/26/2013	3.450	4,779,252	0	0	0	0	0	17,626,310	12/01/2012
29609		Honolulu	HI		07/27/2017	3.450	43,276,914	0	0	0	0	0	91,833,331	06/22/2017
29807		Nampa	ID		01/24/2019	4.370	2,754,227	0	0	0	0	0	5,463,794	12/21/2018
28837		CHICAGO	IL		03/28/2013	4.000	6,380,674	0	0	0	0	0	13,231,733	12/17/2012
28862		CHICAGO	IL		04/04/2013	4.050	3,000,272	0	0	0	0	0	9,445,746	02/05/2013
28920		WARREN	IL		08/23/2013	4.480	10,852,171	0	0	0	0	0	41,025,000	08/14/2013
29042		ARLINGTON HEIGHTS	IL		05/01/2014	3.720	6,290,937	0	0	0	0	0	14,958,903	04/10/2014
29047		LISLE	IL		06/19/2014	4.300	5,712,068	0	0	0	0	0	10,937,817	05/27/2014
29052		LISLE	IL		06/19/2014	4.300	3,121,711	0	0	0	0	0	6,895,939	05/27/2014
29053		LISLE	IL		06/19/2014	4.300	2,616,924	0	0	0	0	0	5,427,665	05/27/2014
29054		LISLE	IL		06/19/2014	4.300	4,489,951	0	0	0	0	0	9,205,584	05/27/2014
29057		MELROSE	IL		07/09/2014	4.180	4,277,178	0	0	0	0	0	10,225,544	04/22/2014
29337		CHICAGO	IL		01/06/2016	4.270	14,297,729	0	0	0	0	0	34,599,230	12/14/2015
29378		SCHAUMBURG	IL		03/15/2016	3.850	2,919,388	0	0	0	0	0	5,342,857	03/04/2016
29379		GLEN ELLYN	IL		03/15/2016	3.850	1,899,602	0	0	0	0	0	4,047,619	03/04/2016
29583		CHICAGO	IL		04/20/2017	5.150	20,222,200	0	0	0	0	0	48,506,683	07/01/2019
29682		Arlington Heights	IL		02/06/2018	6.050	2,500,000	0	0	0	0	0	4,125,000	01/08/2018
29791		Des Plaines	IL		01/25/2019	5.650	4,700,000	0	0	0	0	0	8,023,571	09/27/2018
29793		Naperville	IL		12/07/2018	4.410	5,120,000	0	0	0	0	0	12,501,333	10/15/2018
29894		Lisle	IL		10/28/2019	5.200	3,530,673	0	0	0	0	0	5,995,283	09/26/2019
29990		Hoffman Estates	IL		11/02/2020	3.400	9,240,000	0	0	0	0	0	21,983,500	09/23/2020
30001		Lombard	IL		02/19/2021	4.250	12,960,004	0	0	0	0	0	21,567,035	10/29/2020
30037		Chicago	IL		12/14/2021	3.610	7,250,000	0	0	0	0	0	16,298,000	04/12/2021
30083		Chicago	IL		08/25/2021	3.400	10,687,500	0	0	0	0	0	23,256,000	07/29/2021
30084		Steger	IL		09/20/2021	3.150	7,462,462	0	0	0	0	0	11,719,298	07/08/2021
30098		Lombard	IL		09/27/2021	2.800	14,700,000	0	0	0	0	0	23,805,224	08/25/2021
30123		ELK GROVE	IL		12/07/2021	3.004	2,424,701	0	0	0	0	0	4,947,627	10/20/2021
29079		INDIANAPOLIS	IN		08/01/2014	4.110	7,641,816	0	0	0	0	0	13,076,923	06/23/2014
29091		PLAINFIELD	IN		08/08/2014	3.930	1,918,651	0	0	0	0	0	10,125,000	05/29/2014
29260		FT WAYNE	IN		09/01/2015	4.000	3,496,181	0	0	0	0	0	15,022,667	07/31/2015
29380		CLARKSVILLE	IN		03/15/2016	3.850	2,879,397	0	0	0	0	0	5,788,095	03/07/2016
29655		Indianapolis	IN		11/15/2017	3.790	7,593,198	0	25,438	0	0	0	13,693,500	09/25/2017
29963		Carmel	IN		02/26/2020	4.800	8,937,614	0	0	0	0	0	14,064,516	02/07/2020
30077		Evansville	IN		10/06/2021	3.500	16,716,668	0	0	0	0	0	34,797,222	08/10/2021
28532		LEAWOOD	KS		01/17/2012	5.000	39,232,991	0	0	0	0	0	86,649,350	11/17/2011
28787		LEAWOOD	KS		10/25/2012	4.250	20,591,202	0	0	0	0	0	39,789,473	09/12/2012
29118		WICHITA	KS		11/18/2014	3.960	909,175	0	0	0	0	0	2,321,656	10/27/2014
29983		Overland Park	KS		10/23/2020	3.450	3,775,465	0	0	0	0	0	6,792,603	09/23/2020
30131		Shawnee	KS		12/13/2021	3.159	19,633,926	0	0	0	0	0	37,153,836	10/28/2021
29087		HEBRON	KY		08/08/2014	3.930	2,034,744	0	0	0	0	0	11,632,500	06/30/2014
29094		HEBRON	KY		08/08/2014	3.930	680,592	0	0	0	0	0	2,916,000	06/04/2008
29097		HEBRON	KY		08/08/2014	3.930	948,807	0	0	0	0	0	4,950,000	07/16/2014
29875		Richmond	KY		10/16/2019	3.700	3,994,878	0	0	0	0	0	6,813,979	08/21/2019
29880		Louisville	KY		10/16/2019	3.700	5,678,896	0	0	0	0	0	9,515,411	08/21/2019
29962		Lexington	KY		02/27/2020	4.200	8,592,639	0	0	0	0	0	15,821,071	12/20/2019
29976		Louisville	KY		06/09/2020	4.250	11,119,968	0	0	0	0	0	21,056,276	05/05/2020
30010		Louisville	KY		01/26/2021	3.800	21,000,000	0	0	0	0	0	30,782,927	06/23/2021
29786		New Orleans	LA		03/04/2019	4.580	13,382,825	0	0	0	0	0	19,466,667	12/06/2018
29893		Kenner	LA		11/01/2019	3.350	7,270,098	0	0	0	0	0	12,388,899	09/20/2019
30110		New Orleans	LA		11/02/2021	3.250	5,300,000	0	0	0	0	0	10,701,597	06/24/2021
29143		DENNIS	MA		01/15/2015	4.300	2,595,517	0	0	0	0	0	5,151,877	01/09/2015
30108		Worchester	MA		09/21/2021	3.200	8,729,415	0	0	0	0	0	14,178,000	09/01/2021
2679803		BEVERLY	MA		12/19/2012	4.340	10,288,817	0	0	0	0	0	62,301,814	10/16/2012
28769		HUNT VALLEY	MD		08/29/2012	4.030	986,732	0	0	0	0	0	1,941,851	07/02/2012
28849		SILVER SPRINGS	MD		07/11/2013	4.300	21,499,123	0	0	0	0	0	43,467,153	03/13/2013
29453		HYATTSVILLE	MD		06/24/2016	4.120	12,871,775	0	0	0	0	0	30,310,189	04/27/2016

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30005		Bethesda	MD		01/26/2021	3.050	5,816,145	0	0	0	0	0	10,895,455	12/10/2020
2884902		SILVER SPRINGS	MD		06/06/2014	5.320	1,051,398	0	0	0	0	0	47,466,114	03/13/2013
28984		ANN ARBOR	MI		12/18/2013	4.270	5,914,653	0	0	0	0	0	12,821,569	11/25/2013
29034		ROCHESTER HILLS	MI		05/01/2014	3.720	4,972,836	0	0	0	0	0	11,824,656	12/31/2013
29523		ANN ARBOR	MI		03/21/2017	3.400	10,251,191	0	0	0	0	0	25,861,780	09/28/2016
29943		Livonia	MI		05/25/2021	3.440	9,701,811	0	0	0	0	0	18,760,376	03/29/2021
30011		Southgate	MI		02/02/2021	4.250	19,032,557	0	0	0	0	0	33,298,889	11/05/2020
30015		Romulus	MI		02/11/2021	4.650	10,072,500	0	0	0	0	0	19,048,500	02/08/2021
30057		Sterling Heights	MI		07/02/2021	3.050	1,986,337	0	0	0	0	0	3,096,774	05/24/2021
28773		SHAKOPEE	MN		08/29/2012	4.030	2,731,644	0	0	0	0	0	5,887,939	07/02/2012
28799		ST PAUL	MN		10/30/2012	3.750	5,166,584	0	0	0	0	0	12,901,731	09/14/2012
29099		MINNETONKA	MN		11/03/2014	4.120	5,177,753	0	0	0	0	0	9,767,046	09/16/2014
29459		CIRCLE PINES	MN		07/11/2016	3.970	3,587,748	0	0	0	0	0	7,377,778	05/11/2016
29510		MINNEAPOLIS	MN		01/03/2017	3.610	6,523,952	0	0	0	0	0	13,944,444	11/11/2016
29632		Woodbury	MN		10/12/2017	3.400	35,741,520	0	184,386	0	0	0	66,227,179	07/31/2017
29705		Saint Paul	MN		04/20/2018	4.640	28,986,805	0	0	0	0	0	74,969,244	02/26/2018
29885		Sartell	MN		11/01/2019	3.400	5,778,702	0	0	0	0	0	10,833,333	08/21/2019
29999		Saint Paul	MN		12/17/2020	3.250	15,524,688	0	0	0	0	0	88,142,933	11/16/2020
30044		St. Paul	MN		05/17/2021	3.650	9,812,467	0	0	0	0	0	17,442,000	04/26/2021
29472		JEFFERSON CITY	MO		08/26/2016	3.650	2,598,342	0	0	0	0	0	4,816,667	07/12/2016
29862		Ballwin	MO		09/27/2019	3.460	4,590,000	0	0	0	0	0	14,841,000	08/14/2019
29997		Saint Louis	MO		12/03/2020	4.100	5,454,481	0	0	0	0	0	11,978,667	11/04/2020
30056		St. Louis	MO		06/24/2021	3.350	2,435,000	0	0	0	0	0	4,751,541	06/02/2021
30127		Kansas City	MO		11/22/2021	3.650	4,178,571	0	0	0	0	0	7,017,857	10/07/2021
29086		SOUTHAVEN	MS		08/08/2014	3.930	2,112,236	0	0	0	0	0	14,760,000	05/20/2014
29486		HATTIESBURG	MS		08/30/2016	3.650	5,124,253	0	0	0	0	0	9,256,000	07/13/2016
28924		CEDAR POINT	NC		04/01/2014	4.710	1,757,253	0	0	0	0	0	2,957,879	12/24/2013
28925		NEWPORT	NC		04/01/2014	4.710	4,868,457	0	0	0	0	0	9,034,653	12/24/2013
28974		RALEIGH	NC		11/25/2013	5.230	3,377,890	0	0	0	0	0	6,603,556	10/25/2013
29236		ASHEVILLE	NC		07/09/2015	3.890	5,337,830	0	0	0	0	0	31,062,500	06/03/2015
29259		ASHEVILLE	NC		10/28/2015	4.390	1,564,294	0	0	0	0	0	8,000,000	07/15/2015
29454		CHARLOTTE	NC		07/06/2016	3.910	3,502,548	0	0	0	0	0	6,909,091	06/23/2016
29455		CHARLOTTE	NC		07/06/2016	9.750	961,040	0	0	0	0	0	6,909,091	06/23/2016
29481		MORGANTON	NC		08/30/2016	3.650	11,801,311	0	0	0	0	0	21,112,000	07/21/2016
29619		Wilmington	NC		10/05/2017	4.090	7,396,212	0	0	0	0	0	13,070,968	07/24/2017
29753		Candler	NC		08/31/2018	4.360	11,548,663	0	0	0	0	0	23,625,000	07/03/2018
29857		Lincolnton	NC		09/25/2019	3.920	4,113,731	0	0	0	0	0	7,112,000	07/09/2019
29940		Graham	NC		02/25/2020	3.600	6,249,050	0	0	0	0	0	11,946,375	01/10/2020
29941		Graham	NC		02/25/2020	3.600	6,985,612	0	0	0	0	0	13,171,923	01/10/2020
29953		Greensboro	NC		03/06/2020	3.460	5,548,780	0	0	0	0	0	8,619,130	12/23/2019
29986		Charlotte	NC		10/15/2020	3.550	3,902,379	0	0	0	0	0	7,638,095	09/16/2020
30003		Charlotte	NC		12/10/2020	4.250	14,551,732	0	0	0	0	0	27,456,000	10/15/2020
29001		ELKHORN	NE		02/21/2014	5.450	2,874,869	0	0	0	0	0	7,051,851	01/28/2014
28866		MORRISON	NJ		05/08/2013	3.750	4,578,455	0	0	0	0	0	16,087,500	05/08/2013
29043		BURLINGTON	NJ		07/01/2014	4.370	6,868,641	0	0	0	0	0	13,946,665	06/25/2014
29120		KINNELON	NJ		12/15/2014	3.850	3,826,438	0	0	0	0	0	8,332,610	11/20/2014
29131		WYCKOFF	NJ		12/15/2014	3.850	2,874,802	0	0	0	0	0	6,172,304	11/10/2014
29133		MIDLAND PARK	NJ		12/15/2014	3.850	7,241,715	0	0	0	0	0	16,395,182	11/10/2014
29253		SWEDESBORO	NJ		09/18/2015	3.950	46,071,527	0	0	0	0	0	93,469,112	07/28/2015
29497		SUMMIT	NJ		02/15/2017	3.440	3,130,943	0	0	0	0	0	7,308,000	11/02/2016
29541		HOBOKEN	NJ		02/27/2017	3.430	4,521,674	0	0	0	0	0	14,752,174	12/13/2016
29542		HOBOKEN	NJ		02/27/2017	3.430	6,260,780	0	0	0	0	0	18,165,548	12/13/2016
29543		HOBOKEN	NJ		02/27/2017	3.430	10,869,410	0	0	0	0	0	31,555,556	12/13/2016
29544		HOBOKEN	NJ		02/27/2017	3.430	10,086,812	0	0	0	0	0	30,356,219	12/13/2016
29545		HOBOKEN	NJ		02/27/2017	3.430	6,956,422	0	0	0	0	0	20,783,448	12/13/2016
29605		Morristown	NJ		07/28/2017	3.700	25,000,000	0	0	0	0	0	45,731,708	06/16/2017
29658		New Milford	NJ		12/14/2017	3.720	9,235,167	0	0	0	0	0	29,150,000	11/07/2017
29688		Lyndhurst	NJ		04/13/2018	3.930	3,074,114	0	0	0	0	0	8,529,704	11/28/2017
29690		Lyndhurst	NJ		04/13/2018	3.930	578,653	0	0	0	0	0	1,056,051	11/28/2017
29810		Livingston	NJ		03/27/2019	4.500	2,865,951	0	0	0	0	0	6,021,429	01/08/2019
29931		East Rutherford	NJ		11/22/2019	3.930	2,701,780	0	0	0	0	0	14,208,462	09/16/2019

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29995		Rockaway	NJ		11/20/2020	3.500	7,240,000	0	0	0	0	0	11,840,417	10/13/2020
30000		Wayne Township	NJ		11/09/2020	3.850	6,854,861	0	0	0	0	0	10,994,417	10/07/2020
30004		West Windsor	NJ		02/10/2021	3.000	4,888,294	0	0	0	0	0	12,816,421	12/15/2020
30035		Buena	NJ		11/17/2021	3.400	7,425,000	0	0	0	0	0	17,480,571	01/29/2021
2881103		WESTFIELD	NJ		12/19/2012	4.340	840,337	0	0	0	0	0	5,365,065	10/03/2012
29877		Albuquerque	NM		11/27/2019	3.280	3,180,730	0	0	0	0	0	10,353,000	09/26/2019
29917		Albuquerque	NM		11/27/2019	3.280	5,333,840	0	0	0	0	0	17,115,600	09/25/2019
29918		Albuquerque	NM		11/27/2019	3.280	1,859,504	0	0	0	0	0	6,609,600	09/25/2019
29919		Albuquerque	NM		11/27/2019	3.280	2,838,190	0	0	0	0	0	10,592,700	09/25/2019
10202126		ALBUQUERQUE	NM		10/29/2002	7.070	136,500	0	0	0	0	0	3,636,000	06/27/2002
28391		LAS VEGAS	NV		03/30/2011	6.150	6,787,031	0	0	0	0	0	13,765,635	03/15/2011
28855		LAS VEGAS	NV		03/22/2013	3.500	4,166,143	0	0	0	0	0	8,304,545	02/05/2013
28856		LAS VEGAS	NV		03/22/2013	3.500	3,916,086	0	0	0	0	0	8,690,125	02/05/2013
29033		LAS VEGAS	NV		06/05/2014	4.110	2,403,610	0	0	0	0	0	7,178,572	03/12/2014
29676		Las Vegas	NV		01/31/2018	3.610	2,688,945	0	0	0	0	0	5,746,342	11/20/2017
29855		Henderson	NV		07/10/2019	3.640	6,405,231	0	0	0	0	0	14,212,051	05/30/2019
29861		Sparks	NV		08/01/2019	3.430	7,633,500	0	0	0	0	0	13,546,259	07/11/2019
30029		Las Vegas	NV		04/27/2021	2.770	11,060,000	0	0	0	0	0	23,949,154	03/10/2021
30115		Henderson	NV		11/05/2021	2.360	5,500,000	0	0	0	0	0	10,067,391	10/14/2021
28868		NEW YORK	NY		05/02/2013	3.850	5,599,628	0	0	0	0	0	23,280,000	03/22/2013
28871		NEW YORK	NY		05/09/2013	3.850	19,514,750	0	0	0	0	0	47,864,604	04/15/2013
28882		BROOKLYN CENTER	NY		05/10/2013	3.800	31,756,713	0	0	0	0	0	62,447,723	04/04/2013
28914		RYE	NY		08/27/2013	3.990	2,160,114	0	0	0	0	0	10,320,513	06/10/2013
28915		RYE	NY		08/27/2013	3.990	2,936,455	0	0	0	0	0	13,910,256	06/10/2013
28916		RYE	NY		08/27/2013	3.990	10,112,357	0	0	0	0	0	47,884,615	06/10/2013
28953		Cohoes	NY		12/06/2013	4.750	1,067,869	0	0	0	0	0	2,500,000	05/05/2017
28981		RIVERHEAD	NY		02/19/2014	4.230	2,380,174	0	0	0	0	0	5,935,714	11/01/2013
29003		NEW YORK	NY		05/12/2014	4.750	7,500,822	0	0	0	0	0	16,638,061	03/19/2014
29073		BROOKLYN CENTER	NY		08/08/2014	3.990	23,588,469	0	0	0	0	0	43,371,425	06/02/2014
29225		NEW YORK	NY		05/15/2015	3.430	11,795,912	0	0	0	0	0	44,168,800	04/30/2015
29269		NEW YORK	NY		11/05/2015	3.440	14,700,000	0	0	0	0	0	80,433,962	07/20/2015
29405		LAKEWOOD	NY		05/16/2016	4.700	6,458,411	0	3,012	0	0	0	11,669,005	07/03/2015
29498		NEW YORK	NY		11/29/2016	3.290	13,316,113	0	0	0	0	0	48,931,600	10/26/2016
29499		NEW YORK	NY		11/29/2016	3.290	4,915,344	0	0	0	0	0	14,558,823	10/26/2016
29613		New York	NY		08/28/2017	3.130	12,461,528	0	48,754	0	0	0	56,100,000	07/13/2017
29873		New York City	NY		08/21/2019	4.550	4,000,000	0	0	0	0	0	7,198,294	08/06/2019
29958		Queens	NY		02/07/2020	4.200	8,580,750	0	0	0	0	0	13,770,000	01/23/2020
28860		CLEVELAND	OH		03/08/2013	4.000	7,154,798	0	0	0	0	0	19,333,333	01/21/2013
28961		CINCINNATI	OH		12/06/2013	4.750	391,552	0	0	0	0	0	840,000	09/20/2013
28995		BEACHWOOD	OH		02/20/2014	4.140	870,569	0	0	0	0	0	3,384,616	02/07/2014
29242		OLMSTEAD FALLS	OH		12/28/2015	4.000	4,866,388	0	0	0	0	0	24,776,699	10/05/2015
29473		GROVE CITY	OH		08/26/2016	3.650	5,696,366	0	0	0	0	0	11,090,476	07/17/2016
29474		SPRINGFIELD	OH		08/26/2016	3.650	4,497,131	0	0	0	0	0	8,317,857	07/14/2016
29509		COLUMBUS	OH		11/22/2016	3.500	20,000,000	0	0	0	0	0	36,438,889	10/19/2016
29532		COLUMBUS	OH		03/30/2017	3.400	16,440,589	0	0	0	0	0	31,417,720	01/04/2017
29984		Columbus	OH		10/23/2020	5.500	5,892,623	0	0	0	0	0	16,290,492	08/27/2020
28490		PORTLAND	OR		08/11/2011	4.880	7,331,126	0	0	0	0	0	30,491,428	06/30/2011
28919		EUGENE	OR		08/13/2013	4.580	641,255	0	0	0	0	0	2,076,444	06/19/2013
28972		PORTLAND	OR		11/06/2013	4.480	4,269,871	0	0	0	0	0	13,470,000	09/16/2013
29829		Portland	OR		04/08/2019	4.270	19,245,778	0	0	0	0	0	43,173,000	03/11/2019
27876		WILLOW GROVE	PA		09/29/2006	5.450	1,294,817	0	0	0	0	0	5,999,700	08/17/2006
28716		WILLOW GROVE	PA		10/02/2012	4.400	2,181,560	0	0	0	0	0	8,455,238	07/27/2012
28900		HORSHAM	PA		06/28/2013	3.400	5,476,550	0	0	0	0	0	15,492,308	05/17/2013
28979		NEW CASTLE	PA		12/09/2013	4.610	2,064,338	0	0	0	0	0	7,904,545	11/05/2013
29046		ALLENTOWN	PA		09/11/2014	4.410	13,041,058	0	0	0	0	0	24,807,339	06/30/2014
29149		MECHANICSBURG	PA		02/02/2015	4.150	609,851	0	0	0	0	0	8,855,085	11/03/2014
29150		MECHANICSBURG	PA		02/02/2015	4.150	882,506	0	0	0	0	0	11,568,497	01/01/2015
29151		LANCASTER	PA		02/02/2015	4.150	466,346	0	0	0	0	0	5,846,730	01/14/2015
29152		LANCASTER	PA		02/02/2015	4.150	545,269	0	0	0	0	0	7,802,542	01/14/2015
29153		CAMP HILL	PA		02/02/2015	4.150	600,872	0	0	0	0	0	26,565,254	01/14/2015
29156		CAMP HILL	PA		02/02/2015	4.150	226,003	0	0	0	0	0	6,315,254	01/14/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29415		FOLCROFT	PA		06/09/2016	3.831	7,946,716	0	0	0	0	0	14,741,379	04/01/2016
29416		SHARON HILL	PA		06/09/2016	3.831	6,234,157	0	0	0	0	0	11,293,104	04/01/2016
29419		SHARON HILL	PA		06/09/2016	3.831	4,015,530	0	0	0	0	0	8,965,517	03/25/2016
29420		CHADDS FORD	PA		06/09/2016	3.831	5,060,668	0	0	0	0	0	8,620,690	03/25/2016
29422		CHADDS FORD	PA		06/09/2016	3.831	2,581,674	0	0	0	0	0	5,086,207	03/25/2016
29423		FOLCROFT	PA		06/09/2016	3.831	5,207,354	0	0	0	0	0	12,241,379	04/01/2016
29424		FOLCROFT	PA		06/09/2016	3.831	2,236,962	0	0	0	0	0	5,086,207	04/01/2016
29425		CHADDS FORD	PA		06/09/2016	3.831	3,337,107	0	0	0	0	0	6,293,103	03/25/2016
29426		FOLCROFT	PA		06/09/2016	3.831	1,980,261	0	0	0	0	0	3,362,069	04/01/2016
29427		CHADDS FORD	PA		06/09/2016	3.831	3,263,764	0	0	0	0	0	7,241,379	03/25/2016
29429		SHARON HILL	PA		06/09/2016	3.831	2,420,319	0	0	0	0	0	3,879,310	04/01/2016
29430		FOLCROFT	PA		06/09/2016	3.831	2,603,677	0	0	0	0	0	4,482,759	04/01/2016
29431		SHARON HILL	PA		06/09/2016	3.831	2,310,305	0	0	0	0	0	5,344,828	04/01/2016
29432		MEDIA	PA		06/09/2016	3.831	1,411,853	0	0	0	0	0	2,500,000	04/04/2016
29433		CHADDS FORD	PA		06/09/2016	3.831	2,310,305	0	0	0	0	0	5,086,207	03/25/2016
29434		FOLCROFT	PA		06/09/2016	3.831	458,394	0	0	0	0	0	1,120,690	04/01/2016
29435		SHARON HILL	PA		06/09/2016	3.831	1,668,554	0	0	0	0	0	4,224,138	04/01/2016
29436		SHARON HILL	PA		06/09/2016	3.831	4,180,552	0	0	0	0	0	7,155,172	04/01/2016
29437		SHARON HILL	PA		06/09/2016	3.831	8,544,461	0	0	0	0	0	16,465,517	04/01/2016
29439		SHARON HILL	PA		06/09/2016	3.831	1,870,247	0	0	0	0	0	3,275,862	04/01/2016
29440		CHADDS FORD	PA		06/09/2016	3.831	3,685,486	0	0	0	0	0	6,206,897	04/01/2016
29444		CHADDS FORD	PA		06/09/2016	3.831	9,754,620	0	0	0	0	0	21,465,517	03/24/2016
29445		CHADDS FORD	PA		06/09/2016	3.831	6,028,795	0	0	0	0	0	10,862,069	03/25/2016
29522		CRANBERRY TOWNSHIP	PA		01/19/2017	3.760	5,755,146	0	0	0	0	0	12,843,940	12/07/2016
29524		EAST UNION TOWNSHIP	PA		12/16/2016	3.400	41,987,951	0	0	0	0	0	105,175,143	11/14/2016
29537		JENKINS TOWNSHIP	PA		01/25/2017	3.400	52,283,138	0	0	0	0	0	128,217,777	11/21/2016
29538		PITTSTON TOWNSHIP	PA		01/25/2017	3.400	51,421,812	0	0	0	0	0	118,852,600	11/14/2016
29539		JENKINS TOWNSHIP	PA		01/25/2017	3.400	55,518,001	0	0	0	0	0	127,572,421	11/21/2016
29540		HANOVER	PA		01/25/2017	3.400	53,104,175	0	0	0	0	0	120,671,845	11/17/2016
29664		Hazleton	PA		01/11/2018	3.730	32,353,377	0	0	0	0	0	79,753,256	09/02/2021
29755		Warrington	PA		09/27/2018	4.340	6,512,344	0	0	0	0	0	14,421,894	06/08/2018
30032		Exton	PA		05/06/2021	3.170	17,400,000	0	0	0	0	0	28,546,558	04/01/2021
30090		Hazle Township	PA		10/22/2021	2.500	10,470,991	0	0	0	0	0	131,414,557	09/02/2021
30091		Pittston Township	PA		10/22/2021	2.500	15,619,653	0	0	0	0	0	163,654,600	09/02/2021
30092		Hanover	PA		10/22/2021	2.500	28,908,095	0	0	0	0	0	195,936,375	09/02/2021
30093		Pittston Township	PA		10/22/2021	2.500	12,002,559	0	0	0	0	0	157,393,556	09/02/2021
30094		Jenkins Township	PA		10/22/2021	2.500	15,671,460	0	0	0	0	0	172,825,431	09/02/2021
30095		Hazleton	PA		10/22/2021	2.500	7,981,306	0	0	0	0	0	91,815,987	09/02/2021
29451		MYRTLE BEACH	SC		07/01/2016	3.900	2,572,311	0	0	0	0	0	4,674,193	05/26/2016
29476		MT PLEASANT	SC		08/30/2016	3.650	1,242,243	0	0	0	0	0	2,574,000	06/28/2016
29480		DUNCAN	SC		08/30/2016	3.650	2,588,007	0	0	0	0	0	4,732,000	06/28/2016
29482		SUMMERVILLE	SC		08/30/2016	3.650	2,225,686	0	0	0	0	0	3,822,000	07/08/2016
29691		Myrtle Beach	SC		04/13/2018	3.930	3,688,984	0	0	0	0	0	9,423,413	11/29/2017
29695		Myrtle Beach	SC		04/13/2018	3.930	396,038	0	0	0	0	0	1,632,910	11/29/2017
29697		Greenville	SC		04/13/2018	3.930	3,797,459	0	0	0	0	0	10,032,621	11/24/2017
29836		Lake Wylie	SC		06/25/2019	4.200	3,718,512	0	0	0	0	0	6,864,516	04/19/2019
29867		Greenville	SC		10/29/2019	3.720	5,098,436	0	0	0	0	0	9,511,765	07/31/2019
29904		Charleston	SC		01/02/2020	3.750	9,587,177	0	0	0	0	0	19,029,333	11/24/2019
29959		Mt. Pleasant	SC		02/13/2020	3.780	38,340,000	0	0	0	0	0	68,121,964	12/27/2019
29991		Charleston	SC		11/04/2020	3.550	8,708,399	0	0	0	0	0	17,848,927	10/09/2020
30118		Anderson	SC		10/26/2021	3.300	13,331,501	0	0	0	0	0	22,200,316	09/30/2021
27833		HOUSTON	TX		09/29/2006	5.940	28,980	0	0	0	0	0	1,175,000	09/07/2006
27836		HOUSTON	TX		09/29/2006	5.940	253,800	0	0	0	0	0	5,225,000	09/07/2006
27897		HOUSTON	TX		04/17/2006	5.910	238,874	0	0	0	0	0	3,100,000	03/02/2006
27957		SAN ANTONIO	TX		07/03/2007	6.600	495,021	0	0	0	0	0	4,836,585	05/16/2007
28004		LAREDO	TX		11/10/2006	6.320	3,537,127	0	0	0	0	0	16,500,000	01/10/2009
28117		EL PASO	TX		08/27/2007	5.790	32,919	0	0	0	0	0	610,000	07/09/2007
28118		EL PASO	TX		09/27/2007	5.790	58,384	0	0	0	0	0	1,075,000	07/19/2007
28120		EL PASO	TX		09/27/2007	5.790	111,496	0	0	0	0	0	2,000,000	08/13/2007
28121		EL PASO	TX		09/17/2007	5.790	45,004	0	0	0	0	0	822,500	07/19/2007
28122		EL PASO	TX		09/17/2007	5.790	42,571	0	0	0	0	0	800,000	07/19/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
28123		EL PASO	TX		09/27/2007	5.790	66,491	0	0	0	0	0	1,320,000	08/13/2007
28124		EL PASO	TX		09/17/2007	5.790	82,303	0	0	0	0	0	1,487,500	07/09/2007
28125		EL PASO	TX		09/27/2007	5.790	49,464	0	0	0	0	0	957,500	07/19/2007
28126		EL PASO	TX		08/27/2007	5.790	48,281	0	0	0	0	0	987,500	07/10/2007
28127		EL PASO	TX		08/27/2007	5.790	55,597	0	0	0	0	0	1,137,500	07/09/2007
28128		EL PASO	TX		08/27/2007	5.790	58,889	0	0	0	0	0	1,200,000	07/09/2007
28129		EL PASO	TX		09/17/2007	5.790	81,899	0	0	0	0	0	1,525,000	07/19/2007
28770		DALLAS	TX		08/29/2012	4.030	6,381,277	0	0	0	0	0	17,245,378	07/02/2012
28854		IRVING	TX		03/22/2013	3.450	3,701,739	0	0	0	0	0	7,255,814	01/28/2013
28858		HOUSTON	TX		02/27/2013	4.500	3,121,244	0	0	0	0	0	10,459,706	01/26/2016
28960		VICTORIA	TX		12/06/2013	4.750	533,934	0	0	0	0	0	1,125,000	09/14/2013
29056		DALLAS	TX		06/13/2014	4.610	1,339,615	0	0	0	0	0	3,208,989	05/02/2014
29058		ARLINGTON	TX		06/13/2014	4.610	1,339,615	0	0	0	0	0	2,954,944	06/04/2014
29059		RICHARDSON	TX		06/13/2014	4.610	3,091,565	0	0	0	0	0	5,713,146	06/04/2014
29060		HOUSTON	TX		06/13/2014	4.610	2,029,357	0	0	0	0	0	4,125,843	06/04/2014
29089		GRAPEVINE	TX		08/08/2014	3.930	710,972	0	0	0	0	0	3,780,000	05/29/2014
29090		GRAPEVINE	TX		08/08/2014	3.930	2,506,323	0	0	0	0	0	13,950,000	07/16/2014
29130		HOUSTON	TX		12/09/2014	3.900	4,628,263	0	0	0	0	0	18,750,000	11/26/2014
29145		WESLACO	TX		01/15/2015	4.300	1,663,793	0	0	0	0	0	3,396,842	11/14/2014
29166		LUFKIN	TX		04/29/2015	4.050	1,367,116	0	0	0	0	0	7,356,167	03/31/2015
29169		WACO	TX		04/29/2015	4.050	585,907	0	0	0	0	0	3,631,035	03/10/2015
29261		SOCORRO	TX		09/10/2015	3.950	8,019,978	0	0	0	0	0	40,960,000	07/16/2015
29325		SAN ANTONIO	TX		09/01/2016	4.160	2,254,010	0	0	0	0	0	12,531,250	07/05/2016
29372		HOUSTON	TX		02/17/2016	3.540	17,700,000	0	0	0	0	0	40,589,317	01/22/2016
29501		SAN ANTONIO	TX		01/03/2017	3.710	7,842,544	0	0	0	0	0	15,750,000	09/16/2016
29555		DALLAS	TX		03/09/2017	3.810	39,500,000	0	0	0	0	0	71,818,181	02/09/2017
29617		Mesquite	TX		08/30/2017	4.050	456,879	0	0	0	0	0	4,334,827	07/21/2017
29626		Dallas	TX		11/29/2017	3.580	6,678,820	0	21,815	0	0	0	11,424,312	09/26/2017
29627		Farmers Branch	TX		11/29/2017	3.580	12,726,088	0	41,568	0	0	0	25,730,235	09/25/2017
29628		Arlington	TX		11/29/2017	3.580	5,324,644	0	17,392	0	0	0	10,530,076	09/26/2017
29629		Grand Prairie	TX		11/29/2017	3.580	5,957,187	0	19,458	0	0	0	11,425,082	09/26/2017
29645		Baytown	TX		12/07/2017	3.530	35,357,952	0	0	0	0	0	74,681,074	09/14/2017
29748		ROCKWALL	TX		07/18/2018	4.580	944,029	0	0	0	0	0	2,715,000	06/12/2018
29794		College Station	TX		12/14/2018	4.670	2,951,909	0	0	0	0	0	5,239,000	12/05/2018
29816		Houston	TX		03/21/2019	5.350	9,660,000	0	0	0	0	0	14,847,000	02/07/2019
29874		Dallas	TX		09/09/2019	4.450	10,409,486	0	0	0	0	0	16,611,435	08/29/2019
29879		Baytown	TX		11/06/2019	3.350	28,199,585	0	0	0	0	0	53,968,553	09/05/2019
29881		Dallas	TX		09/09/2019	4.450	7,175,214	0	0	0	0	0	11,450,192	08/29/2019
29888		Austin	TX		11/01/2019	4.550	6,337,708	0	0	0	0	0	13,606,133	09/26/2019
29899		Austin	TX		12/06/2019	3.500	14,700,000	0	0	0	0	0	29,711,111	10/11/2019
29944		San Antonio	TX		01/27/2020	4.550	7,750,000	0	0	0	0	0	12,400,000	01/06/2020
29955		Houston	TX		02/26/2020	4.450	11,611,625	0	0	0	0	0	18,280,149	01/07/2020
29980		Spring	TX		08/18/2020	5.100	4,887,472	0	0	0	0	0	8,546,250	07/09/2020
30002		Denton	TX		12/18/2020	3.150	5,731,146	0	0	0	0	0	10,804,000	11/19/2020
30008		Austin	TX		02/09/2021	2.500	5,012,500	0	0	0	0	0	10,207,273	01/06/2021
30009		Austin	TX		02/09/2021	2.500	3,863,000	0	0	0	0	0	6,979,630	01/06/2021
30039		Webster	TX		05/20/2021	3.400	9,664,152	0	0	0	0	0	16,575,000	03/29/2021
30054		Haltom City	TX		06/16/2021	3.500	18,376,460	0	0	0	0	0	31,113,065	05/04/2021
30058		North Richland Hills	TX		07/01/2021	3.050	49,763,370	0	0	0	0	0	80,121,796	05/25/2021
30062		San Antonio	TX		07/14/2021	3.400	12,854,942	0	0	0	0	0	19,639,494	06/07/2021
30081		Farmers Branch	TX		09/22/2021	2.810	2,900,000	0	0	0	0	0	5,710,000	08/17/2021
30101		Fort Worth	TX		09/27/2021	1.900	2,000,000	0	0	0	0	0	5,100,000	09/03/2021
30120		SAN ANTONIO	TX		12/01/2021	3.400	9,475,610	0	0	0	0	0	15,878,049	10/12/2021
30134		Houston	TX		12/15/2021	3.460	8,142,085	0	0	0	0	0	16,265,201	11/05/2021
30135		Houston	TX		12/15/2021	3.460	4,768,553	0	0	0	0	0	9,434,363	11/05/2021
2800402		LAREDO	TX		05/29/2008	7.120	3,743,684	0	0	0	0	0	16,500,000	01/10/2009
2885802		HOUSTON	TX		02/04/2016	5.500	1,562,537	0	0	0	0	0	10,459,706	01/26/2016
28937		DRAPER	UT		10/28/2014	5.000	5,477,233	0	1,137	0	0	0	11,729,032	08/23/2014
29264		DRAPER	UT		01/14/2016	5.400	2,685,547	0	0	0	0	0	5,213,333	11/12/2015
29366		SALT LAKE CITY	UT		01/28/2016	4.320	9,492,854	0	0	0	0	0	19,799,999	12/22/2015
29408		RIVERTON	UT		09/27/2016	4.200	2,982,968	0	0	0	0	0	6,113,461	08/10/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29456		LINDON	UT		08/03/2016	3.120	2,745,558	0	0	0	0	0	8,517,143	07/15/2016
29457		LINDON	UT		12/20/2016	3.200	1,165,869	0	0	0	0	0	3,755,714	11/07/2016
29546		SALT LAKE CITY	UT		03/01/2017	3.380	7,228,269	0	0	0	0	0	13,952,000	12/28/2016
29778		West Valley City	UT		10/16/2018	4.380	830,245	0	0	0	0	0	2,115,118	09/11/2018
29988		Cottonwood Heights	UT		10/27/2020	3.100	5,850,000	0	0	0	0	0	10,397,739	09/10/2020
30024		Provo	UT		03/17/2021	2.500	14,700,343	0	0	0	0	0	24,594,718	02/13/2021
30052		Provo	UT		05/26/2021	2.600	12,668,062	0	0	0	0	0	21,000,000	03/10/2021
30076		Lehi	UT		09/27/2021	2.870	8,027,795	0	0	0	0	0	14,732,082	08/02/2022
2954602		Salt Lake City	UT		05/01/2017	3.430	6,706,513	0	0	0	0	0	11,968,000	12/28/2016
28741		MC LEAN	VA		06/01/2012	4.450	4,823,801	0	0	0	0	0	11,743,333	04/12/2012
28876		RICHMOND	VA		05/08/2013	4.280	8,418,709	0	0	0	0	0	16,051,200	03/20/2013
28952		HAMPTON	VA		12/06/2013	4.750	1,299,240	0	0	0	0	0	2,950,000	09/14/2013
28962		FAIRFAX	VA		12/06/2013	4.750	1,957,760	0	0	0	0	0	3,950,000	09/16/2013
29105		ARLINGTON HEIGHTS	VA		10/01/2014	4.210	4,981,304	0	0	0	0	0	22,068,750	09/23/2014
29492		CHANTILLY	VA		11/09/2016	3.420	6,583,635	0	0	0	0	0	13,255,789	09/26/2016
29685		Urbanna	VA		02/15/2018	4.830	10,424,744	0	0	0	0	0	26,273,438	01/23/2018
29686		Topping	VA		02/15/2018	4.830	6,254,846	0	0	0	0	0	14,220,313	01/23/2018
29696		Virginia Beach	VA		04/13/2018	3.930	506,336	0	0	0	0	0	1,340,412	12/01/2017
29922		Stafford	VA		12/12/2019	5.100	5,333,188	0	0	0	0	0	13,434,765	11/12/2019
30033		Roanoke	VA		04/21/2021	3.750	8,925,000	0	0	0	0	0	11,934,000	01/12/2021
30073		Virginia Beach	VA		07/23/2021	3.950	3,985,532	0	0	0	0	0	6,929,106	09/30/2021
28990		BELLEVUE	WA		09/10/2014	4.800	1,310,083	0	0	0	0	0	3,404,908	08/26/2014
29410		EDMONDS	WA		07/28/2016	3.830	1,789,485	0	0	0	0	0	3,975,580	11/12/2015
29411		EDMONDS	WA		07/28/2016	3.590	2,423,261	0	0	0	0	0	5,440,000	11/12/2015
29412		LYNWOOD	WA		06/28/2016	3.790	3,569,119	0	0	0	0	0	8,153,514	11/05/2015
29414		EDMONDS	WA		06/28/2016	3.550	7,551,154	0	0	0	0	0	16,442,188	11/12/2015
29657		Olympia	WA		12/01/2017	3.750	4,149,593	0	0	0	0	0	13,618,421	10/20/2017
29722		Bellingham	WA		05/30/2018	4.340	4,380,293	0	0	0	0	0	9,228,333	03/28/2018
29726		Bellingham	WA		05/30/2018	4.340	3,285,220	0	0	0	0	0	6,875,556	03/28/2018
29828		Bellingham	WA		03/28/2019	4.140	4,536,964	0	0	0	0	0	7,692,456	03/11/2019
29837		Seattle	WA		06/26/2019	3.960	5,353,120	0	0	0	0	0	10,922,772	05/16/2019
29920		Seatac	WA		01/30/2020	3.340	9,250,000	0	0	0	0	0	20,708,955	11/19/2019
30021		Seattle	WA		03/25/2021	2.950	32,000,000	0	0	0	0	0	60,629,333	11/01/2021
28798		HOWARD	WI		11/15/2012	4.500	3,494,960	0	0	0	0	0	6,837,273	10/18/2012
29072		HOWARD	WI		07/28/2014	4.700	1,910,801	0	0	0	0	0	11,717,454	07/09/2014
29121		MILWAUKEE	WI		02/20/2015	4.290	32,783,898	0	0	0	0	0	71,472,984	11/12/2014
29318		WAUKESHA	WI		02/11/2016	3.980	3,141,439	0	0	0	0	0	8,818,334	12/04/2015
29381		MANITOWOC	WI		03/15/2016	3.850	3,899,183	0	0	0	0	0	7,771,429	03/03/2016
30066		Milwaukee	WI		07/22/2021	3.850	4,641,000	0	0	0	0	0	14,611,500	06/14/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							4,188,795,239	0	396,419	0	0	0	11,301,999,427	XXX
0899999. Total Mortgages in good standing							4,188,795,239	0	396,419	0	0	0	11,301,999,427	XXX
29002		CHARLOTTE	NC		03/06/2014	4.700	4,624,715	0	0	0	0	0	28,073,684	08/28/2018
2900202		CHARLOTTE	NC		09/26/2018	4.840	3,444,529	0	0	0	0	0	28,073,684	08/28/2018
29014		NEW YORK	NY		05/08/2014	4.750	10,167,961	0	0	0	0	0	25,666,667	03/17/2014
29122		MILLEDGEVILLE	GA		12/12/2014	4.200	8,937,183	0	0	0	0	0	17,336,923	11/03/2014
29123		LOUISVILLE	KY		12/12/2014	4.200	7,745,559	0	0	0	0	0	17,630,769	11/03/2014
29804		Orlando	FL		01/30/2019	5.200	1,264,446	0	0	0	0	0	3,007,666	11/30/2018
29820		Cincinnati	OH		03/28/2019	4.500	3,147,418	0	0	0	0	0	6,442,222	02/27/2019
29876		Woodlands	TX		10/29/2019	3.650	5,150,470	0	0	0	0	0	11,314,479	09/03/2019
1399999. Restructured mortgages - Commercial mortgages-all other							44,482,281	0	0	0	0	0	137,546,095	XXX
1699999. Total - Restructured Mortgages							44,482,281	0	0	0	0	0	137,546,095	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							4,233,277,520	0	396,419	0	0	0	11,439,545,521	XXX

General Interrogatory:

1. Mortgages in good standing $ .....0 unpaid taxes $ .....0 interest due and unpaid.
2. Restructured mortgages $ .....0 unpaid taxes $ .....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.
4. Mortgages in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
29858	Hoover	AL		07/16/2019	5.050	0	552,737	16,987,826
29781	Tucson	AZ		10/17/2018	5.650	0	300,835	13,263,548
29869	Phoenix	AZ		08/19/2019	4.480	0	426,310	31,450,533
29954	Phoenix	AZ		02/14/2020	4.350	0	971,757	19,592,143
29956	Phoenix	AZ		02/14/2020	4.350	0	662,127	11,270,175
30020	Tempe	AZ		05/14/2021	2.500	5,905,000	0	13,886,274
30023	Phoenix	AZ		03/19/2021	4.000	10,416,869	0	20,230,899
30079	Phoenix	AZ		09/10/2021	3.500	8,272,200	358,072	17,442,000
30096	Phoenix	AZ		09/17/2021	2.700	10,130,000	0	17,225,404
29798	San Pedro	CA		01/11/2019	5.400	0	73,920	5,314,058
29981	Irvine	CA		09/16/2020	5.250	0	504,821	9,547,309
29993	Antelope	CA		11/06/2020	5.650	0	382,732	19,131,495
30012	Beverly Hills	CA		02/23/2021	3.000	17,568,628	0	41,265,846
30046	Anaheim	CA		07/01/2021	2.850	2,900,000	0	6,960,000
30060	San Diego	CA		08/13/2021	3.160	3,950,000	0	7,692,105
30102	Fremont	CA		09/21/2021	3.250	2,916,483	0	4,986,624
30103	Long Beach	CA		10/01/2021	3.170	3,500,000	0	11,565,217
30106	San Francisco	CA		11/09/2021	2.950	1,400,000	0	8,346,970
30113	Fremont	CA		11/23/2021	2.460	4,041,750	0	7,573,500
30126	VACAVILLE	CA		12/09/2021	3.252	10,408,785	0	0
29994	Boulder	CO		12/15/2020	4.650	0	68,545	19,116,084
30049	Westminster	CO		06/09/2021	3.850	8,633,696	0	16,833,152
29975	Washington DC	DC		06/17/2020	4.950	0	1,120,911	31,824,390
30116	NEW CASTLE	DE		12/14/2021	2.500	13,600,000	0	0
29961	Fort Lauderdale	FL		02/27/2020	4.280	0	215,908	22,191,228
30070	Groveland	FL		07/23/2021	4.000	388,053	6,262,246	26,445,000
29889	Atlanta	GA		10/11/2019	4.400	0	2,140,697	16,200,000
29903	Atlanta	GA		12/19/2019	4.500	0	73,425	16,517,647
29936	Atlanta	GA		01/16/2020	4.450	0	158,272	12,558,857
30042	Marietta	GA		05/25/2021	3.500	7,269,231	0	9,768,826
29791	Des Plaines	IL		01/25/2019	5.650	0	750,623	8,023,571
29894	Lisle	IL		10/28/2019	5.200	0	159,814	5,995,283
30001	Lombard	IL		02/19/2021	4.250	10,806,388	2,153,616	21,567,035
30037	Chicago	IL		12/14/2021	3.610	7,250,000	0	0
30083	Chicago	IL		08/25/2021	3.400	10,687,500	0	23,256,000
30084	Steger	IL		09/20/2021	3.150	7,438,596	23,865	11,719,298
30098	Lombard	IL		09/27/2021	2.800	14,700,000	0	23,805,224
30123	ELK GROVE	IL		12/07/2021	3.004	2,424,701	0	0
29900	Indianapolis	IN		11/06/2019	4.970	0	715,434	34,176,931
29963	Carmel	IN		02/26/2020	4.800	0	550,517	14,064,516
30077	Evansville	IN		10/06/2021	3.500	16,765,000	0	34,797,222
30131	Shawnee	KS		12/13/2021	3.159	19,633,926	0	0
29962	Lexington	KY		02/27/2020	4.200	0	702,124	15,821,071
29976	Louisville	KY		06/09/2020	4.250	0	201,303	21,056,276
30010	Louisville	KY		01/26/2021	3.800	21,000,000	0	30,782,927
30110	New Orleans	LA		11/02/2021	3.250	5,300,000	0	10,701,597
30108	Worchester	MA		09/21/2021	3.200	8,729,415	0	14,178,000
30005	Bethesda	MD		01/26/2021	3.050	6,000,000	0	10,895,455
29943	Livonia	MI		05/25/2021	3.440	9,875,000	0	18,760,376
30011	Southgate	MI		02/02/2021	4.250	18,400,000	632,557	33,298,889
30015	Romulus	MI		02/11/2021	4.650	10,072,500	0	19,048,500
30057	Sterling Heights	MI		07/02/2021	3.050	2,000,000	0	3,096,774
30044	St. Paul	MN		05/17/2021	3.650	9,639,000	173,467	17,442,000
29997	Saint Louis	MO		12/03/2020	4.100	0	822,843	11,978,667
30056	St. Louis	MO		06/24/2021	3.350	2,435,000	0	4,751,541
30127	Kansas City	MO		11/22/2021	3.650	4,178,571	0	7,017,857
30003	Charlotte	NC		12/10/2020	4.250	0	399,932	27,456,000
30004	West Windsor	NJ		02/10/2021	3.000	4,990,000	0	12,816,421
30035	Buena	NJ		11/17/2021	3.400	7,425,000	0	17,480,571
30029	Las Vegas	NV		04/27/2021	2.770	11,060,000	0	23,949,154
30115	Henderson	NV		11/05/2021	2.360	5,500,000	0	10,067,391
29873	New York City	NY		08/21/2019	4.550	0	171,764	7,198,294
29926	Brooklyn	NY		01/07/2020	4.020	0	55,378	14,640,230
29958	Queens	NY		02/07/2020	4.200	0	357,672	13,770,000
30032	Exton	PA		05/06/2021	3.170	17,400,000	0	28,546,558

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
30090	Hazle Township	PA		10/22/2021	2.500	10,547,010	0	131,414,557
30091	Pittston Township	PA		10/22/2021	2.500	15,732,000	0	163,654,600
30092	Hanover	PA		10/22/2021	2.500	29,116,021	0	195,936,375
30093	Pittston Township	PA		10/22/2021	2.500	12,088,889	0	157,393,556
30094	Jenkins Township	PA		10/22/2021	2.500	15,784,179	0	172,825,431
30095	Hazleton	PA		10/22/2021	2.500	8,032,895	0	91,815,987
29991	Charleston	SC		11/04/2020	3.550	0	175,867	17,848,927
30118	Anderson	SC		10/26/2021	3.300	13,331,501	0	22,200,316
29777	Benbrook	TX		11/22/2019	4.500	0	617,049	22,454,253
29816	Houston	TX		03/21/2019	5.350	0	527,171	14,847,000
29854	Corpus Christi	TX		07/30/2019	4.950	0	62,956	14,787,914
29874	Dallas	TX		09/09/2019	4.450	0	1,383,153	16,611,435
29881	Dallas	TX		09/09/2019	4.450	0	723,806	11,450,192
29888	Austin	TX		11/01/2019	4.550	0	294,375	13,606,133
29944	San Antonio	TX		01/27/2020	4.550	0	878,333	12,400,000
29955	Houston	TX		02/26/2020	4.450	0	480,709	18,280,149
29980	Spring	TX		08/18/2020	5.100	0	376,175	8,546,250
30008	Austin	TX		02/09/2021	2.500	5,012,500	0	10,207,273
30009	Austin	TX		02/09/2021	2.500	3,863,000	0	6,979,630
30039	Webster	TX		05/20/2021	3.400	9,157,560	506,592	16,575,000
30054	Haltom City	TX		06/16/2021	3.500	18,193,276	183,184	31,113,065
30058	North Richland Hills	TX		07/01/2021	3.050	47,044,808	2,718,561	80,121,796
30062	San Antonio	TX		07/14/2021	3.400	12,854,942	0	19,639,494
30081	Farmers Branch	TX		09/22/2021	2.810	2,900,000	0	5,710,000
30101	Fort Worth	TX		09/27/2021	1.900	2,000,000	0	5,100,000
30120	SAN ANTONIO	TX		12/01/2021	3.400	9,475,610	0	0
30134	Houston	TX		12/15/2021	3.460	8,142,085	0	0
30135	Houston	TX		12/15/2021	3.460	4,768,553	0	0
30024	Provo	UT		03/17/2021	2.500	14,925,000	0	24,594,718
30052	Provo	UT		05/26/2021	2.600	12,810,000	0	21,000,000
30076	Lehi	UT		09/27/2021	2.870	8,100,000	0	14,732,082
29922	Stafford	VA		12/12/2019	5.100	0	282,169	13,434,765
30033	Roanoke	VA		04/21/2021	3.750	8,925,000	0	11,934,000
30073	Virginia Beach	VA		07/23/2021	3.950	3,985,532	0	6,929,106
30021	Seattle	WA		03/25/2021	2.950	32,000,000	0	60,629,333
30066	Milwaukee	WI		07/22/2021	3.850	4,641,000	0	14,611,500
0599999. Mortgages in good standing - Commercial mortgages-all other						658,442,652	31,354,324	2,436,731,581
0899999. Total Mortgages in good standing						658,442,652	31,354,324	2,436,731,581
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						658,442,652	31,354,324	2,436,731,581

SCHEDULE B - PART 3

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

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
28988	AUBURN	AL		12/27/2013	01/04/2021	3,036,864	0	0	0	0	0	0	3,036,864	3,572,733	0	535,868	535,868
29858	Hoover	AL		07/16/2019	11/04/2021	9,429,520	0	0	0	0	0	0	8,707,997	9,982,256	0	0	0
28507	Peoria	AZ		09/23/2011	06/02/2021	3,307,286	0	0	0	0	0	0	3,047,590	3,311,824	0	4,538	4,538
29582	Phoenix	AZ		04/27/2017	01/04/2021	4,214,178	0	0	0	0	0	0	4,214,178	4,530,131	0	315,953	315,953
29587	Phoenix	AZ		05/24/2017	10/11/2021	3,475,956	0	0	0	0	0	0	3,292,218	3,475,956	0	0	0
29594	Phoenix	AZ		05/24/2017	10/11/2021	3,866,381	0	0	0	0	0	0	3,662,005	3,866,381	0	0	0
29599	Phoenix	AZ		05/24/2017	10/11/2021	1,514,813	0	0	0	0	0	0	1,434,741	1,514,813	0	0	0
29600	Mesa	AZ		05/24/2017	01/04/2021	4,818,307	0	0	0	0	0	0	4,818,307	5,237,444	0	419,137	419,137
29601	Surprise	AZ		05/24/2017	01/04/2021	4,527,575	0	0	0	0	0	0	4,527,575	4,921,422	0	393,847	393,847
29781	Tucson	AZ		10/17/2018	07/02/2021	7,843,037	0	0	0	0	0	0	6,313,340	8,143,872	0	0	0
29869	Phoenix	AZ		08/19/2019	05/28/2021	19,022,171	0	0	0	0	0	0	17,634,254	19,448,481	0	0	0
2842506	PHOENIX	AZ		05/18/2011	03/19/2021	5,463,510	0	0	0	0	0	0	5,454,880	5,463,510	0	0	0
27257	ANAHEIM	CA		05/01/2012	04/16/2021	3,186,331	0	0	0	0	0	0	3,164,077	3,186,332	0	0	0
27365	SAN FRANCISCO	CA		07/03/2013	01/04/2021	703,132	0	0	0	0	0	0	703,132	732,316	0	29,184	29,184
27913	PALO ALTO	CA		10/16/2006	10/20/2021	407,773	0	0	0	0	0	0	75,789	407,773	0	0	0
27956	AMERICAN CANYON	CA		12/21/2006	01/04/2021	2,447,211	0	0	0	0	0	0	2,447,211	2,736,529	0	289,318	289,318
28392	PALM SPRINGS	CA		04/29/2011	02/02/2021	6,786,727	0	0	0	0	0	0	6,786,727	6,856,537	0	69,810	69,810
28406	LOS ANGELES	CA		05/09/2011	04/05/2021	7,623,218	0	0	0	0	0	0	7,156,802	7,629,383	0	6,165	6,165
28418	CONCORD	CA		06/29/2011	01/04/2021	3,572,801	0	0	0	0	0	0	3,572,801	4,417,075	0	844,274	844,274
28524	ANAHEIM	CA		11/10/2011	01/04/2021	3,962,488	0	0	0	0	0	0	3,962,488	4,457,976	0	495,488	495,488
28788	SAN FRANCISCO	CA		10/09/2012	11/10/2021	2,527,109	0	0	0	0	0	0	2,453,245	2,527,109	0	0	0
28789	SAN FRANCISCO	CA		10/09/2012	11/10/2021	2,832,175	0	0	0	0	0	0	2,749,393	2,832,175	0	0	0
28790	SAN FRANCISCO	CA		10/09/2012	11/10/2021	4,207,803	0	0	0	0	0	0	4,084,813	4,207,803	0	0	0
28791	SAN FRANCISCO	CA		10/09/2012	11/10/2021	3,358,150	0	0	0	0	0	0	3,259,995	3,358,150	0	0	0
28873	LOS ANGELES	CA		04/09/2013	02/24/2021	11,320,441	0	0	0	0	0	0	11,261,064	11,320,441	0	0	0
29006	PASADENA	CA		02/25/2014	03/01/2021	24,523,902	0	0	0	0	0	0	22,618,943	24,526,693	0	2,792	2,792
29022	RIVERSIDE	CA		05/01/2014	05/03/2021	3,571,365	0	0	0	0	0	0	2,525,798	3,574,775	0	3,410	3,410
29129	LA JOLLA	CA		06/01/2015	01/04/2021	5,305,589	0	0	0	0	0	0	5,305,589	5,959,424	0	653,835	653,835
29370	LOS ANGELES	CA		03/24/2016	06/02/2021	622,364	0	0	0	0	0	0	573,434	623,218	0	854	854
29373	ORANGE	CA		06/01/2016	01/04/2021	6,888,212	0	0	0	0	0	0	6,888,212	6,597,299	0	(290,913)	(290,913)
29383	LOS ANGELES	CA		04/14/2016	01/04/2021	486,206	0	0	0	0	0	0	486,205	596,915	0	110,710	110,710
29388	REDONDO BEACH	CA		05/11/2016	01/04/2021	1,773,882	0	0	0	0	0	0	1,773,882	1,966,380	0	192,498	192,498
29519	NORTHRIDGE	CA		12/05/2016	06/04/2021	6,899,430	0	0	0	0	0	0	6,819,712	6,899,430	0	0	0
29520	NORTHRIDGE	CA		12/05/2016	06/04/2021	6,368,704	0	0	0	0	0	0	6,295,118	6,368,704	0	0	0
29769	Fremont	CA		08/30/2018	08/13/2021	12,652,604	0	0	0	0	0	0	11,679,327	12,652,604	0	0	0
29798	San Pedro	CA		01/11/2019	11/18/2021	3,095,652	0	0	0	0	0	0	2,203,125	3,169,573	0	0	0
29844	Hayward	CA		05/24/2019	04/15/2021	7,574,497	0	0	0	0	0	0	6,599,533	7,574,497	0	0	0
2843106	FREMONT	CA		05/18/2011	03/19/2021	4,752,987	0	0	0	0	0	0	4,745,479	4,752,987	0	0	0
28516	WHEAT RIDGE	CO		09/23/2011	06/02/2021	1,364,260	0	0	0	0	0	0	1,257,135	1,366,132	0	1,872	1,872
29371	FREDERICK	CO		03/24/2016	06/02/2021	1,692,989	0	0	0	0	0	0	1,559,888	1,695,312	0	2,323	2,323
29662	Lakewood	CO		03/01/2018	01/04/2021	5,691,459	0	0	0	0	0	0	5,691,459	6,124,339	0	432,880	432,880
29708	Denver	CO		06/28/2018	01/04/2021	3,294,454	0	0	0	0	0	0	3,294,454	3,516,753	0	222,300	222,300
28354	FT LAUDERDALE	FL		03/25/2011	04/15/2021	16,148	0	0	0	0	0	0	4,059	16,148	0	0	0
28355	FT LAUDERDALE	FL		03/25/2011	04/15/2021	21,950	0	0	0	0	0	0	5,517	21,950	0	0	0
28356	FT MYERS	FL		03/25/2011	04/15/2021	21,898	0	0	0	0	0	0	5,504	21,898	0	0	0
28357	PALM BEACH GDNS	FL		03/25/2011	04/15/2021	12,894	0	0	0	0	0	0	3,241	12,894	0	0	0
28372	OAKLAND PARK	FL		03/25/2011	04/15/2021	14,697	0	0	0	0	0	0	3,694	14,697	0	0	0
28376	LUTZ	FL		03/25/2011	04/15/2021	15,954	0	0	0	0	0	0	4,010	15,954	0	0	0
28482	DAVIE	FL		08/23/2011	07/02/2021	4,710,888	0	0	0	0	0	0	4,609,863	4,710,888	0	0	0
28587	CAPE CORAL	FL		02/28/2012	01/04/2021	4,747,275	0	0	0	0	0	0	4,747,275	4,888,506	0	141,232	141,232
28689	MELBOURNE	FL		06/01/2012	01/04/2021	6,229,586	0	0	0	0	0	0	6,229,585	6,944,445	0	714,859	714,859
28739	NEWPORT RICHEY	FL		10/10/2012	01/04/2021	2,837,256	0	0	0	0	0	0	2,837,256	2,988,482	0	151,226	151,226
28803	CLEARWATER	FL		11/21/2012	05/07/2021	3,246,577	0	0	0	0	0	0	3,203,840	3,246,577	0	0	0
28805	BROOKSVILLE	FL		11/21/2012	05/07/2021	2,358,685	0	0	0	0	0	0	2,327,636	2,358,685	0	0	0
28838	ORANGE PARK	FL		03/28/2013	12/28/2021	3,571,063	0	0	0	0	0	0	3,054,566	3,597,744	0	26,682	26,682
28847	JACKSONVILLE	FL		03/28/2013	02/26/2021	1,115,738	0	0	0	0	0	0	1,046,581	1,124,074	0	8,336	8,336
29083	NAPLES	FL		08/28/2014	10/22/2021	3,058,971	0	0	0	0	0	0	2,850,441	3,058,971	0	0	0
29238	JACKSONVILLE	FL		08/03/2015	08/24/2021	4,108,523	0	0	0	0	0	0	3,764,098	4,124,846	0	16,323	16,323
29762	Miami	FL		09/12/2018	07/20/2021	30,750,000	0	0	0	0	0	0	25,750,000	30,750,000	0	0	0
28441	AUGUSTA	GA		06/01/2011	03/02/2021	8,046,604	0	0	0	0	0	0	8,009,720	8,046,604	0	0	0

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

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
28484	DUNWOODY	GA		08/01/2011	07/19/2021	3,388,349	0	0	0	0	0	0	3,343,301	3,388,349	0	0	0
2848402	DUNWOODY	GA		05/31/2012	07/19/2021	2,054,606	0	0	0	0	0	0	2,028,714	2,054,606	0	0	0
28358	CLINTON	IA		03/25/2011	04/15/2021	15,722	0	0	0	0	0	0	3,952	15,722	0	0	0
28324	CHICAGO	IL		02/14/2011	03/01/2021	1,529,994	0	0	0	0	0	0	1,486,535	1,529,994	0	0	0
28359	CHICAGO	IL		03/25/2011	04/15/2021	14,609	0	0	0	0	0	0	3,672	14,609	0	0	0
28360	SCHILLER PARK	IL		03/25/2011	04/15/2021	20,656	0	0	0	0	0	0	5,192	20,656	0	0	0
28407	HODGKINS	IL		05/05/2011	06/01/2021	8,914,324	0	0	0	0	0	0	8,289,871	8,921,271	0	6,948	6,948
28411	CHICAGO	IL		06/16/2011	07/01/2021	3,060,318	0	0	0	0	0	0	2,399,482	3,065,557	0	5,239	5,239
28513	AURORA	IL		09/23/2011	06/02/2021	1,668,550	0	0	0	0	0	0	1,537,532	1,670,839	0	2,289	2,289
28685	CHICAGO	IL		03/30/2012	01/04/2021	7,558,433	0	0	0	0	0	0	7,558,433	7,768,966	0	210,533	210,533
29258	DEERFIELD	IL		08/27/2015	11/16/2021	26,500,000	0	0	0	0	0	0	20,000,000	26,553,300	0	53,300	53,300
29900	Indianapolis	IN		11/06/2019	12/15/2021	16,245,215	0	0	0	0	0	0	16,008,699	16,960,649	0	0	0
27651	SILVER SPRINGS	MD		05/27/2005	01/04/2021	933,371	0	0	0	0	0	0	933,371	1,007,450	0	74,079	74,079
27886	JESSUP	MD		04/07/2006	04/30/2021	134,235	0	0	0	0	0	0	54,073	134,235	0	0	0
28311	BETHESDA	MD		10/06/2010	01/04/2021	7,661,547	0	0	0	0	0	0	7,661,547	7,912,298	0	250,751	250,751
28765	TOWSON	MD		06/27/2012	01/04/2021	4,136,614	0	0	0	0	0	0	4,136,614	4,384,248	0	247,633	247,633
29898	Ellicott City	MD		10/28/2019	01/04/2021	8,009,114	0	0	0	0	0	0	8,009,114	8,393,778	0	384,665	384,665
28361	DETROIT	MI		03/25/2011	04/15/2021	7,321	0	0	0	0	0	0	1,840	7,321	0	0	0
28362	STERLING HEIGHTS	MI		03/25/2011	04/15/2021	7,890	0	0	0	0	0	0	1,983	7,890	0	0	0
28373	DETROIT	MI		03/25/2011	04/15/2021	13,424	0	0	0	0	0	0	3,374	13,424	0	0	0
28374	HIGHLAND PARK	MI		03/25/2011	04/15/2021	13,191	0	0	0	0	0	0	3,316	13,191	0	0	0
28485	INVER GROVE HEIGHTS	MN		11/16/2011	09/16/2021	4,249,905	0	0	0	0	0	0	4,132,767	4,249,905	0	0	0
28506	EAGAN	MN		09/23/2011	06/02/2021	1,761,477	0	0	0	0	0	0	1,567,980	1,763,884	0	2,407	2,407
29106	MAPLEWOOD	MN		09/24/2014	01/04/2021	303,253	0	0	0	0	0	0	303,253	272,366	0	(30,887)	(30,887)
10201134	ST PAUL	MN		12/20/2001	08/19/2021	60,075	0	0	0	0	0	0	7,676	60,075	0	0	0
28363	SPRINGFIELD	MO		03/25/2011	04/15/2021	16,729	0	0	0	0	0	0	4,205	16,729	0	0	0
29767	Kansas City	MO		10/17/2018	03/01/2021	7,000,000	0	0	0	0	0	0	6,000,000	7,000,000	0	0	0
28028	NAGS HEAD	NC		12/27/2006	01/04/2021	1,046,191	0	0	0	0	0	0	1,046,191	1,163,590	0	117,399	117,399
28409	WILMINGTON	NC		08/01/2011	08/02/2021	6,677,381	0	0	0	0	0	0	6,078,411	6,686,485	0	9,104	9,104
2802802	NAGS HEAD	NC		06/03/2014	01/04/2021	351,009	0	0	0	0	0	0	351,009	390,397	0	39,389	39,389
27220	LAVISTA	NE		03/28/2003	01/04/2021	1,661,659	0	0	0	0	0	0	1,661,659	1,744,042	0	82,383	82,383
27236	CINNAMINSON	NJ		04/09/2003	01/04/2021	10,384,647	0	0	0	0	0	0	10,384,647	10,414,971	0	30,324	30,324
27892	MADISON	NJ		05/16/2006	01/04/2021	3,797,525	0	0	0	0	0	0	3,797,524	4,170,717	0	373,192	373,192
29235	LAS VEGAS	NV		07/01/2015	04/08/2021	23,100,000	0	0	0	0	0	0	21,000,000	23,211,846	0	111,846	111,846
28705	SCARSDALE	NY		12/27/2012	01/04/2021	13,449,149	0	0	0	0	0	0	13,449,149	15,306,377	0	1,857,228	1,857,228
28869	NEW YORK	NY		05/02/2013	01/04/2021	3,332,410	0	0	0	0	0	0	3,332,410	3,470,601	0	138,192	138,192
29926	Brooklyn	NY		01/07/2020	10/04/2021	9,005,349	0	0	0	0	0	0	9,060,727	9,060,727	0	0	0
27695	COLUMBUS	OH		07/08/2005	01/04/2021	1,076,970	0	0	0	0	0	0	1,076,970	1,162,787	0	85,816	85,816
28364	DAYTON	OH		03/25/2011	04/15/2021	17,484	0	0	0	0	0	0	4,394	17,484	0	0	0
28365	DAYTON	OH		03/25/2011	04/15/2021	15,174	0	0	0	0	0	0	3,814	15,174	0	0	0
28366	DAYTON	OH		03/25/2011	04/15/2021	18,793	0	0	0	0	0	0	4,723	18,793	0	0	0
28367	KETTERING	OH		03/25/2011	04/15/2021	13,308	0	0	0	0	0	0	3,345	13,308	0	0	0
28368	TOLEDO	OH		03/25/2011	04/15/2021	17,993	0	0	0	0	0	0	4,523	17,993	0	0	0
28375	TOLEDO	OH		03/25/2011	04/15/2021	16,873	0	0	0	0	0	0	4,241	16,873	0	0	0
28508	GLENWILLOW	OH		09/23/2011	06/02/2021	2,799,024	0	0	0	0	0	0	2,579,238	2,802,864	0	3,841	3,841
28510	GLENWILLOW	OH		09/23/2011	06/02/2021	1,638,893	0	0	0	0	0	0	1,510,204	1,641,142	0	2,249	2,249
28561	BROADVIEW HEIGHTS	OH		05/03/2012	01/04/2021	6,293,229	0	0	0	0	0	0	6,293,229	7,258,491	0	965,261	965,261
29852	Willoughby	OH		08/01/2019	07/23/2021	9,820,000	0	0	0	0	0	0	8,820,000	9,820,000	0	0	0
27654	PORTLAND	OR		07/13/2005	01/04/2021	895,754	0	0	0	0	0	0	895,754	969,858	0	74,105	74,105
2843506	GRESHAM	OR		05/18/2011	03/19/2021	2,914,357	0	0	0	0	0	0	2,909,754	2,914,357	0	0	0
27181	CENTER TOWNSHIP	PA		12/20/2002	01/04/2021	1,121,837	0	0	0	0	0	0	1,121,837	1,229,555	0	107,718	107,718
27182	CENTER TOWNSHIP	PA		12/20/2002	01/04/2021	1,121,837	0	0	0	0	0	0	1,121,837	1,229,555	0	107,718	107,718
27183	CENTER TOWNSHIP	PA		12/20/2002	01/04/2021	5,141,751	0	0	0	0	0	0	5,141,751	5,635,461	0	493,709	493,709
27507	WILLOW GROVE	PA		04/29/2005	01/04/2021	2,545,095	0	0	0	0	0	0	2,545,095	2,721,059	0	175,963	175,963
27844	GROVE CITY	PA		01/06/2006	03/02/2021	28,692	0	0	0	0	0	0	28,692	28,692	0	0	0
29442	SHARON HILL	PA		06/09/2016	05/05/2021	4,463,245	0	0	0	0	0	0	4,415,384	4,463,245	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007	01/04/2021	249,598	0	0	0	0	0	0	249,598	269,607	0	20,009	20,009
2750703	WILLOW GROVE	PA		09/06/2016	01/04/2021	2,285,714	0	0	0	0	0	0	2,285,714	2,526,309	0	240,594	240,594
28923	SPARTANBURG	SC		08/23/2013	01/04/2021	947,320	0	0	0	0	0	0	947,320	1,066,019	0	118,699	118,699
29689	Rock Hill	SC		02/21/2018	01/04/2021	3,175,846	0	0	0	0	0	0	3,175,846	3,461,905	0	286,059	286,059

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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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
28489	CHATTANOOGA	TN		08/31/2011	09/03/2021	5,400,603	0	0	0	0	0	0	5,300,010	5,400,603	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002	01/04/2021	3,240,200	0	0	0	0	0	0	3,240,200	3,444,261	0	204,061	204,061
27889	SAN ANTONIO	TX		04/28/2006	03/02/2021	188,045	0	0	0	0	0	0	188,045	188,976	0	930	930
27918	HOUSTON	TX		08/14/2006	09/09/2021	8,253,181	0	0	0	0	0	0	8,044,850	8,253,181	0	0	0
27984	PLANO	TX		10/19/2006	01/04/2021	1,216,465	0	0	0	0	0	0	1,216,465	1,363,373	0	146,908	146,908
28119	EL PASO	TX		09/27/2007	12/20/2021	90,156	0	0	0	0	0	0	46,271	90,157	0	0	0
28148	HOUSTON	TX		10/09/2007	01/04/2021	677,069	0	0	0	0	0	0	677,069	704,017	0	26,947	26,947
28369	DALLAS	TX		03/25/2011	04/15/2021	19,066	0	0	0	0	0	0	4,792	19,066	0	0	0
28370	GRANBURY	TX		03/25/2011	04/15/2021	18,083	0	0	0	0	0	0	4,545	18,083	0	0	0
28371	SAN ANTONIO	TX		03/25/2011	04/15/2021	21,137	0	0	0	0	0	0	5,313	21,137	0	0	0
28514	PLANO	TX		09/23/2011	06/02/2021	4,171,264	0	0	0	0	0	0	3,843,726	4,176,987	0	5,723	5,723
28515	HOUSTON	TX		09/23/2011	06/02/2021	1,602,008	0	0	0	0	0	0	1,476,215	1,604,207	0	2,198	2,198
28763	AUSTIN	TX		09/28/2012	01/04/2021	8,516,520	0	0	0	0	0	0	8,516,520	10,008,019	0	1,491,499	1,491,499
28886	KATY	TX		06/05/2013	06/29/2021	2,850,347	0	0	0	0	0	0	2,265,819	2,852,046	0	1,699	1,699
29017	SAN ANTONIO	TX		07/02/2014	09/03/2021	2,636,540	0	0	0	0	0	0	2,592,392	2,636,540	0	0	0
29113	HOUSTON	TX		12/01/2014	12/29/2021	17,900,000	0	0	0	0	0	0	16,219,920	17,972,927	0	72,927	72,927
29246	IRVING	TX		08/03/2015	01/04/2021	8,307,904	0	0	0	0	0	0	8,307,904	9,042,670	0	734,766	734,766
29274	WOODLANDS	TX		12/17/2015	01/04/2021	484,354	0	0	0	0	0	0	484,354	516,733	0	32,379	32,379
29276	WOODLANDS	TX		12/17/2015	01/04/2021	747,901	0	0	0	0	0	0	747,901	797,898	0	49,997	49,997
29277	CONROE	TX		12/17/2015	01/04/2021	1,125,409	0	0	0	0	0	0	1,125,409	1,200,643	0	75,234	75,234
29278	WOODLANDS	TX		12/17/2015	01/04/2021	612,576	0	0	0	0	0	0	612,576	653,527	0	40,951	40,951
29279	SPRING	TX		12/17/2015	01/04/2021	413,119	0	0	0	0	0	0	413,119	440,736	0	27,617	27,617
29280	WOODLANDS	TX		12/17/2015	01/04/2021	1,203,760	0	0	0	0	0	0	1,203,760	1,284,232	0	80,471	80,471
29282	COPPELL	TX		12/17/2015	01/04/2021	341,898	0	0	0	0	0	0	341,898	364,754	0	22,856	22,856
29283	SPRING	TX		12/17/2015	01/04/2021	227,923	0	0	0	0	0	0	227,923	243,159	0	15,237	15,237
29284	MANSFIELD	TX		12/17/2015	01/04/2021	484,367	0	0	0	0	0	0	484,367	516,747	0	32,380	32,380
29750	Benbrook	TX		06/20/2018	07/02/2021	12,128,000	0	0	0	0	0	0	7,628,000	12,128,000	0	0	0
29761	Lewisville	TX		08/06/2018	03/01/2021	14,261,808	0	0	0	0	0	0	11,851,090	14,261,808	0	0	0
29777	Benbrook	TX		11/22/2019	12/08/2021	14,608,012	0	0	0	0	0	0	14,746,204	15,225,061	0	0	0
29854	Corpus Christi	TX		07/30/2019	11/23/2021	8,619,511	0	0	0	0	0	0	7,490,661	8,682,467	0	0	0
29937	Amarillo	TX		02/25/2020	12/27/2021	4,928,348	0	0	0	0	0	0	4,838,184	4,928,348	0	0	0
28782	OREM	UT		10/04/2012	01/04/2021	4,813,669	0	0	0	0	0	0	4,813,669	5,491,978	0	678,308	678,308
28800	SALT LAKE CITY	UT		12/04/2012	01/04/2021	7,321,062	0	0	0	0	0	0	7,321,062	8,115,705	0	794,643	794,643
28917	ST GEORGE	UT		07/31/2013	01/04/2021	630,955	0	0	0	0	0	0	630,955	664,081	0	33,125	33,125
29348	OREM	UT		01/22/2016	05/21/2021	3,006,927	0	0	0	0	0	0	904,371	3,277,673	0	270,746	270,746
29496	MURRAY	UT		11/09/2016	01/04/2021	10,226,810	0	0	0	0	0	0	10,226,810	11,065,619	0	838,809	838,809
28761	SEATTLE	WA		06/01/2012	01/04/2021	14,447,456	0	0	0	0	0	0	14,447,456	16,107,895	0	1,660,439	1,660,439
29231	SEATTLE	WA		12/22/2016	08/12/2021	38,000,352	0	(352)	0	0	(352)	0	34,248,960	38,253,890	0	253,890	253,890
29938	Everett	WA		02/14/2020	12/15/2021	5,135,664	0	0	0	0	0	0	5,135,664	5,135,664	0	0	0
2843706	KENT	WA		05/18/2011	03/19/2021	2,305,380	0	0	0	0	0	0	2,301,559	2,305,380	0	0	0
28509	NEW BERLIN	WI		09/23/2011	06/02/2021	650,985	0	0	0	0	0	0	599,868	651,878	0	893	893
28772	NEW BERLIN	WI		08/29/2012	12/08/2021	1,146,010	0	0	0	0	0	0	1,029,206	1,148,683	0	2,673	2,673
29797	Franklin	WI		12/19/2018	09/29/2021	959,214	0	0	0	0	0	0	944,100	959,214	0	0	0
0199999. Mortgages closed by repayment						733,541,307	0	(352)	0	0	(352)	0	684,136,334	756,386,437	0	20,040,864	20,040,864
29101	BIRMINGHAM	AL		09/10/2014		5,536,770	0	0	0	0	0	0	0	296,331	0	0	0
29827	Birmingham	AL		07/26/2019		6,292,340	0	0	0	0	0	0	0	108,510	0	0	0
29170	FT SMITH	AR		04/29/2015		922,610	0	0	0	0	0	0	0	37,240	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		1,180,399	0	0	0	0	0	0	0	409,082	0	20,909	20,909
27218	MESA	AZ		03/27/2003		10,258,914	0	0	0	0	0	0	0	1,828,065	0	148,284	148,284
27219	MESA	AZ		03/27/2003		11,712,781	0	0	0	0	0	0	0	1,968,861	0	53,454	53,454
27308	MESA	AZ		09/19/2003		14,249,503	0	0	0	0	0	0	0	1,758,274	0	42,747	42,747
28498	CHANDLER	AZ		11/01/2011		14,643,689	0	0	0	0	0	0	0	1,456,737	0	69,054	69,054
28926	PHOENIX	AZ		04/01/2014		4,533,656	0	0	0	0	0	0	0	710,750	0	56,638	56,638
28955	NOGALES	AZ		12/06/2013		886,582	0	0	0	0	0	0	0	50,086	0	0	0
28956	NOGALES	AZ		12/06/2013		679,085	0	0	0	0	0	0	0	38,364	0	0	0
29142	TEMPE	AZ		01/15/2015		6,512,885	0	0	0	0	0	0	0	223,746	0	0	0
29144	YUMA	AZ		01/15/2015		1,826,364	0	0	0	0	0	0	0	62,744	0	0	0
29330	GLENDALE	AZ		01/06/2016		1,313,274	0	0	0	0	0	0	0	28,362	0	0	0
29331	CHANDLER	AZ		01/06/2016		1,640,083	0	0	0	0	0	0	0	35,420	0	0	0
29332	PHOENIX	AZ		01/06/2016		1,465,900	0	0	0	0	0	0	0	31,658	0	0	0

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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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29333	GILBERT	AZ		01/06/2016		1,390,880	0	0	0	0	0	0	0	30,038	0	0	0
29334	PHOENIX	AZ		01/06/2016		1,519,362	0	0	0	0	0	0	0	32,813	0	0	0
29463	MESA	AZ		11/01/2016		6,782,699	0	0	0	0	0	0	0	2,166,598	0	222,050	222,050
29548	Glendale	AZ		06/29/2017		3,446,149	0	0	0	0	0	0	0	1,114,782	0	124,012	124,012
29549	Glendale	AZ		06/29/2017		3,446,149	0	0	0	0	0	0	0	1,114,782	0	124,012	124,012
29561	SCOTTSDALE	AZ		04/03/2017		23,663,079	0	0	0	0	0	0	0	1,615,295	0	82,175	82,175
29780	Phoenix	AZ		10/16/2018		1,073,822	0	0	0	0	0	0	0	27,844	0	0	0
30020	Tempe	AZ		05/14/2021		0	0	0	0	0	0	0	0	66,524	0	0	0
27775	LAKE FOREST	CA		10/04/2005		8,625,578	0	0	0	0	0	0	0	677,730	0	0	0
28033	LOS ANGELES	CA		02/02/2007		3,487,892	0	0	0	0	0	0	0	947,028	0	35,069	35,069
28082	SAN FRANCISCO	CA		07/18/2007		5,888,941	0	0	0	0	0	0	0	572,808	0	0	0
28322	SANTA CLARA	CA		11/30/2010		2,332,374	0	0	0	0	0	0	0	1,057,962	0	120,883	120,883
28405	SANTA CLARITA	CA		04/28/2011		5,867,744	0	0	0	0	0	0	0	864,750	0	73,483	73,483
28412	CONCORD	CA		06/14/2011		2,317,991	0	0	0	0	0	0	0	165,622	0	0	0
28414	SAN JOSE	CA		06/29/2011		3,557,334	0	0	0	0	0	0	0	146,728	0	0	0
28416	SAN LEANDRO	CA		06/29/2011		1,361,349	0	0	0	0	0	0	0	55,217	0	0	0
28419	LOS ANGELES	CA		11/01/2011		3,798,445	0	0	0	0	0	0	0	564,419	0	0	0
28438	HARBOR CITY	CA		05/31/2011		3,205,949	0	0	0	0	0	0	0	517,706	0	0	0
28486	NORTHRIDGE	CA		08/10/2011		2,799,176	0	0	0	0	0	0	0	401,405	0	0	0
28493	IRVINE	CA		08/31/2011		3,770,228	0	0	0	0	0	0	0	166,975	0	0	0
28494	IRVINE	CA		08/31/2011		1,101,782	0	0	0	0	0	0	0	386,030	0	0	0
28562	FOSTER CITY	CA		01/20/2012		29,180,337	0	0	0	0	0	0	0	4,594,781	0	530,390	530,390
28832	MALIBU	CA		02/26/2013		2,514,090	0	0	0	0	0	0	0	444,778	0	11,794	11,794
28834	LOS ANGELES	CA		02/26/2013		4,666,823	0	0	0	0	0	0	0	827,291	0	21,989	21,989
28835	LOS ANGELES	CA		02/26/2013		4,607,626	0	0	0	0	0	0	0	816,370	0	21,687	21,687
28850	LOS ANGELES	CA		02/26/2013		2,456,493	0	0	0	0	0	0	0	434,267	0	11,541	11,541
28874	GARDEN GROVE	CA		05/09/2013		3,119,026	0	0	0	0	0	0	0	194,316	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,134,119	0	0	0	0	0	0	0	58,111	0	0	0
28902	LONG BEACH	CA		06/26/2013		2,761,411	0	0	0	0	0	0	0	329,359	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		5,387,558	0	0	0	0	0	0	0	1,184,436	0	17,873	17,873
28912	NEWPORT BEACH	CA		10/31/2013		29,906,871	0	0	0	0	0	0	0	2,013,782	0	113,391	113,391
28932	ROSEVILLE	CA		08/13/2013		13,692,208	0	0	0	0	0	0	0	2,722,497	0	92,742	92,742
28939	SANTA MONICA	CA		12/06/2013		4,904,502	0	0	0	0	0	0	0	277,071	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		4,055,647	0	0	0	0	0	0	0	229,116	0	0	0
28945	PLACENTI	CA		12/06/2013		3,489,743	0	0	0	0	0	0	0	197,147	0	0	0
28946	SAN DIEGO	CA		12/06/2013		1,848,620	0	0	0	0	0	0	0	104,434	0	0	0
28947	SAN DIEGO	CA		12/06/2013		1,395,897	0	0	0	0	0	0	0	78,859	0	0	0
28948	EL CAJON	CA		12/06/2013		1,508,976	0	0	0	0	0	0	0	85,270	0	0	0
28949	STANTON	CA		12/06/2013		980,901	0	0	0	0	0	0	0	55,414	0	0	0
28950	SAN DIEGO	CA		12/06/2013		943,173	0	0	0	0	0	0	0	53,283	0	0	0
28951	LA MESA	CA		12/06/2013		707,380	0	0	0	0	0	0	0	39,962	0	0	0
28967	IRVINE	CA		11/07/2013		4,824,713	0	0	0	0	0	0	0	2,915,310	0	166,008	166,008
28973	SAN FRANCISCO	CA		11/26/2013		27,840,894	0	0	0	0	0	0	0	5,353,702	0	287,350	287,350
28986	HIGHLAND PARK	CA		12/20/2013		6,721,479	0	0	0	0	0	0	0	2,086,634	0	268,038	268,038
28993	CULVER CITY	CA		05/09/2014		1,580,429	0	0	0	0	0	0	0	35,653	0	0	0
28994	SANTA CLARA	CA		02/07/2014		6,366,723	0	0	0	0	0	0	0	614,538	0	21,229	21,229
29007	SAN DIEGO	CA		05/09/2014		1,409,195	0	0	0	0	0	0	0	74,949	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		4,767,980	0	0	0	0	0	0	0	789,412	0	19,906	19,906
29049	TORRANCE	CA		08/06/2014		9,829,546	0	0	0	0	0	0	0	351,531	0	0	0
29068	SACRAMENTO	CA		07/30/2014		22,734,548	0	0	0	0	0	0	0	3,426,914	0	357,769	357,769
29070	TORRANCE	CA		08/06/2014		926,043	0	0	0	0	0	0	0	33,118	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		4,395,335	0	0	0	0	0	0	0	111,884	0	0	0
29100	RESADA	CA		10/14/2014		3,958,672	0	0	0	0	0	0	0	1,039,650	0	60,089	60,089
29112	SANTA MONICA	CA		11/05/2014		8,328,611	0	0	0	0	0	0	0	1,442,510	0	109,257	109,257
29136	HOLLYWOOD	CA		12/23/2014		666,274	0	0	0	0	0	0	0	330,024	0	4,043	4,043
29140	SANTEE	CA		01/15/2015		9,235,202	0	0	0	0	0	0	0	317,270	0	0	0
29141	SAN JOSE	CA		01/15/2015		8,029,112	0	0	0	0	0	0	0	275,835	0	0	0
29146	SYLMAR	CA		01/15/2015		9,269,662	0	0	0	0	0	0	0	318,454	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		9,862,958	0	0	0	0	0	0	0	891,640	0	0	0
29161	LA PUENTE	CA		03/06/2015		5,850,471	0	0	0	0	0	0	0	528,900	0	0	0

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
29163	EL MONTE	CA		03/06/2015		937,731	0	0	0	0	0	0	0	84,774	0	0	0
29165	COVINA	CA		03/06/2015		3,063,826	0	0	0	0	0	0	0	276,979	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		4,793,890	0	0	0	0	0	0	0	596,897	0	42,905	42,905
29205	LOS ANGELES	CA		05/01/2015		1,981,871	0	0	0	0	0	0	0	68,930	0	0	0
29206	LOS ANGELES	CA		04/23/2015		3,254,279	0	0	0	0	0	0	0	108,541	0	0	0
29216	PACOIMA	CA		04/29/2015		6,433,484	0	0	0	0	0	0	0	221,664	0	0	0
29232	BRENTWOOD	CA		05/22/2015		3,128,658	0	0	0	0	0	0	0	161,317	0	0	0
29239	LOS ANGELES	CA		07/01/2015		19,262,375	0	0	0	0	0	0	0	844,732	0	41,351	41,351
29321	ROSEVILLE	CA		01/05/2016		11,712,382	0	0	0	0	0	0	0	8,233,437	0	1,040,172	1,040,172
29349	CITY OF INDUSTRY	CA		01/28/2016		23,217,311	0	0	0	0	0	0	0	4,608,830	0	329,010	329,010
29368	CHATSWORTH	CA		03/30/2016		4,427,280	0	0	0	0	0	0	0	627,115	0	59,677	59,677
29384	SAN FRANCISCO	CA		04/01/2016		24,800,000	0	0	0	0	0	0	0	2,770,404	0	170,404	170,404
29385	SAN FRANCISCO	CA		04/01/2016		3,500,000	0	0	0	0	0	0	0	1,065,540	0	65,540	65,540
29460	ALHAMBRA	CA		08/04/2016		2,850,345	0	0	0	0	0	0	0	1,057,568	0	104,254	104,254
29462	SAN DIEGO	CA		08/03/2016		15,600,000	0	0	0	0	0	0	0	4,277,988	0	324,207	324,207
29464	BEVERLY HILLS	CA		08/18/2016		5,149,493	0	0	0	0	0	0	0	124,070	0	0	0
29550	ENCINITAS	CA		02/07/2017		10,266,830	0	0	0	0	0	0	0	2,268,085	0	224,475	224,475
29562	COVINA	CA		04/03/2017		18,838,928	0	0	0	0	0	0	0	1,285,987	0	65,422	65,422
29563	CARLSBAD	CA		04/03/2017		34,189,624	0	0	0	0	0	0	0	2,333,860	0	118,731	118,731
29603	Garden Grove	CA		06/29/2017		5,725,619	0	0	0	0	0	0	0	3,211,012	0	460,618	460,618
29607	Los Angeles	CA		08/11/2017		5,311,375	0	0	0	0	0	0	0	718,792	0	0	0
29630	Rialto	CA		11/01/2017		5,060,147	0	0	0	0	0	0	0	1,618,298	0	117,053	117,053
29631	Rancho Cucamonga	CA		11/01/2017		4,600,134	0	0	0	0	0	0	0	1,119,267	0	78,035	78,035
29669	San Marcos	CA		01/18/2018		6,032,807	0	0	0	0	0	0	0	129,780	0	0	0
29671	Roseville	CA		01/31/2018		3,243,318	0	0	0	0	0	0	0	1,578,908	0	128,730	128,730
29674	Rancho Cucamonga	CA		01/31/2018		4,911,310	0	0	0	0	0	0	0	2,398,938	0	177,338	177,338
29782	Covina	CA		11/15/2018		966,824	0	0	0	0	0	0	0	17,732	0	0	0
29788	Los Angeles	CA		11/29/2018		1,934,667	0	0	0	0	0	0	0	34,966	0	0	0
29795	Long Beach	CA		12/14/2018		2,391,284	0	0	0	0	0	0	0	574,665	0	49,696	49,696
29821	Anaheim	CA		03/28/2019		3,824,047	0	0	0	0	0	0	0	1,180,691	0	140,837	140,837
29825	Antelope	CA		04/26/2019		7,221,722	0	0	0	0	0	0	0	732,949	0	63,620	63,620
29826	Eastvale	CA		04/26/2019		956,394	0	0	0	0	0	0	0	31,682	0	0	0
29839	San Francisco	CA		06/26/2019		8,442,351	0	0	0	0	0	0	0	220,424	0	0	0
29966	San Francisco	CA		05/21/2020		34,661,298	0	0	0	0	0	0	0	9,565,381	0	585,994	585,994
29987	San Diego	CA		11/19/2020		4,110,000	0	0	0	0	0	0	0	85,809	0	0	0
30060	San Diego	CA		08/13/2021		0	0	0	0	0	0	0	0	26,049	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		1,234,576	0	0	0	0	0	0	0	91,224	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		4,837,653	0	0	0	0	0	0	0	393,513	0	0	0
2916102	LA PUENTE	CA		03/06/2015		2,868,853	0	0	0	0	0	0	0	233,363	0	0	0
2916302	EL MONTE	CA		03/06/2015		460,210	0	0	0	0	0	0	0	37,435	0	0	0
2916502	COVINA	CA		03/06/2015		1,502,419	0	0	0	0	0	0	0	122,212	0	0	0
28149	GRAND JUNCTION	CO		10/04/2007		3,830,248	0	0	0	0	0	0	0	950,078	0	94,226	94,226
28768	Denver	CO		08/29/2012		20,080,098	0	0	0	0	0	0	0	2,432,172	0	46,788	46,788
28771	Aurora	CO		08/29/2012		1,399,516	0	0	0	0	0	0	0	151,234	0	3,265	3,265
28829	DENVER	CO		01/09/2013		13,472,061	0	0	0	0	0	0	0	1,964,538	0	122,109	122,109
28851	WESTMINSTER	CO		02/12/2013		7,929,034	0	0	0	0	0	0	0	3,819,240	0	16,379	16,379
28899	AURORA	CO		06/26/2013		1,512,134	0	0	0	0	0	0	0	571,041	0	0	0
28989	FORT COLLINS	CO		12/27/2013		15,261,041	0	0	0	0	0	0	0	2,475,375	0	135,088	135,088
29081	PARKER	CO		07/29/2014		20,293,436	0	0	0	0	0	0	0	3,207,245	0	41,382	41,382
29093	BOULDER	CO		12/24/2014		13,321,813	0	0	0	0	0	0	0	456,074	0	0	0
29117	LITTLETON	CO		05/01/2015		2,998,140	0	0	0	0	0	0	0	102,763	0	0	0
29339	ASPEN	CO		01/06/2016		986,782	0	0	0	0	0	0	0	49,168	0	0	0
29382	BOULDER	CO		03/29/2016		9,000,000	0	0	0	0	0	0	0	1,068,870	0	68,870	68,870
29552	CENTENNIAL	CO		02/28/2017		4,671,266	0	0	0	0	0	0	0	958,371	0	0	0
29554	CENTENNIAL	CO		02/28/2017		19,743,993	0	0	0	0	0	0	0	4,423,671	0	191,709	191,709
29841	Denver	CO		09/25/2019		1,590,413	0	0	0	0	0	0	0	27,050	0	0	0
2909302	BOULDER	CO		11/23/2015		4,511,244	0	0	0	0	0	0	0	113,544	0	0	0
28576	STRATFORD	CT		02/14/2012		10,946,773	0	0	0	0	0	0	0	1,649,058	0	41,861	41,861
28577	STRATFORD	CT		02/14/2012		5,620,183	0	0	0	0	0	0	0	828,580	0	20,930	20,930
28954	EAST HARTFORD	CT		12/06/2013		462,155	0	0	0	0	0	0	0	26,109	0	0	0

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

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29045	VERNON	CT		07/15/2014		4,525,454	0	0	0	0	0	0	0	249,791	0	0	0
29050	VERNON	CT		07/15/2014		1,000,364	0	0	0	0	0	0	0	55,217	0	0	0
29051	VERNON	CT		07/15/2014		1,333,818	0	0	0	0	0	0	0	73,623	0	0	0
29080	GREENWICH	CT		10/10/2014		6,617,713	0	0	0	0	0	0	0	167,066	0	0	0
29229	SOUTHBURY	CT		06/18/2015		6,168,867	0	0	0	0	0	0	0	152,665	0	0	0
29230	SOUTHBURY	CT		06/18/2015		536,423	0	0	0	0	0	0	0	13,275	0	0	0
29413	STAMFORD	CT		07/20/2016		6,693,561	0	0	0	0	0	0	0	1,423,660	0	104,222	104,222
29800	Vernon	CT		02/27/2019		16,023,532	0	0	0	0	0	0	0	2,635,418	0	228,182	228,182
2880903	WESTPORT	CT		12/19/2012		2,586,346	0	0	0	0	0	0	0	215,745	0	14,871	14,871
2881003	WESTPORT	CT		12/19/2012		1,616,467	0	0	0	0	0	0	0	134,841	0	9,294	9,294
2881203	NORWALK	CT		12/19/2012		2,057,321	0	0	0	0	0	0	0	171,616	0	11,829	11,829
28936	WASHINGTON	DC		10/10/2013		8,822,789	0	0	0	0	0	0	0	185,085	0	0	0
28976	WASHINGTON	DC		12/05/2013		12,761,183	0	0	0	0	0	0	0	1,526,772	0	191,721	191,721
29115	WASHINGTON	DC		10/31/2014		10,577,897	0	0	0	0	0	0	0	268,825	0	0	0
29377	WASHINGTON	DC		03/22/2016		12,188,241	0	0	0	0	0	0	0	2,520,290	0	245,438	245,438
28728	WILMINGTON	DE		05/17/2012		1,650,781	0	0	0	0	0	0	0	578,818	0	5,729	5,729
29359	NEWARK	DE		01/11/2016		16,422,690	0	0	0	0	0	0	0	1,833,734	0	81,751	81,751
29667	Dover	DE		01/31/2018		3,945,081	0	0	0	0	0	0	0	2,263,924	0	257,090	257,090
29834	Wilmington	DE		05/10/2019		10,500,000	0	0	0	0	0	0	0	1,000,000	0	0	0
29878	Newark	DE		12/18/2019		16,182,992	0	0	0	0	0	0	0	1,210,415	0	40,055	40,055
29890	Newark	DE		12/18/2019		10,904,419	0	0	0	0	0	0	0	815,601	0	26,990	26,990
28421	PLANTATION	FL		09/02/2011		3,195,546	0	0	0	0	0	0	0	780,187	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		8,350,998	0	0	0	0	0	0	0	879,713	0	75,775	75,775
28759	ALTAMONTE SPGS	FL		07/02/2012		2,558,071	0	0	0	0	0	0	0	316,003	0	17,743	17,743
28760	MIAMI	FL		07/16/2012		730,566	0	0	0	0	0	0	0	432,127	0	0	0
28762	ORLANDO	FL		07/02/2012		5,696,893	0	0	0	0	0	0	0	707,121	0	39,921	39,921
28816	DESTIN	FL		12/17/2012		3,680,792	0	0	0	0	0	0	0	143,232	0	0	0
28817	DESTIN	FL		12/17/2012		2,451,197	0	0	0	0	0	0	0	95,385	0	0	0
28841	JACKSONVILLE	FL		03/28/2013		2,104,245	0	0	0	0	0	0	0	390,322	0	15,722	15,722
28842	JACKSONVILLE	FL		03/28/2013		2,710,104	0	0	0	0	0	0	0	502,704	0	20,249	20,249
28843	JACKSONVILLE	FL		03/28/2013		3,028,978	0	0	0	0	0	0	0	561,852	0	22,631	22,631
28844	JACKSONVILLE	FL		03/28/2013		4,240,696	0	0	0	0	0	0	0	786,618	0	31,685	31,685
28845	JACKSONVILLE	FL		03/28/2013		3,156,527	0	0	0	0	0	0	0	585,512	0	23,584	23,584
28846	FERNANDINA BEACH	FL		03/28/2013		1,370,837	0	0	0	0	0	0	0	254,280	0	10,242	10,242
28848	JACKSONVILLE	FL		03/28/2013		3,060,865	0	0	0	0	0	0	0	567,767	0	22,870	22,870
28901	WELLINGTON	FL		08/01/2013		6,750,616	0	0	0	0	0	0	0	1,100,982	0	62,403	62,403
28910	COCOA BEACH	FL		11/12/2013		2,249,567	0	0	0	0	0	0	0	501,042	0	19,784	19,784
28911	COCOA BEACH	FL		11/12/2013		3,418,174	0	0	0	0	0	0	0	761,323	0	30,061	30,061
28921	ORLANDO	FL		07/30/2013		15,148,878	0	0	0	0	0	0	0	2,154,753	0	214,870	214,870
28922	NEWPORT RICHEY	FL		07/30/2013		7,574,439	0	0	0	0	0	0	0	1,077,377	0	107,435	107,435
28927	BRADENTON	FL		04/01/2014		4,835,900	0	0	0	0	0	0	0	758,133	0	60,414	60,414
28957	WEST PALM BEACH	FL		12/06/2013		641,358	0	0	0	0	0	0	0	36,232	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		377,269	0	0	0	0	0	0	0	21,313	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		414,996	0	0	0	0	0	0	0	23,444	0	0	0
29035	TAMPA	FL		05/01/2014		4,283,003	0	0	0	0	0	0	0	1,013,045	0	51,177	51,177
29174	ST. AUGUSTINE	FL		03/30/2015		481,707	0	0	0	0	0	0	0	25,220	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		282,143	0	0	0	0	0	0	0	14,772	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		522,996	0	0	0	0	0	0	0	27,382	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		399,129	0	0	0	0	0	0	0	20,897	0	0	0
29179	ORANGE PARK	FL		03/30/2015		257,369	0	0	0	0	0	0	0	13,475	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,156,097	0	0	0	0	0	0	0	60,529	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		722,561	0	0	0	0	0	0	0	37,831	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		711,550	0	0	0	0	0	0	0	37,254	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		261,498	0	0	0	0	0	0	0	13,691	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		633,101	0	0	0	0	0	0	0	33,147	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		522,996	0	0	0	0	0	0	0	27,382	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		674,390	0	0	0	0	0	0	0	35,308	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		399,129	0	0	0	0	0	0	0	20,897	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		389,495	0	0	0	0	0	0	0	20,392	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		622,641	0	0	0	0	0	0	0	32,599	0	0	0

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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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
29190	JACKSONVILLE	FL		03/30/2015		352,334	0	0	0	0	0	0	0	18,447	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		324,671	0	0	0	0	0	0	0	16,999	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		539,787	0	0	0	0	0	0	0	28,261	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		492,718	0	0	0	0	0	0	0	25,797	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		575,984	0	0	0	0	0	0	0	30,156	0	0	0
29211	FT LAUDERDALE	FL		12/01/2015		4,064,427	0	0	0	0	0	0	0	1,100,355	0	74,310	74,310
29212	MIAMI	FL		05/08/2015		4,465,502	0	0	0	0	0	0	0	714,616	0	46,605	46,605
29213	POMPANO BEACH	FL		12/01/2015		1,923,345	0	0	0	0	0	0	0	520,704	0	35,165	35,165
29228	GREENACRES	FL		06/24/2015		19,573,548	0	0	0	0	0	0	0	430,812	0	0	0
29237	JACKSONVILLE	FL		08/03/2015		1,470,726	0	0	0	0	0	0	0	272,765	0	10,946	10,946
29273	CLEARWATER	FL		12/22/2015		1,882,597	0	0	0	0	0	0	0	343,318	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		788,467	0	0	0	0	0	0	0	25,067	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		3,469,255	0	0	0	0	0	0	0	110,296	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,523,095	0	0	0	0	0	0	0	80,215	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		867,314	0	0	0	0	0	0	0	27,574	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		1,923,859	0	0	0	0	0	0	0	61,164	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		1,009,238	0	0	0	0	0	0	0	32,086	0	0	0
29291	YULEE	FL		01/12/2016		1,248,932	0	0	0	0	0	0	0	39,707	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		835,775	0	0	0	0	0	0	0	26,571	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		709,620	0	0	0	0	0	0	0	22,561	0	0	0
29294	ORANGE PARK	FL		01/12/2016		441,542	0	0	0	0	0	0	0	14,038	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		993,469	0	0	0	0	0	0	0	31,585	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		801,082	0	0	0	0	0	0	0	25,468	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		3,216,946	0	0	0	0	0	0	0	102,275	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,538,864	0	0	0	0	0	0	0	80,717	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		867,314	0	0	0	0	0	0	0	27,574	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		1,088,084	0	0	0	0	0	0	0	34,593	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		914,622	0	0	0	0	0	0	0	29,078	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		1,230,009	0	0	0	0	0	0	0	39,105	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		977,699	0	0	0	0	0	0	0	31,083	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		504,619	0	0	0	0	0	0	0	16,043	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,592,703	0	0	0	0	0	0	0	50,636	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		3,516,563	0	0	0	0	0	0	0	111,800	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,703,089	0	0	0	0	0	0	0	54,145	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,640,011	0	0	0	0	0	0	0	52,140	0	0	0
29309	CALLAHAN	FL		01/12/2016		583,466	0	0	0	0	0	0	0	18,550	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,371,933	0	0	0	0	0	0	0	43,617	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		1,119,623	0	0	0	0	0	0	0	35,596	0	0	0
29409	SORRENTO	FL		08/15/2016		2,958,333	0	0	0	0	0	0	0	140,474	0	0	0
29417	MELBOURNE	FL		06/09/2016		1,220,717	0	0	0	0	0	0	0	47,228	0	0	0
29418	MELBOURNE	FL		06/09/2016		1,163,496	0	0	0	0	0	0	0	45,014	0	0	0
29421	MELBOURNE	FL		06/09/2016		1,831,074	0	0	0	0	0	0	0	70,842	0	0	0
29428	MELBOURNE	FL		06/09/2016		1,697,559	0	0	0	0	0	0	0	65,677	0	0	0
29438	MELBOURNE	FL		06/09/2016		1,850,148	0	0	0	0	0	0	0	71,580	0	0	0
29441	MELBOURNE	FL		06/09/2016		4,310,655	0	0	0	0	0	0	0	166,775	0	0	0
29443	MELBOURNE	FL		06/09/2016		1,392,380	0	0	0	0	0	0	0	53,870	0	0	0
29495	LAKE WORTH	FL		01/09/2017		7,392,648	0	0	0	0	0	0	0	1,837,166	0	130,169	130,169
29534	CORAL GABLES	FL		02/08/2017		21,693,291	0	0	0	0	0	0	0	6,577,617	0	354,179	354,179
29535	JACKSONVILLE BEACH	FL		03/02/2017		11,262,647	0	0	0	0	0	0	0	1,397,880	0	55,981	55,981
29634	Daytona Beach	FL		11/02/2017		3,717,699	0	0	0	0	0	0	0	582,929	0	28,395	28,395
29668	Naples	FL		12/19/2017		16,358,201	0	0	0	0	0	0	0	524,570	0	24,570	24,570
29779	Palmetto	FL		10/16/2018		3,355,693	0	0	0	0	0	0	0	87,012	0	0	0
29790	Tampa	FL		02/28/2019		6,480,593	0	0	0	0	0	0	0	745,674	0	63,675	63,675
29801	Palm Bay	FL		03/15/2019		8,534,756	0	0	0	0	0	0	0	1,283,228	0	135,795	135,795
29803	Daytona Beach	FL		01/30/2019		1,924,935	0	0	0	0	0	0	0	582,027	0	67,752	67,752
29804	Orlando	FL		01/30/2019		0	0	0	0	0	0	0	0	5,044	0	0	0
29805	Orlando	FL		01/30/2019		4,873,256	0	0	0	0	0	0	0	1,216,308	0	133,814	133,814
29808	Orlando	FL		01/30/2019		2,713,792	0	0	0	0	0	0	0	677,331	0	74,518	74,518
29850	Miami	FL		08/01/2019		4,272,907	0	0	0	0	0	0	0	83,211	0	0	0
29921	Orlando	FL		01/16/2020		9,086,792	0	0	0	0	0	0	0	235,587	0	0	0

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
29946	Orlando	FL		01/16/2020		1,878,648	0	0	0	0	0	0	0	48,706	0	0	0
29947	Orlando	FL		01/16/2020		932,662	0	0	0	0	0	0	0	24,181	0	0	0
29948	Orlando	FL		01/16/2020		3,459,732	0	0	0	0	0	0	0	89,698	0	0	0
29949	Orlando	FL		01/16/2020		1,381,228	0	0	0	0	0	0	0	35,810	0	0	0
29950	Orlando	FL		01/16/2020		2,003,002	0	0	0	0	0	0	0	51,930	0	0	0
29951	Orlando	FL		01/16/2020		3,548,556	0	0	0	0	0	0	0	92,001	0	0	0
29952	Orlando	FL		01/16/2020		1,247,990	0	0	0	0	0	0	0	32,356	0	0	0
2881602	DESTIN	FL		02/12/2015		447,091	0	0	0	0	0	0	0	15,130	0	0	0
2881702	DESTIN	FL		02/12/2015		297,737	0	0	0	0	0	0	0	10,076	0	0	0
27853	DUNWOODY	GA		01/13/2006		302,039	0	0	0	0	0	0	0	89,584	0	0	0
28830	ALPHARETTA	GA		10/06/2014		4,100,797	0	0	0	0	0	0	0	1,095,946	0	136,207	136,207
28987	ATLANTA	GA		12/12/2013		2,243,693	0	0	0	0	0	0	0	1,123,588	0	55,837	55,837
29092	MCDONOUGH	GA		08/08/2014		1,782,000	0	0	0	0	0	0	0	7,881	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		0	0	0	0	0	0	0	0	416,001	0	0	0
29135	DULUTH	GA		12/23/2014		1,657,938	0	0	0	0	0	0	0	821,223	0	10,060	10,060
29479	AUSTELL	GA		08/30/2016		6,760,000	0	0	0	0	0	0	0	31,182	0	0	0
29484	ALBANY	GA		08/30/2016		2,392,000	0	0	0	0	0	0	0	11,034	0	0	0
29687	Canton	GA		04/13/2018		2,179,176	0	0	0	0	0	0	0	45,358	0	0	0
29692	Stone Mountain	GA		04/13/2018		1,588,163	0	0	0	0	0	0	0	33,056	0	0	0
29830	Valdosta	GA		04/30/2019		5,410,049	0	0	0	0	0	0	0	133,777	0	0	0
29831	Marietta	GA		06/06/2019		7,386,992	0	0	0	0	0	0	0	254,045	0	0	0
29889	Atlanta	GA		10/11/2019		8,252,268	0	0	0	0	0	0	0	392,965	0	0	0
29903	Atlanta	GA		12/19/2019		11,390,691	0	0	0	0	0	0	0	1,779,795	0	0	0
29979	Morrow	GA		08/27/2020		15,072,169	0	0	0	0	0	0	0	523,559	0	0	0
28833	HONOLULU	HI		02/26/2013		5,774,562	0	0	0	0	0	0	0	1,022,447	0	27,137	27,137
29609	Honolulu	HI		07/27/2017		44,308,160	0	0	0	0	0	0	0	1,031,246	0	0	0
29807	Nampa	ID		01/24/2019		2,792,500	0	0	0	0	0	0	0	38,273	0	0	0
28837	CHICAGO	IL		03/28/2013		7,087,265	0	0	0	0	0	0	0	720,878	0	14,287	14,287
28862	CHICAGO	IL		04/04/2013		3,914,706	0	0	0	0	0	0	0	984,300	0	69,866	69,866
28920	WARREN	IL		08/23/2013		13,886,223	0	0	0	0	0	0	0	3,094,048	0	59,996	59,996
29042	ARLINGTON HEIGHTS	IL		05/01/2014		7,089,345	0	0	0	0	0	0	0	812,207	0	13,800	13,800
29047	LISLE	IL		06/19/2014		5,925,008	0	0	0	0	0	0	0	212,940	0	0	0
29052	LISLE	IL		06/19/2014		3,238,086	0	0	0	0	0	0	0	116,374	0	0	0
29053	LISLE	IL		06/19/2014		2,714,480	0	0	0	0	0	0	0	97,556	0	0	0
29054	LISLE	IL		06/19/2014		4,657,332	0	0	0	0	0	0	0	167,381	0	0	0
29057	MELROSE	IL		07/09/2014		5,247,552	0	0	0	0	0	0	0	1,014,483	0	44,109	44,109
29337	CHICAGO	IL		01/06/2016		19,000,000	0	0	0	0	0	0	0	5,199,881	0	497,610	497,610
29378	SCHAUMBURG	IL		03/15/2016		2,954,762	0	0	0	0	0	0	0	35,374	0	0	0
29379	GLEN ELLYN	IL		03/15/2016		1,922,619	0	0	0	0	0	0	0	23,017	0	0	0
29583	CHICAGO	IL		04/20/2017		21,222,674	0	0	0	0	0	0	0	1,052,747	0	52,272	52,272
29682	Arlington Heights	IL		02/06/2018		3,500,000	0	0	0	0	0	0	0	1,000,000	0	0	0
29791	Des Plaines	IL		01/25/2019		5,209,817	0	0	0	0	0	0	0	1,260,440	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		7,817,224	0	0	0	0	0	0	0	175,408	0	0	0
29091	PLAINFIELD	IN		08/08/2014		1,927,174	0	0	0	0	0	0	0	8,523	0	0	0
29260	FT WAYNE	IN		09/01/2015		3,572,374	0	0	0	0	0	0	0	76,193	0	0	0
29380	CLARKSVILLE	IN		03/15/2016		2,914,286	0	0	0	0	0	0	0	34,889	0	0	0
29655	Indianapolis	IN		11/15/2017		7,737,818	0	0	0	0	0	0	0	170,059	0	0	0
30077	Evansville	IN		10/06/2021		0	0	0	0	0	0	0	0	48,332	0	0	0
28532	LEAWOOD	KS		01/17/2012		46,047,303	0	0	0	0	0	0	0	7,617,497	0	803,185	803,185
28787	LEAWOOD	KS		10/25/2012		22,740,558	0	0	0	0	0	0	0	2,307,103	0	157,747	157,747
29118	WICHITA	KS		11/18/2014		1,338,547	0	0	0	0	0	0	0	450,132	0	20,760	20,760
29983	Overland Park	KS		10/23/2020		3,914,619	0	0	0	0	0	0	0	139,154	0	0	0
29087	HEBRON	KY		08/08/2014		2,043,783	0	0	0	0	0	0	0	9,039	0	0	0
29094	HEBRON	KY		08/08/2014		683,609	0	0	0	0	0	0	0	3,017	0	0	0
29097	HEBRON	KY		08/08/2014		953,022	0	0	0	0	0	0	0	4,215	0	0	0
29123	LOUISVILLE	KY		12/12/2014		0	0	0	0	0	0	0	0	360,534	0	0	0
29875	Richmond	KY		10/16/2019		4,149,268	0	0	0	0	0	0	0	154,391	0	0	0
29880	Louisville	KY		10/16/2019		5,855,592	0	0	0	0	0	0	0	176,696	0	0	0
29786	New Orleans	LA		03/04/2019		14,596,205	0	0	0	0	0	0	0	1,274,488	0	61,109	61,109
29893	Kenner	LA		11/01/2019		7,914,290	0	0	0	0	0	0	0	663,292	0	19,100	19,100

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29143	DENNIS	MA		01/15/2015		2,687,857	0	0	0	0	0	0	0	92,340	0	0	0
2679803	BEVERLY	MA		12/19/2012		11,156,115	0	0	0	0	0	0	0	931,441	0	64,143	64,143
28769	HUNT VALLEY	MD		08/29/2012		1,103,392	0	0	0	0	0	0	0	119,235	0	2,574	2,574
28849	SILVER SPRINGS	MD		07/11/2013		24,050,471	0	0	0	0	0	0	0	2,511,169	0	(40,179)	(40,179)
29453	HYATTSVILLE	MD		06/24/2016		17,722,613	0	0	0	0	0	0	0	5,279,136	0	428,299	428,299
30005	Bethesda	MD		01/26/2021		0	0	0	0	0	0	0	0	183,855	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		1,073,611	0	0	0	0	0	0	0	22,213	0	0	0
28984	ANN ARBOR	MI		12/18/2013		7,903,268	0	0	0	0	0	0	0	2,106,474	0	117,860	117,860
29034	ROCHESTER HILLS	MI		05/01/2014		5,603,958	0	0	0	0	0	0	0	642,031	0	10,908	10,908
29523	ANN ARBOR	MI		03/21/2017		12,436,961	0	0	0	0	0	0	0	2,293,103	0	107,332	107,332
29943	Livonia	MI		05/25/2021		0	0	0	0	0	0	0	0	173,189	0	0	0
30057	Sterling Heights	MI		07/02/2021		0	0	0	0	0	0	0	0	13,663	0	0	0
28773	SHAKOPEE	MN		08/29/2012		3,054,604	0	0	0	0	0	0	0	330,087	0	7,126	7,126
28799	ST PAUL	MN		10/30/2012		5,790,962	0	0	0	0	0	0	0	638,499	0	14,122	14,122
29099	MINNETONKA	MN		11/03/2014		5,310,194	0	0	0	0	0	0	0	132,441	0	0	0
29459	CIRCLE PINES	MN		07/11/2016		3,671,825	0	0	0	0	0	0	0	84,077	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		12,132,138	0	0	0	0	0	0	0	6,031,479	0	423,294	423,294
29632	Woodbury	MN		10/12/2017		37,115,349	0	0	0	0	0	0	0	1,609,844	0	51,630	51,630
29705	Saint Paul	MN		04/20/2018		31,078,694	0	0	0	0	0	0	0	2,270,547	0	178,658	178,658
29885	Sartell	MN		11/01/2019		6,009,087	0	0	0	0	0	0	0	230,385	0	0	0
29999	Saint Paul	MN		12/17/2020		16,683,333	0	0	0	0	0	0	0	1,179,072	0	20,426	20,426
29472	JEFFERSON CITY	MO		08/26/2016		2,630,952	0	0	0	0	0	0	0	32,610	0	0	0
29086	SOUTHAVEN	MS		08/08/2014		2,121,652	0	0	0	0	0	0	0	9,416	0	0	0
29486	HATTIESBURG	MS		08/30/2016		5,148,000	0	0	0	0	0	0	0	23,747	0	0	0
28924	CEDAR POINT	NC		04/01/2014		2,012,630	0	0	0	0	0	0	0	288,110	0	32,734	32,734
28925	NEWPORT	NC		04/01/2014		5,575,974	0	0	0	0	0	0	0	798,206	0	90,689	90,689
28974	RALEIGH	NC		11/25/2013		3,912,657	0	0	0	0	0	0	0	610,620	0	75,854	75,854
29236	ASHEVILLE	NC		07/09/2015		5,628,202	0	0	0	0	0	0	0	290,372	0	0	0
29259	ASHEVILLE	NC		10/28/2015		2,877,218	0	0	0	0	0	0	0	1,488,595	0	175,670	175,670
29454	CHARLOTTE	NC		07/06/2016		5,378,037	0	0	0	0	0	0	0	1,983,670	0	108,180	108,180
29455	CHARLOTTE	NC		07/06/2016		1,454,939	0	0	0	0	0	0	0	493,899	0	0	0
29481	MORGANTON	NC		08/30/2016		11,856,000	0	0	0	0	0	0	0	54,689	0	0	0
29619	Wilmington	NC		10/05/2017		9,913,988	0	0	0	0	0	0	0	2,738,669	0	220,894	220,894
29753	Candler	NC		08/31/2018		12,285,401	0	0	0	0	0	0	0	736,738	0	0	0
29857	Lincolnton	NC		09/25/2019		4,270,118	0	0	0	0	0	0	0	156,387	0	0	0
29940	Graham	NC		02/25/2020		6,487,039	0	0	0	0	0	0	0	237,989	0	0	0
29941	Graham	NC		02/25/2020		7,251,652	0	0	0	0	0	0	0	266,040	0	0	0
29953	Greensboro	NC		03/06/2020		5,761,934	0	0	0	0	0	0	0	213,154	0	0	0
29986	Charlotte	NC		10/15/2020		3,992,623	0	0	0	0	0	0	0	90,244	0	0	0
29001	ELKHORN	NE		02/21/2014		3,078,810	0	0	0	0	0	0	0	203,941	0	0	0
28866	MORRISON	NJ		05/08/2013		4,972,336	0	0	0	0	0	0	0	393,881	0	0	0
29043	BURLINGTON	NJ		07/01/2014		7,483,558	0	0	0	0	0	0	0	638,082	0	23,165	23,165
29120	KINNELON	NJ		12/15/2014		3,927,444	0	0	0	0	0	0	0	101,007	0	0	0
29131	WYCKOFF	NJ		12/15/2014		2,950,688	0	0	0	0	0	0	0	75,886	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		7,432,876	0	0	0	0	0	0	0	191,160	0	0	0
29253	SWEDESBORO	NJ		09/18/2015		62,933,705	0	0	0	0	0	0	0	18,163,939	0	1,301,760	1,301,760
29497	SUMMIT	NJ		02/15/2017		5,663,263	0	0	0	0	0	0	0	2,689,588	0	157,269	157,269
29541	HOBOKEN	NJ		02/27/2017		4,673,791	0	0	0	0	0	0	0	152,117	0	0	0
29542	HOBOKEN	NJ		02/27/2017		6,471,404	0	0	0	0	0	0	0	210,623	0	0	0
29543	HOBOKEN	NJ		02/27/2017		11,235,075	0	0	0	0	0	0	0	365,666	0	0	0
29544	HOBOKEN	NJ		02/27/2017		10,426,150	0	0	0	0	0	0	0	339,338	0	0	0
29545	HOBOKEN	NJ		02/27/2017		7,190,448	0	0	0	0	0	0	0	234,026	0	0	0
29605	Morristown	NJ		07/28/2017		25,500,000	0	0	0	0	0	0	0	529,855	0	29,855	29,855
29658	New Milford	NJ		12/14/2017		13,406,423	0	0	0	0	0	0	0	4,535,924	0	364,668	364,668
29688	Lyndhurst	NJ		04/13/2018		3,139,460	0	0	0	0	0	0	0	65,345	0	0	0
29690	Lyndhurst	NJ		04/13/2018		590,953	0	0	0	0	0	0	0	12,300	0	0	0
29810	Livingston	NJ		03/27/2019		3,890,813	0	0	0	0	0	0	0	1,157,782	0	132,920	132,920
29931	East Rutherford	NJ		11/22/2019		2,713,696	0	0	0	0	0	0	0	11,916	0	0	0
30000	Wayne Township	NJ		11/09/2020		7,035,809	0	0	0	0	0	0	0	180,948	0	0	0
30004	West Windsor	NJ		02/10/2021		0	0	0	0	0	0	0	0	101,706	0	0	0

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
2881103	WESTFIELD	NJ		12/19/2012		911,100	0	0	0	0	0	0	0	76,001	0	5,239	5,239
29877	Albuquerque	NM		11/27/2019		3,248,964	0	0	0	0	0	0	0	68,234	0	0	0
29917	Albuquerque	NM		11/27/2019		5,448,263	0	0	0	0	0	0	0	114,424	0	0	0
29918	Albuquerque	NM		11/27/2019		1,899,395	0	0	0	0	0	0	0	39,891	0	0	0
29919	Albuquerque	NM		11/27/2019		2,899,076	0	0	0	0	0	0	0	60,886	0	0	0
10202126	ALBUQUERQUE	NM		10/29/2002		328,906	0	0	0	0	0	0	0	192,407	0	0	0
28391	LAS VEGAS	NV		03/30/2011		7,540,008	0	0	0	0	0	0	0	826,346	0	73,369	73,369
28855	LAS VEGAS	NV		03/22/2013		4,260,894	0	0	0	0	0	0	0	94,751	0	0	0
28856	LAS VEGAS	NV		03/22/2013		4,005,151	0	0	0	0	0	0	0	89,065	0	0	0
29033	LAS VEGAS	NV		06/05/2014		2,487,516	0	0	0	0	0	0	0	83,907	0	0	0
29676	Las Vegas	NV		01/31/2018		4,632,366	0	0	0	0	0	0	0	2,105,358	0	161,937	161,937
29855	Henderson	NV		07/10/2019		6,945,000	0	0	0	0	0	0	0	573,879	0	34,110	34,110
28868	NEW YORK	NY		05/02/2013		5,718,968	0	0	0	0	0	0	0	119,340	0	0	0
28871	NEW YORK	NY		05/09/2013		20,016,121	0	0	0	0	0	0	0	501,371	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		34,130,640	0	0	0	0	0	0	0	2,306,427	0	(67,500)	(67,500)
28914	RYE	NY		08/27/2013		2,204,454	0	0	0	0	0	0	0	44,340	0	0	0
28915	RYE	NY		08/27/2013		2,996,730	0	0	0	0	0	0	0	60,276	0	0	0
28916	RYE	NY		08/27/2013		10,319,930	0	0	0	0	0	0	0	207,573	0	0	0
28953	Cohoes	NY		12/06/2013		1,131,808	0	0	0	0	0	0	0	63,939	0	0	0
28981	RIVERHEAD	NY		02/19/2014		4,119,997	0	0	0	0	0	0	0	1,840,884	0	101,061	101,061
29003	NEW YORK	NY		05/12/2014		9,390,417	0	0	0	0	0	0	0	2,031,235	0	141,640	141,640
29073	BROOKLYN CENTER	NY		08/08/2014		26,055,294	0	0	0	0	0	0	0	2,556,189	0	89,365	89,365
29225	NEW YORK	NY		05/15/2015		13,001,596	0	0	0	0	0	0	0	1,264,487	0	58,804	58,804
29405	LAKEWOOD	NY		05/16/2016		6,769,704	0	0	0	0	0	0	0	314,305	0	0	0
29498	NEW YORK	NY		11/29/2016		13,654,040	0	0	0	0	0	0	0	337,927	0	0	0
29499	NEW YORK	NY		11/29/2016		5,040,082	0	0	0	0	0	0	0	124,738	0	0	0
28860	CLEVELAND	OH		03/08/2013		8,071,814	0	0	0	0	0	0	0	933,914	0	16,898	16,898
28961	CINCINNATI	OH		12/06/2013		414,996	0	0	0	0	0	0	0	23,444	0	0	0
28995	BEACHWOOD	OH		02/20/2014		1,315,581	0	0	0	0	0	0	0	469,152	0	24,141	24,141
29242	OLMSTEAD FALLS	OH		12/28/2015		5,981,108	0	0	0	0	0	0	0	1,179,231	0	64,511	64,511
29473	GROVE CITY	OH		08/26/2016		5,767,857	0	0	0	0	0	0	0	71,491	0	0	0
29474	SPRINGFIELD	OH		08/26/2016		4,553,571	0	0	0	0	0	0	0	56,441	0	0	0
29509	COLUMBUS	OH		11/22/2016		21,000,000	0	0	0	0	0	0	0	1,037,120	0	37,120	37,120
29532	COLUMBUS	OH		03/30/2017		18,260,617	0	0	0	0	0	0	0	1,890,151	0	70,123	70,123
28490	PORTLAND	OR		08/11/2011		8,670,014	0	0	0	0	0	0	0	1,338,888	0	0	0
28919	EUGENE	OR		08/13/2013		692,278	0	0	0	0	0	0	0	51,023	0	0	0
28972	PORTLAND	OR		11/06/2013		5,316,071	0	0	0	0	0	0	0	1,106,578	0	60,378	60,378
29829	Portland	OR		04/08/2019		21,674,338	0	0	0	0	0	0	0	2,421,754	0	(6,806)	(6,806)
27876	WILLOW GROVE	PA		09/29/2006		1,522,792	0	0	0	0	0	0	0	227,975	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		2,660,331	0	0	0	0	0	0	0	490,634	0	11,864	11,864
28900	HORSHAM	PA		06/28/2013		6,333,589	0	0	0	0	0	0	0	872,278	0	15,240	15,240
28979	NEW CASTLE	PA		12/09/2013		2,305,271	0	0	0	0	0	0	0	240,934	0	0	0
29046	ALLENTOWN	PA		09/11/2014		14,018,736	0	0	0	0	0	0	0	1,043,564	0	65,886	65,886
29149	MECHANICSBURG	PA		02/02/2015		658,767	0	0	0	0	0	0	0	48,916	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		953,292	0	0	0	0	0	0	0	70,786	0	0	0
29151	LANCASTER	PA		02/02/2015		503,751	0	0	0	0	0	0	0	37,406	0	0	0
29152	LANCASTER	PA		02/02/2015		589,005	0	0	0	0	0	0	0	43,736	0	0	0
29153	CAMP HILL	PA		02/02/2015		649,068	0	0	0	0	0	0	0	48,196	0	0	0
29156	CAMP HILL	PA		02/02/2015		244,130	0	0	0	0	0	0	0	18,128	0	0	0
29415	FOLCROFT	PA		06/09/2016		8,266,539	0	0	0	0	0	0	0	319,823	0	0	0
29416	SHARON HILL	PA		06/09/2016		6,485,056	0	0	0	0	0	0	0	250,900	0	0	0
29419	SHARON HILL	PA		06/09/2016		4,177,139	0	0	0	0	0	0	0	161,609	0	0	0
29420	CHADDS FORD	PA		06/09/2016		5,264,340	0	0	0	0	0	0	0	203,672	0	0	0
29422	CHADDS FORD	PA		06/09/2016		2,685,576	0	0	0	0	0	0	0	103,902	0	0	0
29423	FOLCROFT	PA		06/09/2016		5,416,929	0	0	0	0	0	0	0	209,576	0	0	0
29424	FOLCROFT	PA		06/09/2016		2,326,991	0	0	0	0	0	0	0	90,029	0	0	0
29425	CHADDS FORD	PA		06/09/2016		3,471,412	0	0	0	0	0	0	0	134,306	0	0	0
29426	FOLCROFT	PA		06/09/2016		2,059,959	0	0	0	0	0	0	0	79,698	0	0	0
29427	CHADDS FORD	PA		06/09/2016		3,395,117	0	0	0	0	0	0	0	131,354	0	0	0
29429	SHARON HILL	PA		06/09/2016		2,517,728	0	0	0	0	0	0	0	97,408	0	0	0

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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	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	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29430	FOLCROFT	PA		06/09/2016		2,708,465	0	0	0	0	0	0	0	104,788	0	0	0
29431	SHARON HILL	PA		06/09/2016		2,403,286	0	0	0	0	0	0	0	92,981	0	0	0
29432	MEDIA	PA		06/09/2016		1,468,675	0	0	0	0	0	0	0	56,822	0	0	0
29433	CHADDS FORD	PA		06/09/2016		2,403,286	0	0	0	0	0	0	0	92,981	0	0	0
29434	FOLCROFT	PA		06/09/2016		476,842	0	0	0	0	0	0	0	18,449	0	0	0
29435	SHARON HILL	PA		06/09/2016		1,735,706	0	0	0	0	0	0	0	67,153	0	0	0
29436	SHARON HILL	PA		06/09/2016		4,348,803	0	0	0	0	0	0	0	168,251	0	0	0
29437	SHARON HILL	PA		06/09/2016		8,888,342	0	0	0	0	0	0	0	343,881	0	0	0
29439	SHARON HILL	PA		06/09/2016		1,945,517	0	0	0	0	0	0	0	75,270	0	0	0
29440	CHADDS FORD	PA		06/09/2016		3,833,813	0	0	0	0	0	0	0	148,326	0	0	0
29444	CHADDS FORD	PA		06/09/2016		10,147,206	0	0	0	0	0	0	0	392,585	0	0	0
29445	CHADDS FORD	PA		06/09/2016		6,271,431	0	0	0	0	0	0	0	242,635	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		7,324,030	0	0	0	0	0	0	0	1,666,048	0	97,164	97,164
29524	EAST UNION TOWNSHIP	PA		12/16/2016		46,599,989	0	0	0	0	0	0	0	4,682,043	0	70,005	70,005
29537	JENKINS TOWNSHIP	PA		01/25/2017		64,125,289	0	0	0	0	0	0	0	11,966,466	0	124,315	124,315
29538	PITTSTON TOWNSHIP	PA		01/25/2017		57,641,597	0	0	0	0	0	0	0	6,331,240	0	111,455	111,455
29539	JENKINS TOWNSHIP	PA		01/25/2017		62,227,622	0	0	0	0	0	0	0	6,829,650	0	120,028	120,028
29540	HANOVER	PA		01/25/2017		59,539,263	0	0	0	0	0	0	0	6,527,533	0	92,445	92,445
29664	Hazleton	PA		01/11/2018		36,094,071	0	0	0	0	0	0	0	3,835,071	0	94,376	94,376
29755	Warrington	PA		09/27/2018		6,883,640	0	0	0	0	0	0	0	371,296	0	0	0
30090	Hazle Township	PA		10/22/2021		0	0	0	0	0	0	0	0	76,019	0	0	0
30091	Pittston Township	PA		10/22/2021		0	0	0	0	0	0	0	0	112,347	0	0	0
30092	Hanover	PA		10/22/2021		0	0	0	0	0	0	0	0	207,925	0	0	0
30093	Pittston Township	PA		10/22/2021		0	0	0	0	0	0	0	0	86,330	0	0	0
30094	Jenkins Township	PA		10/22/2021		0	0	0	0	0	0	0	0	112,719	0	0	0
30095	Hazleton	PA		10/22/2021		0	0	0	0	0	0	0	0	51,589	0	0	0
29451	MYRTLE BEACH	SC		07/01/2016		2,658,205	0	0	0	0	0	0	0	85,894	0	0	0
29476	MT PLEASANT	SC		08/30/2016		1,248,000	0	0	0	0	0	0	0	5,757	0	0	0
29480	DUNCAN	SC		08/30/2016		2,600,000	0	0	0	0	0	0	0	11,993	0	0	0
29482	SUMMERVILLE	SC		08/30/2016		2,236,000	0	0	0	0	0	0	0	10,314	0	0	0
29691	Myrtle Beach	SC		04/13/2018		3,767,400	0	0	0	0	0	0	0	78,416	0	0	0
29695	Myrtle Beach	SC		04/13/2018		404,456	0	0	0	0	0	0	0	8,418	0	0	0
29697	Greenville	SC		04/13/2018		3,878,181	0	0	0	0	0	0	0	80,721	0	0	0
29836	Lake Wylie	SC		06/25/2019		4,318,266	0	0	0	0	0	0	0	650,191	0	50,438	50,438
29867	Greenville	SC		10/29/2019		5,295,066	0	0	0	0	0	0	0	196,630	0	0	0
29904	Charleston	SC		01/02/2020		9,948,811	0	0	0	0	0	0	0	361,634	0	0	0
27833	HOUSTON	TX		09/29/2006		61,919	0	0	0	0	0	0	0	32,939	0	0	0
27836	HOUSTON	TX		09/29/2006		542,270	0	0	0	0	0	0	0	288,471	0	0	0
27897	HOUSTON	TX		04/17/2006		419,597	0	0	0	0	0	0	0	180,724	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		768,071	0	0	0	0	0	0	0	273,050	0	0	0
28004	LAREDO	TX		11/10/2006		5,044,213	0	0	0	0	0	0	0	1,788,840	0	281,754	281,754
28117	EL PASO	TX		08/27/2007		74,651	0	0	0	0	0	0	0	41,732	0	0	0
28118	EL PASO	TX		09/27/2007		124,833	0	0	0	0	0	0	0	66,450	0	0	0
28120	EL PASO	TX		09/27/2007		238,396	0	0	0	0	0	0	0	126,901	0	0	0
28121	EL PASO	TX		09/17/2007		96,226	0	0	0	0	0	0	0	51,222	0	0	0
28122	EL PASO	TX		09/17/2007		91,024	0	0	0	0	0	0	0	48,453	0	0	0
28123	EL PASO	TX		09/27/2007		142,170	0	0	0	0	0	0	0	75,679	0	0	0
28124	EL PASO	TX		09/17/2007		175,979	0	0	0	0	0	0	0	93,676	0	0	0
28125	EL PASO	TX		09/27/2007		105,761	0	0	0	0	0	0	0	56,298	0	0	0
28126	EL PASO	TX		08/27/2007		109,487	0	0	0	0	0	0	0	61,206	0	0	0
28127	EL PASO	TX		08/27/2007		126,077	0	0	0	0	0	0	0	70,480	0	0	0
28128	EL PASO	TX		08/27/2007		133,542	0	0	0	0	0	0	0	74,653	0	0	0
28129	EL PASO	TX		09/17/2007		175,113	0	0	0	0	0	0	0	93,214	0	0	0
28770	DALLAS	TX		08/29/2012		7,135,731	0	0	0	0	0	0	0	771,101	0	16,646	16,646
28854	IRVING	TX		03/22/2013		3,786,589	0	0	0	0	0	0	0	84,850	0	0	0
28858	HOUSTON	TX		02/27/2013		3,329,752	0	0	0	0	0	0	0	208,508	0	0	0
28960	VICTORIA	TX		12/06/2013		565,904	0	0	0	0	0	0	0	31,970	0	0	0
29056	DALLAS	TX		06/13/2014		1,380,814	0	0	0	0	0	0	0	41,199	0	0	0
29058	ARLINGTON	TX		06/13/2014		1,380,814	0	0	0	0	0	0	0	41,199	0	0	0
29059	RICHARDSON	TX		06/13/2014		3,196,479	0	0	0	0	0	0	0	104,914	0	0	0

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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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29060	HOUSTON	TX		06/13/2014		2,091,768	0	0	0	0	0	0	0	62,411	0	0	0
29089	GRAPEVINE	TX		08/08/2014		714,131	0	0	0	0	0	0	0	3,158	0	0	0
29090	GRAPEVINE	TX		08/08/2014		2,517,456	0	0	0	0	0	0	0	11,133	0	0	0
29130	HOUSTON	TX		12/09/2014		6,147,218	0	0	0	0	0	0	0	1,557,119	0	38,165	38,165
29145	WESLACO	TX		01/15/2015		1,722,985	0	0	0	0	0	0	0	59,192	0	0	0
29166	LUFKIN	TX		04/29/2015		1,424,619	0	0	0	0	0	0	0	57,503	0	0	0
29169	WACO	TX		04/29/2015		610,551	0	0	0	0	0	0	0	24,644	0	0	0
29261	SOCORRO	TX		09/10/2015		9,727,589	0	0	0	0	0	0	0	1,747,159	0	39,548	39,548
29325	SAN ANTONIO	TX		09/01/2016		2,305,090	0	0	0	0	0	0	0	51,080	0	0	0
29372	HOUSTON	TX		02/17/2016		18,900,000	0	0	0	0	0	0	0	1,235,952	0	35,952	35,952
29501	SAN ANTONIO	TX		01/03/2017		8,099,310	0	0	0	0	0	0	0	256,766	0	0	0
29555	DALLAS	TX		03/09/2017		41,500,000	0	0	0	0	0	0	0	1,983,040	0	(16,960)	(16,960)
29617	Mesquite	TX		08/30/2017		476,096	0	0	0	0	0	0	0	19,217	0	0	0
29645	Baytown	TX		12/07/2017		39,189,762	0	0	0	0	0	0	0	3,931,399	0	99,589	99,589
29748	ROCKWALL	TX		07/18/2018		961,725	0	0	0	0	0	0	0	17,695	0	0	0
29794	College Station	TX		12/14/2018		3,004,967	0	0	0	0	0	0	0	53,057	0	0	0
29816	Houston	TX		03/21/2019		13,670,881	0	0	0	0	0	0	0	4,538,052	0	0	0
29874	Dallas	TX		09/09/2019		10,566,251	0	0	0	0	0	0	0	1,539,918	0	0	0
29879	Baytown	TX		11/06/2019		31,056,592	0	0	0	0	0	0	0	2,909,833	0	52,826	52,826
29881	Dallas	TX		09/09/2019		7,552,037	0	0	0	0	0	0	0	1,100,629	0	0	0
29888	Austin	TX		11/01/2019		6,432,222	0	0	0	0	0	0	0	388,889	0	0	0
29899	Austin	TX		12/06/2019		16,200,000	0	0	0	0	0	0	0	1,562,970	0	62,970	62,970
30002	Denton	TX		12/18/2020		5,840,000	0	0	0	0	0	0	0	108,854	0	0	0
2800402	LAREDO	TX		05/29/2008		5,262,564	0	0	0	0	0	0	0	1,875,747	0	356,866	356,866
2885802	HOUSTON	TX		02/04/2016		1,660,235	0	0	0	0	0	0	0	97,699	0	0	0
28937	DRAPER	UT		10/28/2014		6,049,993	0	0	0	0	0	0	0	615,848	0	41,952	41,952
29264	DRAPER	UT		01/14/2016		7,599,293	0	0	0	0	0	0	0	6,069,082	0	1,155,336	1,155,336
29366	SALT LAKE CITY	UT		01/28/2016		12,045,439	0	0	0	0	0	0	0	2,775,591	0	223,006	223,006
29408	RIVERTON	UT		09/27/2016		3,973,987	0	0	0	0	0	0	0	1,119,066	0	128,047	128,047
29456	LINDON	UT		08/03/2016		3,273,580	0	0	0	0	0	0	0	528,023	0	0	0
29457	LINDON	UT		12/20/2016		1,389,564	0	0	0	0	0	0	0	223,695	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		7,472,872	0	0	0	0	0	0	0	244,603	0	0	0
29778	West Valley City	UT		10/16/2018		852,346	0	0	0	0	0	0	0	22,101	0	0	0
30024	Provo	UT		03/17/2021		0	0	0	0	0	0	0	0	224,657	0	0	0
30052	Provo	UT		05/26/2021		0	0	0	0	0	0	0	0	141,938	0	0	0
30076	Lehi	UT		09/27/2021		0	0	0	0	0	0	0	0	72,205	0	0	0
2954602	Salt Lake City	UT		05/01/2017		6,932,132	0	0	0	0	0	0	0	225,619	0	0	0
28741	MC LEAN	VA		06/01/2012		5,345,215	0	0	0	0	0	0	0	554,109	0	32,696	32,696
28876	RICHMOND	VA		05/08/2013		9,179,190	0	0	0	0	0	0	0	823,635	0	63,154	63,154
28952	HAMPTON	VA		12/06/2013		1,377,033	0	0	0	0	0	0	0	77,793	0	0	0
28962	FAIRFAX	VA		12/06/2013		2,074,982	0	0	0	0	0	0	0	117,222	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		5,092,147	0	0	0	0	0	0	0	110,843	0	0	0
29492	CHANTILLY	VA		11/09/2016		6,747,552	0	0	0	0	0	0	0	163,917	0	0	0
29685	Urbanna	VA		02/15/2018		10,837,458	0	0	0	0	0	0	0	412,714	0	0	0
29686	Topping	VA		02/15/2018		6,502,475	0	0	0	0	0	0	0	247,628	0	0	0
29696	Virginia Beach	VA		04/13/2018		517,099	0	0	0	0	0	0	0	10,763	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,966,556	0	0	0	0	0	0	0	762,266	0	105,793	105,793
29410	EDMONDS	WA		07/28/2016		2,290,369	0	0	0	0	0	0	0	546,356	0	45,473	45,473
29411	EDMONDS	WA		07/28/2016		2,483,305	0	0	0	0	0	0	0	60,044	0	0	0
29412	LYNNWOOD	WA		06/28/2016		5,026,248	0	0	0	0	0	0	0	1,588,539	0	131,410	131,410
29414	EDMONDS	WA		06/28/2016		7,740,308	0	0	0	0	0	0	0	189,154	0	0	0
29657	Olympia	WA		12/01/2017		5,656,232	0	0	0	0	0	0	0	1,653,354	0	146,714	146,714
29722	Bellingham	WA		05/30/2018		4,466,591	0	0	0	0	0	0	0	86,298	0	0	0
29726	Bellingham	WA		05/30/2018		3,349,943	0	0	0	0	0	0	0	64,724	0	0	0
29828	Bellingham	WA		03/28/2019		4,624,660	0	0	0	0	0	0	0	87,695	0	0	0
29837	Seattle	WA		06/26/2019		5,458,145	0	0	0	0	0	0	0	105,025	0	0	0
28798	HOWARD	WI		11/15/2012		3,957,526	0	0	0	0	0	0	0	498,730	0	36,164	36,164
29072	HOWARD	WI		07/28/2014		2,150,717	0	0	0	0	0	0	0	261,938	0	22,022	22,022
29121	MILWAUKEE	WI		02/20/2015		38,233,661	0	0	0	0	0	0	0	5,914,445	0	464,683	464,683
29318	WAUKESHA	WI		02/11/2016		5,442,543	0	0	0	0	0	0	0	2,551,292	0	250,188	250,188

SCHEDULE B - PART 3

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

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29381	MANITOWOC	WI		03/15/2016		3,946,429	0	0	0	0	0	0	0	47,246	0	0	0
0299999. Mortgages with partial repayments						3,490,626,333	0	0	0	0	0	0	0	434,729,401	0	23,412,685	23,412,685
29106	MAPLEWOOD	MN		09/24/2014		2,911,228	0	0	0	0	0	0	2,911,228	2,911,228	0	0	0
0499999. Mortgages transferred						2,911,228	0	0	0	0	0	0	2,911,228	2,911,228	0	0	0
0599999 - Totals						4,227,078,869	0	(352)	0	0	(352)	0	687,047,562	1,194,027,065	0	43,453,548	43,453,548

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	VOYA COMM MORTGAGE LENDING FUND LP		WILMINGTON	DE	VOYA COMM MORTGAGE LENDING FUND LP		10/15/2019		23,713,808	24,658,186	24,658,186	625,284	0	0	0	0	355,712	0	4.730
000000-00-0	OAKTREE REDF II FUND		GRAND CAYMAN	CYM	OAKTREE REDF II FUND		12/27/2017		5,493,376	5,113,302	5,113,302	(599,114)	0	0	0	0	1,368,575	4,702,883	0.660
000000-00-0	MESA WEST RE INC FUND IV LP		WILMINGTON	DE	MESA WEST RE INC FUND IV LP		03/17/2017		5,509,932	4,370,995	4,370,995	(1,296,475)	0	0	0	0	1,808,662	9,300,000	1.470
000000-00-0	CLARION PARTNERS DEBT INVEST FUND		WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND		11/20/2015		10,434,293	11,897,343	11,897,343	120,139	0	0	0	0	925,860	8,486,580	13.710
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									45,151,409	46,039,826	46,039,826	(1,150,167)	0	0	0	0	4,458,810	22,489,463	XXX
000000-00-0	GLOBAL TRANSPORT INCOME FUND LP		WILMINGTON	DE	GLOBAL TRANSPORT INCOME FUND LP		06/28/2019	3	40,461,170	41,424,700	41,424,700	674,549	0	0	0	0	2,525,617	0	2.410
000000-00-0	CASTLE HARLAN PARTNERS IV, LP PRVT		NEW YORK	NY	CASTLE HARLAN PARTNERS IV, LP PRVT		06/05/2002	3	831,145	1,378,020	1,378,020	223,493	0	0	0	0	0	0	0.870
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRVT		WILMINGTON	DE	BLACKSTONE MARKET OPPORTUNITIES FU PRVT		04/02/2007	13	0	0	0	(7,224)	0	0	0	0	22,519	0	0.000
000000-00-0	BLACKSTONE EVENT FUND PRVT		WILMINGTON	DE	BLACKSTONE EVENT FUND PRVT		04/02/2007	13	0	0	0	(37,672)	0	0	0	0	7,261	0	0.000
000000-00-0	SOLUS LLC		NEW YORK	NY	SOLUS LLC		07/01/2014	11	1,254,802	2,036,266	2,036,266	781,464	0	0	0	0	0	0	0.590
000000-00-0	GREEN MOUNTAIN PARTNERS III, LP PRVT		QUECHEE	VT	GREEN MOUNTAIN PARTNERS III, LP PRVT		07/11/2002	2	3,305,655	4,801,115	4,801,115	(432,853)	0	0	0	0	1,865,452	0	8.230
000000-00-0	LEXINGTON CAPITAL PARTNER V, LP PRVT		NEW YORK	NY	LEXINGTON CAPITAL PARTNER V, LP PRVT		02/21/2002	3	0	99,692	99,691	2,070	0	0	0	0	0	0	1.230
000000-00-0	BERKSHIRE FUNDS VI ,LP PRVT		BOSTON	MA	BERKSHIRE FUNDS VI ,LP PRVT		07/11/2002	3	0	3,331,011	3,331,011	(15,091)	0	0	0	0	300,059	1,035,409	0.750
000000-00-0	HARVEST PARTNERS VIII LP		DES MOINES	IA	HARVEST PARTNERS VIII LP		11/27/2019	3	5,571,125	7,690,700	7,690,700	1,848,375	0	0	0	0	294,124	1,638,182	0.170
000000-00-0	TA XIII-A		GRAND CAYMAN	CYM	TA XIII-A		12/16/2019	3	5,601,675	8,081,666	8,081,666	2,330,547	0	0	0	0	1,157,925	862,500	0.130
000000-00-0	GENERAL ATLANTIC INV PTNS 2019		GRAND CAYMAN	CYM	GENERAL ATLANTIC INV PTNS 2019		01/14/2020	3	3,883,445	5,043,980	5,043,980	1,115,335	0	0	0	0	44,581	1,660,315	0.230
000000-00-0	KAYNE SENIOR CREDIT FUND IV		WILMINGTON	DE	KAYNE SENIOR CREDIT FUND IV		01/24/2020		4,162,891	4,030,113	4,030,113	112,680	0	0	0	0	311,110	1,244,715	3.090
000000-00-0	NAUTIC PARTNERS IX LP		WILMINGTON	DE	NAUTIC PARTNERS IX LP		02/21/2020		1,871,057	2,632,752	2,632,752	649,536	0	0	0	0	0	1,673,758	0.370
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII		WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VII		02/25/2020		2,732,645	2,589,940	2,589,940	28,895	0	0	0	0	184,632	4,536,000	0.220
000000-00-0	INSIGHT VENTURE PARTNERS XI LP		GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS XI LP		03/25/2020	3	7,834,525	13,176,477	13,176,477	4,890,936	0	0	0	0	10,771	415,127	0.090
000000-00-0	HELLMAN & FRIEDMAN CAP PTNS IX		GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	6,805,431	8,771,095	8,771,095	1,809,499	0	0	0	0	0	694,574	0.080
000000-00-0	VERITAS CAPITAL FUND VII LP		WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	6,855,906	10,250,361	10,250,361	3,531,151	0	0	0	0	0	1,762,206	0.140
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI		05/27/2020	3	6,565,288	10,126,460	10,126,460	3,430,207	0	0	0	0	146,680	1,639,972	0.110
000000-00-0	VISTA FOUNDATION FUND IV		WILMINGTON	DE	VISTA FOUNDATION FUND IV		07/24/2020	3	2,156,380	2,056,862	2,056,862	(25,104)	0	0	0	0	0	3,343,400	0.200
000000-00-0	KINDERHOOK CAPITAL FUND VI		WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	3,498,160	5,202,604	5,202,604	1,574,696	0	0	0	0	0	3,887,340	0.600
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS V		WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS V		12/16/2020	3	4,329,247	4,485,226	4,485,226	155,978	0	0	0	0	0	3,149,302	0.110
000000-00-0	GREEN EQUITY INVESTORS VIII L.P		WILMINGTON	DE	GREEN EQUITY INVESTORS VIII L.P		10/21/2020	3	8,498,987	8,834,975	8,834,975	347,101	0	0	0	0	0	2,501,014	0.200
000000-00-0	VERITAS CAPITAL CREDIT OPPS FUND		WILMINGTON	DE	VERITAS CAPITAL CREDIT OPPS FUND		11/20/2020	3	3,120,524	3,675,165	3,675,165	554,641	0	0	0	0	0	4,379,476	4.160
000000-00-0	GRYPHON PARTNERS VI LP		WILMINGTON	DE	GRYPHON PARTNERS VI LP		12/18/2020	3	3,396,350	3,234,710	3,234,710	(161,640)	0	0	0	0	36,577	4,103,650	0.960
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP		WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	1,441,680	1,472,535	1,472,535	30,855	0	0	0	0	22	6,058,312	0.080
000000-00-0	SILVER LAKE PARTNERS VI LP		WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	2,955,224	3,700,206	3,700,206	744,982	0	0	0	0	6,856	4,551,631	0.040
000000-00-0	EQT IX (NO 2) USD SCSP		WILMINGTON	DE	EQT IX (NO 2) USD SCSP		02/05/2021	3	2,648,248	3,030,710	3,030,710	382,461	0	0	0	0	0	1,089,982	0.080
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND VI LP		WILMINGTON	DE	ARES CORPORATE OPPORTUNITIES FUND VI LP		03/01/2021	3	2,797,591	2,583,664	2,583,664	(213,927)	0	0	0	0	773,020	5,470,136	0.170
000000-00-0	NEW MOUNTAIN PARTNERS VI LP		WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP		03/10/2021	3	2,673,306	2,711,347	2,711,347	38,041	0	0	0	0	0	8,575,611	0.120
000000-00-0	GUIDEPOST GROWTH EQUITY III-A LP		WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP		03/10/2021	3	2,803,318	2,730,369	2,730,369	(72,949)	0	0	0	0	0	4,696,682	5.820
000000-00-0	THOMAS BRAVO FUND XIV LP		WILMINGTON	DE	THOMAS BRAVO FUND XIV LP		04/15/2021	3	6,401,809	6,447,851	6,447,851	46,042	0	0	0	0	0	1,098,190	0.110
000000-00-0	THOMA BRAVO DISCOVER III LP		WILMINGTON	DE	THOMA BRAVO DISCOVER III LP		06/11/2021	3	2,793,471	2,764,462	2,764,462	(29,009)	0	0	0	0	0	956,530	0.150
000000-00-0	VSS STRUCTURED CAPITAL IV LP		WILMINGTON	DE	VSS STRUCTURED CAPITAL IV LP		07/01/2021	3	524,733	529,095	529,095	4,362	0	0	0	0	0	6,975,267	1.780
000000-00-0	PEAK ROCK CAPITAL FUND III LP BALP		WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP BALP		07/13/2021	3	1,561,305	1,505,135	1,505,135	(56,170)	0	0	0	0	0	5,938,695	0.370
000000-00-0	INSIGHT PARTNERS XII LP		WILMINGTON	DE	INSIGHT PARTNERS XII LP		07/15/2021	3	2,625,000	2,582,133	2,582,133	(42,867)	0	0	0	0	1,756	4,875,000	0.050
000000-00-0	EQT INFRASTRUCTURE V		WILMINGTON	DE	EQT INFRASTRUCTURE V		08/13/2021	3	3,347,906	3,118,175	3,118,175	(229,732)	0	0	0	0	462	7,902,094	0.180
000000-00-0	THE RESOLUTE FUND V LP		WILMINGTON	DE	THE RESOLUTE FUND V LP		09/07/2021	3	2,264,703	4,385,304	4,385,304	2,120,601	0	0	0	0	2,662	5,235,298	0.150
000000-00-0	CLAYTON DUBLIER & RICE FUND XI		WILMINGTON	DE	CLAYTON DUBLIER & RICE FUND XI		09/23/2021	3	2,222,051	2,457,252	2,457,252	235,201	0	0	0	0	0	5,277,950	0.050
000000-00-0	BAIN CAPITAL REAL ESTATE FUND II		WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	1,737,048	1,659,456	1,659,456	(77,592)	0	0	0	0	0	5,762,951	0.480
000000-00-0	CHARLESBANK EQUITY FUND X		WILMINGTON	DE	CHARLESBANK EQUITY FUND X		09/27/2021	3	2,146,512	2,131,773	2,131,773	(14,739)	0	0	0	0	0	7,228,487	0.320
000000-00-0	MANCHESTER AVIATION SHIPPG TERMINA PRVT		INGLEWOOD	CA	MANCHESTER AVIATION SHIPPG TERMINA PRVT		05/31/2018		66,546	0	0	(100,000)	0	0	0	0	157,115	0	0.000
000000-00-0	BERKSHIRE FUND IX LP		SIMSBURY	CT	BERKSHIRE FUND IX LP		03/03/2017	3	5,457,081	7,010,123	7,010,123	1,129,221	0	0	0	0	425,740	486,528	0.150
000000-00-0	NAUTIC PARTNERS VIII LP		WILMINGTON	DE	NAUTIC PARTNERS VIII LP		12/14/2016	3	343,007	1,543,029	1,543,029	575,880	0	0	0	0	0	280,432	0.300
000000-00-0	GREEN EQUITY INVESTORS VII LP		WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	3,231,803	5,399,546	5,399,546	853,259	0	0	0	0	1,508,676	1,253,214	0.080
000000-00-0	HARVEST PARTNERS VII LP		WILMINGTON	DE	HARVEST PARTNERS VII LP		09/28/2016	3	2,137,926	3,783,820	3,783,820	290,468	0	0	0	0	1,576,139	330,170	0.120
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET		WILMINGTON	DE	CVC CREDIT PARTNERS EURO MID MARKET		05/18/2016	3	3,692,767	3,838,297	3,838,297	284,573	0	0	0	0	88,210	15,378	3.440
000000-00-0	SILVER OAK SVS PARTNERS III LP		WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	1,911,931	2,089,891	2,089,891	258,222	0	0	0	0	0	238,931	0.980
000000-00-0	THOMAS BRAVO FUND XIII		WILMINGTON	DE	THOMAS BRAVO FUND XIII		02/14/2019	3	6,909,695	10,775,963	10,775,963	1,938,889	0	0	0	0	0	1,546,331	0.130

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GTCR FUND XII LP		WILMINGTON	DE	GTCR FUND XII LP		05/04/2018	3	10,727,274	16,172,870	16,172,870	3,700,306	0	0	0	0	2,631,461	1,763,245	0.310
000000-00-0	CHARLESBANK CAP PTNS IX LP		WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	4,116,847	4,489,543	4,489,543	676,977	0	0	0	0	41,897	913,062	0.210
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III		WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		7,764,018	11,661,739	11,661,739	2,106,703	0	0	0	0	140,058	1,130,554	0.130
000000-00-0	MSOUTH EQUITY PARTNERS		WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	3,789,869	3,476,020	3,476,020	255,020	0	0	0	0	0	3,710,131	0.800
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV		WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV		09/13/2019		4,409,360	5,051,647	5,051,647	464,320	0	0	0	0	82,183	2,746,103	0.040
000000-00-0	CERBERUS RM FUND		GRAND CAYMAN	CYM	CERBERUS RM FUND		06/05/2019	7	5,675,154	7,440,981	7,440,981	1,143,294	0	0	0	0	0	0	4.290
000000-00-0	CLARION CAPITAL PARTNERS III		GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	1,660,475	1,857,339	1,857,339	(96,666)	0	0	0	0	508,748	5,987,091	1.660
000000-00-0	GENSTAR CAPITAL PARTNERS IX		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	6,527,818	8,977,131	8,977,131	1,861,073	0	0	0	0	437,907	491,090	0.160
000000-00-0	GENSTAR IX OPPORTUNITIES I		WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	1,649,591	2,246,606	2,246,606	486,648	0	0	0	0	4,724	165,958	0.200
000000-00-0	TWO SIGMA MERCURY FUND LP		WILMINGTON	DE	TWO SIGMA MERCURY FUND LP		07/01/2019		0	109,534	109,534	0	0	0	0	0	0	0	0.000
000000-00-0	AUDAX PRIVATE EQUITY FUND VI-A LP		WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VI-A LP		08/29/2019	3	4,520,626	7,033,259	7,033,259	1,895,733	0	0	0	0	501,940	2,428,367	0.320
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR		WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	3,251,918	3,891,041	3,891,041	447,754	0	0	0	0	0	748,082	0.560
000000-00-0	QUANTUM ENERGY PARTNERS VII		WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	4,445,945	5,938,054	5,938,054	2,183,007	0	0	0	0	589,082	2,458,584	0.220
000000-00-0	BLACKSTONE EXPT FUND LP		WILMINGTON	DE	BLACKSTONE EXPT FUND LP		07/27/2018	13	0	200,890	200,890	0	0	0	0	0	0	0	0.000
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP		GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII LP		01/24/2019	3	5,564,295	6,907,653	6,907,653	1,266,548	0	0	0	0	31,783	1,963,848	0.090
000000-00-0	AMERICAN SECURITIES PARTNERS VIII LP		WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII LP		03/28/2019	3	5,402,841	6,542,972	6,542,972	1,310,836	0	0	0	0	7,804	2,990,090	0.110
000000-00-0	APOLLO HYBRID VALUE FUND LP		WILMINGTON	DE	APOLLO HYBRID VALUE FUND LP		03/29/2019	3	5,412,050	6,436,073	6,436,073	749,696	0	0	0	0	644,015	2,064,337	0.430
000000-00-0	FS EQUITY PARTNERS VIII LP		WILMINGTON	DE	FS EQUITY PARTNERS VIII LP		04/25/2019	3	3,698,642	4,753,917	4,753,917	1,385,698	0	0	0	0	40,541	3,636,179	0.400
000000-00-0	EQT INFRASTRUCTURE IV		LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		5,531,940	6,640,422	6,640,422	1,016,835	0	0	0	0	75,994	1,609,314	0.200
000000-00-0	EAST LODGE EUROPEAN ABS FUND		WILMINGTON	DE	EAST LODGE EUROPEAN ABS FUND		12/29/2017	10	0	0	0	(3,183)	0	0	0	0	0	0	0.000
000000-00-0	PEAK ROCK CAPITAL FUND II		WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	1,581,103	3,781,069	3,781,069	718,306	0	0	0	0	424,878	2,251,284	0.670
000000-00-0	CLEARLAKE CAPITAL PARTNERS V		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	3,533,358	7,801,548	7,801,548	951,761	0	0	0	0	4,196,392	2,009,223	0.140
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV		WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV		05/17/2018	3	8,862,042	11,462,851	11,462,851	1,362,898	0	0	0	0	0	1,171,157	0.210
000000-00-0	PETERSHILL PRIVATE EQUITY LP		WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP		05/07/2018	3	1,999,977	6,890,587	6,890,587	4,070,035	0	0	0	0	62,372	6,240,008	1.080
000000-00-0	PEAK ROCK CAP CREDIT FUND II		WILMINGTON	DE	PEAK ROCK CAP CREDIT FUND II		03/06/2018	3	577,113	628,706	628,706	82,210	0	0	0	0	56,126	763,486	0.710
000000-00-0	DYAL CAPITAL PARTNERS IV		WILMINGTON	DE	DYAL CAPITAL PARTNERS IV		06/11/2018	3	3,681,082	7,665,805	7,665,805	3,924,137	0	0	0	0	632,060	6,952,585	0.390
000000-00-0	BRYNWOOD PARTNERS VIII LP		WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP		04/20/2018	3	3,895,658	5,256,506	5,256,506	(1,226,773)	0	0	0	0	935,982	2,572,062	0.980
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III		GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III		12/03/2018		5,034,211	4,792,107	4,792,107	(58,417)	0	0	0	0	414,333	3,225,439	0.160
000000-00-0	QUAD-C PARTNERS IX		MINNEAPOLIS	MN	QUAD-C PARTNERS IX		04/26/2017	3	3,998,614	4,712,685	4,712,685	255,590	0	0	0	0	1,470,412	306,252	0.380
000000-00-0	BLACKSTONE FI & TRADING FUND		WILMINGTON	DE	BLACKSTONE FI & TRADING FUND		10/11/2016	4	0	0	0	(291,620)	0	0	0	0	293,807	0	0.000
000000-00-0	VERITAS CAPITAL FUND VI LP		WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	13,207,429	50,942,546	50,942,546	20,566,841	0	0	0	0	5,831,958	1,731,272	0.410
000000-00-0	GCG INVESTORS IV LP		WILMINGTON	DE	GCG INVESTORS IV LP		03/14/2017	2	4,753,495	4,768,853	4,768,853	(301,628)	0	0	0	0	1,567,257	868,304	3.360
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP		WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	3,091,295	6,908,811	6,908,811	2,222,113	0	0	0	0	2,533,623	338,899	0.260
000000-00-0	KAYNE SENIOR CREDIT FUND III		WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III		05/30/2017		5,925,163	5,469,705	5,469,705	169,801	0	0	0	0	654,534	18,371	3.230
000000-00-0	MARANON SR CREDIT STRATEGIES FND V		WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND V		09/21/2017		5,190,310	5,193,536	5,193,536	831,650	0	0	0	0	465,129	299,053	9.700
000000-00-0	GENSTAR CAPITAL PARTNERS VIII		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	5,504,196	11,726,159	11,726,159	2,975,727	0	0	0	0	1,491,024	256,374	0.440
000000-00-0	SHELTER GROWTH OPPOR FUND LTD		WILMINGTON	DE	SHELTER GROWTH OPPOR FUND LTD		05/01/2017	10	0	0	0	22,804	0	0	0	0	0	0	0.000
000000-00-0	APOLLO INVESTMENT FUND IX LP		WILMINGTON	DE	APOLLO INVESTMENT FUND IX LP		03/15/2019	3	2,947,889	3,449,076	3,449,076	522,352	0	0	0	0	389,703	3,017,393	0.050
000000-00-0	NEW MOUNTAIN PARTNERS V		WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	5,969,252	10,587,286	10,587,286	3,498,986	0	0	0	0	1,451,995	1,137,275	0.120
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP		HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	4,432,032	4,271,301	4,271,301	890,994	0	0	0	0	64,755	3,588,320	0.110
000000-00-0	INSIGHT VENTURE PARTNERS X LP		GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS X LP		04/17/2018	3	9,495,320	25,772,966	25,772,966	10,498,401	0	0	0	0	1,855,599	402,962	0.130
000000-00-0	TAILWIND CAPITAL PARTNERS III LP		WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	8,348,281	8,958,706	8,958,706	1,737,255	0	0	0	0	1,141,195	3,919,046	0.790
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I		WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	1,639,871	2,632,136	2,632,136	340,908	0	0	0	0	240,893	39,006	0.250
000000-00-0	EQT INFRASTRUCTURE III		LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017		8,310,579	13,644,053	13,644,052	1,676,346	0	0	0	(660,504)	1,567,890	109,024	0.200
000000-00-0	DYAL PARTNERS III PE		WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	2,055,234	3,052,478	3,052,478	445,982	0	0	0	0	311,389	1,901,521	0.200
000000-00-0	TA SUBORDINATED DEBT FUND IV LP		WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP		02/22/2016	3	4,403,164	5,371,403	5,371,403	(12,452)	0	0	0	0	1,635,200	1,740,000	1.350
000000-00-0	TA XII-A		WILMINGTON	DE	TA XII-A		02/22/2016	3	4,532,426	10,443,290	10,443,290	1,706,966	0	0	0	0	4,700,901	80,000	0.180
000000-00-0	CI CAPITAL INVESTORS III LP		WILMINGTON	DE	CI CAPITAL INVESTORS III LP		03/14/2016	3	3,846,380	3,556,293	3,556,293	(1,409,990)	0	0	0	0	11,286,001	4,306,536	1.480
000000-00-0	K3 PRIVATE INVESTORS LP		WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	8,041,380	17,622,209	17,622,209	6,951,170	0	0	0	0	2,319,907	2,295,944	1.110
000000-00-0	THOMA BRAVO FUND XII		WILMINGTON	DE	THOMA BRAVO FUND XII		05/31/2016	3	3,309,139	5,974,641	5,974,641	362,692	0	0	0	0	128,237	562,372	0.080
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP		GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	3,347,662	6,095,813	6,095,813	493,458	0	0	0	0	323,776	712,024	0.050
000000-00-0	AEOLUS PROP CATA KEYSTONE PF FUND		HAMILTON	BMU	AEOLUS PROP CATA KEYSTONE PF FUND		12/30/2019		291,585	241,783	241,783	(109,242)	0	0	0	0	0	0	0.050
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP		WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP		11/02/2015	3	9,128,601	10,414,206	10,414,206	(2,524,908)	0	0	0	0	4,741,477	932,255	2.410
000000-00-0	GENSTAR CAPITAL PARTNERS VII		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VII		10/01/2015	3	5,001,436	8,878,783	8,878,783	(5,298,820)	0	0	0	0	15,327,334	97,536	0.940
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII		GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	7,968,989	16,743,784	16,743,784	4,831,293	0	0	0	0	2,151,813	442,213	0.130
000000-00-0	CHAMBERS ENERGY CAPITAL III		WILMINGTON	DE	CHAMBERS ENERGY CAPITAL III		05/13/2016		0	0	0	(104,457)	0	0	0	0	0	0	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AMERICAN SECURITIES PARTNERS VII		WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	10,312,640	13,342,695	13,342,695	4,084,333	0	0	0	0	1,847,993	453,738	0.220
000000-00-0	ABRY PARTNERS VII LP		WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	276,015	611,020	611,020	111,042	0	0	0	0	80,936	68,180	0.070
000000-00-0	GREAT HILL EQUITY PARTNERS V LP		WILMINGTON	DE	GREAT HILL EQUITY PARTNERS V LP		04/29/2015	3	3,987,146	5,053,737	5,053,737	200,832	0	0	0	0	2,871,115	0	0.560
000000-00-0	COOK PARALLEL LP		WILMINGTON	DE	COOK PARALLEL LP		05/22/2015	3	3,949,026	11,652,155	11,652,155	8,552,061	0	0	0	0	0	792,263	23.640
000000-00-0	VERITAS CAPITAL FUND V LP		WILMINGTON	DE	VERITAS CAPITAL FUND V LP		06/08/2015	3	5,426,726	23,156,216	23,156,216	4,252,432	0	0	0	0	5,329,469	1,179,575	0.450
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND		GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND		05/11/2015	3	1,461,895	5,219,576	5,219,576	603,667	0	0	0	0	1,262,662	174,425	0.110
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI		WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VI		08/14/2015	3	7,198,408	6,265,464	6,265,464	(38,490)	0	0	0	0	220,785	1,400,950	0.180
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP		WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND V-A LP		01/25/2016	3	0	0	0	(1,992,474)	0	0	0	0	0	0	0.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP		HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		03/26/2015	3	4,578,598	4,965,812	4,965,812	1,292,960	0	0	0	0	1,138,972	382,727	0.080
000000-00-0	INSIGHT VENTURE PARTNERS IX LP		NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP		03/24/2015	3	7,380,951	29,390,250	29,390,250	10,454,042	0	0	0	0	3,948,920	334,539	0.180
000000-00-0	FFL CAPITAL PARTNERS IV LP		SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	5,549,227	4,889,981	4,889,981	471,898	0	0	0	0	1,885,697	7,951,099	0.700
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A LP		WILMINGTON	DE	THOMA BRAVO SPECIAL OPS FUND II-A LP		04/29/2015	3	4,320,084	7,948,374	7,948,374	10,439	0	0	0	0	296,373	513,556	1.480
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B		WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B		05/16/2016		3,484,323	4,294,444	4,294,444	110,407	0	0	0	0	271,823	759,815	0.030
000000-00-0	PETERSHILL FUND II LP		NEW YORK	NY	PETERSHILL FUND II LP		01/21/2015	3	4,068,895	9,704,113	9,704,113	3,721,882	0	0	0	0	0	4,554,111	1.070
000000-00-0	METALMARK CAP PARTNERS II LP		NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	1,550,631	2,308,321	2,308,321	718,458	0	0	0	0	3,428	459,173	0.810
000000-00-0	KAYNE SENIOR CREDIT FUND II LP		LOS ANGELES	CA	KAYNE SENIOR CREDIT FUND II LP		12/19/2014		1,573,513	1,583,207	1,583,207	85,129	0	0	0	0	246,229	758,294	5.700
000000-00-0	BLACKSTONE STRAT OPP OFFSHORE FUND		NEW YORK	NY	BLACKSTONE STRAT OPP OFFSHORE FUND		05/01/2014	13	59,508	46,164	46,164	(13,345)	0	0	0	0	0	0	0.010
000000-00-0	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	6,249,998	8,298,281	8,298,281	453,560	0	0	0	0	1,568,984	683,374	0.560
000000-00-0	NGP NATURAL RESOURCES XI LP		IRVING	TX	NGP NATURAL RESOURCES XI LP		11/05/2014	3	6,736,392	7,221,039	7,221,039	1,233,792	0	0	0	0	857,989	419,362	0.190
000000-00-0	QUANTUM ENERGY PARTNERS VI LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	11,892,075	19,946,143	19,946,143	7,427,983	0	0	0	0	358,393	3,527,806	0.650
000000-00-0	THUNDER PARENT INC		SAN FRANCISCO	CA	THUNDER PARENT INC		02/20/2015	3	2,245,729	3,651,682	3,651,682	104,690	0	0	0	0	0	0	1.590
000000-00-0	KINDERHOOK CAPITAL FUND V-B		WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B		12/19/2017	3	2,432,660	4,002,494	4,002,494	1,197,329	0	0	0	0	441,127	359,446	0.410
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	0	87,103	87,103	50,045	0	0	0	0	0	1,554,561	1.920
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND		NEW YORK	NY	BLACKSTONE STRATEGIC OPPORTUNITIES FUND		02/28/2017	13	2,976,162	4,541,031	4,541,031	471,220	0	0	0	0	0	0	0.300
000000-00-0	SENATOR GLOBAL OPPORTUNITY FUND LP		NEW YORK	NY	SENATOR GLOBAL OPPORTUNITY FUND LP		05/31/2018	13	0	0	0	(107,296)	0	0	0	0	43,981	0	0.000
000000-00-0	VA CAPITAL COMPANY, LLC		NEW YORK	NY	VA CAPITAL COMPANY, LLC		06/01/2018	1	0	0	0	(36,247,194)	0	0	0	0	0	0	0.000
000000-00-0	VOYA REIDF CLASS B SUB NOTES		WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES		10/26/2021	2	321,369	321,369	321,369	0	0	0	0	0	0	0	0.000
000000-00-0	GENSTAR CAPITAL PARTNERS X LP BALP		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X LP BALP		10/04/2021	3	835,211	806,717	806,717	(28,495)	0	0	0	0	0	0	0.100
000000-00-0	BERKSHIRE FUND X		WILMINGTON	DE	BERKSHIRE FUND X		11/16/2021	3	718,366	641,895	641,895	(76,471)	0	0	0	0	76,472	0	0.000
000000-00-0	TA XIV-A LP		WILMINGTON	DE	TA XIV-A LP		12/03/2021	3	2,025,000	2,025,000	2,025,000	0	0	0	0	0	0	5,475,000	0.000
000000-00-0	CVC CAPITAL PARTNERS VIII LTD		WILMINGTON	DE	CVC CAPITAL PARTNERS VIII LTD		12/14/2021	3	836,683	836,680	836,680	(3)	0	0	0	7,247	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									537,931,228	819,554,359	819,554,358	120,205,045	0	0	0	(653,257)	110,605,403	245,265,963	XXX
008138-10-5	VOYA FINANCIAL PARTNERS, LLC		WINDSOR	CT			06/30/2000		1,975,478	49,162,346	49,162,346	(3,438,624)	0	0	0	0	85,000,000	0	100.000
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I		WILMINGTON	DE	VOYA ASIA PACIFIC PRIV EQ CO-INV I		02/14/2008	3	6,721,152	5,863,247	5,863,247	(436,599)	0	0	0	0	1,169,800	4,138,337	45.540
000000-00-0	Voya Retirement Advisors, LLC		WINDSOR	CT			12/31/2019		7,200,256	4,557,419	4,557,419	(442,581)	0	0	0	0	20,000,000	0	100.000
000000-00-0	POMONA CAPITAL VII PRVT		WILMINGTON	DE	POMONA CAPITAL VII PRVT		02/27/2008	3	0	561,113	561,113	502,798	0	0	0	0	0	21,236,619	3.390
000000-00-0	Voya Institutional Plan Services, LLC		WINDSOR	CT			12/31/2019		222,789,509	23,484,271	23,484,271	(105,099,409)	0	0	0	0	0	0	100.000
000000-00-0	POMONA CAPITAL V, LP PRVT		WILMINGTON	DE	POMONA CAPITAL V, LP PRVT		12/14/2001	3	249,626	176,026	176,026	9,472	0	0	0	0	169,788	0	5.320
000000-00-0	POMONA CAPITAL X LP		WILMINGTON	DE	POMONA CAPITAL X LP		06/30/2021	3	0	7,832,668	7,832,668	7,832,668	0	0	0	0	0	0	4.910
000000-00-0	OCONEE REAL ESTATE HOLDINGS LLC		WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS LLC		04/30/2021		2,911,228	2,900,925	2,900,925	(10,303)	0	0	0	0	0	0	0.000
000000-00-0	POMONA VOYA HOLDINGS II LP		WILMINGTON	DE	POMONA VOYA HOLDINGS II LP		07/25/2008	3	0	22,593	22,593	(881,984)	0	0	0	0	1,571,375	0	22.000
000000-00-0	POMONA VOYA HOLDINGS IV LP		WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP		07/15/2008	3	6,645,765	12,470,158	12,470,158	(3,168,465)	0	0	0	0	5,178,903	3,567,974	18.300
000000-00-0	POMONA VOYA HOLDINGS V-A LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V-A LP		11/30/2011	3	3,056,316	2,588,098	2,588,098	(48,386)	0	0	0	0	302,510	5,137,423	32.690
000000-00-0	POMONA VOYA HOLDINGS V LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V LP		01/10/2012	3	0	8,792,974	8,792,974	293,399	0	0	0	0	2,612,333	5,454,124	31.640
000000-00-0	POMONA CAPITAL IX LP		WILMINGTON	DE	POMONA CAPITAL IX LP		02/08/2018	3	26,040,398	37,692,726	37,692,726	9,534,442	0	0	0	0	7,224,717	47,284,714	3.220
000000-00-0	POMONA CAPITAL VIII LP		WILMINGTON	DE	POMONA CAPITAL VIII LP		10/24/2012	3	0	9,735,668	9,735,668	1,175,829	0	0	0	0	3,395,086	9,644,398	4.140
000000-00-0	POMONA CAPITAL VIII CO-INV LP		WILMINGTON	DE	POMONA CAPITAL VIII CO-INV LP		10/24/2012	3	0	704,611	704,611	(179,393)	0	0	0	0	560,652	1,423,764	10.680
2099999. Joint Venture Interests - Common Stock - Affiliated									277,589,728	166,544,842	166,544,842	(94,357,136)	0	0	0	0	127,015,375	98,057,141	XXX
000000-00-0	CARLYLE REALTY PARTNERS VIII LP		WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		3,285,104	3,700,988	3,700,988	305,048	0	0	0	0	1,343,581	7,205,626	0.160
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP		WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		4,703,098	5,977,311	5,977,311	1,135,141	0	0	0	0	350,390	2,807,367	0.040
000000-00-0	TPG REAL ESTATE PARTNERS III		WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		4,596,048	5,275,030	5,275,030	898,577	0	0	0	0	227,291	3,199,475	0.200
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII		WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII		08/18/2015		6,753,868	8,175,341	8,175,341	1,223,690	0	0	0	0	1,301,788	(69,764)	0.060
000000-00-0	INVESCO US VALUE ADD FUND IV LP		WILMINGTON	DE	INVESCO US VALUE ADD FUND IV LP		04/28/2015		0	1,552,961	1,552,961	(1,096,639)	0	0	0	0	1,664,728	1,272,457	1.100
2199999. Joint Venture Interests - Real Estate - Unaffiliated									19,338,118	24,681,631	24,681,631	2,465,816	0	0	0	0	4,887,778	14,415,161	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
309588-AC-5	FARMERS EXCHANGE CAPITAL 144A		MERCER ISLAND	WA	FARMERS EXCHANGE CAPITAL 144A	2.A FE	01/03/2011		3,554,034	4,299,111	3,554,034	0	(6,327)	0	0	0	263,200	0	0.000
30958P-AA-1	FARMERS INSURANCE EXCHANGE		MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE	2.A FE	08/27/2020		2,199,800	2,245,062	2,199,800	0	(28,659)	0	0	0	108,873	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE		MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE	2.A FE	10/10/2017		6,000,000	6,911,994	6,000,000	0	0	0	0	0	284,820	0	0.000
44983*-AA-7	VOYA INSURANCE AND ANNUITY CO		DES MOINES	IA	VOYA INSURANCE AND ANNUITY CO	2.A FE	06/01/2018		137,439,445	171,057,134	137,439,445	0	0	0	0	0	10,444,940	0	0.000
575767-AM-0	HARBORWALK FUNDING TRUST		VARIOUS	US	HARBORWALK FUNDING TRUST	1.D FE	02/28/2019		7,500,000	9,301,966	7,500,000	0	0	0	0	0	380,775	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		VARIOUS	US	NATIONWIDE MUTUAL INSURANCE COMPAN	1.G FE	07/21/2020		110,458	114,539	110,458	0	(211)	0	0	0	4,350	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY 144A		NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY 144A	1.C FE	09/29/2021		6,548,971	6,581,556	6,548,971	0	(28,930)	0	0	0	35,903	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO 144A		NEW YORK	NY	NEW YORK LIFE INSURANCE CO 144A	1.C FE	10/28/2020		2,379,602	2,399,035	2,379,602	0	(32,910)	0	0	0	106,988	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE COMPANY		NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY	1.C FE	07/21/2020		1,274,445	1,251,891	1,274,445	0	(3,680)	0	0	0	33,229	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE 144A	1.C FE	01/03/2011		22,691,900	29,709,084	22,691,900	0	(68,292)	0	0	0	1,273,230	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	07/21/2020		150,163	142,032	150,163	0	(652)	0	0	0	4,851	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	07/21/2020		117,104	110,120	117,104	0	(254)	0	0	0	3,625	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	03/15/2021		49,827	53,431	49,827	0	1	0	0	0	1,332	0	0.000
BASNRE-SL-1	SECURITY LIFE OF DENVER INSURANCE CO		DENVER	CO	SECURITY LIFE OF DENVER INSURANCE CO	2.A FE	03/01/2021		79,396,018	79,017,200	79,396,018	0	(1,039,022)	0	0	0	1,294,724	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									269,411,766	313,194,154	269,411,766	0	(1,208,935)	0	0	0	14,240,839	0	XXX
4899999. Total - Unaffiliated									871,832,521	1,203,469,970	1,159,687,581	121,520,695	(1,208,935)	0	0	(653,257)	134,192,830	282,170,587	XXX
4999999. Total - Affiliated									277,589,728	166,544,842	166,544,842	(94,357,136)	0	0	0	0	127,015,375	98,057,141	XXX
5099999 - Totals									1,149,422,249	1,370,014,813	1,326,232,423	27,163,559	(1,208,935)	0	0	(653,257)	261,208,205	380,227,728	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	0	1B ...$	0	1C ...$	33,212,011	1D ...$	7,500,000	1E ...$	0	1F ...$	0	1G ...$	110,458
1B	2A ...$	228,589,297	2B ...$	0	2C ...$	0								
1C	3A ...$	0	3B ...$	0	3C ...$	0								
1D	4A ...$	0	4B ...$	0	4C ...$	0								
1E	5A ...$	0	5B ...$	0	5C ...$	0								
1F	6 ...$	0												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	VOYA COMM MORTGAGE LENDING FUND LP	10/15/2019		0	12,259,615	0	4.730
000000-00-0	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND	11/20/2015		0	281,664	0	13.710
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							0	12,541,279	0	XXX
000000-00-0	HARVEST PARTNERS VIII LP	DES MOINES	IA	HARVEST PARTNERS VIII LP	11/27/2019	3	0	1,858,583	0	0.170
000000-00-0	TA XIII-A	GRAND CAYMAN	CYM	TA XIII-A	12/16/2019	3	0	1,843,200	0	0.130
000000-00-0	GENERAL ATLANTIC INV PTNS 2019	GRAND CAYMAN	CYM	GENERAL ATLANTIC INV PTNS 2019	01/14/2020	3	0	2,565,322	0	0.230
000000-00-0	KAYNE SENIOR CREDIT FUND IV	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND IV	01/24/2020		0	37,891	0	3.090
000000-00-0	NAUTIC PARTNERS IX LP	WILMINGTON	DE	NAUTIC PARTNERS IX LP	02/21/2020		0	1,405,830	0	0.370
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VII	02/25/2020		0	2,246,379	0	0.220
000000-00-0	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS XI LP	03/25/2020	3	0	3,861,000	0	0.090
000000-00-0	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX	04/07/2020	3	0	3,373,834	0	0.080
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP	04/15/2020	3	0	5,535,896	0	0.140
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI	05/27/2020	3	0	4,521,883	0	0.110
000000-00-0	VISTA FOUNDATION FUND IV	WILMINGTON	DE	VISTA FOUNDATION FUND IV	07/24/2020	3	0	2,068,448	0	0.200
000000-00-0	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI	07/31/2020	3	0	3,142,769	0	0.600
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS V	12/16/2020	3	0	3,027,334	0	0.110
000000-00-0	GREEN EQUITY INVESTORS VIII L.P	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII L.P	10/21/2020	3	0	7,061,532	0	0.200
000000-00-0	GRYPHON PARTNERS VI LP	WILMINGTON	DE	GRYPHON PARTNERS VI LP	12/18/2020	3	0	1,866,892	0	0.960
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP	12/30/2020	3	0	1,413,275	0	0.080
000000-00-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP	01/06/2021	3	893,537	2,514,894	0	0.040
000000-00-0	EQT IX (NO 2) USD SCSP	WILMINGTON	DE	EQT IX (NO 2) USD SCSP	02/05/2021	3	479,231	2,277,480	0	0.080
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPPORTUNITIES FUND VI LP	03/01/2021	3	1,013,010	1,849,609	0	0.170
000000-00-0	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP	03/10/2021	3	159,115	2,514,191	0	0.120
000000-00-0	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP	03/10/2021	3	1,153,318	1,650,000	0	5.820
000000-00-0	THOMAS BRAVO FUND XIV LP	WILMINGTON	DE	THOMAS BRAVO FUND XIV LP	04/15/2021	3	761,354	5,640,455	0	0.110
000000-00-0	THOMA BRAVO DISCOVER III LP	WILMINGTON	DE	THOMA BRAVO DISCOVER III LP	06/11/2021	3	1,272,025	1,521,446	0	0.150
000000-00-0	VSS STRUCTURED CAPITAL IV LP	WILMINGTON	DE	VSS STRUCTURED CAPITAL IV LP	07/01/2021	3	524,733	0	0	1.780
000000-00-0	PEAK ROCK CAPITAL FUND III LP BALP	WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP BALP	07/13/2021	3	250,587	1,310,718	0	0.370
000000-00-0	INSIGHT PARTNERS XII LP	WILMINGTON	DE	INSIGHT PARTNERS XII LP	07/15/2021	3	937,500	1,687,500	0	0.050
000000-00-0	EQT INFRASTRUCTURE V	WILMINGTON	DE	EQT INFRASTRUCTURE V	08/13/2021	3	2,223,890	1,220,009	0	0.180
000000-00-0	THE RESOLUTE FUND V LP	WILMINGTON	DE	THE RESOLUTE FUND V LP	09/07/2021	3	1,038,341	1,476,055	0	0.150
000000-00-0	CLAYTON DUBLIER & RICE FUND XI	WILMINGTON	DE	CLAYTON DUBLIER & RICE FUND XI	09/23/2021	3	825,833	1,396,218	0	0.050
000000-00-0	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II	09/22/2021	3	750,000	987,048	0	0.480
000000-00-0	CHARLESBANK EQUITY FUND X	WILMINGTON	DE	CHARLESBANK EQUITY FUND X	09/27/2021	3	1,581,777	564,735	0	0.320
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	BERKSHIRE FUND IX LP	03/03/2017	3	0	1,238,701	0	0.150
000000-00-0	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	NAUTIC PARTNERS VIII LP	12/14/2016	3	0	281,831	0	0.300
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP	05/12/2017	3	0	22,302	0	0.080
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST PARTNERS VII LP	09/28/2016	3	0	2,941	0	0.120
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET	WILMINGTON	DE	CVC CREDIT PARTNERS EURO MID MARKET	05/18/2016		0	329,794	0	3.440
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP	11/21/2016	3	0	584,599	0	0.980
000000-00-0	THOMAS BRAVO FUND XIII	WILMINGTON	DE	THOMAS BRAVO FUND XIII	02/14/2019	3	0	2,097,387	0	0.130
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	GTCR FUND XII LP	05/04/2018	3	0	4,702,908	0	0.310
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP	07/16/2018	3	0	1,203,607	0	0.210
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III	02/22/2018		0	1,587,182	0	0.130
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP	12/04/2017		0	1,277,491	0	0.160
000000-00-0	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS	09/06/2019	3	0	1,803,121	0	0.800
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV	09/13/2019		0	1,999,637	0	0.040
000000-00-0	CERBERUS RM FUND	GRAND CAYMAN	CYM	CERBERUS RM FUND	06/05/2019	7	0	752,271	0	4.290
000000-00-0	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III	06/21/2019	3	0	1,012,247	0	1.660
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX	07/03/2019	3	0	4,147,512	0	0.160
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I	07/08/2019	3	0	598,133	0	0.200
000000-00-0	AUDAX PRIVATE EQUITY FUND VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VI-A LP	08/29/2019	3	0	3,023,097	0	0.320
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR	05/21/2018	3	0	1,094,452	0	0.560
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII	05/30/2018	3	0	1,099,559	0	0.220
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII LP	01/24/2019	3	0	1,954,982	0	0.090
000000-00-0	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII LP	03/28/2019	3	0	3,894,778	0	0.110
000000-00-0	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	APOLLO HYBRID VALUE FUND LP	03/29/2019	3	0	1,227,763	0	0.430
000000-00-0	FS EQUITY PARTNERS VIII LP	WILMINGTON	DE	FS EQUITY PARTNERS VIII LP	04/25/2019	3	0	1,527,979	0	0.400
000000-00-0	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV	06/05/2019		0	1,941,328	0	0.200
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II	01/31/2018	3	0	588,645	0	0.670
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V	02/01/2018	3	0	690,968	0	0.140
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP	05/07/2018	3	0	407,161	0	1.080
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAP CREDIT FUND II	03/06/2018	3	0	609,399	0	0.710

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	DYAL CAPITAL PARTNERS IV	06/11/2018	3	0	2,275,410	0	0.390
000000-00-0	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP	04/20/2018	3	0	946,316	0	0.980
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III	12/03/2018		0	1,390,977	0	0.160
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	QUAD-C PARTNERS IX	04/26/2017	3	0	1,461,033	0	0.380
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP	06/15/2017	3	0	1,935,628	0	0.410
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	GCG INVESTORS IV LP	03/14/2017	2	0	143,709	0	3.360
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP	10/30/2017	3	0	15,422	0	0.260
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III	05/30/2017		0	67,645	0	3.230
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII	04/28/2017	3	0	105,731	0	0.440
000000-00-0	APOLLO INVESTMENT FUND IX LP	WILMINGTON	DE	APOLLO INVESTMENT FUND IX LP	03/15/2019	3	0	1,927,747	0	0.050
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V	11/29/2017	3	0	459,762	0	0.120
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP	07/17/2017	3	0	1,814,977	0	0.110
000000-00-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS X LP	04/17/2018	3	0	257,349	0	0.130
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP	09/27/2018	3	0	2,604,638	0	0.790
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I	10/05/2017	3	0	14,132	0	0.250
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III	10/25/2017		0	429,824	0	0.200
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE	01/08/2016	3	0	83,436	0	0.200
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP	02/22/2016	3	0	780,000	0	1.350
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP	03/14/2016	3	0	979,133	0	1.480
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP	07/18/2016	3	0	416,712	0	1.110
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	THOMA BRAVO FUND XII	05/31/2016	3	0	203,394	0	0.080
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP	06/28/2016	3	0	163,567	0	0.050
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP	11/02/2015	3	0	2,087,189	0	2.410
000000-00-0	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VII	10/01/2015	3	0	242,158	0	0.940
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII	09/01/2016	3	0	44,926	0	0.130
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII	01/19/2016	3	0	377,606	0	0.220
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP	10/01/2015	3	0	3,463	0	0.070
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND	05/11/2015	3	0	130,200	0	0.110
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP	03/26/2015	3	0	412,235	0	0.080
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP	03/24/2015	3	0	257,920	0	0.180
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP	03/25/2015	3	0	323,411	0	0.700
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B	05/16/2016		0	161,240	0	0.030
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP	12/11/2014	3	0	103,232	0	0.810
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	KAYNE SENIOR CREDIT FUND II LP	12/19/2014		0	104,752	0	5.700
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP	11/03/2014	3	0	147,863	0	0.560
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	NGP NATURAL RESOURCES XI LP	11/05/2014	3	0	60,960	0	0.190
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP	02/02/2015	3	0	194,356	0	0.650
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B	12/19/2017	3	0	478,461	0	0.410
000000-00-0	VA CAPITAL COMPANY, LLC	NEW YORK	NY	VA CAPITAL COMPANY, LLC	06/01/2018	1	58,027,769	0	0	0.000
000000-00-0	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES	10/26/2021	2	229,924	91,444	0	0.000
000000-00-0	GENSTAR CAPITAL PARTNERS X LP BALP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X LP BALP	10/04/2021	3	36,419	798,792	0	0.100
000000-00-0	BERKSHIRE FUND X	WILMINGTON	DE	BERKSHIRE FUND X	11/16/2021	3	779,240	0	0	0.000
000000-00-0	TA XIV-A LP	WILMINGTON	DE	TA XIV-A LP	12/03/2021	3	900,000	1,125,000	0	0.000
000000-00-0	CVC CAPITAL PARTNERS VIII LTD	WILMINGTON	DE	CVC CAPITAL PARTNERS VIII LTD	12/14/2021	3	827,664	1,768	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							74,665,268	139,765,717	0	XXX
000000-00-0	Voya Institutional Plan Services, LLC	WINDSOR	CT		12/31/2019		0	75,000,000	0	100.000
000000-00-0	POMONA CAPITAL X LP	WILMINGTON	DE	POMONA CAPITAL X LP	06/30/2021	3	0	0	0	4.910
000000-00-0	Voya Retirement Advisors, LLC	WINDSOR	CT		12/31/2019		0	5,000,000	0	100.000
000000-00-0	OCONEE REAL ESTATE HOLDINGS LLC	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS LLC	04/30/2021		2,911,228	0	0	0.000
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP	02/08/2018	3	0	4,665,000	0	3.220
2099999. Joint Venture Interests - Common Stock - Affiliated							2,911,228	84,665,000	0	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP	09/23/2019		0	2,640,696	0	0.040
000000-00-0	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III	09/17/2019		0	3,119,192	0	0.200
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII	08/18/2015		0	337,684	0	0.060
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	6,097,572	0	XXX
64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY 144A	NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY 144A	09/29/2021		6,577,900	0	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE COMPANY	NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY	01/29/2021		1,158,690	0	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	03/15/2021		49,826	0	0	0.000
BASNRE-SL-1	SECURITY LIFE OF DENVER INSURANCE CO	DENVER	CO	SECURITY LIFE OF DENVER INSURANCE CO	03/01/2021		80,435,040	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							88,221,456	0	0	XXX
4899999. Total - Unaffiliated							162,886,724	158,404,569	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4999999. Total - Affiliated							2,911,228	84,665,000	0	XXX
5099999 - Totals							165,797,953	243,069,569	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		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
000000-00-0	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	10/15/2019	10/31/2021	841,770	0	0	0	0	0	0	841,770	841,770	0	0	0	0
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	12/31/2021	2,985,458	0	0	0	0	0	0	2,985,458	2,985,458	0	0	0	0
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	11/30/2021	2,550,000	0	0	0	0	0	0	2,550,000	2,550,000	0	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							6,377,228	0	0	0	0	0	0	6,377,228	6,377,228	0	0	0	0
000000-00-0	GLOBAL TRANSPORT INCOME FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	06/28/2019	11/30/2021	838,830	0	0	0	0	0	0	838,830	838,830	0	0	0	0
000000-00-0	SOLUS LLC	NEW YORK	NY	RETURN OF CAPITAL	07/01/2014	12/31/2021	961,959	0	0	0	0	0	0	961,959	961,959	0	0	0	0
000000-00-0	GREEN MOUNTAIN PARTNERS III, LP PRVT	QUECHEE	VT	RETURN OF CAPITAL	07/11/2002	10/15/2021	355	0	0	0	0	0	0	355	355	0	0	0	0
000000-00-0	HARVEST PARTNERS VIII LP	DES MOINES	IA	RETURN OF CAPITAL	11/27/2019	12/02/2021	450,930	0	0	0	0	0	0	450,930	450,930	0	0	0	0
000000-00-0	TA XIII-A	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/16/2019	12/23/2021	366,525	0	0	0	0	0	0	366,525	366,525	0	0	0	0
000000-00-0	GENERAL ATLANTIC INV PTNS 2019	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/14/2020	12/31/2021	22,654	0	0	0	0	0	0	22,654	22,654	0	0	0	0
000000-00-0	NAUTIC PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/21/2020	11/30/2021	635,263	0	0	0	0	0	0	635,263	635,263	0	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII	WILMINGTON	DE	RETURN OF CAPITAL	02/25/2020	12/13/2021	231,355	0	0	0	0	0	0	231,355	231,355	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	03/25/2020	12/31/2021	2,182	0	0	0	0	0	0	2,182	2,182	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	RETURN OF CAPITAL	04/15/2020	12/31/2021	656,444	0	0	0	0	0	0	656,444	656,444	0	0	0	0
000000-00-0	VISTA FOUNDATION FUND IV	WILMINGTON	DE	RETURN OF CAPITAL	07/24/2020	12/29/2021	6,656	0	0	0	0	0	0	6,656	6,656	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	12/31/2021	21,451	0	0	0	0	0	0	21,451	21,451	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VIII L.P	WILMINGTON	DE	RETURN OF CAPITAL	10/21/2020	12/23/2021	10,363	0	0	0	0	0	0	10,363	10,363	0	0	0	0
000000-00-0	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	RETURN OF CAPITAL	11/20/2020	11/30/2021	268,500	0	0	0	0	0	0	268,500	268,500	0	0	0	0
000000-00-0	GRYPHON PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	12/18/2020	12/20/2021	1,739,428	0	0	0	0	0	0	1,739,428	1,739,428	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	12/30/2020	12/08/2021	20,991	0	0	0	0	0	0	20,991	20,991	0	0	0	0
000000-00-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	01/06/2021	12/15/2021	453,207	0	0	0	0	0	0	453,207	453,207	0	0	0	0
000000-00-0	EQT IX (NO 2) USD SCSP	WILMINGTON	DE	RETURN OF CAPITAL	02/05/2021	12/16/2021	108,463	0	0	0	0	0	0	108,463	108,463	0	0	0	0
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/01/2021	12/31/2021	65,028	0	0	0	0	0	0	65,028	65,028	0	0	0	0
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	SALE	03/03/2017	01/01/2021	4,497,823	0	0	0	0	0	0	4,497,823	4,810,478	0	312,655	312,655	0
000000-00-0	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	SALE	12/14/2016	01/01/2021	919,781	0	0	0	0	0	0	919,781	1,209,561	0	289,780	289,780	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	SALE	05/12/2017	01/01/2021	1,728,467	0	0	0	0	0	0	1,728,467	2,207,459	0	478,992	478,992	0
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	SALE	09/28/2016	01/01/2021	3,093,478	0	0	0	0	0	0	3,093,478	3,795,317	0	701,839	701,839	0
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET	WILMINGTON	DE	SALE	05/18/2016	01/01/2021	2,750,335	0	0	0	0	0	0	2,750,335	2,776,018	0	25,683	25,683	0
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	11/21/2016	11/30/2021	64,026	0	0	0	0	0	0	64,026	64,026	0	0	0	0
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/04/2018	12/03/2021	2,225,355	0	0	0	0	0	0	2,225,355	2,225,355	0	0	0	0
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	07/16/2018	11/30/2021	41,810	0	0	0	0	0	0	41,810	41,810	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	12/31/2021	328,143	0	0	0	0	0	0	328,143	328,143	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	RETURN OF CAPITAL	09/13/2019	12/31/2021	988,267	0	0	0	0	0	0	988,267	988,267	0	0	0	0
000000-00-0	CERBERUS RM FUND	GRAND CAYMAN	CYM	SALE	06/05/2019	01/01/2021	662,868	0	0	0	0	0	0	662,868	694,269	0	31,401	31,401	0
000000-00-0	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/21/2019	11/30/2021	589,762	0	0	0	0	0	0	589,762	589,762	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	RETURN OF CAPITAL	07/03/2019	12/29/2021	301,597	0	0	0	0	0	0	301,597	301,597	0	0	0	0
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	RETURN OF CAPITAL	07/08/2019	12/29/2021	35,881	0	0	0	0	0	0	35,881	35,881	0	0	0	0
000000-00-0	AUDAX PRIVATE EQUITY FUND VI-A LP	WILMINGTON	DE	RETURN OF CAPITAL	08/29/2019	11/30/2021	157,783	0	0	0	0	0	0	157,783	157,783	0	0	0	0
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	RETURN OF CAPITAL	05/21/2018	11/30/2021	492,693	0	0	0	0	0	0	492,693	492,693	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2018	12/22/2021	952,990	0	0	0	0	0	0	952,990	952,990	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/24/2019	12/31/2021	96,636	0	0	0	0	0	0	96,636	96,636	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	03/28/2019	12/30/2021	368,990	0	0	0	0	0	0	368,990	368,990	0	0	0	0
000000-00-0	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	11/30/2021	919,514	0	0	0	0	0	0	919,514	919,514	0	0	0	0
000000-00-0	FS EQUITY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	04/25/2019	12/31/2021	162,162	0	0	0	0	0	0	162,162	162,162	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	06/05/2019	12/31/2021	812,814	0	0	0	0	0	0	812,814	812,814	0	0	0	0
000000-00-0	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	SALE	12/29/2017	01/01/2021	170,330	0	0	0	0	0	0	170,330	173,513	0	3,183	3,183	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	12/15/2021	1,941,720	0	0	0	0	0	0	1,941,720	1,941,720	0	0	0	0
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	02/01/2018	12/31/2021	1,417,801	0	0	0	0	0	0	1,417,801	1,417,801	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	RETURN OF CAPITAL	05/17/2018	11/30/2021	1,693,069	0	0	0	0	0	0	1,693,069	1,693,069	0	0	0	0
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	RETURN OF CAPITAL	05/07/2018	12/31/2021	635,027	0	0	0	0	0	0	635,027	635,027	0	0	0	0
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	RETURN OF CAPITAL	03/06/2018	12/29/2021	273,027	0	0	0	0	0	0	273,027	273,027	0	0	0	0
000000-00-0	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	RETURN OF CAPITAL	06/11/2018	12/31/2021	1,444,462	0	0	0	0	0	0	1,444,462	1,444,462	0	0	0	0
000000-00-0	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	SALE	04/20/2018	01/01/2021	367,634	0	0	0	0	0	0	367,634	497,016	0	129,382	129,382	0
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2018	12/27/2021	481,953	0	0	0	0	0	0	481,953	481,953	0	0	0	0
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	RETURN OF CAPITAL	04/26/2017	12/31/2021	625,522	0	0	0	0	0	0	625,522	625,522	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	SALE	06/15/2017	01/01/2021	6,323,153	0	0	0	0	0	0	6,323,153	7,046,909	0	723,757	723,757	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		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
000000-00-0	GCS INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	12/27/2021	3,041,173	0	0	0	0	0	0	3,041,173	3,041,173	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	10/30/2017	12/31/2021	785,007	0	0	0	0	0	0	785,007	785,007	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2017	12/31/2021	1,264,148	0	0	0	0	0	0	1,264,148	1,264,148	0	0	0	0
000000-00-0	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	RETURN OF CAPITAL	09/21/2017	12/30/2021	2,281,587	0	0	0	0	0	0	2,281,587	2,281,587	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2017	11/30/2021	752,500	0	0	0	0	0	0	752,500	752,500	0	0	0	0
000000-00-0	APOLLO INVESTMENT FUND IX LP	WILMINGTON	DE	RETURN OF CAPITAL	03/15/2019	12/28/2021	491,477	0	0	0	0	0	0	491,477	491,477	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	11/29/2017	12/31/2021	585,694	0	0	0	0	0	0	585,694	585,694	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	RETURN OF CAPITAL	07/17/2017	12/17/2021	142,271	0	0	0	0	0	0	142,271	142,271	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	12/31/2021	507,614	0	0	0	0	0	0	507,614	507,614	0	0	0	0
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	09/27/2018	12/17/2021	646,525	0	0	0	0	0	0	646,525	646,525	0	0	0	0
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	RETURN OF CAPITAL	10/05/2017	11/30/2021	134,535	0	0	0	0	0	0	134,535	134,535	0	0	0	0
000000-00-0	BLACKSTONE EQ MANAGED ACCT PORT LP	WILMINGTON	DE	RETURN OF CAPITAL	02/03/2020	07/31/2021	181,483	0	0	0	0	0	0	181,483	181,483	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	RETURN OF CAPITAL	10/25/2017	12/31/2021	1,272,492	0	0	0	0	0	0	1,272,492	1,240,746	(31,746)	0	(31,746)	0
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	SALE	01/08/2016	01/01/2021	1,738,040	0	0	0	0	0	0	1,738,040	1,981,993	0	243,953	243,953	0
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	12/23/2021	724,800	0	0	0	0	0	0	724,800	724,800	0	0	0	0
000000-00-0	TA XII-A	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	12/23/2021	1,216,240	0	0	0	0	0	0	1,216,240	1,216,240	0	0	0	0
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	SALE	03/14/2016	01/01/2021	4,516,869	0	0	0	0	0	0	4,516,869	4,694,291	0	177,423	177,423	0
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	RETURN OF CAPITAL	07/18/2016	11/30/2021	547,150	0	0	0	0	0	0	547,150	547,150	0	0	0	0
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	SALE	05/31/2016	01/01/2021	1,255,355	0	0	0	0	0	0	1,255,355	1,913,302	0	657,947	657,947	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	SALE	06/28/2016	01/01/2021	2,092,448	0	0	0	0	0	0	2,092,448	2,736,645	0	644,197	644,197	0
000000-00-0	AEOLUS PROP CATA KEYSTONE PF FUND	HAMILTON	BMU	RETURN OF CAPITAL	12/30/2019	11/30/2021	1,038,315	0	0	0	0	0	0	1,038,315	1,038,315	0	0	0	0
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	RETURN OF CAPITAL	11/02/2015	12/14/2021	2,673,571	0	0	0	0	0	0	2,673,571	2,673,571	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	11/30/2021	3,404,454	0	0	0	0	0	0	3,404,454	3,404,454	0	0	0	0
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/01/2016	12/10/2021	1,132,801	0	0	0	0	0	0	1,132,801	1,132,801	0	0	0	0
000000-00-0	CHAMBERS ENERGY CAPITAL III	WILMINGTON	DE	SALE	05/13/2016	01/01/2021	5,789,828	0	0	0	0	0	0	5,789,828	5,894,285	0	104,457	104,457	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	01/19/2016	11/30/2021	613,705	0	0	0	0	0	0	613,705	613,705	0	0	0	0
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	12/27/2021	14,223	0	0	0	0	0	0	14,223	14,223	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS V LP	WILMINGTON	DE	RETURN OF CAPITAL	04/29/2015	11/30/2021	708,185	0	0	0	0	0	0	708,185	708,185	0	0	0	0
000000-00-0	COOK PARALLEL LP	WILMINGTON	DE	RETURN OF CAPITAL	05/22/2015	12/31/2021	1,144,049	0	0	0	0	0	0	1,144,049	1,144,049	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	RETURN OF CAPITAL	06/08/2015	12/30/2021	3,160,365	0	0	0	0	0	0	3,160,365	3,160,365	0	0	0	0
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/11/2015	11/30/2021	284,988	0	0	0	0	0	0	284,988	284,988	0	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2015	11/30/2021	208,769	0	0	0	0	0	0	208,769	208,769	0	0	0	0
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP	WILMINGTON	DE	SALE	01/25/2016	01/01/2021	6,196,059	0	0	0	0	0	0	6,196,059	8,188,533	0	1,992,474	1,992,474	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	03/26/2015	12/17/2021	578,510	0	0	0	0	0	0	578,510	578,510	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	RETURN OF CAPITAL	03/24/2015	12/31/2021	347,399	0	0	0	0	0	0	347,399	347,399	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	12/10/2021	1,267,034	0	0	0	0	0	0	1,267,034	1,267,034	0	0	0	0
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A LP	WILMINGTON	DE	RETURN OF CAPITAL	04/29/2015	08/31/2021	266,606	0	0	0	0	0	0	266,606	266,606	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	SALE	05/16/2016	01/01/2021	1,334,733	0	0	0	0	0	0	1,334,733	1,534,651	0	199,918	199,918	0
000000-00-0	PETERSHILL FUND II LP	NEW YORK	NY	RETURN OF CAPITAL	01/21/2015	12/31/2021	1,359,884	0	0	0	0	0	0	1,359,884	1,359,884	0	0	0	0
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL	12/11/2014	12/31/2021	332,279	0	0	0	0	0	0	332,279	332,279	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	RETURN OF CAPITAL	12/19/2014	12/31/2021	2,322,827	0	0	0	0	0	0	2,322,827	2,322,827	0	0	0	0
000000-00-0	BLACKSTONE STRAT OPP OFFSHORE FUND	NEW YORK	NY	RETURN OF CAPITAL	05/01/2014	11/30/2021	50,652	0	0	15,753	0	(15,753)	0	34,899	34,899	0	0	0	0
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	RETURN OF CAPITAL	11/03/2014	12/31/2021	842,368	0	0	0	0	0	0	842,368	842,368	0	0	0	0
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	12/22/2021	499,908	0	0	0	0	0	0	499,908	499,908	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL	02/02/2015	12/30/2021	775,392	0	0	0	0	0	0	775,392	775,392	0	0	0	0
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	RETURN OF CAPITAL	12/19/2017	12/17/2021	654,401	0	0	0	0	0	0	654,401	654,401	0	0	0	0
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	NEW YORK	NY	RETURN OF CAPITAL	02/28/2017	12/31/2021	3,772,300	0	0	0	0	0	0	3,772,300	3,772,300	0	0	0	0
000000-00-0	VA CAPITAL COMPANY, LLC	NEW YORK	NY	SALE	06/01/2018	06/30/2021	80,204,290	0	0	0	0	0	0	80,204,290	175,594,230	0	95,389,940	95,389,940	58,027,769
000000-00-0	EQT INFRASTRUCTURE V	WILMINGTON	DE	RETURN OF CAPITAL	08/13/2021	12/31/2021	95,993	0	0	0	0	0	0	95,993	95,993	0	0	0	0
000000-00-0	THE RESOLUTE FUND V LP	WILMINGTON	DE	RETURN OF CAPITAL	09/07/2021	12/30/2021	249,693	0	0	0	0	0	0	249,693	249,693	0	0	0	0
000000-00-0	BERKSHIRE FUND X	WILMINGTON	DE	RETURN OF CAPITAL	11/16/2021	12/29/2021	60,874	0	0	0	0	0	0	60,874	60,874	0	0	0	0
000000-00-0	SHELTER GROWTH OPPOR FUND LTD	WILMINGTON	DE	SALE	05/01/2017	01/31/2021	22,804	0	0	0	0	0	0	22,804	0	0	(22,804)	(22,804)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							190,010,125	0	0	15,753	0	(15,753)	0	189,994,372	292,046,801	(31,746)	102,084,175	102,052,429	58,027,769
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2008	01/01/2021	1,473,751	0	0	0	0	0	0	1,473,751	1,857,783	0	384,032	384,032	0
000000-00-0	POMONA CAPITAL VII PRVT	WILMINGTON	DE	SALE	02/27/2008	01/01/2021	0	0	0	0	0	0	0	0	12,902	0	12,902	12,902	0
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/15/2008	01/01/2021	3,674,515	0	0	0	0	0	0	3,674,515	7,873,023	0	4,198,508	4,198,508	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		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
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	12/23/2021	684,866	0	0	0	0	0	0	684,866	684,866	0	0	0	0
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	12/23/2021	3,471,438	0	0	0	0	0	0	3,471,438	3,471,438	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							9,304,570	0	0	0	0	0	0	9,304,570	13,900,012	0	4,595,441	4,595,441	0
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/04/2017	12/28/2021	1,445,572	0	0	0	0	0	0	1,445,572	1,445,572	0	0	0	0
000000-00-0	RIVERROCH LLC	WILMINGTON	DE	SALE	12/31/2019	06/29/2021	375,365	0	0	0	0	0	0	375,365	533,005	0	157,640	157,640	6,802
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	CAPITAL_CONT	09/23/2019	12/23/2021	460,877	0	0	0	0	0	0	460,877	460,877	0	0	0	0
000000-00-0	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	RETURN OF CAPITAL	09/17/2019	12/23/2021	421,312	0	0	0	0	0	0	421,312	421,312	0	0	0	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	08/18/2015	12/06/2021	810,341	0	0	0	0	0	0	810,341	810,341	0	0	0	0
000000-00-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2015	10/31/2021	2,128,764	0	0	0	0	0	0	2,128,764	2,128,764	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,642,231	0	0	0	0	0	0	5,642,231	5,799,871	0	157,640	157,640	6,802
309588-AC-5	FARMERS EXCHANGE CAPITAL 144A	MERCER ISLAND	WA	SALE	01/03/2011	01/01/2021	1,424,144	0	0	0	0	0	0	1,424,144	1,741,089	0	316,944	316,944	0
309601-AA-0	FARMERS INSURANCE EXCHANGE 144A	MERCER ISLAND	WA	SALE	01/03/2011	01/01/2021	3,642,331	0	0	0	0	0	0	3,642,331	4,248,540	0	606,209	606,209	51,750
44983*-AA-7	VOYA INSURANCE AND ANNUITY CO	DES MOINES	IA	RETURN OF PRINCIPAL	06/01/2018	11/01/2021	37,560,555	0	0	0	0	0	0	37,560,555	37,560,555	0	0	0	0
2799999. Surplus Debentures, etc - Unaffiliated							42,627,030	0	0	0	0	0	0	42,627,030	43,550,183	0	923,154	923,154	51,750
4899999. Total - Unaffiliated							244,656,613	0	0	15,753	0	(15,753)	0	244,640,860	347,774,084	(31,746)	103,164,969	103,133,223	58,086,321
4999999. Total - Affiliated							9,304,570	0	0	0	0	0	0	9,304,570	13,900,012	0	4,595,441	4,595,441	0
5099999 - Totals							253,961,183	0	0	15,753	0	(15,753)	0	253,945,431	361,674,095	(31,746)	107,760,410	107,728,664	58,086,321

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359M-FJ-7	FNMA BENCHMARK NOTES	CF			1.B FE	19,004,783	141.5110	18,113,429	12,800,000	17,745,429	0	(563,857)	0	0	7.125	1.910	JJ	420,533	912,000	09/27/2019	01/15/2030
912803-BM-4	TREASURY STRIP (PRIN)	GLS			1.A	77,650,900	92.5180	106,396,735	115,000,000	98,536,769	0	2,532,524	0	0	0.000	2.430	N/A	0	0	09/27/2019	11/15/2027
912803-FV-0	TREASURY STRIP (PRIN)				1.A	1,546,108	57.1290	1,571,053	2,750,000	1,558,109	0	12,001	0	0	0.000	1.960	FA	0	0	09/01/2021	02/15/2051
912810-FB-9	TREASURY BOND	CF			1.A	55,205,556	127.0620	50,825,000	40,000,000	45,783,538	0	(876,616)	0	0	6.125	3.380	MN	318,094	2,450,000	12/10/2008	11/15/2027
912810-PW-2	TREASURY BOND	CF			1.A	102,522,500	137.7960	126,773,125	92,000,000	99,198,137	0	(320,906)	0	0	4.375	3.720	FA	1,520,312	4,025,000	03/30/2009	02/15/2038
912810-PX-0	TREASURY BOND	C			1.A	191,558,594	140.1520	217,236,133	155,000,000	179,408,832	0	(1,120,734)	0	0	4.500	3.240	MN	905,594	6,975,000	03/25/2009	05/15/2038
912810-QA-9	TREASURY BOND	LS			1.A	68,123,906	125.4530	86,562,656	69,000,000	68,391,355	0	25,410	0	0	3.500	3.560	FA	912,187	2,415,000	03/31/2009	02/15/2039
912810-QL-5	TREASURY BOND	CF			1.A	21,360,277	138.6990	21,359,677	15,400,000	20,835,104	0	(235,078)	0	0	4.250	1.990	MN	84,977	654,500	09/27/2019	11/15/2040
912810-SU-3	TREASURY BOND				1.A	959,414	98.9370	989,375	1,000,000	959,912	0	498	0	0	1.875	2.050	FA	7,082	9,375	07/02/2021	02/15/2051
912810-SW-9	TREASURY BOND	LS			1.A	42,827	98.9800	44,541	45,000	42,892	0	65	0	0	1.875	2.170	FA	319	422	04/19/2021	02/15/2041
912810-SZ-2	TREASURY BOND				1.A	1,799,424	101.9370	1,783,906	1,750,000	1,799,352	0	(72)	0	0	2.000	1.870	FA	13,220	0	12/08/2021	08/15/2051
912810-TC-2	TREASURY BOND				1.A	454,542	101.1400	454,121	449,000	454,528	0	(14)	0	0	2.000	1.920	MN	1,166	0	12/08/2021	11/15/2041
912828-3D-0	TREASURY NOTE	SD			1.A	4,063,770	103.6790	3,887,989	3,750,000	3,965,461	0	(75,863)	0	0	2.250	0.210	AO	14,451	84,375	09/14/2020	10/31/2024
912828-Z5-2	TREASURY NOTE	SD			1.A	479,586	101.1400	465,247	460,000	474,573	0	(4,695)	0	0	1.375	0.340	JJ	2,647	6,325	12/04/2020	01/31/2025
912833-4S-6	TREASURY STRIP (PRIN)	GLS			1.A	15,434,438	85.5580	16,469,915	19,250,000	16,096,972	0	296,481	0	0	0.000	1.860	N/A	0	0	09/27/2019	08/15/2031
912833-4V-9	TREASURY STRIP (INT)	LS			1.A	15,495,520	82.7140	16,559,503	20,020,000	16,180,989	0	306,791	0	0	0.000	1.920	FA	0	0	09/27/2019	02/15/2033
912833-7R-5	TREASURY STRIP (INT)	LS			1.A	17,729,573	84.0590	18,913,433	22,500,000	18,502,874	0	345,723	0	0	0.000	1.890	MN	0	0	09/27/2019	05/15/2032
912833-LS-7	TREASURY STRIP (INT)	SD			1.A	4,624,890	97.6610	4,599,852	4,710,000	4,656,445	0	20,263	0	0	0.000	0.430	FA	0	0	06/09/2020	08/15/2024
912833-LT-5	TREASURY STRIP (INT)	SD			1.A	3,574,469	97.3880	3,518,635	3,613,000	3,586,356	0	9,237	0	0	0.000	0.250	MN	0	0	10/05/2020	11/15/2024
912834-UY-2	TREASURY STRIP (INT)				1.A	11,971,920	57.4390	12,636,745	22,000,000	12,098,024	0	126,104	0	0	0.000	2.170	FA	0	0	07/30/2021	08/15/2049
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						613,602,997	XXX	709,161,070	601,497,000	610,275,651	0	477,262	0	0	XXX	XXX	XXX	4,200,582	17,531,997	XXX	XXX
36176L-GJ-8	GNMA	CF		4	1.A FE	543,882	105.4060	540,837	513,096	543,882	0	(12,160)	0	0	4.000	2.630	MON	1,710	20,524	11/08/2011	07/20/2041
36202D-KL-4	GNMA2 30YR			4	1.A FE	60,944	116.5220	70,990	60,924	60,970	0	(11)	0	0	7.500	7.220	MON	381	4,569	10/31/2000	11/20/2030
36202F-HX-7	GNMA2 30YR	CF		4	1.A FE	1,481,234	109.6430	1,550,199	1,413,855	1,481,234	0	(24,907)	0	0	4.500	3.340	MON	5,302	63,623	07/20/2010	07/20/2040
36202F-UF-1	GNMA2 30YR	CF		4	1.A FE	543,304	110.5500	563,636	509,845	543,304	0	(11,939)	0	0	4.500	2.730	MON	1,912	22,943	07/15/2013	06/20/2041
36202F-V9-4	GNMA2 30YR	CF		4	1.A FE	1,608,171	110.7340	1,648,885	1,489,047	1,608,171	0	(39,783)	0	0	4.500	2.320	MON	5,584	67,007	08/26/2011	08/20/2041
36202F-X9-2	GNMA2 30YR	CF		4	1.A FE	582,698	110.7340	605,512	546,813	582,698	0	(12,272)	0	0	4.500	2.740	MON	2,051	24,607	07/15/2013	10/20/2041
36297F-K6-8	GNMA 30YR	CF		4	1.A FE	588,667	115.1870	649,257	563,655	584,452	0	(1,049)	0	0	5.000	3.980	MON	2,349	28,183	05/04/2010	12/15/2039
36297F-KW-1	GNMA 30YR	CF		4	1.A FE	572,061	115.8690	634,678	547,755	564,335	0	(1,490)	0	0	5.000	4.050	MON	2,282	27,388	05/04/2010	12/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,980,961	XXX	6,263,994	5,644,990	5,969,046	0	(103,611)	0	0	XXX	XXX	XXX	21,571	258,844	XXX	XXX
0599999. Total - U.S. Government Bonds						619,583,958	XXX	715,425,064	607,141,990	616,244,697	0	373,651	0	0	XXX	XXX	XXX	4,222,153	17,790,841	XXX	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS		D	4	2.C FE	5,505,939	113.0000	5,609,891	4,964,505	5,453,104	0	(78,670)	0	0	7.500	4.960	MS	94,119	372,338	03/20/2012	03/31/2030
059626-AC-5	BANCO NACIONAL DE PANAMA		D		2.B FE	4,995,600	93.6120	4,680,625	5,000,000	4,996,148	0	396	0	0	2.500	2.510	FA	48,611	125,000	08/04/2020	08/11/2030
05965M-AA-1	BANCO DEL ESTADO DE CHILE		D		1.F FE	3,740,919	100.1750	3,761,571	3,755,000	3,754,826	0	1,666	0	0	3.875	3.920	FA	57,798	145,506	04/10/2012	02/08/2022
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO		D		2.B FE	2,492,975	109.0810	2,727,031	2,500,000	2,496,976	0	719	0	0	4.375	4.410	AO	23,394	109,375	10/06/2015	10/14/2025
06428J-AA-7	BANK OF CHINA (HONG KONG) LTD	LS	D	2	2.B FE	2,100,000	106.8750	2,244,375	2,100,000	2,100,000	0	0	0	0	5.900	5.900	MS	36,826	123,900	09/11/2018	01/01/9999
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)		D		3.C FE	1,448,081	130.3930	1,219,182	935,000	1,276,758	0	(21,211)	0	0	8.250	4.320	JJ	34,498	77,138	05/01/2012	01/20/2034
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)	LS	D		3.C FE	3,809,159	102.3620	3,251,033	3,176,000	3,676,875	0	(16,576)	0	0	5.625	4.390	JJ	86,347	178,650	06/08/2012	01/07/2041
168863-CE-6	CHILE (REPUBLIC OF)	LS	D		1.G FE	1,697,297	110.6750	1,881,475	1,700,000	1,697,534	0	56	0	0	3.860	3.860	JD	1,823	65,620	06/13/2017	06/21/2047
168863-DQ-8	CHILE (REPUBLIC OF)		D	2	1.F FE	2,612,198	92.6430	2,547,703	2,750,000	2,612,937	0	740	0	0	3.100	3.320	JJ	37,652	0	07/22/2021	01/22/2061
168863-DS-4	CHILE (REPUBLIC OF)	LS	D	2	1.F FE	2,237,085	97.7680	2,199,797	2,250,000	2,237,355	0	270	0	0	3.100	3.130	MN	10,463	34,875	07/22/2021	05/07/2041
16955E-AD-2	MINISTRY OF FINANCE OF PEOPLES REP		D		1.E FE	18,095,954	95.4000	17,489,682	18,333,000	18,102,606	0	5,578	0	0	2.250	2.310	AO	80,207	412,492	10/14/2020	10/21/2050
195325-BM-6	COLOMBIA (REPUBLIC OF)		D		3.A FE	5,321,029	102.8620	4,562,981	4,436,000	5,141,895	0	(22,188)	0	0	6.125	4.830	JJ	123,022	271,705	03/19/2012	01/18/2041
195325-CU-7	COLOMBIA REPUBLIC OF (GOVERNMENT)		D	2	3.A FE	485,016	90.0180	360,075	400,000	481,869	0	(2,241)	0	0	5.000	3.670	JD	889	20,000	07/27/2020	06/15/2045
195325-DL-6	COLOMBIA REPUBLIC OF (GOVERNMENT)	LS	D	2	3.A FE	492,980	100.7370	503,688	500,000	496,043	0	655	0	0	3.875	4.040	AO	3,552	19,375	01/18/2017	04/25/2027
195325-DP-7	COLOMBIA (REPUBLIC OF)		D	2	3.A FE	10,219,816	102.0810	10,463,328	10,250,000	10,227,742	0	2,521	0	0	4.500	4.530	MS	135,813	461,250	01/23/2019	03/15/2029
195325-DQ-5	COLOMBIA (REPUBLIC OF)	LS	D	2	3.A FE	2,816,666	92.0810	2,601,295	2,825,000	2,816,811	0	133	0	0	5.200	5.220	MN	18,771	146,900	01/23/2019	05/15/2049
195325-EA-9	COLOMBIA REPUBLIC OF (GOVERNMENT)	LS	D	2	3.A FE	2,462,300	83.9500	2,098,750	2,500,000	2,462,980	0	680	0	0	4.125	4.230	FA	36,953	34,375	04/19/2021	02/22/2042
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD		D		2.B FE	1,094,823	108.3930	1,199,919	1,107,000	1,096,844	0	261	0	0	5.750	5.820	FA	24,223	63,653	02/09/2012	02/14/2042
200447-AF-7	COMISION FEDERAL DE ELECTRICIDAD		D		2.B FE	699,132	110.6250	774,375	700,000	699,493	0	85	0	0	4.750	4.760	FA	11,822	33,250	10/11/2016	02/23/2027
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	LS	D	2	1.G FE	1,964,740	106.3310	2,126,625	2,000,000	1,978,679	0	3,364	0	0	3.625	3.830	FA	30,208	72,500	07/25/2017	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		D	2	1.G FE	2,932,380	102.1120	3,063,375	3,000,000	2,932,728	0	348	0	0	3.700	3.830	JJ	46,558	0	10/19/2021	01/30/2050
25159X-AD-5	DEVELOPMENT BANK OF KAZAKHSTAN JSC		D		2.B FE	1,244,638	99.4700	1,243,375	1,250,000	1,244,941	0	304	0	0	2.950	3.000	MN	5,634	18,438	04/29/2021	05/06/2031
25714P-DZ-8	DOMINICAN REPUBLIC (GOVERNMENT)	LS	D		3.C FE	600,000	111.4870	668,925	600,000	600,000	0	0	0	0	6.000	6.000	JJ	16,200	36,000	07/12/2018	07/19/2028
29245J-AH-5	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2.C FE	248,320	106.2680	265,672	250,000	249,447	0	179	0	0	4.375	4.450	AO	1,853	10,938	10/27/2014	10/30/2024
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2.C FE	5,674,968	102.4870	5,913,529	5,770,000	5,721,719	0	9,409	0	0	3.750	3.950	FA	87,752	216,375	08/02/2016	08/05/2026
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO ENAP		D	2	2.C FE	1,348,853	107.8750	1,456,313	1,350,000	1,350,000	0	0	0	0	5.250	5.240	MN	10,828	70,875	10/30/2018	11/06/2029
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA		D		2.C FE	2,395,656	106.8620	2,564,700	2,400,000	2,399,766	0	963	0	0	3.875	3.870	FA	38,750	93,000	01/25/2018	02/01/2028
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE		D	2	1.G FE	220,414	104.1870	208,375	200,000	219,768	0	(458)	0	0	3.500	2.970	JJ	3,208	7,000	07/27/2020	01/16/2050
344593-AA-6	FONDO MIVIVIENDA SA		D		2.B FE	1,497,715	101.7060	1,520,508	1,495,000	1,495,339	0	(303)	0	0	3.500	3.470	JJ	21,947	52,325	01/25/2013	01/31/2023
445545-AN-6	HUNGARY (REPUBLIC OF)		D		2.B FE	2,636,508	98.4560	2,707,547	2,750,000	2,637,126	0	619	0	0	3.125	3.340	MS	23,872	0	09/14/2021	09/21/2051
455780-AT-3	INDON 8 1/2 10/12/35		D		2.B FE	3,600,401	159.4870	4,145,080	2,599,000	3,320,603	0	(34,466)	0	0	8.500	5.560	AO	48,479	220,915	03/02/2012	10/12/2035
455780-BV-7	INDONESIA REPUBLIC OF (GOVERNMENT	LS	D		2.B FE	722,093	111.4560	808,058	725,000	723,690	0	289	0	0	4.750	4.800	JJ	16,549	34,438	12/01/2015	01/08/2026
455780-BX-3	INDONESIA REPUBLIC OF (GOVERNMENT		D		2.B FE	1,991,840	111.3620	2,227,250	2,000,000	1,995,542	0	778	0	0	4.350	4.400	JJ	41,808	87,000	12/01/2016	01/08/2027
455780-CE-4	INDONESIA (REPUBLIC OF)		D		2.B FE	1,228,660	114.1250	1,369,500	1,200,000	1,229,877	0	(252)	0	0	4.350	4.180	JJ	24,650	52,200	07/28/2020	01/11/2048
455780-CH-7	INDONESIA (REPUBLIC OF)	LS	D		2.B FE	1,268,795	116.3750	1,480,290	1,272,000	1,271,529	0	813	0	0	4.750	4.750	FA	23,497	60,420	12/03/2018	02/11/2029
465138-7N-9	ISRAEL (STATE OF)		D		1.E FE	265,000	127.6120	255,225	200,000	261,936	0	(2,142)	0	0	4.500	2.580	JJ	3,775	9,000	07/21/2020	01/30/2043
46513J-B3-4	ISRAEL (STATE OF)		D		1.E FE	3,000,000	106.2810	3,188,438	3,000,000	3,000,000	0	0	0	0	2.750	2.750	JJ	40,792	82,500	03/31/2020	07/03/2030
48266X-AB-1	KSA SUKUK LTD		D		1.F FE	7,000,000	108.3180	7,582,313	7,000,000	7,000,000	0	0	0	0	3.628	3.620	AO	50,087	253,960	04/12/2017	04/20/2027
48667D-AD-6	KAZAKHSTAN TEMIR ZHOLY FINANCE BV		D		2.C FE	607,000	132.4560	804,009	607,000	607,000	0	0	0	0	6.950	6.950	JJ	20,039	42,187	07/02/2012	07/10/2042
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO JSC		D		2.C FE	1,980,400	110.3310	2,206,625	2,000,000	1,988,450	0	1,868	0	0	4.750	4.870	AO	19,000	110,262	04/11/2017	04/19/2027
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO JSC		D		2.C FE	2,944,446	122.3300	3,669,900	3,000,000	2,948,155	0	876	0	0	5.750	5.880	AO	34,500	219,036	04/12/2017	04/19/2047
48667Q-AQ-8	NK KAZMUNAYGAZ AO		D		2.C FE	3,000,000	116.5810	3,497,438	3,000,000	3,000,000	0	0	0	0	5.375	5.370	AO	30,010	189,102	04/17/2018	04/24/2030
48667Q-AR-6	NK KAZMUNAYGAZ AO		D		2.C FE	1,625,000	108.8000	1,768,000	1,625,000	1,625,000	0	0	0	0	4.750	4.750	AO	14,365	85,669	04/17/2018	04/24/2025
536878-AG-6	LITHUANIA (REPUBLIC OF)		D		1.F FE	7,209,956	100.5620	6,533,546	6,497,000	6,504,548	0	(89,097)	0	0	6.625	5.180	FA	179,344	430,426	03/27/2012	02/01/2022
69369E-AD-1	PERTAMINA (PERSERO) PT		D		2.B FE	1,658,040	122.6120	2,066,021	1,685,000	1,662,220	0	554	0	0	6.000	6.110	MN	16,288	101,100	04/27/2012	05/03/2042
698299-AD-6	PANAMA (REPUBLIC OF)		D		2.B FE	2,045,355	134.6750	1,785,791	1,326,000	1,646,000	0	(48,433)	0	0	8.875	4.110	MS	29,748	117,683	03/08/2012	09/30/2027
698299-AK-0	PANAMA (REPUBLIC OF)		D		2.B FE	3,170,557	143.5680	3,366,687	2,345,000	2,757,818	0	(43,718)	0	0	9.375	6.310	AO	54,961	219,844	06/11/2008	04/01/2029
698299-AW-4	PANAMA (REPUBLIC OF)		D	4	2.B FE	5,659,578	133.9560	5,785,570	4,319,000	5,242,075	0	(51,499)	0	0	6.700	4.510	JJ	124,591	289,373	04/26/2012	01/26/2036
698299-BE-3	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2.B FE	593,142	105.8000	634,800	600,000	597,507	0	716	0	0	3.750	3.880	MS	6,562	22,500	03/11/2015	03/16/2025
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	LS	D	2	2.B FE	2,793,275	108.1430	3,000,989	2,775,000	2,786,636	0	(1,780)	0	0	3.875	3.790	MS	31,065	107,531	05/05/2017	03/17/2028
698299-BG-8	PANAMA REPUBLIC OF (GOVERNMENT)		D		2.B FE	326,470	110.2370	275,594	250,000	323,518	0	(2,093)	0	0	4.500	2.810	MN	1,437	11,250	07/27/2020	05/15/2047
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2.B FE	1,194,828	110.0810	1,320,975	1,200,000	1,197,158	0	669	0	0	4.500	4.510	AO	11,250	54,000	04/09/2018	04/16/2050
715638-AP-7	PERU (THE REPUBLIC OF)	LS	D		2.A FE	2,546,398	155.4560	2,787,331	1,793,000	2,298,651	0	(29,830)	0	0	8.750	5.460	MN	17,432	156,888	03/01/2012	11/21/2033
715638-AU-6	PERU (THE REPUBLIC OF)		D		2.A FE	4,452,650	135.9560	4,785,660	3,520,000	4,198,083	0	(30,702)	0	0	6.550	4.670	MS	68,528	230,560	03/20/2012	03/14/2037
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)	LS	D		2.A FE	7,335,579	140.4560	8,930,208	6,358,000	7,219,201	0	(14,702)	0	0	5.625	4.730	MN	42,718	357,638	06/21/2012	11/18/2050
715638-DF-6	PERU (REPUBLIC OF)	LS	D		2.A FE	3,000,060	99.3000	2,979,000	3,000,000	3,000,017	0	0	0	0	2.783	2.780	JJ	36,643	83,490	04/16/2020	01/23/2031
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDONESIA		D		2.B FE	4,005,110	110.6430	4,425,750	4,000,000	4,002,946	0	(494)	0	0	4.150	4.130	MS	42,422	166,000	04/07/2017	03/29/2027
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2.B FE	2,517,150	106.6750	2,720,213	2,550,000	2,530,619	0	3,143	0	0	4.125	4.280	MN	13,441	105,188	05/18/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2.B FE	985,140	111.4250	1,114,250	1,000,000	986,202	0	252	0	0	5.250	5.350	MN	6,708	52,500	05/08/2017	05/15/2047
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2.B FE	6,019,443	114.7500	6,976,800	6,080,000	6,035,996	0	4,974	0	0	5.375	5.500	JJ	141,613	326,800	10/18/2018	01/25/2029
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2.B FE	5,510,762	125.5000	6,965,250	5,550,000	5,514,180	0	494	0	0	6.250	6.300	JJ	150,312	346,875	10/18/2018	01/25/2049
71568Q-AB-3	PERUSAHAAN LISTRIK NEGARA PT		D		2.B FE	239,250	112.2060	224,413	200,000	237,638	0	(1,153)	0	0	5.250	3.910	AO	1,954	10,500	07/28/2020	10/24/2042
71643V-AA-3	PETROLEOS MEXICANOS	LS	D	2	3.C FE	3,426,000	100.7500	3,451,695	3,426,000	3,426,000	0	0	0	0	6.700	6.700	FA	9,564	0	12/23/2021	02/16/2032
71654Q-AZ-5	PETROLEOS MEXICANOS	LS	D		3.C FE	7,328,577	89.3850	7,869,455	8,804,000	7,327,112	0	32,884	0	0	6.500	8.100	JD	46,099	572,260	05/13/2020	06/02/2041
716743-AJ-8	PETRONAS CAPITAL LTD	LS	D		1.G FE	2,973,750	105.8310	3,174,938	3,000,000	2,990,525	0	2,734	0	0	3.500	3.600	MS	30,042	105,000	03/11/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD	LS	D		1.G FE	740,753	121.5500	911,625	750,000	741,904	0	193	0	0	4.500	4.570	MS	9,656	33,750	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD		D		1.G FE	2,369,664	108.1300	2,595,120	2,400,000	2,375,077	0	3,349	0	0	3.500	3.640	AO	16,333	84,000	04/14/2020	04/21/2030
718286-AP-2	PHILIPPINE (REPUBLIC OF)		D		2.B FE	1,125,000	130.1250	975,938	750,000	874,806	0	(35,083)	0	0	10.625	4.940	MS	23,242	79,688	06/24/2013	03/16/2025
718286-CA-3	PHILIPPINES (REPUBLIC OF)		D		2.B FE	485,000	108.7680	435,075	400,000	480,410	0	(3,275)	0	0	3.700	2.380	MS	4,933	14,800	07/31/2020	03/01/2041
718286-CB-1	PHILIPPINES (REPUBLIC OF)		D		2.B FE	915,000	108.9870	997,236	915,000	915,000	0	0	0	0	3.700	3.700	FA	14,012	33,855	01/18/2017	02/02/2042
718286-CG-0	PHILIPPINES (REPUBLIC OF)		D		2.B FE	2,898,000	112.6120	3,153,150	2,800,000	2,880,491	0	(10,013)	0	0	3.750	3.280	JJ	48,708	105,000	03/18/2020	01/14/2029
718286-CP-0	PHILIPPINES (REPUBLIC OF)		D		2.B FE	1,982,980	101.7500	2,035,000	2,000,000	1,983,330	0	350	0	0	3.200	3.240	JJ	31,111	0	06/28/2021	07/06/2046
74727P-AW-1	QATAR (STATE OF)		D		1.D FE	1,986,440	103.8680	2,077,375	2,000,000	1,997,494	0	2,803	0	0	3.875	3.970	AO	14,639	77,500	04/12/2018	04/23/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74727P-AX-9	QATAR (STATE OF)		D		1.D FE	3,687,901	114.6680	4,242,744	3,700,000	3,696,977	0	2,378	0	0	4.500	4.510	AO	31,450	166,500	04/12/2018	04/23/2028
74727P-BA-8	QATAR (STATE OF)		D		1.D FE	597,894	112.5680	675,413	600,000	598,401	0	188	0	0	4.000	4.040	MS	7,133	24,000	03/06/2019	03/14/2029
74727P-BB-6	QATAR (STATE OF)		D		1.D FE	1,650,000	130.6250	2,155,313	1,650,000	1,650,000	0	0	0	0	4.817	4.810	MS	23,623	79,481	03/06/2019	03/14/2049
74727P-BD-2	QATAR (STATE OF)		D		1.D FE	3,518,303	112.2000	3,955,050	3,525,000	3,520,905	0	1,720	0	0	3.750	3.760	AO	27,539	132,188	04/07/2020	04/16/2030
760942-AY-8	URUGUAY ORIENTAL REPUBLIC OF (GOV		D		2.C FE	304,910	118.0810	295,203	250,000	302,641	0	(1,610)	0	0	4.125	2.860	MN	1,174	10,313	07/27/2020	11/20/2045
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)		D		2.C FE	363,527	111.9870	383,001	342,003	353,190	0	(2,074)	0	0	4.375	3.590	AO	2,660	14,963	07/13/2016	10/27/2027
760942-BD-3	URUGUAY (ORIENTAL REPUBLIC OF)		D		2.C FE	987,130	130.9560	1,309,563	1,000,000	989,731	0	756	0	0	4.975	5.030	AO	9,812	49,750	04/12/2018	04/20/2055
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)		D		2.C FE	3,707,014	130.0000	4,940,000	3,800,000	3,722,228	0	1,979	0	0	5.625	5.790	AO	51,656	213,750	03/28/2012	04/04/2042
78307A-DH-3	RUSSIAN FEDERATION (GOVERNMENT)		D		2.C FE	2,138,114	136.0000	2,992,000	2,200,000	2,146,029	0	1,175	0	0	5.875	6.080	MS	37,698	129,250	09/09/2013	09/16/2043
80413T-AC-3	SAUDI INTERNATIONAL BOND		D		1.F FE	248,400	117.5940	235,190	200,000	246,655	0	(1,227)	0	0	4.500	3.130	AO	1,625	9,000	07/21/2020	10/26/2046
80413T-AE-9	SAUDI INTERNATIONAL BOND		D		1.F FE	1,581,296	108.8430	1,741,500	1,600,000	1,589,755	0	2,029	0	0	3.625	3.740	MS	18,850	58,000	09/27/2017	03/04/2028
80413T-AH-2	SAUDI INTERNATIONAL BOND		D		1.F FE	6,463,080	116.4680	7,570,469	6,500,000	6,472,436	0	2,680	0	0	4.500	4.560	AO	60,125	292,500	04/10/2018	04/17/2030
80413T-AJ-8	SAUDI INTERNATIONAL BOND		D		1.F FE	1,956,520	126.4680	2,529,375	2,000,000	1,958,874	0	679	0	0	5.000	5.140	AO	20,556	100,000	04/10/2018	04/17/2049
80413T-AT-6	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	7,195,770	107.5500	7,797,375	7,250,000	7,205,848	0	6,321	0	0	3.250	3.330	AO	45,161	235,625	04/15/2020	10/22/2030
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)		D		1.F FE	1,857,788	101.5500	1,904,063	1,875,000	1,874,180	0	2,049	0	0	4.375	4.490	MN	9,115	82,031	05/10/2012	05/21/2022
836205-AU-8	SOUTH AFRICA (REPUBLIC OF)	LS	D		3.C FE	1,697,500	101.1500	2,023,000	2,000,000	1,744,383	0	28,977	0	0	4.300	6.670	AO	18,872	86,000	05/06/2020	10/12/2028
900123-AY-6	TURKEY (REPUBLIC OF)		D		4.B FE	1,412,598	93.2500	1,046,265	1,122,000	1,338,825	0	(10,301)	0	0	6.875	4.960	MS	22,284	77,138	05/31/2013	03/17/2036
900123-CB-4	TURKEY REPUBLIC OF (GOVERNMENT)		D		4.B FE	1,452,500	76.6250	1,532,500	2,000,000	1,488,706	0	11,836	0	0	4.875	7.240	AO	20,312	97,500	09/19/2018	04/16/2043
900123-CY-4	TURKEY (REPUBLIC OF)		D		4.B FE	1,847,250	85.8310	1,931,203	2,250,000	1,895,673	0	29,778	0	0	5.250	7.890	MS	35,437	118,125	05/06/2020	03/13/2030
910860-BB-3	MEXICO (UNITED MEXICAN STATES)		D		2.B FE	2,875,550	108.8310	2,823,083	2,594,000	2,838,746	0	(6,689)	0	0	4.750	4.090	MS	38,676	123,215	07/30/2020	03/08/2044
910860-BG-2	MEXICO (UNITED MEXICAN STATES) (GO	LS	D		2.B FE	996,760	109.8180	1,098,188	1,000,000	998,524	0	328	0	0	4.125	4.160	JJ	18,333	41,250	01/13/2016	01/21/2026
91087B-AC-4	MEXICO (UNITED MEXICAN STATES)	LS	D		2.B FE	996,760	110.5500	1,105,500	1,000,000	998,136	0	312	0	0	4.150	4.190	MS	10,721	41,500	03/16/2017	03/28/2027
917288-BK-7	URUGUAY (ORIENTAL REPUBLIC OF)		D	2	2.C FE	1,990,658	115.1120	2,309,394	2,006,206	1,996,182	0	2,047	0	0	4.375	4.440	JJ	38,522	87,772	01/16/2019	01/23/2031
AR7902-43-0	RUSSIAN FEDERATION		D		2.C FE	2,348,712	110.0000	2,640,000	2,400,000	2,363,513	0	4,169	0	0	4.375	4.620	MS	29,167	105,000	03/16/2018	03/21/2029
AX8009-11-7	RUSSIAN FEDERATION		D		2.C FE	249,960	118.0000	236,000	200,000	246,020	0	(2,797)	0	0	5.100	2.980	MS	2,635	8,670	07/29/2020	03/28/2035
EF1243-77-5	INDONESIA (REPUBLIC OF)		D		2.B FE	5,409,557	159.4870	5,706,463	3,578,000	4,884,739	0	(65,433)	0	0	8.500	4.830	AO	66,740	304,130	03/07/2012	10/12/2035
EG1787-98-5	INDON 6 5/8 02/17/37		D		2.B FE	3,221,216	139.3930	3,561,510	2,555,000	3,047,293	0	(21,702)	0	0	6.625	4.810	FA	63,006	169,269	03/09/2012	02/17/2037
EI8937-41-5	QATAR STATE OF (GOVERNMENT)		D		1.D FE	1,961,050	139.8430	2,580,117	1,845,000	1,942,330	0	(2,669)	0	0	5.750	5.310	JJ	47,445	106,088	06/26/2013	01/20/2042
EJ4730-55-6	MOROCCO (KINGDOM OF)		D		3.A FE	6,349,663	102.1430	6,179,697	6,050,000	6,083,417	0	(34,257)	0	0	4.250	3.640	JD	14,834	257,125	01/17/2013	12/11/2022
EJ5310-19-2	FONDO MIVIVIENDA SA		D		2.B FE	3,250,245	101.7060	3,356,306	3,300,000	3,288,273	0	10,438	0	0	3.500	3.830	JJ	48,446	115,500	02/27/2018	01/31/2023
EK8021-05-8	PETRONAS CAPITAL LTD		D		1.G FE	1,018,000	121.5500	1,215,500	1,000,000	1,017,263	0	(422)	0	0	4.500	4.380	MS	12,875	45,000	03/18/2020	03/18/2045
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						283,154,329	XXX	301,344,286	273,159,714	278,863,126	0	(493,036)	0	0	XXX	XXX	XXX	3,582,982	12,396,174	XXX	XXX
1099999. Total - All Other Government Bonds						283,154,329	XXX	301,344,286	273,159,714	278,863,126	0	(493,036)	0	0	XXX	XXX	XXX	3,582,982	12,396,174	XXX	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			2	2.A FE	574,198	112.5780	636,068	565,000	571,495	0	(675)	0	0	4.722	4.490	AO	6,670	26,679	02/27/2017	10/01/2040
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1.B FE	3,523,881	164.5510	4,187,831	2,545,000	3,381,448	0	(26,688)	0	0	7.046	4.430	JD	14,943	179,321	02/04/2016	12/01/2044
011770-U2-8	ALASKA ST				1.D FE	2,947,100	125.2490	3,056,091	2,440,000	2,744,695	0	(34,312)	0	0	5.542	3.640	FA	56,344	135,225	07/07/2015	08/01/2029
01179R-M8-3	ALASKA MUN BD BK ALASKA MUN BD			2	1.E FE	585,000	98.2060	574,509	585,000	585,000	0	0	0	0	3.128	3.120	JD	1,525	8,387	05/27/2021	12/01/2048
02765U-CY-8	AMERICAN MUN PWR OHIO INC				1.F FE	1,995,336	149.1980	2,387,177	1,600,000	1,941,897	0	(12,123)	0	0	6.449	4.610	FA	38,981	103,184	03/09/2017	02/15/2044
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV S				1.C FE	271,605	127.1480	279,726	220,000	252,063	0	(4,173)	0	0	6.204	3.670	JJ	6,824	13,649	12/06/2016	07/01/2030
047681-QT-1	ATLANTA & FULTON CNTY GA REC A				1.F FE	580,000	119.0440	690,455	580,000	580,000	0	0	0	0	4.153	4.150	JD	1,071	24,087	12/01/2017	12/15/2046
052414-MF-3	AUSTIN TEX ELEC UTIL SYS REV				1.C FE	502,577	124.2520	546,711	440,000	477,291	0	(4,362)	0	0	5.570	4.140	MN	3,132	24,508	07/01/2015	11/15/2030
059189-WH-9	BALTIMORE MD			2	1.C FE	160,000	108.8140	174,102	160,000	160,000	0	0	0	0	3.409	3.400	AO	1,151	5,454	11/02/2017	10/15/2032
059189-WN-6	BALTIMORE MD			2	1.C FE	130,000	108.5710	141,142	130,000	130,000	0	0	0	0	3.659	3.650	AO	1,004	4,757	11/02/2017	10/15/2037
130179-KK-9	CALIFORNIA EDL FACS AUTH REV			2	1.D FE	1,741,870	104.7280	1,932,232	1,845,000	1,751,399	0	3,143	0	0	3.836	4.190	AO	17,694	70,774	10/23/2018	04/01/2047
13063B-JC-7	CALIFORNIA ST				1.C FE	5,577,160	172.3810	6,541,868	3,795,000	5,259,756	0	(48,432)	0	0	7.600	4.530	MN	48,070	288,420	06/04/2014	11/01/2040
13077C-TL-8	CALIFORNIA ST UNIV REV				1.D FE	917,395	145.5940	1,041,001	715,000	877,998	0	(7,325)	0	0	6.484	4.360	MN	7,727	46,361	01/12/2016	11/01/2041
13077D-RV-6	CALIFORNIA ST UNIV REV			2	1.D FE	2,397,000	100.2220	2,405,328	2,400,000	2,397,000	0	0	0	0	2.939	2.940	MN	11,756	18,026	07/21/2021	11/01/2052
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT			2	1.D FE	1,430,000	108.7690	1,555,398	1,430,000	1,430,000	0	0	0	0	3.204	3.200	JJ	27,236	0	05/21/2021	01/15/2051
167727-VY-9	CHICAGO ILL WASTEWATER TRANSMI				1.G FE	510,000	136.7430	697,390	510,000	510,000	0	0	0	0	6.042	6.040	JJ	15,407	30,814	10/15/2015	01/01/2039
172217-WX-5	CINCINNATI OHIO			2	1.C FE	975,000	112.1930	1,093,884	975,000	975,000	0	0	0	0	4.390	4.390	JD	3,567	42,803	12/16/2015	12/01/2040
185468-RU-1	CLEBURNE TEX			2	1.D FE	545,000	112.7080	614,261	545,000	545,000	0	0	0	0	4.434	4.430	FA	9,129	24,165	01/13/2016	08/15/2036
196581-BB-7	COLORADO SCH MINES ENTERPRISES REV				1.C FE	809,411	146.4090	922,380	630,000	778,612	0	(5,788)	0	0	6.290	4.270	JD	3,302	39,626	02/10/2016	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196711-LZ-6	COLORADO ST CRFS PARTN				1.D FE	274,972	143.1230	307,714	215,000	262,001	0	(2,432)	0	0	6.450	4.280	MS	4,083	13,868	02/03/2016	09/15/2039
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV				1.E FE	5,000,000	109.7990	5,489,950	5,000,000	5,000,000	0	0	0	0	3.623	3.620	JD	15,096	181,150	10/20/2016	06/01/2028
20369E-AB-8	COMMUNITY HEALTH NETWORK				1.F FE	5,235,598	135.0220	5,711,434	4,230,000	5,125,027	0	(22,791)	0	0	5.433	4.020	MN	38,303	229,816	09/14/2016	05/01/2045
20772G-4Z-8	CONNECTICUT ST				1.D FE	1,308,087	121.3940	1,317,125	1,085,000	1,202,754	0	(15,617)	0	0	5.632	3.700	JD	5,092	61,107	05/27/2014	12/01/2029
20773C-AR-7	CONNECTICUT ARPT AUTH CUSTOMER			2	2.B FE	3,485,320	104.0760	3,642,668	3,500,000	3,485,755	0	344	0	0	4.282	4.300	JJ	74,935	149,870	12/09/2020	07/01/2045
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP				1.E FE	2,362,848	102.2650	2,454,362	2,400,000	2,363,897	0	1,049	0	0	2.919	3.000	MN	11,676	70,056	04/19/2021	11/01/2050
246380-7R-4	DELAWARE ST				1.A FE	2,842,822	120.6850	2,920,586	2,420,000	2,665,460	0	(28,744)	0	0	4.550	3.020	JJ	55,055	110,110	04/08/2015	07/01/2029
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P				1.C FE	973,899	138.3680	1,106,950	800,000	945,795	0	(6,201)	0	0	5.522	3.950	AO	11,044	44,176	02/01/2017	10/01/2044
270618-DZ-1	EAST BATON ROUGE LA SEW COMMN			2	1.D FE	958,896	108.6230	977,615	900,000	922,892	0	(6,968)	0	0	4.000	3.120	FA	15,000	36,000	06/13/2016	02/01/2031
282659-BK-6	EL CAJON CALIF			2	1.C FE	780,000	101.8650	794,554	780,000	780,000	0	0	0	0	3.284	3.280	AO	6,404	17,361	01/14/2021	04/01/2043
37217P-BQ-7	GENEVA N Y DEV CORP REV				1.G FE	8,199,825	118.7010	8,409,969	7,085,000	8,158,820	0	(41,005)	0	0	4.518	3.350	MS	106,700	305,874	02/03/2021	09/01/2045
373384-NZ-5	GEORGIA ST				1.A FE	7,363,000	108.2400	7,969,724	7,363,000	7,363,000	0	0	0	0	4.503	4.500	MN	55,259	331,556	11/04/2009	11/01/2025
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX			2	1.C FE	2,442,144	101.1780	2,428,291	2,400,000	2,439,342	0	(2,802)	0	0	3.236	3.010	AO	19,416	38,832	04/22/2021	10/01/2052
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F			2	1.F FE	1,300,000	107.0310	1,391,403	1,300,000	1,300,000	0	0	0	0	4.144	4.140	JJ	26,936	53,872	07/13/2017	07/01/2047
419792-C8-7	HAWAII ST			2	1.C FE	1,624,173	101.9280	1,646,137	1,615,000	1,623,990	0	(183)	0	0	2.870	2.800	AO	10,171	0	10/07/2021	10/01/2041
419792-F2-7	HAWAII ST			2	1.C FE	510,551	102.4230	522,357	510,000	510,544	0	(7)	0	0	2.830	2.810	AO	3,167	0	10/08/2021	10/01/2039
419792-KM-7	HAWAII ST			2	1.C FE	485,000	105.8720	513,484	485,000	485,000	0	0	0	0	2.902	2.900	AO	3,519	14,075	04/01/2016	10/01/2028
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H				2.A FE	2,029,081	131.7430	2,305,515	1,750,000	1,997,058	0	(6,697)	0	0	5.500	4.470	MN	12,299	96,250	05/09/2017	11/15/2043
42521R-BF-8	HENDERSON NEV PUB IMPT TR REV			2	2.C FE	1,184,365	108.6930	1,298,891	1,195,000	1,192,846	0	1,480	0	0	6.000	6.040	JJ	35,850	71,700	01/05/2016	01/01/2029
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C			2	1.D FE	730,000	107.2420	782,870	730,000	730,000	0	0	0	0	4.250	4.250	AO	7,756	31,025	01/24/2017	10/01/2037
438670-WN-7	HONOLULU HAWAII CITY & CNTY				1.B FE	6,554,991	123.8990	6,405,578	5,170,000	5,992,317	0	(105,674)	0	0	5.518	2.950	JD	23,773	285,281	04/14/2016	12/01/2028
438670-WP-2	HONOLULU HAWAII CITY & CNTY				1.B FE	1,036,300	126.7440	1,064,653	840,000	970,748	0	(14,195)	0	0	5.618	3.360	JD	3,933	47,191	01/24/2017	12/01/2029
44420R-AA-8	HUDSON YDS INFRASTRUCTURE CORP			2	1.D FE	1,306,318	108.7930	1,414,309	1,300,000	1,303,590	0	(624)	0	0	3.875	3.810	FA	19,031	50,375	05/30/2017	02/15/2038
451295-A2-5	IDAHO HEALTH FACS AUTH REV				1.G FE	2,523,550	129.4470	3,236,195	2,500,000	2,523,168	0	(87)	0	0	5.020	4.950	MS	41,833	125,500	09/20/2018	03/01/2048
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REV			2	1.C FE	590,000	109.0750	643,548	590,000	590,000	0	0	0	0	3.790	3.790	MS	7,454	22,361	12/08/2017	09/01/2037
452151-LF-8	IL ST PENSION OB				2.B FE	7,751,064	115.5880	8,322,367	7,200,000	7,710,037	0	(49,163)	0	0	5.100	3.980	JD	30,600	367,200	02/04/2021	06/01/2033
452152-3U-3	ILLINOIS ST				2.B FE	2,509,525	117.6640	2,941,610	2,500,000	2,507,367	0	(813)	0	0	5.400	5.350	AO	33,750	135,000	03/28/2019	04/01/2029
454898-QY-6	INDIANA MUNI POWER				1.E FE	4,663,017	137.1160	5,299,557	3,865,000	4,527,321	0	(25,144)	0	0	5.594	4.150	JJ	108,104	216,208	01/21/2016	01/01/2042
45506D-WT-8	INDIANA ST FIN AUTH REV				1.B FE	290,000	105.1670	304,985	290,000	290,000	0	0	0	0	2.816	2.810	JJ	4,083	8,166	06/08/2016	07/01/2027
45506E-CL-5	INDIANA ST FIN AUTH REV				1.F FE	2,147,562	102.7890	2,184,266	2,125,000	2,147,383	0	(179)	0	0	3.051	2.980	JJ	15,128	0	10/06/2021	01/01/2051
45506E-DG-5	INDIANA ST FIN AUTH REV			2	1.E FE	1,255,000	101.5890	1,274,942	1,255,000	1,255,000	0	0	0	0	3.313	3.310	MS	7,276	0	10/15/2021	03/01/2051
462590-LF-5	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	1,600,000	104.0890	1,665,427	1,600,000	1,600,000	0	0	0	0	3.275	3.270	JD	4,367	52,400	10/19/2016	12/01/2024
46613P-XS-0	JEA FLA WTR & SWR SYS REV				1.C FE	558,797	130.6960	535,856	410,000	507,854	0	(10,028)	0	0	6.210	2.970	AO	6,365	25,461	07/25/2016	10/01/2033
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV				1.C FE	1,969,663	121.8540	2,034,972	1,670,000	1,892,393	0	(14,947)	0	0	4.596	3.220	MS	25,584	76,753	10/11/2016	09/01/2035
48542R-SV-7	KANSAS ST DEV FIN AUTH REV				1.D FE	3,638,849	99.2680	3,653,062	3,680,000	3,639,154	0	305	0	0	2.774	2.840	MN	17,014	18,432	09/30/2021	05/01/2051
49127K-CE-8	KENTUCKY ECONOMIC DEV FIN AUTH			2	1.F FE	171,224	108.5570	184,547	170,000	170,964	0	(79)	0	0	3.921	3.810	JD	555	6,666	01/23/2018	12/01/2028
49127K-CF-5	KENTUCKY ECONOMIC DEV FIN AUTH			2	1.F FE	171,217	109.0400	185,369	170,000	170,970	0	(76)	0	0	4.021	3.910	JD	570	6,836	01/23/2018	12/01/2029
49127K-CH-1	KENTUCKY ECONOMIC DEV FIN AUTH			2	1.F FE	171,346	109.7800	186,627	170,000	171,069	0	(85)	0	0	4.171	4.050	JD	591	7,091	01/23/2018	12/01/2031
49127K-CJ-7	KENTUCKY ECONOMIC DEV FIN AUTH			2	1.F FE	171,207	109.8660	186,773	170,000	170,982	0	(71)	0	0	4.191	4.080	JD	594	7,125	01/23/2018	12/01/2032
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUC			2	1.F FE	910,872	100.6390	905,751	900,000	910,621	0	(251)	0	0	3.221	3.070	JJ	6,764	0	09/21/2021	07/01/2053
495290-EE-4	KING CNTY WASH SWR REV			2	1.B FE	2,400,000	99.0420	2,377,008	2,400,000	2,400,000	0	0	0	0	2.841	2.840	JJ	26,705	0	07/28/2021	07/01/2047
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS				1.C FE	407,925	150.4240	451,275	300,000	387,698	0	(3,786)	0	0	6.667	4.100	JJ	10,001	20,001	02/09/2016	07/01/2039
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD				1.G FE	2,160,312	126.0660	2,092,696	1,660,000	1,960,007	0	(40,686)	0	0	6.650	3.460	JJ	55,195	110,390	10/27/2016	07/01/2032
57582P-WH-9	MASSACHUSETTS ST				1.B FE	453,772	118.8380	475,353	400,000	434,976	0	(3,453)	0	0	4.500	3.290	FA	7,500	18,000	02/04/2016	08/01/2031
57582R-JN-7	MASSACHUSETTS ST				1.B FE	2,833,363	109.5770	3,144,869	2,870,000	2,838,592	0	1,241	0	0	3.277	3.340	JD	7,837	94,050	08/07/2017	06/01/2046
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DED				1.C FE	1,570,378	119.0150	1,571,001	1,320,000	1,452,115	0	(21,663)	0	0	5.468	3.440	JD	3,208	72,178	01/21/2016	06/15/2027
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON			2	1.G FE	2,331,109	109.3410	2,432,849	2,225,000	2,274,796	0	(10,706)	0	0	4.053	3.470	JJ	45,090	90,179	04/13/2016	07/01/2026
592041-XT-9	MET GOVT NASHVILLE & DAVIDSON				1.B FE	480,000	107.4300	515,665	480,000	480,000	0	0	0	0	2.940	2.940	AO	3,528	14,112	10/27/2016	10/01/2030
592041-XU-6	MET GOVT NASHVILLE & DAVIDSON				1.B FE	280,000	108.0470	302,534	280,000	280,000	0	0	0	0	2.990	2.990	AO	2,093	8,372	10/27/2016	10/01/2031
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDIC				1.C FE	925,185	160.1130	944,667	590,000	866,496	0	(11,453)	0	0	7.336	3.600	MN	5,531	43,282	06/08/2016	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV F				1.G FE	1,682,010	139.3760	1,839,766	1,320,000	1,668,859	0	(12,474)	0	0	6.648	4.480	MN	11,213	87,754	12/09/2020	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV F				1.G FE	3,428,990	127.0480	3,354,092	2,640,000	3,143,422	0	(52,782)	0	0	6.548	3.730	MN	22,089	172,867	01/22/2016	11/15/2031
59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y REV F				1.G FE	1,566,971	125.9060	1,422,746	1,130,000	1,395,630	0	(33,747)	0	0	6.734	2.950	MN	9,723	76,094	07/26/2016	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592643-CF-5	METROPOLITAN WASH D C ARPTS AU				1.F FE	637,072	180.0350	774,151	430,000	620,192	0	(3,988)	0	0	7.462	4.450	AO	8,022	32,087	05/17/2017	10/01/2046
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION R			2	1.F FE	992,737	107.0450	1,038,337	970,000	985,012	0	(1,962)	0	0	3.982	3.680	AO	9,656	38,625	08/29/2017	10/01/2041
59333P-W2-0	MIAMI-DADE CNTY FLA AVIATION R			2	1.F FE	2,333,068	105.5630	2,486,014	2,355,000	2,328,797	0	(864)	0	0	3.856	3.820	AO	22,702	90,809	12/07/2016	10/01/2041
59333P-W4-6	MIAMI-DADE CNTY FLA AVIATION R			2	1.F FE	522,090	105.8040	550,183	520,000	521,079	0	(205)	0	0	3.556	3.500	AO	4,623	18,491	09/14/2016	10/01/2033
59335K-DB-0	MIAMI-DADE CNTY FLA SEAPORT RE			2	1.F FE	783,042	96.9880	756,506	780,000	782,968	0	(74)	0	0	2.842	2.790	AO	6,527	0	08/24/2021	10/01/2039
594612-BG-7	MICHIGAN ST			2	1.C FE	3,343,968	103.5120	3,519,431	3,400,000	3,364,446	0	3,572	0	0	3.500	3.640	MN	15,206	119,000	09/23/2015	05/15/2030
594712-PP-0	MICHIGAN ST UNIV REVS FORMERLY MIC			2	1.C FE	2,180,479	127.7570	2,293,240	1,795,000	2,048,057	0	(24,839)	0	0	6.173	4.110	FA	41,860	110,805	04/20/2016	02/15/2050
605580-5X-3	MISSISSIPPI ST				1.C FE	751,304	126.4800	784,177	620,000	711,116	0	(8,477)	0	0	5.245	3.320	MN	5,420	32,519	11/29/2016	11/01/2034
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS				1.B FE	2,317,560	115.6830	2,776,404	2,400,000	2,334,066	0	3,519	0	0	3.471	3.720	JJ	38,412	83,304	12/15/2016	01/15/2036
61204K-PP-0	MONTANA FAC FIN AUTH REV			2	1.D FE	3,777,065	101.5370	3,782,253	3,725,000	3,776,865	0	(199)	0	0	2.996	2.920	FA	13,950	0	11/05/2021	08/15/2051
645790-NE-2	NEW JERSEY HEALTH CARE FACS FI				1.G FE	1,625,000	103.5790	1,683,171	1,625,000	1,625,000	0	0	0	0	3.511	3.510	JJ	28,527	29,795	12/16/2020	07/01/2050
646066-2K-5	NEW JERSEY ST EDL FACS AUTH RE			2	1.G FE	650,000	107.3000	697,450	650,000	650,000	0	0	0	0	3.636	3.630	MS	7,878	23,634	11/16/2017	09/01/2029
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUTH RE			2	1.G FE	654,433	106.5170	692,361	650,000	653,196	0	(262)	0	0	3.836	3.730	MS	8,311	24,934	11/21/2017	09/01/2036
646066-ZA-1	NEW JERSEY ST EDL FACS AUTH RE				1.F FE	1,168,874	107.9490	1,263,005	1,170,000	1,169,277	0	84	0	0	3.219	3.220	JJ	18,831	37,662	10/11/2016	07/01/2029
646066-ZB-9	NEW JERSEY ST EDL FACS AUTH RE				1.F FE	1,318,664	108.9100	1,437,621	1,320,000	1,319,097	0	90	0	0	3.319	3.320	JJ	21,905	43,811	10/11/2016	07/01/2030
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	7,070,345	110.8670	7,206,383	6,500,000	7,046,163	0	(24,182)	0	0	4.081	3.390	JD	11,790	265,265	02/08/2021	06/15/2039
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	958,885	116.9820	994,352	850,000	915,804	0	(11,614)	0	0	5.754	3.980	JD	2,174	48,909	02/02/2018	12/15/2028
646139-W3-5	NJ ST TPK AUTH				1.F FE	5,369,061	160.9720	5,497,221	3,415,000	5,031,476	0	(68,795)	0	0	7.414	3.590	JJ	126,594	253,188	01/09/2017	01/01/2040
64966H-TX-8	NEW YORK N Y				1.C FE	1,144,210	132.1070	1,182,365	895,000	1,078,395	0	(14,212)	0	0	5.985	3.570	JD	4,464	53,566	04/06/2017	12/01/2036
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN				1.A FE	3,265,847	129.8720	3,285,764	2,530,000	3,080,707	0	(36,226)	0	0	5.572	3.340	MN	23,495	140,972	01/09/2017	11/01/2038
64972C-3W-1	NEW YORK N Y CITY HSG DEV CORP				1.C FE	2,500,000	113.8740	2,846,874	2,500,000	2,500,000	0	0	0	0	4.103	4.100	MN	17,096	102,575	06/13/2018	11/01/2038
64972E-WQ-8	NEW YORK N Y CITY HSG DEV CORP			2	1.C FE	1,821,996	101.9840	1,835,716	1,800,000	1,820,352	0	(1,644)	0	0	3.183	3.010	MN	9,549	28,965	04/28/2021	11/01/2051
649907-P3-0	NEW YORK ST DORM AUTH REVS NON			2	2.C FE	443,960	108.0920	475,607	440,000	442,248	0	(439)	0	0	5.750	5.520	JJ	12,650	25,300	01/05/2016	01/01/2029
650116-BB-1	NEW YORK TRANSN DEV CORP SPL F				2.C FE	203,922	100.0230	200,046	200,000	201,909	0	(390)	0	0	3.323	3.090	JJ	3,323	6,646	06/15/2016	07/01/2026
650116-BC-9	NEW YORK TRANSN DEV CORP SPL F				2.C FE	1,056,668	99.9970	1,059,968	1,060,000	1,058,751	0	382	0	0	3.423	3.440	JJ	18,142	36,284	05/25/2016	07/01/2027
66285W-E5-1	NORTH TEX TWY AUTH REV			2	1.E FE	1,046,976	102.2940	1,074,089	1,050,000	1,047,020	0	44	0	0	3.011	3.020	JJ	15,808	3,162	05/27/2021	01/01/2043
66285W-FT-8	NORTH TEX TWY AUTH REV				2.A FE	1,872,425	130.0860	1,795,193	1,380,000	1,653,134	0	(46,322)	0	0	8.410	4.080	FA	48,357	116,058	10/27/2016	02/01/2030
677521-CX-2	OHIO STATE				1.B FE	1,522,136	129.5380	1,671,041	1,290,000	1,438,872	0	(14,202)	0	0	5.462	3.880	MS	23,487	70,460	06/24/2015	09/01/2030
677632-G8-8	OHIO ST UNIV GEN RCPTS				1.C FE	1,907,208	120.4170	2,167,519	1,800,000	1,895,147	0	(2,369)	0	0	3.798	3.470	JD	5,697	68,364	06/22/2016	12/01/2046
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	1,235,000	99.5680	1,229,665	1,235,000	1,235,000	0	0	0	0	2.900	2.900	JJ	4,278	0	11/12/2021	07/01/2042
68189T-BA-3	OMAHA NEB SPL OBLIG				1.D FE	1,375,224	107.7760	1,282,540	1,190,000	1,268,534	0	(14,675)	0	0	6.400	2.600	FA	31,733	76,160	08/19/2015	02/01/2026
683042-AJ-4	ONTARIO CALIF INTL ARPT AUTH R				1.G FE	880,000	105.0390	924,348	880,000	880,000	0	0	0	0	2.898	2.890	MN	3,259	25,502	10/19/2016	05/15/2025
685869-EJ-4	OREGON HEALTH SCIENCES UNIV RE			2	1.D FE	625,019	132.7480	730,118	550,000	616,196	0	(1,718)	0	0	5.000	4.170	JJ	13,750	27,500	07/25/2016	07/01/2045
68587F-BL-7	OREGON ED DISTS FULL FAITH & C			2	1.C FE	1,180,000	100.0780	1,180,920	1,180,000	1,180,000	0	0	0	0	2.895	2.890	JD	95	12,431	07/23/2021	06/30/2040
68608K-A2-4	OREGON ST				1.B FE	1,545,957	123.6050	1,637,768	1,325,000	1,455,903	0	(15,293)	0	0	5.332	3.730	FA	29,437	70,649	06/23/2015	08/01/2030
696624-AX-3	PALM DESERT CALIF REDEV AGY SU				1.C FE	315,328	105.5370	337,719	320,000	318,184	0	621	0	0	3.125	3.340	AO	2,500	10,000	01/19/2017	10/01/2024
698848-AA-6	PANHANDLE TEX ECONOMIC DEV COR			2	1.E FE	1,659,206	108.9040	1,846,446	1,695,467	1,660,637	0	244	0	0	3.985	4.160	JJ	31,155	67,564	12/01/2016	07/15/2048
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING				1.E FE	3,047,385	100.4400	3,013,224	3,000,000	3,046,313	0	(1,072)	0	0	3.143	3.020	JD	4,191	59,455	04/27/2021	06/15/2042
70917R-B5-3	PENNSYLVANIA ST HIGHER EDL FAC				1.E FE	1,338,477	123.1390	1,292,969	1,050,000	1,220,305	0	(23,656)	0	0	6.141	3.260	AO	16,120	64,481	08/15/2016	04/01/2030
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV				1.E FE	1,132,047	148.1350	1,333,224	900,000	1,111,252	0	(3,913)	0	0	5.561	4.090	JD	4,171	50,049	03/10/2016	12/01/2049
718814-ZZ-2	PHOENIX AZ SERIES A				1.B FE	639,754	118.3040	644,757	545,000	599,540	0	(6,746)	0	0	5.269	3.590	JJ	14,358	28,716	05/28/2015	07/01/2034
73358W-AJ-3	PORT AUTH N Y & N J				1.E FE	1,301,138	129.7380	1,323,328	1,020,000	1,204,485	0	(20,070)	0	0	6.040	3.390	JD	5,134	61,608	01/27/2017	12/01/2029
73474T-AD-2	PORT MORROW ORE TRANSMISSION F				1.C FE	165,821	109.7240	175,560	160,000	163,350	0	(533)	0	0	3.521	3.110	MS	1,878	5,634	01/23/2017	09/01/2027
735389-ZE-1	PORT SEATTLE WASH REV			2	1.E FE	970,000	108.9640	1,056,951	970,000	970,000	0	0	0	0	3.755	3.750	MN	6,071	36,424	07/26/2017	05/01/2036
768874-SG-5	RIVERSIDE CALIF ELEC REV				1.D FE	1,222,408	162.5590	1,430,521	880,000	1,164,724	0	(10,610)	0	0	7.605	4.740	AO	16,731	66,924	11/24/2015	10/01/2040
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY			2	1.C FE	531,322	108.6270	597,449	550,000	536,586	0	1,465	0	0	3.625	3.950	AO	4,984	19,938	12/13/2017	10/01/2032
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU			2	1.D FE	775,000	100.6680	780,177	775,000	775,000	0	0	0	0	3.265	3.260	MN	5,061	0	09/29/2021	11/01/2045
791078-BC-1	ST LAWRENCE CNTY N Y INDL DEV				1.F FE	1,858,795	120.5130	2,169,241	1,800,000	1,855,131	0	(710)	0	0	4.429	4.250	JJ	39,861	79,722	05/17/2016	07/01/2056
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV				1.D FE	4,800,652	143.1570	5,361,230	3,745,000	4,604,048	0	(30,617)	0	0	5.808	3.990	FA	90,629	217,510	10/29/2014	02/01/2041
79642B-2F-9	SAN ANTONIO TX WTR REVENUE				1.C FE	280,000	109.4680	306,511	280,000	280,000	0	0	0	0	3.206	3.200	MN	1,147	8,977	02/03/2016	05/15/2030
796714-DH-3	SAN BERNARDINO CALIF CITY UNI				1.F FE	575,559	123.5420	555,939	450,000	513,705	0	(15,997)	0	0	8.253	3.970	FA	15,474	37,139	11/21/2017	02/01/2026
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC				1.C FE	157,440	104.8770	167,804	160,000	159,027	0	344	0	0	3.000	3.240	MS	1,600	4,800	01/20/2017	09/01/2024
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT			2	2.A FE	4,827,724	110.1560	4,846,896	4,400,000	4,544,722	0	(53,462)	0	0	5.594	4.150	JJ	123,068	246,136	01/20/2016	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST			2	1.B FE	891,171	100.3900	903,510	900,000	891,311	0	140	0	0	2.967	3.020	JD	2,225	13,352	06/02/2021	06/01/2050
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST			2	1.B FE	919,973	110.2190	980,955	890,000	904,044	0	(3,147)	0	0	4.354	3.900	JD	3,229	38,751	06/20/2016	06/01/2046
812728-QQ-9	SEATTLE WASH WTR SYS REV				1.B FE	860,594	123.6740	871,906	705,000	790,372	0	(11,369)	0	0	5.520	3.440	FA	16,215	38,916	03/05/2015	08/01/2028
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	450,146	119.9030	467,625	390,000	427,056	0	(5,125)	0	0	5.740	3.960	JJ	11,193	22,386	02/02/2017	01/01/2030
837151-FV-6	SOUTH CAROLINA ST PUB SVCS AUT				1.F FE	519,533	115.5310	554,552	480,000	506,991	0	(2,697)	0	0	4.551	3.720	JD	1,820	21,845	12/08/2016	12/01/2030
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT				1.F FE	1,234,696	129.4360	1,540,297	1,190,000	1,232,539	0	(502)	0	0	4.770	4.510	JD	4,730	56,763	01/11/2017	12/01/2045
83755V-S2-1	SOUTH DAKOTA ST HEALTH & EDL F				1.E FE	2,409,700	100.8690	2,330,074	2,310,000	2,409,538	0	(162)	0	0	3.169	2.940	MN	6,100	0	12/02/2021	11/01/2052
838530-NL-3	SOUTH JERSEY PORT CORP N J REV				3.A FE	978,924	133.2110	1,092,335	820,000	954,785	0	(6,023)	0	0	7.365	5.580	JJ	30,196	60,393	10/10/2017	01/01/2040
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST				1.E FE	2,297,412	114.6540	2,659,977	2,320,000	2,303,400	0	1,307	0	0	4.172	4.230	AO	24,198	96,790	03/02/2017	10/01/2047
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR S			2	1.B FE	1,100,000	110.1700	1,211,879	1,100,000	1,100,000	0	0	0	0	3.607	3.600	AO	9,919	39,677	01/13/2016	10/01/2031
882722-KF-7	TEXAS ST				1.A FE	1,032,928	140.7060	1,125,648	800,000	993,125	0	(8,603)	0	0	5.517	3.520	AO	11,034	44,136	01/10/2017	04/01/2039
882723-B8-1	TEXAS ST			2	1.A FE	1,648,864	109.9870	1,759,802	1,600,000	1,622,608	0	(5,559)	0	0	3.838	3.430	AO	15,352	61,408	12/02/2016	10/01/2032
899647-RM-5	TULSA OKLA ARPTS IMPT TR GENL				2.A FE	371,205	107.7890	393,430	365,000	368,686	0	(612)	0	0	3.500	3.290	JD	1,065	12,775	08/29/2017	06/01/2027
899647-RN-3	TULSA OKLA ARPTS IMPT TR GENL			2	2.A FE	322,552	107.9130	345,322	320,000	321,519	0	(251)	0	0	3.600	3.500	JD	960	11,520	08/29/2017	06/01/2028
899647-RP-8	TULSA OKLA ARPTS IMPT TR GENL			2	2.A FE	286,821	107.5290	306,458	285,000	286,086	0	(179)	0	0	3.700	3.620	JD	879	10,545	08/18/2017	06/01/2029
899647-RQ-6	TULSA OKLA ARPTS IMPT TR GENL			2	2.A FE	253,596	107.6860	269,215	250,000	252,146	0	(353)	0	0	3.750	3.570	JD	781	9,375	08/29/2017	06/01/2030
899647-RR-4	TULSA OKLA ARPTS IMPT TR GENL			2	2.A FE	170,000	107.8600	183,362	170,000	170,000	0	0	0	0	3.800	3.800	JD	538	6,460	08/17/2017	06/01/2031
899647-RT-0	TULSA OKLA ARPTS IMPT TR GENL			2	2.A FE	691,737	106.4460	723,833	680,000	687,753	0	(1,021)	0	0	3.977	3.740	JD	2,254	27,044	08/23/2017	06/01/2037
913366-JF-8	UNIV CALIF REGTS MED CTR POOLE				1.D FE	210,000	111.1620	233,441	210,000	210,000	0	0	0	0	3.290	3.290	MN	883	6,909	08/11/2016	05/15/2036
914072-J8-7	UNIVERSITY ARK UNIV REV			2	1.C FE	420,000	106.0350	445,348	420,000	420,000	0	0	0	0	2.716	2.710	MS	3,359	11,407	10/06/2016	09/15/2027
91412G-QK-4	UNIVERSITY CALIF REVS FOR PREV				1.C FE	1,002,547	109.3120	1,049,400	960,000	984,378	0	(3,431)	0	0	3.380	2.940	MN	4,146	32,448	04/27/2016	05/15/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV				1.C FE	5,989,309	133.2990	5,878,528	4,410,000	5,651,303	0	(66,062)	0	0	5.450	3.030	MN	40,057	240,345	07/07/2016	11/01/2040
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE				1.B FE	480,000	113.5960	545,262	480,000	480,000	0	0	0	0	3.477	3.470	MS	4,914	16,690	01/06/2017	09/15/2031
915137-5E-9	UNIVERSITY TEX UNIV REVS				1.A FE	1,560,094	121.7730	1,534,348	1,260,000	1,439,964	0	(23,007)	0	0	5.094	2.800	FA	24,247	64,184	06/01/2016	08/15/2030
915137-5T-6	UNIVERSITY TEX UNIV REVS				1.A FE	252,615	119.0960	250,102	210,000	236,352	0	(3,256)	0	0	4.644	2.700	FA	3,684	9,752	09/09/2016	08/15/2030
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN				1.B FE	4,345,089	122.7610	4,358,027	3,550,000	4,092,047	0	(52,847)	0	0	5.350	3.280	MN	24,268	189,925	11/22/2016	05/15/2035
928077-JZ-0	VIRGINIA PORT AUTH PORT FAC RE			2	1.G FE	472,512	107.1520	514,330	480,000	475,137	0	554	0	0	3.494	3.640	JJ	8,386	16,771	11/15/2016	07/01/2029
928077-KA-3	VIRGINIA PORT AUTH PORT FAC RE			2	1.G FE	634,390	107.5520	693,714	645,000	637,752	0	712	0	0	3.594	3.740	JJ	11,591	23,181	11/15/2016	07/01/2030
928077-KB-1	VIRGINIA PORT AUTH PORT FAC RE			2	1.G FE	343,966	108.0050	378,020	350,000	345,701	0	368	0	0	3.694	3.840	JJ	6,464	12,929	11/15/2016	07/01/2031
934867-DJ-8	WARREN CNTY KY INDL BLDG REVENUE				1.C FE	2,760,620	123.6020	3,312,548	2,680,000	2,745,724	0	(2,865)	0	0	4.397	4.160	JD	9,820	117,840	05/05/2016	12/01/2038
93974C-PM-6	WASHINGTON ST				1.B FE	1,887,886	139.1600	2,143,064	1,540,000	1,794,479	0	(13,827)	0	0	5.481	3.870	FA	35,170	84,407	05/28/2014	08/01/2039
93974C-RE-2	WASHINGTON ST				1.B FE	11,995,573	136.8700	14,994,136	10,955,000	11,779,189	0	(32,091)	0	0	5.140	4.430	FA	234,620	563,087	05/28/2014	08/01/2040
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB F				2.C FE	419,803	130.4110	430,356	330,000	396,325	0	(2,627)	0	0	6.790	4.320	JJ	11,204	22,407	01/26/2016	07/01/2040
93978H-SU-0	WASHINGTON ST HEALTH CARE FACS			2	1.D FE	780,000	108.7860	848,531	780,000	780,000	0	0	0	0	4.200	4.200	FA	12,376	32,760	10/26/2017	08/15/2047
955116-BP-2	W PALM BEACH FL			2	1.D FE	1,343,970	108.3130	1,483,890	1,370,000	1,351,889	0	1,744	0	0	3.998	4.140	AO	13,693	54,773	03/28/2017	10/01/2035
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APP				1.C FE	728,152	108.8710	870,970	800,000	742,380	0	3,011	0	0	3.294	3.920	MN	4,392	26,352	12/05/2016	05/01/2037
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP			2	1.C FE	2,724,958	110.6580	3,009,921	2,720,000	2,724,547	0	(387)	0	0	3.954	3.910	MN	17,925	107,549	01/24/2017	05/01/2036
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						276,243,218	XXX	295,769,931	248,968,467	269,507,278	0	(1,370,068)	0	0	XXX	XXX	XXX	3,015,404	10,596,624	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						276,243,218	XXX	295,769,931	248,968,467	269,507,278	0	(1,370,068)	0	0	XXX	XXX	XXX	3,015,404	10,596,624	XXX	XXX
001306-AB-5	AHS HOSP CORP				1.D FE	393,396	136.6520	450,953	330,000	387,411	0	(1,474)	0	0	5.024	3.880	JJ	8,290	16,579	08/22/2017	07/01/2045
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH BP RE				1.G FE	1,610,383	104.6200	1,684,796	1,610,383	1,610,383	0	0	0	0	3.163	3.160	MS	14,998	50,936	12/02/2016	09/15/2025
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH LE			2	1.F FE	1,620,000	94.4040	1,529,345	1,620,000	1,620,000	0	0	0	0	3.121	3.120	JJ	26,544	0	06/11/2021	07/01/2051
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG				1.E FE	6,908,520	176.3540	8,465,029	4,800,000	6,704,458	0	(31,406)	0	0	6.907	4.410	AO	82,884	331,536	10/10/2014	10/01/2050
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL			2	1.C FE	2,959,864	103.0220	2,951,595	2,865,000	2,954,126	0	(5,738)	0	0	3.552	3.060	AO	25,441	50,882	07/22/2021	04/01/2054
072024-YD-8	BAY AREA TOLL AUTH CALIF TOLL			2	1.D FE	2,379,000	100.3060	2,386,280	2,379,000	2,379,000	0	0	0	0	3.276	3.270	AO	2,165	0	12/09/2021	04/01/2050
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS			2	1.D FE	705,000	104.5100	736,799	705,000	705,000	0	0	0	0	3.095	3.090	MN	2,788	21,819	04/15/2015	11/15/2025
084154-G8-0	BERKELEY CALIF UNI SCH DIST			2	1.B FE	2,170,000	99.1710	2,152,011	2,170,000	2,170,000	0	0	0	0	2.798	2.790	FA	14,505	0	09/22/2021	08/01/2045
12082T-AL-6	BURBANK CALIF WTR & PWR ELEC REV				1.D FE	1,072,236	141.1060	1,241,739	880,000	1,033,751	0	(7,076)	0	0	6.323	4.610	JD	4,637	55,642	12/03/2015	06/01/2040
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2.C FE	502,709	103.1310	495,034	480,000	481,937	0	(3,426)	0	0	5.000	4.170	JJ	12,000	24,000	09/04/2014	11/21/2045
130685-WB-2	CALIFORNIA ST PUB WKS BRD				1.D FE	424,624	157.1490	455,734	290,000	388,976	0	(6,691)	0	0	8.361	4.400	AO	6,062	24,247	01/26/2016	10/01/2034
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE				1.C FE	476,428	144.3610	519,702	360,000	445,103	0	(2,927)	0	0	7.550	4.570	MN	3,473	27,180	10/20/2015	05/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15504R-ET-2	CENTRAL PUGET SOUND REGL AUTH				1.B FE	6,147,732	137.1910	6,530,309	4,760,000	5,869,196	0	(49,115)	0	0	5.491	3.560	MN	43,562	261,372	10/17/2016	11/01/2039
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH			2	1.G FE	585,000	100.2680	586,568	585,000	585,000	0	0	0	0	3.267	3.260	JJ	3,451	0	10/07/2021	01/01/2045
167560-WW-7	CHICAGO ILL MET WTR RECLAMATIO			2	1.C FE	1,275,000	100.9750	1,287,431	1,275,000	1,275,000	0	0	0	0	3.060	3.060	JD	2,601	0	11/17/2021	12/01/2041
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV				1.F FE	6,670,274	150.5490	7,587,670	5,040,000	6,371,842	0	(48,375)	0	0	6.395	4.270	JJ	161,154	322,307	10/07/2016	01/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV				1.E FE	7,501,362	156.9760	8,076,415	5,145,000	7,161,976	0	(58,859)	0	0	6.820	4.010	JJ	175,445	350,889	09/22/2016	07/01/2045
190760-HN-1	COBB-MARIETTA GA COLISEUM & EX				1.A FE	3,981,880	108.6920	4,347,691	4,000,000	3,991,589	0	1,702	0	0	3.350	3.400	JJ	67,000	134,000	08/25/2015	07/01/2026
19633S-AB-9	COLORADO BRDG ENTERPRISE REV				1.C FE	1,597,847	141.9230	1,724,369	1,215,000	1,498,501	0	(15,708)	0	0	6.078	3.810	JD	6,154	73,848	12/12/2014	12/01/2040
20369E-AA-0	COMMUNITY HEALTH NETWORK				1.F FE	2,860,000	108.0910	3,091,410	2,860,000	2,860,000	0	0	0	0	4.237	4.230	MN	20,196	121,178	06/04/2015	05/01/2025
212204-FA-4	CONTRA COSTA CALIF CMNTY COLLEGE D				1.B FE	2,681,448	137.0500	3,015,107	2,200,000	2,533,985	0	(25,746)	0	0	6.504	4.540	FA	59,620	143,088	07/16/2015	08/01/2034
23223P-CX-3	CUYAHOGA CNTY OHIO				1.C FE	2,635,226	132.0270	2,904,610	2,200,000	2,497,990	0	(23,822)	0	0	6.034	4.280	JD	11,062	132,748	07/16/2015	12/01/2034
235036-8N-3	DALLAS FORT WORTH TEX INTL ARP			2	1.E FE	977,054	100.5290	990,211	985,000	977,083	0	29	0	0	2.843	2.890	MN	3,967	0	11/23/2021	11/01/2046
235241-LW-4	DALLAS TX AREA RAPID TRAN				1.B FE	4,018,425	140.0260	4,774,913	3,410,000	3,945,475	0	(11,599)	0	0	5.022	3.990	JD	14,271	171,250	12/02/2016	12/01/2048
235308-UL-5	DALLAS TEX INDPT SCH DIST			2	1.B FE	2,375,868	108.0920	2,378,035	2,200,000	2,251,213	0	(22,726)	0	0	5.049	3.890	FA	41,963	111,078	12/15/2015	08/15/2033
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE				2.A FE	4,150,509	141.1100	4,508,465	3,195,000	3,948,590	0	(39,136)	0	0	7.088	4.650	JJ	113,231	226,462	06/08/2017	01/01/2042
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN				1.D FE	6,306,100	145.9750	6,860,866	4,700,000	5,891,060	0	(75,622)	0	0	7.017	4.220	JD	14,658	329,799	01/26/2017	12/15/2037
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX				1.B FE	2,714,700	125.7430	2,753,772	2,190,000	2,538,958	0	(33,347)	0	0	5.591	3.440	JD	10,204	122,443	04/19/2017	12/01/2034
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR S				1.B FE	5,525,948	143.1100	5,931,910	4,145,000	5,234,025	0	(45,081)	0	0	5.874	3.730	JD	20,290	243,477	10/16/2014	06/01/2040
359900-7H-4	FULTON CNTY GA DEV AUTH REV				1.F FE	745,000	100.4300	748,206	745,000	745,000	0	0	0	0	3.472	3.470	MS	7,616	25,866	12/09/2015	03/15/2022
359900-7J-0	FULTON CNTY GA DEV AUTH REV				1.F FE	560,000	102.2130	572,396	560,000	560,000	0	0	0	0	3.579	3.570	MS	5,901	20,042	12/09/2015	03/15/2023
365298-M6-2	GARDEN GROVE CALIF UNI SCH DIST				1.D FE	2,670,602	148.1180	3,258,606	2,200,000	2,593,097	0	(14,089)	0	0	6.130	4.580	FA	56,192	134,860	11/10/2015	08/01/2040
372546-AT-8	GEORGE WASHINGTON UNIVERSITY				1.E FE	1,440,000	126.8780	1,827,056	1,440,000	1,440,000	0	0	0	0	4.300	4.300	MS	18,232	61,920	07/29/2014	09/15/2044
386166-HD-7	GRAND PRAIRIE TEX SALES TAX RE			2	1.E FE	2,200,000	109.9420	2,418,729	2,200,000	2,200,000	0	0	0	0	5.032	5.030	JJ	55,352	110,704	11/04/2015	01/01/2040
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST				1.C FE	340,000	127.7930	434,497	340,000	340,000	0	0	0	0	4.584	4.580	JJ	7,793	15,586	10/07/2015	01/01/2040
432275-AM-7	HILLSBOROUGH CNTY FLA AVIATION			2	1.G FE	4,400,000	106.3260	4,678,367	4,400,000	4,400,000	0	0	0	0	4.601	4.600	AO	50,611	202,444	08/19/2015	10/01/2029
438701-WX-8	HONOLULU HAWAII CITY & CNTY WA			2	1.C FE	825,000	108.0040	891,037	825,000	825,000	0	0	0	0	3.518	3.510	JJ	14,512	29,024	07/23/2015	07/01/2026
438701-WZ-3	HONOLULU HAWAII CITY & CNTY WA			2	1.C FE	880,000	109.1980	960,947	880,000	880,000	0	0	0	0	3.868	3.860	JJ	17,019	34,038	07/23/2015	07/01/2028
438701-XA-7	HONOLULU HAWAII CITY & CNTY WA			2	1.C FE	715,000	109.7100	784,428	715,000	715,000	0	0	0	0	4.018	4.010	JJ	14,364	28,729	07/23/2015	07/01/2029
452227-TD-3	ILLINOIS ST SALES TAX REVENUE			2	2.A FE	400,000	97.0160	388,064	400,000	400,000	0	0	0	0	3.259	3.250	JD	3,331	0	09/16/2021	06/15/2041
455057-SV-2	INDIANA ST FIN AUTH REV				1.B FE	3,548,557	150.5130	3,883,246	2,580,000	3,336,353	0	(34,362)	0	0	6.596	3.990	FA	70,907	170,177	03/10/2016	02/01/2039
45506D-VC-6	INDIANA ST FIN AUTH REV				1.B FE	1,460,000	118.0330	1,723,290	1,460,000	1,460,000	0	0	0	0	4.459	4.450	JJ	30,019	65,101	07/02/2015	07/15/2030
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT BD B				1.C FE	3,080,136	141.4210	3,394,111	2,400,000	2,912,754	0	(26,534)	0	0	6.004	3.960	JJ	66,444	144,096	12/10/2014	01/15/2040
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT BD B				1.D FE	2,687,378	140.6740	2,982,305	2,120,000	2,569,463	0	(23,699)	0	0	6.116	4.050	JJ	59,787	129,659	01/30/2017	01/15/2040
45656R-CX-8	INDUSTRY CALIF SALES TAX REV			2	1.E FE	1,012,685	112.4480	1,163,839	1,035,000	1,018,210	0	1,094	0	0	5.125	5.250	JJ	26,522	53,044	11/20/2015	01/01/2051
463632-4P-1	IRVINE RANCH CALIF WTR DIST				1.A FE	4,420,214	150.5800	5,059,502	3,360,000	4,168,739	0	(39,491)	0	0	6.622	4.310	MN	37,083	222,499	10/21/2014	05/01/2040
46613C-WG-6	JEA FLA ELEC SYS REV				1.F FE	797,962	129.1080	832,752	645,000	745,393	0	(9,434)	0	0	6.406	4.190	AO	10,330	41,319	10/16/2015	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STA				1.D FE	2,827,896	121.0490	3,177,552	2,625,000	2,764,373	0	(9,828)	0	0	4.532	3.890	JJ	59,483	118,965	10/21/2014	01/01/2035
491397-BE-4	KENTUCKY PUB TRANSN INFRASTRUC			2	1.F FE	2,225,817	100.3400	2,227,548	2,220,000	2,225,677	0	(140)	0	0	3.121	3.080	JJ	16,167	0	09/21/2021	07/01/2049
494791-TB-2	KING CNTY WASH PUB HOSP DIST N			2	1.D FE	505,000	101.2820	511,474	505,000	505,000	0	0	0	0	3.114	3.110	JD	2,796	0	10/14/2021	12/01/2044
534366-AX-7	LINCOLN NEB WEST HAYMARKET JT PUB				1.B FE	932,795	144.3140	1,089,571	755,000	902,078	0	(5,578)	0	0	6.000	4.330	JD	2,013	45,300	11/23/2015	12/15/2039
542690-W9-9	LONG ISLAND PWR AUTH N Y ELECSYS R				1.F FE	712,031	139.6250	872,659	625,000	699,558	0	(2,277)	0	0	5.850	4.880	MN	6,094	36,563	10/19/2015	05/01/2041
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DI				1.B FE	3,066,863	158.7060	3,570,905	2,250,000	2,929,834	0	(21,154)	0	0	6.600	4.270	FA	61,875	148,500	09/12/2014	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DI				1.B FE	2,648,288	171.8830	3,222,818	1,875,000	2,553,977	0	(14,043)	0	0	6.750	4.340	FA	52,734	126,563	06/09/2014	08/01/2049
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT				1.D FE	6,159,984	133.1710	6,392,208	4,800,000	5,696,938	0	(65,199)	0	0	6.582	4.140	MN	40,370	315,936	11/18/2014	05/15/2039
544445-VV-8	LOS ANGELES CALIF DEPT ARPTS R			2	1.D FE	885,000	96.3380	852,591	885,000	885,000	0	0	0	0	2.811	2.810	MN	5,874	0	09/22/2021	05/15/2051
544495-VY-7	LOS ANGELES CALIF WTR PWR REV				1.D FE	5,911,913	162.2490	6,960,492	4,290,000	5,679,202	0	(35,225)	0	0	6.574	4.270	JJ	141,012	282,025	09/12/2014	07/01/2045
544587-C5-5	LOS ANGELES CALIF MUN IMPT COR				1.D FE	440,000	102.5420	451,185	440,000	440,000	0	0	0	0	3.592	3.590	MN	2,634	15,805	11/04/2015	11/01/2022
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1.E FE	3,984,783	121.0510	3,994,683	3,300,000	3,648,413	0	(57,899)	0	0	5.981	3.770	JJ	98,687	197,373	07/28/2015	05/01/2027
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST				1.E FE	2,179,379	120.6350	2,201,605	1,825,000	2,026,089	0	(27,649)	0	0	5.755	3.740	JJ	52,514	105,029	11/19/2015	07/01/2029
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN				1.B FE	4,283,207	131.8340	4,541,681	3,445,000	4,031,842	0	(39,728)	0	0	5.735	3.840	JD	16,464	197,571	12/19/2014	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN				1.C FE	5,379,751	165.0760	6,322,413	3,830,000	5,100,308	0	(51,553)	0	0	7.618	4.610	FA	121,571	291,769	01/21/2016	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FIN				1.C FE	879,995	137.6860	936,266	680,000	805,414	0	(13,603)	0	0	7.488	4.520	FA	21,216	50,918	11/03/2015	08/01/2033
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FAC				1.C FE	3,564,261	119.8100	3,480,490	2,905,000	3,221,326	0	(55,310)	0	0	5.788	3.420	JJ	84,071	168,141	02/20/2015	07/01/2029
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FAC				1.C FE	758,202	140.1870	841,123	600,000	721,528	0	(5,596)	0	0	5.754	3.940	JJ	17,262	34,524	08/25/2014	07/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS				1.C FE	6,451,951	124.0440	6,524,736	5,260,000	5,974,945	0	(84,860)	0	0	5.769	3.580	JJ	151,725	303,449	12/12/2016	07/01/2031
584002-QB-8	MECKLENBURG CNTY N C			2	1.A FE	4,580,400	100.2120	4,409,371	4,400,000	4,400,000	0	(23,747)	0	0	4.349	3.610	AO	47,839	191,356	06/17/2015	10/01/2030
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY FAC				1.C FE	877,004	137.2550	1,050,003	765,000	858,287	0	(3,408)	0	0	5.800	4.690	MN	5,670	44,370	11/23/2015	05/15/2040
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST CO				1.B FE	2,493,612	119.9650	2,429,309	2,025,000	2,256,889	0	(38,723)	0	0	5.775	3.380	AO	29,236	116,944	06/11/2015	04/01/2029
592098-G5-0	MET GOVT NASHVILLE & DAVIDSON				1.C FE	7,125,360	142.6050	7,529,546	5,280,000	6,628,128	0	(79,984)	0	0	6.568	3.940	JJ	173,395	346,790	01/15/2015	07/01/2037
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON				1.C FE	597,771	129.2310	659,083	510,000	568,526	0	(5,161)	0	0	5.707	4.130	JJ	14,553	29,106	09/03/2015	07/01/2034
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON				1.D FE	4,010,001	145.0230	4,524,747	3,120,000	3,798,646	0	(33,596)	0	0	6.731	4.560	JJ	105,004	210,007	10/20/2015	07/01/2043
59259Y-BF-5	METRO TRANSIT AUTHORITY NY REV				1.G FE	1,627,058	129.4010	1,727,507	1,335,000	1,552,358	0	(11,554)	0	0	5.871	4.230	MN	10,015	78,378	09/15/2014	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV F				1.G FE	1,643,485	139.7350	1,711,760	1,225,000	1,548,153	0	(14,776)	0	0	6.687	4.250	MN	10,467	81,916	09/15/2014	11/15/2040
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D				2.A FE	8,192,296	176.1800	9,971,820	5,660,000	7,952,233	0	(46,685)	0	0	7.462	4.640	AO	105,587	422,349	08/23/2016	10/01/2046
592643-CC-2	METROPOLITAN WASH D C ARPTS AU			2	2.A FE	2,477,640	101.1680	2,428,052	2,400,000	2,403,865	0	(12,421)	0	0	5.000	4.340	AO	30,000	120,000	06/25/2014	10/01/2053
593237-EU-0	MIAMI BEACH FLA REDEV AGY TAX				1.F FE	440,000	102.4100	450,607	440,000	440,000	0	0	0	0	3.688	3.680	FA	6,761	16,227	11/19/2015	02/01/2023
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	2,080,000	134.9640	2,807,271	2,080,000	2,080,000	0	0	0	0	5.073	5.070	AO	26,380	105,518	10/01/2015	04/01/2050
59335K-DA-2	MIAMI-DADE CNTY FLA SEAPORT RE			2	1.F FE	600,150	96.6830	580,098	600,000	600,150	0	0	0	0	2.762	2.750	AO	4,880	0	09/22/2021	10/01/2038
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENT			2	1.C FE	1,060,000	100.7170	1,067,600	1,060,000	1,060,000	0	0	0	0	3.058	3.050	AO	8,104	8,824	06/04/2021	10/01/2046
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD O			2	1.D FE	2,131,290	100.6690	2,134,183	2,120,000	2,130,866	0	(423)	0	0	3.225	3.160	MS	32,856	0	06/28/2021	09/01/2047
60636A-MP-5	MISSOURI ST HEALTH & EDL FACS				1.E FE	440,000	131.3530	577,953	440,000	440,000	0	0	0	0	4.756	4.750	AO	5,232	20,926	11/19/2015	10/01/2045
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN				1.B FE	1,281,429	125.7060	1,345,054	1,070,000	1,217,797	0	(14,484)	0	0	5.445	3.530	MN	9,710	58,262	05/02/2017	05/01/2033
625517-NA-1	MULTNOMAH CNTY ORE SCH DIST NO			2	1.C FE	1,005,395	97.7400	1,021,383	1,045,000	1,005,842	0	447	0	0	2.500	2.760	JD	73	11,974	09/23/2021	06/30/2040
63968A-QR-9	NEBRASKA PUB PWR DIST REV				1.E FE	741,497	133.0350	878,037	660,000	726,392	0	(2,632)	0	0	5.423	4.500	JJ	17,896	35,792	08/11/2015	01/01/2043
64578J-AQ-9	NEW JERSEY ECONOMIC DEV AUTH MTR V				2.B FE	4,800,840	112.8630	4,966,014	4,400,000	4,553,351	0	(46,960)	0	0	6.310	4.950	JJ	138,820	277,640	12/01/2015	07/01/2026
64578J-AW-6	NEW JERSEY ECONOMIC DEV AUTH M				3.A FE	130,000	101.2810	131,665	130,000	130,000	0	0	0	0	3.800	3.800	JJ	2,470	4,940	09/08/2017	07/01/2022
646136-XR-7	NEW JERSEY ST TRAN				2.A FE	3,196,778	147.0450	3,646,724	2,480,000	3,074,717	0	(19,248)	0	0	6.561	4.640	JD	7,232	162,713	09/17/2014	12/15/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	8,332,209	156.8920	8,982,068	5,725,000	7,851,517	0	(86,762)	0	0	7.102	3.990	JJ	203,295	406,590	10/13/2016	01/01/2041
649322-AA-2	THE NEW YORK PRESBYTERIAN HOSPITAL				1.C FE	4,898,221	122.2540	6,161,614	5,040,000	4,914,705	0	2,896	0	0	4.024	4.180	FA	84,504	202,810	05/05/2016	08/01/2045
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL			2	1.A FE	4,209,216	104.7420	4,608,692	4,400,000	4,289,205	0	13,448	0	0	3.300	3.700	FA	60,500	145,200	05/29/2015	02/01/2029
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP			2	1.C FE	1,750,000	100.4100	1,757,175	1,750,000	1,750,000	0	0	0	0	2.878	2.870	MN	9,094	0	10/14/2021	11/01/2041
64972F-H2-5	NEW YORK N Y CITY MUN FIN AUTH WTR				1.B FE	3,933,696	146.4600	4,569,581	3,120,000	3,792,284	0	(22,166)	0	0	5.750	4.120	JD	7,973	179,400	10/03/2014	06/15/2041
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCO				1.B FE	3,004,512	134.5820	3,229,973	2,400,000	2,866,148	0	(21,321)	0	0	5.389	3.710	MS	38,082	129,336	10/16/2014	03/15/2040
65000B-HG-6	NEW YORK ST DORM AUTH REVS NON				1.E FE	1,050,000	99.4800	1,044,540	1,050,000	1,050,000	0	0	0	0	2.973	2.970	JJ	2,515	0	11/19/2021	07/01/2048
650014-TJ-2	NEW YORK ST THWY AUTH SECOND GEN HW				1.B FE	5,448,142	123.9690	5,535,216	4,465,000	5,029,293	0	(70,127)	0	0	5.883	3.750	AO	65,669	262,676	06/05/2015	04/01/2030
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR A				1.G FE	2,200,000	108.6990	2,391,400	2,200,000	2,200,000	0	0	0	0	4.058	4.050	JJ	44,638	89,276	07/16/2015	07/01/2025
658203-Z2-3	NORTH CAROLINA MUN PWR AGY NO				1.F FE	1,760,000	100.0000	1,760,000	1,760,000	1,760,000	0	0	0	0	3.340	3.340	JJ	29,392	58,784	07/09/2015	01/01/2022
66285W-FB-7	NORTH TEX TWY AUTH REV				1.E FE	4,632,276	168.9640	5,567,376	3,295,000	4,454,269	0	(27,810)	0	0	6.718	4.270	JJ	110,679	221,358	10/22/2014	01/01/2049
664845-DQ-4	NORTHERN CALIF PWR AGY REV				1.F FE	423,647	148.7820	505,860	340,000	404,113	0	(3,594)	0	0	7.311	5.150	JD	2,071	24,857	10/27/2015	06/01/2040
677632-MV-0	OHIO ST UNIV GEN RCPTS				1.C FE	3,832,719	136.2330	4,495,712	3,300,000	3,731,716	0	(15,767)	0	0	4.910	3.900	JD	13,503	162,030	10/09/2014	06/01/2040
683050-CJ-5	ONTARIO CALIF WTR REV			2	1.C FE	1,595,000	98.4690	1,570,581	1,595,000	1,595,000	0	0	0	0	2.949	2.940	FA	1,960	0	12/03/2021	08/01/2043
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH				1.B FE	4,804,591	149.7730	5,009,938	3,345,000	4,387,262	0	(66,669)	0	0	6.908	3.660	FA	87,294	231,073	01/16/2015	02/15/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEW				1.A FE	621,091	150.3450	729,176	485,000	596,642	0	(4,436)	0	0	6.400	4.380	FA	12,933	31,040	11/12/2015	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX				1.B FE	2,604,375	136.2880	2,773,461	2,035,000	2,455,367	0	(26,911)	0	0	5.834	3.670	MN	15,170	118,722	03/03/2017	11/15/2034
696550-WS-7	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	2,435,265	113.9900	2,416,606	2,120,000	2,246,094	0	(32,401)	0	0	5.400	3.610	FA	47,700	114,480	07/27/2015	08/01/2025
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE				1.C FE	4,072,159	161.3670	4,945,906	3,065,000	3,915,185	0	(29,121)	0	0	7.148	4.760	MS	73,029	219,086	12/17/2015	03/01/2043
702274-BD-2	PASADENA CALIF PUB FING AUTH LEASE				1.C FE	930,367	171.4570	1,208,773	705,000	902,681	0	(5,173)	0	0	7.148	4.980	MS	16,798	50,393	12/08/2015	03/01/2043
70917R-B6-1	PENNSYLVANIA ST HIGHER EDL FACS AU				1.E FE	3,408,194	140.5830	3,887,120	2,765,000	3,257,522	0	(23,287)	0	0	6.291	4.540	AO	43,487	173,946	08/21/2014	04/01/2040
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL				1.A FE	600,000	110.3380	662,030	600,000	600,000	0	0	0	0	3.329	3.320	JD	1,665	19,974	09/11/2014	12/01/2027
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL				1.G FE	2,171,224	107.0000	2,354,011	2,200,000	2,192,384	0	3,581	0	0	3.964	4.090	AO	18,411	87,208	11/19/2015	04/15/2026
717893-U3-3	PHILADELPHIA PA WTR & WASTEWTR			2	1.E FE	2,429,028	100.8350	2,420,040	2,400,000	2,428,169	0	(859)	0	0	2.926	2.780	JJ	35,307	0	09/08/2021	07/01/2045
73358W-CX-0	PORT AUTH N Y & N J				1.E FE	4,407,570	140.0020	4,998,084	3,570,000	4,251,258	0	(27,008)	0	0	5.647	4.040	MN	33,600	201,598	03/22/2017	11/01/2040
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	2,400,000	108.4790	2,603,512	2,400,000	2,400,000	0	0	0	0	4.426	4.420	AO	22,425	106,224	10/08/2014	10/15/2034
73358X-CN-0	PORT AUTH N Y & N J			2	1.E FE	1,509,645	99.1880	1,487,820	1,500,000	1,509,213	0	(432)	0	0	3.175	3.100	JJ	21,960	21,167	06/10/2021	07/15/2060
733911-BW-0	PORT CORPUS CHRISTI AUTH TEX N			2	1.E FE	1,100,000	109.5660	1,205,231	1,100,000	1,100,000	0	0	0	0	4.137	4.130	JD	3,792	45,507	05/08/2015	12/01/2029
734260-4F-6	PORT HOUSTON AUTH TEX HARRIS C			2	1.C FE	440,000	108.2470	476,291	440,000	440,000	0	0	0	0	3.554	3.550	AO	3,909	15,638	07/22/2015	10/01/2026
73474T-AC-4	PORT MORROW ORE TRANSMISSION F				1.C FE	3,303,066	107.1910	3,408,674	3,180,000	3,227,170	0	(12,015)	0	0	3.371	2.940	MS	35,733	107,198	02/12/2015	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73723R-UJ-0	PORTSMOUTH VA			2	1.C FE	1,701,198	105.7450	1,839,979	1,740,000	1,719,821	0	3,227	0	0	3.200	3.430	FA	23,200	55,680	09/15/2015	08/01/2027
743755-AJ-9	PROVIDENCE HEALTH & SERVICES				1.D FE	1,856,349	105.4910	1,793,357	1,700,000	1,737,847	0	(20,752)	0	0	4.379	3.060	AO	18,611	74,443	10/27/2015	10/01/2023
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV				1.G FE	4,824,846	143.2700	5,802,435	4,050,000	4,656,752	0	(35,601)	0	0	7.242	5.310	JJ	146,650	293,301	07/27/2015	01/01/2041
74514L-BJ-5	PUERTO RICO COMWLTH	SD		2	1.F FE	70,759	100.4790	70,336	70,000	70,000	0	0	0	0	5.125	4.970	JJ	1,794	3,588	06/30/2004	07/01/2030
748250-AA-8	QUEENS HEALTH SYSTEMS				1.E FE	2,200,000	118.1150	2,598,536	2,200,000	2,200,000	0	0	0	0	4.464	4.460	JJ	49,104	98,208	01/22/2015	07/01/2045
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TA				1.C FE	6,689,020	153.8600	7,593,034	4,935,000	6,498,295	0	(29,854)	0	0	5.844	3.920	MN	48,067	288,401	08/26/2016	11/01/2050
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PAR				1.D FE	2,136,730	155.1570	2,637,684	1,700,000	2,051,063	0	(15,624)	0	0	7.672	5.480	JD	10,869	130,424	09/16/2015	06/01/2040
783186-NH-8	RUTGERS ST UNIV N J				1.E FE	5,080,086	134.9420	5,789,036	4,290,000	4,908,975	0	(30,094)	0	0	5.665	4.270	MN	40,505	243,029	09/14/2016	05/01/2040
786050-AH-0	SACRAMENTO CALIF PUB FING AUTH				1.E FE	605,000	103.5370	626,399	605,000	605,000	0	0	0	0	3.995	3.990	AO	6,042	24,170	09/24/2015	04/01/2023
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST			2	1.A FE	2,360,273	100.9620	2,382,703	2,360,000	2,360,251	0	(22)	0	0	2.907	2.900	JJ	13,340	0	10/07/2021	07/01/2042
79739G-PL-4	SAN DIEGO CNTY CALIF REGL ARPT			2	1.F FE	4,485,000	100.8450	4,522,898	4,485,000	4,485,000	0	0	0	0	3.103	3.100	JJ	8,891	0	11/18/2021	07/01/2043
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN C				1.C FE	3,200,328	150.3450	3,608,297	2,400,000	3,083,722	0	(18,161)	0	0	5.911	3.950	AO	35,466	141,864	11/12/2014	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WATER AUTH				1.B FE	4,529,078	150.4090	5,053,759	3,360,000	4,314,837	0	(33,183)	0	0	6.138	3.940	MN	34,373	206,237	10/16/2014	05/01/2049
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY WTR				1.D FE	3,399,071	134.8150	3,552,400	2,635,000	3,181,201	0	(33,296)	0	0	6.000	3.850	MN	26,350	158,100	08/28/2014	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PU				1.D FE	6,115,391	164.3050	6,909,025	4,205,000	5,827,296	0	(48,495)	0	0	6.950	4.110	MN	48,708	292,248	05/05/2016	11/01/2050
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNT			2	1.E FE	2,220,000	104.2930	2,315,326	2,220,000	2,220,000	0	0	0	0	3.345	3.340	MN	12,376	39,192	04/08/2021	05/01/2051
797686-EZ-1	SAN FRANCISCO CALIF MUN TRANSN			2	1.D FE	1,147,910	100.5270	1,196,271	1,190,000	1,148,886	0	976	0	0	2.804	3.050	MS	11,123	17,425	06/03/2021	03/01/2044
798111-HM-5	SAN JOAQUIN HILLS CALIF TRANSN			2	1.F FE	5,225,000	101.5380	5,305,361	5,225,000	5,225,000	0	0	0	0	3.492	3.490	JJ	4,561	0	12/09/2021	01/15/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH S				1.C FE	4,414,958	119.8140	4,265,404	3,560,000	4,023,628	0	(65,776)	0	0	5.876	3.480	AO	52,296	209,186	05/24/2016	04/01/2032
842329-AA-2	SOUTHERN BAPTIST HOSPITA			2	1.C FE	2,187,598	127.4690	2,638,616	2,070,000	2,173,893	0	(2,633)	0	0	4.857	4.490	JJ	46,360	100,540	05/24/2016	07/15/2045
845389-MH-5	SOUTHWESTERN CMNTY COLLEGE DIS			2	1.D FE	3,191,715	102.3840	3,245,600	3,170,000	3,190,251	0	(1,464)	0	0	3.118	3.040	FA	41,184	34,869	03/16/2021	08/01/2044
86657M-AX-4	SUMTER LANDING CMNTY DEV DIST			2	1.E FE	1,700,000	108.1260	1,838,143	1,700,000	1,700,000	0	0	0	0	4.390	4.390	AO	18,657	74,630	09/25/2015	10/01/2030
880557-7X-5	TENNESSEE ST SCH BD AUTH				1.C FE	4,924,172	116.1120	5,108,958	4,400,000	4,673,204	0	(42,376)	0	0	4.848	3.630	MS	62,809	213,312	06/16/2015	09/15/2027
882117-W6-7	TEXAS A & M UNIV PERM UNIV FD				1.A FE	2,422,362	114.2090	2,780,994	2,435,000	2,429,861	0	1,303	0	0	3.575	3.600	JJ	43,526	87,051	08/03/2015	07/01/2032
89546R-TF-1	TRI-CNTY MET TRANSN DIST ORE R			2	1.A FE	1,711,305	101.5030	1,725,551	1,700,000	1,711,109	0	(196)	0	0	2.856	2.770	MS	8,631	0	10/07/2021	09/01/2041
89546R-TG-9	TRI-CNTY MET TRANSN DIST ORE R			2	1.A FE	1,135,000	101.8580	1,156,088	1,135,000	1,135,000	0	0	0	0	2.942	2.940	MS	5,936	0	10/06/2021	09/01/2048
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE				1.D FE	6,237,432	136.7770	7,023,529	5,135,000	6,019,882	0	(37,766)	0	0	5.550	4.040	MN	36,416	284,993	02/06/2017	11/15/2040
896516-AA-9	TRINITY HEALTH CORP				1.D FE	5,934,983	121.0280	7,122,503	5,885,000	5,928,872	0	(1,413)	0	0	4.125	4.060	JD	20,230	242,756	07/07/2016	12/01/2045
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV				1.D FE	5,331,920	133.9450	5,893,586	4,400,000	5,061,184	0	(47,888)	0	0	6.918	4.960	JJ	152,196	304,392	07/21/2015	01/01/2034
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED RE				1.D FE	4,704,009	154.7380	5,276,592	3,410,000	4,479,985	0	(35,617)	0	0	6.548	4.110	MN	28,531	223,287	12/17/2014	05/15/2048
91412G-DZ-5	UNIVERSITY CALIF REVS				1.D FE	3,309,910	141.4820	3,720,982	2,630,000	3,166,425	0	(23,144)	0	0	5.946	4.130	MN	19,982	156,380	02/03/2016	05/15/2045
91412H-KE-2	UNIVERSITY CALIF REVS			2	1.C FE	3,594,792	100.8410	3,630,308	3,600,000	3,595,145	0	353	0	0	3.071	3.070	MN	14,127	75,240	04/08/2021	05/15/2051
91412N-AK-6	UNIVERSITY OF CHICAGO			2	1.C FE	2,399,808	105.8270	2,539,864	2,400,000	2,400,000	0	0	0	0	4.411	4.400	AO	26,466	105,864	08/06/2014	10/01/2044
91412N-AZ-3	UNIVERSITY OF CHICAGO				1.C FE	2,200,000	110.1090	2,422,407	2,200,000	2,200,000	0	0	0	0	3.922	3.920	AO	21,571	86,284	08/19/2015	10/01/2029
91417N-BZ-7	UNIVERSITY COLO ENTERPRISE SYS			2	1.B FE	2,000,000	101.5320	2,030,640	2,000,000	2,000,000	0	0	0	0	2.967	2.960	JD	7,088	0	10/21/2021	06/01/2049
914460-NL-0	UNIVERSITY MINN				1.C FE	543,769	117.4020	633,972	540,000	543,157	0	(78)	0	0	4.039	3.960	FA	9,088	21,811	09/02/2015	08/01/2031
914460-NM-8	UNIVERSITY MINN				1.C FE	503,175	113.4730	567,365	500,000	502,475	0	(113)	0	0	3.889	3.800	FA	8,102	19,445	09/02/2015	08/01/2029
914476-SB-3	UNIVERSITY MISS EDL BLDG CORP			2	1.C FE	760,000	108.4510	824,233	760,000	760,000	0	0	0	0	4.452	4.450	MN	5,639	33,835	10/22/2015	11/01/2035
914713-K6-8	UNIVERSITY N C CHAPEL HILL REV				1.A FE	2,400,000	116.3280	2,791,880	2,400,000	2,400,000	0	0	0	0	3.847	3.840	JD	7,694	92,328	09/25/2014	12/01/2034
917563-JE-9	UTAH ST UNIV REV				1.C FE	2,505,436	130.4070	3,208,023	2,460,000	2,503,217	0	(190)	0	0	4.750	4.620	JD	9,737	116,850	11/05/2015	12/01/2046
917565-LB-7	UTAH TRAN AUTH SALES TAX REV				1.C FE	4,767,167	137.6270	5,050,911	3,670,000	4,510,192	0	(41,915)	0	0	5.937	3.830	JD	9,684	217,888	04/10/2017	06/15/2039
92812V-3C-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	470,000	101.8230	478,568	470,000	470,000	0	0	0	0	3.061	3.060	JD	1,199	6,274	06/16/2021	06/01/2056
92812V-R9-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	543,186	102.6430	544,008	530,000	542,476	0	(711)	0	0	3.380	3.040	MN	2,986	8,957	06/23/2021	11/01/2055
929833-BZ-3	WACO TEX EDL FIN CORP REV			2	1.E FE	2,399,667	95.4470	2,290,728	2,400,000	2,399,694	0	27	0	0	2.944	2.940	MS	23,552	35,328	08/10/2021	03/01/2050
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	2,400,730	96.8150	2,318,719	2,395,000	2,400,500	0	(230)	0	0	2.916	2.880	JJ	21,921	0	08/24/2021	01/01/2048
95639R-DX-4	WEST VA HIGHER ED POL COMMN REV				1.E FE	619,274	158.0890	695,592	440,000	582,258	0	(6,786)	0	0	7.650	4.520	AO	8,415	33,660	11/24/2015	04/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						438,202,809	XXX	478,826,995	373,374,383	423,251,890	0	(2,519,081)	0	0	XXX	XXX	XXX	5,672,514	17,895,372	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						438,202,809	XXX	478,826,995	373,374,383	423,251,890	0	(2,519,081)	0	0	XXX	XXX	XXX	5,672,514	17,895,372	XXX	XXX
650035-TD-0	NEW YORK ST URBAN DEV CORP				1.B FE	20,466,150	123.2070	25,257,435	20,500,000	20,491,086	0	3,299	0	0	5.770	5.770	MS	348,284	1,182,850	12/16/2009	03/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						20,466,150	XXX	25,257,435	20,500,000	20,491,086	0	3,299	0	0	XXX	XXX	XXX	348,284	1,182,850	XXX	XXX
20753M-AF-5	CAS_19-R03				1.A	1,006,762	100.4090	1,009,233	1,005,113	1,007,551	0	(350)	0	0	2.251	2.070	MON	440	22,891	03/05/2020	09/25/2031
20753Q-AE-9	CAS_18-R07				1.A	893,214	100.4860	974,283	969,567	941,256	0	52,615	0	0	2.501	9.140	MON	472	24,532	03/18/2020	04/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20753T-AB-9	CAS_19-R04				1.A	31,458	100.0950	31,163	31,134	31,246	0	(587)	0	0	2.201	(0.690)	MON	13	693	02/21/2020	06/25/2039
20754C-AB-5	CAS_20-R01				1.C Z	17,951,316	100.4020	17,949,112	17,877,146	17,981,684	0	16,649	0	0	2.151	2.740	MON	7,480	66,969	11/09/2021	01/25/2040
30711X-5R-1	CAS_18-C06				1.D	5,401,592	100.8090	6,084,144	6,035,299	5,853,611	0	236,146	0	0	2.201	5.470	MON	2,584	134,399	03/17/2020	03/25/2031
30711X-AB-0	CAS_13-C01			4	1.D	1,624,343	103.9410	1,672,884	1,609,451	1,618,280	0	(5,905)	0	0	5.351	5.770	MON	1,675	87,102	05/31/2018	10/25/2023
30711X-AF-1	CAS_14-C02			4	1.D	16,888,980	102.0300	18,045,016	17,685,852	17,470,003	0	214,681	0	0	2.701	4.250	MON	6,637	306,318	09/28/2021	05/25/2024
30711X-AH-7	CAS_14-C02			4	1.D	1,016,061	101.5600	1,138,351	1,120,863	1,078,657	0	30,843	0	0	2.701	6.620	MON	421	30,798	04/08/2016	05/25/2024
30711X-AK-0	CAS_14-C03			4	1.D	22,344,356	101.4630	22,305,450	21,983,675	22,354,003	0	(8,357)	0	0	3.101	2.950	MON	9,471	122,401	12/06/2021	07/25/2024
30711X-AP-9	CAS_14-C04			4	1.D	1,419,213	104.0010	1,490,012	1,432,680	1,454,354	0	(2,458)	0	0	5.001	5.250	MON	995	72,700	05/31/2018	11/25/2024
30711X-AT-1	CAS_2015_C01			4	1.D	11,857,585	101.7850	11,822,746	11,615,300	12,256,035	0	(136,527)	0	0	4.401	2.870	MON	7,101	496,866	10/13/2021	02/25/2025
30711X-AX-2	CAS_2015-C02			4	1.D	15,338,436	101.8670	14,881,006	14,608,141	16,157,324	0	(298,185)	0	0	4.101	1.540	MON	8,322	608,392	07/03/2019	05/25/2025
30711X-BB-9	CAS_15-C03			4	1.D	42,013,965	102.6750	41,061,224	39,991,164	42,259,554	0	(656,568)	0	0	5.101	2.920	MON	28,338	1,420,462	10/13/2021	07/25/2025
30711X-BD-5	CAS_15-C03			4	1.D	559,629	100.5000	550,727	547,984	564,774	0	(24,907)	0	0	5.101	(0.490)	MON	388	29,178	12/10/2020	07/25/2025
30711X-BF-0	CAS_15-C04			4	1.D	33,301,756	105.2540	30,865,132	29,324,190	31,806,059	0	(873,003)	0	0	5.801	3.560	MON	23,630	1,720,840	09/18/2019	04/25/2028
30711X-CB-8	CAS_16-C02			4	1.D	1,030,662	103.2450	980,181	949,372	984,753	0	(28,373)	0	0	6.750	3.970	MON	890	59,070	10/21/2019	09/25/2028
30711X-DD-3	CAS_16-C04			4	1.D	33,922,203	103.1410	32,255,720	31,273,176	32,107,971	0	(409,515)	0	0	4.342	3.720	MON	26,403	1,376,260	01/16/2020	01/25/2029
30711X-DE-1	CAS_16-C04			4,6	1.E FE	5,406	0.0860	772	0	0	0	(2,250)	0	0	1.500	0.000	MON	259	13,488	07/25/2019	01/25/2029
30711X-DK-7	CAS_16-C05			4	1.D	11,888,517	103.6270	13,120,480	12,661,197	12,439,789	0	350,592	0	0	4.551	7.140	MON	8,004	583,563	03/17/2020	01/25/2029
30711X-DS-0	CAS_16-C06			4	1.D	34,816,459	103.2080	34,564,507	33,490,124	34,030,430	0	(37,542)	0	0	4.351	4.730	MON	20,242	1,482,882	03/23/2020	04/25/2029
30711X-EP-5	CAS_17-C01			4	1.D	3,051,181	102.6650	2,908,268	2,832,749	2,910,955	0	(34,158)	0	0	3.651	3.240	MON	1,437	104,645	11/16/2018	07/25/2029
30711X-JT-2	CAS_17-C03			4	1.D	3,815,056	100.3640	3,579,266	3,566,254	3,568,604	0	(6,960)	0	0	3.101	3.120	MON	1,536	114,689	03/13/2018	10/25/2029
30711X-JX-3	CAS_17-C03			4	1.D	13,622,118	102.3370	13,264,498	12,961,548	13,289,480	0	(39,272)	0	0	3.101	3.180	MON	5,584	408,905	03/11/2020	10/25/2029
30711X-LT-9	CAS_17-C04				1.D	18,756,482	102.5410	19,550,817	19,066,310	19,057,821	0	232,454	0	0	2.951	4.420	MON	10,944	569,170	06/30/2020	11/25/2029
30711X-LX-0	CAS_17-C04				1.D	27,616,261	103.6240	28,143,734	27,159,333	27,781,266	0	165,005	0	0	2.951	3.960	MON	15,589	597,919	07/26/2021	11/26/2029
30711X-NT-7	CAS_17-C05			4	1.D	260,919	100.1510	256,190	255,803	258,042	0	983	0	0	2.301	2.660	MON	82	3,153	03/27/2019	01/25/2030
30711X-NV-2	CAS_17-C05			4	1.D	16,034,622	101.8070	16,119,547	15,833,320	16,071,033	0	96,517	0	0	2.301	3.260	MON	5,062	368,598	01/10/2020	01/25/2030
30711X-NX-8	CAS_17-C05			4	1.D	10,294,284	101.6200	10,390,388	10,224,647	10,329,007	0	56,518	0	0	2.301	3.170	MON	3,269	238,098	03/11/2020	01/25/2030
30711X-PL-2	CAS_17-C05			4,6	1.E FE	414,374	0.4360	87,378	0	0	0	(85,182)	0	0	1.000	0.000	MON	3,889	202,222	11/05/2019	01/25/2030
30711X-QC-1	CAS_17-C05			4	1.D	4,281,696	100.6770	4,244,400	4,215,823	4,227,144	0	(4,860)	0	0	2.301	2.670	MON	1,348	98,204	11/21/2017	01/25/2030
30711X-SX-3	CAS_17-C06				1.D	10,917,963	102.0660	11,370,515	11,140,319	10,991,319	0	53,813	0	0	2.901	3.400	MON	6,286	326,930	06/30/2020	02/25/2030
30711X-WX-8	CAS_17-C07			4	1.D	3,780,217	101.4530	3,943,889	3,887,385	3,807,656	0	26,393	0	0	2.601	3.190	MON	1,967	102,290	07/21/2020	05/25/2030
30711X-YX-6	CAS_18-C01			4	1.D	34,620,459	101.1200	34,880,872	34,494,376	34,731,074	0	168,049	0	0	2.351	3.200	MON	11,268	821,279	03/09/2020	07/25/2030
31282Y-AE-9	FHLB_106-B B			4,6	1.B FE	89	0.5410	4	0	4	0	(52)	0	0	8.000	713.000	MON	6	66	04/27/2018	06/01/2022
31282Y-AN-9	FHSTR_138 A			4,6	1.B FE	114	1.0180	10	0	12	0	(70)	0	0	8.000	56.720	MON	6	77	04/27/2018	08/01/2022
31282Y-AS-8	FHSTR_143 B			4,6	1.B FE	160	1.4340	18	0	20	0	(83)	0	0	8.000	129.640	MON	8	98	04/27/2018	10/01/2022
31282Y-CW-7	FHSTR_207 IO			4,6	1.B FE	35,008	17.9700	32,043	0	29,007	0	(10,349)	0	0	7.000	8.300	MON	1,040	12,482	06/15/2018	04/01/2030
31283G-KM-8	FGOLD 30YR GIANT			4	1.A FE	2,250	101.1890	2,048	2,024	2,140	0	(78)	0	0	9.500	4.780	MON	16	192	03/13/1996	04/01/2025
31283G-YX-9	FGOLD 30YR			4	1.A FE	573	109.4340	619	566	573	0	(3)	0	0	8.000	7.160	MON	4	45	10/03/2000	06/01/2027
3128HV-A5-8	FGLMC_225	.@		4	1.B FE	526,493	92.8970	529,112	569,567	513,837	0	14,013	0	0	0.000	2.760	N/A	0	0	06/17/2013	11/01/2033
3128HW-C6-2	FHSTR_242	.@		4	1.B FE	533,922	90.5440	538,370	594,589	521,423	0	16,187	0	0	0.000	3.020	N/A	0	0	09/25/2014	11/15/2036
3128HX-WK-7	FHSTR_269	.@		4	1.B FE	1,271,601	87.3840	1,421,173	1,626,348	1,090,544	0	96,206	0	0	0.000	9.580	N/A	0	0	12/04/2015	08/15/2042
3128K5-ZE-5	FGOLD 30YR	.CF		4	1.A FE	431,901	115.5100	483,444	418,528	428,806	0	(4,510)	0	0	6.000	5.310	MON	2,093	25,112	05/05/2005	02/01/2035
3128M6-M6-2	FGOLD 30YR GIANT			4	1.A FE	3,443	113.2820	3,596	3,174	3,443	0	(65)	0	0	6.500	3.040	MON	17	206	04/26/2010	08/01/2038
3128M7-YM-2	FGOLD 30YR GIANT	.CF		4	1.A FE	372,618	112.4820	384,137	341,508	372,618	0	(5,376)	0	0	5.500	2.770	MON	1,565	18,783	10/02/2013	11/01/2038
3128MJ-X4-7	FGOLD 30YR GIANT	.CF		4	1.A FE	7,044,459	107.5380	7,226,024	6,719,508	7,044,459	0	(159,235)	0	0	3.500	2.280	MON	19,599	235,183	04/15/2016	03/01/2046
3128MJ-XK-1	FGOLD 30YR GIANT	.CF		4	1.A FE	2,932,319	106.7900	3,003,314	2,812,355	2,932,319	0	(54,095)	0	0	3.500	2.430	MON	8,203	98,432	03/04/2016	12/01/2045
312907-6X-1	FHLMC_1189 H			4	1.B FE	1	100.4750	1	1	1	0	0	0	0	12.585	10.570	MON	0	0	05/31/2018	01/15/2022
312910-3T-7	FHLMC_1311 LB			4,6	1.B FE	1,311	235.9300	204	86	184	0	(597)	0	0	1,033.279	245.360	MON	74	892	05/31/2018	07/15/2022
312910-H5-4	FHLMC_1315 SA			2,6	1.B FE	322	1,952.1900	51	3	28	0	(248)	0	0	538.569	1,727.750	MON	1	271	05/31/2018	07/15/2022
312910-H9-6	FHLMC_1315 W			4,6	1.B FE	175	186.9510	32	17	34	0	(100)	0	0	673.814	60.700	MON	9	114	05/31/2018	07/15/2022
312912-A6-5	FHLMC_1403 N	.CF		4	1.A FE	109,101	102.1660	116,214	113,750	113,759	0	491	0	0	7.500	7.070	MON	711	8,531	09/22/1992	11/15/2022
312912-ML-9	FHLMC_1395 S			4,6	1.B FE	2,914	1.9880	473	0	361	0	(1,535)	0	0	9.125	382.750	MON	97	2,139	05/31/2018	10/15/2022
312929-FS-6	FGOLD 30YR			4	1.A FE	186,978	113.7140	201,002	176,759	186,978	0	(2,668)	0	0	5.500	3.580	MON	810	9,722	04/19/2010	11/01/2038
31292G-5T-9	FGOLD 30YR			4	1.A FE	1,977	109.6460	2,140	1,952	1,977	0	(13)	0	0	8.000	7.140	MON	13	156	10/03/2000	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292G-N3-6	FGOLD 30YR			4	1.A FE	862	106.7900	909	851	857	0	(6)	0	0	8.000	7.220	MON	6	68	10/03/2000	07/01/2025
31292H-AA-2	FGOLD 30YR			4	1.A FE	590	111.3790	649	583	590	0	(2)	0	0	8.000	6.940	MON	4	47	10/03/2000	12/01/2029
31292K-2X-4	FGOLD 30YR			4	1.A FE	16,231	110.4450	17,195	15,569	16,231	0	(308)	0	0	4.500	3.080	MON	58	701	08/18/2010	08/01/2040
312941-K7-1	FGOLD 30YR	CF		4	1.A FE	657,872	113.4350	701,333	618,264	657,079	0	(858)	0	0	5.000	3.390	MON	2,576	30,913	07/29/2010	07/01/2040
312941-UW-5	FGOLD 30YR	CF		4	1.A FE	1,053,974	113.4460	1,122,555	989,502	1,046,685	0	(10,262)	0	0	5.000	3.600	MON	4,123	49,475	07/28/2010	08/01/2040
312941-ZQ-3	FGOLD 30YR			4	1.A FE	18,934	110.6110	20,031	18,110	18,869	0	(184)	0	0	4.500	3.540	MON	68	815	08/16/2010	08/01/2040
31298C-KW-8	FGOLD 30YR			4	1.A FE	20	103.8000	21	20	20	0	0	0	0	8.000	6.650	MON	0	2	10/03/2000	10/01/2030
31325U-PC-4	FHSTR_304			4,6	1.B FE	731,379	111.5540	731,379	0	731,379	0	(214,753)	468,798	0	3.500	(1.280)	MON	9,846	221,544	02/12/2015	02/15/2042
31325U-PJ-9	FHSTR_304			4,6	1.B FE	348,016	4.8330	308,022	0	296,819	0	(153,162)	0	0	2.500	2.860	MON	7,081	159,316	03/21/2013	12/15/2027
31325U-RK-4	FHSTR_311			4,6	1.B FE	3,427,742	15.7870	3,427,742	0	3,427,742	0	(1,217,780)	1,825,799	0	5.840	(1.640)	MON	56,355	1,269,315	10/02/2019	08/15/2043
31325X-U9-9	FHSTR_365			6	1.B FE	3,337,692	11.3900	3,986,879	0	5,856,726	0	(942,515)	0	0	3.500	3.080	MON	102,092	1,225,105	02/14/2020	10/15/2047
31325X-VH-0	FHSTR_365			6	1.B FE	4,154,347	17.5730	3,985,047	0	4,211,972	0	(992,661)	0	0	5.000	3.780	MON	94,483	1,133,792	01/15/2020	06/15/2046
3132HL-DJ-9	FHLMC GOLD 30YR	CF		4	1.A FE	7,999,928	107.3640	8,094,518	7,539,323	7,914,519	0	(104,205)	0	0	3.500	2.420	MON	21,990	263,876	07/26/2012	07/01/2042
3132HT-6G-6	FHSTR_327	@		4	1.B FE	3,528,281	88.3720	3,862,574	4,370,806	3,160,325	0	218,764	0	0	0.000	7.460	N/A	0	0	05/31/2018	03/15/2044
3132HT-M9-4	FHSTR_308	@		4	1.B FE	4,276,424	88.6120	5,337,260	6,023,133	3,799,759	0	390,877	0	0	0.000	11.220	N/A	0	0	06/25/2013	07/15/2043
3132HT-SS-6	FHSTR_310	@		4	1.B FE	1,477,554	86.8910	1,657,427	1,907,470	1,382,388	0	89,409	0	0	0.000	6.810	N/A	0	0	11/26/2018	09/15/2043
3132HT-Y6-7	FHSTR_322			4	1.B FE	2,517,869	120.2680	2,536,718	2,109,210	2,437,130	0	(107,913)	0	0	9.264	3.280	MON	8,685	195,612	04/07/2016	12/15/2043
31320P-A5-3	FHLMC GOLD 30YR	CF		4	1.A FE	1,803,603	106.0520	1,857,610	1,751,603	1,803,603	0	(13,367)	0	0	3.000	2.410	MON	4,379	52,548	06/22/2016	04/01/2045
3132WR-RL-9	FHLMC MULTIFAM 55DAY	CF		4	1.B FE	9,342,503	119.4740	11,089,090	9,281,592	9,332,726	0	(3,770)	0	0	3.870	3.790	MON	29,933	359,198	02/21/2018	09/01/2045
31335A-KH-0	FHLMC GOLD 30YR GIANT	CF		4	1.A FE	7,929,215	108.3610	8,301,655	7,661,078	7,916,413	0	(45,958)	0	0	3.500	2.840	MON	22,345	268,138	12/18/2015	07/01/2045
31335A-KW-7	FHLMC GOLD 30YR GIANT	CF		4	1.A FE	7,103,189	109.5190	7,334,677	6,697,173	7,078,239	0	(44,577)	0	0	4.000	2.820	MON	22,324	267,887	12/24/2015	09/01/2045
313398-VT-3	FHLMC_T-35 A	CF		4	1.A FE	550,248	99.2650	547,061	551,109	553,235	0	1,632	0	0	0.381	1.020	MON	23	2,131	12/10/2002	09/25/2031
313399-A9-8	FHLMC_2344 PS			4,6	1.B FE	124,116	57.3000	143,720	0	105,379	0	(31,856)	0	0	20.644	17.330	MON	2,301	51,820	05/31/2018	08/15/2031
31339D-DF-2	FHLMC_2420 MZ			4	1.A FE	737,881	114.3310	807,064	705,896	735,118	0	(1,367)	0	0	6.500	5.880	MON	3,824	45,883	04/27/2004	02/15/2032
31339D-JE-9	FHLMC_2422 SC			4,6	1.B FE	7,323	12.7430	14,070	0	0	0	0	0	0	7.890	0.000	MON	387	8,718	07/17/2002	02/15/2032
31339G-4K-4	FHLMC_2372 XS			4,6	1.B FE	9,324	15.4280	18,229	0	3,297	0	(1,141)	0	0	7.890	778.320	MON	414	9,329	01/08/2002	10/15/2031
31339G-C3-3	FHLMC_2369 SU			4,6	1.B FE	26,743	12.4650	22,971	0	17,317	0	(8,402)	0	0	7.790	36.520	MON	638	14,367	02/22/2019	10/15/2031
31339G-VC-2	FHLMC_2380 S			4,6	1.B FE	12,534	13.8230	25,504	0	0	0	(2,527)	0	0	7.940	0.000	MON	651	14,661	07/18/2002	11/15/2031
31339L-JE-1	FHLMC_2396 SM			4,6	1.B FE	8,613	12.6950	7,874	0	6,342	0	(3,334)	0	0	7.940	24.050	MON	219	4,929	05/31/2018	12/15/2031
31339M-LE-6	FHLMC_2408 SM			4,6	1.B FE	86,243	15.7350	87,167	0	59,705	0	(28,359)	0	0	7.990	23.480	MON	1,967	44,295	04/27/2018	01/15/2032
31339M-LN-6	FHLMC_2407 SQ			4,6	1.B FE	5,650	20.9180	18,625	0	3,758	0	(1,039)	0	0	7.690	293.440	MON	304	6,852	02/19/2002	01/15/2032
31339N-J2-3	FHLMC_2410 QS			4	1.B FE	853,615	138.6460	1,089,497	785,808	538,805	0	52,188	0	0	19.214	42.280	MON	6,711	151,115	03/13/2014	02/15/2032
31339N-NE-2	FSPC_T-39 IO			4,6	1.A FE	5,608	0.1560	3,090	0	0	0	0	0	0	0.250	0.000	MON	410	4,922	03/11/2002	06/25/2032
31339N-TQ-9	FHLMC_2425 SI			4,6	1.B FE	42,583	15.1170	63,580	0	5,643	0	(1,757)	0	0	7.990	8,853.220	MON	1,494	33,630	05/16/2002	03/15/2032
31339W-YT-7	FHLMC_2439 XI			4,6	1.B FE	33,710	21.3760	32,365	0	28,095	0	(7,999)	0	0	6.500	6.450	MON	820	9,841	05/31/2018	03/15/2032
3133T1-FW-7	FHLMC_1599 S			4	1.B FE	28,830	109.9920	27,411	24,920	26,209	0	(2,036)	0	0	18.980	10.280	MON	210	4,734	05/31/2018	10/15/2023
3133T1-MD-1	FHLMC_1590 IB			4	1.B FE	85,054	109.8110	88,477	80,572	78,151	0	4,404	0	0	18.070	25.230	MON	647	14,570	01/10/2006	10/15/2023
3133T1-WK-4	FHLMC_1591 SJ			4,6	1.B FE	985	5.9420	492	0	400	0	(601)	0	0	9.390	45.350	MON	35	778	05/31/2018	10/15/2023
3133T2-JH-4	FHLMC_24 SY			4,6	1.B FE	6,971	6.0820	3,195	0	2,454	0	(3,781)	0	0	8.937	45.190	MON	78	4,688	04/27/2018	11/25/2023
3133T2-RK-8	FHLMC_1609 ID			4	1.B FE	43,896	99.7810	45,652	45,752	45,260	0	742	0	0	0.000	1.500	MON	0	0	04/27/2018	11/15/2023
3133T4-2T-2	FHLMC_1705 FA			4	1.B FE	0	0.0000	0	165,017	0	0	0	0	0	2.151	0.000	MON	158	36,141	05/01/2014	03/15/2024
3133T4-3G-9	FHLMC_1715 SB			4	1.B FE	28,294	118.1120	24,569	20,802	23,682	0	(3,697)	0	0	28.095	9.710	MON	479	5,983	05/31/2018	04/15/2024
3133T4-K7-0	FHLMC_1699 SD			4,6	1.B FE	13,310	5.6780	7,168	0	5,627	0	(7,120)	0	0	7.890	50.310	MON	443	9,967	05/31/2018	03/15/2024
3133T4-YG-5	FHLMC_1689 FI			4	1.B FE	8,960	112.6310	8,039	7,137	7,832	0	(866)	0	0	15.000	2.640	MON	48	1,070	04/27/2018	03/15/2024
3133T7-WJ-4	FHLMC_1883 S			4,6	1.B FE	1,795	8.8560	2,517	0	475	0	(290)	0	0	8.340	3,446.480	MON	105	2,372	04/26/2001	09/15/2026
3133T8-AD-9	FHLMC_1908 SB			4,6	1.B FE	9,620	5.6770	4,320	0	4,079	0	(6,179)	0	0	8.830	18.030	MON	557	6,854	05/31/2018	03/15/2024
3133T9-5A-9	FHLMC_1932 U	@		4	1.B FE	6,073	95.9580	6,504	6,778	6,353	0	247	0	0	0.000	3.900	N/A	0	0	04/27/2018	02/15/2027
3133TB-HC-7	FHLMC_98 CF			4,6	1.B FE	331	6.2310	218	0	225	0	(353)	10	0	10.400	11.560	MON	30	364	04/27/2018	10/15/2023
3133TC-E6-1	FHLMC_2013 SC			4,6	1.B FE	2,471	1.6970	927	0	948	0	(1,296)	0	0	2.600	14.200	MON	118	1,420	05/31/2018	03/25/2024
3133TC-YS-1	FHLMC_2030 S			4,6	1.B FE	15,219	11.4390	12,704	0	9,198	0	(5,487)	0	0	8.390	45.890	MON	414	9,324	05/31/2018	02/15/2028
3133TD-PX-8	FSPC_T-11			4	1.A FE	136,915	106.1170	132,346	124,716	127,797	0	(1,730)	0	0	6.500	5.020	MON	676	8,107	11/22/2011	01/25/2028
3133TD-SL-1	FHLMC_2052 SC			4,6	1.B FE	168	0.8660	12	0	0	0	(59)	0	0	10.060	0.000	MON	6	136	05/11/2001	04/15/2022
3133TJ-M8-3	FHLMC_2127 S			4,6	1.B FE	5,433	14.2120	9,526	0	1,307	0	(597)	0	0	8.640	2,671.260	MON	257	5,795	07/17/2002	02/15/2029

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3133TJ-SA-2	FHLMC_2137	Z			4	1.A FE	56,474	111.1490	59,888	53,881	58,158	0	(472)	0	0	6.000	4.540	MON	269	3,233	02/09/2004	03/15/2029
3133TP-K9-9	FHLMC_2245	EA	@		4	1.B FE	3,227	98.6250	5,142	5,213	5,100	0	163	0	0	0.000	2.990	N/A	0	0	04/02/2001	08/15/2030
3133TP-L5-6	FHLMC_2245	VB			4,6	1.B FE	1,923	0.6340	981	0	1,045	0	(2,159)	0	0	1.500	21.300	MON	193	2,317	04/27/2018	05/15/2023
3133TP-L7-2	FHLMC_2245	VE			4	1.B FE	24,471	103.9660	29,724	28,590	27,432	0	2,219	0	0	14.140	23.720	MON	332	4,293	04/02/2001	05/15/2023
3133TP-L9-8	FHLMC_2245	VH			4,6	1.B FE	2,313	1.6910	260	0	0	0	(428)	0	0	8.740	0.000	MON	60	1,344	04/02/2001	09/15/2022
3133TQ-B3-0	FHLMC_2259	S			4,6	1.B FE	23,322	19.2250	25,249	0	15,835	0	(4,954)	0	0	8.390	43.190	MON	490	11,027	04/27/2018	10/15/2030
3133TR-7C-3	FSPC_T-31	A7				1.A FE	65,569	99.6280	65,339	65,583	64,380	0	1,018	0	0	0.226	2.130	MON	2	236	11/25/2002	05/25/2031
3133TR-S7-1	FHLMC_2295	SE			4,6	1.B FE	6,681	18.6520	7,620	0	5,574	0	(1,951)	0	0	7.890	23.960	MON	143	3,226	05/31/2018	03/15/2031
3133TS-BJ-1	FHLMC_2293	SM			4,6	1.B FE	8	10.4090	17	0	4	0	(2)	0	0	9.690	1,308.870	MON	1	16	05/31/2018	03/15/2031
3133TT-TN-1	FHLMC_2330	PS			4	1.B FE	103,001	148.1070	126,927	85,699	88,055	0	(2,222)	0	0	20.722	18.390	MON	789	17,773	06/15/2018	06/15/2031
3133TU-F5-2	FHLMC_2323	UD			4,6	1.B FE	80,625	9.3250	57,864	0	39,882	0	(29,767)	0	0	7.890	50.930	MON	2,176	48,994	05/31/2018	10/15/2028
31352D-FJ-4	FHSTR_350				6	1.B FE	3,454,678	5.0920	2,947,382	0	3,773,678	0	(771,715)	0	0	1.622	3.390	MON	164,155	1,180,391	10/22/2020	09/15/2040
31358L-ZA-7	FNMA_G92-11	SC			4,6	1.B FE	6	212.2630	1	1	0	0	(3)	0	0	1,165.259	0.000	MON	0	6	05/31/2018	02/25/2022
31358M-2B-9	FNMA_92-73	SQ			4,6	1.B FE	435	1,427.7600	67	5	5	0	(301)	0	0	8,947.250	7,414.660	MON	7	419	06/15/2018	05/25/2022
31358M-M3-5	FNMA_92-69	S			4,6	1.B FE	22	270.6250	4	1	0	0	(12)	0	0	1,008.000	0.000	MON	0	17	04/27/2018	05/25/2022
31358M-XA-7	FNMA_92-49	M			4,6	1.B FE	86	158.7580	9	5	8	0	(49)	0	0	1,124.765	298.030	MON	5	61	04/27/2018	04/25/2022
31358N-P7-1	FNMA_92-112	JC			4,6	1.B FE	384	217.0390	56	26	53	0	(191)	0	0	988.000	177.310	MON	21	255	04/27/2018	07/25/2022
31358Q-5S-0	FNMA_92-180	MA			4,6	1.B FE	490	265.6990	96	36	98	0	(238)	0	0	868.605	82.370	MON	26	315	04/27/2018	10/25/2022
31358Q-AT-2	FNMA_92-161	SA			4	1.B FE	5,347	104.9070	4,477	4,268	4,364	0	(538)	0	0	26.160	17.410	MON	19	1,147	05/31/2018	09/25/2022
31358Q-SY-2	FNMA_G92-52	SQ			4,6	1.B FE	961	4,484.9600	265	6	0	0	(214)	0	0	8,259.083	0.000	MON	8	849	04/30/2010	09/25/2022
31358R-A8-6	FNMA_92-211	L			4	1.A FE	44,101	102.2440	48,137	47,080	46,847	0	415	0	0	7.500	7.960	MON	294	3,531	10/27/1992	12/25/2022
31358R-YU-1	FNMA_G92-65	LD			4,6	1.B FE	217	261.9260	51	19	48	0	(119)	0	0	744.500	62.610	MON	12	144	06/15/2018	11/25/2022
31358S-3E-9	FNMA_00-53	S			4,6	1.B FE	753	1.7200	196	0	0	0	0	0	0	8.497	0.000	MON	16	970	04/10/2001	07/25/2022
31358S-HM-6	FNMA_00-28	SD			4,6	1.B FE	16,622	18.5330	17,442	0	13,415	0	(4,672)	0	0	8.497	25.280	MON	133	7,997	05/31/2018	09/25/2030
31358S-N4-9	FNMA_00-46	VB			4,6	1.B FE	3,672	1.1700	992	0	875	0	(1,808)	0	0	2.200	34.090	MON	31	1,865	04/27/2018	07/25/2023
31358S-VM-0	FNMA_00-36	S			4,6	1.B FE	97	19.7550	18,697	0	2,975	0	(849)	0	0	8.397	701.720	MON	132	7,947	05/03/2001	06/25/2030
31358T-BL-2	FNMA_93-2	H			4	1.A FE	997	102.9700	759	737	757	0	(66)	0	0	16.000	6.750	MON	10	118	11/21/1996	01/25/2023
31359B-GW-1	FNMA_93-124	M	@		4	1.B FE	4,682	99.6740	6,505	6,526	6,428	0	424	0	0	0.000	5.540	N/A	0	0	07/12/2001	10/25/2022
31359D-5T-6	FNMA_93-165				4	1.B FE	6,966	104.0600	6,668	6,408	6,623	0	(362)	0	0	10.000	4.650	MON	11	641	08/28/2019	09/25/2023
31359G-TU-0	FNMA_94-46	E	@		4	1.B FE	3,286	99.2740	4,626	4,660	4,560	0	227	0	0	0.000	4.560	N/A	0	0	07/12/2001	11/25/2023
31359H-YD-0	FNMA_94-42	SE			4	1.B FE	16,946	114.6090	15,233	13,291	14,457	0	(1,571)	0	0	23.743	11.370	MON	260	3,219	05/31/2018	04/25/2024
31359K-AN-7	FNMA_96-14	SJ			4,6	1.B FE	12,059	13.9730	5,301	0	4,567	0	(5,501)	0	0	18.373	35.050	MON	575	7,110	04/27/2018	04/25/2024
31359P-K8-8	FNMA_G97-4	SA			4,6	1.B FE	45,347	14.7810	38,569	0	29,018	0	(14,991)	0	0	8.591	24.280	MON	872	22,432	05/31/2018	06/17/2027
31359P-QU-3	FNMA_97-33	K			4,6	1.B FE	1,055	1.6320	138	0	143	0	(559)	0	0	8.500	186.940	MON	60	718	04/27/2018	04/25/2024
31359P-WY-8	FNMA_97-34	SB			4,6	1.B FE	3,970	5.2930	1,517	0	1,264	0	(1,898)	0	0	7.500	31.310	MON	36	2,149	05/31/2018	10/25/2023
31359Q-FP-4	FNMA_97-50	SQ			4,6	1.B FE	8,034	0.9420	3,060	0	2,536	0	(3,773)	0	0	1.350	35.650	MON	73	4,384	05/31/2018	10/25/2023
31359Q-FQ-2	FNMA_97-50	SC			4,6	1.B FE	1,438	0.4570	546	0	449	0	(667)	0	0	0.650	35.780	MON	13	776	04/27/2018	10/25/2023
31359Q-NY-6	FNMA_97-61	PK			4,6	1.B FE	8,849	15.1290	6,092	0	5,839	0	(2,974)	0	0	8.000	3.570	MON	268	3,221	04/27/2018	08/18/2027
31359Q-UU-6	FNMA_97-56	QG			4,6	1.B FE	1,561	14.5090	1,046	0	1,002	0	(505)	0	0	7.500	3.320	MON	45	540	05/31/2018	09/18/2027
31359S-BA-7	FNMA_01-8	SD			4,6	1.B FE	1,689	6.0690	1,212	0	721	0	(859)	0	0	8.646	215.320	MON	62	1,727	05/31/2018	03/18/2031
31359S-MU-1	FNMA_01-5	SG			4,6	1.B FE	5,721	2.8640	1,786	0	1,249	0	(3,891)	0	0	7.991	126.910	MON	194	4,986	04/27/2018	02/17/2031
31359T-7E-2	FNMA_98-M5	X			4,6	1.B FE	9	0.0270	9	0	0	0	0	0	0	1.460	0.000	MON	42	504	04/27/2018	07/25/2028
31359U-3Y-9	FNMA_98-66	QK			4,6	1.B FE	6,503	5.9670	3,819	0	0	0	(308)	0	0	8.097	0.000	MON	86	5,182	04/22/2004	12/25/2028
31359V-F9-9	FNMA_99-22	SI			4,6	1.B FE	1,691	3.9840	374	0	232	0	(1,012)	0	0	14.674	466.230	MON	23	1,384	05/31/2018	10/25/2022
31359V-QM-8	FNMA_99-6	SE			4,6	1.B FE	7,570	3.7710	3,017	0	2,278	0	(4,617)	0	0	7.576	86.690	MON	236	6,066	04/27/2018	02/17/2029
31359W-2Y-6	FNMA_99-51	S			4,6	1.B FE	9,585	7.4100	5,661	0	4,152	0	(4,854)	0	0	8.891	43.300	MON	264	6,796	05/31/2018	09/17/2029
31359X-6C-8	FNMA_00-18	SC			4,6	1.B FE	20,288	4.7040	11,316	0	7,762	0	(11,041)	0	0	6.897	87.520	MON	276	16,589	05/31/2018	10/25/2023
31359X-7D-5	FNMA_00-23	SB			4,6	1.B FE	68,741	20.3190	73,936	0	52,439	0	(18,190)	0	0	8.397	22.990	MON	509	30,554	05/31/2018	07/25/2030
31359X-HH-5	FNMA_99-57	SE			4,6	1.B FE	7,644	9.5210	8,562	0	448	0	(1,592)	0	0	8.997	7,972.000	MON	135	8,091	04/02/2001	12/25/2029
31359X-PV-5	FNMA_99-64	SE			4,6	1.B FE	2,498	8.0250	2,673	0	0	0	(498)	0	0	8.297	0.000	MON	46	2,763	04/26/2001	01/25/2030
31364H-K6-3	FNSTR_268	2			4,6	1.B FE	129	1.2050	35	0	25	0	(171)	0	0	9.000	736.090	MON	22	259	05/31/2018	02/25/2023
31364H-N4-5	FNSTR_279	2			4,6	1.B FE	8,413	9.2510	3,849	0	3,956	0	(3,282)	0	0	9.000	13.730	MON	312	3,745	04/27/2018	07/25/2026
31364H-P4-3	FNSTR_283	2			4,6	1.B FE	32	0.7520	3	0	0	0	(15)	0	0	9.000	0.000	MON	3	35	04/27/2018	11/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31364H-R8-2	FNSTR_293 2			4,6	1.B FE	918	4.2690	306	0	309	0	(408)	0	0	6.000	9.540	MON	36	430	04/27/2018	12/25/2024
31364H-T5-6	FNSTR_300	.B		4	1.B FE	23,888	98.8790	25,292	25,579	25,118	0	610	0	0	0.000	2.360	N/A	0	0	02/02/2016	04/25/2028
3136A0-J7-3	FNMA_11-86			4,6	1.B FE	982,774	16.5180	1,294,376	0	948,942	0	(262,348)	0	0	5.848	19.920	MON	7,638	458,175	05/31/2018	09/25/2041
3136A1-AU-9	FNMA_11-102A			4,6	1.B FE	233,704	16.8210	244,608	0	319,647	0	(83,092)	0	0	6.498	1.970	MON	1,575	94,478	05/31/2018	10/25/2041
3136A1-VV-4	FNMA_11-100E			4,6	1.B FE	335,608	20.0460	520,010	0	306,824	0	(80,185)	0	0	5.898	22.830	MON	2,550	152,976	02/29/2012	04/25/2039
3136A1-XZ-3	FNMA_11-107			6	1.B FE	2,350,530	20.1740	2,585,229	0	2,137,335	0	(590,233)	0	0	5.948	7.470	MON	12,703	762,076	03/23/2020	10/25/2041
3136A2-3M-3	FNMA_11-144			4,6	1.B FE	642,041	17.7650	506,953	0	536,841	0	(138,658)	0	0	6.398	5.990	MON	3,043	182,543	01/18/2012	01/25/2042
3136A2-AT-0	FNMA_11-110			4,6	1.B FE	396,892	7.7790	334,770	0	393,974	0	(276,215)	144,296	0	6.498	1.600	MON	4,661	279,600	06/19/2014	04/25/2041
3136A2-AX-1	FNMA_11-110			4,6	1.B FE	161,517	7.7920	136,250	0	160,337	0	(112,384)	58,724	0	6.508	1.610	MON	1,896	113,771	08/26/2014	04/25/2041
3136A2-CR-2	FNMA_11-110			4,6	1.B FE	130,690	7.8470	110,290	0	129,760	0	(89,577)	44,428	0	6.548	1.650	MON	1,534	92,017	02/13/2013	04/25/2041
3136A2-WA-7	FNMA_11-126			4,6	1.B FE	2,904,019	20.0010	2,868,313	0	2,581,348	0	(625,501)	0	0	5.898	6.840	MON	14,097	845,698	02/19/2014	12/25/2041
3136A3-C9-0	FNMA_12-9			4,6	1.B FE	2,595,006	21.8730	3,390,906	0	2,552,031	0	(634,438)	0	0	6.448	13.100	MON	16,660	999,447	04/27/2018	02/25/2042
3136A3-JH-5	FNMA_11-137			4,6	1.B FE	72,693	2.4890	17,848	0	17,575	0	(33,484)	0	0	5.500	32.380	MON	3,286	39,427	05/14/2013	01/25/2027
3136A4-6A-2	FNMA_12-37D			4,6	1.B FE	391,760	8.4530	145,068	0	133,068	0	(80,217)	0	0	6.448	12.910	MON	1,844	110,641	07/31/2012	01/25/2040
3136A4-PY-9	FNMA_12-16			4,6	1.B FE	1,067,604	16.5410	863,087	0	1,284,455	0	(305,322)	0	0	6.348	0.360	MON	5,520	331,168	06/12/2018	03/25/2042
3136A5-3A-2	FNMA_12-55			4,6	1.B FE	939,604	20.4140	881,696	0	955,068	0	(274,620)	278,139	0	6.348	2.770	MON	4,570	274,130	02/04/2014	05/25/2042
3136A5-T4-8	FNMA_12-49			4,6	1.B FE	732,796	19.5960	732,796	0	732,796	0	(234,416)	287,092	0	6.398	(2.100)	MON	3,988	239,219	05/30/2014	05/25/2042
3136A5-UN-4	FNMA_12-30			4,6	1.B FE	926,242	20.4740	1,070,815	0	980,972	0	(248,551)	0	0	6.348	6.900	MON	5,533	331,954	04/25/2042	04/25/2042
3136A5-UU-8	FNMA_12-30	.CF		4	1.A FE	6,925,166	110.4820	7,209,010	6,525,000	6,820,947	0	(41,967)	0	0	4.000	3.170	MON	21,750	261,000	05/14/2019	04/25/2042
3136A6-LN-2	FNMA_12-62			4,6	1.B FE	658,931	17.0270	658,931	0	658,931	0	(211,325)	256,637	0	5.878	(1.290)	MON	3,791	227,430	06/28/2013	06/25/2042
3136A6-SE-5	FNMA_12-59			4,6	1.B FE	1,057,669	18.2650	1,169,721	0	931,571	0	(225,215)	0	0	5.898	14.740	MON	6,295	377,656	06/06/2013	06/25/2042
3136A6-ZY-3	FNMA_12-66	.CF		4	1.A FE	4,953,273	111.1060	5,060,917	4,555,000	4,887,613	0	(34,341)	0	0	4.000	2.990	MON	15,183	182,200	06/14/2016	06/25/2042
3136A7-AK-8	FNMA_12-68			4,6	1.B FE	222,873	5.7320	202,532	0	213,762	0	(237,065)	56,193	0	6.548	(0.520)	MON	3,856	231,327	06/15/2018	05/25/2031
3136A7-E5-7	FHLMC_12-85	.B		4	1.B FE	1,383,867	85.4370	1,441,602	1,687,322	1,335,041	0	66,024	0	0	0.000	5.050	N/A	0	0	08/06/2015	08/25/2042
3136A7-YL-0	FNMA_12-83			4,6	1.B FE	492,702	17.6140	494,160	0	581,936	0	(143,387)	0	0	5.898	1.030	MON	2,758	165,439	04/11/2013	08/25/2042
3136A7-ZJ-4	FNMA_12-83			4,6	1.B FE	744,551	14.7480	688,989	0	715,654	0	(189,385)	0	0	5.418	7.020	MON	4,219	253,072	01/16/2014	08/25/2042
3136A8-HQ-6	FNMA_12-93			4,6	1.B FE	2,696,814	19.1200	2,639,995	0	2,821,605	0	(792,418)	895,910	0	5.998	1.830	MON	13,803	828,030	05/31/2018	09/25/2042
3136A8-PF-1	FNMA_12-100			4,6	1.B FE	293,406	6.1660	165,788	0	137,482	0	(141,063)	0	0	6.118	18.840	MON	2,741	164,448	02/13/2018	03/25/2031
3136A9-4S-4	FNMA_12-122			4,6	1.B FE	711,954	18.7170	690,110	0	732,733	0	(214,487)	325,131	0	6.048	5.040	MON	3,717	222,957	02/26/2015	11/25/2042
3136A9-EU-8	FNMA_12-111			4,6	1.B FE	1,241,671	21.4140	1,241,671	0	1,241,671	0	(364,845)	353,609	0	6.498	(1.550)	MON	6,280	376,718	03/05/2014	10/25/2042
3136A9-FK-9	FNMA_12-111			4	1.A FE	1,365,400	105.5210	1,397,347	1,324,225	1,351,936	0	(2,711)	0	0	3.500	3.110	MON	3,862	46,113	03/17/2016	10/25/2042
3136A9-HB-7	FNMA_12-111			4	1.B FE	56,765	80.3100	52,476	65,342	30,647	0	1,084	0	0	3.581	14.740	MON	39	2,339	08/28/2019	10/25/2042
3136A9-HT-8	FNMA_12-110			4	1.A FE	236,819	103.9360	243,882	234,644	239,177	0	(595)	0	0	3.000	2.560	MON	587	7,039	01/24/2017	10/25/2042
3136A9-QG-6	FNMA_12-128			4,6	1.B FE	3,286,950	20.4030	3,063,103	0	3,304,329	0	(789,895)	0	0	6.048	1.370	MON	15,133	907,847	05/11/2017	11/25/2042
3136A9-QK-7	FNMA_12-128			4,6	1.B FE	693,363	11.7360	368,069	0	270,609	0	(121,280)	0	0	6.148	24.730	MON	3,213	192,778	04/02/2013	06/25/2042
3136A9-QR-2	FNMA_12-128			4,6	1.B FE	4,702,692	19.2350	4,702,692	0	4,702,692	0	(1,459,795)	1,291,531	0	6.048	(0.880)	MON	24,643	1,478,366	09/13/2019	11/25/2042
3136A9-TB-4	FNMA_12-128			4,6	1.B FE	383,826	9.5420	401,388	0	384,244	0	(104,218)	0	0	3.000	5.810	MON	10,516	126,194	07/29/2014	11/25/2032
3136A9-TH-1	FNMA_12-128			4,6	1.B FE	751,306	11.1110	844,538	0	785,486	0	(216,016)	0	0	3.000	0.700	MON	19,001	228,017	12/03/2019	11/25/2032
3136A9-VH-8	FNMA_12-128			4	1.B FE	561,212	91.5990	629,591	687,330	533,798	0	6,942	0	0	3.898	6.920	MON	447	26,786	08/09/2019	11/25/2042
3136AA-P7-4	FNMA_12-152	.CF		4	1.A FE	2,226,000	107.0900	2,248,900	2,100,000	2,159,460	0	(11,714)	0	0	3.500	2.880	MON	6,125	73,500	04/17/2015	01/25/2043
3136AA-UP-8	FNMA_12-134			4,6	1.B FE	1,985,211	21.1720	1,985,211	0	1,985,211	0	(549,651)	428,641	0	6.048	(2.060)	MON	9,451	566,993	05/31/2018	12/25/2042
3136AB-4J-9	FNMA_13-2			4,6	1.B FE	1,621,039	21.8650	1,860,596	0	1,390,752	0	(345,391)	0	0	6.048	10.960	MON	8,578	514,579	06/15/2018	02/25/2043
3136AB-KF-9	FNMA_12-144			4,6	1.B FE	299,082	5.5320	287,810	0	227,149	0	(134,309)	0	0	3.000	6.320	MON	13,005	156,065	12/06/2013	09/25/2031
3136AB-PB-3	FNMA_12-148			4,6	1.B FE	80,257	4.4390	72,795	0	69,397	0	(44,329)	0	0	3.500	17.930	MON	4,783	57,391	09/12/2013	11/25/2042
3136AB-XL-2	FNMA_13-3			4,6	1.B FE	1,578,049	17.7880	1,505,028	0	1,611,947	0	(526,066)	610,242	0	6.648	6.330	MON	9,375	562,389	01/06/2015	02/25/2043
3136AC-JE-2	FNMA_13-17			4,6	1.B FE	485,790	19.9560	521,684	0	591,124	0	(139,024)	0	0	6.098	2.180	MON	2,657	159,382	05/31/2018	03/25/2043
3136AD-AW-9	FNMA_13-23			4,6	1.B FE	1,844,818	21.9740	2,305,690	0	1,881,897	0	(445,365)	0	0	5.998	8.570	MON	10,489	629,257	05/31/2018	03/25/2043
3136AD-MF-3	FNMA_13-30			4	1.B FE	4,464,550	103.2960	5,782,710	5,598,149	3,476,168	0	151,197	0	0	5.898	12.840	MON	27,296	326,758	02/05/2019	04/25/2043
3136AD-RS-0	FNMA_13-35			4,6	1.B FE	504,409	11.5920	384,204	0	354,151	0	(94,686)	0	0	3.000	(0.130)	MON	8,286	99,432	03/22/2013	04/25/2033
3136AD-W7-0	FNMA_13-43			4,6	1.B FE	1,075,682	14.7360	1,094,992	0	1,228,114	0	(391,113)	0	0	6.068	1.750	MON	7,515	450,813	05/31/2018	12/25/2042
3136AD-Y7-8	FNMA_13-43			4,6	1.B FE	1,607,894	15.9740	1,321,456	0	1,671,594	0	(420,751)	0	0	6.068	3.190	MON	8,366	501,881	02/10/2014	05/25/2043
3136AE-3M-7	FNMA_13-69			4,6	1.B FE	1,579,030	17.3350	1,553,040	0	1,527,411	0	(416,314)	0	0	6.098	5.000	MON	9,105	546,217	11/04/2019	05/25/2043
3136AE-PE-1	FNMA_13-63			4	1.B FE	472,178	93.3770	514,742	551,247	282,959	0	22,625	0	0	5.862	17.890	MON	539	32,224	10/05/2017	06/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AE-SE-8	FNMA_13-61			6	1.B FE	183,523	7.0780	169,377	0	170,374	0	(64,471)	0	0	3.000	4.120	MON	5,982	71,789	01/14/2020	04/25/2033
3136AF-MX-9	FNMA_13-75			6	1.B FE	2,122,590	20.2190	2,169,618	0	2,450,769	0	(571,659)	0	0	6.048	1.630	MON	10,816	648,876	09/21/2020	07/25/2043
3136AF-PL-2	FNMA_13-75			4,6	1.B FE	81,571	7.7390	65,375	0	59,931	0	(22,919)	0	0	3.000	4.320	MON	2,112	25,342	11/08/2018	09/25/2032
3136AG-5J-7	FNMA_13-112			4,6	1.B FE	918,095	16.8890	1,423,861	0	871,899	0	(237,836)	0	0	5.398	24.510	MON	7,585	455,007	10/29/2015	11/25/2043
3136AG-EK-4	FNMA_13-98	@		4	1.B FE	4,019,592	86.8540	4,322,602	4,976,806	3,711,750	0	229,887	0	0	0.000	6.650	N/A	0	0	05/31/2018	09/25/2043
3136AG-GA-4	FNMA_13-92	@		4	1.B FE	699,647	88.1310	784,475	890,116	638,604	0	41,251	0	0	0.000	7.150	N/A	0	0	02/14/2017	09/25/2043
3136AG-L4-2	FNMA_13-113	CF		4	1.A FE	3,806,034	104.9430	4,516,413	4,303,643	4,039,221	0	37,789	0	0	3.000	4.290	MON	10,759	129,109	03/07/2014	11/25/2033
3136AG-N4-0	FNMA_13-111	CF		4	1.A FE	1,154,618	105.8680	1,344,193	1,269,683	1,220,120	0	10,120	0	0	3.000	4.040	MON	3,174	38,091	03/10/2014	11/25/2033
3136AG-YK-2	FNMA_13-101	@		4	1.B FE	6,392,375	88.5050	8,155,096	9,214,234	6,551,023	0	437,197	0	0	0.000	7.390	N/A	0	0	08/19/2013	10/25/2043
3136AG-ZH-8	FNMA_13-101	@		4	1.B FE	745,565	85.8840	817,007	951,290	714,018	0	40,387	0	0	0.000	6.110	N/A	0	0	10/18/2017	10/25/2043
3136AH-BR-0	FNMA_13-123	CF		4	1.A FE	1,629,981	108.9790	1,887,214	1,731,720	1,675,118	0	6,832	0	0	3.500	4.110	MON	5,051	60,610	02/13/2014	12/25/2033
3136AH-EV-8	FNMA_13-121			4,6	1.B FE	3,328,760	17.4580	3,088,581	0	3,381,376	0	(1,020,692)	378,946	0	5.998	1.080	MON	17,685	1,060,926	05/28/2020	12/25/2043
3136AH-G6-1	FNMA_13-130			4,6	1.B FE	6,040,888	21.0530	6,775,198	0	5,489,827	0	(1,584,884)	0	0	6.548	10.140	MON	35,120	2,106,891	11/18/2020	10/25/2042
3136AH-NE-6	FNMA_13-128	@		4	1.B FE	380,827	89.1950	429,722	481,774	348,147	0	22,873	0	0	0.000	7.170	N/A	0	0	02/02/2016	12/25/2043
3136AH-ZM-5	FNMA_13-130			4,6	1.B FE	100,662	7.1500	84,905	0	105,300	0	(77,750)	119,699	0	6.648	15.500	MON	1,316	78,932	05/31/2018	05/25/2043
3136AJ-CB-0	FNMA_14-2			4,6	1.B FE	1,278,095	16.9710	1,477,581	0	1,085,278	0	(324,041)	0	0	5.998	16.820	MON	8,703	522,113	05/31/2018	02/25/2044
3136AJ-UU-8	FNMA_14-18			4,6	1.B FE	1,857,514	17.4820	2,011,907	0	1,611,094	0	(470,484)	0	0	5.998	12.310	MON	11,505	690,169	09/18/2015	04/25/2044
3136AJ-ZD-1	FNMA_14-15	@		4	1.B FE	2,584,914	89.3120	2,876,911	3,221,186	2,601,718	0	141,037	0	0	0.000	5.430	N/A	0	0	05/31/2018	04/25/2044
3136AK-6Q-1	FNMA_14-65C			4,6	1.B FE	1,601,574	18.6080	1,689,491	0	1,267,608	0	(360,233)	0	0	6.098	14.490	MON	9,227	553,552	08/18/2015	10/25/2044
3136AK-DR-1	FNMA_14-31			4,6	1.B FE	3,380,613	21.0870	3,566,801	0	3,467,473	0	(818,443)	0	0	5.500	3.580	MON	77,523	930,280	11/25/2019	06/25/2044
3136AL-20-3	FNMA_14-84			4,6	1.B FE	3,489,724	18.0420	4,267,783	0	3,044,474	0	(875,632)	0	0	6.048	18.870	MON	23,843	1,430,366	05/31/2018	12/25/2044
3136AL-5S-6	FNMA_14-89			6	1.B FE	1,720,843	18.6890	1,622,040	0	2,042,839	0	(501,756)	0	0	5.998	(0.050)	MON	8,676	520,479	09/21/2020	01/25/2045
3136AL-FG-1	FNMA_14-66			4,6	1.A FE	1,849,665	106.6260	1,862,243	1,746,512	1,855,748	0	(10,637)	0	0	4.000	2.960	MON	5,822	69,860	03/08/2016	10/25/2044
3136AL-Q6-1	FNMA_14-78	@		4	1.B FE	951,096	86.7660	1,141,197	1,315,258	642,447	0	61,801	0	0	0.000	9.950	N/A	0	0	06/16/2016	07/25/2043
3136AM-KT-5	FANNIE MAE FNMA_14-87 MS			4,6	1.B FE	5,247,467	17.2630	5,337,786	0	5,013,870	0	(1,486,431)	261,380	0	6.148	7.730	MON	31,683	1,900,693	06/26/2020	01/25/2045
3136AM-ZN-2	FNMA_15-10	CF		4	1.A FE	778,375	108.6580	813,850	749,000	768,663	0	(2,165)	0	0	3.500	3.140	MON	2,185	26,215	03/27/2015	03/25/2045
3136AN-JB-4	FNMA_15-19			4,6	1.B FE	14,590,112	15.6030	13,243,395	0	13,409,522	0	(2,990,798)	0	0	6.098	3.970	MON	86,265	3,868,194	05/14/2021	04/25/2045
3136AN-MD-6	FNMA_15-25			4,6	1.B FE	1,227,997	16.3020	1,726,812	0	1,090,479	0	(305,167)	0	0	5.598	26.520	MON	9,883	592,870	05/31/2018	05/25/2045
3136AN-WU-7	FNMA_15-27			4,6	1.B FE	3,388,396	15.0370	3,597,666	0	3,012,701	0	(1,064,049)	0	0	6.098	11.390	MON	24,317	1,458,758	12/20/2019	05/25/2045
3136AN-X6-9	FNMA_15-42			4,6	1.B FE	3,684,278	15.1580	3,370,338	0	3,631,602	0	(1,300,782)	596,597	0	6.098	0.700	MON	22,598	1,355,633	06/23/2020	06/25/2045
3136AP-3X-8	FNMA_15-65	@		4	1.B FE	253,699	88.9250	256,823	288,807	241,849	0	10,739	0	0	0.000	4.360	N/A	0	0	09/28/2015	09/25/2055
3136AP-4F-6	FNMA_15-65			4,6	1.B FE	910,803	18.3080	1,339,851	0	867,315	0	(233,005)	0	0	6.048	24.630	MON	7,377	442,542	04/06/2016	09/25/2055
3136AQ-2R-0	FNMA_16-4			4,6	1.B FE	3,655,748	20.4040	3,388,185	0	3,743,952	0	(860,651)	0	0	5.998	2.510	MON	16,600	995,839	04/28/2017	02/25/2046
3136AQ-2Z-2	FNMA_16-4			6	1.B FE	6,962,843	16.1400	6,095,561	0	6,956,198	0	(1,927,527)	0	0	5.548	1.760	MON	34,920	2,094,851	03/17/2020	02/25/2046
3136AQ-4Q-0	FNMA_16-6			4,6	1.B FE	2,945,337	21.2860	2,841,715	0	2,893,819	0	(647,563)	0	0	5.948	4.000	MON	13,235	793,941	03/01/2017	02/25/2046
3136AQ-6F-2	FNMA_16-10			4,6	1.B FE	1,682,104	17.4130	1,705,735	0	1,555,762	0	(449,960)	0	0	6.048	7.640	MON	9,874	592,359	01/28/2016	03/25/2046
3136AQ-GJ-3	FNMA_15-76			6	1.B FE	4,647,777	24.7170	4,813,291	0	4,594,754	0	(1,004,053)	0	0	6.000	4.810	MON	97,368	1,168,410	04/30/2020	10/25/2045
3136AQ-HX-1	FNMA_15-82			4,6	1.B FE	9,497,222	16.0010	12,663,850	0	9,343,012	0	(2,542,742)	0	0	5.598	19.140	MON	73,842	4,429,768	03/19/2018	11/25/2045
3136AQ-KZ-2	FNMA_15-79A			6	1.B FE	943,016	18.6210	974,858	0	903,445	0	(251,317)	0	0	6.148	8.180	MON	5,364	321,813	03/23/2020	11/25/2045
3136AQ-QU-7	FNMA_15-84			6	1.B FE	981,313	15.6680	864,730	0	932,627	0	(281,456)	0	0	5.500	1.780	MON	25,295	303,534	06/17/2020	08/25/2033
3136AQ-RD-4	FNMA_15-84			4,6	1.B FE	2,086,514	17.1190	3,282,310	0	1,943,456	0	(540,493)	0	0	5.598	28.540	MON	17,888	1,073,114	10/31/2018	11/25/2045
3136AQ-WF-3	FNMA_15-87			4,6	1.B FE	3,592,453	14.7910	4,494,646	0	3,293,489	0	(963,703)	0	0	5.598	21.840	MON	28,352	1,700,791	11/01/2018	12/25/2045
3136AQ-X5-4	FNMA_16-5			4,6	1.B FE	1,980,271	17.0230	1,861,571	0	2,242,297	0	(585,886)	0	0	6.048	2.470	MON	11,023	661,258	02/16/2017	02/25/2046
3136AR-2Z-0	FNMA_16-28			4,6	1.B FE	2,747,689	26.5540	2,828,437	0	2,859,825	0	(566,113)	0	0	6.000	1.880	MON	53,256	639,075	09/29/2016	03/25/2038
3136AR-BD-9	FNMA_16-2			4,6	1.B FE	4,366,832	18.1910	4,744,965	0	3,947,222	0	(1,114,377)	152,920	0	6.048	12.380	MON	26,293	1,577,315	05/28/2020	02/25/2046
3136AR-DN-5	FNMA_16-2			4,6	1.B FE	2,903,167	16.2890	4,067,474	0	2,579,710	0	(754,430)	0	0	5.498	25.140	MON	22,882	1,372,652	04/27/2016	02/25/2046
3136AR-DU-9	FNMA_16-2			4,6	1.B FE	2,086,354	15.8160	3,000,475	0	1,822,753	0	(534,748)	0	0	5.498	29.550	MON	17,383	1,042,820	01/14/2016	02/25/2046
3136AR-MA-3	FNMA_16-7			4,6	1.B FE	6,039,434	16.0810	7,588,330	0	5,358,311	0	(1,626,384)	0	0	6.048	21.540	MON	47,566	2,853,503	05/31/2018	02/25/2034
3136AR-ZW-1	FNMA_16-19	@		4	1.B FE	2,070,613	87.2340	2,221,423	2,546,487	1,914,914	0	108,876	0	0	0.000	6.130	N/A	0	0	02/24/2016	04/25/2046
3136AS-6H-4	FNMA_16-52			4,6	1.B FE	5,183,747	20.4670	5,159,908	0	5,304,793	0	(1,175,434)	0	0	5.898	4.550	MON	24,782	1,486,650	11/16/2017	08/25/2046
3136AS-HK-5	FNMA_16-24			4,6	1.B FE	3,321,081	17.6700	3,487,423	0	2,894,667	0	(772,206)	0	0	6.048	13.730	MON	19,894	1,193,420	03/17/2017	05/25/2046
3136AS-LH-7	FNMA_16-38			4,6	1.B FE	9,342,857	21.1990	9,822,191	0	9,266,414	0	(2,079,098)	0	0	5.898	5.890	MON	45,545	2,732,226	02/23/2018	06/25/2046
3136AS-UC-8	FNMA_16-32			4,6	1.B FE	7,275,715	16.3770	8,965,973	0	6,785,208	0	(2,045,490)	0	0	5.998	16.420	MON	54,728	3,283,123	04/27/2018	10/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AS-V2-9	FNMA_16-42			4,6	1.B FE	2,151,101	16.0570	2,426,193	0	1,692,352	0	(606,367)	0	0	6.548	20.990	MON	16,490	989,250	05/31/2018	07/25/2046
3136AS-WN-2	FNMA_16-46B			4,6	1.B FE	2,257,233	16.2010	2,321,896	0	2,047,137	0	(572,424)	0	0	5.998	12.150	MON	14,327	859,488	03/29/2017	07/25/2046
3136AS-WX-0	FNMA_16-43			4,6	1.B FE	5,009,051	20.4440	4,599,399	0	4,910,031	0	(1,086,818)	0	0	5.898	3.590	MON	22,115	1,326,666	01/24/2017	07/25/2046
3136AT-5T-7	FNMA_16-81			6	1.B FE	4,380,963	19.9580	3,865,900	0	4,559,982	0	(1,087,336)	0	0	5.998	(0.110)	MON	19,364	1,161,648	07/29/2020	11/25/2046
3136AT-6L-3	FNMA_16-86			4,6	1.B FE	6,510,527	19.9780	8,402,180	0	6,148,674	0	(1,553,796)	0	0	5.998	14.710	MON	42,043	2,522,160	10/03/2016	11/25/2046
3136AT-BS-2	FNMA_16-50			4,6	1.B FE	4,654,947	17.8820	3,934,572	0	5,329,674	0	(1,230,784)	0	0	5.848	0.020	MON	21,446	1,286,527	05/01/2017	08/25/2046
3136AT-BV-5	FNMA_16-50			4,6	1.B FE	1,278,866	16.9200	1,145,941	0	1,259,595	0	(396,443)	159,788	0	5.998	0.040	MON	6,770	406,150	05/28/2020	08/25/2046
3136AT-K2-9	FNMA_16-72			4,6	1.B FE	4,184,704	17.9300	3,286,859	0	4,475,717	0	(1,020,661)	0	0	5.898	0.520	MON	18,020	1,081,024	05/15/2017	10/25/2046
3136AT-KN-3	FNMA_16-49			4,6	1.B FE	6,333,193	16.9470	8,446,497	0	5,979,273	0	(1,721,230)	0	0	5.998	20.570	MON	49,824	2,988,940	10/19/2016	08/25/2046
3136AT-KX-1	FNMA_16-49			4,6	1.B FE	3,500,519	20.1480	3,864,755	0	3,799,501	0	(877,706)	0	0	5.848	5.310	MON	18,695	1,214,240	02/13/2018	08/25/2046
3136AT-NC-4	FNMA_16-60			4,6	1.B FE	4,792,736	17.5870	5,067,454	0	4,604,644	0	(962,459)	0	0	5.998	7.360	MON	28,803	1,335,189	10/13/2021	09/25/2046
3136AU-4G-3	FNMA_17-8			4,6	1.B FE	8,082,389	19.2190	7,890,099	0	7,489,102	0	(2,035,713)	0	0	5.998	4.590	MON	41,039	2,461,920	12/10/2020	02/25/2047
3136AU-AH-4	FNMA_16-82			4,6	1.B FE	2,578,251	18.3380	2,578,251	0	2,578,251	0	(830,545)	104,930	0	5.998	(0.970)	MON	14,055	843,137	05/28/2020	11/25/2046
3136AU-BA-8	FNMA_16-82			6	1.B FE	8,418,876	17.6450	8,115,875	0	7,721,949	0	(2,267,879)	0	0	5.998	4.700	MON	45,979	2,758,262	03/20/2020	11/25/2046
3136AU-KQ-3	FNMA_16-84			4,6	1.B FE	2,690,645	18.1430	2,572,000	0	2,739,422	0	(819,233)	755,036	0	5.898	3.900	MON	13,935	835,960	04/27/2017	11/25/2046
3136AV-2E-8	FNMA_17-21			4,6	1.B FE	3,797,496	20.0920	4,402,129	0	4,245,486	0	(1,029,952)	0	0	5.998	5.710	MON	21,903	1,313,958	04/21/2017	04/25/2047
3136AV-5K-1	FNMA_17-23			6	1.B FE	1,617,345	18.5060	1,744,934	0	1,464,782	0	(471,265)	0	0	5.998	6.310	MON	9,426	565,449	03/23/2020	04/25/2047
3136AV-HR-3	FNMA_17-4			4,6	1.B FE	2,645,522	18.1860	3,988,607	0	2,531,471	0	(705,175)	0	0	5.998	25.460	MON	21,925	1,315,279	11/08/2018	02/25/2047
3136AV-JE-0	FNMA_17-4			6	1.B FE	1,333,508	18.5340	1,448,835	0	1,233,605	0	(387,569)	0	0	5.998	5.460	MON	7,815	468,798	09/09/2020	02/25/2047
3136AV-NK-1	FNMA_17-19			6	1.B FE	1,991,319	17.6840	1,949,691	0	2,047,541	0	(498,600)	0	0	5.000	1.980	MON	45,936	551,230	05/11/2020	03/25/2047
3136AV-R3-5	FNMA_17-24			4,6	1.B FE	2,960,490	20.7610	2,989,092	0	2,989,111	0	(685,938)	0	0	6.048	4.650	MON	14,513	870,637	03/14/2017	04/25/2047
3136AV-WY-1	FNMA_17-9			4,6	1.B FE	2,162,710	18.5800	3,118,253	0	2,090,447	0	(601,213)	0	0	5.998	18.240	MON	16,777	1,006,456	12/13/2017	03/25/2047
3136AW-6F-9	FNMA_17-48			4,6	1.B FE	1,997,840	21.4480	2,749,005	0	1,771,260	0	(488,035)	0	0	5.998	16.690	MON	12,813	768,636	05/31/2018	07/25/2057
3136AW-AN-7	FNMA_17-25			4,6	1.B FE	2,060,122	16.7220	2,912,856	0	2,022,310	0	(649,973)	0	0	6.058	17.690	MON	17,588	1,055,094	12/05/2017	04/25/2047
3136AW-FD-4	FNMA_17-33			4,6	1.B FE	8,933,457	18.0520	8,963,178	0	8,129,384	0	(2,346,151)	0	0	5.998	8.070	MON	49,635	2,977,624	09/27/2019	05/25/2039
3136AW-QF-7	FNMA_17-30			4,6	1.B FE	4,040,716	20.0070	3,875,634	0	4,222,414	0	(980,984)	0	0	6.048	3.220	MON	19,527	1,171,404	03/23/2017	05/25/2047
3136AX-3P-8	FNMA_17-81			4,6	1.B FE	2,380,246	16.1600	2,380,246	0	2,380,246	0	(890,802)	1,234,616	0	6.098	(1.520)	MON	14,970	898,047	09/27/2019	10/25/2047
3136AX-A5-4	FNMA_17-69			4,6	1.B FE	4,250,720	19.5420	4,397,324	0	4,850,275	0	(1,198,375)	0	0	6.098	3.060	MON	22,870	1,371,961	02/14/2018	09/25/2047
3136AX-YA-7	FNMA_17-61			4,6	1.B FE	446,563	20.2530	551,282	0	493,087	0	(113,188)	0	0	6.048	9.510	MON	2,744	164,598	10/12/2018	08/25/2047
3136AY-HJ-5	FNMA_17-79			4,6	1.B FE	543,768	16.7310	761,137	0	517,631	0	(155,442)	0	0	6.148	23.660	MON	4,661	279,644	10/29/2018	10/25/2047
3136B0-AN-6	FNMA_17-96			4,6	1.B FE	7,540,615	22.3380	8,800,347	0	7,161,638	0	(1,724,726)	0	0	5.998	8.450	MON	39,384	2,362,623	11/28/2017	12/25/2057
3136B0-HP-4	FNMA_17-100			6	1.B FE	5,147,754	19.6670	4,799,778	0	5,061,038	0	(1,349,593)	0	0	6.000	2.220	MON	122,021	1,464,250	07/23/2020	12/25/2047
3136B0-X3-5	FNMA_18-11			4,6	1.B FE	2,799,571	14.7020	2,973,540	0	4,272,412	0	(1,177,308)	0	0	6.098	0.170	MON	20,556	1,233,138	02/08/2018	12/25/2047
3136B1-DK-7	FNMA_18-11			4,6	1.B FE	264,676	18.0250	372,825	0	264,424	0	(75,971)	0	0	6.148	18.670	MON	2,119	127,140	10/23/2018	03/25/2048
3136B1-JA-3	FNMA_18-15			4,6	1.B FE	2,920,205	18.1530	2,882,149	0	2,850,530	0	(782,500)	0	0	6.148	6.030	MON	16,268	975,931	09/27/2019	03/25/2048
3136B1-L9-3	FNMA_18-27			4,6	1.B FE	12,885,637	17.2340	10,718,555	0	15,317,382	0	(3,394,583)	0	0	6.098	1.350	MON	63,210	3,791,998	03/22/2018	05/25/2048
3136B1-N4-2	FNMA_18-28			4,6	1.B FE	3,874,294	19.3770	5,459,819	0	3,159,118	0	(969,038)	0	0	6.148	25.990	MON	28,872	1,732,058	03/20/2018	05/25/2048
3136B1-PH-1	FNMA_18-19			4,6	1.B FE	2,903,376	21.2140	3,369,263	0	2,704,660	0	(749,701)	0	0	6.048	7.500	MON	16,009	960,389	02/13/2018	04/25/2058
3136B2-3C-4	FNMA_18-64			4,6	1.B FE	2,289,873	17.7770	3,216,534	0	2,112,806	0	(621,344)	0	0	5.928	20.740	MON	17,876	1,072,386	12/18/2018	01/25/2040
3136B2-DJ-8	FNMA_18-36			6	1.B FE	3,090,156	20.2050	2,767,403	0	3,245,381	0	(794,019)	0	0	6.148	0.180	MON	14,034	841,910	07/23/2020	06/25/2048
3136B2-FF-4	FNMA_18-45			4,6	1.B FE	1,929,770	18.9380	2,909,238	0	1,939,325	0	(501,734)	0	0	6.048	21.890	MON	15,485	928,922	10/18/2018	06/25/2041
3136B2-XG-2	FNMA_18-58			6	1.B FE	1,655,981	19.3010	1,598,806	0	1,665,733	0	(404,554)	0	0	5.500	2.810	MON	37,964	455,573	06/16/2020	08/25/2048
3136B3-4B-3	FNMA_19-9			6	1.B FE	3,360,607	17.9700	2,944,656	0	3,141,655	0	(965,831)	0	0	5.998	(0.040)	MON	16,381	982,716	05/28/2020	11/25/2036
3136B3-JT-8	FNMA_18-77			6	1.B FE	1,209,227	17.1340	1,513,711	0	1,522,910	0	(245,211)	0	0	4.500	10.720	MON	33,130	397,554	12/04/2020	10/25/2048
3136B3-NH-9	FNMA_18-79			4,6	1.B FE	3,639,533	17.4240	5,230,410	0	4,422,548	0	(1,173,923)	0	0	6.148	13.210	MON	30,758	1,845,171	09/13/2018	11/25/2048
3136B3-VP-2	FNMA_18-93			4,6	1.B FE	5,815,113	17.1640	5,706,696	0	5,621,230	0	(1,693,352)	0	0	6.098	4.530	MON	33,790	2,027,100	01/21/2020	01/25/2049
3136B3-XT-2	FNMA_18-94			4,6	1.B FE	2,938,601	18.0530	4,022,869	0	2,782,090	0	(799,317)	0	0	5.998	18.730	MON	22,276	1,336,355	12/18/2018	01/25/2049
3136B5-4P-7	FNMA_19-49			4,6	1.B FE	3,712,398	17.0510	3,622,945	0	3,380,089	0	(1,034,573)	0	0	5.988	5.840	MON	21,205	1,272,080	12/03/2019	03/25/2040
3136B5-4R-3	FNMA_19-49			4,6	1.B FE	3,665,215	19.2080	3,662,502	0	3,494,122	0	(1,032,112)	0	0	6.418	4.270	MON	20,396	1,223,565	12/03/2019	08/25/2037
3136B5-4S-1	FNMA_19-49			4,6	1.B FE	139,180	0.7040	128,782	0	137,686	0	(33,903)	0	0	0.212	3.990	MON	647	39,025	12/03/2019	06/25/2037
3136B5-ME-2	FNMA_19-31			4,6	1.B FE	7,224,332	17.2080	8,177,062	0	7,426,544	0	(2,268,293)	0	0	5.998	7.300	MON	47,504	2,849,762	05/15/2019	07/25/2049
3136B5-TZ-8	FNR_19-41			4,6	1.B FE	6,570,770	17.5100	6,761,697	0	5,509,202	0	(1,877,697)	0	0	5.898	8.850	MON	37,960	2,277,243	07/15/2019	08/25/2059
3136B7-UM-1	FNMA_19-74			6	1.B FE	79,031	12.6220	107,123	0	133,824	0	(40,881)	0	0	5.948	6.000	MON	841	50,471	09/21/2020	12/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B7-US-8	FNMA_19-74			6	1.B FE	289,135	12.3090	382,194	0	489,588	0	(151,143)	0	0	5.948	5.530	MON	3,078	184,647	09/21/2020	11/25/2049
3136B8-HX-0	FNMA_20-2			6	1.B FE	7,478,734	17.9320	6,458,273	0	7,453,020	0	(2,010,795)	0	0	5.898	1.270	MON	35,403	2,123,851	04/17/2020	02/25/2050
3136B9-A5-6	FNMA_20-26			6	1.B FE	1,057,630	8.5680	1,090,152	0	1,457,812	0	(250,927)	0	0	2.500	4.650	MON	26,507	318,084	04/22/2020	05/25/2040
3136B9-Q8-3	FNMA_20-37			6	1.B FE	3,404,531	17.5350	2,898,954	0	3,390,879	0	(953,129)	0	0	5.998	0.400	MON	16,527	991,438	06/26/2020	06/25/2050
3136B9-S3-2	FNMA_20-37			6	1.B FE	12,604,453	17.4800	10,650,277	0	12,928,784	0	(3,546,637)	0	0	5.998	(0.150)	MON	60,909	3,653,926	06/26/2020	06/25/2050
3136B9-UF-2	FNMA_20-27			6	1.B FE	4,689,844	14.8100	4,423,390	0	4,350,071	0	(707,878)	0	0	3.000	3.930	MON	74,664	895,970	06/17/2020	05/25/2050
3136BA-FP-4	FNMA_20-38			6	1.B FE	7,092,111	9.4780	6,961,715	0	7,804,467	0	(1,938,466)	0	0	3.000	3.000	MON	183,615	2,203,374	05/28/2020	06/25/2040
3136BA-HL-1	FNMA_20-34			6	1.B FE	2,742,421	12.6870	3,042,185	0	3,099,232	0	(627,019)	0	0	3.500	7.160	MON	69,934	839,211	12/10/2020	06/25/2040
3136BA-TY-0	FNMA_20-48			6	1.B FE	1,659,362	9.7130	1,809,722	0	2,447,938	0	(412,975)	0	0	3.000	6.460	MON	46,579	558,943	05/28/2020	07/25/2040
3136BA-YU-2	FNMA_20-46			6	1.B FE	5,418,094	11.5330	5,804,588	0	6,011,708	0	(814,519)	0	0	2.500	7.470	MON	104,849	1,258,193	06/19/2020	06/25/2050
3136BC-LS-7	FNMA_20-76			6	1.B FE	7,701,610	13.2850	7,975,975	0	8,734,568	0	(1,715,048)	0	0	3.500	4.960	MON	175,108	2,101,292	11/10/2020	11/25/2050
3136BC-ZP-8	FNMA_20-75			6	1.B FE	1,341,853	5.0600	1,345,423	0	1,301,642	0	(307,980)	0	0	1.500	5.470	MON	33,235	398,817	10/26/2020	11/25/2035
3136BD-L8-9	FNMA_21-2			4,6	1.B FE	7,327,033	13.1890	7,158,321	0	7,148,041	0	(517,173)	0	0	2.000	6.970	MON	90,457	995,029	01/25/2021	02/25/2051
3136FC-M4-5	FNSTR_369 9			4,6	1.B FE	13,359	20.8580	12,336	0	12,842	0	(2,891)	0	0	5.500	2.690	MON	271	3,253	04/27/2018	05/25/2036
3136FC-QN-9	FNSTR_356 18			4,6	1.B FE	11,106	22.4470	21,880	0	9,985	0	(2,189)	0	0	6.000	43.590	MON	487	5,848	05/12/2006	12/25/2034
3136FC-ZJ-8	FNSTR_365 9			4,6	1.B FE	8,486	21.1310	8,073	0	8,585	0	(1,941)	0	0	5.500	1.480	MON	175	2,101	04/27/2018	01/25/2036
3136FC-ZL-3	FNMA_365 11			4,6	1.B FE	155,345	21.0580	154,219	0	156,225	0	(35,275)	0	0	5.500	3.110	MON	3,357	40,278	04/27/2018	02/25/2036
3136FC-ZZ-2	FNSTR_366 3			4,6	1.B FE	19,457	15.5610	19,898	0	18,536	0	(4,467)	0	0	4.500	6.520	MON	480	5,754	05/31/2018	10/25/2035
3136FE-AA-0	FNSTR_370	.B		4	1.B FE	1,072,067	91.9090	1,078,344	1,173,261	1,049,187	0	28,844	0	0	0.000	2.690	N/A	0	0	06/26/2013	06/25/2036
3136FF-AA-7	FNSTR_380	.B		4	1.B FE	1,269,803	89.4470	1,263,540	1,412,609	1,251,961	0	35,880	0	0	0.000	2.750	N/A	0	0	10/20/2014	07/25/2037
3136FL-EY-8	FNSTR_409			4,6	1.B FE	324,442	5.3280	289,270	0	300,427	0	(185,324)	5,260	0	3.500	0.280	MON	15,833	189,991	05/31/2018	04/25/2027
31371K-P7-0	FNMA 30YR			4	1.A FE	12,308	113.7570	13,343	11,729	12,308	0	(150)	0	0	6.500	4.420	MON	64	762	02/10/2004	06/01/2032
3137A0-AD-7	FHLMC_369	.B		4	1.B FE	512,231	86.8440	540,435	622,301	426,499	0	35,447	0	0	0.000	8.920	N/A	0	0	09/29/2010	07/15/2040
3137A0-U3-7	FHLMC_3709	.B		4	1.B FE	778,827	88.7040	827,456	932,826	677,217	0	47,131	0	0	0.000	7.260	N/A	0	0	11/06/2019	08/15/2040
3137A0-XK-6	FHLMC_3714			4	1.A FE	6,532,726	110.3470	6,425,467	5,822,962	6,308,832	0	(51,970)	0	0	4.500	3.270	MON	21,836	255,757	03/17/2016	08/15/2040
3137A1-KF-9	FHLMC_3708			4,6	1.B FE	910,572	18.3940	920,951	0	1,128,232	0	(280,381)	0	0	6.340	1.290	MON	14,108	317,736	03/16/2016	05/15/2040
3137A2-AG-6	FHLMC_3745			4	1.A FE	4,094,756	109.4520	4,030,139	3,682,081	3,933,821	0	(22,313)	0	0	4.000	3.130	MON	12,274	146,732	03/03/2016	10/15/2040
3137A6-AT-9	FHLMC_3798C			4,6	1.B FE	1,300,941	19.8950	1,535,794	0	1,269,413	0	(321,603)	0	0	6.380	12.730	MON	21,890	492,988	10/06/2017	01/15/2041
3137A7-D7-2	FHLMC_3805J			4,6	1.B FE	72,277	7.0400	29,689	0	22,854	0	(17,314)	0	0	6.440	40.810	MON	1,207	27,182	05/01/2012	06/15/2040
3137A7-TU-4	FHLMC_3828	.CF		4	1.A FE	1,326,559	102.6520	1,218,564	1,187,078	1,234,205	0	(41,040)	0	0	4.500	(0.180)	MON	4,452	53,419	01/29/2016	06/15/2039
3137A8-BR-8	FHLMC_3820			6	1.B FE	1,408,999	16.1610	1,208,938	0	1,342,354	0	(468,582)	0	0	6.540	(0.440)	MON	21,744	489,692	10/15/2020	03/15/2041
3137AA-EU-3	FHLMC_3869			4,6	1.B FE	539,936	21.4900	750,674	0	487,142	0	(127,268)	0	0	6.440	20.000	MON	9,998	225,175	05/01/2018	05/15/2041
3137AA-QG-1	FHLMC_3862			4,6	1.B FE	627,966	19.2620	797,654	0	597,094	0	(165,979)	0	0	6.430	15.610	MON	11,834	266,526	05/31/2018	05/15/2041
3137AB-AT-8	FHLMC_3852 SL			4	1.B FE	1,628,185	107.8960	1,809,531	1,677,100	1,466,938	0	25,660	0	0	6.340	9.090	MON	4,726	106,435	06/15/2018	05/15/2041
3137AC-KF-5	FHLMC_3876			6	1.B FE	1,405,883	17.4540	1,418,521	0	1,417,006	0	(391,741)	43,076	0	5.840	5.210	MON	21,095	475,140	04/17/2020	06/15/2041
3137AD-WM-5	FHLMC_3891	.CF		4	1.A FE	1,033,594	116.0410	1,160,415	1,000,000	1,024,926	0	(2,887)	0	0	4.500	4.170	MON	3,750	45,000	11/08/2018	07/15/2041
3137AE-UP-8	FHLMC_3914D			6	1.B FE	1,294,775	17.8030	1,253,134	0	1,237,648	0	(339,498)	0	0	5.890	4.730	MON	18,427	415,033	04/17/2020	06/15/2039
3137AF-BF-8	FHLMC_3930A			4,6	1.B FE	30,225	3.2890	21,399	0	29,458	0	(40,809)	16,601	0	6.540	(7.810)	MON	1,891	42,592	03/14/2012	10/15/2039
3137AF-QU-9	FHLMC_3919			4,6	1.B FE	1,829,387	16.2150	1,685,326	0	2,134,646	0	(504,361)	0	0	6.340	4.510	MON	29,288	659,612	06/15/2018	09/15/2041
3137AG-3Q-1	FHLMC_3943			4,6	1.B FE	7,602	0.2590	283	0	0	0	(6,882)	0	0	6.640	0.000	MON	321	7,233	07/17/2013	02/15/2026
3137AH-YC-6	FHLMC_3954			4,6	1.B FE	2,560,822	16.0560	2,883,415	0	2,961,616	0	(820,588)	0	0	5.890	5.430	MON	47,012	1,058,868	11/21/2019	11/15/2041
3137AJ-4N-1	FHLMC_3954			4	1.B FE	20,126	100.3380	21,047	20,976	17,025	0	(315)	63	0	6.706	6.740	MON	1,408	1,408	08/28/2019	11/15/2041
3137AJ-BC-7	FHLMC_3958			4,6	1.B FE	1,223,670	21.7740	1,158,470	0	939,308	0	(215,752)	0	0	6.440	11.690	MON	15,228	342,966	01/18/2012	11/15/2041
3137AK-5F-4	FHLMC_3975			4,6	1.B FE	172,988	18.6390	169,334	0	174,626	0	(43,763)	0	0	5.500	3.210	MON	4,164	49,965	02/09/2012	06/15/2041
3137AL-BH-1	FHLMC_4005			6	1.B FE	614,820	11.7580	563,563	0	661,989	0	(220,029)	0	0	5.890	4.970	MON	12,547	282,598	07/29/2020	10/15/2041
3137AM-CQ-8	FHLMC_3997	.CF		4	1.A FE	3,450,525	108.5820	3,441,240	3,169,254	3,342,512	0	(31,067)	0	0	4.000	2.760	MON	10,564	126,770	02/03/2016	02/15/2042
3137AQ-Q2-7	FHLMC_4039			4,6	1.B FE	379,214	4.9820	370,463	0	343,184	0	(179,499)	0	0	2.500	0.760	MON	15,492	185,900	03/09/2016	05/15/2027
3137AQ-UP-1	FHLMC_4048	.CF		4	1.A FE	8,172,000	109.2010	8,386,649	7,680,000	8,056,011	0	(48,912)	0	0	4.000	3.190	MON	25,600	307,200	05/14/2019	05/15/2042
3137AR-7L-4	FHLMC_4060			4,6	1.B FE	1,239,286	17.9500	1,031,697	0	1,162,826	0	(271,900)	0	0	5.890	4.430	MON	15,046	338,888	02/04/2014	06/15/2042
3137AR-CU-8	FHLMC_4061			4,6	1.B FE	1,301,402	17.8670	1,301,402	0	1,301,402	0	(459,571)	624,863	0	6.440	(1.060)	MON	20,849	469,538	12/05/2013	06/15/2042
3137AR-KM-7	FHLMC_4057			4,6	1.B FE	389,125	17.3020	335,587	0	406,962	0	(97,683)	0	0	5.890	2.570	MON	5,078	114,364	01/22/2014	06/15/2042
3137AR-SP-2	FHLMC_4080			4,6	1.B FE	683,278	18.1510	792,086	0	765,116	0	(178,810)	0	0	5.890	8.150	MON	11,424	257,298	05/31/2018	07/15/2042
3137AS-FB-5	FHLMC_4076			4,6	1.B FE	150,907	4.3640	72,066	0	59,758	0	(82,395)	0	0	6.590	40.020	MON	4,836	108,907	04/27/2018	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AT-7E-6	FHLMC_4098			4,6	1.B FE	562,802	11.4800	593,926	0	744,928	0	(179,371)	0	0	4.000	0.980	MON	17,245	206,943	07/12/2013	04/15/2042
3137AT-LS-9	FHLMC_4097			4,6	1.B FE	875,948	7.9610	490,966	0	473,148	0	(321,469)	0	0	6.090	6.130	MON	16,691	375,926	11/18/2015	09/15/2031
3137AT-VA-7	FHLMC_4113			4,6	1.B FE	312,319	15.7000	358,372	0	363,215	0	(65,674)	0	0	4.000	6.490	MON	7,609	91,304	09/07/2012	09/15/2042
3137AT-VD-1	FHLMC_4113			4,6	1.B FE	730,095	17.2230	574,354	0	753,920	0	(189,179)	93,484	0	5.890	0.420	MON	8,730	196,625	07/24/2014	09/15/2042
3137AW-XK-6	FHLMC_4139	CF		4	1.A FE	3,599,153	105.8680	4,314,626	4,075,474	3,824,395	0	34,761	0	0	3.000	4.230	MON	10,189	122,264	01/28/2014	12/15/2032
3137AX-JA-2	FHLMC_4155			6	1.B FE	515,451	9.5740	517,519	0	487,461	0	(139,904)	0	0	3.000	4.610	MON	13,513	162,158	01/14/2020	01/15/2033
3137AX-K8-5	FHLMC_4151			6	1.B FE	411,139	9.0190	399,424	0	393,332	0	(116,614)	0	0	3.000	4.010	MON	11,071	132,857	01/14/2020	01/15/2033
3137AY-3X-7	FHLMC_4150			6	1.B FE	782,769	8.7320	716,824	0	727,661	0	(217,061)	0	0	3.000	3.850	MON	20,521	246,255	01/14/2020	01/15/2033
3137AY-SE-2	FHLMC_4165			4,6	1.B FE	780,475	19.6260	744,963	0	862,896	0	(207,725)	0	0	5.990	0.910	MON	10,105	227,599	02/17/2015	02/15/2043
3137B0-4T-8	FHLMC_4175			4,6	1.B FE	848,680	18.6480	812,588	0	873,592	0	(245,464)	295,789	0	5.990	4.560	MON	11,601	261,290	05/27/2015	03/15/2043
3137B0-B8-6	FHLMC_4183			4,6	1.B FE	1,134,750	19.0420	920,749	0	1,052,357	0	(240,548)	0	0	5.990	3.130	MON	12,873	289,933	09/28/2015	03/15/2043
3137B0-RY-2	FHLMC_4186			4,6	1.B FE	917,321	10.4510	590,017	0	553,078	0	(149,553)	0	0	3.000	3.420	MON	14,113	169,352	07/15/2013	03/15/2033
3137B0-ZZ-0	FHLMC_4182	CF		4	1.A FE	2,225,972	106.3880	2,677,787	2,517,000	2,365,749	0	21,655	0	0	3.000	4.230	MON	6,293	75,510	01/28/2014	03/15/2033
3137B1-HX-3	FHLMC_4193			4	1.B FE	2,868,000	149.0850	3,934,577	2,639,137	1,857,494	0	(27,716)	0	0	11.840	14.730	MON	13,889	312,922	10/09/2014	04/15/2043
3137B1-MD-1	FHLMC_4198			6	1.B FE	154,666	6.4750	141,777	0	147,670	0	(62,889)	0	0	3.000	1.770	MON	5,474	65,687	01/14/2020	01/15/2033
3137B2-3C-2	FHLMC_4211			4,6	1.B FE	590,295	6.4000	355,824	0	399,291	0	(277,154)	0	0	6.590	5.440	MON	16,284	366,725	05/31/2018	04/15/2035
3137B3-WH-7	FHLMC_4245			4,6	1.B FE	1,139,348	17.1400	876,457	0	1,125,957	0	(256,813)	0	0	5.890	2.380	MON	13,387	301,510	02/24/2015	08/15/2043
3137B4-PX-8	FHLMC_4246			4,6	1.B FE	3,863,556	16.9810	3,884,613	0	3,696,412	0	(1,123,295)	0	0	5.940	4.440	MON	60,395	1,360,277	09/27/2019	02/15/2036
3137B5-CY-7	FHLMC_4254	.B		4	1.B FE	796,326	93.9120	1,303,440	1,387,932	393,864	0	265,196	0	0	0.000	60.860	N/A	0	0	09/19/2013	06/15/2043
3137B5-QN-6	FHLMC_4263			4,6	1.B FE	1,746,459	19.0340	2,584,760	0	1,628,799	0	(460,403)	0	0	5.990	20.420	MON	36,153	814,275	08/10/2017	11/15/2043
3137B6-CY-5	FHLMC_4272			4,6	1.B FE	1,797,799	18.7970	2,458,699	0	1,572,833	0	(453,650)	0	0	6.040	20.160	MON	35,114	790,859	05/31/2018	11/15/2043
3137B6-CZ-2	FHLMC_4272			4,6	1.B FE	1,072,942	17.6110	1,385,912	0	948,093	0	(299,890)	0	0	6.040	17.420	MON	21,126	475,821	07/11/2016	11/15/2043
3137B6-D4-0	FHLMC_4272			4,6	1.B FE	1,650,227	15.9090	1,527,319	0	1,540,513	0	(464,258)	0	0	5.990	5.650	MON	25,559	575,669	09/27/2019	06/15/2038
3137B6-YQ-8	FHLMC_4287	CF		4	1.A FE	7,311,985	104.6630	8,607,940	8,224,377	7,760,387	0	85,252	0	0	3.000	4.490	MON	20,561	246,731	02/05/2014	12/15/2043
3137B7-ER-6	FHLMC_4290			4,6	1.B FE	4,112,811	16.5910	3,841,592	0	3,751,349	0	(1,099,799)	305,825	0	5.990	6.460	MON	61,644	1,388,408	09/02/2020	07/15/2035
3137B7-MD-8	FHLMC_4297			4	1.B FE	4,476,970	110.7420	4,858,444	4,387,170	4,120,056	0	(54,299)	0	0	8.380	7.460	MON	16,341	368,203	06/09/2015	07/15/2039
3137B8-EA-1	FHLMC_4302			6	1.B FE	3,053,678	19.7050	3,053,678	0	3,053,678	0	(913,932)	403,864	0	6.040	(0.560)	MON	41,602	936,994	10/15/2020	02/15/2044
3137B8-QW-0	FHLMC_4320			4,6	1.B FE	2,577,374	17.1960	2,433,481	0	2,594,747	0	(786,073)	305,457	0	5.990	2.010	MON	37,674	848,538	06/26/2020	07/15/2039
3137B9-GN-9	FHLMC_4314	CF		4	1.A FE	5,268,218	111.3000	5,261,728	4,727,509	5,107,512	0	(35,935)	0	0	3.750	2.760	MON	14,773	177,282	08/31/2016	03/15/2044
3137B9-U5-2	FHLMC_4325	.B		4	1.B FE	1,164,859	87.4330	2,144,173	2,452,336	1,697,486	0	130,458	0	0	0.000	8.640	N/A	0	0	06/03/2014	04/15/2044
3137BA-P7-1	FHLMC_4341			4	1.A FE	4,249,981	110.6420	4,629,056	4,183,795	4,232,630	0	(6,569)	0	0	4.350	4.130	MON	15,166	177,778	11/08/2018	05/15/2044
3137BB-2P-4	FHLMC_4338			4	1.A FE	18,868,669	109.1430	19,001,522	17,409,637	18,588,711	0	(125,944)	0	0	4.250	3.220	MON	61,659	723,154	05/14/2019	05/15/2044
3137BB-PE-4	FHLMC_4351			4,6	1.B FE	1,694,073	15.9990	1,630,385	0	1,156,485	0	(342,126)	0	0	6.090	22.760	MON	27,582	621,214	08/21/2014	06/15/2044
3137BB-R8-5	FHLMC_4347			4,6	1.B FE	2,383,344	18.5210	2,810,231	0	2,608,536	0	(590,235)	0	0	5.890	10.540	MON	39,720	894,625	05/31/2018	06/15/2054
3137BD-L7-9	FHLMC_4384			4,6	1.B FE	2,352,854	20.2590	2,352,854	0	2,352,854	0	(735,263)	974,455	0	6.540	(0.600)	MON	33,758	760,274	01/30/2017	09/15/2044
3137BD-WC-6	FHLMC_4385			4,6	1.B FE	1,702,980	19.0280	2,082,219	0	2,001,120	0	(533,055)	0	0	5.990	3.930	MON	29,134	656,173	07/28/2015	05/15/2044
3137BE-3Q-5	FHLMC_4386			4,6	1.B FE	1,322,861	15.3340	1,167,470	0	1,657,938	0	(395,210)	0	0	6.040	1.970	MON	20,439	460,345	03/15/2016	09/15/2044
3137BF-W8-0	FHLMC_4417	.B		4	1.B FE	4,152,916	88.6640	4,436,336	5,003,514	4,059,467	0	179,764	0	0	0.000	4.510	N/A	0	0	11/20/2014	06/15/2041
3137BG-VR-7	FHLMC_4453			4	1.A FE	5,369,410	106.5110	5,356,503	5,029,058	5,275,877	0	3,579	0	0	4.000	3.050	MON	16,764	196,871	03/27/2015	03/15/2045
3137BH-QW-0	FHLMC_4464			4,6	1.B FE	1,662,196	18.3840	1,331,369	0	1,821,715	0	(411,873)	0	0	6.090	0.180	MON	19,602	441,480	06/11/2015	04/15/2045
3137BH-S2-4	FHLMC_4460	CF		4	1.A FE	2,578,906	107.5170	2,687,933	2,500,000	2,556,260	0	(5,344)	0	0	3.500	3.230	MON	7,292	87,500	02/19/2016	03/15/2045
3137BL-LU-0	FHLMC_4507			4,6	1.B FE	4,499,112	16.5950	5,222,572	0	4,036,550	0	(1,140,111)	0	0	5.600	15.410	MON	78,327	1,764,277	09/08/2017	09/15/2045
3137BM-3B-0	FHLMC_4526			4,6	1.B FE	2,744,238	19.2920	2,467,833	0	3,031,907	0	(670,447)	0	0	6.040	2.000	MON	34,340	773,438	08/16/2017	11/15/2045
3137BM-CE-4	FHLMC_4541			6	1.B FE	1,617,956	18.7540	1,562,661	0	1,772,112	0	(371,142)	0	0	5.000	2.120	MON	34,718	416,613	01/21/2020	12/15/2045
3137BN-3A-0	FHLMC_4550			4,6	1.B FE	1,349,228	19.0830	1,460,660	0	1,638,910	0	(368,815)	0	0	5.940	3.460	MON	20,207	455,129	05/31/2018	02/15/2046
3137BP-FF-1	FHLMC_4585			6	1.B FE	3,192,549	17.9490	2,791,034	0	3,138,312	0	(865,839)	0	0	5.990	2.000	MON	41,399	932,417	03/30/2020	05/15/2046
3137BP-HL-6	FHLMC_4582			4,6	1.B FE	4,508,868	18.2640	3,992,889	0	5,248,993	0	(1,196,843)	0	0	5.890	0.510	MON	57,230	1,289,014	03/08/2017	05/15/2046
3137BP-XJ-3	FHLMC_4587			4,6	1.B FE	4,109,327	16.2960	4,251,836	0	3,531,225	0	(1,095,184)	0	0	6.040	10.960	MON	70,043	1,577,554	05/10/2017	06/15/2046
3137BQ-LG-0	FHLMC_4594			4	1.B FE	402,885	75.2430	366,337	486,870	328,050	0	17,162	0	0	4.634	12.120	MON	1,003	22,610	03/28/2019	05/15/2033
3137BR-BG-9	FHLMC_4608			4,6	1.B FE	18,185,854	17.0390	16,235,393	0	18,543,693	0	(5,060,874)	3,142,861	0	5.990	2.810	MON	253,663	5,713,232	05/28/2020	05/15/2040
3137BR-CG-8	FHLMC_4611			4,6	1.B FE	1,430,457	18.0380	1,775,685	0	1,368,357	0	(367,365)	0	0	5.990	16.090	MON	26,208	590,282	01/04/2018	06/15/2041
3137BR-FM-2	FHLMC_4607			4,6	1.B FE	1,722,874	14.0100	2,250,344	0	1,457,990	0	(504,352)	0	0	6.040	31.200	MON	43,118	971,128	07/26/2016	08/15/2046
3137BR-PF-6	FHLMC_4604			4,6	1.B FE	1,517,495	18.0290	1,431,861	0	1,539,878	0	(438,577)	142,550	0	5.990	2.880	MON	21,144	476,230	05/28/2020	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BR-SF-3	FHLMC_4612			4,6	1.B FE	2,298,100	19.7110	2,183,596	0	2,593,927	0	(549,018)	0	0	5.890	2.670	MON	29,001	653,194	09/27/2019	09/15/2046
3137BS-B2-8	FHLMC_4620			4,6	1.B FE	5,523,958	18.3690	6,761,445	0	5,186,217	0	(1,515,474)	0	0	5.990	12.540	MON	97,993	2,207,094	12/15/2017	10/15/2046
3137BS-SR-5	FHLMC_4634			4	1.A FE	10,512,950	128.8180	11,282,233	8,758,256	10,411,220	0	(47,916)	0	0	4.500	3.280	MON	32,843	384,681	10/30/2019	11/15/2056
3137BT-F3-0	FHLMC_4637			6	1.B FE	811,409	16.1590	980,313	0	1,003,595	0	(159,307)	0	0	4.500	12.110	MON	22,750	272,997	12/04/2020	08/15/2044
3137BT-XP-1	FHLMC_4651			6	1.B FE	3,174,124	17.4200	2,927,654	0	3,160,330	0	(928,726)	377,505	0	5.990	3.450	MON	44,744	1,007,758	05/28/2020	01/15/2047
3137BW-RG-1	FHLMC_4664			4,6	1.B FE	1,423,073	18.7220	1,501,109	0	1,713,629	0	(402,528)	0	0	5.990	3.270	MON	21,345	480,764	05/31/2018	03/15/2047
3137BX-WY-4	FHLMC_4684			4,6	1.B FE	5,235,234	25.0600	5,403,210	0	5,021,921	0	(996,233)	0	0	6.000	5.710	MON	107,804	1,293,648	08/29/2017	05/15/2047
3137F1-XF-0	FHLMC_4698			4	1.A FE	1,595,948	117.2560	1,823,116	1,554,808	1,590,763	0	(2,118)	0	0	4.500	4.250	MON	5,831	68,290	11/08/2018	07/15/2047
3137F1-YG-7	FHLMC_4705			4,6	1.B FE	4,264,386	16.3050	4,287,067	0	3,349,474	0	(1,005,620)	0	0	6.140	16.430	MON	71,753	1,616,060	07/17/2017	01/15/2039
3137F5-RN-1	FHLMC_4795			4,6	1.B FE	1,623,536	14.7600	1,803,946	0	2,487,330	0	(642,194)	0	0	6.090	2.590	MON	33,081	745,059	09/27/2019	05/15/2048
3137F6-PN-1	FHLMC_5040			6	1.B FE	3,091,276	12.8260	3,330,262	0	3,448,388	0	(512,638)	0	0	3.000	8.000	MON	64,909	778,904	11/10/2020	11/25/2050
3137F6-VW-4	FHR 5041			6	1.B FE	6,912,000	16.9690	7,529,281	0	8,381,049	0	(1,291,568)	0	0	4.000	4.920	MON	147,900	1,774,797	10/09/2020	11/25/2050
3137F6-WC-7	FHR 5041			6	1.B FE	7,359,494	15.4880	8,299,572	0	8,916,464	0	(1,277,401)	0	0	3.500	5.680	MON	156,288	1,875,457	10/19/2020	11/25/2050
3137F9-BK-6	FHLMC_5069			4,6	1.B FE	5,942,195	17.1560	6,162,596	0	6,382,326	0	(1,210,534)	0	0	4.500	3.620	MON	134,696	1,455,248	02/24/2021	02/25/2041
3137F9-C4-1	FHLMC_5069			4,6	1.B FE	8,025,465	14.7630	7,613,215	0	7,753,411	0	(632,213)	0	0	2.500	7.550	MON	107,436	1,181,795	01/12/2021	02/25/2051
3137F9-R8-6	FHR_5071			4,6	1.B FE	3,768,618	17.9040	3,516,594	0	3,994,046	0	(551,610)	0	0	4.000	4.020	MON	65,470	720,170	01/14/2021	12/25/2049
3137FB-YH-3	FHLMC_4737			6	1.B FE	1,160,348	18.9130	1,160,348	0	1,160,348	0	(253,288)	278,056	0	4.500	(1.950)	MON	23,006	276,069	01/22/2020	12/15/2047
3137FC-AA-2	FHLMC_4735			6	1.B FE	1,982,849	18.9330	1,950,206	0	2,023,077	0	(479,167)	0	0	5.500	3.830	MON	47,211	566,528	12/16/2020	07/15/2034
3137FD-B7-6	FHLMC_4751			4,6	1.B FE	7,309,661	17.0050	7,096,361	0	7,442,033	0	(2,211,461)	1,010,763	0	5.640	0.610	MON	104,607	2,356,198	05/28/2020	03/15/2039
3137FD-B9-2	FHLMC_4751			4,6	1.B FE	2,758,193	18.2940	2,624,310	0	2,636,278	0	(800,226)	395,031	0	6.140	3.360	MON	39,146	881,671	05/28/2020	07/15/2040
3137FE-VJ-6	FHLMC_4800				1.A FE	9,427,077	104.9200	9,180,534	8,749,979	9,354,487	0	(85,211)	0	0	4.000	2.630	MON	29,167	347,304	01/06/2020	05/15/2048
3137FF-AJ-6	FHR_5071			4,6	1.B FE	7,264,392	16.2310	8,329,426	0	7,629,731	0	(719,796)	0	0	3.000	9.900	MON	128,289	1,411,184	01/22/2021	11/25/2049
3137FH-AE-3	FHLMC_4824			4,6	1.B FE	5,700,020	22.8500	6,157,773	0	6,151,395	0	(1,244,952)	0	0	5.500	4.110	MON	123,511	1,482,127	09/18/2019	04/15/2045
3137FJ-ZZ-5	FHLMC_4845			6	1.B FE	7,802,119	18.6390	7,487,116	0	7,861,877	0	(2,229,546)	894,744	0	6.090	3.450	MON	108,725	2,448,770	10/15/2020	12/15/2048
3137FL-ZV-9	FHLMC_4887			4,6	1.B FE	5,479,799	16.9290	6,538,970	0	5,229,548	0	(1,452,951)	0	0	5.990	14.770	MON	102,830	2,316,043	04/30/2019	09/15/2038
3137FP-D9-3	FHLMC_4917			4,6	1.B FE	3,055,919	18.6830	3,029,916	0	3,981,080	0	(898,120)	0	0	5.948	0.420	MON	16,077	964,455	10/09/2019	10/25/2049
3137FP-GK-5	FHLMC_4924			6	1.B FE	5,405,083	16.1830	4,648,791	0	6,081,206	0	(1,634,965)	0	0	5.898	(0.390)	MON	28,238	1,693,974	09/21/2020	04/25/2049
3137FP-XW-0	FHLMC_4923			4,6	1.B FE	3,272,471	16.7040	3,368,788	0	3,013,945	0	(840,211)	0	0	5.520	7.200	MON	49,480	1,114,522	12/17/2019	10/15/2039
3137FQ-QX-4	FHLMC_4944			6	1.B FE	4,442,807	16.3610	3,819,671	0	4,840,827	0	(1,263,835)	0	0	5.948	1.630	MON	23,143	1,388,346	09/21/2020	01/25/2050
3137FQ-R5-4	FHLMC_4944			6	1.B FE	4,117,839	17.6920	3,567,552	0	4,132,574	0	(1,159,711)	0	0	5.948	0.540	MON	19,990	1,199,172	10/26/2020	01/25/2050
3137FT-SN-8	FHLMC_4985			6	1.B FE	3,494,550	21.6860	3,652,239	0	3,636,445	0	(738,785)	0	0	5.500	4.940	MON	77,189	926,266	09/11/2020	06/25/2050
3137FU-J4-7	FHLMC_4992			6	1.B FE	4,827,099	16.3530	3,645,189	0	4,628,658	0	(1,087,766)	0	0	5.998	4.510	MON	22,283	1,336,739	06/16/2020	07/25/2050
3137FU-K4-5	FHLMC_4989			6	1.B FE	5,833,599	10.5510	6,632,004	0	7,766,433	0	(1,736,392)	0	0	3.000	0.490	MON	157,134	1,885,608	06/09/2020	01/25/2037
3137FV-6Z-0	FHLMC_4998			6	1.B FE	4,912,089	10.8550	6,061,672	0	6,893,582	0	(1,153,928)	0	0	3.000	8.500	MON	139,598	1,675,171	06/30/2020	08/25/2040
3137FV-JJ-2	FHLMC_5003			6	1.B FE	4,071,762	14.1840	4,863,816	0	5,874,947	0	(1,257,378)	0	0	4.500	3.860	MON	128,582	1,542,983	09/21/2020	08/25/2050
3137FV-UW-0	FHLMC_5016			4,6	1.B FE	6,467,848	5.1810	5,932,932	0	6,522,776	0	(592,748)	0	0	1.752	9.390	MON	346,848	512,994	08/11/2021	04/15/2045
3137FW-UY-4	FHLMC_5023			6	1.B FE	8,778,154	15.2180	9,628,171	0	9,909,039	0	(1,555,221)	0	0	3.500	6.440	MON	184,526	2,214,309	09/24/2020	10/25/2050
3137FY-RS-7	FHR_5906			4,6	1.B FE	1,642,279	13.4700	1,623,613	0	1,871,647	0	(194,140)	0	0	3.000	5.760	MON	30,134	271,202	03/03/2021	04/25/2051
3137G0-AD-1	STACR_13-DN2			4	1.D	15,502,259	103.0240	15,396,587	14,944,547	15,420,000	0	(79,493)	0	0	4.351	2.820	MON	9,033	211,159	11/01/2021	11/25/2023
3137G0-AM-1	STACR_14-DN1			4	1.D	63,671,364	103.3580	64,111,284	62,027,783	63,509,141	0	(85,503)	0	0	4.601	3.930	MON	55,503	1,636,476	11/04/2021	02/25/2024
3137G0-AY-5	STACR_14-DN2			4	1.D	10,485,587	102.3000	10,503,626	10,267,405	10,497,410	0	(17,926)	0	0	3.701	3.290	MON	7,391	130,425	09/07/2021	04/25/2024
3137G0-BK-4	STACR_14-DN3			4	1.D	2,575,046	101.7330	2,616,415	2,571,821	2,628,596	0	(24,196)	0	0	4.101	3.450	MON	2,051	106,679	10/10/2017	08/25/2024
3137G0-CU-1	STACR_14-DN4			4	1.D	3,283,538	102.6760	3,329,789	3,242,998	3,318,001	0	(23,663)	0	0	4.651	3.800	MON	2,933	120,558	04/08/2021	10/25/2024
3137G0-DF-3	STACR_14-HQ3			4	1.D	114,901	100.3110	116,708	116,346	116,533	0	(3,172)	0	0	4.851	1.570	MON	110	5,708	03/07/2016	10/25/2024
3137G0-GW-3	STACR_15-DNA3			4	1.D	2,558,100	103.1030	2,353,764	2,282,903	2,414,526	0	(51,939)	0	0	4.801	2.140	MON	1,523	111,472	04/19/2017	04/25/2028
3137G0-GX-1	STACR_15-DNA3			4	1.D	6,283,471	102.0560	5,973,972	5,853,598	6,104,245	0	(85,954)	0	0	3.801	2.090	MON	4,327	225,051	07/31/2019	04/25/2028
3137G0-HJ-1	STACR_15-HQA2			4	1.D	6,376,781	102.7590	5,725,866	5,572,092	5,957,886	0	(162,444)	0	0	4.901	1.810	MON	5,311	276,202	05/01/2017	05/25/2028
3137G0-JU-4	STACR_16-DNA2			4	1.D	10,240,594	103.3440	9,827,232	9,509,191	9,961,170	0	(145,297)	0	0	4.751	3.230	MON	6,276	438,939	05/20/2021	10/25/2028
3137G0-KE-8	STACR_16-HQA2			4	1.D	5,389,931	103.4260	5,095,341	4,926,529	5,186,176	0	(80,672)	0	0	5.251	3.550	MON	3,594	263,096	08/23/2019	11/25/2028
3137G0-KG-3	STACR_16-HQA2			4	1.D	3,701,757	100.4970	3,311,294	3,294,913	3,307,858	0	(47,826)	0	0	4.001	2.400	MON	1,831	136,775	02/14/2018	11/25/2028
3137G0-KQ-1	STACR_16-DNA3			4	1.D	16,646,121	103.9850	15,720,818	15,118,342	15,922,055	0	(276,522)	0	0	5.101	3.360	MON	10,713	783,664	07/26/2019	12/25/2028
3137G0-LJ-6	STACR_16-DNA4			4	1.D	11,119,152	103.0890	10,443,978	10,130,974	10,617,692	0	(121,568)	0	0	3.901	2.780	MON	5,490	401,689	04/29/2019	03/25/2029
3137G0-NB-1	STACR_17-HQA1				1.D	25,460,938	103.2400	25,810,015	25,000,000	25,550,773	0	103,241	0	0	3.652	4.360	MON	17,756	923,248	12/15/2020	08/27/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137G0-PU-7	STACR_17-HQA2				1.D	897,156	102.2590	914,004	893,805	903,465	0	6,287	0	0	2.751	3.730	MON	478	24,875	12/17/2020	12/25/2029
3137G0-QG-7	STACR_17-HQA2				1.D	30,762,667	102.3970	31,301,890	30,568,894	30,995,049	0	232,382	0	0	2.751	3.840	MON	16,357	831,806	01/27/2021	12/26/2029
3137G0-QQ-5	STACR_17-DNA3			4	1.D	3,362,679	101.8590	3,937,010	3,865,148	3,682,865	0	137,861	0	0	2.601	6.500	MON	1,397	101,760	03/17/2020	03/25/2030
3137G0-RB-7	STACR_17-DNA3			4,6	1.D FE	383,710	0.8140	117,603	0	0	0	(91,343)	0	0	1.750	0.000	MON	4,915	255,606	10/08/2019	03/25/2030
3137G0-TU-3	STACR_18-DNA1			4,6	1.D FE	68,958	0.3590	25,302	0	0	0	(11,797)	0	0	1.250	0.000	MON	1,710	88,935	10/31/2019	07/25/2030
3137G0-UR-8	STACR_18-HQA1				1.D	37,999,607	100.9150	38,241,898	37,895,000	38,214,622	0	215,015	0	0	2.401	3.480	MON	17,698	677,801	07/26/2021	09/25/2030
3137GA-4S-3	FHLMC_3730B			4,6	1.B FE	123,520	7.2820	123,520	0	123,520	0	(69,394)	42,498	0	4.500	(1.080)	MON	6,361	76,329	09/17/2013	03/15/2040
3137GA-LT-2	FHLMC_3736			4,6	1.B FE	1,768,611	19.6040	1,934,657	0	1,428,144	0	(344,184)	0	0	5.940	15.760	MON	26,054	586,814	01/21/2015	10/15/2040
3137GA-N7-8	FHLMC_3746 SA			4,6	1.B FE	390,183	14.3220	332,075	0	335,652	0	(108,924)	0	0	6.440	5.680	MON	6,636	149,459	05/31/2018	07/15/2040
31384V-MN-9	FNMA 30YR			4	1.A FE	12,723	106.3700	13,060	12,277	12,435	0	(145)	0	0	8.500	6.850	MON	87	1,044	11/18/1999	01/01/2025
3138A4-YE-9	FNMA 30YR	CF		4	1.A FE	224,118	111.7510	237,820	212,812	224,118	0	(6,380)	0	0	5.000	3.490	MON	887	10,641	01/18/2011	01/01/2041
3138AN-4C-4	FANNIE MAE	CF		4	1.A FE	2,206,436	109.7840	2,329,498	2,121,892	2,206,436	0	(34,297)	0	0	4.000	2.780	MON	7,073	84,876	08/12/2011	09/01/2041
3138AN-C6-8	FANNIE MAE	CF		4	1.A FE	1,606,898	110.5660	1,670,944	1,511,264	1,606,898	0	(32,704)	0	0	4.500	2.730	MON	5,667	68,007	09/07/2011	08/01/2041
3138AN-DY-6	FANNIE MAE	CF		4	1.A FE	3,345,203	109.4700	3,517,977	3,213,645	3,345,203	0	(58,142)	0	0	4.000	2.850	MON	10,712	128,546	08/22/2011	08/01/2041
3138AP-Q3-5	FANNIE MAE	CF		4	1.A FE	1,121,089	108.9420	1,170,581	1,074,499	1,121,089	0	(27,510)	0	0	4.000	2.600	MON	3,582	42,980	09/07/2011	09/01/2041
3138AS-SC-7	FANNIE MAE	CF		4	1.A FE	2,068,506	110.5470	2,139,575	1,935,444	2,068,506	0	(50,845)	0	0	4.500	2.560	MON	7,258	87,095	09/13/2011	09/01/2041
3138AW-HC-0	FANNIE MAE	CF		4	1.A FE	716,869	109.7890	753,715	686,512	716,869	0	(14,025)	0	0	4.000	2.590	MON	2,288	27,460	11/08/2011	12/01/2041
3138ER-YH-7	FNMA 30YR	CF		4	1.A FE	13,137,001	108.5710	14,216,326	13,094,036	13,137,001	0	(20,753)	0	0	4.000	3.830	MON	43,647	523,761	11/07/2018	11/01/2046
3138ET-6F-8	FNMA 30YR			4	1.A FE	138,962	105.5000	142,363	134,941	140,571	0	649	0	0	3.000	2.140	MON	337	4,048	09/22/2016	10/01/2043
3138WX-A9-8	FNMA 30YR	CF		4	1.A FE	255,286	107.2920	259,776	242,120	255,286	0	(10,137)	0	0	4.500	2.640	MON	908	10,895	09/10/2013	08/01/2043
3138X8-LE-9	FNMA 30YR			4	1.A FE	184,726	107.1220	187,678	175,200	184,726	0	(7,924)	0	0	4.500	3.150	MON	657	7,884	09/10/2013	09/01/2043
313920-QK-9	FNMA_01-38 SA			4,6	1.B FE	23,603	13.3480	23,682	0	13,027	0	(6,808)	0	0	8.397	84.590	MON	248	14,898	04/27/2018	08/25/2031
313920-ZJ-2	FNMA_01-46 S			4,6	1.B FE	63,003	11.9780	69,281	0	30,909	0	(18,721)	0	0	7.996	894.190	MON	1,670	46,251	05/31/2018	09/18/2031
313921-A9-9	FNMA_01-59 S			4,6	1.B FE	80,861	22.2810	113,875	0	65,981	0	(19,257)	0	0	7.797	40.430	MON	664	39,849	04/27/2018	11/25/2031
313921-GK-8	FNMA_01-56 SG			4,6	1.B FE	35,336	15.2400	86,016	0	8,670	0	(3,601)	0	0	7.897	4,635.800	MON	743	44,570	07/17/2002	10/25/2031
313921-JE-9	FNMA_01-57 S			4,6	1.B FE	19,620	22.6800	23,580	0	15,860	0	(4,946)	0	0	7.897	19.610	MON	137	8,210	04/27/2018	06/25/2031
313921-U8-9	FNMA_01-60 QI			4,6	1.B FE	72,311	2.5620	30,877	0	19,342	0	(5,479)	0	0	1.020	42.460	MON	205	12,293	09/19/2001	09/25/2031
31392A-DM-7	FNMA_01-62 SC			4,6	1.B FE	31,738	22.1270	38,313	0	25,663	0	(8,017)	0	0	7.747	20.050	MON	224	13,414	04/27/2018	11/25/2031
31392A-NC-8	FNMA_01-50 SQ			4,6	1.B FE	20,028	22.2940	24,126	0	16,193	0	(5,056)	0	0	7.797	19.910	MON	141	8,438	04/27/2018	11/25/2031
31392A-VG-0	FNMA_01-63 SA			4,6	1.B FE	23,259	22.0930	28,216	0	21,363	0	(6,571)	0	0	7.846	14.310	MON	362	10,021	04/27/2018	12/18/2031
31392B-5U-6	FNMA_02-10 SA			4,6	1.B FE	16,710	22.4400	49,153	0	10,059	0	(2,872)	0	0	7.647	246.130	MON	279	16,750	01/24/2002	02/25/2032
31392B-5X-0	FNMA_02-10 SE			4,6	1.B FE	24,297	21.6580	30,315	0	21,304	0	(6,492)	0	0	7.697	19.290	MON	180	10,773	04/27/2018	01/25/2032
31392B-6J-0	FNMA_02-10 QI			4,6	1.B FE	47,133	1.6760	22,084	0	18,841	0	(5,197)	0	0	0.550	10.840	MON	121	7,245	02/04/2002	10/25/2031
31392B-6K-7	FNMA_02-10 QJ			4,6	1.B FE	35,177	1.5090	19,886	0	16,853	0	(4,634)	0	0	0.500	11.620	MON	110	6,586	11/12/2002	10/25/2031
31392B-6S-0	FNMA_02-10 QT			4,6	1.B FE	468,052	136.6850	557,994	408,232	402,404	0	(9,168)	0	0	18.639	18.220	MON	1,268	76,082	06/15/2018	10/25/2031
31392B-JJ-6	FNMA_01-72 SW			4,6	1.B FE	59,738	145.0640	65,938	45,455	55,563	0	(4,085)	0	0	19.803	8.650	MON	150	9,001	05/31/2018	12/25/2031
31392B-K2-1	FNMA_02-9 SI			4,6	1.B FE	2,190	1.1050	1,937	0	1,644	0	(440)	0	0	0.350	10.840	MON	10	613	02/21/2002	03/25/2032
31392B-ND-4	FNMA_01-81 SX			4,6	1.B FE	2,713	7.1900	1,872	0	1,728	0	(1,630)	0	0	8.646	41.350	MON	81	2,251	05/31/2018	01/18/2032
31392B-SY-3	FNMA_02-5 S			4,6	1.B FE	31,334	8.6080	22,521	0	15,764	0	(13,699)	0	0	7.997	53.760	MON	349	20,921	05/31/2018	02/25/2032
31392B-TQ-9	FNMA_02-5 SA			4,6	1.B FE	20,583	15.8030	20,378	0	15,321	0	(7,244)	0	0	7.997	18.840	MON	172	10,312	04/27/2018	11/25/2027
31392B-WA-0	FNMA_02-1 SC			4,6	1.B FE	24,194	21.6060	30,164	0	21,091	0	(6,515)	0	0	7.698	19.270	MON	179	10,746	04/27/2018	01/25/2032
31392C-6U-3	FNMA_02-25 SX			4,6	1.B FE	7,507	22.0990	31,086	0	5,595	0	(1,573)	0	0	7.897	361.900	MON	185	11,108	03/03/2003	04/25/2032
31392C-N2-6	FNMA_02-34 SA			4,6	1.B FE	29,564	15.1930	28,816	0	21,454	0	(10,219)	0	0	7.896	20.580	MON	541	14,978	05/31/2018	05/18/2032
31392C-Q4-9	FNMA_02-34 SE			4,6	1.B FE	96,609	13.6910	83,237	0	62,770	0	(32,661)	0	0	7.996	23.930	MON	1,755	48,615	05/31/2018	05/18/2032
31392C-UN-2	FNMA_02-16 SN			4,6	1.B FE	3,458	1.6340	4,576	0	3,252	0	(860)	0	0	0.500	17.930	MON	23	1,400	02/26/2002	01/25/2032
31392D-AQ-5	FNMA_02-28 SB			4,6	1.B FE	11,288	9.5190	8,582	0	6,628	0	(4,930)	0	0	8.698	54.000	MON	131	7,840	05/31/2018	05/25/2032
31392D-QF-2	FNMA_02-39 ST			4,6	1.B FE	9,522	9.5050	6,805	0	4,761	0	(3,196)	0	0	8.046	62.090	MON	208	5,761	05/31/2018	06/18/2032
31392D-SC-7	FNMA_02-44 SJ			4,6	1.B FE	43,196	22.0210	51,170	0	37,502	0	(11,454)	0	0	7.897	18.150	MON	306	18,350	04/27/2018	04/25/2032
31392D-VZ-2	FNMA_02-47 NS			4,6	1.B FE	54,427	20.9520	61,346	0	47,265	0	(14,437)	0	0	7.897	18.130	MON	385	23,122	04/27/2018	04/25/2032
31392D-WZ-1	FNMA_02-51 SM			4,6	1.B FE	62,628	21.4680	71,527	0	55,859	0	(16,662)	0	0	7.897	16.650	MON	439	26,311	04/27/2018	08/25/2032
31392E-6F-2	FNMA_02-67			4	1.A FE	359,987	113.2130	373,048	329,508	358,335	0	(7,675)	0	0	5.500	2.780	MON	1,510	18,123	09/25/2013	11/25/2032
31392E-GM-6	FNMA_02-52 S			4,6	1.B FE	118,441	17.4380	256,214	0	34,635	0	(13,169)	0	0	7.998	1,255.640	MON	1,959	117,500	07/17/2002	09/25/2032
31392E-HK-9	FNMA_02-53 SG			4,6	1.B FE	6,436	21.1770	25,108	0	4,799	0	(1,349)	0	0	7.797	337.550	MON	154	9,244	03/03/2003	07/25/2032

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31392E-P9-5	FNMA_02-64	SH			4,6	1.B FE	24,906	16.7420	28,119	0	16,332	0	(6,927)	0	0	7.447	35.440	MON	208	12,508	05/31/2018	10/25/2032
31392E-WS-5	FNMA_02-60	MS			4,6	1.B FE	9,710	3.6220	17,401	0	13,091	0	(3,436)	0	0	1.000	11.410	MON	80	4,803	04/25/2007	08/25/2032
31392F-6E-2	FNMA_02-77	S			4	1.B FE	248,640	127.8990	299,950	234,520	161,874	0	15,114	0	0	14.294	32.830	MON	559	33,524	08/11/2014	12/25/2032
31392F-Z7-5	FNMA_02-82	SH			4	1.B FE	10,756	124.1990	12,708	10,232	8,218	0	780	0	0	14.335	29.410	MON	24	1,467	01/29/2003	12/25/2032
31392H-T9-4	FNMA_03-8	SJ			4,6	1.B FE	28,099	12.7320	27,366	0	18,792	0	(9,994)	0	0	7.547	36.830	MON	270	16,221	05/31/2018	02/25/2033
31392J-AT-6	FNGT_03-T2	A1			4	1.A FE	255,738	99.5100	254,286	255,538	258,075	0	1,025	0	0	0.381	1.000	MON	14	988	07/02/2003	03/25/2033
31392M-AE-2	FHLMC_2448	ZH			4	1.A FE	1,342,610	116.6960	1,472,447	1,261,777	1,452,931	0	(13,973)	0	0	6.500	4.440	MON	6,835	82,016	04/08/2004	05/15/2032
31392P-HX-6	FHLMC_2459	SP			4,6	1.B FE	28,287	22.3930	33,462	0	27,829	0	(8,084)	0	0	7.890	11.350	MON	524	11,799	04/27/2018	06/15/2032
31392R-DC-2	FHLMC_2469	SH			4,6	1.B FE	57,988	12.1290	54,855	0	35,637	0	(17,345)	0	0	7.390	50.130	MON	1,485	33,450	05/31/2018	07/15/2032
31392U-L3-6	FHLMC_2504	SM			4,6	1.B FE	23,666	10.2590	19,279	0	16,776	0	(10,413)	0	0	7.441	17.870	MON	544	13,994	05/31/2018	09/17/2032
31392X-V9-6	FHLMC_2520	BE	CF		4	1.A FE	293,123	113.7870	303,993	267,159	287,172	0	(5,559)	0	0	6.000	3.620	MON	1,336	16,030	08/17/2010	11/15/2032
31393A-LW-5	FNMA_03-31	SM			4,6	1.B FE	50,094	24.1350	93,452	0	49,328	0	(13,070)	0	0	7.897	36.810	MON	510	30,578	04/13/2004	04/25/2033
31393A-S4-0	FNW_03-W5	A			4	1.A FE	144,351	97.8750	141,310	144,378	144,374	0	7	0	0	0.321	1.440	MON	6	473	01/27/2014	04/25/2033
31393B-6U-4	FNW_03-W9	A			4	1.A FE	110,908	98.4000	109,134	110,908	110,908	0	0	0	0	0.222	0.220	MON	5	386	05/16/2003	06/25/2033
31393C-7G-2	FNMA_03-W13	AV2			4	1.A FE	1,421	97.3800	1,384	1,421	1,421	0	0	0	0	0.242	1.530	MON	0	5	07/21/2003	10/25/2033
31393C-PX-5	FNMA_03-55		CF		4	1.A FE	1,816,642	111.1990	1,844,846	1,659,034	1,796,507	0	(37,044)	0	0	5.500	2.970	MON	7,604	91,247	07/17/2013	06/25/2033
31393C-TF-0	FNMA_03-45				4	1.B FE	65,228	148.6710	68,951	46,378	63,069	0	(5,435)	0	0	0.101	5.020	MON	765	9,168	08/28/2019	06/25/2033
31393C-ZC-0	FNMA_03-46	T			4	1.A FE	549,416	113.9550	575,220	504,775	601,976	0	(5,803)	0	0	6.000	3.780	MON	2,524	30,287	06/15/2010	06/25/2033
31393E-4H-9	FNMA_03-87				4	1.B FE	67,391	103.3320	68,740	66,523	66,832	0	(602)	0	0	5.598	4.540	MON	62	3,723	08/28/2019	07/25/2033
31393E-5B-1	FNMA_03-87		@		4	1.B FE	79,182	92.7150	97,764	105,445	94,085	0	3,234	0	0	0.000	3.530	N/A	0	0	03/16/2015	07/25/2033
31393F-AC-0	FHLMC_2530	QT			4,6	1.B FE	39,905	3.3760	23,168	0	17,664	0	(4,652)	0	0	1.020	14.160	MON	311	6,998	11/13/2002	01/15/2032
31393F-VT-0	FHLMC_2534				4	1.B FE	22,304	144.6360	22,283	15,406	20,729	0	(1,871)	0	0	20.774	6.300	MON	142	3,203	08/28/2019	02/15/2032
31393J-BT-4	FHLMC_2551	SD			4,6	1.B FE	119,054	22.5070	137,702	0	106,053	0	(30,403)	0	0	7.990	16.050	MON	2,173	48,922	04/27/2018	01/15/2033
31393N-QN-2	FHLMC_2599	EA	@		4	1.B FE	222,022	90.1190	210,615	233,708	215,180	0	4,859	0	0	0.000	2.240	N/A	0	0	06/10/2003	04/15/2033
31393Q-P3-0	FHLMC_2614				4	1.B FE	12,595	118.6040	12,531	10,566	12,722	0	(672)	0	0	3.000	4.050	MON	106	1,266	08/28/2019	05/15/2033
31393U-3C-5	FNMA_04-2	SW			4,6	1.B FE	67,611	13.0600	70,910	0	52,197	0	(23,083)	0	0	6.998	30.200	MON	633	37,989	05/31/2018	02/25/2034
31393U-6D-0	FNMA_04-14	S			4,6	1.B FE	65,806	21.0140	225,779	0	12,826	0	(4,340)	0	0	6.998	8,465.810	MON	1,253	75,176	02/28/2006	03/25/2034
31393U-CE-1	FNMA_03-126	IC			4,6	1.B FE	6,551	0.1710	5,566	0	5,668	0	(1,480)	0	0	0.050	2.480	MON	27	1,622	05/31/2018	12/25/2033
31393U-EF-6	FNMA_03-119	MQ			4	1.B FE	141,856	124.4610	155,814	125,190	104,437	0	12,055	0	0	20.994	40.940	MON	438	26,279	11/17/2003	11/25/2033
31393U-ZG-1	FNMA_03-131	SK			4	1.B FE	109,420	109.8860	102,697	93,457	89,539	0	5,613	0	0	15.996	26.340	MON	249	14,948	02/09/2016	01/25/2034
31393X-YR-2	FNMA_04-17	BS			4,6	1.B FE	419,796	11.7150	345,374	0	285,928	0	(142,784)	0	0	7.048	19.390	MON	3,463	207,746	05/31/2018	01/25/2034
31393Y-D6-9	FNMA_04-47	UI			4,6	1.B FE	160,176	19.1510	277,312	0	169,386	0	(39,068)	0	0	5.500	25.730	MON	6,637	79,638	05/12/2004	06/25/2034
31393Y-Q9-9	FNMA_04-46		@		4	1.B FE	51,969	96.8340	55,387	57,198	54,531	0	1,456	0	0	0.000	2.640	N/A	0	0	02/02/2016	03/25/2034
31393Y-TH-8	FNMA_04-43	S			4	1.B FE	89,127	131.1370	118,658	90,484	52,094	0	7,160	0	0	12.413	41.190	MON	187	11,231	01/20/2005	06/25/2034
31394A-2W-5	FNMA_04-73	TI			4,6	1.B FE	105,387	16.7900	90,480	0	98,239	0	(24,793)	0	0	5.000	1.680	MON	2,245	26,943	04/27/2018	10/25/2034
31394A-4U-7	FNMA_04-70	XJ			4,6	1.B FE	61,917	17.6710	55,361	0	56,918	0	(14,908)	0	0	5.000	1.170	MON	1,305	15,664	04/27/2018	10/25/2034
31394A-E4-4	FNMA_04-69	IP			4,6	1.B FE	185,896	18.1690	211,875	0	186,216	0	(47,348)	5,794	0	5.000	5.440	MON	4,859	58,304	08/15/2018	12/25/2033
31394A-J7-2	FNMA_04-66	XA			4,6	1.B FE	111,746	17.9900	130,450	0	117,907	0	(30,250)	5,509	0	5.000	4.310	MON	3,021	36,256	05/31/2018	09/25/2034
31394A-NN-2	FNMA_04-63	PI			4,6	1.B FE	14,966	17.7480	78,532	0	51,551	0	(11,985)	0	0	5.000	20.570	MON	1,844	22,124	06/30/2004	08/25/2034
31394A-NQ-5	FNMA_04-63	TI			4,6	1.B FE	103,616	18.0060	107,962	0	88,949	0	(21,602)	0	0	5.000	9.760	MON	2,498	29,979	05/31/2018	08/25/2034
31394A-NR-3	FNMA_04-63	BI			4,6	1.B FE	311,370	15.5760	323,164	0	325,443	0	(79,966)	0	0	5.000	7.130	MON	8,644	103,733	05/31/2018	08/25/2034
31394A-QS-8	FNMA_04-62	TP			4,6	1.B FE	147,566	17.8440	137,236	0	132,852	0	(33,253)	0	0	5.500	6.870	MON	3,525	42,299	09/18/2018	07/25/2033
31394A-TB-2	FNMA_04-61	SW			4,6	1.B FE	115,466	14.1630	108,034	0	78,944	0	(39,686)	0	0	8.198	29.650	MON	1,042	62,523	05/31/2018	08/25/2034
31394A-TD-8	FNMA_04-61	GS			4,6	1.B FE	53,828	10.0850	38,358	0	30,926	0	(23,545)	0	0	8.698	31.680	MON	551	33,076	05/31/2018	08/25/2034
31394A-WM-4	FNMA_04-60				4,6	1.B FE	293,125	12.2810	194,263	0	132,590	0	(63,345)	0	0	6.948	28.790	MON	1,832	109,889	02/10/2012	04/25/2034
31394A-ZQ-2	FNMA_04-71	TI			4,6	1.B FE	75,894	18.1060	105,170	0	89,283	0	(22,605)	0	0	5.000	7.450	MON	2,420	29,042	05/31/2018	04/25/2034
31394A-ZS-8	FNMA_04-71	UI			4,6	1.B FE	107,769	16.5650	123,491	0	115,253	0	(28,340)	0	0	5.000	7.720	MON	3,106	37,274	05/31/2018	02/25/2034
31394B-H4-9	FNMA_04-100	SB			4,6	1.B FE	248,706	21.2560	285,744	0	207,477	0	(61,487)	0	0	7.198	17.320	MON	1,613	96,750	05/31/2018	01/25/2035
31394C-JG-8	FNMA_05-19	SA			4,6	1.B FE	188,392	19.2750	274,057	0	100,759	0	(29,297)	0	0	6.648	77.990	MON	1,575	94,510	04/07/2010	03/25/2035
31394C-RE-4	FNMA_05-17				4,6	1.B FE	429,511	19.2080	504,800	0	184,639	0	(49,307)	0	0	6.598	82.960	MON	2,890	173,371	10/14/2010	03/25/2035
31394D-6V-7	FNMA_05-56				4	1.B FE	5,478	103.7810	5,471	5,271	5,439	0	(111)	0	0	6.000	3.780	MON	5	316	08/28/2019	08/25/2033
31394D-Q6-0	FNMA_05-45				4	1.B FE	771,828	156.1100	787,519	504,463	621,299	0	(46,694)	0	0	23.936	11.540	MON	2,013	120,732	07/12/2013	06/25/2035
31394E-KG-2	FNMA_05-66	SQ			4	1.B FE	71,626	131.8790	93,236	70,698	54,595	0	4,665	0	0	16.620	32.740	MON	196	11,748	07/14/2005	07/25/2035

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31394E-KU-1	FNMA_05-66	SX			4,6	1.B FE	101,740	15.0320	130,225	0	88,531	0	(35,790)	0	0	6.648	24.370	MON	960	57,584	04/27/2018	07/25/2035
31394E-TE-8	FNMA_05-59	PS			4	1.B FE	91,762	119.6670	108,053	90,295	76,348	0	7,878	0	0	16.620	32.880	MON	250	15,005	05/19/2005	05/25/2035
31394E-WY-0	FNMA_05-72	AS			4,6	1.B FE	338,216	21.4980	883,615	0	170,215	0	(47,853)	0	0	6.598	1,068.090	MON	4,520	271,148	06/15/2018	08/25/2035
31394F-4P-7	FNMA_05-93				4	1.B FE	184,995	105.2210	151,593	144,070	147,646	0	(15,292)	0	0	16.620	6.750	MON	399	23,941	09/03/2014	08/25/2034
31394F-BL-8	FNMA_05-75	SU			4	1.B FE	320,602	183.2670	527,551	287,858	155,813	0	22,444	0	0	32.577	96.810	MON	1,563	93,760	11/10/2008	09/25/2035
31394F-DH-5	FNMA_05-74				4	1.B FE	105,070	121.0670	103,747	85,693	95,917	0	(8,467)	0	0	19.849	8.600	MON	284	17,008	05/31/2018	05/25/2035
31394F-DT-9	FNMA_05-74				4	1.B FE	1,578,993	138.0870	1,448,338	1,048,854	1,221,167	0	(96,624)	0	0	24.009	12.380	MON	4,197	251,790	06/15/2018	07/25/2035
31394F-L6-0	FNMA_05-84	SN			4,6	1.B FE	445,146	19.3470	559,352	0	390,626	0	(115,992)	0	0	6.598	17.450	MON	3,179	190,730	05/31/2018	10/25/2035
31394M-WC-0	FHLMC_2725	SC			4	1.B FE	113,048	107.8900	134,122	124,314	102,022	0	17,722	0	0	8.922	32.480	MON	925	11,079	02/17/2011	11/15/2033
31394P-JE-4	FHLMC_2736	SB			4	1.B FE	261,942	110.8350	303,557	273,882	183,592	0	80,774	0	0	14.028	94.000	MON	3,203	38,385	01/24/2005	12/15/2033
31394R-FB-0	FHLMC_2750	SG			4,6	1.B FE	86,251	21.2680	251,936	0	30,538	0	(7,998)	0	0	6.990	753.110	MON	3,680	82,876	10/06/2005	02/15/2034
31394R-FJ-3	FHLMC_2750	SQ			4,6	1.B FE	5,261	1.4510	957	0	583	0	(3,296)	0	0	7.590	1,073.020	MON	223	5,011	05/31/2018	08/15/2022
31394R-YC-7	FHLMC_2761	ST			4,6	1.B FE	7,683	1.1680	1,561	0	0	0	(1,544)	0	0	7.040	0.000	MON	418	9,415	05/12/2006	12/15/2033
31394U-EP-3	FNMA_05-95	PS			4	1.B FE	39,402	111.2200	44,788	40,270	37,200	0	3,098	0	0	15.656	28.740	MON	105	6,304	08/20/2008	10/25/2035
31394U-HT-2	FNMA_05-102	DS			4	1.B FE	219,466	161.9420	308,635	190,583	167,418	0	(12,324)	0	0	19.519	7.090	MON	620	37,196	06/15/2018	11/25/2035
31394U-HY-1	FNMA_05-102				4	1.B FE	861,153	175.0850	900,486	514,313	674,561	0	(47,943)	0	0	23.771	10.870	MON	2,038	122,241	09/11/2014	11/25/2035
31394U-L2-6	FNMA_05-106	PK			4	1.B FE	99,095	136.2430	142,963	104,932	0	0	0	0	0	19.382	0.000	MON	339	20,335	10/27/2005	12/25/2035
31394U-V6-6	FNMA_05-110	PS			4	1.B FE	608,533	137.4030	822,143	598,342	418,350	0	64,337	0	0	24.193	60.890	MON	2,413	144,736	11/02/2006	09/25/2035
31394V-CT-5	FNMA_05-117	KS			4,6	1.B FE	161,178	20.3360	198,300	0	154,299	0	(43,876)	0	0	7.048	16.260	MON	1,145	68,717	05/31/2018	01/25/2036
31394V-EV-8	FNMA_05-122				4,6	1.B FE	77,448	9.7080	53,827	0	31,352	0	(17,959)	0	0	6.498	63.720	MON	600	36,023	12/16/2010	11/25/2035
31394V-FN-5	FNMA_05-113	DI			4,6	1.B FE	301,658	20.4660	428,546	0	166,832	0	(46,829)	0	0	7.128	75.460	MON	2,488	149,238	12/16/2009	01/25/2036
31394V-JJ-0	FNMA_05-114	SP			4	1.B FE	303,651	136.8790	347,272	253,706	244,979	0	(2,531)	0	0	19.299	20.170	MON	816	48,958	01/31/2018	01/25/2036
31394V-Z6-0	FNMA_06-8	NS			4,6	1.B FE	184,179	21.4660	785,820	0	64,963	0	(20,192)	0	0	6.528	1,670.200	MON	3,983	238,938	08/09/2006	03/25/2036
31394Y-VD-3	FHLMC_2795	TS			4,6	1.B FE	37,380	1.6770	11,052	0	7,925	0	(8,187)	0	0	1.950	62.180	MON	571	12,851	05/12/2004	03/15/2024
31395A-JY-2	FHLMC_2810	ME		CF	4	1.A FE	878,093	113.5920	898,023	790,564	849,503	0	(13,419)	0	0	5.500	3.350	MON	3,623	43,481	12/04/2015	06/15/2034
31395B-5X-7	FNMA_06-32				6	1.B FE	1,335,532	21.6900	1,485,953	0	1,364,769	0	(371,994)	0	0	6.598	4.540	MON	7,534	451,944	03/23/2020	05/25/2036
31395B-LW-1	FNMA_06-10		@		4	1.B FE	1,860,944	90.9140	1,910,697	2,101,648	1,849,988	0	56,883	0	0	0.000	3.120	N/A	0	0	10/17/2014	03/25/2036
31395B-TT-0	FNMA_06-15				4,6	1.B FE	876,922	20.7320	936,096	0	604,856	0	(156,866)	0	0	6.598	22.530	MON	4,965	297,869	02/17/2012	03/25/2036
31395B-TU-7	FNMA_06-15		@		4	1.B FE	87,926	91.0730	91,762	100,757	88,501	0	2,684	0	0	0.000	3.090	N/A	0	0	02/02/2016	03/25/2036
31395B-VW-0	FNMA_06-15	SB			4	1.B FE	85,972	146.0140	141,047	96,598	0	0	0	0	0	19.519	0.000	MON	314	18,853	06/09/2006	03/25/2036
31395B-ZL-0	FNMA_06-27		@		4	1.B FE	30,935	93.3350	31,031	33,247	31,211	0	714	0	0	0.000	2.290	N/A	0	0	02/02/2016	04/25/2036
31395C-FD-8	FHLMC_2820	PI			4,6	1.B FE	110,124	16.0010	106,526	0	111,855	0	(30,522)	2,073	0	5.000	1.270	MON	2,774	33,285	05/31/2018	06/15/2033
31395D-BC-2	FNMA_06-40	SI			4,6	1.B FE	116,152	19.8740	378,828	0	35,743	0	(11,230)	0	0	6.598	1,483.800	MON	2,096	125,746	04/19/2006	05/25/2036
31395D-P4-5	FNMA_06-43	SI			4,6	1.B FE	368,179	20.1740	562,073	0	272,292	0	(72,995)	0	0	6.498	43.720	MON	3,017	181,016	06/06/2016	06/25/2036
31395D-PQ-6	FNMA_06-36	SA			4	1.B FE	20,888	199.8330	41,322	20,678	0	0	0	0	0	32.870	0.000	MON	113	6,796	03/29/2006	05/25/2036
31395D-QP-7	FNMA_06-36	MS			4,6	1.B FE	39,799	14.0990	44,010	0	15,444	0	(6,826)	0	0	6.598	122.810	MON	343	20,593	05/11/2010	05/25/2036
31395D-S4-2	FNMA_06-51				4,6	1.B FE	235,681	12.8700	174,568	0	145,208	0	(66,772)	0	0	6.548	9.690	MON	1,480	88,800	03/20/2012	03/25/2036
31395G-2E-1	FHLMC_2864			CF	4	1.A FE	596,568	113.4110	609,883	537,761	592,061	0	(15,636)	0	0	5.500	2.320	MON	2,465	29,577	12/05/2016	09/15/2034
31395K-V9-1	FHLMC_2906	SN			4	1.B FE	1,624,789	156.7400	2,499,834	1,594,885	981,730	0	83,076	0	0	19.360	45.780	MON	13,724	309,049	03/16/2005	12/15/2034
31395L-VZ-1	FHLMC_2916				4,6	1.B FE	271,087	20.7660	322,874	0	231,969	0	(68,871)	0	0	7.140	16.200	MON	4,934	111,109	05/31/2018	01/15/2035
31395M-ST-7	FHLMC_2933		@		4	1.B FE	315,274	88.9080	354,256	398,450	326,590	0	13,638	0	0	0.000	4.280	N/A	0	0	02/28/2019	02/15/2035
31395N-BF-3	FNMA_06-44	IS			4,6	1.B FE	88,083	20.2210	323,252	0	34,615	0	(10,754)	0	0	6.498	1,926.660	MON	1,731	103,860	06/19/2014	06/25/2036
31395N-MK-0	FNMA_06-48	DQ			4,6	1.B FE	275,702	18.4090	362,330	0	137,274	0	(42,629)	0	0	6.548	76.310	MON	2,148	128,861	02/02/2010	06/25/2036
31395N-ML-8	FNMA_06-48		@		4	1.B FE	279,236	94.7110	310,686	328,033	277,443	0	14,024	0	0	0.000	5.300	N/A	0	0	06/15/2018	06/25/2036
31395N-SH-1	FNMA_06-60	AI			4,6	1.B FE	347,298	21.3780	575,550	0	220,371	0	(63,871)	0	0	7.098	208.210	MON	3,185	191,071	03/13/2015	07/25/2036
31395N-TJ-6	FNMA_06-60	EI			4,6	1.B FE	25,472	3.6100	14,937	0	5,802	0	(8,381)	0	0	7.108	1,844.790	MON	490	29,407	08/11/2006	02/25/2036
31395N-UH-8	FANNIE MAE				4,6	1.B FE	1,913,695	22.8780	2,178,279	0	1,613,124	0	(425,778)	0	0	7.048	14.280	MON	11,184	670,970	06/15/2018	07/25/2036
31395N-UK-1	FNMA_06-60		@		4	1.B FE	127,326	90.8290	132,621	146,010	129,087	0	4,075	0	0	0.000	3.170	N/A	0	0	02/02/2016	07/25/2036
31395N-UQ-8	FNMA_06-60	LI			4,6	1.B FE	99,284	20.0510	376,950	0	24,413	0	(8,978)	0	0	6.948	5,917.980	MON	2,177	130,601	06/19/2006	07/25/2036
31395N-WY-9	FNMA_06-56	CS			4,6	1.B FE	397,914	19.4180	664,675	0	246,007	0	(77,119)	0	0	7.108	262.550	MON	4,055	243,271	06/20/2017	07/25/2036
31395N-YE-1	FNMA_06-56	PS			4,6	1.B FE	485,045	17.7330	1,044,451	0	342,789	0	(103,078)	0	0	6.548	842.320	MON	6,428	385,609	06/15/2018	07/25/2036
31395Q-CM-0	FNSTR_410				4,6	1.B FE	2,339,252	15.1860	2,509,421	0	2,775,467	0	(459,568)	0	0	4.000	4.960	MON	55,082	605,899	01/25/2021	04/25/2042
31395V-2T-5	FHLMC_2990		@		4	1.B FE	258,829	90.5160	266,231	294,124	260,809	0	8,092	0	0	0.000	3.060	N/A	0	0	10/17/2014	02/15/2035

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31395V-HT-9	FHLMC_2994	SG			4	1.B FE	1,379,400	137.0430	1,713,664	1,250,457	1,060,346	0	16,213	0	0	17.100	23.830	MON	9,504	214,027	06/15/2018	06/15/2035
31395W-4N-4	FHLMC_3003D	LS			4,6	1.B FE	141,155	16.1150	181,303	0	80,897	0	(25,986)	0	0	6.590	73.430	MON	3,295	74,211	12/09/2009	07/15/2035
31395X-Z9-9	FHLMC_3017	CS			4,6	1.B FE	473	1.1470	107	0	0	0	0	0	0	6.090	0.000	MON	25	570	10/10/2008	08/15/2025
31396A-MW-1	FHLMC_3035	OG			4	1.B FE	405,941	90.5830	548,448	605,459	441,044	0	33,362	0	0	0.000	7.850	N/A	0	0	07/25/2011	09/15/2035
31396C-BU-3	FHLMC_3045	DO			4	1.B FE	601,478	89.7470	641,678	714,981	604,416	0	28,650	0	0	0.000	4.720	N/A	0	0	07/21/2011	10/15/2035
31396F-JA-2	FHLMC_3072				4	1.B FE	349,331	93.0770	367,399	394,724	350,376	0	10,774	0	0	0.000	3.040	N/A	0	0	08/13/2014	02/15/2035
31396F-LT-8	FHLMC_3072					1.B FE	1,627,307	156.5450	1,490,846	952,338	1,584,839	0	(179,661)	0	0	23.247	2.140	MON	9,840	221,609	08/13/2020	11/15/2035
31396F-M9-1	FHLMC_3074	BI			4,6	1.B FE	121,414	23.2090	120,985	0	127,737	0	(29,574)	0	0	6.000	0.520	MON	2,606	31,276	04/27/2018	11/15/2035
31396F-TX-1	FHLMC_3092	MS			4	1.B FE	479,010	156.9390	614,934	391,828	348,880	0	1,998	0	0	19.360	23.220	MON	3,372	75,926	03/30/2010	12/15/2035
31396F-UA-9	FHLMC_3092	SJ			4,6	1.B FE	208,074	24.2110	292,083	0	193,389	0	(51,061)	0	0	7.040	16.060	MON	3,775	85,004	05/31/2018	12/15/2035
31396F-Z7-1	FHLMC_3077				4	1.B FE	66,283	97.3300	70,900	72,845	69,185	0	2,550	0	0	0.000	4.050	N/A	0	0	08/15/2017	04/15/2035
31396G-E2-3	FHLMC_3084				4	1.B FE	2,787	100.5760	2,076	2,064	2,088	0	(152)	0	0	20.768	12.570	MON	19	429	01/04/2013	12/15/2034
31396G-J3-6	FHLMC_3105				4,6	1.B FE	745,023	65.3950	781,292	0	682,995	0	(176,360)	0	0	19.360	6.050	MON	10,280	231,508	10/20/2015	01/15/2036
31396H-2D-0	FHLMC_3100				4	1.B FE	57,896	91.9120	58,227	63,351	58,454	0	1,548	0	0	0.000	2.640	N/A	0	0	02/02/2016	01/15/2036
31396H-GB-9	FHLMC_3114	BI			4,6	1.B FE	176,106	12.9150	197,541	0	131,319	0	(61,128)	0	0	6.540	26.190	MON	4,446	100,127	05/31/2018	04/15/2030
31396H-H5-1	FHLMC_3114	IP			4,6	1.B FE	215,165	19.2540	672,955	0	63,258	0	(16,397)	0	0	6.490	1,607.200	MON	10,082	227,021	01/18/2006	02/15/2036
31396H-RL-5	FHLMC_3118	SG			4,6	1.B FE	70,747	16.0960	389,936	0	0	0	0	0	0	6.040	0.000	MON	6,504	146,477	02/09/2006	02/15/2036
31396H-SA-8	FHLMC_3119	HI			4,6	1.B FE	691,853	20.7840	1,194,157	0	503,920	0	(132,083)	0	0	6.590	85.970	MON	16,828	378,981	05/31/2018	02/15/2036
31396J-5W-1	FHLMC_3134	SA			4,6	1.B FE	202,636	21.2450	697,989	0	61,251	0	(17,474)	0	0	6.590	1,563.380	MON	9,623	216,712	03/15/2006	03/15/2036
31396K-6U-1	FNMA_06-100	SA			4	1.B FE	117,773	219.6240	172,295	78,450	77,875	0	(2,705)	0	0	38.868	38.860	MON	508	30,488	02/01/2010	10/25/2036
31396K-D2-5	FNMA_06-83				4,6	1.B FE	938,929	22.4130	1,295,304	0	864,791	0	(225,969)	0	0	6.398	15.620	MON	6,163	369,693	05/31/2018	09/25/2036
31396K-F7-2	FNMA_06-88	BI			4,6	1.B FE	139,778	20.5210	682,461	0	0	0	0	0	0	6.438	0.000	MON	3,568	214,071	05/31/2007	09/25/2036
31396K-JP-8	FNMA_06-72				4,6	1.B FE	728,632	17.5190	969,146	0	670,925	0	(203,466)	0	0	6.478	22.170	MON	5,973	358,297	10/29/2018	08/25/2036
31396K-LL-4	FNMA_06-70	PK			4	1.B FE	464,259	177.0710	775,423	437,915	220,217	0	43,913	0	0	32.440	116.910	MON	2,368	142,041	09/26/2006	06/25/2036
31396K-M4-1	FNMA_06-81	SQ			4,6	1.B FE	398,221	21.9900	846,674	0	310,187	0	(83,002)	0	0	7.048	328.540	MON	4,523	271,331	06/15/2018	09/25/2036
31396L-CL-2	FNMA_06-96				4	1.B FE	88,638	108.7180	82,311	75,710	84,381	0	(1,887)	0	0	7.500	4.570	MON	95	5,678	08/28/2019	10/25/2036
31396L-F8-8	FNMA_06-122	S			4,6	1.B FE	59,549	13.0550	86,682	0	35,055	0	(11,804)	0	0	6.498	126.970	MON	719	43,139	01/10/2008	12/25/2036
31396L-GE-4	FNMA_06-103				4	1.B FE	432,956	90.2640	453,356	502,251	405,225	0	20,801	0	0	0.000	5.190	N/A	0	0	11/18/2011	10/25/2036
31396L-HY-9	FNMA_06-101				4,6	1.B FE	439,491	20.5560	602,263	0	314,315	0	(81,414)	0	0	6.478	36.060	MON	3,163	189,768	07/25/2012	10/25/2036
31396L-QX-1	FNMA_06-109				4,6	1.B FE	456,835	23.0370	687,174	0	378,914	0	(99,895)	0	0	6.528	25.570	MON	3,245	194,696	06/15/2018	11/25/2036
31396L-XH-8	FNMA_06-110	CX			4,6	1.B FE	601,662	20.5170	804,489	0	505,674	0	(132,991)	0	0	6.568	25.270	MON	4,292	257,495	06/15/2018	11/25/2036
31396N-7L-4	FHLMC_3138	SC			4,6	1.B FE	144,642	19.3190	456,234	0	62,650	0	(17,381)	0	0	6.590	607.040	MON	6,917	155,774	03/24/2006	04/15/2036
31396N-E5-1	FHLMC_3140	SG			4,6	1.B FE	270,059	18.9710	568,867	0	164,123	0	(46,705)	0	0	6.490	388.810	MON	8,650	194,801	06/15/2018	03/15/2036
31396N-H4-1	FHLMC_3136	NS			4,6	1.B FE	99,543	13.1200	102,940	0	41,605	0	(17,975)	0	0	6.590	105.410	MON	2,298	51,753	01/28/2010	04/15/2036
31396N-HC-3	FHLMC_3136	PS			4,6	1.B FE	416,844	21.4700	599,104	0	380,744	0	(101,946)	0	0	6.540	21.280	MON	8,111	182,670	06/15/2018	04/15/2036
31396N-KH-8	FHLMC_3147				4,6	1.B FE	787,467	20.5160	880,748	0	625,230	0	(168,648)	0	0	6.540	17.280	MON	12,478	281,025	03/29/2017	04/15/2036
31396P-2W-0	FNMA_07-21				4,6	1.B FE	5,781	8.8090	5,016	0	4,908	0	(1,685)	0	0	6.298	45.490	MON	60	3,586	11/22/2010	03/25/2037
31396P-3X-7	FNMA_07-21				4	1.B FE	133,624	91.7870	140,195	152,739	119,006	0	7,887	0	0	0.000	7.080	N/A	0	0	06/15/2018	03/25/2037
31396P-5X-5	FNMA_07-18	SB			4,6	1.B FE	42,180	20.5630	211,880	0	0	0	(14,386)	0	0	6.648	0.000	MON	1,142	68,489	02/01/2007	03/25/2037
31396P-EY-3	FNMA_06-128				4,6	1.B FE	532,677	21.9310	686,095	0	476,743	0	(127,980)	0	0	6.498	15.360	MON	3,388	203,256	05/31/2018	01/25/2037
31396P-G6-2	FNMA_07-14				4	1.B FE	247,702	88.8310	252,417	284,154	235,978	0	10,243	0	0	0.000	4.360	N/A	0	0	09/20/2011	03/25/2037
31396P-HL-8	FNMA_07-1				4,6	1.B FE	640,274	19.5420	693,333	0	536,142	0	(142,925)	0	0	5.998	10.720	MON	3,547	212,769	01/09/2017	02/25/2037
31396P-HQ-7	FNMA_07-1	FN		CF	4	1.B FE	554,967	101.9230	620,731	609,017	653,790	0	781	0	0	1.092	1.290	MON	111	6,717	10/09/2007	02/25/2037
31396P-ME-8	FNMA_39633	PS			4,6	1.B FE	308,458	14.3630	420,338	0	314,113	0	(99,635)	0	0	5.953	25.400	MON	2,903	174,179	12/07/2009	02/25/2037
31396Q-LY-3	FNMA_09-50				4	1.A FE	1,186,925	112.9510	1,227,085	1,086,384	1,238,876	0	(3,381)	0	0	5.535	4.460	MON	5,011	60,162	03/08/2016	02/25/2049
31396Q-W5-4	FNMA_09-66				4	1.B FE	171,543	168.5350	175,704	104,253	157,457	0	(8,221)	0	0	0.000	4.640	MON	1,347	16,129	08/28/2019	09/25/2039
31396Q-YP-8	FNMA_09-70				4	1.B FE	174,493	89.2350	175,881	197,097	174,105	0	5,091	0	0	0.000	2.910	N/A	0	0	02/02/2016	01/25/2037
31396R-AU-1	FHLMC_3156				4	1.B FE	667,715	89.9170	685,550	762,422	637,929	0	26,433	0	0	0.000	4.220	N/A	0	0	11/15/2011	05/15/2036
31396R-J5-7	FHLMC_3149	SI			4,6	1.B FE	538,483	19.7170	856,909	0	364,871	0	(101,835)	0	0	6.540	524.300	MON	12,633	284,503	03/30/2015	05/15/2036
31396R-KM-8	FHLMC_3153				4	1.B FE	71,702	91.1960	72,441	79,435	72,117	0	1,786	0	0	0.000	2.490	N/A	0	0	02/02/2016	05/15/2036
31396T-2M-4	FHLMC_3175				4	1.B FE	242,403	88.3210	245,160	277,577	206,173	0	15,387	0	0	0.000	7.470	N/A	0	0	09/26/2011	06/15/2036
31396T-A8-6	FHLMC_3170	SA			4,6	1.B FE	787,850	18.1050	1,009,098	0	467,839	0	(140,849)	0	0	6.490	21.730	MON	16,077	362,078	08/05/2014	09/15/2033
31396U-X2-1	FHLMC_3184	JS			4,6	1.B FE	85,726	23.7720	366,377	0	22,538	0	(6,454)	0	0	6.990	4,106.740	MON	4,788	107,824	07/11/2006	07/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31396V-A5-7	FNMA_07-46 SD			4,6	1.B FE	2,633	15.2940	3,747	0	3,883	0	(1,022)	0	0	6.348	9.330	MON	26	1,555	02/22/2018	05/25/2037
31396V-D7-0	FNMA_07-48			4,6	1.B FE	586,608	23.5850	763,987	0	623,262	0	(156,128)	0	0	6.328	5.680	MON	3,416	204,952	11/16/2015	05/25/2037
31396V-HU-5	FNMA_07-30			4,6	1.B FE	877,881	20.2570	1,206,972	0	822,466	0	(226,837)	0	0	6.338	18.120	MON	6,294	377,585	04/27/2018	04/25/2037
31396V-J6-6	FNR 2007-45 SM			4,6	1.B FE	530,853	22.0710	708,763	0	388,428	0	(107,955)	0	0	7.098	31.850	MON	3,799	227,904	10/21/2013	06/25/2036
31396V-KZ-0	FNMA_07-28 JS			4,6	1.B FE	195,810	20.6100	733,788	0	0	0	0	0	0	6.523	0.000	MON	3,871	232,199	04/26/2007	09/25/2035
31396V-LW-6	FNMA_07-28	CF		4	1.B FE	1,883,982	94.6310	1,866,538	1,972,434	1,976,934	0	27,583	0	0	0.596	2.260	MON	196	11,997	11/10/2011	01/25/2036
31396V-PY-8	FNMA_07-W3 2A2			4,6	1.B FE	17,472	17.2000	45,361	0	0	0	0	0	0	7.178	0.000	MON	316	18,928	04/17/2007	04/25/2037
31396V-SY-5	FNMA_07-39			4,6	1.B FE	1,356,471	21.9590	1,276,096	0	1,320,392	0	(370,650)	197,703	0	6.668	1.560	MON	6,458	387,439	05/28/2020	05/25/2037
31396V-VG-0	FNMA_07-43 KS			4,6	1.B FE	34,162	12.1100	84,868	0	9,465	0	(3,616)	0	0	5.968	2,735.850	MON	697	41,815	11/19/2007	05/25/2037
31396V-VH-8	FNMA_07-43			4,6	1.B FE	50,378	18.3180	69,755	0	44,353	0	(11,943)	0	0	5.968	23.880	MON	379	22,723	04/27/2018	05/25/2037
31396W-ED-4	FNMA_07-54			4,6	1.B FE	524,581	21.6320	661,076	0	432,356	0	(128,649)	0	0	6.308	24.300	MON	3,213	192,741	01/23/2015	06/25/2037
31396W-FP-6	FNMA_07-54			4,6	1.B FE	205,953	16.7090	241,247	0	161,324	0	(70,861)	0	0	6.648	19.980	MON	1,600	95,972	05/31/2018	06/25/2037
31396W-JS-6	FNMA_07-57	@		4	1.B FE	876,200	92.8160	908,665	978,994	863,004	0	28,595	0	0	0.000	3.320	N/A	0	0	08/13/2014	06/25/2036
31396W-NC-6	FNMA_07-71 SM			4,6	1.B FE	349,603	19.7960	367,814	0	289,200	0	(80,778)	0	0	7.098	19.830	MON	2,198	131,860	04/27/2018	07/25/2037
31396W-PH-3	FNMA_07-67 SI			4,6	1.B FE	6,065	2.2990	6,065	0	6,065	0	(1,756)	2,183	0	0.580	(6.960)	MON	25	1,529	06/13/2007	07/25/2037
31396W-PV-2	FNMA_07-67 SK			4,6	1.B FE	137,613	18.9200	208,033	0	87,001	0	(25,294)	0	0	6.438	61.840	MON	1,180	70,778	01/06/2010	07/25/2037
31396W-SH-0	FNMA_07-60B BS			4,6	1.B FE	262,571	18.1630	380,594	0	188,635	0	(52,497)	0	0	6.498	49.960	MON	2,269	136,136	01/07/2010	07/25/2037
31396W-ZA-7	FNMA_07-66 SD			4	1.B FE	146,951	223.5890	281,107	125,724	68,434	0	(7,989)	0	0	38.868	10.720	MON	814	48,860	06/15/2018	07/25/2037
31396X-KV-5	FNMA_07-84D SB			4	1.B FE	105,682	216.4080	151,210	69,873	69,813	0	(2,612)	0	0	39.288	39.000	MON	458	27,448	01/28/2010	08/25/2037
31396X-YQ-1	FNMA_07-91A SA			4,6	1.B FE	147,872	16.4660	195,787	0	126,290	0	(37,136)	0	0	6.408	31.590	MON	1,270	76,180	06/08/2011	10/25/2037
31396Y-BA-9	FNMA_07-117			6	1.B FE	413,240	20.9390	504,346	0	433,084	0	(114,923)	0	0	6.198	6.660	MON	2,488	149,265	03/23/2020	01/25/2038
31396Y-KY-7	FNMA_08-10			6	1.B FE	503,232	23.3790	584,177	0	470,249	0	(122,664)	0	0	6.878	9.880	MON	2,864	171,838	03/23/2020	03/25/2038
31396Y-L5-9	FNMA_08-25			4,6	1.B FE	579,783	18.0540	654,229	0	552,786	0	(152,963)	0	0	5.948	10.730	MON	3,592	215,503	10/22/2015	04/25/2038
31396Y-N9-9	FNMA_08-33			4,6	1.B FE	654,015	19.4460	791,848	0	581,637	0	(154,661)	0	0	5.898	14.410	MON	4,003	240,132	11/29/2018	04/25/2038
31396Y-WB-4	FNMA_08-13			4,6	1.B FE	722,894	20.3950	1,174,663	0	621,994	0	(174,905)	0	0	6.118	29.790	MON	5,873	352,314	03/22/2016	03/25/2038
31396Y-WR-9	FNMA_08-18			4,6	1.B FE	134,567	14.5480	160,640	0	138,670	0	(40,922)	0	0	5.748	16.770	MON	1,058	63,456	05/18/2011	03/25/2038
31396Y-Y5-5	FNMA_08-28			4	1.B FE	2,298,623	163.0800	2,328,330	1,427,716	2,073,842	0	(200,172)	0	0	23.912	6.670	MON	5,690	341,346	08/08/2016	04/25/2038
31397A-Q8-9	FHLMC_3203	@		4	1.B FE	633,217	91.0260	668,889	734,830	631,732	0	22,513	0	0	0.000	3.600	N/A	0	0	11/15/2011	08/15/2036
31397B-F8-9	FHLMC_3219			4	1.B FE	1,109,852	173.7180	1,168,493	672,637	784,808	0	(45,756)	0	0	29.855	19.860	MON	8,925	201,006	04/17/2014	04/15/2032
31397B-HF-1	FHLMC_3218 AS			4,6	1.B FE	376,313	21.8040	553,495	0	192,839	0	(49,028)	0	0	6.470	75.500	MON	7,300	164,399	06/03/2015	09/15/2036
31397B-QV-6	FHLMC_3225	@		4	1.B FE	596,750	91.7980	600,852	654,533	598,197	0	17,548	0	0	0.000	2.900	N/A	0	0	07/31/2012	10/15/2036
31397B-W7-2	FHLMC_3231 SE			4	1.B FE	259,269	170.9420	444,868	260,245	98,782	0	30,053	0	0	25.961	150.190	MON	3,003	67,626	10/04/2006	10/15/2036
31397C-BA-6	FHLMC_3236 KS			4,6	1.B FE	179,836	21.8250	887,631	0	0	0	0	0	0	6.590	0.000	MON	11,912	268,271	11/15/2006	11/15/2036
31397C-FS-3	FHLMC_3240			4,6	1.B FE	949,149	21.2540	1,366,883	0	691,677	0	(174,461)	0	0	6.270	34.400	MON	17,922	403,644	11/16/2018	11/15/2036
31397C-UP-2	FHLMC_3239			4	1.B FE	1,392,958	155.6340	1,317,888	846,783	1,341,696	0	(141,073)	0	0	24.525	4.730	MON	9,230	207,876	08/08/2016	11/15/2036
31397C-VF-3	FHLMC_3239 GI			4,6	1.B FE	9,175	21.9370	9,175	0	9,175	0	(2,393)	13,778	0	6.500	(3.860)	MON	227	2,719	04/27/2018	11/15/2036
31397C-VU-0	FHLMC_3239 PS			4	1.B FE	912,460	158.1820	1,457,011	921,095	366,385	0	98,726	0	0	24.525	128.930	MON	10,040	226,118	11/02/2006	11/15/2036
31397E-AH-8	FHLMC_3255			4,6	1.B FE	525,280	22.5490	630,158	0	449,134	0	(114,379)	0	0	6.590	14.910	MON	8,185	184,336	11/16/2015	12/15/2036
31397F-6N-7	FHLMC_32-74	@		4	1.B FE	56,583	90.8650	59,514	65,497	44,866	0	4,313	0	0	0.000	9.740	N/A	0	0	09/26/2011	02/15/2037
31397F-6Y-3	FHLMC_3274 SM			4,6	1.B FE	465,995	19.8060	762,207	0	445,404	0	(117,711)	0	0	6.320	35.520	MON	10,810	243,457	04/18/2016	02/15/2037
31397F-HB-1	FHLMC_3271 SD			4,6	1.B FE	28,350	12.5850	26,994	0	25,762	0	(8,384)	0	0	6.300	20.250	MON	601	13,526	02/08/2010	02/15/2037
31397F-TH-5	FHLMC_3293 SA			4,6	1.B FE	116,011	19.2830	287,902	0	53,953	0	(24,739)	0	0	6.320	58.290	MON	4,194	94,452	11/17/2017	03/15/2037
31397G-7A-2	FHLMC_3287A			4,6	1.B FE	188,393	22.7580	287,640	0	183,450	0	(46,154)	0	0	6.590	19.410	MON	3,702	83,368	02/14/2012	03/15/2037
31397G-KC-3	FHLMC_3308			4,6	1.B FE	195,911	21.0140	256,805	0	191,926	0	(57,663)	0	0	6.990	12.060	MON	3,797	85,500	05/31/2018	02/15/2033
31397G-QV-5	FHLMC_3300	@		4	1.B FE	449,359	90.9830	465,669	511,816	406,574	0	21,501	0	0	0.000	5.530	N/A	0	0	11/15/2011	02/15/2037
31397G-R2-8	FHLMC_3300 MO	@		4	1.B FE	318,423	89.8780	347,693	386,846	290,145	0	20,438	0	0	0.000	7.280	N/A	0	0	07/21/2011	11/15/2036
31397G-S3-5	FHLMC_3297			4,6	1.B FE	570,932	23.2980	851,974	0	465,984	0	(124,554)	0	0	6.650	26.090	MON	10,808	243,412	05/01/2018	04/15/2037
31397H-D3-9	FHLMC_3318 CS			4,6	1.B FE	46,123	13.5580	56,529	0	53,192	0	(17,330)	0	0	6.310	17.420	MON	1,169	26,335	12/10/2009	05/15/2037
31397H-DN-5	FHLMC_3318 GS			4,6	1.B FE	5,817	14.2680	16,548	0	5,109	0	(1,742)	0	0	6.300	168.750	MON	325	7,314	10/04/2007	05/15/2037
31397J-5X-8	FHLMC_3331D SP			4,6	1.B FE	329,874	20.9060	559,482	0	223,279	0	(57,887)	0	0	6.240	61.690	MON	7,422	167,160	08/12/2014	06/15/2037
31397J-DA-9	FHLMC_3325			4,6	1.B FE	129,292	22.0010	207,824	0	131,464	0	(37,489)	0	0	6.550	19.030	MON	2,750	61,932	02/02/2011	06/15/2037
31397J-KD-5	FHLMC_3326			4,6	1.B FE	83,299	16.7330	110,971	0	86,505	0	(24,532)	0	0	5.930	17.340	MON	1,748	39,368	05/31/2018	06/15/2037
31397J-KK-9	FHLMC_3326			4,6	1.B FE	539,306	20.4070	731,731	0	530,651	0	(141,737)	0	0	6.430	16.410	MON	10,247	230,780	01/12/2016	02/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31397J-NZ-3	FHLMC_3350			4	1.A FE	389,973	111.3530	377,608	339,107	476,233	0	(7,229)	0	0	6.000	2.460	MON	1,696	20,346	11/21/2011	07/15/2037
31397J-VU-5	FHLMC_3349 MY	CF		4	1.A FE	427,890	111.3360	430,346	386,526	421,561	0	(7,905)	0	0	5.500	3.050	MON	1,772	21,259	05/08/2012	07/15/2037
31397L-B8-1	FNMA_08-53C KI			4,6	1.B FE	3,828	3.1710	1,274	0	837	0	(1,535)	0	0	6.148	158.020	MON	41	2,469	06/14/2010	07/25/2023
31397L-H9-3	FNMA_08-60			4,6	1.B FE	565,735	21.7780	805,036	0	527,141	0	(145,733)	0	0	6.398	17.100	MON	3,942	236,470	11/26/2019	07/25/2038
31397L-PB-9	FNMA_08-42 MF			4	1.B FE	10,060	98.5730	10,553	10,705	9,725	0	375	0	0	0.442	4.360	MON	1	48	05/31/2018	03/25/2037
31397L-PR-4	FNMA_08-42			4,6	1.B FE	875,128	23.4160	1,170,355	0	790,233	0	(207,978)	0	0	6.698	15.360	MON	5,580	334,725	05/31/2018	05/25/2038
31397L-X4-6	FNMA_08-62			4,6	1.B FE	474,597	20.6510	762,874	0	442,743	0	(132,508)	0	0	5.948	19.940	MON	3,662	219,692	05/01/2018	07/25/2038
31397M-7C-5	FNMA_09-1B SM			4,6	1.B FE	27,861	19.1560	104,142	0	17,943	0	(6,495)	0	0	6.498	332.250	MON	589	35,321	04/15/2010	02/25/2039
31397M-E4-5	FNMA_08-92			4,6	1.B FE	1,814,323	22.2200	2,004,785	0	1,576,686	0	(408,419)	0	0	6.348	9.340	MON	9,546	572,656	10/16/2015	12/25/2038
31397N-FK-6	FNMA_09-17B			4,6	1.B FE	27,335	12.3650	34,895	0	35,377	0	(9,864)	0	0	5.548	12.860	MON	261	15,654	11/16/2010	03/25/2039
31397N-LU-7	FNMA_09-11 SU			4,6	1.B FE	44,329	3.8070	20,151	0	0	0	(6,666)	0	0	5.898	0.000	MON	520	31,213	03/30/2010	03/25/2049
31397N-MG-7	FNMA_09-11 PO	.g		4	1.B FE	143,504	89.2380	157,131	176,079	102,177	0	16,828	0	0	0.000	16.340	N/A	0	0	08/11/2009	08/25/2038
31397N-SE-6	FNMA_09-22			4,6	1.B FE	107,807	18.5720	159,591	0	100,303	0	(28,292)	0	0	5.548	18.830	MON	795	47,667	05/31/2018	04/25/2037
31397P-2K-5	FHLMC_3376 SJ			4,6	1.B FE	20,253	17.5040	63,732	0	15,450	0	(5,431)	0	0	6.240	179.010	MON	1,010	22,743	10/17/2007	10/15/2037
31397P-AQ-3	FHLMC_3385 SI			4,6	1.B FE	55,779	11.4140	61,291	0	47,879	0	(11,854)	0	0	6.290	45.090	MON	1,501	33,808	05/31/2018	11/15/2037
31397P-FP-0	FHLMC_3387 SC			4,6	1.B FE	24,319	7.9750	15,083	0	10,886	0	(4,296)	0	0	6.290	100.190	MON	529	11,907	09/15/2010	11/15/2037
31397P-FR-6	FHLMC_3387 SE			4,6	1.B FE	299,113	22.2630	446,743	0	259,431	0	(68,837)	0	0	6.290	21.390	MON	5,610	126,345	05/31/2018	11/15/2037
31397P-MB-3	FHLMC_3397			4,6	1.B FE	764,176	19.0910	1,066,263	0	552,641	0	(143,674)	0	0	5.860	34.610	MON	14,547	327,645	06/15/2018	12/15/2037
31397P-NN-6	FHLMC_3400			6	1.B FE	828,722	18.3180	896,440	0	706,464	0	(182,918)	0	0	5.820	14.710	MON	12,658	285,114	03/23/2020	12/15/2037
31397P-U7-3	FHLMC_3408 BI			4,6	1.B FE	177,073	17.1280	266,782	0	159,775	0	(42,784)	0	0	6.150	34.410	MON	4,258	95,890	06/15/2018	01/15/2038
31397Q-3A-4	FNMA_10-149A			6	1.B FE	1,689,580	21.6890	1,751,891	0	1,653,507	0	(423,186)	0	0	6.398	4.630	MON	8,613	516,712	03/23/2020	01/25/2041
31397Q-Y2-8	FNMA_10-147			4	1.B FE	322,451	113.4370	324,891	286,407	320,278	0	(10,732)	0	0	0.000	4.760	MON	2,292	27,444	08/28/2019	01/25/2041
31397R-C3-8	FHLMC_3416			4,6	1.B FE	300,343	20.4920	388,080	0	166,327	0	(43,292)	0	0	6.140	48.290	MON	5,168	116,399	02/01/2012	02/15/2038
31397R-DX-1	FHLMC_3420 CS			4,6	1.B FE	113,079	18.8010	148,865	0	76,186	0	(22,481)	0	0	6.190	38.930	MON	2,178	49,061	04/27/2018	02/15/2038
31397R-MY-9	FHLMC_3429			4	1.B FE	179,767	122.2030	192,702	157,690	150,276	0	(1,137)	0	0	13.420	13.370	MON	941	21,182	10/29/2010	03/15/2038
31397S-LZ-5	FNMA_11-30B			4,6	1.B FE	52,260	9.0640	31,981	0	19,618	0	(12,410)	0	0	6.498	60.760	MON	382	22,922	09/29/2011	04/25/2041
31397S-WE-0	FNMA_11-40			4	1.B FE	96,104	123.5670	104,330	84,431	90,600	0	(3,587)	0	0	9.745	4.840	MON	137	8,226	08/28/2019	09/25/2040
31397T-3Q-3	FHLMC_3442 MT			4	1.B FE	768,922	95.8320	773,771	807,417	780,649	0	14,506	0	0	0.089	2.190	MON	32	837	06/15/2018	07/15/2034
31397U-3F-4	FNMA_11-60	.g		4	1.B FE	366,565	89.2500	369,963	414,521	348,442	0	14,758	0	0	0.000	4.090	N/A	0	0	03/30/2016	08/25/2039
31397U-KP-3	FNMA_11-51C			4	1.B FE	3,300,487	107.7790	3,658,613	3,394,544	2,966,197	0	45,888	0	0	6.348	9.050	MON	3,592	215,456	06/15/2018	06/25/2041
31397U-M7-1	FNMA_11-57 SE			4,6	1.B FE	629,197	18.0980	795,586	0	344,766	0	(101,453)	0	0	5.948	61.580	MON	4,358	261,422	06/15/2018	07/25/2041
31397U-RB-7	FNMA_11-53			4,6	1.B FE	2,923,593	17.8250	3,575,411	0	2,833,443	0	(756,316)	0	0	5.818	13.230	MON	19,450	1,166,795	02/19/2020	06/25/2041
31397Y-SP-7	FHLMC_3501			6	1.B FE	598,910	22.8650	716,055	0	592,578	0	(152,561)	0	0	6.340	6.350	MON	8,825	198,746	03/23/2020	01/15/2039
31397Y-ZF-1	FHLMC_3510 ID			4,6	1.B FE	531,356	19.5030	644,321	0	308,781	0	(88,163)	0	0	6.640	53.040	MON	9,749	219,565	06/12/2017	02/15/2037
31397Y-ZP-9	FHLMC_3510	.g		4	1.B FE	272,615	92.6690	290,455	313,433	281,978	0	7,950	0	0	0.000	2.770	N/A	0	0	05/03/2017	02/15/2037
31398E-BM-5	FHLMC_3540G KS			4,6	1.B FE	157,458	19.6690	400,021	0	36,112	0	(9,883)	0	0	5.840	1,233.130	MON	5,279	118,901	06/08/2009	11/15/2036
31398E-PY-4	FHLMC_3549			6	1.B FE	65,566	10.1550	63,102	0	71,201	0	(21,049)	0	0	4.890	9.790	MON	1,350	30,422	03/23/2020	07/15/2039
31398E-X7-4	FHLMC_3550			4,6	1.B FE	487,820	21.1510	670,212	0	427,268	0	(114,832)	0	0	6.640	22.910	MON	9,351	210,599	05/01/2018	07/15/2039
31398F-6B-2	FNMA_09-101			4,6	1.B FE	811,889	19.1220	1,204,444	0	713,418	0	(195,451)	0	0	6.058	27.750	MON	6,360	381,509	10/24/2018	12/25/2039
31398F-7C-9	FNW_09-W1	.g		4	1.B FE	487,540	88.2700	475,363	538,532	467,321	0	19,357	0	0	0.000	4.010	N/A	0	0	09/10/2012	12/25/2049
31398F-B6-7	FNMA_09-90E			4,6	1.B FE	130,314	18.4550	247,569	0	162,212	0	(40,865)	0	0	6.048	24.030	MON	1,352	81,117	07/16/2012	11/25/2039
31398F-LW-9	FNMA_09-78			4,6	1.B FE	986,350	22.8680	1,235,411	0	948,538	0	(242,104)	0	0	6.628	11.280	MON	5,968	358,021	03/28/2019	10/25/2039
31398F-PJ-4	FNMA_09-82			4,6	1.B FE	414,294	16.8580	538,415	0	421,663	0	(124,714)	0	0	5.978	14.990	MON	3,182	190,898	05/01/2018	10/25/2039
31398F-R5-2	FNMA_09-87C			4,6	1.B FE	125,900	20.0310	293,301	0	139,288	0	(40,073)	0	0	6.048	37.770	MON	1,476	88,540	05/11/2012	11/25/2039
31398F-RQ-6	FNMA_09-86K	.g		4	1.B FE	2,219,007	92.7150	2,627,132	2,833,529	2,602,442	0	66,306	0	0	0.000	2.600	N/A	0	0	09/07/2012	08/25/2036
31398F-RT-0	FNMA_09-86	.g		4	1.B FE	142,414	90.3810	147,499	163,196	141,791	0	4,638	0	0	0.000	3.300	N/A	0	0	02/02/2016	10/25/2037
31398G-3F-4	FNMA_10-3D			6	1.B FE	579,212	17.4330	600,805	0	584,484	0	(160,779)	0	0	6.148	8.300	MON	3,531	211,852	03/23/2020	02/25/2040
31398G-AF-6	FNMA_09-104			4,6	1.B FE	571,204	20.8260	846,149	0	571,888	0	(147,479)	0	0	6.098	16.300	MON	4,129	247,716	05/01/2018	12/25/2039
31398G-G8-6	FNMA_10-5			4,6	1.B FE	844,556	20.5680	1,226,923	0	803,497	0	(197,709)	0	0	6.148	20.390	MON	6,112	366,687	04/19/2016	02/25/2040
31398G-HZ-5	FNMA_09-103B SA			4,6	1.B FE	36,531	4.8580	23,551	0	22,541	0	(17,859)	0	0	6.198	12.910	MON	501	30,037	01/29/2010	09/25/2039
31398G-WE-5	FNMA_09-113D SA			4,6	1.B FE	792,297	17.0430	1,143,128	0	461,553	0	(129,553)	0	0	6.098	71.680	MON	6,817	408,952	02/02/2010	01/25/2040
31398G-YZ-6	FNMA_10-8B			6	1.B FE	522,719	18.7000	581,471	0	465,472	0	(136,078)	0	0	6.148	12.310	MON	3,186	191,143	03/23/2020	02/25/2040
31398J-HH-9	FHLMC_3560			4,6	1.B FE	783,497	21.1690	1,060,256	0	724,965	0	(199,831)	0	0	6.590	18.850	MON	14,669	330,369	05/01/2018	08/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398J-SS-3	FHLMC_3572 JS JS			4,6	1.B FE	512,681	14.6250	645,005	0	205,953	0	(75,914)	0	0	6.690	163.530	MON	13,113	295,320	02/23/2010	09/15/2039
31398J-VX-8	FHLMC_3578 BO	.B		4	1.B FE	112,706	90.8160	138,144	152,113	51,244	0	25,183	0	0	0.000	69.000	N/A	0	0	04/09/2010	10/15/2036
31398K-CC-2	FHLMC_3582			6	1.B FE	759,119	23.1970	858,960	0	758,588	0	(190,133)	0	0	6.690	6.240	MON	11,010	247,951	03/23/2020	10/15/2039
31398K-N5-5	FHLMC_3602A			4	1.B FE	22,293	104.4680	17,993	17,223	17,481	0	(979)	0	0	23.064	15.650	MON	177	3,976	01/04/2011	11/15/2024
31398K-QQ-6	FHLMC_3604	.B		4	1.B FE	88,184	91.7710	90,691	98,822	88,189	0	2,513	0	0	0.000	2.840	N/A	0	0	02/02/2016	05/15/2036
31398K-QW-3	FHLMC_3604B SI			4,6	1.B FE	337,364	20.1550	487,874	0	176,594	0	(46,147)	0	0	6.540	77.020	MON	7,036	158,458	01/12/2010	05/15/2036
31398K-VS-6	FHLMC_3600			4	1.B FE	42,210	136.2430	45,720	33,557	41,243	0	(2,781)	0	0	13.850	4.560	MON	207	4,653	08/28/2019	07/15/2039
31398L-QK-7	FHLMC_3607	.B		4	1.B FE	442,411	89.3270	461,817	516,995	448,094	0	16,109	0	0	0.000	3.480	N/A	0	0	11/06/2019	04/15/2036
31398L-R3-4	FHLMC_3607	.B		4	1.B FE	113,465	90.3330	117,496	130,069	114,592	0	3,452	0	0	0.000	2.960	N/A	0	0	02/02/2016	10/15/2039
31398L-XD-5	FHLMC_3622C GI			4,6	1.B FE	34,139	3.8930	44,706	0	0	0	0	0	0	0.101	0.000	MON	1,279	15,738	02/02/2010	06/15/2037
31398L-ZP-6	FHLMC_3621	.B		4	1.B FE	54,969	90.3540	56,250	62,254	54,079	0	1,656	0	0	0.000	3.130	N/A	0	0	02/02/2016	01/15/2040
31398M-F8-4	FNMA_10-28			4	1.B FE	16,015	121.9300	17,504	14,356	15,798	0	(803)	0	0	11.358	5.280	MON	27	1,630	08/28/2019	04/25/2040
31398M-QR-0	FNMA_10-15			4,6	1.B FE	911,899	17.9190	1,211,850	0	853,686	0	(249,253)	0	0	6.158	18.850	MON	6,941	416,384	12/18/2018	03/25/2040
31398N-BH-6	FNMA_10-102			4,6	1.B FE	639,263	22.9060	693,168	0	564,641	0	(139,673)	0	0	6.448	8.610	MON	3,252	195,096	01/20/2016	09/25/2040
31398N-EY-6	FNMA_10-95F			4,6	1.B FE	190,555	15.1060	179,559	0	94,080	0	(37,522)	0	0	6.498	45.930	MON	1,287	77,228	01/12/2011	09/25/2040
31398N-HF-4	FNMA_10-97E SC			4,6	1.B FE	1,846,735	12.0700	1,244,952	0	961,043	0	(293,245)	67,058	0	4.548	18.510	MON	7,818	468,987	10/23/2020	09/25/2040
31398N-L2-8	FNMA_10-110			4,6	1.B FE	1,834,399	17.5110	2,080,533	0	1,732,228	0	(433,971)	0	0	5.898	13.950	MON	11,680	700,655	06/15/2018	10/25/2040
31398N-NM-2	FNMA_10-115			4,6	1.B FE	233,325	18.8800	237,327	0	238,605	0	(58,541)	0	0	5.898	4.450	MON	1,236	74,125	09/25/2017	10/25/2040
31398N-TF-1	FNMA_10-109			4,6	1.B FE	617,781	19.0170	626,583	0	545,826	0	(167,461)	0	0	6.498	6.820	MON	3,568	214,070	04/29/2015	10/25/2040
31398N-V9-2	FNMA_10-123			4,6	1.B FE	849,660	20.3720	1,243,130	0	852,888	0	(217,590)	0	0	5.918	15.800	MON	6,019	361,057	07/12/2016	11/25/2040
31398P-CN-7	FNMA_10-38			4,6	1.B FE	11	3.5090	3	0	0	0	0	0	0	6.598	0.000	MON	0	6	11/05/2010	04/25/2025
31398P-QC-6	FNMA_10-40A			4,6	1.B FE	92,866	9.5200	56,138	0	34,138	0	(19,240)	0	0	6.298	58.170	MON	619	37,130	09/29/2011	04/25/2040
31398P-U2-3	FNMA_10-39	.B		4	1.B FE	129,136	91.3300	134,224	146,966	130,398	0	4,205	0	0	0.000	3.230	N/A	0	0	05/03/2017	10/25/2035
31398P-UU-1	FNMA_10-46 QP			4	1.A FE	6,682	106.3230	6,657	6,261	6,788	0	(157)	0	0	5.500	2.960	MON	29	344	06/24/2010	05/25/2040
31398R-LT-0	FNMA_10-65			4	1.B FE	2,623,164	127.1660	2,595,937	2,041,373	1,935,368	0	(41,776)	0	0	13.194	11.580	MON	4,489	269,286	02/14/2013	05/25/2040
31398S-MC-4	FNMA_10-134			4,6	1.B FE	1,455,583	20.3230	1,904,744	0	1,259,560	0	(337,185)	0	0	5.918	16.730	MON	9,244	554,551	09/10/2014	12/25/2040
31398S-T3-7	FNMA_10-140			4,6	1.B FE	4,219	0.3660	1,011	0	0	0	(12,528)	3,036	0	5.898	0.000	MON	271	9,162	08/11/2021	07/25/2039
31398S-XR-9	FNMA_10-141			4,6	1.B FE	744,630	18.1610	1,030,172	0	691,386	0	(189,851)	0	0	5.928	21.220	MON	5,604	336,213	05/01/2018	12/25/2040
31398T-6S-5	FNMA_10-108 BC	.CF		4	1.A FE	277,346	107.3620	306,975	285,924	278,586	0	2,040	0	0	4.000	4.820	MON	953	11,437	08/18/2010	09/25/2040
31398T-GX-3	FNMA_10-68 SC			4,6	1.B FE	179,794	21.6720	294,774	0	93,886	0	(24,872)	0	0	6.378	81.190	MON	1,446	86,738	06/15/2010	07/25/2040
31398V-SY-3	FNMA_3662C ZB			4	1.A FE	537,390	114.2120	603,583	528,472	536,502	0	(42)	0	0	5.500	5.270	MON	2,422	29,066	04/09/2010	08/15/2036
31398W-4K-7	FNMA_3626E AS			4,6	1.B FE	43,530	4.4270	103,065	0	0	0	0	0	0	1.199	0.000	MON	4,909	33,471	02/09/2010	06/15/2037
31398W-RF-3	FNMA_3632			4	1.B FE	139,417	136.3930	143,703	105,360	136,845	0	(10,675)	0	0	17.134	4.750	MON	802	18,073	08/28/2019	02/15/2040
31398W-T2-0	FNMA_3632A VS			4	1.B FE	1,352,686	143.4580	2,021,395	1,409,048	825,127	0	12,668	0	0	16.967	34.970	MON	10,626	239,367	04/07/2010	02/15/2040
31406G-JF-7	FN 5 /1 12M LIBOR ARM	.CF		4	1.A FE	673,777	100.6820	670,074	665,535	673,736	0	(517)	0	0	0.602	0.330	MON	241	13,190	02/25/2005	02/01/2035
3140EU-E2-1	FNMA 30YR	.CF		4	1.A FE	4,361,001	107.1820	4,484,577	4,184,077	4,361,001	0	(47,898)	0	0	3.500	2.620	MON	12,204	146,443	01/22/2016	01/01/2046
3140HJ-3A-7	FNMA 30YR	.CF		4	1.A FE	4,430,571	107.9590	4,578,252	4,240,732	4,430,571	0	(140,317)	0	0	4.500	2.880	MON	15,903	190,833	07/10/2018	06/01/2048
3140HL-PU-4	FNMA 30YR	.CF		4	1.A FE	6,583,460	110.8090	6,803,414	6,139,766	6,583,460	0	(272,314)	0	0	5.000	2.480	MON	25,582	306,988	07/09/2018	07/01/2048
3140J7-RU-1	FNMA 30YR	.CF		4	1.A FE	5,527,004	106.9250	5,986,451	5,598,738	5,527,004	0	32,950	0	0	3.500	3.760	MON	16,330	195,956	05/17/2018	11/01/2047
31414G-GZ-6	FNMA 30YR			4	1.A FE	31,929	115.7860	37,149	32,084	31,929	0	33	0	0	6.000	6.030	MON	160	1,925	08/06/2008	12/01/2037
31416B-7D-4	FNMA 30YR	.CF		4	1.A FE	500,076	114.5920	511,363	446,247	500,076	0	(11,546)	0	0	5.500	2.290	MON	2,045	24,544	06/17/2014	03/01/2039
31417F-SW-9	FNMA 30YR	.CF		4	1.A FE	3,840,547	108.0200	4,021,626	3,723,039	3,823,334	0	(21,013)	0	0	3.500	2.900	MON	10,859	130,306	12/30/2015	03/01/2043
31418D-FQ-0	FNMA 30YR UMBS	.CF		4	1.A FE	1,529,154	103.6290	1,556,915	1,502,392	1,529,154	0	(22,146)	0	0	3.000	2.190	MON	3,756	45,072	08/26/2019	09/01/2049
31418D-GM-8	FNMA 30YR UMBS	.CF		4	1.A FE	1,464,390	105.2220	1,493,094	1,418,994	1,464,390	0	(37,991)	0	0	3.500	2.060	MON	4,139	49,665	08/30/2019	10/01/2049
31418M-ML-3	FNMA 30YR			4	1.A FE	355,361	114.3590	371,929	325,226	355,361	0	(10,290)	0	0	5.500	2.640	MON	1,491	17,887	10/01/2013	10/01/2039
31418S-4V-8	FNMA 30YR			4	1.A FE	13,086	113.3360	13,920	12,282	12,924	0	(156)	0	0	5.000	3.680	MON	51	614	07/28/2010	07/01/2040
31418U-BS-2	FNMA 30YR	.CF		4	1.A FE	550,753	113.2570	575,648	508,265	550,753	0	(12,269)	0	0	5.500	3.250	MON	2,330	27,955	07/28/2010	05/01/2040
31418V-3A-8	FNMA 30YR	.CF		4	1.A FE	472,699	110.3620	500,265	453,292	472,699	0	(10,807)	0	0	4.500	3.090	MON	1,700	20,398	07/29/2010	07/01/2040
31418V-UM-2	FNMA 30YR			4	1.A FE	19,979	113.5800	21,002	18,491	19,808	0	(94)	0	0	5.500	3.710	MON	85	1,017	07/08/2010	08/01/2040
31418X-EK-0	FNMA 30YR	.CF		4	1.A FE	859,637	110.1820	908,828	824,839	859,637	0	(13,422)	0	0	4.500	3.370	MON	3,093	37,118	07/28/2010	08/01/2040
31419B-SY-2	FNMA 30YR	.CF		4	1.A FE	436,154	109.6860	459,038	418,499	436,154	0	(10,920)	0	0	4.500	3.270	MON	1,569	18,832	07/28/2010	08/01/2040
31419C-R4-7	FNMA 30YR	.CF		4	1.A FE	446,760	113.3530	475,721	419,678	446,760	0	(5,602)	0	0	5.000	3.440	MON	1,749	20,984	08/16/2010	08/01/2040
31419D-NR-8	FNMA 30YR	.CF		4	1.A FE	475,757	110.0920	492,236	447,113	475,757	0	353	0	0	5.000	3.340	MON	1,863	22,356	08/16/2010	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35563K-AH-3	STACR_19-DNA1				1.A	2,677,816	101.1800	3,588,628	3,546,776	3,290,121	0	238,835	0	0	2.751	8.530	MON	1,898	98,706	03/20/2020	01/25/2049
35563T-AB-7	STACR_18-DNA2				1.A	57,500,724	101.2340	57,294,604	56,596,000	57,259,548	0	185,716	0	0	2.251	2.960	MON	17,701	1,288,937	02/13/2020	12/25/2030
35563X-AH-5	STACR_2018-HQA2				1.A	19,010,232	101.1600	21,853,320	21,602,536	20,759,405	0	723,823	0	0	2.401	5.620	MON	10,089	524,748	03/17/2020	10/25/2048
35564A-AE-1	STACR_18-HRP2				1.C Z	15,009,375	101.2330	15,185,058	15,000,000	15,067,112	0	57,737	0	0	2.492	3.010	MON	7,268	349,805	01/28/2021	02/25/2047
37610L-AH-0	GNMA_06-29 SH			4,6	1.B FE	33,507	20.4790	124,061	0	6,786	0	(2,086)	0	0	6.546	8,420.300	MON	1,212	39,654	06/08/2006	06/20/2036
38373A-UX-2	GNMA_09-68 PS			4,6	1.B FE	26,395	2.0900	5,270	0	5,565	0	(13,313)	0	0	6.792	(12.850)	MON	714	17,138	09/11/2009	11/16/2038
38373Q-NX-5	GNMA_03-41 S			4,6	1.B FE	8,328	5.1310	4,174	0	3,346	0	(4,630)	0	0	7.592	53.300	MON	240	6,180	05/31/2018	02/17/2033
38373Q-S2-8	GNMA_03-52 S			4,6	1.B FE	46,146	22.6870	93,041	0	17,066	0	(4,344)	0	0	7.492	298.280	MON	1,280	30,745	10/29/2004	06/16/2033
38373S-3R-6	GNMA_03-26 SX			4	1.B FE	49,645	107.2760	51,675	48,170	44,643	0	5,062	0	0	12.506	25.800	MON	251	6,024	03/20/2003	04/16/2033
38373S-3Y-1	GNMA_03-26 SY			4,6	1.B FE	33,606	4.8780	23,781	0	7,297	0	(7,676)	0	0	6.942	1,683.190	MON	1,410	33,866	02/10/2005	04/16/2033
38373V-NT-3	GNMA_02-63 SF			4,6	1.B FE	231,872	17.7900	313,554	0	93,926	0	(24,444)	0	0	6.172	119.380	MON	4,533	108,871	04/16/2010	09/16/2032
38373Y-2P-8	GNMA_03-7 SB			4,6	1.B FE	7,576	10.0330	7,264	0	4,635	0	(3,329)	0	0	8.692	81.660	MON	262	6,297	05/31/2018	01/16/2033
38373Y-KV-5	GNMA_02-92 ES			4,6	1.B FE	64,416	16.4340	63,144	0	48,154	0	(19,832)	0	0	7.496	16.520	MON	880	28,801	05/31/2018	02/20/2029
38373Y-KX-1	GNMA_02-92 SE			4,6	1.B FE	22,839	17.9570	22,170	0	17,070	0	(6,997)	0	0	8.096	15.690	MON	305	9,995	05/31/2018	02/20/2029
38374B-7B-3	GNMA_03-80 SA			4,6	1.B FE	59,690	17.2520	70,132	0	48,458	0	(15,346)	0	0	6.492	21.840	MON	1,100	26,412	05/31/2018	09/16/2033
38374B-ZG-1	GNMA_03-69 SG			4,6	1.B FE	200,617	13.2400	194,634	0	149,436	0	(63,639)	0	0	6.492	18.650	MON	3,977	95,510	04/27/2018	12/16/2029
38374C-4M-0	GNMA_03-85 QC	CF		4	1.B FE	1,057,842	119.7220	1,067,485	891,636	671,359	0	40,468	0	0	11.219	21.780	MON	3,890	99,820	09/30/2003	05/17/2033
38374C-H6-1	GNMA_03-86 SH			4,6	1.B FE	292,957	13.3650	338,713	0	224,475	0	(92,583)	0	0	6.442	30.610	MON	6,803	163,384	06/15/2018	10/16/2033
38374D-BJ-7	GNMA_06-34	@		4	1.B FE	16,105	90.3030	17,100	18,936	15,921	0	641	0	0	0.000	4.030	N/A	0	0	05/31/2018	07/20/2036
38374D-BK-4	GNMA_06-34 PS			4,6	1.B FE	144,247	20.2690	214,591	0	141,926	0	(38,970)	0	0	6.486	20.360	MON	2,098	68,666	03/22/2011	07/20/2036
38374F-5Y-6	GNMA_04-26 GS			4,6	1.B FE	120,364	18.4970	295,999	0	34,051	0	(8,636)	0	0	6.442	997.330	MON	4,009	103,169	10/25/2004	07/17/2033
38374F-GF-5	GNMA_04-8 SI			4,6	1.B FE	22,869	4.8210	11,908	0	8,591	0	(12,989)	0	0	7.058	60.060	MON	242	17,405	05/31/2018	11/26/2023
38374F-S7-0	GNMA_04-18			4	1.B FE	343,693	312.1510	314,616	100,790	268,383	0	(56,610)	0	0	84.402	9.810	MON	3,545	85,131	08/09/2016	03/16/2034
38374G-6K-3	GNMA_04-46 SD			4,6	1.B FE	53,151	20.2790	63,272	0	41,984	0	(14,449)	0	0	6.992	17.180	MON	909	21,831	05/31/2018	06/16/2034
38374G-M9-0	GNMA_04-34 SN			4	1.B FE	391,955	131.2910	623,761	475,097	231,939	0	43,088	0	0	14.192	58.940	MON	2,060	67,425	10/30/2008	02/20/2034
38374G-SJ-2	GNMA_04-37	@		4	1.B FE	822,667	93.4780	950,660	1,016,981	898,945	0	37,311	0	0	0.000	4.210	N/A	0	0	10/20/2017	04/20/2034
38374G-XG-2	GNMA_04-39 QD			4	1.B FE	67,454	156.1960	107,511	68,831	31,234	0	7,016	0	0	23.570	99.590	MON	676	16,237	11/12/2008	05/16/2034
38374G-XQ-0	GNMA_04-32 S			4,6	1.B FE	111,315	22.3440	152,401	0	63,456	0	(26,746)	0	0	7.142	40.000	MON	2,030	48,748	05/31/2018	11/16/2031
38374H-RU-6	GNMA_04-63 SB			4	1.B FE	323,894	128.9850	435,752	337,830	214,702	0	22,489	0	0	16.356	41.410	MON	2,302	55,296	08/01/2005	08/16/2034
38374J-KT-2	GNMA_04-89			4	1.B FE	243,934	115.7400	243,454	210,345	242,292	0	(7,688)	0	0	7.500	3.330	MON	482	15,776	04/23/2012	10/20/2034
38374K-WW-9	GNMA_05-16A			4,6	1.B FE	190,354	20.1190	236,586	0	166,697	0	(43,408)	0	0	6.646	19.150	MON	2,388	78,151	04/15/2011	02/20/2035
38374L-4E-8	GNMA_05-68 SH			4	1.B FE	328,582	132.8660	383,035	288,286	283,617	0	(3,288)	0	0	16.174	15.690	MON	1,813	46,662	06/15/2018	06/17/2035
38374M-6J-3	GNMA_06-21 CS			4	1.B FE	1,213,203	198.1910	1,888,960	953,097	842,343	0	29	0	0	33.629	49.400	MON	9,794	320,510	06/15/2018	05/20/2036
38374N-SL-2	GNMA_06-50 JC	CF		4	1.A FE	659,828	104.9370	637,431	607,436	637,333	0	(16,816)	0	0	5.000	1.850	MON	2,531	30,372	07/30/2010	06/20/2036
38374T-5Z-3	GNMA_09-47A KI			4,6	1.B FE	54,818	20.5610	53,417	0	61,881	0	(11,981)	0	0	5.500	3.050	MON	1,191	14,288	07/01/2009	06/16/2039
38374T-KL-7	GNMA_09-15 SM			4,6	1.B FE	142,723	16.6160	209,927	0	168,852	0	(41,261)	0	0	5.856	18.430	MON	2,261	73,983	03/17/2011	03/20/2039
38374V-LM-9	GNMA_09-56			4,6	1.B FE	512,227	14.7330	753,214	0	511,163	0	(137,934)	0	0	4.996	21.520	MON	7,804	255,406	05/31/2018	07/20/2039
38374V-Y7-8	GNMA_2009-50 PS			4,6	1.B FE	90,844	6.9390	68,966	0	48,698	0	(26,280)	0	0	6.096	73.910	MON	1,851	60,584	07/28/2009	06/20/2039
38374V-ZT-9	GNMA_09-54D US			4,6	1.B FE	48,781	9.5720	53,367	0	25,974	0	(10,052)	0	0	6.192	126.570	MON	1,438	34,550	08/06/2009	04/16/2039
38374X-EE-1	GNMA_09-16			4,6	1.B FE	421,679	23.0450	544,400	0	421,129	0	(101,634)	0	0	7.276	16.570	MON	5,252	171,877	05/31/2018	01/20/2037
38375B-4H-2	GNMA_13-H15			4,6	1.B FE	187,405	2.6870	180,328	0	183,460	0	(38,895)	0	0	1.672	13.930	MON	9,353	47,310	07/27/2021	07/20/2063
38375B-5Z-1	GNMA_13-H19			4,6	1.B FE	836,351	5.5310	499,073	0	401,314	0	(200,833)	0	0	1.511	35.280	MON	11,364	294,602	08/21/2013	08/20/2063
38375B-ES-7	GNMA_10-H18-IF			4,6	1.B FE	572,510	5.1250	399,061	0	300,663	0	(53,349)	0	0	1.416	27.030	MON	9,189	131,596	02/24/2011	09/20/2060
38375B-GQ-9	GNMA_10-H24			4,6	1.B FE	709,255	5.7800	480,607	0	512,477	0	(94,945)	0	0	1.510	22.290	MON	10,464	150,970	10/20/2010	10/20/2060
38375B-JL-7	GNMA_10-H27			4,6	1.B FE	761,201	4.1720	512,699	0	356,231	0	(56,431)	0	0	1.332	66.240	MON	13,640	171,812	01/06/2011	12/20/2060
38375B-LV-2	GNMA_11-H13			4,6	1.B FE	938,985	4.1510	468,956	0	536,717	0	(126,098)	0	0	1.667	32.980	MON	15,697	187,800	03/01/2013	04/20/2061
38375B-MH-2	GNMA_11-H16			4,6	1.B FE	567,411	2.7180	552,333	0	568,791	0	(51,049)	0	0	1.036	49.980	MON	17,551	93,499	07/27/2021	07/20/2061
38375B-RA-2	GNMA_12-H10			4,6	1.B FE	1,063,530	2.3750	904,372	0	1,094,158	0	(131,172)	0	0	1.192	44.620	MON	37,827	188,434	07/27/2021	12/20/2061
38375B-RK-0	GNMA_12-H09			4,6	1.B FE	423,059	2.2180	288,819	0	382,880	0	(72,006)	0	0	1.004	40.720	MON	10,894	129,818	10/23/2012	03/20/2062
38375B-SL-7	GNMA_12-H11			4,6	1.B FE	844,342	2.6560	803,010	0	847,986	0	(97,756)	0	0	1.213	48.940	MON	30,573	156,373	07/27/2021	02/20/2062
38375B-X7-2	GNMA_13-H10-XI			4,6	1.B FE	6,343	4.2910	7,667	0	0	0	(15,883)	0	0	2.101	0.000	MON	242	12,410	07/11/2013	04/20/2063
38375B-YR-7	GNMA_12-H26			4,6	1.B FE	5,823	8.5000	5,146	0	415	0	(606)	0	0	4.098	6,951.210	MON	207	2,601	09/06/2013	07/20/2062
38375B-ZX-3	GNMA_12-H29			4,6	1.B FE	227,080	3.5310	287,106	0	234,107	0	(23,553)	0	0	1.412	60.560	MON	9,570	51,420	07/27/2021	02/20/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38375J-EM-3	GNMA_07-1 S			4,6	1.B FE	291,193	18.3310	457,940	0	201,489	0	(50,014)	0	0	6.096	58.560	MON	4,653	152,286	02/25/2011	01/20/2037
38375J-MP-7	GNMA_07-9 AI			4,6	1.B FE	432,492	20.5440	784,375	0	210,974	0	(49,746)	0	0	6.392	129.610	MON	10,169	244,229	03/10/2010	03/16/2037
38375J-MY-8	GNMA_07-9 DO	.B		4	1.B FE	83,371	89.6570	87,357	97,434	84,010	0	2,837	0	0	0.000	3.320	N/A	0	0	05/31/2018	03/20/2037
38375J-RP-2	GNMA_07-8			4,6	1.B FE	379,385	22.2920	406,064	0	328,262	0	(86,083)	0	0	6.696	8.770	MON	3,727	121,966	08/20/2014	03/20/2037
38375J-TE-5	GNMA_07-17	.B		4	1.B FE	62,242	89.3920	66,201	74,057	59,902	0	2,923	0	0	0.000	4.980	N/A	0	0	06/18/2015	04/16/2037
38375J-UP-8	GNMA_07-19			4,6	1.B FE	169,375	19.9270	358,766	0	116,584	0	(28,459)	0	0	6.096	92.610	MON	3,354	109,750	01/14/2011	04/20/2037
38375K-AQ-5	GNMA_07-26 SA			4,6	1.B FE	519,409	21.9470	732,937	0	521,713	0	(128,152)	0	0	6.696	17.970	MON	6,833	223,606	06/15/2018	05/20/2037
38375L-EF-3	GNMA_07-53			4,6	1.B FE	196,200	21.3460	275,196	0	243,098	0	(61,199)	0	0	6.631	8.990	MON	2,612	85,486	01/24/2013	09/20/2037
38375L-SY-7	GNMA_07-60	.B		4	1.B FE	56,588	92.6220	59,529	64,271	56,615	0	2,364	0	0	0.000	4.100	N/A	0	0	06/18/2015	10/20/2037
38375L-Y7-9	GNMA_07-66 SG			4,6	1.B FE	350,336	20.1710	637,736	0	303,110	0	(77,338)	0	0	6.441	226.680	MON	6,222	203,634	06/15/2018	11/20/2037
38375P-KL-4	GNMA_08-9A SC			4,6	1.B FE	72,238	21.3830	170,449	0	45,872	0	(12,029)	0	0	6.396	115.500	MON	1,558	50,982	09/30/2009	02/20/2038
38375P-Q9-5	GNMA_08-7			4	1.B FE	124,465	152.0840	157,252	103,398	90,879	0	13	0	0	19.638	23.190	MON	620	20,305	10/12/2010	11/20/2037
38375P-XS-5	GNMA_08-11B SB			4,6	1.B FE	89,923	19.9350	186,250	0	64,503	0	(17,382)	0	0	6.296	78.420	MON	1,797	58,820	08/05/2009	02/20/2038
38375P-YP-0	GNMA_08-10 SP			4,6	1.B FE	30,915	11.9350	47,612	0	11,148	0	(3,916)	0	0	6.446	463.090	MON	786	25,713	03/10/2009	01/20/2038
38375Q-3R-8	GNMA_08-53 TS			4,6	1.B FE	183,535	12.2780	212,593	0	140,207	0	(48,519)	0	0	6.366	46.440	MON	3,368	110,224	06/15/2018	05/20/2038
38375Q-GJ-2	GNMA_08-38			4,6	1.B FE	309,377	19.0500	420,526	0	332,193	0	(83,737)	0	0	6.241	15.710	MON	4,209	137,760	07/25/2013	05/20/2038
38375Q-JY-6	GNMA_08-42C	.CF		4	1.A FE	985,068	112.7700	1,016,229	901,149	996,396	0	(22,684)	0	0	5.500	2.570	MON	4,130	49,563	07/16/2013	05/20/2038
38375Q-KH-1	GNMA_08-44			4,6	1.B FE	288,199	21.3020	399,118	0	288,426	0	(71,280)	0	0	6.296	16.110	MON	3,604	117,957	05/31/2018	05/20/2038
38375U-7J-3	GNMA_18-H02			4,6	1.B FE	4,562,404	7.4370	4,461,642	0	4,622,513	0	(134,388)	0	0	2.400	(91.420)	MON	120,020	362,917	09/14/2021	01/20/2068
38375U-7K-0	GNMA_18-H02			4,6	1.B FE	2,670,290	9.0000	2,622,484	0	2,839,770	0	(103,074)	0	0	2.271	16.780	MON	55,162	200,466	09/14/2021	02/20/2068
38375U-BN-9	GNMA_13-H24			4,6	1.B FE	475,998	2.5620	436,720	0	459,708	0	(71,150)	0	0	1.410	58.970	MON	20,039	109,558	07/27/2021	09/20/2063
38375U-ER-7	GNMA_14-H06			4,6	1.B FE	57,010	2.9990	46,862	0	55,005	0	(6,620)	0	0	1.464	44.750	MON	1,907	10,363	07/27/2021	02/20/2064
38375U-EU-0	GNMA_14-H06			4,6	1.B FE	209,258	3.0310	227,111	0	211,662	0	(23,334)	0	0	1.400	56.330	MON	8,744	43,550	07/27/2021	03/20/2064
38375U-FU-9	GNMA_14-H09			4,6	1.B FE	291,578	2.2610	243,184	0	284,554	0	(40,347)	0	0	1.415	58.390	MON	12,690	64,016	07/27/2021	01/20/2064
38375U-JW-1	GNMA_14-H12			4,6	1.B FE	186,844	3.5180	150,309	0	159,145	0	(154,488)	3,569	0	1.933	8.680	MON	6,884	156,156	09/12/2014	06/20/2064
38375U-KB-5	GNMA_14-H11			4,6	1.B FE	99,786	4.6870	88,690	0	102,473	0	(5,232)	0	0	1.495	28.880	MON	2,358	11,994	07/27/2021	06/20/2064
38375U-LB-4	GNMA_14-H13			4,6	1.B FE	445,111	2.8100	385,777	0	430,927	0	(52,886)	0	0	1.536	50.580	MON	17,575	87,552	07/27/2021	05/20/2064
38375U-S8-4	GNMA_17-H23			4,6	1.B FE	1,054,048	4.7190	1,042,028	0	1,080,409	0	(79,565)	0	0	1.679	33.100	MON	30,906	153,883	07/27/2021	11/20/2067
38375U-SH-4	GNMA_14-H22			4,6	1.B FE	2,890,696	4.1710	1,182,663	0	1,355,512	0	(421,925)	0	0	1.372	29.240	MON	32,414	489,824	11/24/2014	11/20/2064
38375U-VZ-0	GNMA_15-H09			4,6	1.B FE	43,286	5.3700	43,308	0	44,728	0	(2,544)	0	0	1.687	29.400	MON	1,134	5,665	07/27/2021	03/20/2065
38375U-WZ-9	GNMA_16-H11			4,6	1.B FE	21,473	4.7860	12,228	0	14,511	0	(4,558)	0	0	2.099	26.100	MON	447	5,676	08/28/2019	01/20/2066
38375X-JM-7	GNMA_08-62B PS			4,6	1.B FE	32,505	11.8900	45,140	0	19,591	0	(6,730)	0	0	6.446	124.690	MON	748	24,470	08/17/2009	07/20/2038
38375X-L9-3	GNMA_08-66			4,6	1.B FE	247,315	24.7870	334,198	0	297,255	0	(69,225)	0	0	7.526	10.700	MON	3,100	101,466	10/10/2012	08/20/2038
38375Y-T2-8	GNMA_08-89			4,6	1.B FE	138,516	20.5690	181,987	0	134,303	0	(33,949)	0	0	6.396	15.860	MON	1,729	56,587	01/24/2013	11/20/2038
38375Y-Z5-4	GNMA_08-97			4,6	1.B FE	133,926	19.0550	177,145	0	110,580	0	(30,334)	0	0	5.646	18.180	MON	1,604	52,487	01/24/2013	12/20/2038
38376C-F7-9	GNMA_09-76 SJ			4,6	1.B FE	19,920	2.5430	14,458	0	15,081	0	(44,394)	11,953	0	6.742	(22.590)	MON	1,597	38,357	06/22/2020	06/16/2039
38376C-Q6-9	GNMA_09-92B			4,6	1.B FE	325,855	8.2300	288,506	0	249,178	0	(137,414)	0	0	6.142	22.040	MON	8,971	215,476	11/14/2018	04/16/2039
38376C-XX-2	GNMA_09-79	.B		4	1.B FE	193,197	90.9110	197,946	217,735	185,737	0	6,941	0	0	0.000	3.760	N/A	0	0	10/20/2017	11/16/2037
38376C-Z8-5	GNMA_09-89B SL			4,6	1.B FE	140,623	12.0990	111,116	0	66,289	0	(31,789)	0	0	7.396	57.530	MON	2,075	67,921	11/17/2009	07/20/2039
38376C-Z9-3	GNMA_09-89	.CF		4	1.A FE	406,026	105.2780	397,058	377,151	399,160	0	(13,112)	0	0	5.000	1.100	MON	1,571	18,858	09/13/2013	07/16/2039
38376C-ZR-3	GNMA_09-76 XS			4,6	1.B FE	186,604	16.7080	246,964	0	130,105	0	(37,933)	0	0	6.092	40.220	MON	3,752	90,120	06/03/2010	09/16/2039
38376E-TW-5	GNMA_09-110			4,6	1.B FE	113,893	7.1780	61,927	0	57,410	0	(38,885)	0	0	6.242	17.160	MON	2,244	53,890	09/14/2011	04/16/2039
38376E-UK-9	GNMA_09-110E			4,6	1.B FE	1,086,754	19.8510	1,353,666	0	1,120,696	0	(279,834)	0	0	6.282	12.180	MON	17,850	428,719	07/11/2017	11/16/2039
38376F-4F-6	GNMA_09-81B			4,6	1.B FE	119,882	19.4690	195,417	0	128,579	0	(34,319)	0	0	6.646	25.230	MON	2,038	66,706	06/15/2018	09/20/2039
38376F-BU-5	GNMA_09-61			4,6	1.B FE	40,784	2.5010	12,712	0	16,949	0	(31,060)	0	0	6.616	(17.360)	MON	1,027	33,617	07/02/2018	11/20/2038
38376F-DJ-8	GNMA_09-61 YC			4,6	1.B FE	20,729	0.1050	17,670	0	18,244	0	(8,266)	0	0	0.050	(0.080)	MON	349	8,370	03/29/2010	02/16/2039
38376F-DK-5	GNMA_09-61 YD			4,6	1.B FE	20,729	0.1050	17,670	0	18,243	0	(8,266)	0	0	0.050	(0.090)	MON	349	8,370	03/29/2010	02/16/2039
38376F-FL-1	GNMA_09-61 SG			4,6	1.B FE	308,918	13.0570	264,511	0	340,920	0	(114,553)	0	0	6.596	3.240	MON	4,083	133,613	07/20/2011	08/20/2039
38376F-HU-9	GNMA_09-61 AS			4,6	1.B FE	87,545	7.2140	68,392	0	42,589	0	(21,263)	0	0	5.996	99.730	MON	1,737	56,843	09/16/2009	03/20/2039
38376F-SV-5	GNMA_09-66 QS			4,6	1.B FE	53,551	10.8030	66,358	0	28,735	0	(11,865)	0	0	5.996	117.300	MON	1,125	36,827	08/13/2009	07/20/2039
38376J-EF-7	GNMA_09-106			4,6	1.B FE	596,925	18.4470	775,133	0	579,259	0	(160,415)	0	0	6.296	17.370	MON	8,084	264,548	05/31/2018	11/20/2039
38376K-VC-2	GNMA_09-87			4,6	1.B FE	187,980	12.8610	189,166	0	189,631	0	(66,190)	0	0	6.296	10.030	MON	2,829	92,597	08/13/2013	09/20/2039
38376L-EQ-8	GNMA_10-90C			4,6	1.B FE	417,993	16.2770	458,860	0	508,640	0	(130,813)	0	0	5.846	4.970	MON	5,035	164,791	03/07/2012	07/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376L-HD-4	GNMA_11-90			4,6	1.B FE	467,604	17.8040	596,658	0	449,838	0	(133,491)	0	0	5.896	12.620	MON	6,038	197,586	08/24/2012	06/20/2041
38376M-BC-0	GNMA_14-5	.B.		4	1.B FE	286,582	87.2010	636,701	730,146	468,340	0	22,305	0	0	0.000	5.380	N/A	0	0	01/09/2014	08/20/2042
38376P-W2-2	GNMA_09-124			4	1.B FE	304,463	133.3560	316,444	237,292	285,955	0	(11,240)	0	0	0.000	4.860	MON	2,180	26,115	08/28/2019	12/20/2039
38376R-A8-9	GNMA_16-H23			6	1.B FE	3,267,420	5.4530	2,135,449	0	3,110,998	0	(526,817)	0	0	1.740	16.980	MON	56,787	764,191	10/15/2020	09/20/2066
38376R-EX-0	GNMA_15-H18			4,6	1.B FE	690,224	4.1220	635,556	0	721,411	0	(67,686)	0	0	1.854	35.620	MON	23,824	118,954	07/27/2021	06/20/2065
38376R-GZ-3	GNMA_15-H22			4,6	1.B FE	132,725	8.0610	81,575	0	83,877	0	(33,350)	0	0	2.613	23.530	MON	2,204	34,212	08/28/2019	09/20/2065
38376R-HT-6	GNMA_15-H24			4,6	1.B FE	666,524	2.8100	625,940	0	631,955	0	(97,851)	0	0	1.605	54.180	MON	29,808	148,080	07/27/2021	08/20/2065
38376R-HY-5	GNMA_15-H24			4,6	1.B FE	25,687	2.9610	25,687	0	25,687	0	(22,956)	10,965	0	2.084	(19.060)	MON	1,507	23,729	08/28/2019	09/20/2065
38376R-JD-9	GNMA_15-H25			4,6	1.B FE	100,341	5.3890	96,551	0	100,780	0	(5,240)	0	0	1.620	28.580	MON	2,419	12,032	07/27/2021	09/20/2065
38376R-NT-9	GNMA_16-H03			4,6	1.B FE	138,755	5.3150	89,061	0	90,261	0	(43,054)	0	0	2.040	25.990	MON	2,849	37,709	04/12/2021	12/20/2065
38376R-PD-2	GNMA_16-H01			4,6	1.B FE	141,990	5.2510	122,916	0	127,401	0	(96,869)	34,266	0	2.113	18.090	MON	4,107	91,899	01/27/2021	10/20/2065
38376R-QY-5	GNMA_16-H04			4,6	1.B FE	74,965	4.2930	45,074	0	49,453	0	(19,874)	0	0	2.382	28.900	MON	2,084	22,628	04/12/2021	07/20/2065
38376R-SL-1	GNMA_16-H06			4,6	1.B FE	181,934	5.4890	109,763	0	126,843	0	(40,449)	0	0	2.075	23.950	MON	3,459	48,928	08/28/2019	02/20/2066
38376R-U3-8	GNMA_17-H05			4,6	1.B FE	3,668,878	7.3900	3,453,240	0	3,744,486	0	(179,738)	0	0	2.281	22.940	MON	88,849	303,386	09/14/2021	01/20/2067
38376R-VS-2	GNMA_16-H13			4,6	1.B FE	227,722	9.1910	157,203	0	189,892	0	(52,301)	0	0	2.642	11.950	MON	3,767	62,667	08/28/2019	06/20/2066
38376R-W5-1	GNMA_17-H06			4,6	1.B FE	954,012	4.8790	947,205	0	979,359	0	(63,166)	0	0	1.599	32.640	MON	25,871	128,694	07/27/2021	02/20/2067
38376R-YL-4	GNMA_16-H20			4,6	1.B FE	716,386	4.5780	691,582	0	731,331	0	(53,899)	0	0	1.643	34.160	MON	20,695	102,720	07/27/2021	09/20/2066
38376T-AB-8	GNMA_10-12 SA			4,6	1.B FE	405,717	18.0530	631,814	0	411,484	0	(100,091)	0	0	5.696	23.820	MON	6,091	199,339	06/15/2018	01/20/2040
38376T-ZN-5	GNMA_10-11			4,6	1.B FE	807,930	17.2920	1,182,709	0	693,171	0	(177,315)	0	0	5.692	30.660	MON	16,223	389,671	05/21/2013	01/16/2040
38376U-JJ-9	GNMA_17-56			4,6	1.B FE	2,474,857	15.2950	2,331,718	0	2,913,060	0	(754,913)	0	0	6.046	4.480	MON	28,163	921,670	05/02/2018	04/20/2047
38376V-RR-0	GNMA_10-26F WS			4,6	1.B FE	1,266,775	20.4140	1,806,828	0	590,910	0	(137,492)	0	0	6.146	85.650	MON	16,622	543,964	03/10/2010	02/20/2040
38376W-BQ-7	GNMA_10-14	.B.		4	1.B FE	72,694	89.9590	74,116	82,388	72,409	0	2,258	0	0	0.000	3.090	N/A	0	0	02/02/2016	11/20/2035
38376W-BS-3	GNMA_10-14	.B.		4	1.B FE	189,495	90.8680	196,358	216,090	185,735	0	6,853	0	0	0.000	3.810	N/A	0	0	10/20/2017	08/20/2035
38376W-DC-6	GNMA_10-14			4,6	1.B FE	589,616	19.2110	800,927	0	559,541	0	(151,052)	0	0	6.342	18.640	MON	11,018	264,621	06/15/2018	02/16/2040
38376W-GV-1	GNMA_10-14 HS			4,6	1.B FE	195,791	18.0710	252,728	0	144,890	0	(40,932)	0	0	6.442	33.920	MON	3,754	90,165	07/13/2010	02/16/2040
38376W-M8-5	GNMA_10-35			4,6	1.B FE	801,504	17.7970	781,921	0	1,018,607	0	(196,856)	0	0	5.000	1.220	MON	18,306	219,667	05/31/2018	03/20/2040
38376Y-T8-4	GNMA_10-47L SH			4,6	1.B FE	197,738	19.0210	311,820	0	107,198	0	(28,366)	0	0	6.066	80.470	MON	3,038	99,437	07/08/2010	07/20/2038
38377D-KH-8	GNMA_10-101	.B.		4	1.B FE	324,625	89.7730	338,869	377,471	241,597	0	26,157	0	0	0.000	11.510	N/A	0	0	08/17/2012	08/20/2040
38377D-LT-1	GNMA_10-101	.CF.		4	1.A FE	1,420,464	107.7800	1,366,570	1,267,918	1,387,930	0	(22,121)	0	0	4.000	1.890	MON	4,226	50,717	09/08/2016	08/20/2040
38377E-GX-6	GNMA_10-42			4,6	1.B FE	23,178	2.6930	23,178	0	23,178	0	(60,880)	134,322	0	6.452	(37.270)	MON	2,313	55,561	05/31/2018	06/16/2039
38377E-MR-2	GNMA_10-42			4,6	1.B FE	362,789	13.7110	236,875	0	260,453	0	(101,235)	0	0	6.442	(0.150)	MON	4,637	111,381	11/06/2012	11/16/2039
38377E-NC-4	GNMA_10-42			4	1.B FE	109,057	110.9010	109,057	98,337	109,057	0	(17,503)	29,676	0	16.131	(3.990)	MON	661	15,875	04/03/2013	06/16/2039
38377G-4A-4	GNMA_10-88			4,6	1.B FE	290,808	18.4980	315,289	0	382,763	0	(94,196)	0	0	6.446	2.620	MON	3,357	109,862	03/06/2012	07/20/2040
38377G-ZP-7	GNMA_10-68			4,6	1.B FE	512,795	12.6300	366,831	0	239,552	0	(91,403)	0	0	6.442	40.520	MON	7,796	187,249	01/04/2011	12/16/2039
38377J-4Y-6	GNMA_10-113K			4,6	1.B FE	211,989	14.4260	205,161	0	153,037	0	(53,537)	0	0	6.542	22.600	MON	3,877	93,112	11/30/2010	02/16/2040
38377J-M8-3	GNMA_10-111			4,6	1.B FE	313,693	19.2160	352,602	0	321,590	0	(81,035)	0	0	6.546	10.810	MON	3,670	120,107	06/15/2018	09/20/2040
38377M-F3-5	GNMA_10-147 PS			4,6	1.B FE	77,044	6.8840	77,044	0	77,044	0	(72,999)	38,405	0	6.046	(9.130)	MON	2,068	67,663	05/09/2012	05/20/2040
38377M-F5-0	GNMA_10-147			4,6	1.B FE	1,093,522	19.3190	1,176,103	0	1,188,546	0	(304,862)	0	0	6.546	6.330	MON	12,177	398,491	02/13/2020	11/20/2040
38377N-F4-1	GNMA_10-157	.B.		4	1.B FE	52,585	89.4770	53,591	59,893	47,133	0	2,298	0	0	0.000	5.170	N/A	0	0	02/02/2016	12/20/2040
38377Q-FA-0	GNMA_11-26D			4,6	1.B FE	886,040	16.4130	815,586	0	621,743	0	(194,440)	0	0	6.542	19.850	MON	13,545	325,323	04/21/2015	12/16/2040
38377Q-ZT-7	GNMA_11-46			4,6	1.B FE	244,639	22.6700	309,445	0	302,026	0	(71,867)	0	0	6.496	3.010	MON	2,709	88,667	08/14/2014	03/20/2041
38377T-3H-2	GNMA_11-28			4,6	1.B FE	1,059,644	12.9070	981,318	0	1,127,741	0	(384,646)	0	0	5.896	2.500	MON	13,697	448,255	04/25/2019	12/20/2040
38377T-ZQ-7	GNMA_11-19 JS			4,6	1.B FE	317,512	18.9590	386,299	0	343,253	0	(88,141)	0	0	6.546	11.790	MON	4,075	133,374	06/15/2018	02/20/2041
38377V-GW-0	GNMA_11-52 MY			4,6	1.B FE	1,034,500	18.5690	1,263,027	0	815,481	0	(246,366)	0	0	6.546	23.720	MON	13,604	445,218	06/15/2018	04/20/2041
38377V-RB-4	GNMA_11-56			4,6	1.B FE	1,480,710	18.1450	1,642,390	0	1,590,866	0	(420,081)	0	0	6.546	9.600	MON	18,105	592,494	05/31/2018	04/20/2041
38377V-UD-6	GNMA_11-56	.B.		4	1.B FE	7,740,073	87.5770	8,838,557	10,092,217	6,378,916	0	623,110	0	0	0.000	10.970	N/A	0	0	06/15/2018	04/20/2041
38377W-H2-3	GNMA_11-108B			4,6	1.B FE	668,911	19.2720	964,342	0	705,499	0	(173,972)	0	0	6.026	17.310	MON	9,213	301,516	06/15/2018	06/20/2041
38377W-KB-9	GNMA_11-70	.B.		4	1.B FE	9,207,173	88.0490	10,456,417	11,875,665	7,090,914	0	844,331	0	0	0.000	13.230	N/A	0	0	08/30/2016	05/16/2041
38377W-QA-5	GNMA_11-88B			4,6	1.B FE	348,876	14.9300	363,952	0	347,768	0	(88,432)	0	0	5.346	8.600	MON	3,982	130,310	06/08/2012	06/20/2041
38377X-VA-7	GNMA_11-116			4,6	1.B FE	88,559	4.7900	65,407	0	74,988	0	(49,810)	0	0	4.000	1.050	MON	4,551	54,616	05/31/2018	08/16/2026
38377Y-G3-8	GNMA_11-141			4,6	1.B FE	1,466,400	21.7120	1,407,280	0	979,024	0	(217,711)	0	0	5.996	16.070	MON	11,875	388,614	04/10/2012	10/20/2041
38377Y-LW-8	GNMA_11-124B	.B.		4	1.B FE	51,954	89.9480	73,521	81,736	59,312	0	5,069	0	0	0.000	8.110	N/A	0	0	07/24/2014	09/20/2041
38378A-ER-8	GNMA_11-153			4,6	1.B FE	490,118	19.6770	457,213	0	511,746	0	(122,052)	0	0	6.642	4.450	MON	6,431	154,451	10/10/2013	07/16/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378B-XV-6	GNMA_12-89			4,6	1.B FE	559,379	0.3780	79,134	0	74,907	0	(151,815)	0	0	0.191	791.070	MON	3,326	163,005	05/31/2018	12/16/2053
38378C-HN-0	GNMA_12-15			4,6	1.B FE	38,926	18.5170	65,316	0	78,470	0	(15,797)	0	0	5.000	1.850	MON	1,470	17,636	03/30/2012	04/20/2040
38378C-K4-8	GNMA_12-3			4,6	1.B FE	206,857	5.5570	206,857	0	206,857	0	(140,209)	33,783	0	4.000	(0.260)	MON	12,407	148,882	02/21/2013	01/16/2027
38378D-2B-0	GNMA_12-32			4,6	1.B FE	106,505	5.2600	82,112	0	92,457	0	(56,150)	0	0	4.000	4.190	MON	5,203	62,440	05/31/2018	03/16/2027
38378D-Z5-7	GNMA_12-32			4,6	1.B FE	1,278,136	19.6450	1,091,741	0	1,119,814	0	(278,691)	0	0	6.492	5.870	MON	15,033	361,060	02/25/2014	03/16/2042
38378E-K9-3	GNMA_12-61C			4,6	1.B FE	3,556,010	26.1630	3,219,848	0	2,211,617	0	(715,532)	0	0	6.492	6.170	MON	33,292	799,584	05/28/2020	05/16/2042
38378F-NM-8	GNMA_13-4			4,6	1.B FE	2,672,817	23.9750	2,724,356	0	2,009,587	0	(440,021)	0	0	4.500	3.980	MON	42,612	511,347	05/31/2018	10/16/2042
38378H-3S-3	GNMA_12-124			4,6	1.B FE	447,409	21.0190	533,773	0	567,469	0	(102,625)	0	0	6.646	11.030	MON	5,157	168,768	12/20/2019	10/20/2042
38378H-4N-3	GNMA_12-124			4,6	1.B FE	1,307,689	26.2740	1,981,855	0	794,109	0	(214,227)	0	0	6.096	32.790	MON	14,050	459,805	06/15/2018	10/20/2042
38378H-NH-5	GNMA_12-118			4,6	1.B FE	408,382	20.0570	618,129	0	387,050	0	(125,139)	0	0	6.046	13.790	MON	5,693	186,317	07/24/2014	09/20/2042
38378H-NN-2	GNMA_12-118			4,6	1.B FE	232,381	12.7200	252,218	0	178,964	0	(74,381)	0	0	6.046	26.680	MON	3,663	119,879	05/31/2018	09/20/2042
38378J-R2-0	GNMA_13-34			4,6	1.B FE	472,036	20.2320	625,624	0	452,156	0	(112,341)	0	0	6.292	17.860	MON	8,107	194,721	07/23/2014	01/16/2040
38378P-6Z-6	GNMA_14-8			4	1.A FE	8,766,963	109.7370	9,774,545	8,907,243	8,784,454	0	7,364	0	0	4.000	4.160	MON	29,691	348,689	11/08/2018	01/20/2044
38378P-WK-0	GNMA_13-189			4,6	1.B FE	2,222,489	16.5350	2,222,489	0	2,222,489	0	(772,121)	1,440,539	0	5.942	(1.800)	MON	33,279	799,330	02/23/2016	12/16/2043
38378P-ZE-1	GNMA_14-10			6	1.B FE	1,095,951	16.5790	1,027,949	0	1,059,131	0	(339,581)	179,766	0	5.992	2.300	MON	15,481	371,838	04/08/2020	01/16/2044
38378U-AG-2	GNMA_13-133			4,6	1.B FE	1,473,171	16.9640	1,574,274	0	1,231,236	0	(358,726)	0	0	6.042	14.120	MON	23,364	561,174	11/06/2013	02/16/2037
38378U-BM-8	GNMA_13-130			4,6	1.B FE	3,018,069	13.2780	2,785,733	0	2,900,035	0	(988,588)	714,118	0	4.948	0.700	MON	86,553	1,036,644	05/28/2020	09/16/2043
38378U-FF-9	GNMA_13-150			4,6	1.B FE	2,673,144	16.4320	4,050,815	0	2,930,720	0	(774,938)	0	0	5.492	18.580	MON	56,416	1,355,154	10/02/2018	10/16/2043
38378U-KY-2	GNMA_13-149			6	1.B FE	3,000,463	16.6770	3,000,463	0	3,000,463	0	(1,083,124)	1,157,816	0	5.996	(1.450)	MON	32,963	1,078,754	06/08/2020	12/20/2039
38378U-PG-6	GNMA_13-147			6	1.B FE	5,990,615	16.5040	5,396,463	0	6,766,907	0	(1,829,819)	922,916	0	5.946	0.850	MON	59,406	1,944,123	06/09/2020	12/20/2039
38378U-XW-2	GNMA_13-152			4,6	1.B FE	831,328	17.9500	831,328	0	831,328	0	(247,427)	352,393	0	5.992	(0.630)	MON	11,564	277,747	07/23/2014	10/16/2043
38378V-2K-0	GNMA_13-117			4,6	1.B FE	1,044,473	11.7010	1,044,473	0	1,044,473	0	(528,879)	372,107	0	6.046	(3.700)	MON	16,491	539,671	06/26/2014	03/20/2043
38378V-L3-7	GNMA_13-116			4,6	1.B FE	1,149,034	19.2880	1,116,904	0	1,026,586	0	(230,359)	0	0	6.042	9.120	MON	14,579	350,161	10/02/2013	08/16/2043
38378V-LC-7	GNMA_13-104			4,6	1.B FE	3,455,087	19.0050	4,627,266	0	3,455,269	0	(893,619)	0	0	6.042	15.610	MON	61,299	1,472,326	05/31/2018	07/16/2043
38378W-HG-1	GNMA_13-114			4	1.B FE	1,212,401	185.2850	1,356,736	732,242	1,083,099	0	(112,709)	0	0	33.233	11.340	MON	10,140	243,543	07/18/2013	08/16/2043
38378W-JU-8	GNMA_13-114			4	1.B FE	570,884	159.0130	630,336	396,404	597,749	0	(63,481)	0	0	24.185	5.220	MON	2,929	95,870	07/31/2013	08/20/2043
38378W-N5-8	GNMA_13-131			4,6	1.B FE	1,268,673	16.9450	1,340,581	0	1,690,617	0	(338,622)	0	0	6.042	5.240	MON	21,246	477,709	05/31/2018	09/16/2043
38378Y-CK-3	GNMA_13-172			4,6	1.B FE	1,641,486	21.1830	1,605,654	0	1,933,390	0	(409,965)	0	0	6.592	3.060	MON	20,821	500,054	03/02/2016	10/16/2043
38378Y-ZV-4	GNMA_14-3			4,6	1.B FE	1,386,109	19.7650	1,231,324	0	1,116,306	0	(340,111)	0	0	7.142	8.050	MON	18,540	445,253	09/14/2015	01/16/2044
38379A-E5-5	GNMA_14-43			4,6	1.B FE	1,703,211	21.8120	1,727,994	0	2,336,380	0	(441,664)	0	0	6.000	0.960	MON	39,610	475,315	02/25/2016	03/20/2044
38379A-WZ-9	GNMA_14-36			4,6	1.B FE	2,138,154	19.1750	2,900,693	0	2,233,189	0	(577,620)	0	0	6.092	14.750	MON	38,401	922,343	07/02/2018	03/16/2044
38379A-X9-6	GNMA_14-41			4,6	1.B FE	776,649	19.2790	940,079	0	729,968	0	(212,308)	0	0	6.642	13.000	MON	13,496	324,128	05/31/2018	03/16/2044
38379A-XF-2	GNMA_14-36			4,6	1.B FE	601,016	17.2590	601,016	0	601,016	0	(204,387)	272,231	0	6.096	(1.340)	MON	6,486	212,277	10/24/2014	03/20/2044
38379B-3W-6	GNMA_14-79			4,6	1.B FE	2,168,236	21.1520	2,014,988	0	2,161,910	0	(505,639)	0	0	6.000	2.340	MON	47,631	571,571	02/05/2015	05/16/2044
38379B-7Q-5	GNMA_14-76B			4,6	1.B FE	2,107,448	9.5170	2,107,448	0	2,107,448	0	(939,676)	872,587	0	4.500	(2.530)	MON	83,038	996,461	09/05/2019	01/20/2040
38379B-GA-0	GNMA_14-55			4,6	1.B FE	2,131,435	18.6270	2,729,273	0	2,211,167	0	(563,469)	0	0	6.092	13.810	MON	37,194	892,856	05/31/2018	04/16/2044
38379B-L4-8	GNMA_14-80			4,6	1.B FE	1,725,442	20.6270	1,602,148	0	1,740,565	0	(412,062)	0	0	6.000	2.430	MON	38,836	466,030	09/30/2014	05/20/2044
38379C-Y4-2	GNMA_14-96			4,6	1.B FE	1,929,250	16.2320	2,444,242	0	2,016,328	0	(536,244)	0	0	5.492	13.310	MON	34,461	827,776	02/18/2016	07/16/2044
38379D-CX-0	GNMA_14-99			4,6	1.B FE	894,863	18.0920	815,263	0	809,584	0	(161,345)	0	0	5.496	7.380	MON	7,567	247,645	09/05/2014	06/20/2044
38379D-HW-7	GNMA_14-108			4,6	1.B FE	1,012,837	20.6700	1,010,506	0	1,041,863	0	(205,710)	0	0	5.996	6.530	MON	8,957	293,124	09/04/2014	07/20/2044
38379H-4J-1	GNMA_15-13	CF		4	1.A FE	2,503,792	105.6590	2,524,028	2,388,830	2,457,048	0	(15,904)	0	0	3.500	2.650	MON	6,967	83,609	04/06/2015	01/20/2045
38379H-ZE-8	GNMA_14-185			4,6	1.B FE	635,193	23.0560	590,409	0	716,471	0	(131,862)	0	0	6.000	2.090	MON	12,804	153,643	05/21/2015	12/16/2044
38379J-Q9-5	GNMA_15-35			4	1.A FE	2,049,770	110.0090	2,170,001	1,972,562	2,025,031	0	(5,763)	0	0	4.000	3.590	MON	6,575	77,219	03/11/2015	03/20/2045
38379L-EG-7	GNMA_15-39			4	1.A FE	2,170,214	110.7500	2,268,030	2,047,865	2,134,116	0	(8,687)	0	0	4.000	3.400	MON	6,826	80,167	04/09/2015	03/20/2045
38379M-6W-9	GNMA_15-132			4,6	1.B FE	3,609,950	19.0830	4,033,909	0	4,657,752	0	(1,024,912)	0	0	6.096	3.970	MON	39,374	1,288,543	02/14/2018	09/20/2045
38379N-S8-6	GNMA_15-99			6	1.B FE	1,584,046	21.9590	1,484,217	0	1,659,850	0	(356,790)	0	0	6.000	1.560	MON	33,795	381,439	08/09/2021	07/20/2045
38379R-HB-2	GNMA_16-36			4,6	1.B FE	1,435,423	3.8280	994,811	0	897,253	0	(1,040,785)	0	0	0.747	52.420	MON	16,176	1,093,327	03/29/2016	08/16/2057
38379U-FV-3	GNMA_16-24			4,6	1.B FE	692,557	3.5590	470,282	0	397,894	0	(522,703)	0	0	0.791	63.780	MON	8,715	559,899	03/03/2016	09/16/2057
38379V-AB-0	GNMA_16-16			4,6	1.B FE	2,317,969	18.8770	2,651,906	0	2,504,233	0	(637,655)	0	0	6.092	7.560	MON	35,662	856,561	01/25/2016	02/16/2046
38379V-EC-4	GNMA_16-20			4,6	1.B FE	1,075,100	18.9390	895,664	0	1,111,363	0	(253,944)	0	0	5.996	1.300	MON	8,664	283,544	04/20/2016	02/20/2046
38379X-HD-5	GNMA_16-84			6	1.B FE	1,808,427	17.0100	1,777,654	0	2,301,961	0	(470,229)	0	0	5.976	4.830	MON	19,083	624,512	10/05/2020	11/20/2045
38380F-2Y-1	GNMA_17-101			4,6	1.B FE	1,582,420	15.5220	1,447,246	0	1,912,240	0	(426,260)	0	0	6.096	6.980	MON	17,367	521,350	01/15/2021	07/20/2047
38380G-NE-0	GNMA_17-118			4,6	1.B FE	1,784,813	15.7980	1,766,611	0	2,247,078	0	(564,325)	0	0	6.096	3.880	MON	20,829	681,664	05/31/2018	08/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38380H-TR-3	GNMA_17-156			4,6	1.B FE	3,025,762	15.5730	2,905,338	0	4,116,302	0	(1,043,416)	0	0	6.096	0.650	MON	34,751	1,137,249	11/08/2019	10/20/2047
38380L-2L-6	GNMA_20-H04			4,6	1.B FE	781,850	5.7700	665,257	0	808,365	0	(79,315)	0	0	1.699	21.530	MON	16,330	146,392	03/16/2021	07/20/2069
38380L-AB-9	GNMA_18-H05			6	1.B FE	1,471,732	7.9870	970,362	0	1,536,731	0	(173,376)	0	0	2.371	9.800	MON	24,008	271,789	06/10/2020	02/20/2068
38380L-FP-3	GNMA_18-H11C			6	1.B FE	5,587,965	7.4680	4,633,212	0	6,122,874	0	(694,184)	0	0	1.531	12.470	MON	79,177	1,161,982	07/27/2020	06/20/2068
38380L-KH-5	GNMA_18-H14			4,6	1.B FE	2,316,661	4.6530	1,943,500	0	2,199,214	0	(386,214)	0	0	1.719	28.100	MON	59,855	536,787	03/15/2021	09/20/2068
38380L-PJ-6	GNMA_19-H01			6	1.B FE	1,338,309	3.7920	1,059,791	0	1,273,195	0	(343,898)	0	0	1.599	30.760	MON	37,259	449,053	07/06/2020	12/20/2068
38380L-QM-8	GNR_19-H02			4,6	1.B FE	152,623	2.0150	90,095	0	136,134	0	(59,248)	69,723	0	0.789	25.840	MON	2,942	54,556	01/16/2019	01/20/2069
38380U-AV-5	GNMA_17-182			4,6	1.B FE	4,290,761	14.4560	3,652,250	0	5,074,978	0	(1,383,921)	0	0	6.096	2.120	MON	47,057	1,539,776	04/12/2018	12/20/2047
38380X-AK-3	GNMA_18-84			6	1.B FE	1,628,578	17.2720	1,628,578	0	1,628,578	0	(459,964)	253,703	0	5.000	(0.470)	MON	39,285	471,426	05/05/2020	06/16/2048
38381A-AC-0	GNMA_18-128			4,6	1.B FE	2,691,524	14.5090	2,658,907	0	3,872,151	0	(967,697)	0	0	6.096	1.930	MON	34,135	1,117,091	10/31/2018	09/20/2048
38381R-AY-5	GNMA_19-20			4,6	1.B FE	5,757,454	8.4480	5,952,377	0	7,007,123	0	(1,903,161)	0	0	3.686	7.150	MON	79,354	2,596,884	07/19/2019	02/20/2049
38381R-N5-4	GNMA_19-36			4,6	1.B FE	1,771,512	13.5550	1,771,512	0	1,771,512	0	(731,279)	1,104,446	0	5.946	(0.470)	MON	23,744	777,033	12/12/2019	03/20/2049
38381T-YU-3	GNMA_19-45			6	1.B FE	972,956	7.4000	745,631	0	2,049,570	0	(306,989)	0	0	3.696	3.690	MON	11,379	372,396	04/07/2020	04/20/2049
38381T-ZX-6	GNMA_19-H06			6	1.B FE	6,782,291	6.8200	4,241,167	0	6,648,026	0	(963,453)	0	0	2.011	11.660	MON	104,225	1,337,379	06/26/2020	03/20/2069
38381V-TH-3	GNMA_19-57			4,6	1.B FE	6,096,555	6.0940	4,954,093	0	8,858,920	0	(2,202,996)	0	0	3.176	0.500	MON	78,888	2,581,608	10/23/2019	05/20/2049
38381V-TK-6	GNMA_19-57			4,6	1.B FE	1,194,632	7.3110	1,194,632	0	1,194,632	0	(581,501)	1,116,186	0	3.756	(4.100)	MON	18,752	613,652	10/11/2019	05/20/2049
38381V-W5-5	GNMA_19-74			6	1.B FE	9,560,411	5.8360	7,332,784	0	13,996,297	0	(3,443,815)	0	0	3.176	0.180	MON	121,931	3,990,200	10/05/2020	06/20/2049
38381W-TC-2	GNMA_19-78			6	1.B FE	4,753,824	23.0630	4,778,519	0	4,321,191	0	(1,487,177)	49,902	0	6.096	(3.900)	MON	38,593	1,263,013	04/07/2020	06/20/2049
38381Y-RH-9	GNMA_19-117			4,6	1.B FE	4,556,664	6.7720	3,630,514	0	5,234,619	0	(1,365,284)	0	0	3.420	4.140	MON	56,020	1,777,583	12/12/2019	09/20/2049
38382A-A3-9	GNMA_19-143			4,6	1.B FE	1,620,715	11.9430	1,620,715	0	1,620,715	0	(755,294)	1,300,835	0	5.996	(3.360)	MON	24,861	746,347	01/29/2021	08/20/2049
38382D-KM-0	GNMA_20-21			6	1.B FE	8,011,325	26.2900	7,834,506	0	6,947,042	0	(2,055,553)	0	0	5.946	(2.690)	MON	54,142	1,771,854	05/28/2020	02/20/2050
38382D-VC-0	GNMA_20-31			6	1.B FE	7,383,303	19.1320	6,911,805	0	7,395,868	0	(1,950,640)	0	0	6.000	2.180	MON	180,631	2,167,575	06/19/2020	03/20/2050
38382E-W5-2	GNMA_20-61R			4,6	1.B FE	8,303,293	13.0580	7,213,608	0	11,827,942	0	(2,392,435)	0	0	5.946	7.640	MON	100,364	3,013,006	01/15/2021	08/20/2049
38382F-GG-3	GNMA_20-63			6	1.B FE	2,147,496	19.2240	2,053,039	0	2,377,162	0	(513,334)	0	0	5.500	2.660	MON	48,946	587,349	06/19/2020	05/20/2049
38382F-GX-6	GNMA_20-63S			4,6	1.B FE	3,436,169	13.5550	3,023,416	0	4,458,353	0	(1,119,461)	0	0	5.946	1.120	MON	40,523	1,216,528	01/29/2021	05/20/2050
38382F-ST-2	GNMA_20-67			6	1.B FE	4,838,610	12.7500	4,791,682	0	4,708,407	0	(767,234)	0	0	3.000	6.890	MON	93,954	1,127,443	11/09/2020	05/20/2050
38382G-CR-1	GNMA_20-86			6	1.B FE	2,942,468	14.2300	2,611,959	0	4,077,030	0	(1,005,058)	0	0	5.946	0.430	MON	33,348	1,091,345	09/21/2020	04/20/2049
38382H-JW-1	GNMA_20-104			6	1.B FE	8,084,100	13.4920	7,878,793	0	7,681,117	0	(1,216,498)	0	0	3.000	6.250	MON	145,988	1,751,859	11/09/2020	07/20/2050
38382K-MB-6	GNMA_20-162			6	1.B FE	9,512,329	12.9070	9,332,721	0	8,688,668	0	(1,294,846)	0	0	2.500	4.480	MON	150,631	1,807,568	10/05/2020	10/20/2050
38382L-PJ-4	GNMA_20-173			4,6	1.B FE	12,117,558	18.1780	9,577,591	0	11,708,680	0	(2,557,181)	0	0	6.196	4.050	MON	99,746	3,264,313	01/12/2021	11/20/2050
911760-CM-6	VENDE_93-2 I0			4,6	1.B FE	0	0.0000	0	0	15	0	2	0	0	0.002	0.000	MON	0	0	04/27/2018	06/15/2023
911760-LJ-3	VENDE_98-1 2I0			4,6	1.B FE	54,737	0.0000	2	0	69	0	57	0	0	0.006	0.000	MON	13	0	02/19/1998	03/15/2028
911760-LZ-7	VENDE_98-3 I0			4,6	1.B FE	9	0.0000	2	0	49	0	14	0	0	0.002	0.000	MON	0	0	05/31/2018	03/15/2029
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,197,615,895	XXX	2,268,537,288	1,124,649,678	2,189,049,960	0	(263,445,204)	31,215,115	0	XXX	XXX	XXX	15,351,190	390,376,465	XXX	XXX
30319N-AA-0	FRETE_21-ML09			4	1.B FE	10,924,170	15.6780	10,953,062	0	10,509,578	0	(488,966)	0	0	1.488	3.750	MON	86,669	798,095	03/24/2021	02/25/2040
3136B5-RB-3	FNA_19-M14	CF		4	1.B FE	20,437,004	113.0790	24,205,104	21,405,339	20,551,359	0	49,734	0	0	3.500	3.960	MON	62,432	749,187	07/18/2019	04/25/2048
3137F8-4J-9	FHMS_KL06			6	1.B FE	3,912,906	8.6440	3,645,871	0	3,641,693	0	(263,535)	0	0	1.364	3.630	MON	47,943	346,116	08/16/2021	12/25/2029
3137F8-4T-7	FHMS_KG04			6	1.B FE	1,983,765	6.4380	1,801,249	0	1,778,372	0	(202,605)	0	0	0.852	2.760	MON	19,885	249,031	12/15/2020	11/25/2030
3137F8-TU-7	FHMS_K-1519-X1			4,6	1.B FE	9,930,946	6.4090	9,375,888	0	9,398,547	0	(557,767)	0	0	0.609	2.880	MON	74,292	728,216	03/10/2021	12/25/2035
3137FA-QF-8	FHMS_KW03				1.B FE	2,768,493	3.3860	1,522,345	0	1,472,230	0	(366,043)	0	0	0.834	5.140	MON	31,271	429,695	09/08/2017	06/25/2027
3137FB-AK-2	FHMS_17-K1R3				1.A Z	4,243,568	0.5360	2,376,620	0	2,449,695	0	(458,268)	0	0	0.073	4.480	MON	27,181	558,490	10/06/2017	08/25/2027
3137FT-FU-6	FHMS_K738				1.A FE	5,254,355	6.5590	4,169,952	0	3,952,826	0	(804,353)	0	0	1.515	4.400	MON	80,264	993,334	05/08/2020	01/25/2027
3137FT-G2-7	FHMS_K109				1.A FE	5,006,176	11.2010	4,680,328	0	4,242,920	0	(487,438)	0	0	1.581	4.890	MON	55,085	681,563	05/21/2020	04/25/2030
3137FT-ZM-2	FHMS_K1515			6	1.B FE	1,984,638	15.3080	1,847,847	0	1,832,005	0	(153,770)	0	0	1.512	1.340	MON	15,212	189,904	12/16/2020	02/25/2035
3137FX-3T-3	FHMS_K117				1.A FE	2,468,776	8.9470	2,200,428	0	2,205,915	0	(266,617)	0	0	1.241	2.470	MON	25,448	318,031	12/16/2020	08/25/2030
3137FX-QX-9	FHMS_K-1518				1.B FE	4,949,448	8.9860	4,918,513	0	4,575,867	0	(364,582)	0	0	0.960	2.370	MON	43,819	497,844	11/06/2020	10/25/2035
3137FY-TY-2	FHMS_K1520			4	1.A Z	1,653,302	5.2590	1,629,096	0	1,574,988	0	(79,636)	0	0	0.471	3.250	MON	12,176	108,402	04/07/2021	12/25/2035
3137H0-H7-6	FHMS_KLU3			4,6	1.B FE	11,835,933	13.4760	11,564,777	0	11,097,010	0	(750,714)	0	0	1.938	3.990	MON	138,586	1,010,754	05/19/2021	01/25/2031
38378B-3D-9	GNMA_12-147	CF		4	1.B FE	3,193,507	97.4060	4,089,657	4,198,530	3,701,112	0	67,533	0	0	1.750	7.150	MON	6,123	73,474	11/04/2014	07/16/2047
38378B-AX-7	GNMA_11-161			4	1.B FE	547,927	107.9610	621,809	575,953	553,413	0	1,144	0	0	3.658	4.590	MON	1,756	20,345	02/04/2016	04/16/2053
38378B-CC-1	GNMA_12-1			4	1.B FE	2,156,354	104.2310	2,277,666	2,185,195	2,162,485	0	3,095	0	0	3.542	3.740	MON	6,433	76,847	02/26/2018	09/16/2053
38378B-CP-2	GNMA_12-2			4	1.B FE	552,994	104.8220	603,210	575,457	558,684	0	2,146	0	0	3.461	4.050	MON	1,660	19,668	02/04/2016	12/16/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378B-DK-2	GNMA_12-19			4	1.B FE	541,926	104.4200	596,184	570,945	549,494	0	2,663	0	0	3.457	4.210	MON	1,645	19,776	02/04/2016	08/16/2052
38378B-EQ-8	GNMA_12-28			4	1.B FE	524,274	103.1950	578,233	560,326	535,759	0	2,916	0	0	3.250	4.610	MON	1,518	17,984	02/04/2016	01/16/2052
38378B-SW-0	GNMA_12-46			4	1.B FE	533,627	107.2510	606,028	565,054	541,239	0	2,543	0	0	3.462	4.020	MON	1,630	19,001	02/04/2016	09/16/2053
38378K-5N-5	GNMA_13-141	CF		4	1.B FE	16,318,128	101.3610	20,225,104	19,953,385	17,926,270	0	334,890	0	0	2.900	6.370	MON	48,221	578,648	03/06/2014	02/16/2052
38378K-5P-0	GNMA_13-141	CF		4	1.B FE	2,839,316	101.2420	3,384,368	3,342,830	3,042,689	0	43,867	0	0	2.900	5.610	MON	8,079	96,942	08/22/2014	02/16/2052
38378K-7L-7	GNMA_13-154	CF		4	1.B FE	9,578,867	101.4390	11,965,967	11,796,180	10,580,302	0	244,915	0	0	2.900	6.230	MON	28,507	342,089	03/06/2014	09/16/2053
38378K-A3-3	GNMA_13-108			4	1.B FE	5,686,333	100.8490	7,430,864	7,368,285	5,976,131	0	30,938	0	0	2.904	4.460	MON	17,835	210,984	02/26/2014	01/16/2055
38378K-FW-4	GNMA_13-46	CF		4	1.B FE	828,750	100.6530	1,006,531	1,000,000	884,765	0	8,557	0	0	2.722	4.860	MON	2,269	27,424	10/30/2014	11/16/2047
38378K-GM-5	GNMA_13-52	CF		4	1.B FE	2,884,231	99.7130	3,632,566	3,643,000	3,208,729	0	77,245	0	0	2.458	5.090	MON	7,464	90,577	05/12/2014	12/16/2051
38378K-P2-9	GNMA_13-126	CF		4	1.B FE	7,549,300	99.5350	9,887,187	9,933,289	8,411,415	0	139,267	0	0	2.450	6.550	MON	20,280	243,366	02/27/2014	10/16/2047
38378K-PT-0	GNMA_13-63	CF		4	1.B FE	9,612,348	97.5600	12,802,498	13,122,659	11,156,032	0	374,996	0	0	2.112	4.020	MON	23,100	277,248	05/01/2014	09/16/2051
38378K-PZ-6	GNMA_13-73	CF		4	1.B FE	21,257,281	100.2920	24,872,510	24,800,000	22,801,917	0	274,461	0	0	2.616	5.220	MON	54,067	650,652	11/12/2014	10/16/2052
38378K-QA-0	GNMA_13-73	CF		4	1.B FE	3,221,955	99.9920	4,047,691	4,048,000	3,542,435	0	54,460	0	0	2.650	6.020	MON	8,939	106,032	05/12/2014	10/16/2052
38378K-R7-6	GNMA_13-118	CF		4	1.B FE	33,134,840	101.0170	38,042,953	37,659,914	35,218,076	0	340,215	0	0	2.750	4.000	MON	86,305	1,036,238	11/12/2014	03/16/2048
38378K-R8-4	GNMA_13-118			4	1.B FE	4,552,090	100.6090	5,727,521	5,692,807	4,777,790	0	40,818	0	0	2.750	4.180	MON	13,046	154,332	09/25/2014	01/16/2055
38378K-SU-4	GNMA_13-74	CF		4	1.B FE	1,225,250	99.4740	1,442,375	1,450,000	1,301,883	0	18,714	0	0	2.576	5.680	MON	3,113	39,090	11/03/2015	12/16/2053
38378K-UH-0	GNMA_13-85	CF		4	1.B FE	2,157,898	99.8080	2,574,051	2,579,000	2,324,439	0	45,878	0	0	2.579	4.890	MON	5,545	67,891	08/22/2014	02/16/2049
38378N-2Y-8	GNMA_14-75			4	1.B FE	12,826,577	105.5230	14,540,129	13,779,094	13,117,056	0	125,403	0	0	3.691	5.080	MON	42,392	505,378	05/20/2014	04/16/2054
38378N-3Z-4	GNMA_14-75			4	1.B FE	17,591,095	108.6680	20,766,273	19,109,784	17,965,189	0	105,871	0	0	3.612	4.190	MON	57,352	678,636	05/13/2014	04/16/2055
38378N-6Q-1	GNMA_14-93			4	1.B FE	20,744,235	103.7750	23,700,389	22,838,182	21,453,636	0	159,817	0	0	3.435	4.890	MON	65,393	770,311	06/06/2014	11/16/2055
38378N-6W-8	GNMA_14-89	CF		4	1.B FE	4,404,370	102.4830	4,999,633	4,878,499	4,556,265	0	82,424	0	0	3.500	6.190	MON	14,229	170,747	06/17/2014	01/16/2057
38378N-BH-5	GNMA_13-153	CF		4	1.B FE	6,986,252	102.8790	8,738,527	8,493,924	7,583,789	0	87,084	0	0	2.820	6.890	MON	19,967	240,884	02/27/2014	10/16/2053
38378N-DL-4	GNMA_13-145			4	1.B FE	14,373,432	102.3170	15,896,749	15,536,647	14,791,567	0	192,755	0	0	3.998	5.620	MON	51,592	593,938	02/21/2014	10/16/2053
38378N-F8-1	GNMA_14-50			4	1.B FE	13,685,083	106.7860	16,874,899	15,802,530	14,282,486	0	132,296	0	0	3.479	5.470	MON	45,821	539,632	03/11/2014	09/16/2055
38378N-G9-8	GNMA_14-50			4	1.B FE	5,604,250	107.3250	6,438,689	5,999,208	5,697,534	0	15,310	0	0	3.854	4.520	MON	19,269	226,447	03/20/2014	01/16/2054
38378N-U8-4	GNMA_14-52			4	1.B FE	7,662,537	105.6490	8,758,950	8,290,539	7,860,966	0	72,443	0	0	3.705	4.470	MON	25,598	302,778	04/17/2014	06/16/2051
38378X-EH-0	GNMA_14-103	CF		4	1.B FE	5,128,107	103.1770	5,922,403	5,740,000	5,347,940	0	49,577	0	0	3.399	5.570	MON	16,262	194,799	08/21/2014	05/16/2055
38378X-G6-2	GNMA_14-168			4	1.B FE	18,280,608	103.3350	19,773,169	19,134,905	18,838,005	0	149,585	0	0	3.425	4.280	MON	54,623	645,074	11/06/2014	06/16/2047
38378X-GC-9	GNMA_14-110	CF		4	1.B FE	8,572,344	102.4530	9,851,212	9,615,290	9,091,641	0	136,685	0	0	3.100	5.930	MON	24,840	298,074	09/04/2014	01/16/2057
38378X-J6-9	GNMA_14-175	CF		4	1.B FE	7,958,313	101.7200	9,073,474	8,920,000	8,327,505	0	86,050	0	0	3.000	5.430	MON	22,300	267,600	11/18/2014	04/16/2056
38378X-LE-9	GNMA_14-124	CF		4	1.B FE	8,903,942	103.8810	10,079,060	9,702,504	9,176,584	0	38,088	0	0	3.500	5.100	MON	28,299	339,588	08/20/2014	05/16/2054
38378X-PX-3	GNMA_14-135	CF		4	1.B FE	14,170,662	100.4220	16,624,119	16,554,209	14,851,230	0	202,663	0	0	3.050	5.410	MON	42,075	504,903	10/23/2014	01/16/2056
38378X-S9-3	GNMA_14-189			4	1.B FE	8,702,854	105.5910	9,424,222	8,925,169	8,754,943	0	18,082	0	0	3.377	3.740	MON	25,122	292,847	03/03/2015	09/16/2054
38378X-SN-2	GNMA_14-134			4	1.B FE	1,441,291	100.2670	1,636,200	1,631,834	1,493,603	0	23,677	0	0	2.606	3.170	MON	3,545	42,091	11/24/2015	11/16/2055
38378X-SZ-5	GNMA_14-150			4	1.B FE	24,672,607	104.7510	27,980,244	26,711,187	25,433,824	0	228,089	0	0	3.400	4.650	MON	75,682	891,674	09/29/2014	07/16/2056
38378X-VA-6	GNMA_14-157	CF		4	1.B FE	15,303,847	105.7810	17,726,486	16,757,709	15,758,972	0	147,156	0	0	3.350	4.860	MON	46,782	557,522	10/16/2014	05/16/2055
38378X-VM-0	GNMA_14-155			4	1.B FE	24,394,845	105.2980	27,556,192	26,169,559	24,842,906	0	144,717	0	0	3.334	4.400	MON	72,710	860,640	11/04/2014	08/16/2055
38378X-YC-9	GNMA_14-169			4	1.B FE	13,394,752	105.5250	15,258,541	14,459,604	13,599,405	0	39,344	0	0	3.311	4.420	MON	39,908	466,539	11/03/2014	10/16/2056
38379K-3D-8	GNMA_15-174			4	1.B FE	1,709,702	103.1370	2,054,390	1,991,902	1,789,768	0	39,471	0	0	3.000	5.280	MON	4,980	58,797	11/24/2015	11/16/2055
38379K-3R-7	GNMA_15-169	CF		4	1.B FE	7,792,822	101.4890	8,982,604	8,850,765	8,178,900	0	152,131	0	0	3.000	6.090	MON	22,127	265,523	12/03/2015	07/16/2057
38379K-5Y-0	GNMA_15-163			4	1.B FE	4,747,210	103.5600	5,735,563	5,538,385	4,900,535	0	57,965	0	0	3.018	5.060	MON	13,898	162,609	11/02/2015	12/16/2057
38379K-7T-9	GNMA_15-173	CF		4	1.B FE	3,970,642	100.3490	4,333,957	4,318,849	4,062,580	0	18,171	0	0	3.000	3.720	MON	10,797	129,565	02/05/2016	09/16/2055
38379K-A8-1	GNMA_15-114			4	1.B FE	5,200,001	101.6530	6,137,772	6,037,933	5,375,279	0	63,397	0	0	3.000	4.150	MON	15,095	176,843	07/28/2015	03/15/2057
38379K-AS-7	GNMA_15-19	CF		4	1.B FE	19,757,137	101.6210	21,500,790	21,157,782	20,341,425	0	193,451	0	0	3.000	4.280	MON	52,894	634,734	02/17/2015	01/16/2057
38379K-F8-6	GNMA_15-120			4	1.B FE	1,277,541	103.2330	1,465,398	1,419,505	1,324,726	0	24,290	0	0	3.250	4.190	MON	3,844	45,332	09/15/2015	03/16/2057
38379K-G3-6	GNMA_15-140	CF		4	1.B FE	8,232,927	101.6020	9,360,502	9,212,874	8,617,416	0	121,229	0	0	3.000	5.350	MON	23,032	276,386	12/03/2015	06/16/2057
38379K-GN-2	GNMA_15-58	CF		4	1.B FE	845,955	101.6420	918,511	903,670	875,079	0	8,078	0	0	2.900	4.440	MON	2,184	26,206	09/09/2015	07/16/2044
38379K-GQ-5	GNMA_15-58			4	1.B FE	5,337,505	105.2770	6,222,119	5,910,225	5,480,740	0	47,247	0	0	3.235	4.680	MON	15,936	182,104	07/16/2015	01/16/2055
38379K-J6-6	GNMA_15-130			4	1.B FE	1,499,386	102.0870	1,803,235	1,766,367	1,560,803	0	25,247	0	0	2.858	4.550	MON	4,208	50,066	09/15/2015	07/16/2057
38379K-JT-6	GNMA_15-47	CF		4	1.B FE	4,138,344	100.2600	4,384,089	4,372,693	4,218,016	0	24,078	0	0	3.071	3.670	MON	11,191	134,981	02/05/2016	01/16/2057
38379K-KQ-0	GNMA_15-59			4	1.B FE	3,815,094	105.4080	4,410,948	4,184,615	3,919,408	0	31,314	0	0	3.250	3.960	MON	11,333	133,636	07/16/2015	06/16/2056
38379K-L6-3	GNMA_15-128			4	1.B FE	7,276,869	101.6790	8,590,791	8,448,925	7,502,787	0	86,243	0	0	3.000	5.010	MON	21,122	249,397	10/19/2015	12/16/2056
38379K-RH-3	GNMA_15-71			4	1.B FE	8,650,016	105.3130	10,025,536	9,519,697	8,893,567	0	80,429	0	0	3.250	4.360	MON	25,783	304,012	07/16/2015	03/16/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379K-US-5	GNMA_15-93	CF		4	1.B FE	2,184,375	101.4790	2,536,977	2,500,000	2,275,544	0	20,620	0	0	3.000	5.350	MON	6,250	75,000	11/04/2015	11/16/2054
38379K-V4-7	GNMA_15-150	CF		4	1.B FE	4,191,359	101.5740	4,786,923	4,712,701	3,906,447	0	229,927	0	0	3.000	11.810	MON	11,782	141,381	11/10/2015	09/16/2057
38379K-VE-5	GNMA_15-109	CF		4	1.B FE	11,133,734	101.6560	12,322,903	12,122,093	11,563,588	0	136,378	0	0	3.000	4.020	MON	30,305	363,663	12/08/2015	01/16/2052
38379K-WV-6	GNMA_15-97			4	1.B FE	5,331,830	100.3650	6,285,224	6,262,352	5,475,806	0	18,315	0	0	2.740	3.490	MON	14,300	169,613	07/21/2015	10/16/2056
38379R-3T-8	GNMA_17-142	CF		4	1.B FE	3,742,885	101.4650	4,032,937	3,974,691	3,790,306	0	17,946	0	0	3.000	4.730	MON	9,937	119,241	01/04/2018	11/16/2059
38379R-5V-1	GNMA_17-145	CF		4	1.B FE	2,026,758	98.4850	2,261,236	2,296,000	2,064,416	0	9,215	0	0	2.700	4.520	MON	5,166	61,992	09/15/2017	04/16/2057
38379R-AH-6	GNMA_15-183	CF		4	1.B FE	10,320,263	100.7320	12,230,394	12,141,486	10,979,718	0	241,183	0	0	2.800	6.030	MON	28,330	339,962	12/23/2015	09/16/2057
38379R-CB-7	GNMA_15-188			4	1.B FE	2,458,758	103.1040	2,743,833	2,661,224	2,508,681	0	16,617	0	0	3.000	4.180	MON	6,637	78,469	04/14/2016	07/16/2057
38379R-E8-2	GNMA_17-97	CF		4	1.B FE	3,344,193	95.1930	3,864,587	4,059,718	3,457,715	0	38,426	0	0	2.500	4.150	MON	8,458	101,493	08/15/2017	12/16/2058
38379R-JP-9	GNMA_16-177	CF		4	1.B FE	3,990,133	99.9010	4,617,516	4,622,055	4,154,923	0	61,411	0	0	2.650	5.280	MON	10,207	122,484	12/09/2016	01/16/2057
38379R-TJ-2	GNMA_17-62	CF		4	1.B FE	4,140,000	98.7640	4,444,387	4,500,000	4,216,122	0	23,108	0	0	2.881	3.560	MON	10,807	129,687	05/23/2017	12/16/2058
38379R-V2-6	GNMA_17-111	CF		4	1.B FE	9,504,866	99.9560	10,803,956	10,808,661	9,880,528	0	155,160	0	0	2.500	5.150	MON	22,518	270,217	08/09/2017	02/16/2059
38379R-WZ-2	GNMA_2017-72	CF		4	1.B FE	2,225,061	98.3650	2,550,543	2,592,934	2,313,809	0	32,776	0	0	2.500	4.930	MON	5,402	64,823	05/15/2017	04/16/2057
38379R-ZG-1	GNMA_17-89	CF		4	1.B FE	6,045,530	101.0250	6,484,816	6,419,000	6,138,756	0	29,955	0	0	3.000	4.130	MON	16,048	192,570	07/05/2017	07/16/2059
38379U-AH-9	GNMA_15-18			4	1.B FE	4,449,866	102.9680	5,305,823	5,152,863	4,596,722	0	34,810	0	0	3.000	5.320	MON	12,882	152,103	01/06/2016	01/16/2057
38379U-EG-7	GNMA_16-26	CF		4	1.B FE	2,921,389	100.8480	3,146,782	3,120,309	2,974,758	0	10,617	0	0	3.000	4.150	MON	7,801	93,609	02/12/2016	02/16/2058
38379U-FA-9	GNMA_16-28	CF		4	1.B FE	1,261,808	100.3920	1,385,617	1,380,204	1,287,584	0	5,745	0	0	3.000	4.290	MON	3,451	41,406	02/12/2016	12/16/2057
38379U-NX-0	GNMA_16-52			4	1.B FE	1,834,086	102.0940	2,070,710	2,028,224	1,862,956	0	6,480	0	0	2.874	4.030	MON	4,847	56,875	04/14/2016	03/16/2058
38379U-PN-0	GNMA_16-59	CF		4	1.B FE	3,249,473	102.9500	3,413,616	3,315,789	3,265,321	0	5,494	0	0	3.500	3.830	MON	9,671	116,053	04/22/2016	10/16/2055
38379U-QX-7	GNMA_16-65	CF		4	1.B FE	5,440,434	100.7400	5,876,737	5,833,512	5,535,949	0	44,125	0	0	3.000	4.230	MON	14,584	175,005	11/20/2017	01/16/2058
38379U-ZB-5	GNMA_16-102			4	1.B FE	2,979,921	106.2830	3,319,858	3,123,575	3,045,362	0	45,646	0	0	3.250	3.890	MON	8,460	99,751	11/02/2017	10/16/2055
38380J-3C-0	GNMA_18-87	CF		4	1.B FE	8,021,250	101.9710	9,177,425	9,000,000	8,236,191	0	82,014	0	0	3.000	6.700	MON	22,500	270,000	08/28/2018	04/16/2060
38380J-DV-7	GNMA_17-168			4	1.B FE	6,690,854	95.8220	7,939,716	8,285,865	6,828,962	0	36,211	0	0	2.500	5.080	MON	17,262	204,369	11/14/2017	12/16/2059
38380J-HE-1	GNMA_17-178	CF		4	1.B FE	8,865,751	101.8620	9,712,278	9,534,667	8,956,686	0	25,427	0	0	3.000	4.270	MON	23,837	286,040	12/18/2017	03/16/2060
38380J-NC-8	GNMA_18-10	CF		4	1.B FE	3,743,277	101.1280	4,131,519	4,085,432	3,806,272	0	22,968	0	0	3.000	4.500	MON	10,214	122,563	01/18/2018	04/16/2060
38380J-PS-1	GNMA_18-23	CF		4	1.B FE	3,556,250	100.9800	4,039,238	4,000,000	3,626,927	0	17,348	0	0	3.000	4.880	MON	10,000	120,000	02/21/2018	11/16/2059
38380J-TY-4	GNMA_18-41	CF		4	1.B FE	452,109	101.6790	508,398	500,000	461,599	0	3,182	0	0	3.000	5.100	MON	1,250	15,000	03/20/2018	05/16/2060
38380M-5K-3	GNMA_19-46			4	1.B FE	1,687,158	102.5550	1,577,005	1,537,715	1,683,053	0	(4,104)	0	0	3.200	1.870	MON	4,101	24,375	06/21/2021	11/16/2060
38380M-CJ-8	GNMA_18-108	CF		4	1.B FE	13,257,422	102.8880	15,433,227	15,000,000	13,575,270	0	120,218	0	0	3.000	6.710	MON	37,500	450,000	02/15/2019	06/16/2060
38380M-CP-4	GNMA_18-108	CF		4	1.B FE	22,175,391	102.8430	25,710,878	25,000,000	22,666,522	0	176,963	0	0	3.000	6.230	MON	62,500	750,000	03/19/2019	08/16/2060
38380M-F5-5	GNMA_19-8			4	1.B FE	10,980,185	100.5700	15,137,661	15,051,819	11,977,933	0	529,069	0	0	2.500	12.950	MON	31,358	372,022	01/16/2019	11/16/2060
38380M-G3-9	GNMA_19-14	CF		4	1.B FE	21,152,813	102.0300	23,466,958	23,000,000	21,716,437	0	238,601	0	0	3.000	8.420	MON	57,500	690,000	02/13/2019	03/16/2060
38380M-G4-7	GNMA_19-14	CF		4	1.B FE	12,933,086	101.3680	15,206,274	15,000,997	13,190,338	0	94,220	0	0	3.000	6.410	MON	37,502	450,030	02/07/2019	11/16/2060
38380M-H3-8	GNMA_19-9			4	1.B FE	2,794,634	100.8870	2,623,203	2,600,123	2,786,931	0	(7,703)	0	0	3.000	1.690	MON	6,500	38,663	06/21/2021	08/16/2060
38380M-P9-6	GNR_19-28	CF		4	1.B FE	25,975,592	102.4640	29,658,135	28,944,683	26,492,632	0	220,238	0	0	3.150	7.300	MON	75,980	911,757	02/25/2019	05/16/2061
38380M-U4-1	GNMA_19-34			4	1.B FE	1,005,483	99.5760	924,520	928,453	1,003,556	0	(1,927)	0	0	3.000	1.980	MON	2,321	13,806	06/21/2021	03/16/2061
38380M-X9-7	GNMA_19-37			4	1.B FE	1,910,229	100.6470	1,812,144	1,800,481	1,906,312	0	(3,917)	0	0	3.000	2.040	MON	4,501	26,772	06/21/2021	11/16/2060
38380M-Y6-2	GNMA_19-32	CF		4	1.B FE	21,402,344	101.7620	25,440,740	25,000,000	22,126,471	0	426,110	0	0	3.000	6.140	MON	62,500	750,000	02/15/2019	05/16/2061
38380M-YW-5	GNMA_18-173			4	1.B FE	5,946,343	105.0810	5,748,240	5,470,257	5,931,323	0	(15,019)	0	0	3.000	1.740	MON	13,676	67,868	07/08/2021	07/16/2060
38381D-FU-9	GNR_21-84	CF		4	1.B FE	2,543,438	84.9700	2,549,113	3,000,000	2,550,861	0	7,423	0	0	1.500	2.560	MON	3,750	26,250	04/27/2021	04/16/2061
38381D-PM-6	GNMA_21-108	CF		4	1.B FE	7,457,065	81.6180	7,292,470	8,934,796	7,477,264	0	20,199	0	0	1.500	2.560	MON	11,169	67,011	06/25/2021	06/16/2061
38381D-Y7-9	GNMA_21-169	CF		4	1.B FE	3,133,264	85.4440	3,102,461	3,630,961	3,137,935	0	4,671	0	0	1.500	2.360	MON	4,539	13,616	09/24/2021	06/16/2061
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						833,764,490	XXX	944,528,796	863,644,352	854,338,625	0	3,302,704	0	0	XXX	XXX	XXX	2,848,286	32,683,102	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,051,846,535	XXX	3,238,323,519	2,008,794,030	3,063,879,671	0	(260,139,201)	31,215,115	0	XXX	XXX	XXX	18,547,760	424,242,417	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC				1.G	7,200,000	101.7970	7,329,384	7,200,000	7,200,000	0	0	0	0	3.630	3.630	FA	93,654	261,360	08/22/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS LLC				1.G	6,418,200	106.2550	6,906,575	6,500,000	6,472,688	0	9,620	0	0	3.780	3.940	FA	88,043	245,700	10/01/2015	08/22/2024
001055-AR-3	AFLAC INCORPORATED			2	1.G FE	7,188,205	116.5080	7,573,079	6,500,000	7,174,154	0	(14,051)	0	0	4.000	3.370	AO	54,889	260,000	03/18/2021	10/15/2046
00108W-AN-0	AEP TEXAS INC			2	2.A FE	99,702	100.7270	100,727	100,000	99,717	0	15	0	0	3.450	3.460	MN	441	1,811	05/04/2021	05/15/2051
0010EP-AF-5	AEP TEXAS CENTRAL CO				2.A FE	5,122,561	133.0820	5,644,044	4,241,000	4,894,290	0	(43,609)	0	0	6.650	4.830	FA	106,543	282,027	04/04/2017	02/15/2033
0010EP-B*-8	AEP TEXAS CENTRAL CO				2.A	14,700,000	129.8120	19,082,364	14,700,000	14,700,000	0	0	0	0	4.770	4.770	AO	118,813	701,190	10/30/2014	10/30/2044
0010EQ-A@-5	AMERICAN ELECTRIC POWER CO INC PRVT				2.A	12,700,000	151.6700	19,262,090	12,700,000	12,700,000	0	0	0	0	6.760	6.760	AO	214,630	858,520	04/01/2008	04/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00114*-AH-6	AEP TRANSMISSION CO LLC				1.F	11,200,000	141.0880	15,801,856	11,200,000	11,200,000	0	0	0	0	5.320	5.320	MN	89,376	595,840	11/07/2013	11/07/2043
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			2	2.A FE	212,355	136.0390	204,060	150,000	209,062	0	(2,303)	0	0	5.875	3.080	MS	2,595	8,813	07/20/2020	03/15/2041
00130H-CC-7	AES CORPORATION (THE)			2	2.C FE	7,853,735	106.5400	8,004,350	7,513,000	7,831,472	0	(23,299)	0	0	3.950	3.350	JJ	136,841	210,923	03/31/2021	07/15/2030
00139P-AA-6	AIG SUNAMERICA GLOBAL FUNDING X 144A				1.F FE	2,868,738	139.0560	4,171,707	3,000,000	2,880,800	0	7,543	0	0	6.900	7.460	MS	60,950	207,000	10/05/2005	03/15/2032
00164V-AE-3	AMC NETWORKS INC	LS		2,3	3.C FE	5,399,211	102.1250	5,749,638	5,630,000	5,506,116	0	31,294	0	0	4.750	5.430	FA	111,427	267,425	11/19/2018	08/01/2025
00173*-AC-5	ALS TESTING SERVICES GROUP				2.B	23,400,000	101.9290	23,851,386	23,400,000	23,400,000	0	0	0	0	4.790	4.790	JJ	504,387	1,120,860	07/19/2011	07/19/2022
00173*-AE-1	ALS TESTING SERVICES GROUP				2.B	1,710,506	101.5910	1,727,047	1,700,000	1,700,869	0	(1,533)	0	0	4.170	4.070	JJ	31,901	70,890	11/04/2014	07/19/2022
00176@-AA-4	AMF FLORENCE LLC				2.C PL	17,288,130	98.4070	17,012,730	17,288,130	17,288,130	0	0	0	0	3.210	3.210	MJSD	1,542	554,949	11/04/2020	12/31/2035
00206R-DG-4	AT&T INC				2.B FE	4,997,500	141.3250	7,066,252	5,000,000	4,997,968	0	53	0	0	6.375	6.370	MS	106,250	318,750	03/17/2016	03/01/2041
00206R-GX-4	AT&T INC				2.B FE	5,026,100	134.7330	6,736,650	5,000,000	5,022,114	0	(1,125)	0	0	6.550	6.490	JD	14,556	327,500	12/01/2017	06/15/2034
00206R-HA-3	AT&T INC			2	2.B FE	20,652,176	126.8620	26,363,388	20,781,000	20,660,464	0	2,336	0	0	5.150	5.190	MN	136,751	1,070,221	12/01/2017	11/15/2046
00206R-JC-7	AT&T INC				2.B FE	5,943,268	133.8150	7,184,537	5,369,000	5,792,490	0	(17,704)	0	0	6.500	5.700	MN	44,593	348,985	10/28/2010	11/15/2036
00206R-JD-5	WARNER MEDIA LLC				2.B FE	4,999,950	134.0070	6,700,350	5,000,000	5,000,000	0	0	0	0	6.200	6.200	MS	91,278	310,000	03/03/2010	03/15/2040
00206R-JE-3	AT&T INC				2.B FE	4,996,550	135.5910	6,779,550	5,000,000	4,997,235	0	79	0	0	6.100	6.100	JJ	140,639	305,000	07/07/2010	07/15/2040
00206R-JF-0	AT&T INC				2.B FE	9,870,700	138.0470	13,804,726	10,000,000	9,893,111	0	2,781	0	0	6.250	6.340	MS	159,722	625,000	03/29/2011	03/29/2041
00206R-JZ-6	AT&T INC			2	2.B FE	215,278	102.7740	205,549	200,000	214,530	0	(513)	0	0	3.500	2.990	JD	583	7,000	07/16/2020	06/01/2041
00206R-KA-9	AT&T INC			2	2.B FE	216,210	103.5640	207,129	200,000	215,810	0	(270)	0	0	3.650	3.220	JD	608	7,300	07/16/2020	06/01/2051
00206R-KJ-0	AT&T INC			2	2.B FE	150,121	100.8890	152,343	151,000	150,139	0	14	0	0	3.500	3.530	MS	1,556	5,241	09/18/2020	09/15/2053
00206R-LJ-9	AT&T INC			2	2.B FE	924,906	100.3620	942,407	939,000	925,076	0	153	0	0	3.550	3.620	MS	9,815	29,409	06/02/2021	09/15/2055
00206R-LV-2	AT&T INC			2	2.B FE	305,807	100.9880	314,075	311,000	305,940	0	115	0	0	3.650	3.730	MS	3,342	11,257	10/02/2020	09/15/2059
00209T-AB-1	COMCAST CABLE COMMUNICATIONS HOLDI				1.G FE	138,464	107.7180	107,719	100,000	105,058	0	(5,619)	0	0	9.455	3.510	MN	1,208	9,455	06/16/2015	11/15/2022
00229*-AA-3	AP TUNDRA HOLDINGS LLC				2.A PL	32,427,304	100.0000	32,427,304	32,427,304	32,427,304	0	0	0	0	4.750	4.750	FA	581,890	966,964	12/29/2020	02/15/2042
002824-BF-6	ABBOTT LABORATORIES			2	1.F FE	1,121,593	110.5030	1,248,686	1,130,000	1,125,484	0	820	0	0	3.750	3.840	MN	3,649	42,375	11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES			2	1.F FE	387,857	127.6120	350,934	275,000	378,852	0	(6,273)	0	0	4.750	1.770	MN	1,125	13,062	07/20/2020	11/30/2036
002824-BN-9	ABBOTT LABORATORIES			2	1.F FE	3,934,440	130.0700	5,202,839	4,000,000	3,944,596	0	1,461	0	0	4.750	4.850	AO	40,111	190,000	06/07/2013	04/15/2043
00287Y-AM-1	ABBVIE INC				2.B FE	22,411,595	119.3200	24,460,746	20,500,000	22,219,801	0	(55,857)	0	0	4.400	3.800	MN	137,806	902,000	06/18/2020	11/06/2042
00287Y-AQ-2	ABBVIE INC			2	2.B FE	4,991,250	106.3420	5,317,117	5,000,000	4,996,696	0	906	0	0	3.600	3.620	MN	23,500	180,000	05/05/2015	05/14/2025
00287Y-AR-0	ABBVIE INC			2	2.B FE	716,008	119.6220	855,299	715,000	715,900	0	(51)	0	0	4.500	4.480	MN	4,201	32,175	06/03/2019	05/14/2035
00287Y-AV-1	ABBVIE INC			2	2.B FE	10,691,178	117.8820	11,577,199	9,821,000	10,623,857	0	(47,671)	0	0	4.300	3.510	MN	55,134	422,303	07/20/2020	05/14/2036
00287Y-AW-9	ABBVIE INC			2	2.B FE	9,111,975	120.9330	9,069,978	7,500,000	9,074,854	0	(37,121)	0	0	4.450	3.180	MN	43,573	333,750	02/18/2021	05/14/2046
00287Y-CA-5	ABBVIE INC			2	2.B FE	20,128,409	114.7330	20,984,666	18,290,000	20,020,399	0	(75,754)	0	0	4.050	3.310	MN	82,305	740,745	12/07/2020	11/21/2039
00287Y-CZ-0	ABBVIE INC			2	2.B FE	253,840	122.3210	244,644	200,000	251,228	0	(1,831)	0	0	4.625	2.930	AO	2,313	9,250	07/22/2020	10/01/2042
00287Y-DA-4	ABBVIE INC			2	2.B FE	9,746,200	125.3170	12,531,747	10,000,000	9,760,744	0	5,654	0	0	4.850	5.020	JD	21,556	485,000	05/17/2019	06/15/2044
003009-A@-6	ABERDEEN ASIA PACIFIC INCOME FUND				1.F FE	2,900,000	102.6980	2,978,242	2,900,000	2,900,000	0	0	0	0	3.690	3.690	JD	5,648	107,010	06/12/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND				1.F FE	6,500,000	107.0310	6,957,015	6,500,000	6,500,000	0	0	0	0	3.700	3.700	FA	94,196	240,500	08/10/2017	08/10/2032
00440E-AQ-0	ACE INA HOLDINGS INC				1.F FE	8,046,360	119.7840	8,384,898	7,000,000	8,021,393	0	(24,967)	0	0	4.150	3.190	MS	87,150	145,250	03/30/2021	03/13/2043
00440E-AV-9	ACE INA HOLDINGS INC			2	1.F FE	548,312	107.2120	589,669	550,000	549,230	0	162	0	0	3.350	3.380	MN	2,968	18,425	10/27/2015	05/03/2026
00507V-AQ-2	ACTIVISION BLIZZARD INC	LS		2	2.A FE	2,175,844	87.5780	2,255,149	2,575,000	2,182,037	0	6,191	0	0	2.500	3.320	MS	18,955	33,307	03/24/2021	09/15/2050
007589-AC-8	ADVOCATE HEALTH			2	1.C FE	1,875,060	111.3390	2,004,108	1,800,000	1,874,014	0	(1,046)	0	0	3.387	3.160	AO	12,871	30,483	05/11/2021	10/15/2049
00774C-AB-3	AECOM			2	3.C FE	3,724,873	108.9340	4,085,044	3,750,000	3,734,540	0	2,508	0	0	5.125	5.210	MS	56,589	192,187	10/11/2018	03/15/2027
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC				3.A FE	15,686,626	106.0960	16,658,397	15,701,249	15,686,626	0	0	0	0	5.750	5.760	MS	248,276	902,822	03/22/2013	03/22/2035
00817Y-AJ-7	AETNA INC			2	2.B FE	5,071,032	118.1700	6,174,429	5,225,000	5,107,401	0	2,976	0	0	4.500	4.660	MN	30,044	235,125	07/21/2020	05/15/2042
00817Y-AM-0	AETNA INC			2	2.B FE	4,922,850	112.7870	5,639,371	5,000,000	4,937,241	0	1,847	0	0	4.125	4.210	MN	26,354	206,250	11/02/2012	11/15/2042
00817Y-AQ-1	AETNA INC			2	2.B FE	6,970,670	105.4730	7,383,119	7,000,000	6,990,519	0	3,083	0	0	3.500	3.550	MN	31,306	245,000	11/03/2014	11/15/2024
009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	LS			1.F FE	24,898,250	102.1410	25,535,304	25,000,000	24,987,502	0	11,155	0	0	2.750	2.790	FA	282,639	687,500	01/30/2013	02/03/2023
010392-EZ-7	ALABAMA POWER CO				1.G FE	2,992,230	137.3110	4,119,331	3,000,000	2,994,171	0	202	0	0	6.125	6.140	MN	23,479	183,750	05/08/2008	05/15/2038
010392-FF-0	ALABAMA POWER CO				1.G FE	4,584,880	127.2900	5,091,625	4,000,000	4,509,753	0	(16,662)	0	0	5.200	4.230	JD	17,333	208,000	02/02/2017	06/01/2041
010392-FG-8	ALABAMA POWER COMPANY				1.G FE	3,572,862	111.5100	3,643,039	3,267,000	3,565,281	0	(4,370)	0	0	4.100	3.460	JJ	61,764	82,000	12/27/2021	01/15/2042
010392-FJ-2	ALABAMA POWER COMPANY				1.G FE	186,366	111.1820	166,773	150,000	184,571	0	(1,254)	0	0	3.850	2.430	JD	481	5,775	07/20/2020	12/01/2042
010392-FT-0	ALABAMA POWER COMPANY			2	1.E FE	118,960	105.9550	105,956	100,000	118,320	0	(442)	0	0	3.450	2.510	AO	863	3,450	07/16/2020	10/01/2049
01126#-AA-1	ALAMO 6 LLC				2.C	5,739,766	112.8290	6,476,120	5,739,766	5,739,766	0	0	0	0	4.170	4.170	MS	60,502	239,348	05/11/2017	03/31/2042
01166V-AA-7	ALASKA AIRLINES 2020 TRUST	LS			1.G FE	5,990,476	109.2540	6,544,848	5,990,476	5,990,476	0	0	0	0	4.800	4.800	FA	108,627	321,902	06/23/2020	08/15/2027
01185*-AA-3	ALASKA VENTURES LLC				2.C PL	22,286,794	109.6200	24,430,784	22,286,794	22,286,794	0	0	0	0	4.670	4.670	MJSD	2,891	1,297,009	12/18/2017	06/30/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
012873-AK-1	ALBERTA ENERGY CO LTD				3.A FE	4,958,350	130.4840	9,877,688	7,570,000	5,142,960	0	115,062	0	0	7.375	13.310	MN	93,048	558,287	04/28/2020	11/01/2031
01959L-AA-0	ALLINA HEALTH SYSTEM			2	1.D FE	2,954,018	129.5580	3,342,621	2,580,000	2,909,845	0	(8,405)	0	0	4.805	3.920	MN	15,840	123,969	05/09/2016	11/15/2045
01959L-AE-2	ALLINA HEALTH SYSTEM			2	1.D FE	1,630,000	101.0080	1,646,444	1,630,000	1,630,000	0	0	0	0	2.902	2.900	MN	6,701	0	11/04/2021	11/15/2051
019736-AE-7	ALLISON TRANSMISSION INC			2,3	3.B FE	2,912,325	104.1500	3,265,103	3,135,000	2,982,540	0	21,796	0	0	4.750	5.750	AO	37,228	148,912	10/10/2018	10/01/2027
020002-AP-6	ALLSTATE CORPORATION (THE)				1.G FE	1,863,181	130.4820	2,609,658	2,000,000	1,912,484	0	5,275	0	0	6.125	6.690	JD	5,444	122,500	04/17/2008	12/15/2032
020002-AY-7	ALLSTATE CORPORATION (THE)				1.G FE	3,486,280	118.3780	4,143,238	3,500,000	3,488,794	0	311	0	0	5.200	5.220	JJ	83,922	182,000	01/09/2012	01/15/2042
020002-BB-6	ALLSTATE CORPORATION (THE)			2	2.B FE	3,052,500	104.0000	3,120,000	3,000,000	3,021,013	0	(12,103)	0	0	5.750	5.290	FA	65,167	172,500	04/03/2019	08/15/2053
020002-BC-4	ALLSTATE CORPORATION (THE)			2	1.G FE	2,328,220	120.0310	2,400,635	2,000,000	2,321,450	0	(6,770)	0	0	4.200	3.240	JD	3,733	84,000	03/10/2021	12/15/2046
02079K-AB-3	ALPHABET INC	LS			1.C FE	4,999,150	105.3790	5,268,962	5,000,000	4,999,793	0	92	0	0	3.375	3.370	FA	59,063	168,750	02/20/2014	02/25/2024
02079K-AC-1	ALPHABET INC	LS		2	1.C FE	9,400,224	103.0450	9,892,393	9,600,000	9,502,305	0	19,852	0	0	1.998	2.230	FA	72,461	191,808	08/02/2016	08/15/2026
02079K-AE-7	ALPHABET INC			2	1.C FE	124,449	91.0600	113,825	125,000	124,482	0	23	0	0	1.900	1.920	FA	897	2,441	08/03/2020	08/15/2040
02079K-AF-4	ALPHABET INC			2	1.C FE	74,366	89.2430	66,933	75,000	74,388	0	16	0	0	2.050	2.080	FA	581	1,580	08/03/2020	08/15/2050
02079K-AG-2	ALPHABET INC			2	1.C FE	74,255	89.1110	66,834	75,000	74,272	0	12	0	0	2.250	2.280	FA	638	1,734	08/03/2020	08/15/2060
02209S-AE-3	ALTRIA GROUP INC				2.B FE	6,927,600	163.9750	8,198,750	5,000,000	6,545,341	0	(47,731)	0	0	9.950	6.830	MN	70,479	497,500	01/05/2011	11/10/2038
02209S-AH-6	ALTRIA GROUP INC				2.B FE	35,651,150	167.5050	41,876,250	25,000,000	33,559,623	0	(259,494)	0	0	10.200	6.780	FA	1,027,083	2,550,000	01/05/2011	02/06/2039
02209S-AM-5	ALTRIA GROUP INC.				2.B FE	5,214,670	101.5240	5,330,048	5,250,000	5,225,349	0	653	0	0	4.250	4.280	FA	88,010	223,125	07/23/2020	08/09/2042
02209S-AP-8	ALTRIA GROUP INC.				2.B FE	8,686,515	102.4940	8,916,978	8,700,000	8,697,961	0	1,475	0	0	2.950	2.960	MN	42,062	256,650	04/29/2013	05/02/2023
02209S-AQ-6	ALTRIA GROUP INC.				2.B FE	206,791	103.6400	186,553	180,000	205,989	0	(798)	0	0	4.500	3.530	MN	1,328	8,100	12/24/2020	05/02/2043
02209S-BC-6	ALTRIA GROUP INC			2	2.B FE	2,993,730	110.1500	3,304,517	3,000,000	2,996,080	0	850	0	0	4.400	4.430	FA	50,233	132,000	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP INC			2	2.B FE	11,966,040	112.7940	13,535,284	12,000,000	11,974,224	0	2,969	0	0	4.800	4.830	FA	219,200	576,000	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			2	2.B FE	4,988,250	120.1980	6,009,908	5,000,000	4,989,233	0	360	0	0	5.800	5.820	FA	110,361	290,000	02/12/2019	02/14/2039
02209S-BN-2	ALTRIA GROUP INC			2	2.B FE	4,963,250	93.2110	4,660,600	5,000,000	4,963,867	0	617	0	0	3.700	3.740	FA	75,542	92,500	02/01/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC			2	2.B FE	74,393	95.5570	71,668	75,000	74,398	0	6	0	0	4.000	4.040	FA	1,225	1,500	02/01/2021	02/04/2061
023135-AP-1	AMAZON.COM INC			2	1.E FE	348,165	127.7120	446,993	350,000	348,627	0	74	0	0	4.800	4.840	JD	1,213	16,800	06/16/2015	12/05/2034
023135-AQ-9	AMAZON.COM INC			2	1.E FE	5,672,960	136.4880	5,459,549	4,000,000	5,622,690	0	(50,270)	0	0	4.950	2.560	JD	14,300	198,000	01/14/2021	12/05/2044
023135-BF-2	AMAZON.COM INC			2	1.E FE	317,930	117.5330	293,833	250,000	313,534	0	(3,585)	0	0	3.875	1.920	FA	3,471	9,687	12/09/2020	08/22/2037
023135-BM-7	AMAZON.COM INC			2	1.E FE	147,593	128.0400	128,040	100,000	146,389	0	(848)	0	0	4.250	2.310	FA	1,523	4,250	07/23/2020	08/22/2057
023135-BT-2	AMAZON.COM INC			2	1.D FE	1,886,866	95.2130	1,999,488	2,100,000	1,890,414	0	3,651	0	0	2.500	3.020	JD	4,083	52,500	03/09/2021	06/03/2050
023135-BU-9	AMAZON.COM INC			2	1.D FE	163,311	96.3600	144,541	150,000	163,036	0	(188)	0	0	2.700	2.350	JD	315	4,050	07/16/2020	06/03/2060
023135-CA-2	AMAZON.COM INC			2	1.D FE	498,115	103.8440	519,224	500,000	498,160	0	45	0	0	2.875	2.900	MN	1,957	7,188	05/10/2021	05/12/2041
023135-CB-0	AMAZON.COM INC			2	1.D FE	144,696	106.7620	149,467	140,000	144,649	0	(47)	0	0	3.100	2.920	MN	591	2,170	06/11/2021	05/12/2051
02343U-AG-0	AMCOR FINANCE (USA) INC			2	2.B FE	1,499,625	106.3900	1,595,864	1,500,000	1,499,821	0	38	0	0	3.625	3.620	AO	9,516	54,375	04/19/2016	04/28/2026
02361D-AU-4	AMEREN ILLINOIS COMPANY			2	1.F FE	179,112	106.2980	159,447	150,000	178,087	0	(715)	0	0	3.250	2.320	MS	1,435	4,875	07/17/2020	03/15/2050
023761-AA-7	AMERICAN AIRLINES INC				2.A FE	646,946	104.3420	739,364	708,594	654,121	0	8,479	0	0	3.650	5.270	FA	9,771	25,864	05/19/2020	02/15/2029
023765-AA-8	AMERICAN AIRLINES INC 16-2 AA				2.A FE	2,935,772	100.5100	3,344,073	3,327,104	2,935,772	0	22,106	0	0	3.200	5.890	JD	4,732	106,467	05/20/2020	06/15/2028
02376A-AA-7	AMER AIRLINES 17-2 AA PTT				2.A FE	2,285,813	101.7100	2,324,902	2,285,813	2,285,813	0	0	0	0	3.350	3.350	AO	16,166	76,575	07/31/2017	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC				2.A FE	154,405	101.5410	177,158	174,469	154,583	0	1,248	0	0	3.575	6.370	JJ	2,876	6,237	04/15/2020	01/15/2028
02377B-AB-2	AMERICAN AIRLINES INC				2.A FE	3,975,186	103.0910	4,341,514	4,211,329	3,986,003	0	20,217	0	0	3.600	4.880	MS	41,692	151,608	05/29/2020	09/22/2027
02377L-AA-2	AMER AIRLINES PT TR 2019-1AA PTT				2.A FE	2,182,264	100.9720	2,489,817	2,465,835	2,183,053	0	13,093	0	0	3.150	5.170	FA	29,343	77,674	05/20/2020	02/15/2032
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT				3.A PL	4,943,455	103.5010	5,116,526	4,943,455	4,943,455	0	0	0	0	5.180	5.180	AO	54,059	256,071	07/24/2018	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT				3.A PL	6,620,056	102.9790	7,061,156	6,856,889	6,670,322	0	92,113	0	0	5.180	7.580	FA	134,182	285,084	03/25/2021	08/15/2023
02379K-AA-2	AMERICAN AIRLINE 21-1A EETC				1.G FE	3,500,000	99.0470	3,466,679	3,500,000	3,500,000	0	0	0	0	2.875	2.870	JJ	14,814	0	10/25/2021	07/11/2034
023808-AA-2	AMERICAN AIRLINES 2015-1 C				3.A PL	5,500,000	102.0850	5,614,675	5,500,000	5,500,000	0	0	0	0	4.030	4.030	MN	36,942	221,650	09/30/2019	05/01/2023
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY IN			2	2.C FE	10,000,000	101.5180	10,151,839	10,000,000	10,000,000	0	0	0	0	3.875	3.870	FA	49,514	0	11/10/2021	02/15/2062
025816-CH-0	AMERICAN EXPRESS COMPANY	LS		2	2.C FE	4,000,000	100.1750	4,007,000	4,000,000	4,000,000	0	0	0	0	3.550	3.550	MJSD	6,706	52,856	07/27/2021	01/01/9999
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			2	2.B FE	26,879,560	123.1540	27,001,732	21,925,000	26,702,580	0	(146,396)	0	0	4.500	3.120	JJ	452,203	834,187	01/15/2021	07/16/2044
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC			2	2.B FE	156,044	122.6330	153,292	125,000	155,340	0	(487)	0	0	4.375	3.170	JJ	2,522	5,469	07/21/2020	01/15/2055
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC			2	2.B FE	7,244,193	110.5600	7,689,457	6,955,000	7,267,743	0	7,458	0	0	3.875	3.380	JJ	124,272	104,819	12/15/2021	01/15/2035
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC	LS		2	2.C FE	10,978,105	112.2500	12,927,833	11,517,000	10,934,838	0	(17,542)	0	0	5.750	5.880	AO	165,557	662,227	03/18/2020	04/01/2048
03027X-AD-2	AMERICAN TOWER CORP				2.C FE	5,993,280	107.6240	6,457,484	6,000,000	5,998,336	0	726	0	0	5.000	5.010	FA	113,333	300,000	08/14/2013	02/15/2024
03027X-BD-1	AMERICAN TOWER CORPORATION			2	2.C FE	7,357,380	97.2490	7,779,968	8,000,000	7,367,902	0	10,522	0	0	3.100	3.540	JD	11,022	248,000	03/16/2021	06/15/2050
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			2	2.B FE	21,420,294	128.0800	21,582,772	16,851,000	21,250,427	0	(133,117)	0	0	5.000	3.320	MS	280,850	842,550	11/03/2020	09/01/2044
03028P-C*-5	AMERICAN TRANSMISSION COMPANY LLC				1.F	10,000,000	109.5080	10,950,800	10,000,000	9,607,494	0	81,392	0	0	4.170	5.220	MS	122,783	417,000	08/20/2010	03/14/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03028P-C@-3	AMERICAN TRANSMISSION COMPANY LLC				1.F	6,874,684	109.9110	8,243,325	7,500,000	7,274,405	0	46,939	0	0	4.270	5.070	MS	94,296	320,250	03/14/2011	03/14/2026
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC				1.F	1,400,000	114.2340	1,599,276	1,400,000	1,400,000	0	0	0	0	3.950	3.950	JJ	25,039	55,300	07/18/2018	07/18/2033
03028P-K@-4	AMERICAN TRANSMISSION COMPANY LLC				1.F	2,400,000	115.6940	2,776,656	2,400,000	2,400,000	0	0	0	0	3.850	3.850	AO	19,507	92,400	04/30/2020	04/30/2050
03040#-AJ-1	RWE AG PRVT				2.A	634,222	107.2170	679,994	634,222	634,222	0	0	0	0	6.550	6.550	MN	5,308	41,542	05/15/2008	05/15/2023
03040W-AN-5	AMERICAN WATER CAPITAL CORP			2	2.A FE	6,987,260	105.7430	7,402,029	7,000,000	6,993,317	0	1,243	0	0	3.000	3.020	JD	17,500	210,000	11/14/2016	12/01/2026
03073E-AN-5	AMERISOURCEBERGEN CORPORATION			2	2.A FE	18,441,189	113.9200	17,708,991	15,545,000	18,361,109	0	(79,677)	0	0	4.250	3.120	MS	220,221	660,662	01/15/2021	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORPORATION	LS		2	2.A FE	7,922,395	117.8210	7,658,411	6,500,000	7,885,634	0	(35,397)	0	0	4.300	3.080	JD	12,422	279,500	12/15/2020	12/15/2047
03073E-AT-2	AMERISOURCEBERGEN CORPORATION			2	2.A FE	9,088,774	101.1440	9,214,276	9,110,000	9,091,110	0	2,336	0	0	2.700	2.720	MS	72,425	112,736	03/26/2021	03/15/2031
031100-J*-2	AMETEK INC				2.A	50,835,900	142.3970	58,382,931	55,532,450	55,532,450	0	0	0	(512,500)	2.590	2.590	MN	151,820	1,461,705	11/23/2016	11/23/2028
03115A-AC-7	AMFAM HOLDINGS INC			2	2.B FE	4,505,056	110.3740	4,966,842	4,500,000	4,504,979	0	(77)	0	0	3.833	3.820	MS	52,704	86,242	03/09/2021	03/11/2051
031162-AW-0	AMGEN INC				2.A FE	9,454,098	141.6990	11,945,289	8,430,000	9,186,472	0	(30,557)	0	0	6.375	5.500	JD	44,784	537,412	12/21/2010	06/01/2037
031162-AY-6	AMGEN INC				2.A FE	10,896,563	145.9870	13,041,081	8,933,000	10,422,472	0	(55,492)	0	0	6.900	5.360	JD	51,365	616,377	01/03/2011	06/01/2038
031162-BA-7	AMGEN INC				2.A FE	2,434,580	140.9980	2,819,977	2,000,000	2,395,476	0	(14,816)	0	0	6.400	4.700	FA	53,333	128,000	03/26/2019	02/01/2039
031162-BE-9	AMGEN INC				2.A FE	139,501	124.9270	124,927	100,000	137,453	0	(1,446)	0	0	4.950	2.520	AO	1,238	4,950	07/24/2020	10/01/2041
031162-BH-2	AMGEN INC.			2	2.A FE	30,943,010	134.4800	41,689,056	31,000,000	30,951,757	0	1,183	0	0	5.650	5.660	JD	77,844	1,751,500	06/28/2011	06/15/2042
031162-BZ-2	AMGEN INC			2	2.A FE	23,344,475	119.3260	22,373,723	18,750,000	23,153,357	0	(131,050)	0	0	4.400	2.970	MN	137,500	825,000	02/17/2021	05/01/2045
031162-CR-9	AMGEN INC			2	2.A FE	2,428,722	102.5510	2,307,406	2,250,000	2,420,464	0	(7,502)	0	0	3.150	2.610	FA	25,594	70,875	12/07/2020	02/21/2040
031162-CS-7	AMGEN INC			2	2.A FE	177,617	104.0130	156,020	150,000	176,675	0	(665)	0	0	3.375	2.480	FA	1,828	5,062	07/24/2020	02/21/2050
031162-CY-4	AMGEN INC			2	2.A FE	137,000	93.4310	128,001	137,000	137,000	0	0	0	0	2.770	2.770	MS	1,265	3,942	08/17/2020	09/01/2053
032095-AJ-0	AMPHENOL CORPORATION			2	2.A FE	1,773,188	103.0430	1,906,297	1,850,000	1,787,913	0	6,574	0	0	2.800	3.270	FA	19,569	51,800	09/13/2019	02/15/2030
032165-AD-4	AMSOUTH BANCORPORATION				2.B FE	384,804	116.9130	555,341	475,000	438,125	0	7,689	0	0	6.750	9.190	MN	5,344	32,063	04/25/2007	11/01/2025
032654-AW-5	ANALOG DEVICES INC			2	1.G FE	8,260,724	101.1430	8,420,228	8,325,000	8,261,291	0	567	0	0	2.800	2.850	AO	55,685	0	09/28/2021	10/01/2041
035229-CM-3	ANHEUSER BUSCH				2.B FE	3,115,230	140.0570	4,201,716	3,000,000	3,095,127	0	(2,284)	0	0	6.500	6.220	MN	32,500	195,000	11/04/2009	05/01/2042
035229-CQ-4	ANHEUSER-BUSCH COMPANIES INC				2.B FE	2,190,549	127.3990	2,544,158	1,997,000	2,160,678	0	(10,897)	0	0	5.950	4.970	JJ	54,790	118,821	02/13/2019	01/15/2033
03522A-AH-3	ANHEUSER-BUSCH INBEV FINANCE INC			2	2.B FE	367,488	120.6800	362,043	300,000	362,184	0	(3,702)	0	0	4.700	2.840	FA	5,875	14,100	07/20/2020	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH INBEV FINANCE INC			2	2.B FE	319,333	126.3930	315,984	250,000	316,787	0	(1,773)	0	0	4.900	3.260	FA	5,104	12,250	07/16/2020	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	31,875,243	162.3740	44,877,145	27,638,000	30,944,937	0	(110,589)	0	0	8.200	6.910	JJ	1,045,023	2,266,316	12/14/2010	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	2,266,975	109.0000	2,725,021	2,500,000	2,293,186	0	7,232	0	0	3.750	4.360	JJ	43,229	93,750	03/13/2018	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	243,666	119.5220	239,044	200,000	242,231	0	(1,008)	0	0	4.439	3.230	AO	2,096	8,878	07/20/2020	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	356,250	138.3450	345,864	250,000	352,787	0	(2,414)	0	0	5.550	3.230	JJ	6,090	13,875	07/17/2020	01/23/2049
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	4,966,750	125.4300	6,271,545	5,000,000	4,972,955	0	772	0	0	4.950	4.990	JJ	114,125	247,500	01/10/2012	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	15,676,128	111.3120	17,587,418	15,800,000	15,716,717	0	11,408	0	0	4.000	4.090	AO	136,933	632,000	03/20/2018	04/13/2028
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	297,180	117.1050	292,764	250,000	294,163	0	(2,090)	0	0	4.375	2.960	AO	2,309	10,937	07/16/2020	04/15/2038
036752-AH-6	ANTHEM INC			2	2.B FE	134,841	124.7170	124,718	100,000	133,560	0	(894)	0	0	4.550	2.720	MS	1,517	4,550	07/17/2020	03/01/2048
036752-AS-2	ANTHEM INC			2	2.B FE	3,985,440	110.9950	4,439,817	4,000,000	3,985,734	0	294	0	0	3.600	3.610	MS	42,400	71,200	03/08/2021	03/15/2051
037411-BA-2	APACHE CORP	LS		2	3.A FE	9,972,500	109.8530	10,985,300	10,000,000	9,977,407	0	602	0	0	4.750	4.760	AO	100,278	475,000	04/03/2012	04/15/2043
037411-BC-8	APACHE CORP			2	3.A FE	224,628	101.2500	253,125	250,000	228,312	0	538	0	0	4.250	4.890	JJ	4,899	10,625	12/09/2013	01/15/2044
037735-BZ-9	APPALACHIAN POWER COMPANY				2.A FE	1,936,815	126.5010	1,897,529	1,500,000	1,897,838	0	(28,674)	0	0	5.950	3.150	MN	11,404	89,250	08/14/2020	05/15/2033
037735-CE-5	APPALACHIAN POWER CO				2.A FE	1,302,050	128.3230	1,308,895	1,020,000	1,290,555	0	(11,495)	0	0	5.800	3.370	AO	14,790	59,160	03/29/2021	10/01/2035
037735-CG-0	APPALACHIAN POWER CO				2.A FE	6,202,100	135.5550	6,777,779	5,000,000	5,882,709	0	(42,816)	0	0	6.375	4.660	AO	79,688	318,750	02/05/2013	04/01/2036
037833-AK-6	APPLE INC				1.B FE	9,986,700	102.3840	10,238,461	10,000,000	9,998,030	0	1,432	0	0	2.400	2.410	MN	38,667	240,000	04/30/2013	05/03/2023
037833-AL-4	APPLE INC				1.B FE	6,593,690	117.7570	7,772,008	6,600,000	6,599,021	0	(185)	0	0	3.850	3.840	MN	40,233	254,100	07/23/2020	05/04/2043
037833-BG-4	APPLE INC				1.B FE	7,473,900	106.4020	7,980,209	7,500,000	7,490,264	0	2,695	0	0	3.200	3.240	MN	32,000	240,000	05/06/2015	05/13/2025
037833-BX-7	APPLE INC			2	1.B FE	109,952	131.1680	98,377	75,000	108,438	0	(1,066)	0	0	4.650	2.210	FA	1,240	3,488	07/23/2020	02/23/2046
037833-CD-0	APPLE INC			2	1.B FE	194,441	118.4960	177,745	150,000	192,561	0	(1,308)	0	0	3.850	2.300	FA	2,358	5,775	07/17/2020	08/04/2046
037833-CH-1	APPLE INC			2	1.B FE	273,722	124.8840	249,768	200,000	270,752	0	(2,062)	0	0	4.250	2.340	FA	3,353	8,500	07/16/2020	02/09/2047
037833-DW-7	APPLE INC			2	1.B FE	164,282	98.3130	147,470	150,000	163,797	0	(333)	0	0	2.650	2.200	MN	552	3,975	07/16/2020	05/11/2050
037833-EF-3	APPLE INC			2	1.B FE	149,015	98.3200	147,481	150,000	149,034	0	19	0	0	2.650	2.680	FA	1,579	1,988	02/01/2021	02/08/2051
03789X-AE-8	DIN_19-1A			4	2.B FE	2,475,000	102.8430	2,545,379	2,475,000	2,475,000	0	0	0	0	4.723	4.790	MJSD	8,442	116,894	05/28/2019	06/05/2049
038222-AG-0	APPLIED MATERIALS INC				1.F FE	15,065,451	146.2230	22,079,727	15,100,000	15,079,139	0	(170)	0	0	5.850	5.850	JD	39,260	883,350	07/23/2020	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC			2	1.F FE	8,070,678	108.9470	8,824,712	8,100,000	8,087,694	0	2,990	0	0	3.900	3.940	AO	78,975	315,900	09/21/2015	10/01/2025
038222-AK-1	APPLIED MATERIALS INC			2	1.F FE	3,918,600	129.3880	4,657,991	3,600,000	3,879,131	0	(16,228)	0	0	5.100	4.290	AO	45,900	183,600	07/23/2020	10/01/2035
03836W-E*-0	AQUA AMERICA INC				2.B	10,065,997	104.1320	10,517,332	10,100,000	10,065,997	0	0	0	0	3.010	3.010	MN	48,979	304,010	11/03/2016	11/03/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038370-AA-0	AQFIT_19-A			4	1.F FE	1,671,358	101.7180	1,700,347	1,671,617	1,671,528	0	399	0	0	3.140	3.180	MON	2,333	52,489	09/16/2019	07/16/2040
038779-AB-0	ARBYS_20-1				2.C FE	5,431,250	101.9990	5,539,848	5,431,250	5,448,086	0	12,967	0	0	3.237	3.560	JAJO	29,790	175,920	07/23/2020	07/30/2050
03938J-AA-7	ARCH CAPITAL GROUP US INC				2.A FE	15,589,999	130.3850	19,175,838	14,707,000	15,557,143	0	(26,608)	0	0	5.144	4.680	MN	126,088	756,528	01/07/2021	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC			2	2.A FE	18,010,984	129.3150	17,360,545	13,425,000	17,847,505	0	(119,527)	0	0	5.031	3.090	JD	30,018	675,412	08/18/2020	12/15/2046
039482-AC-8	ARCHER DANIELS MIDLAND CO	LS		2	1.F FE	984,790	100.4820	1,004,828	1,000,000	984,893	0	103	0	0	2.700	2.770	MS	8,325	0	09/07/2021	09/15/2051
039483-BL-5	ARCHER-DANIELS-MIDLAND COMPANY	LS		2	1.F FE	4,985,500	104.0470	5,202,386	5,000,000	4,992,860	0	1,442	0	0	2.500	2.530	FA	48,611	125,000	08/08/2016	08/11/2026
039688-AH-5	ARCTIC SLOPE REGIONAL CORP				2.B PL	10,600,000	104.0030	11,024,318	10,600,000	10,600,000	0	0	0	0	3.460	3.460	JD	10,188	366,760	12/21/2016	12/21/2024
039688-AJ-1	ARCTIC SLOPE REGIONAL CORP				2.B PL	6,300,000	105.2160	6,628,608	6,300,000	6,300,000	0	0	0	0	3.620	3.620	JD	6,335	228,060	12/21/2016	12/21/2026
040555-CM-4	ARIZONA PUBLIC SERVICE CO			2	1.G FE	3,546,208	122.5140	3,260,106	2,661,000	3,514,858	0	(31,350)	0	0	5.050	2.860	MS	44,794	134,380	01/14/2021	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE CO			2	1.G FE	10,524,039	116.3930	9,679,316	8,316,000	10,450,443	0	(66,657)	0	0	4.500	2.790	AO	93,555	322,110	09/28/2021	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE CO			2	1.G FE	10,767,835	115.3330	9,803,369	8,500,000	10,703,519	0	(64,316)	0	0	4.350	2.820	MN	47,246	369,750	01/07/2021	11/15/2045
040555-CX-0	ARIZONA PUBLIC SERVICE CO			2	1.G FE	464,670	114.5980	429,745	375,000	462,528	0	(2,142)	0	0	4.200	2.910	FA	5,950	15,750	01/07/2021	08/15/2048
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY			2	1.G FE	2,260,220	103.9270	2,078,547	2,000,000	2,254,354	0	(5,866)	0	0	3.500	2.830	JD	5,833	70,000	01/07/2021	12/01/2049
04220#-AA-2	ARMENIA MOUNTAIN WIND LLC				2.B PL	1,828,142	103.2080	1,886,789	1,828,142	1,828,142	0	0	0	0	3.260	3.260	JD	34,809	29,799	11/05/2015	12/31/2024
04317#-AF-5	ARTHUR J GALLAGHER & CO				2.B PL	6,000,000	105.7140	6,342,840	6,000,000	6,000,000	0	0	0	0	4.580	4.580	FA	94,653	274,800	02/27/2014	02/27/2024
04317#-AG-3	ARTHUR J GALLAGHER & CO				2.B PL	14,100,000	109.5940	15,452,754	14,100,000	14,100,000	0	0	0	0	4.730	4.730	FA	229,720	666,930	02/27/2014	02/27/2026
04317#-AH-1	ARTHUR J GALLAGHER & CO				2.B PL	18,700,000	114.9490	21,495,463	18,700,000	18,700,000	0	0	0	0	4.980	4.980	FA	320,767	931,260	02/27/2014	02/27/2029
04317#-AQ-1	ARTHUR J GALLAGHER & CO				2.B PL	23,900,000	108.5440	25,942,016	23,900,000	23,900,000	0	0	0	0	4.400	4.400	JD	84,712	1,051,600	06/02/2016	06/02/2026
04317#-AR-9	ARTHUR J GALLAGHER & CO				2.B PL	13,300,000	111.4300	14,820,190	13,300,000	13,300,000	0	0	0	0	4.550	4.550	JD	48,748	605,150	06/02/2016	06/02/2028
04317#-BS-6	ARTHUR J GALLAGHER & CO				2.B PL	4,900,000	108.9050	5,336,345	4,900,000	4,900,000	0	0	0	0	3.990	3.990	JJ	82,006	195,510	01/30/2020	01/30/2030
04351L-AA-8	ASCENSION HEALTH ALLIANCE				1.B FE	2,658,456	141.7720	3,402,538	2,400,000	2,638,971	0	(2,755)	0	0	4.847	4.250	MN	14,864	116,328	09/24/2014	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE				1.B FE	2,990,654	122.2660	3,485,818	2,851,000	2,975,183	0	(3,113)	0	0	3.945	3.670	MN	14,371	112,472	09/08/2016	11/15/2046
04621X-AJ-7	ASSURANT INC	LS		2	2.B FE	6,740,873	114.6420	6,876,283	5,998,000	6,627,300	0	(94,591)	0	0	4.900	2.970	MS	76,741	293,902	10/28/2020	03/27/2028
04621X-AK-4	ASSURANT INC	LS		2	3.A FE	2,400,000	113.8750	3,416,250	3,000,000	2,409,611	0	5,523	0	0	7.000	8.950	MS	54,833	210,000	03/18/2020	03/27/2048
04621X-AM-0	ASSURANT INC			2	2.B FE	13,537,198	106.0520	13,574,735	12,800,000	13,454,783	0	(71,987)	0	0	3.700	2.960	FA	169,707	473,600	12/04/2020	02/22/2030
04621X-AN-8	ASSURANT INC	LS		2	2.C FE	8,985,780	98.0690	8,826,274	9,000,000	8,986,562	0	782	0	0	2.650	2.660	JJ	130,513	0	06/10/2021	01/15/2032
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC				2.B PL	9,380,060	102.2480	9,590,923	9,380,060	9,380,060	0	0	0	0	3.590	3.590	MS	112,248	336,744	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC				2.B PL	6,610,709	102.2480	6,759,317	6,610,709	6,610,709	0	0	0	0	3.590	3.590	MS	79,108	237,324	11/01/2016	09/01/2042
049560-AW-5	ATMOS ENERGY CORPORATION	LS		2	1.G FE	15,897,120	97.1750	15,548,063	16,000,000	15,897,449	0	329	0	0	2.850	2.880	FA	114,000	0	09/21/2021	02/15/2052
05348E-AW-9	AVALONBAY COMMUNITIES	LS		2	1.G FE	6,977,180	106.9250	7,484,807	7,000,000	6,990,201	0	2,322	0	0	3.500	3.530	MN	31,306	245,000	11/04/2015	11/15/2025
053611-AJ-8	AVERY DENNISON CORPORATION			2	2.B FE	4,975,000	116.6970	5,834,892	5,000,000	4,988,511	0	4,470	0	0	4.875	4.910	JD	16,927	243,750	11/29/2018	12/06/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC			2	2.C FE	4,918,400	102.5170	5,125,862	5,000,000	4,949,014	0	7,700	0	0	3.500	3.690	MN	29,167	175,000	10/11/2017	11/01/2027
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MINNES			2	2.A FE	3,049,726	105.4780	3,217,079	3,050,000	3,049,905	0	26	0	0	3.790	3.790	MN	19,266	115,595	04/21/2015	05/01/2025
05523U-AL-4	BAE SYSTEMS HOLDINGS INC				2.B FE	16,955,873	122.0070	16,307,534	13,366,000	16,906,371	0	(49,502)	0	0	4.750	3.110	AO	148,140	326,277	10/13/2021	10/07/2044
05526D-BD-6	BAT CAPITAL CORP			2	2.B FE	12,963,108	105.3640	13,634,207	12,940,000	12,994,774	0	9,120	0	0	4.390	4.320	FA	214,603	392,466	09/22/2021	08/15/2037
05526D-BF-1	BAT CAPITAL CORP			2	2.B FE	113,650	104.5820	104,582	100,000	113,204	0	(313)	0	0	4.540	3.720	FA	1,715	4,540	07/20/2020	08/15/2047
05526D-BT-1	BAT CAPITAL CORP			2	2.B FE	100,000	96.0530	96,054	100,000	100,000	0	0	0	0	3.734	3.730	MS	996	3,734	09/22/2020	09/25/2040
05526D-BU-8	BAT CAPITAL CORP	LS		2	2.B FE	100,000	96.1240	96,124	100,000	100,000	0	0	0	0	3.984	3.980	MS	1,062	3,984	09/22/2020	09/25/2050
05565E-G#-6	BMW US CAPITAL LLC				1.F	23,000,000	109.9760	25,294,480	23,000,000	23,000,000	0	0	0	0	4.030	4.030	FA	355,312	926,900	02/13/2014	02/13/2026
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R				1.B FE	442,820	101.0130	447,309	442,820	442,820	0	0	0	0	4.830	4.830	JJ	9,862	21,484	07/27/2005	01/15/2023
05606#-AA-1	BIF III HOLTWOOD LLC				2.C PL	7,300,000	111.2570	8,121,761	7,300,000	7,300,000	0	0	0	0	4.504	4.500	MJSD	913	328,792	02/15/2018	02/15/2033
05723K-AE-0	BAKER HUGHES A GE CO LLC / BAKER H			2	1.G FE	3,000,000	106.6600	3,199,822	3,000,000	3,000,000	0	0	0	0	3.337	3.330	JD	4,449	100,110	12/06/2017	12/15/2027
058498-AS-5	BALL CORP				3.A FE	456,250	104.3750	521,875	500,000	489,902	0	5,016	0	0	4.000	5.140	MN	2,556	20,000	01/27/2014	11/15/2023
059165-DX-5	BALTIMORE GAS & ELECTRIC				1.G FE	15,044,642	121.1930	15,688,453	12,945,000	14,903,296	0	(84,183)	0	0	5.200	3.560	JD	29,917	491,140	06/28/2021	06/15/2033
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	11,871,480	142.3600	17,083,235	12,000,000	11,892,518	0	2,721	0	0	5.875	5.950	FA	282,000	705,000	02/02/2012	02/07/2042
06051G-FC-8	BANK OF AMERICA CORP				1.G FE	180,633	131.3160	164,146	125,000	178,079	0	(1,788)	0	0	5.000	2.480	JJ	2,778	6,250	07/22/2020	01/21/2044
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	98,442	110.3400	110,340	100,000	99,247	0	138	0	0	4.250	4.420	AO	815	4,250	06/16/2015	10/22/2026
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	2,012,660	109.4140	2,188,286	2,000,000	2,007,128	0	(1,289)	0	0	4.183	4.100	MN	8,366	83,660	05/04/2017	11/25/2027
06051G-HG-7	BANK OF AMERICA CORP			2	1.F FE	10,000,000	109.4220	10,942,268	10,000,000	10,000,000	0	0	0	0	3.970	3.970	MS	127,922	397,000	02/28/2018	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP			2	1.G FE	15,000,000	111.4940	16,724,123	15,000,000	15,000,000	0	0	0	0	4.271	4.270	JJ	281,174	640,650	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP			2	1.G FE	3,500,000	110.1530	3,855,371	3,500,000	3,500,000	0	0	0	0	3.974	3.970	FA	55,636	139,090	02/04/2019	02/07/2030
06051G-HS-1	BANK OF AMERICA CORP			2	1.G FE	201,641	123.7100	185,566	150,000	199,854	0	(1,244)	0	0	4.330	2.610	MS	1,912	6,495	07/16/2020	03/15/2050
06051G-HU-6	BANK OF AMERICA CORP			2	1.F FE	10,311,524	114.8830	11,775,606	10,250,000	10,307,777	0	(2,603)	0	0	4.078	4.020	AO	78,955	417,995	07/21/2020	04/23/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-JA-8	BANK OF AMERICA CORP			2	1.G FE	391,653	120.2820	360,848	300,000	388,672	0	(2,080)	0	0	4.083	2.590	MS	3,437	12,249	07/21/2020	03/20/2051
06051G-JE-0	BANK OF AMERICA CORP			2	1.G FE	103,670	96.2560	96,257	100,000	103,461	0	(147)	0	0	2.676	2.440	JD	89	2,676	07/20/2020	06/19/2041
06051G-JM-2	BANK OF AMERICA CORP			2	1.F FE	100,000	98.1790	98,180	100,000	100,000	0	0	0	0	2.831	2.830	AO	527	2,855	10/16/2020	10/24/2051
06051G-JW-0	BANK OF AMERICA CORP			2	1.F FE	2,814,775	105.1020	2,732,652	2,600,000	2,812,537	0	(2,238)	0	0	3.311	2.760	AO	16,500	43,043	09/21/2021	04/22/2042
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE	LS		2	2.A FE	3,500,000	106.6750	3,733,625	3,500,000	3,500,000	0	0	0	0	4.700	4.700	MS	46,151	164,500	05/12/2020	01/01/9999
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE	LS		2	2.A FE	14,500,000	102.2500	14,826,250	14,500,000	14,500,000	0	0	0	0	3.700	3.700	MJSD	16,393	606,543	10/26/2020	01/01/9999
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,494,075	109.1980	2,729,972	2,500,000	2,497,771	0	521	0	0	3.950	3.970	MN	11,795	98,750	11/13/2013	11/18/2025
06406H-CV-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	10,008,910	105.2010	10,520,120	10,000,000	10,002,407	0	(959)	0	0	3.400	3.380	MN	43,444	340,000	05/05/2014	05/15/2024
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,000,000	107.2900	4,291,604	4,000,000	4,000,000	0	0	0	0	3.442	3.440	FA	55,072	137,680	01/31/2017	02/07/2028
06654D-AG-2	BANNER HEALTH				1.D FE	2,081,239	102.2280	2,116,122	2,070,000	2,081,153	0	(87)	0	0	2.907	2.870	JJ	9,528	0	11/01/2021	01/01/2042
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM			2	1.F FE	2,882,880	109.4290	2,888,947	2,640,000	2,880,445	0	(2,435)	0	0	3.540	3.050	FA	35,306	46,728	07/13/2021	08/15/2050
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC				2.B FE	15,967,239	135.9030	21,744,635	16,000,000	15,980,944	0	12	0	0	5.700	5.700	MN	78,533	912,000	07/21/2020	05/30/2041
06850#-AD-6	BARRIERSAFE SOLUTIONS INTERNATIONAL INC				2.B	7,100,000	109.5820	7,780,322	7,100,000	7,100,000	0	0	0	0	4.680	4.680	AO	81,224	332,280	04/03/2014	04/03/2026
06887#-AG-6	BARRY-WEHMILLER COMPANIES INC				2.C PL	2,000,000	99.3360	1,986,720	2,000,000	2,000,000	0	0	0	0	3.050	3.050	JJ	27,281	30,500	01/20/2021	01/20/2033
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE				1.F	3,274,230	110.0660	3,301,980	3,000,000	3,178,036	0	(23,275)	0	0	4.890	2.970	AO	25,673	146,700	07/26/2016	10/28/2027
070101-E*-7	BASIN ELECTRIC POWER COOPERATIVE I PRVT				1.F	20,000,000	133.8740	26,774,800	20,000,000	20,000,000	0	0	0	0	5.590	5.590	AO	195,650	1,118,000	09/30/2009	04/28/2040
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I				1.F	37,143,914	113.0360	41,985,995	37,143,914	37,143,914	0	0	0	0	4.100	4.100	JD	67,684	1,522,900	07/07/2015	06/15/2034
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE I				1.G FE	12,878,350	107.0620	13,703,936	12,800,000	12,839,455	0	(7,465)	0	0	3.740	3.650	JD	21,276	478,720	01/26/2016	06/15/2027
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I				1.G FE	35,100,000	123.5210	43,355,871	35,100,000	35,100,000	0	0	0	0	4.740	4.740	JD	73,944	1,663,740	07/07/2015	06/15/2044
07086*-AA-0	BATH COUNTY ENERGY LLC				2.B PL	7,100,000	112.1200	7,960,520	7,100,000	7,100,000	0	0	0	0	4.590	4.590	MJSD	82,378	244,418	05/03/2018	05/03/2033
07177M-AB-9	BAXALTA INC			2	2.B FE	886,963	107.8240	962,872	893,000	890,619	0	625	0	0	4.000	4.080	JD	794	35,720	06/18/2015	06/23/2025
071813-CT-4	BAXTER INTERNATIONAL INC			2	2.B FE	3,000,000	102.8830	3,086,491	3,000,000	3,000,000	0	0	0	0	3.132	3.130	JD	7,830	0	11/16/2021	12/01/2051
07274N-AN-3	BAYER US FINANCE II LLC			2	2.B FE	10,533,106	116.7660	10,234,549	8,765,000	10,431,969	0	(78,360)	0	0	4.625	3.100	JD	6,756	405,381	10/23/2020	06/25/2038
07274N-AW-3	BAYER US FINANCE II LLC	LS		2	2.B FE	96,758	104.0730	104,074	100,000	98,979	0	376	0	0	3.375	3.800	JJ	1,556	3,375	06/16/2015	07/15/2024
07274N-AZ-6	BAYER US FINANCE II LLC	LS		2	2.B FE	6,954,850	111.8300	7,828,118	7,000,000	6,967,602	0	1,922	0	0	4.200	4.240	JJ	135,567	294,000	06/26/2014	07/15/2034
07274N-BF-9	BAYER US FINANCE II LLC			2	2.B FE	13,328,867	114.5480	12,987,548	11,338,000	13,255,532	0	(57,837)	0	0	4.400	3.310	JJ	230,035	416,372	01/13/2021	07/15/2044
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE				1.F FE	3,833,059	138.8080	4,788,877	3,450,000	3,785,376	0	(7,528)	0	0	5.259	4.530	MN	23,183	181,436	02/09/2016	11/15/2046
07330M-AB-3	TRUIST BANK			2	1.F FE	8,993,970	107.1260	9,641,371	9,000,000	8,997,508	0	617	0	0	3.625	3.630	MS	95,156	326,250	09/09/2015	09/16/2025
075887-BG-3	BECTON DICKINSON & CO			2	2.C FE	4,315,931	125.9080	4,751,784	3,774,000	4,285,243	0	(14,382)	0	0	4.685	3.780	JD	7,858	176,812	10/15/2019	12/15/2044
075887-BX-6	BECTON DICKINSON AND COMPANY			2	2.C FE	11,648,670	126.0830	11,442,042	9,075,000	11,588,312	0	(60,358)	0	0	4.669	3.070	JD	29,424	423,712	01/29/2021	06/06/2047
075887-CK-3	BECTON DICKINSON AND COMPANY			2	2.C FE	2,576,718	112.2070	2,473,047	2,204,000	2,567,888	0	(8,329)	0	0	3.794	2.920	MN	9,523	83,620	12/07/2020	05/20/2050
084423-AV-4	WR BERKLEY CORP	LS		2	2.A FE	2,987,640	109.3060	3,279,191	3,000,000	2,988,013	0	373	0	0	3.550	3.570	MS	26,921	57,392	03/09/2021	03/30/2052
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP				1.C FE	118,296	140.8310	140,831	100,000	115,192	0	(536)	0	0	5.750	4.510	JJ	2,651	5,750	06/16/2015	01/15/2040
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			2	1.C FE	340,533	121.3490	303,375	250,000	337,204	0	(2,324)	0	0	4.200	2.390	FA	3,967	10,500	07/21/2020	08/15/2048
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			2	1.C FE	199,840	98.5290	197,060	200,000	199,886	0	43	0	0	2.850	2.850	AO	1,203	5,700	10/05/2020	10/15/2050
08661U-AB-2	BETH ISRAEL LAHEY HEALTH			2	1.G FE	1,034,000	98.9720	1,023,379	1,034,000	1,034,000	0	0	0	0	3.080	3.080	JJ	3,981	0	11/02/2021	07/01/2051
088888-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2.C PL	10,000,000	108.5120	10,851,200	10,000,000	10,000,000	0	0	0	0	4.610	4.610	MJSD	1,281	461,000	12/16/2016	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC	LS		2	2.B FE	1,966,340	108.4870	2,169,750	2,000,000	1,966,954	0	614	0	0	4.000	4.090	MN	9,778	40,000	05/12/2021	05/17/2051
09062X-AF-0	BIOGEN INC			2	1.G FE	997,640	108.6120	1,086,121	1,000,000	999,013	0	242	0	0	4.050	4.070	MS	11,925	40,499	09/10/2015	09/15/2025
09062X-AJ-2	BIOGEN INC			2	2.A FE	7,550,620	98.1240	7,461,353	7,604,000	7,551,551	0	932	0	0	3.250	3.280	FA	93,360	122,879	02/16/2021	02/15/2051
092113-AH-2	BLACK HILLS CORP			2	2.A FE	796,240	105.0070	840,063	800,000	799,156	0	414	0	0	4.250	4.300	MN	2,928	34,000	11/14/2013	11/30/2023
092113-AL-3	BLACK HILLS CORP			2	2.A FE	747,728	107.2140	804,111	750,000	748,974	0	230	0	0	3.950	3.980	JJ	13,660	29,625	01/08/2016	01/15/2026
092113-AQ-2	BLACK HILLS CORPORATION			2	2.A FE	5,214,988	113.7060	5,912,726	5,200,000	5,215,075	0	(1,317)	0	0	4.350	4.310	MN	37,700	226,200	07/21/2020	05/01/2033
092113-AR-0	BLACK HILLS CORPORATION			2	2.A FE	1,492,400	103.8440	1,557,675	1,500,000	1,492,400	0	0	0	0	3.050	3.080	AO	9,658	45,750	10/11/2019	10/15/2029
09247X-AL-5	BLACKROCK INC				1.D FE	1,993,320	105.6780	2,113,564	2,000,000	1,998,314	0	720	0	0	3.500	3.540	MS	20,028	70,000	03/13/2014	03/18/2024
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC			2	1.E FE	10,328,097	97.3320	10,049,565	10,325,000	10,328,147	0	51	0	0	2.850	2.840	FA	119,340	0	09/21/2021	08/05/2051
093662-AH-7	BLOCK FINANCIAL LLC	LS		2	2.C FE	7,974,960	107.0970	8,567,776	8,000,000	7,977,964	0	2,128	0	0	3.875	3.910	FA	117,111	316,889	08/04/2020	08/15/2030
093712-AF-4	BLOOM ENERGY CORPORATION				4.B PL	4,499,250	103.8750	4,674,375	4,500,000	4,499,264	0	14	0	0	10.250	10.250	MJSD	1,281	461,250	05/01/2020	03/31/2027
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	7,500,000	109.2170	8,191,275	7,500,000	7,500,000	0	0	0	0	3.650	3.650	MS	69,198	273,750	01/22/2020	03/31/2045
09539*-AA-9	BLUE DOLPHIN FRAC LLC				1.G PL	9,814,690	105.1460	10,319,754	9,814,690	9,814,690	0	0	0	0	4.650	4.650	JAJO	77,332	457,575	07/31/2019	10/31/2024
096630-AF-5	BOARDWALK PIPELINES LP			2	2.C FE	5,580,904	109.4890	6,131,401	5,600,000	5,588,848	0	1,737	0	0	4.450	4.490	JJ	114,909	249,200	01/05/2017	07/15/2027
097023-BP-9	BOEING CO	LS		2	2.C FE	292,797	102.7790	308,338	300,000	296,997	0	732	0	0	2.600	2.870	AO	1,322	7,800	10/27/2015	10/30/2025
097023-CB-9	BOEING CO			2	2.C FE	95,591	103.7880	103,789	100,000	95,719	0	86	0	0	3.850	4.110	MN	642	3,850	07/22/2020	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CE-3	BOEING CO			2	2.C FE	6,124,410	101.4640	6,087,851	6,000,000	6,122,372	0	(2,038)	0	0	3.500	3.330	MS	70,000	105,000	08/24/2021	03/01/2039
097023-CP-8	BOEING CO			2	2.C FE	20,366,400	100.7640	20,152,902	20,000,000	20,360,635	0	(5,765)	0	0	3.250	3.070	FA	270,833	0	09/22/2021	02/01/2035
097023-CV-5	BOEING CO			2	2.C FE	8,147,504	128.4400	10,435,810	8,125,000	8,146,484	0	(787)	0	0	5.705	5.670	MN	77,255	463,531	11/05/2020	05/01/2040
097023-CW-3	BOEING CO			2	2.C FE	3,464,007	135.4120	3,656,140	2,700,000	3,456,669	0	(7,141)	0	0	5.805	4.080	MN	26,123	98,685	07/19/2021	05/01/2050
097023-CX-1	BOEING CO			2	2.C FE	624,532	138.7680	832,610	600,000	623,965	0	(404)	0	0	5.930	5.630	MN	5,930	35,580	07/22/2020	05/01/2060
097023-DC-6	BOEING CO	LS		2	2.C FE	6,995,520	106.6380	7,464,693	7,000,000	6,997,849	0	2,329	0	0	3.625	3.620	FA	105,729	189,608	10/29/2020	02/01/2031
09748R-AA-6	BOJA_20-1A				2.B FE	5,000,000	102.2380	5,111,940	5,000,000	5,000,000	0	0	0	0	3.832	4.400	JAJO	37,788	199,051	09/29/2020	10/20/2050
09857L-AR-9	BOOKING HOLDINGS INC	LS		2	1.G FE	4,492,530	116.8710	5,259,230	4,500,000	4,493,582	0	622	0	0	4.625	4.640	AO	45,094	208,125	04/08/2020	04/13/2030
099724-AM-8	BORGWARNER INC				2.A FE	2,432,363	111.8640	2,774,238	2,480,000	2,454,141	0	6,074	0	0	5.000	5.300	AO	31,000	124,000	03/14/2018	10/01/2025
100743-AJ-2	BOSTON GAS CO				2.A FE	10,000,000	113.8650	11,386,520	10,000,000	10,000,000	0	0	0	0	4.487	4.480	FA	169,509	448,700	02/14/2012	02/15/2042
10103D-AA-4	BOSTON MEDICAL CENTER				2.B FE	2,423,913	108.8020	2,524,209	2,320,000	2,370,772	0	(10,168)	0	0	4.519	3.970	JJ	52,420	104,841	04/28/2016	07/01/2026
10103D-AB-2	BOSTON MEDICAL CENTER CORP				2.B FE	260,000	108.7930	282,862	260,000	260,000	0	0	0	0	3.912	3.910	JJ	5,086	10,171	12/15/2017	07/01/2028
101137-AT-4	BOSTON SCIENTIFIC CORPORATION			2	2.B FE	25,364,335	119.6100	24,249,903	20,274,000	25,080,363	0	(217,388)	0	0	4.550	2.760	MS	307,489	886,750	11/03/2021	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORPORATION	LS		2	2.B FE	170,824	126.6570	158,322	125,000	169,286	0	(1,068)	0	0	4.700	2.800	MS	1,958	5,875	07/16/2020	03/01/2049
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.			2	1.F FE	8,474,300	110.6600	9,406,171	8,500,000	8,481,613	0	2,341	0	0	3.937	3.970	MS	92,957	334,645	10/12/2018	09/21/2028
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC.			2	1.F FE	5,081,800	108.0610	5,403,058	5,000,000	5,046,315	0	(8,269)	0	0	3.588	3.380	AO	38,372	179,400	05/12/2017	04/14/2027
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.			2	1.F FE	157,259	98.4410	147,663	150,000	157,060	0	(138)	0	0	3.000	2.750	FA	1,588	4,500	07/16/2020	02/24/2050
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC.			2	1.F FE	74,995	94.1990	70,650	75,000	75,000	0	2	0	0	2.772	2.770	MN	295	2,599	08/05/2020	11/10/2050
10567@-AA-0	BRAVES STADIUM COMPANY LLC				2.C PL	9,155,960	102.5050	9,385,317	9,155,960	9,155,960	0	0	0	0	3.770	3.770	MS	87,254	345,180	10/13/2016	09/30/2041
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC	&		1,3	3.A PL	5,250,000	100.2700	5,264,175	5,250,000	5,250,000	0	0	0	0	8.000	8.000	JJ	164,500	0	08/10/2021	01/01/2028
109696-AA-2	BRINKS CO	LS		2,3	3.C FE	2,346,875	103.0000	2,575,000	2,500,000	2,396,189	0	14,873	0	0	4.625	5.470	AO	24,410	115,625	09/04/2018	10/15/2027
110122-AX-6	BRISTOL-MYERS SQUIBB CO			2	1.F FE	4,963,305	124.9940	6,249,704	5,000,000	4,968,664	0	806	0	0	4.500	4.540	MS	75,000	225,000	10/25/2013	03/01/2044
110122-CQ-9	BRISTOL-MYERS SQUIBB CO			2	1.F FE	231,747	118.2850	206,999	175,000	228,016	0	(2,601)	0	0	4.125	2.000	JD	321	7,219	07/20/2020	06/15/2039
110122-DE-5	BRISTOL-MYERS SQUIBB CO			2	1.F FE	8,470,760	111.4570	9,473,888	8,500,000	8,490,381	0	4,848	0	0	3.900	3.920	FA	120,629	331,500	02/08/2018	02/20/2028
110122-DH-8	BRISTOL-MYERS SQUIBB CO			2	1.F FE	209,817	127.6420	191,464	150,000	207,002	0	(1,965)	0	0	4.625	2.380	MN	886	6,937	07/20/2020	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	LS		2	1.F FE	7,046,300	132.8400	6,642,043	5,000,000	6,988,491	0	(57,809)	0	0	5.000	2.680	FA	94,444	250,000	01/20/2021	08/15/2045
110122-DS-4	BRISTOL-MYERS SQUIBB CO			2	1.F FE	57,349	94.5960	56,758	60,000	57,353	0	5	0	0	2.550	2.770	MN	204	0	12/01/2021	11/13/2050
11042C-AA-8	BRITISH AIR 21-1 A PTT				1.F FE	4,234,594	99.6030	4,217,824	4,234,594	4,234,594	0	0	0	0	2.900	2.900	MJSD	5,458	46,733	07/20/2021	03/15/2035
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CAYM			2	2.C FE	12,942,540	108.4290	14,095,790	13,000,000	12,968,206	0	5,602	0	0	3.875	3.920	JJ	232,285	503,750	01/11/2017	01/15/2027
11135F-AS-0	BROADCOM INC			2	2.C FE	5,493,070	112.3770	6,180,768	5,500,000	5,493,830	0	437	0	0	4.300	4.310	MN	30,219	236,500	05/05/2020	11/15/2032
11135F-BJ-9	BROADCOM INC			2	2.C FE	10,089,968	102.6010	10,388,436	10,125,000	10,091,375	0	1,408	0	0	3.500	3.520	FA	133,875	202,781	01/04/2021	02/15/2041
11135F-BK-6	BROADCOM INC			2	2.C FE	159,482	104.8300	157,245	150,000	159,251	0	(231)	0	0	3.419	2.760	AO	1,083	2,778	09/01/2021	04/15/2033
11271R-AB-5	BROOKFIELD FINANCE INC			2	1.G FE	154,766	104.1180	156,178	150,000	154,676	0	(59)	0	0	3.450	3.270	AO	1,093	5,175	07/21/2020	04/15/2050
11283#-AE-1	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	9,800,000	113.6220	11,134,956	9,800,000	9,800,000	0	0	0	0	4.290	4.290	JD	17,518	420,420	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC				2.B PL	12,750,000	115.5890	14,737,598	12,750,000	12,750,000	0	0	0	0	4.398	4.390	MJSD	1,558	560,745	07/10/2017	07/10/2032
113804-AD-0	BROOKLYN NAVY YARD COGENERATION PA				2.C PL	18,525,228	121.7700	22,558,170	18,525,228	18,525,228	0	0	0	0	5.020	5.020	JD	472,774	929,966	02/14/2019	12/31/2040
114259-AN-4	BROOKLYN UNION GAS CO			2	2.A FE	100,000	105.1430	105,144	100,000	100,000	0	0	0	0	3.407	3.400	MS	1,050	3,407	03/07/2016	03/10/2026
11523*-AA-3	BROWN ADVISORY GROUP HOLDINGS LLC				2.B Z	4,500,000	100.5240	4,523,580	4,500,000	4,500,000	0	0	0	0	2.890	2.890	MN	16,618	0	11/15/2021	11/15/2031
11523*-AB-1	BROWN ADVISORY GROUP HOLDINGS LLC				2.B Z	9,100,000	101.3780	9,225,398	9,100,000	9,100,000	0	0	0	0	3.090	3.090	MN	35,930	0	11/15/2021	11/15/2033
115637-AT-7	BROWN-FORMAN CORPORATION			2	1.G FE	5,492,475	115.7660	5,209,474	4,500,000	5,429,056	0	(47,804)	0	0	4.000	2.410	AO	38,000	180,000	08/27/2020	04/15/2038
12189L-AG-6	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	4,993,550	128.3030	6,415,168	5,000,000	4,994,990	0	147	0	0	4.950	4.950	MS	72,875	247,500	08/17/2011	09/15/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	15,206,548	121.6890	18,496,799	15,200,000	15,215,380	0	(1,079)	0	0	4.400	4.380	MS	196,924	668,800	07/22/2020	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	157,996	121.5150	151,895	125,000	156,637	0	(1,161)	0	0	4.375	2.730	MS	1,823	5,469	10/26/2020	09/01/2042
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	219,252	133.9230	200,886	150,000	215,893	0	(2,345)	0	0	5.150	2.470	MS	2,575	7,725	07/20/2020	09/01/2043
124857-AF-0	VIACOMCBS INC			2	2.B FE	7,399,580	132.9230	9,304,627	7,000,000	7,329,892	0	(10,285)	0	0	5.900	5.480	AO	87,189	413,000	10/23/2013	10/15/2040
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			2,3	3.B FE	100,669	103.0000	108,150	105,000	102,112	0	451	0	0	5.125	5.730	MN	897	5,381	08/07/2018	05/01/2027
12508E-AF-8	CDK GLOBAL INC			2,3	3.A FE	2,967,188	103.5000	3,234,375	3,125,000	3,024,795	0	16,853	0	0	4.875	5.560	JD	12,695	152,344	05/29/2018	06/01/2027
12523@-AA-9	CC TUGS LLC				3.B PL	4,587,371	106.2500	4,874,082	4,587,371	4,587,371	0	0	0	0	6.400	6.400	MJSD	75,523	218,949	07/09/2018	09/30/2030
12524@-AA-8	CED WIND HOLDINGS LLC				2.C	9,677,792	108.2470	10,475,920	9,677,792	9,677,792	0	0	0	0	4.410	4.410	JD	230,586	213,395	09/28/2018	12/31/2028
12527G-AD-5	CF INDUSTRIES INC				2.C FE	16,821,923	120.7140	19,929,913	16,510,000	16,890,446	0	7,210	0	0	4.950	4.740	JD	68,104	724,433	10/28/2021	06/01/2043
12527G-AE-3	CF INDUSTRIES INC				2.C FE	8,589,375	126.1100	8,512,425	6,750,000	8,575,820	0	(13,555)	0	0	5.375	3.590	MS	106,828	0	09/28/2021	03/15/2044
12527G-AH-6	CF INDUSTRIES INC				2.C FE	1,242,313	111.5270	1,394,095	1,250,000	1,245,807	0	745	0	0	4.500	4.570	JD	4,688	56,250	11/10/2016	12/01/2026
12542R-G*-5	CHS INC				2.C	7,900,000	104.3550	8,244,045	7,900,000	7,900,000	0	0	0	0	4.670	4.670	JD	207,011	184,465	06/09/2011	06/09/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-AH-3	CIGNA CORPORATION			2	2.A FE	6,741,023	113.6500	7,671,379	6,750,000	6,743,737	0	776	0	0	4.375	4.390	AO	62,344	295,313	09/06/2018	10/15/2028
125523-AJ-9	CIGNA CORPORATION			2	2.A FE	303,924	123.0000	282,900	230,000	299,474	0	(3,114)	0	0	4.800	2.500	FA	4,171	9,600	12/02/2021	08/15/2038
125523-AK-6	CIGNA CORPORATION			2	2.A FE	210,494	129.2120	193,819	150,000	208,428	0	(1,431)	0	0	4.900	2.800	JD	327	7,350	07/16/2020	12/15/2048
125523-BH-2	CIGNA CORPORATION			2	2.A FE	33,497,193	127.8370	43,090,018	33,707,000	33,531,598	0	4,666	0	0	5.375	5.410	FA	684,439	1,811,751	11/10/2011	02/15/2042
125523-CB-4	CIGNA CORPORATION			2	2.A FE	5,802,813	107.3970	6,712,361	6,250,000	5,956,760	0	49,501	0	0	3.400	4.420	MS	70,833	212,500	09/25/2018	03/01/2027
125523-CD-0	CIGNA CORPORATION				2.A FE	39,908,000	144.1150	57,646,312	40,000,000	39,922,632	0	1,952	0	0	6.125	6.140	MN	313,056	2,450,000	11/14/2011	11/15/2041
125523-CF-5	CIGNA CORP			2	2.A FE	99,780	126.2070	94,656	75,000	98,844	0	(652)	0	0	4.800	2.940	JJ	1,660	3,600	07/21/2020	07/15/2046
125523-CJ-7	CIGNA CORP			2	2.B FE	84,266	103.5920	77,695	75,000	83,705	0	(391)	0	0	3.200	2.390	MS	707	2,400	07/17/2020	03/15/2040
12572Q-AH-8	CME GROUP INC			2	1.D FE	98,923	129.3850	90,570	70,000	97,802	0	(781)	0	0	4.150	2.140	JD	129	2,905	07/21/2020	06/15/2048
12572Q-AJ-4	CME GROUP INC			2	1.D FE	3,624,420	111.3110	4,035,045	3,625,000	3,624,587	0	56	0	0	3.750	3.750	JD	6,042	135,938	06/14/2018	06/15/2028
125896-BU-3	CMS ENERGY CORPORATION			2	2.C FE	2,500,000	108.7500	2,718,750	2,500,000	2,500,000	0	0	0	0	4.750	4.750	JD	9,896	118,750	05/15/2020	06/01/2050
12626P-AM-5	CRH AMERICA INC.			2	2.A FE	5,992,620	106.8700	6,412,240	6,000,000	5,997,182	0	766	0	0	3.875	3.890	MN	27,771	232,500	05/12/2015	05/18/2025
126307-AS-6	CSC HOLDINGS LLC	LS		2,3	3.C FE	3,608,000	103.5370	3,727,332	3,600,000	3,606,876	0	(419)	0	0	5.375	5.320	FA	80,625	193,500	01/12/2018	02/01/2028
12640B-GK-3	CSX CORP	LS			2.A FE	1,220,520	140.1680	1,401,689	1,000,000	1,197,013	0	(8,863)	0	0	6.150	4.370	MN	10,250	61,500	03/26/2019	05/01/2037
12640B-GS-6	CSX CORP				2.A FE	6,000,000	142.4630	8,547,824	6,000,000	6,000,000	0	0	0	0	6.220	6.220	AO	63,237	373,200	03/24/2010	04/30/2040
12640B-GW-7	CSX CORP			2	2.A FE	38,583,834	125.1310	44,327,787	35,425,000	38,500,062	0	(62,592)	0	0	4.750	4.070	MN	144,898	1,534,013	09/22/2021	05/30/2042
12640B-GX-5	CSX CORPORATION			2	2.A FE	4,970,650	118.2000	5,910,022	5,000,000	4,976,137	0	669	0	0	4.400	4.430	MS	73,333	220,000	02/23/2012	03/01/2043
12640B-GY-3	CSX CORPORATION			2	2.A FE	2,490,875	115.6960	2,892,406	2,500,000	2,492,403	0	206	0	0	4.100	4.120	MS	30,181	102,500	10/17/2012	03/15/2044
12640B-HA-4	CSX CORP			2	2.A FE	132,753	125.8100	125,811	100,000	131,908	0	(590)	0	0	4.500	2.950	FA	1,875	4,500	07/20/2020	08/01/2054
12656*-AG-7	CSLB HOLDINGS INC				1.G	4,000,000	102.6350	4,105,400	4,000,000	4,000,000	0	0	0	0	3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
12656*-AL-6	CSLB HOLDINGS INC				1.G	18,400,000	105.1210	19,342,264	18,400,000	18,400,000	0	0	0	0	2.970	2.970	AO	118,404	546,480	10/13/2016	10/13/2028
12656*-AM-4	CSLB HOLDINGS INC				1.G	12,700,000	106.0360	13,466,572	12,700,000	12,700,000	0	0	0	0	3.120	3.120	AO	85,852	396,240	10/13/2016	10/13/2031
12656*-AT-9	CSLB HOLDINGS INC				1.G	6,200,000	102.0740	6,328,588	6,200,000	6,200,000	0	0	0	0	2.830	2.830	MN	16,571	175,460	05/27/2020	05/27/2035
12665Q-BJ-8	CVS CAREMARK CORP				2.B FE	3,453,199	120.9200	4,081,066	3,375,000	3,408,411	0	(5,077)	0	0	6.250	6.030	JD	17,578	210,937	12/16/2009	06/01/2027
12665Q-BR-0	CVS CAREMARK CORP				2.B FE	40,681,260	138.4460	55,378,544	40,000,000	40,539,297	0	(17,355)	0	0	6.125	5.990	MS	721,389	2,450,000	12/28/2010	09/15/2039
12665Q-CM-0	CVS CAREMARK CORP			2	2.B FE	4,922,150	122.2640	6,113,249	5,000,000	4,939,475	0	3,061	0	0	4.875	4.990	JJ	109,010	243,750	07/13/2015	07/20/2035
12665Q-CN-8	CVS CAREMARK CORP			2	2.B FE	2,900,498	129.9860	2,924,694	2,250,000	2,884,911	0	(15,586)	0	0	5.125	3.350	JJ	51,570	57,656	02/17/2021	07/20/2045
12665Q-CQ-1	CVS HEALTH CORP			2	2.B FE	450,000	102.6330	461,850	450,000	450,000	0	0	0	0	4.750	4.750	JD	1,781	21,375	11/06/2014	12/01/2022
12665Q-CS-7	CVS HEALTH CORP			2	2.B FE	450,000	109.3490	492,072	450,000	450,000	0	0	0	0	5.000	5.000	JD	1,875	22,500	11/06/2014	12/01/2024
12665Q-CX-6	CVS HEALTH CORP			2	2.B FE	8,873,460	112.2180	10,099,685	9,000,000	8,915,146	0	11,567	0	0	4.300	4.470	MS	103,200	387,000	03/06/2018	03/25/2028
12665Q-CY-4	CVS HEALTH CORP			2	2.B FE	17,047,102	121.7240	21,058,406	17,300,000	17,083,500	0	7,728	0	0	4.780	4.880	MS	220,517	826,940	07/24/2020	03/25/2038
12665Q-CZ-1	CVS HEALTH CORP	LS		2	2.B FE	382,965	130.7430	359,545	275,000	379,164	0	(2,686)	0	0	5.050	2.930	MS	3,703	13,887	07/24/2020	03/25/2048
127097-AE-3	CIMAREX ENERGY CO.			2	2.B FE	864,918	107.4620	967,162	900,000	876,914	0	3,728	0	0	3.900	4.440	MN	4,485	36,000	08/15/2018	05/15/2027
127097-AH-6	CIMAREX ENERGY CO.	LS		2	2.B FE	6,806,725	111.7380	8,771,451	7,850,000	6,917,738	0	66,002	0	0	4.375	6.000	MS	101,123	351,287	03/31/2020	03/15/2029
12737#-AB-7	CSFV CORE II LLC				1.G PL	2,800,000	102.6290	2,873,612	2,800,000	2,800,000	0	0	0	0	2.920	2.920	AO	20,440	40,880	04/01/2021	04/01/2033
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD				2.B Z	834,949	104.6660	873,908	834,949	834,949	0	0	0	0	3.770	3.770	JD	17,828	0	06/09/2021	12/31/2046
133434-AB-6	CAMERON LNG LLC			2	1.G FE	7,816,665	104.3800	7,828,500	7,500,000	7,812,578	0	(4,087)	0	0	3.302	2.900	JJ	114,194	99,060	10/14/2021	01/15/2035
133434-AC-4	CAMERON LNG LLC			2	1.G FE	1,000,000	103.1270	1,031,274	1,000,000	1,000,000	0	0	0	0	3.402	3.400	JJ	15,687	34,020	12/05/2019	01/15/2038
14040H-BG-9	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	4,987,700	104.7820	5,239,114	5,000,000	4,995,766	0	1,281	0	0	3.200	3.220	FA	64,889	160,000	02/02/2015	02/05/2025
14149Y-BD-9	CARDINAL HEALTH INC			2	2.B FE	11,798,023	120.1660	11,969,793	9,961,000	11,736,028	0	(46,985)	0	0	4.900	3.740	MS	143,715	488,089	10/23/2020	09/15/2045
14149Y-BM-9	CARDINAL HEALTH INC			2	2.B FE	4,614,400	112.6910	4,507,677	4,000,000	4,600,133	0	(14,267)	0	0	4.368	3.460	JD	7,765	174,720	01/13/2021	06/15/2047
141781-AW-4	CARGILL INC				1.F FE	3,510,925	146.3320	3,453,447	2,360,000	3,502,580	0	(8,345)	0	0	6.625	2.790	MS	46,036	0	11/05/2021	09/15/2037
141781-BF-0	CARGILL INC				1.F FE	6,592,000	131.5120	6,575,641	5,000,000	6,580,715	0	(11,285)	0	0	4.760	2.910	MN	25,122	119,000	09/29/2021	11/23/2045
141781-BJ-2	CARGILL INC	LS		2	1.F FE	159,996	120.0950	150,120	125,000	158,762	0	(873)	0	0	3.875	2.490	MN	511	4,844	07/24/2020	05/23/2049
141781-F@-8	CARGILL INC PRVT				1.F	10,152,600	102.0290	10,202,900	10,000,000	10,003,482	0	(13,503)	0	0	8.890	8.740	MS	224,719	889,000	06/09/1992	03/31/2022
141784-BH-0	CARGILL INC MTN 144A				1.F FE	4,962,350	125.4090	6,270,495	5,000,000	4,984,841	0	1,851	0	0	6.875	6.930	MN	57,292	343,750	04/28/1998	05/01/2028
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	8,900,000	107.1580	9,537,062	8,900,000	8,900,000	0	0	0	0	4.120	4.120	MJSD	1,019	366,680	09/29/2017	10/31/2038
14268*-AA-6	CARLSBAD HOLDCO LLC				2.C PL	7,112,394	108.1450	7,691,699	7,112,394	7,112,394	0	0	0	0	4.210	4.210	AO	50,737	295,776	11/04/2019	12/31/2038
14313*-AA-1	CARMAX AUTO SUPERSTORES INC				2.B	800,000	103.5520	828,416	800,000	800,000	0	0	0	0	3.860	3.860	AO	5,490	30,880	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES INC				2.B	15,998,080	109.3240	17,273,192	15,800,000	15,905,788	0	(22,105)	0	0	4.170	3.990	AO	117,131	721,410	07/11/2017	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC				2.B	12,300,000	112.3050	13,813,515	12,300,000	12,300,000	0	0	0	0	4.270	4.270	AO	93,371	525,210	06/22/2016	04/27/2028
144141-DB-1	PROGRESS ENERGY CAROLINAS INC			2	1.F FE	191,774	116.7560	175,134	150,000	189,601	0	(1,505)	0	0	4.100	2.410	MN	786	6,150	07/16/2020	05/15/2042
144141-DD-7	CAROLINA POWER & LIGHT CO			2	1.F FE	5,001,650	115.5330	5,776,663	5,000,000	5,001,398	0	(42)	0	0	4.100	4.090	MS	60,361	205,000	03/18/2013	03/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14448C-AR-5	CARRIER GLOBAL CORP	LS		2	2.C FE	20,580,854	104.4810	20,713,504	19,825,000	20,555,232	0	(25,756)	0	0	3.377	3.100	AO	159,934	595,196	12/15/2021	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			2	2.C FE	4,793,580	106.3220	4,784,523	4,500,000	4,786,089	0	(6,925)	0	0	3.577	3.210	AO	38,453	160,965	03/17/2021	04/05/2050
14456#-AA-4	CARRIX INC				2.C PL	10,600,000	113.4720	12,028,032	10,600,000	10,600,000	0	0	0	0	4.960	4.960	JJ	220,527	525,760	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC				2.C PL	26,750,000	117.2170	31,355,548	26,750,000	26,750,000	0	0	0	0	5.060	5.060	JJ	567,739	1,353,550	07/19/2017	07/31/2029
14456#-AG-1	CARRIX INC				2.C PL	17,500,000	113.3050	19,828,375	17,500,000	17,500,000	0	0	0	0	4.190	4.190	JJ	307,558	733,250	11/20/2019	07/31/2034
149123-BS-9	CATERPILLAR INC				1.F FE	10,563,775	137.5720	10,317,903	7,500,000	10,411,566	0	(113,685)	0	0	5.200	2.630	MN	36,833	390,000	08/25/2020	05/27/2041
149123-CB-5	CATERPILLAR INC				1.F FE	10,335,130	116.6750	10,500,775	9,000,000	10,310,161	0	(24,755)	0	0	3.803	2.850	FA	129,302	114,090	09/02/2021	08/15/2042
149123-CC-3	CATERPILLAR INC			2	1.F FE	4,999,150	104.9570	5,247,858	5,000,000	4,999,780	0	88	0	0	3.400	3.400	MN	21,722	170,000	05/05/2014	05/15/2024
149123-CD-1	CATERPILLAR INC			2	1.F FE	7,794,600	126.3930	7,583,599	6,000,000	7,738,977	0	(55,623)	0	0	4.300	2.560	MN	32,967	258,000	01/14/2021	05/15/2044
149123-CJ-8	CATERPILLAR INC	LS		2	1.F FE	178,593	110.4810	165,722	150,000	177,622	0	(671)	0	0	3.250	2.340	AO	1,110	4,875	07/16/2020	04/09/2050
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				2.A FE	2,256,864	114.7450	2,753,897	2,400,000	2,285,337	0	4,674	0	0	4.350	4.720	MN	17,400	104,400	06/10/2014	11/01/2042
15189W-AH-3	CENTERPOINT ENERGY INC	LS		2	2.A FE	25,212,676	135.2090	33,923,982	25,090,000	25,188,523	0	(2,907)	0	0	5.850	5.810	JJ	676,803	1,467,765	01/05/2011	01/15/2041
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1.F FE	786,555	111.2010	778,411	700,000	782,982	0	(3,045)	0	0	3.550	2.770	FA	10,354	24,850	10/22/2020	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1.F FE	3,214,486	125.4080	3,088,805	2,463,000	3,191,528	0	(22,957)	0	0	4.500	2.690	AO	27,709	110,835	01/19/2021	04/01/2044
15506#-AA-1	CENTRAL RIVERS POWER US LLC				3.A PL	6,297,151	103.7850	6,535,498	6,297,151	6,297,151	0	0	0	0	3.670	3.670	JD	5,778	226,465	01/28/2020	12/20/2034
15953P-AN-9	CHAPMAN UNIVERSITY			2	1.F FE	525,000	95.7970	502,934	525,000	525,000	0	0	0	0	2.996	2.990	AO	3,932	2,141	08/05/2021	04/01/2051
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L			2	2.C FE	5,000,000	110.1100	5,505,541	5,000,000	5,000,000	0	0	0	0	4.908	4.900	JJ	107,703	245,400	07/09/2015	07/23/2025
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING L	LS		2	2.C FE	7,000,000	129.1740	9,042,217	7,000,000	7,000,000	0	0	0	0	6.384	6.380	AO	84,411	446,880	07/09/2015	10/23/2035
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L			2	2.C FE	5,000,000	101.4760	5,073,801	5,000,000	5,000,000	0	0	0	0	4.464	4.460	JJ	97,960	223,200	07/09/2015	07/23/2022
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L			2	2.C FE	143,932	143.0120	143,013	100,000	143,139	0	(567)	0	0	6.834	4.360	AO	1,291	6,834	07/24/2020	10/23/2055
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L			2	2.C FE	181,184	111.9630	167,945	150,000	180,299	0	(627)	0	0	4.800	3.630	MS	2,400	7,200	07/23/2020	03/01/2050
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L			2	2.C FE	158,301	96.6780	145,018	150,000	158,073	0	(163)	0	0	3.700	3.400	AO	1,388	5,550	07/23/2020	04/01/2051
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L	LS		2	2.C FE	71,001	94.3000	70,726	75,000	71,058	0	57	0	0	3.850	4.120	AO	722	2,382	02/18/2021	04/01/2061
161478-AB-8	JPMORGAN CHASE & CO			2	2.A FE	3,630,000	97.6710	3,906,876	4,000,000	3,743,961	0	47,608	0	0	0.720	2.040	MJSD	2,483	29,095	02/01/2019	03/01/2027
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L			2	2.C FE	12,731,492	112.8310	13,613,152	12,065,000	12,545,338	0	(87,266)	0	0	5.125	4.200	JD	1,718	618,331	10/15/2019	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		2	2.C FE	3,997,000	107.1150	4,284,623	4,000,000	3,997,557	0	263	0	0	3.700	3.700	MN	18,911	148,000	11/06/2019	11/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEMICAL CO LP			2	1.G FE	4,340,691	106.8880	4,649,650	4,350,000	4,345,068	0	906	0	0	3.400	3.420	JD	12,325	147,900	01/04/2017	12/01/2026
166756-AP-1	NOBLE ENERGY INC			2	1.D FE	1,993,900	107.0210	2,140,427	2,000,000	1,998,008	0	643	0	0	3.900	3.930	MN	9,967	78,000	11/04/2014	11/15/2024
166756-AS-5	NOBLE ENERGY INC	LS		2	1.D FE	2,208,750	108.0350	3,241,079	3,000,000	2,312,821	0	64,071	0	0	3.250	7.130	AO	20,583	97,500	04/30/2020	10/15/2029
166756-AU-0	CHEVRON USA INC			2	1.D FE	5,276,250	138.5770	9,700,402	7,000,000	5,323,906	0	29,741	0	0	5.250	7.490	MN	46,958	367,500	05/08/2020	11/15/2043
166756-AV-8	NOBLE ENERGY INC			2	1.D FE	2,171,250	131.0760	3,932,280	3,000,000	2,197,606	0	16,040	0	0	5.050	7.510	MN	19,358	151,500	04/17/2020	11/15/2044
166756-AX-4	NOBLE ENERGY INC			2	1.D FE	999,300	119.8710	1,198,710	1,000,000	999,345	0	12	0	0	4.200	4.200	AO	8,867	42,000	09/24/2019	10/15/2049
166764-BL-3	CHEVRON CORP			2	1.D FE	5,000,000	105.8700	5,293,517	5,000,000	5,000,000	0	0	0	0	2.954	2.950	MN	18,463	147,700	05/09/2016	05/16/2026
167885-A#-9	CHICAGO PARKING METERS LLC				2.C PL	34,960,174	111.6850	39,045,270	34,960,174	34,960,174	0	0	0	0	5.070	5.070	MJSD	4,924	1,772,481	01/30/2019	12/30/2033
167885-A@-1	CHICAGO PARKING METERS LLC				2.C PL	15,000,000	107.9220	16,188,300	15,000,000	15,000,000	0	0	0	0	4.930	4.930	MJSD	2,054	739,500	01/30/2019	12/30/2025
167885-B*-2	CHICAGO PARKING METERS LLC				2.C PL	12,600,000	122.6890	15,458,814	12,600,000	12,600,000	0	0	0	0	5.420	5.420	MJSD	1,897	682,920	01/30/2019	12/30/2038
168298-AB-9	CHICK-FIL-A INC				2.B	600,000	100.1920	601,152	600,000	600,000	0	0	0	0	1.610	1.610	AO	1,664	9,660	10/29/2020	10/29/2025
168298-AC-7	CHICK-FIL-A INC				2.B	3,100,000	99.7480	3,092,188	3,100,000	3,100,000	0	0	0	0	1.720	1.720	AO	9,183	53,320	10/29/2020	10/29/2026
168298-AD-5	CHICK-FIL-A INC				2.B	1,800,000	99.6420	1,793,556	1,800,000	1,800,000	0	0	0	0	1.820	1.820	AO	5,642	32,760	10/29/2020	10/29/2027
168298-AF-0	CHICK-FIL-A INC				2.B	1,200,000	99.3210	1,191,852	1,200,000	1,200,000	0	0	0	0	1.970	1.970	AO	4,071	23,640	10/29/2020	10/29/2029
168298-AG-8	CHICK-FIL-A INC				2.B	3,100,000	99.4890	3,084,159	3,100,000	3,100,000	0	0	0	0	2.090	2.090	AO	11,158	64,790	10/29/2020	10/29/2030
16876A-AA-2	CINCINNATI CHILDREN S HOSPITAL MED				1.C FE	3,195,000	126.3030	4,035,404	3,195,000	3,195,000	0	0	0	0	4.268	4.260	MN	17,424	136,363	10/30/2014	05/15/2044
16876D-AA-6	CHILDRENS HOSPITAL/DC			2	1.E FE	1,541,640	98.8270	1,482,411	1,500,000	1,541,251	0	(389)	0	0	2.928	2.780	JJ	20,252	0	07/29/2021	07/15/2050
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC	LS		2	2.C FE	4,974,700	106.2570	5,312,880	5,000,000	4,977,587	0	2,045	0	0	3.700	3.750	JJ	85,306	180,889	07/09/2020	01/15/2031
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.				1.G	6,600,000	118.3580	7,811,628	6,600,000	6,600,000	0	0	0	0	4.750	4.740	MS	92,308	313,500	01/21/2011	03/15/2041
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC.				1.G	5,601,143	98.4550	5,514,605	5,601,143	5,601,143	0	0	0	0	2.910	2.910	AO	27,618	163,383	10/26/2020	10/30/2050
172070-CP-7	DUKE ENERGY OHIO INC				2.A FE	1,389,938	122.4520	1,530,653	1,250,000	1,358,013	0	(7,103)	0	0	5.400	4.430	JD	3,000	67,500	02/03/2017	06/15/2033
17275R-AD-4	CISCO SYSTEMS INC				1.E FE	12,758,300	143.5710	14,357,120	10,000,000	12,121,372	0	(83,620)	0	0	5.900	4.150	FA	222,889	590,000	01/28/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC				1.E FE	2,526,626	139.2390	2,958,829	2,125,000	2,447,313	0	(12,087)	0	0	5.500	4.260	JJ	53,892	116,875	07/23/2020	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC				1.E FE	5,983,980	107.7550	6,465,334	6,000,000	5,993,814	0	1,655	0	0	3.500	3.530	JD	9,333	210,000	06/10/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS INC				1.E FE	4,696,428	106.3250	4,997,286	4,700,000	4,698,383	0	360	0	0	2.950	2.950	FA	47,372	138,650	02/22/2016	02/28/2026
172967-CC-3	CITIGROUP INC				2.B FE	340,510	128.9440	322,362	250,000	332,201	0	(5,815)	0	0	6.000	2.720	AO	2,542	15,000	07/21/2020	10/31/2033
172967-DS-7	CITIGROUP INC				2.B FE	3,948,750	86.1250	3,875,625	4,500,000	3,966,259	0	17,509	0	0	0.730	1.650	FMAN	3,377	15,912	06/23/2021	08/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LW-9	CITIGROUP INC			2	2.A FE	7,750,000	110.2790	8,546,670	7,750,000	7,750,000	0	0	0	0	4.075	4.070	AO	59,653	315,813	04/16/2018	04/23/2029
172967-MD-0	CITIGROUP INC			2	2.A FE	172,226	128.4040	160,505	125,000	170,597	0	(1,133)	0	0	4.650	2.710	JJ	2,551	5,812	07/16/2020	07/23/2048
172967-MM-0	CITIGROUP INC			2	1.G FE	179,163	132.1670	165,209	125,000	176,025	0	(2,182)	0	0	5.316	2.510	MS	1,754	6,645	07/16/2020	03/26/2041
172967-NF-4	CITIGROUP INC			2	1.G FE	12,500,000	99.0120	12,376,607	12,500,000	12,500,000	0	0	0	0	2.904	2.900	MN	58,483	0	10/27/2021	11/03/2042
184691-A#-0	CLEARBRIDGE ENERGY MIDSTREAM OPP FUND				1.F FE	811,808	104.0940	838,861	805,869	809,019	0	(1,690)	0	0	4.510	4.270	AO	7,673	36,345	05/01/2020	10/15/2023
184691-B*-3	CLEARBRIDGE ENERGY MIDSTREAM OPP FUND				1.F FE	651,397	104.9780	677,717	645,580	649,727	0	(1,013)	0	0	4.660	4.460	AO	6,351	30,084	05/01/2020	10/15/2025
184692-C*-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND IN				1.A FE	771,673	105.2660	804,290	764,054	769,701	0	(1,195)	0	0	4.200	4.000	AO	5,438	32,090	05/01/2020	04/30/2026
185508-A#-5	CLECO POWER LLC				2.A	2,500,000	106.7030	2,667,575	2,500,000	2,500,000	0	0	0	0	3.680	3.680	MN	11,756	92,000	12/15/2015	11/15/2025
185508-A*-9	CLECO POWER LLC				2.A	1,600,000	129.7660	2,076,256	1,600,000	1,600,000	0	0	0	0	5.120	5.120	JD	3,413	81,920	12/16/2011	12/16/2041
185508-A@-7	CLECO POWER LLC				2.A	3,100,000	110.9840	3,440,504	3,100,000	3,100,000	0	0	0	0	4.330	4.330	MN	17,152	134,230	05/08/2012	05/15/2027
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC			2	2.C FE	4,141,130	120.7680	4,226,905	3,500,000	4,126,474	0	(14,656)	0	0	4.973	3.820	MN	29,009	174,055	01/21/2021	05/01/2046
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO				2.A FE	4,973,300	110.0610	5,503,087	5,000,000	4,993,618	0	2,204	0	0	5.500	5.550	FA	103,889	275,000	08/13/2009	08/15/2024
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATING CO	LS		2	2.B FE	6,495,125	114.7740	7,460,318	6,500,000	6,496,262	0	335	0	0	4.550	4.550	MN	37,790	295,750	10/30/2018	11/15/2030
191216-CP-3	COCA-COLA COMPANY (THE)				1.E FE	1,497,360	118.4600	1,776,910	1,500,000	1,497,516	0	90	0	0	4.125	4.130	MS	16,500	61,875	03/20/2020	03/25/2040
191216-CW-8	COCA-COLA CO			2	1.E FE	10,627,596	100.3760	10,138,011	10,100,000	10,597,178	0	(22,494)	0	0	2.500	2.160	JD	21,042	252,500	08/14/2020	06/01/2040
191216-DL-1	COCA-COLA CO				1.E FE	98,402	105.8300	105,831	100,000	98,429	0	27	0	0	3.000	3.080	MS	967	1,500	03/01/2021	03/05/2051
194162-EC-0	COLGATE-PALMOLIVE CO				1.D FE	4,446,650	101.8900	5,094,503	5,000,000	4,912,070	0	63,403	0	0	2.100	3.460	MN	17,500	105,000	09/12/2013	05/01/2023
195869-AQ-5	COLONIAL PIPELINE CO			2	1.G FE	119,040	117.6720	117,673	100,000	118,400	0	(454)	0	0	4.250	3.190	AO	897	4,250	07/23/2020	04/15/2048
199575-AV-3	OHIO POWER CO				1.G FE	10,532,656	131.0420	11,788,597	8,996,000	10,249,912	0	(64,777)	0	0	5.850	4.480	AO	131,567	526,266	04/04/2017	10/01/2035
20030N-AM-3	COMCAST CORPORATION				1.G FE	8,420,436	145.2790	11,767,641	8,100,000	8,339,445	0	(9,312)	0	0	6.450	6.140	MS	153,833	522,450	12/17/2009	03/15/2037
20030N-AY-7	COMCAST CORPORATION				1.G FE	17,143,438	150.2840	25,397,996	16,900,000	17,090,693	0	(6,041)	0	0	6.550	6.430	JJ	553,475	1,106,950	10/01/2009	07/01/2039
20030N-BK-6	COMCAST CORP				1.G FE	102,285	125.2230	125,223	100,000	101,997	0	(51)	0	0	4.750	4.600	MS	1,583	4,750	06/16/2015	03/01/2044
20030N-BS-9	COMCAST CORP			2	1.G FE	9,981,200	106.6210	10,662,143	10,000,000	9,991,486	0	1,883	0	0	3.150	3.170	MS	105,000	315,000	02/16/2016	03/01/2026
20030N-BT-7	COMCAST CORPORATION	LS		2	1.G FE	234,028	106.6470	213,295	200,000	231,292	0	(1,924)	0	0	3.200	1.920	JJ	2,951	6,400	07/23/2020	07/15/2036
20030N-BZ-3	COMCAST CORPORATION			2	1.G FE	262,234	115.0180	230,038	200,000	259,798	0	(1,716)	0	0	4.000	2.400	FA	3,022	8,000	07/23/2020	08/15/2047
20030N-CC-3	COMCAST CORPORATION			2	1.G FE	163,004	115.1340	143,918	125,000	161,537	0	(1,035)	0	0	3.969	2.410	MN	827	4,961	07/23/2020	11/01/2047
20030N-CE-9	COMCAST CORPORATION			2	1.G FE	193,584	115.8740	173,811	150,000	192,112	0	(1,018)	0	0	3.999	2.560	MN	1,000	5,998	07/16/2020	11/01/2049
20030N-CK-5	COMCAST CORPORATION			2	1.G FE	192,108	115.1870	172,782	150,000	190,563	0	(1,072)	0	0	4.000	2.550	MS	2,000	6,000	07/16/2020	03/01/2048
20030N-CL-3	COMCAST CORPORATION			2	1.G FE	2,248,515	121.6250	2,736,567	2,250,000	2,248,704	0	50	0	0	4.600	4.600	AO	21,850	103,500	10/02/2018	10/15/2038
20030N-CT-6	COMCAST CORPORATION			2	1.G FE	499,750	113.5230	567,616	500,000	499,824	0	22	0	0	4.150	4.150	AO	4,381	20,750	10/02/2018	10/15/2028
20030N-CU-3	COMCAST CORPORATION	LS		2	1.G FE	7,995,440	115.4070	9,232,568	8,000,000	7,996,531	0	319	0	0	4.250	4.250	AO	71,778	340,000	10/02/2018	10/15/2030
20030N-CY-5	COMCAST CORPORATION			2	1.G FE	233,804	105.5040	211,008	200,000	231,661	0	(1,493)	0	0	3.250	2.150	MN	1,083	6,500	07/17/2020	11/01/2039
20030N-CZ-2	COMCAST CORPORATION			2	1.G FE	185,175	106.7820	160,173	150,000	183,941	0	(868)	0	0	3.450	2.330	FA	2,156	5,175	07/23/2020	02/01/2050
20030N-DH-1	COMCAST CORPORATION			2	1.G FE	184,703	111.9520	167,929	150,000	182,605	0	(1,456)	0	0	3.750	2.250	AO	1,406	5,625	07/16/2020	04/01/2040
20030N-DL-2	COMCAST CORPORATION			2	1.G FE	161,171	96.3400	144,510	150,000	160,828	0	(234)	0	0	2.800	2.440	JJ	1,937	4,200	07/16/2020	01/15/2051
20030N-DT-5	COMCAST CORPORATION			2	1.G FE	48,000	95.2530	45,722	48,000	48,000	0	0	0	0	2.937	2.930	MN	235	282	08/19/2021	11/01/2056
200339-DX-4	COMERICA BANK				2.A FE	1,242,463	108.0920	1,351,150	1,250,000	1,246,953	0	777	0	0	4.000	4.070	JJ	21,389	50,000	07/22/2015	07/27/2025
20035A-AA-2	COMED FINANCING III				2.B FE	14,128,250	121.0460	15,614,979	12,900,000	13,993,783	0	(70,918)	0	0	6.350	5.320	MS	241,194	819,150	06/15/2020	03/15/2033
20267V-AC-1	CBSLT_17-AGS			4	1.B FE	388,921	101.2500	393,807	388,941	388,905	0	(277)	0	0	3.470	3.520	MON	225	13,496	06/02/2017	05/25/2041
20267X-AC-7	CBSLT_18-CGS			4	1.B FE	807,274	102.1600	824,902	807,460	805,752	0	318	0	0	4.250	4.560	MON	572	34,317	12/06/2018	02/25/2046
20267X-AD-5	CBSLT_18-CGS			4	1.D FE	205,062	101.9830	209,150	205,081	203,684	0	513	0	0	4.350	5.050	MON	149	8,921	12/06/2018	02/25/2046
20268J-AG-8	COMMONSPIRIT HEALTH			2	2.A FE	13,962,580	111.2530	14,246,015	12,805,000	13,939,214	0	(23,026)	0	0	3.910	3.410	AO	125,169	463,125	01/07/2021	10/01/2050
202795-HG-8	COMMONWEALTH EDISON COMPANY				1.F FE	523,796	128.4160	577,874	450,000	510,814	0	(4,198)	0	0	5.875	4.320	FA	11,016	26,437	09/27/2018	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1.F FE	2,027,896	137.0630	2,330,080	1,700,000	1,987,687	0	(14,442)	0	0	5.900	4.290	MS	29,533	100,300	02/04/2019	03/15/2036
202795-JA-9	COMMONWEALTH EDISON COMPANY			2	1.F FE	356,895	112.6480	337,944	300,000	354,293	0	(2,018)	0	0	3.800	2.630	AO	2,850	11,400	10/22/2020	10/01/2042
202795-JE-1	COMMONWEALTH EDISON CO			2	1.F FE	6,994,050	104.4090	7,308,630	7,000,000	6,998,108	0	629	0	0	3.100	3.110	MN	36,167	217,000	11/03/2014	11/01/2024
20369E-AE-2	COMMUNITY HEALTH NETWORK			2	1.F FE	2,588,096	99.8030	2,654,776	2,660,000	2,589,087	0	991	0	0	3.099	3.240	MN	13,739	41,217	05/06/2021	05/01/2050
20453K-AA-3	COMPASS BANK			2	1.G FE	1,782,342	107.3560	1,932,417	1,800,000	1,793,435	0	1,842	0	0	3.875	3.990	AO	15,694	69,750	04/07/2015	04/10/2025
20825C-AF-1	CONOCOPHILLIPS				1.G FE	7,929,408	130.6120	8,359,194	6,400,000	7,432,027	0	(74,993)	0	0	5.900	4.040	AO	79,716	377,600	06/13/2014	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS				1.G FE	187,228	145.2630	217,896	150,000	180,648	0	(1,144)	0	0	6.500	4.740	FA	4,063	9,750	06/16/2015	02/01/2039
20826F-AF-3	CONOCOPHILLIPS CO			2	1.G FE	5,543,089	113.1290	5,633,843	4,980,000	5,473,576	0	(32,117)	0	0	4.150	3.170	MN	26,408	206,670	10/11/2019	11/15/2034
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW				2.A FE	10,027,007	129.7330	11,454,127	8,829,000	9,895,383	0	(48,955)	0	0	5.700	4.570	JD	41,938	503,253	03/06/2019	12/01/2036
209111-FA-6	CONSOLIDATED EDISON CO OF NEW YORK				2.A FE	11,850,585	133.3860	12,671,762	9,500,000	11,352,758	0	(65,576)	0	0	5.700	4.170	JD	24,067	541,500	02/05/2013	06/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FG-3	CONSOLIDATED EDISON CO OF NEW YORK			2	2.A FE	261,184	118.0500	236,100	200,000	258,672	0	(1,757)	0	0	4.500	2.780	JD	750	9,000	07/20/2020	12/01/2045
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW			2	2.A FE	6,971,510	103.4150	7,239,050	7,000,000	6,985,042	0	2,788	0	0	2.900	2.940	JD	16,917	203,000	11/10/2016	12/01/2026
21036P-AL-2	CONSTELLATION BRANDS INC				2.B FE	2,419,750	104.2080	2,527,064	2,425,000	2,424,002	0	703	0	0	4.250	4.270	MN	17,177	103,063	01/14/2014	05/01/2023
21036P-AQ-1	CONSTELLATION BRANDS INC			2	2.B FE	1,998,180	108.0210	2,160,422	2,000,000	1,999,019	0	178	0	0	3.700	3.710	JD	5,139	74,000	11/29/2016	12/06/2026
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.B FE	5,684,040	115.0480	6,557,761	5,700,000	5,688,412	0	1,400	0	0	4.650	4.680	MN	33,868	265,050	10/22/2018	11/15/2028
210518-CV-6	CONSUMERS ENERGY CO			2	1.F FE	5,020,389	103.3530	5,271,027	5,100,000	5,085,102	0	8,772	0	0	3.375	3.560	FA	65,025	172,125	08/16/2013	08/15/2023
210795-PZ-7	CONTINENTAL AIRLINES INC 2012-1 A				2.C FE	3,288,888	103.6660	3,964,502	3,824,289	3,339,129	0	65,662	0	0	4.150	11.120	AO	35,268	158,708	04/16/2020	04/11/2024
210795-QB-9	CONTINENTAL AIRLINES 2012-2 PASS T				2.C FE	3,156,266	103.6500	3,738,858	3,607,161	3,280,644	0	114,275	0	0	4.000	8.010	AO	24,849	144,286	04/20/2020	10/29/2024
212015-AQ-4	CONTINENTAL RESOURCES INC			2	2.C FE	7,292,415	110.8250	7,203,625	6,500,000	7,291,480	0	(935)	0	0	4.900	4.050	JD	26,542	0	12/14/2021	06/01/2044
212015-AS-0	CONTINENTAL RESOURCES INC	LS		2	2.C FE	2,185,500	108.1050	5,080,935	4,700,000	2,510,152	0	196,294	0	0	4.375	17.020	JJ	94,816	205,625	03/31/2020	01/15/2028
219350-AW-5	CORNING INC	LS			2.A FE	5,886,800	125.9490	6,297,465	5,000,000	5,866,407	0	(20,393)	0	0	4.750	3.540	MS	69,931	118,750	04/05/2021	03/15/2042
219350-BL-8	CORNING INC			2	2.A FE	2,865,280	147.9840	2,959,694	2,000,000	2,859,042	0	(5,759)	0	0	5.850	3.850	MN	14,950	117,000	12/02/2020	11/15/2068
219350-BQ-7	CORNING INC			2	2.A FE	189,407	132.0150	198,023	150,000	189,188	0	(160)	0	0	5.450	4.230	MN	1,045	8,175	07/17/2020	11/15/2079
224044-BV-8	COX COMMUNICATIONS INC 144A				2.B FE	10,685,177	166.0210	16,519,113	9,950,000	10,595,342	0	(18,958)	0	0	8.375	7.670	MS	277,771	833,313	04/20/2016	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC				2.B FE	3,999,240	120.3620	4,814,515	4,000,000	3,999,457	0	15	0	0	4.700	4.700	JD	8,356	188,000	11/26/2012	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			2	2.B FE	2,682,053	116.2540	2,602,940	2,239,000	2,665,558	0	(13,996)	0	0	4.500	3.240	JD	280	100,755	10/21/2020	06/30/2043
22541L-AE-3	CREDIT SUISSE (USA) INC				1.F FE	15,077,280	142.1050	17,052,630	12,000,000	14,523,781	0	(182,633)	0	0	7.125	4.580	JJ	394,250	855,000	10/19/2018	07/15/2032
22822R-BD-1	CROWN CASTLE TOWERS LLC			2	1.F FE	405,448	104.0480	416,193	400,000	401,621	0	(824)	0	0	3.663	3.430	MON	651	14,652	01/10/2017	05/15/2025
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			2	2.C FE	4,584,866	109.4870	5,036,426	4,600,000	4,592,973	0	1,520	0	0	4.450	4.490	FA	77,331	204,700	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP			2	2.C FE	996,950	107.1700	1,071,700	1,000,000	998,536	0	297	0	0	3.700	3.730	JD	1,644	37,000	04/26/2016	06/15/2026
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP			2	2.C FE	135,878	98.2620	122,828	125,000	135,573	0	(211)	0	0	3.250	2.810	JJ	1,873	4,401	07/16/2020	01/15/2051
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP			2	2.C FE	15,903,975	97.2520	16,046,688	16,500,000	15,918,525	0	14,550	0	0	2.900	3.140	AO	119,625	299,063	09/23/2021	04/01/2041
22966R-AE-6	CUBESMART LP			2	2.B FE	1,987,120	112.9460	2,258,935	2,000,000	1,990,330	0	1,131	0	0	4.375	4.450	FA	33,056	87,500	01/24/2019	02/15/2029
231021-AQ-9	CUMMINS INC			2	1.E FE	416,922	132.4120	564,077	426,000	418,269	0	193	0	0	4.875	5.010	AO	5,192	20,768	09/19/2013	10/01/2043
231021-AS-5	CUMMINS INC	LS			1.F FE	142,480	92.1270	133,585	145,000	142,499	0	15	0	0	2.600	2.680	MS	1,257	1,988	12/01/2021	09/01/2050
233046-AF-8	DNKN_17-1A			4	2.B FE	13,170,308	104.3730	13,762,884	13,186,250	13,176,900	0	4,544	0	0	4.030	4.130	FMAN	60,521	531,406	04/02/2020	11/20/2047
233046-AL-5	DNKN_19-1A			4	2.B FE	4,887,500	107.0270	5,230,974	4,887,500	4,887,500	0	0	0	0	4.352	4.420	FMAN	24,225	212,704	03/20/2019	05/20/2049
233046-AS-0	DNKN_21-1A			4	2.B FE	7,000,000	99.7470	6,982,304	7,000,000	7,000,000	0	0	0	0	2.791	2.870	FMAN	37,989	0	10/15/2021	11/20/2051
23325P-A@-3	DNP SELECT INCOME FUND				1.F FE	12,523,930	102.1950	12,774,375	12,500,000	12,517,909	0	(3,657)	0	0	3.000	2.960	JJ	165,625	375,000	05/01/2020	07/22/2026
23331A-BE-8	D R HORTON INC			2	2.B FE	2,368,750	101.6100	2,540,257	2,500,000	2,487,024	0	17,654	0	0	4.375	5.130	MS	32,205	109,375	01/24/2014	09/15/2022
23331A-BH-1	DR HORTON INC			2	2.B FE	925,175	106.2250	977,277	920,000	920,944	0	(614)	0	0	5.750	5.670	FA	19,984	52,900	07/31/2013	08/15/2023
23338V-AA-4	DTE ELECTRIC CO			2	1.F FE	3,492,180	115.9810	3,479,437	3,000,000	3,483,183	0	(8,997)	0	0	4.000	2.950	AO	30,000	60,000	06/14/2021	04/01/2043
23338V-AC-0	DTE ELECTRIC CO			2	1.E FE	803,704	105.3790	843,038	800,000	801,193	0	(375)	0	0	3.375	3.320	MS	9,000	27,000	07/31/2014	03/01/2025
23338V-AD-8	DTE ELECTRIC CO			2	1.E FE	4,513,638	120.7180	4,454,530	3,690,000	4,506,726	0	(6,912)	0	0	4.300	2.920	JJ	79,335	0	09/30/2021	07/01/2044
23338V-AE-6	DTE ELECTRIC CO			2	1.E FE	4,169,476	110.6310	3,899,775	3,525,000	4,143,463	0	(19,607)	0	0	3.700	2.660	MS	38,403	130,425	08/27/2020	03/15/2045
23338V-AL-0	DTE ELECTRIC COMPANY			2	1.F FE	282,228	100.7510	251,880	250,000	281,095	0	(792)	0	0	2.950	2.330	MS	2,458	7,375	07/20/2020	03/01/2050
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	7,029,470	104.7650	7,333,570	7,000,000	7,008,608	0	(3,148)	0	0	3.250	3.200	FA	94,792	227,500	08/20/2014	08/01/2024
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	1,094,951	106.5710	1,172,287	1,100,000	1,097,981	0	519	0	0	3.500	3.550	FA	15,828	38,500	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	995,980	107.8940	1,078,949	1,000,000	997,811	0	393	0	0	3.450	3.490	JJ	16,771	34,500	01/03/2017	01/06/2027
23386#-AS-1	DAIRY FARMERS OF AMERICA				2.B FE	5,900,000	114.4780	6,754,202	5,900,000	5,900,000	0	0	0	0	4.750	4.750	JJ	138,568	280,250	01/03/2019	01/03/2028
23386#-AU-6	DAIRY FARMERS OF AMERICA				2.B FE	13,000,000	120.0690	15,608,970	13,000,000	13,000,000	0	0	0	0	4.930	4.930	JJ	311,549	640,900	01/03/2019	01/03/2031
244199-BD-6	DEERE & CO				1.F FE	8,423,497	123.9830	10,467,946	8,443,000	8,432,895	0	1,019	0	0	5.375	5.390	AO	94,544	453,811	10/13/2009	10/16/2029
244199-BK-0	DEERE & CO			2	1.F FE	165,026	118.1110	147,640	125,000	163,613	0	(991)	0	0	3.750	2.240	AO	990	4,688	07/22/2020	04/15/2050
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON				2.B PL	12,276,145	108.5130	13,321,213	12,276,145	12,276,145	0	0	0	0	3.820	3.820	MN	61,224	475,087	11/14/2014	11/14/2034
24618#-AG-5	DELAWARE NORTH COMPANIES INC				2.C Z	3,800,000	103.4270	3,930,226	3,800,000	3,800,000	0	0	0	0	3.930	3.930	JJ	62,640	211,407	07/31/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH COMPANIES INC				2.C Z	2,600,000	104.0340	2,704,884	2,600,000	2,600,000	0	0	0	0	3.400	3.400	JD	48,129	87,804	12/15/2016	12/15/2026
24618#-AJ-9	DELAWARE NORTH COMPANIES INC				2.C Z	16,700,000	105.7230	17,655,741	16,700,000	16,700,000	0	0	0	0	3.650	3.650	JD	331,866	385,846	12/15/2016	12/15/2031
24618#-AN-0	DELAWARE NORTH COMPANIES INC				2.C Z	4,700,000	117.3870	5,517,189	4,700,000	4,700,000	0	0	0	0	4.840	4.840	MS	65,085	293,280	03/18/2019	03/18/2034
24618#-AQ-3	DELAWARE NORTH COMPANIES INC				2.C Z	3,700,000	111.1590	4,112,883	3,700,000	3,700,000	0	0	0	0	4.220	4.220	JD	80,239	142,101	06/26/2019	06/26/2034
24703D-BE-0	DELL INTERNATIONAL LLC/EMC CORP			2	2.C FE	49,802	98.8640	49,432	50,000	49,803	0	0	0	0	3.375	3.400	JD	84	0	12/06/2021	12/15/2041
24703T-AA-4	DELL INTERNATIONAL LLC			2	2.B FE	4,266,165	105.4890	4,502,284	4,268,000	4,267,592	0	262	0	0	5.450	5.450	JD	10,338	70,027	05/17/2016	06/15/2023
24703T-AD-8	DELL INTERNATIONAL LLC			2	2.B FE	6,996,640	115.5850	8,090,960	7,000,000	6,998,393	0	306	0	0	6.020	6.020	JD	18,729	421,400	05/17/2016	06/15/2026
24703T-AE-6	DELL INTERNATIONAL LLC			2	2.B FE	9,974,300	112.6320	11,263,234	10,000,000	9,982,842	0	3,134	0	0	4.900	4.940	AO	122,500	490,000	03/06/2019	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24703T-AH-9	DELL INTERNATIONAL LLC			2	2.B FE	4,990,850	126.1860	6,309,346	5,000,000	4,991,509	0	659	0	0	6.200	6.220	JJ	142,944	310,000	04/03/2020	07/15/2030
24703T-AJ-5	DELL INTERNATIONAL LLC			2	2.B FE	73,108	152.1590	82,166	54,000	71,878	0	(873)	0	0	8.100	4.820	JJ	2,017	4,374	07/24/2020	07/15/2036
247138-AE-6	DELOITTE & TOUCHE USA LLP PRVT				1.F	17,665,524	118.8110	18,415,705	15,500,000	16,557,509	0	(190,666)	0	0	7.330	5.580	MN	129,395	1,136,150	06/25/2015	11/20/2026
24715B-AK-0	DELOITTE & TOUCHE USA LLP				1.F	17,343,869	103.8490	17,862,028	17,200,000	17,252,376	0	(26,316)	0	0	4.350	4.170	MN	91,447	748,200	04/27/2018	11/17/2023
247361-ZN-1	DELTA AIR LINES INC	LS		2	3.A FE	10,379,400	106.5390	11,719,305	11,000,000	10,485,508	0	61,779	0	0	4.375	5.180	AO	96,250	481,250	03/26/2020	04/19/2028
24736B-AA-7	DELTA AIR LINES 2020-1A B				2.B PL	8,556,561	117.8260	10,081,854	8,556,561	8,556,561	0	0	0	0	8.000	8.000	JD	39,931	1,026,787	04/09/2020	06/10/2027
24736Y-AA-4	DELTA AIR LINES INC				2.A FE	2,764,348	104.6030	3,092,639	2,956,522	2,787,042	0	31,414	0	0	3.875	5.280	JJ	48,054	116,215	10/27/2020	07/30/2027
24737*-AA-8	DELTA AIR LINES 2019-1A B				2.B PL	4,760,000	106.5360	5,071,114	4,760,000	4,760,000	0	0	0	0	8.000	8.000	AO	69,813	380,800	04/22/2020	04/25/2023
24737R-AA-8	DELTA AIR LINE 2019-1A				2.B FE	424,050	101.6450	447,241	440,000	429,521	0	4,203	0	0	3.404	4.490	AO	2,746	14,978	09/09/2020	04/25/2024
24906P-AA-7	DENTSPLY INTERNATIONAL INC	LS		2	2.B FE	1,247,350	105.6260	1,320,330	1,250,000	1,247,721	0	232	0	0	3.250	3.270	JD	3,385	40,625	05/20/2020	06/01/2030
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			2	1.F FE	3,500,000	100.8750	3,530,625	3,500,000	3,500,000	0	0	0	0	3.375	3.370	JD	3,938	60,703	06/08/2021	01/01/9999
250847-DU-1	DETROIT EDISON COMPANY (THE)				1.F FE	1,352,390	133.5810	1,335,810	1,000,000	1,337,411	0	(14,979)	0	0	6.350	2.720	AO	13,406	31,750	06/07/2021	10/15/2032
250847-EA-4	DETROIT EDISON				1.F FE	346,503	132.2230	330,558	250,000	341,591	0	(4,563)	0	0	5.700	2.800	AO	3,563	14,250	12/01/2020	10/01/2037
25278X-AM-1	DIAMONDBACK ENERGY INC	LS		2	2.C FE	7,151,925	105.4620	8,732,290	8,280,000	7,398,827	0	150,914	0	0	3.250	5.760	JD	22,425	269,100	05/01/2020	12/01/2026
25278X-AQ-2	DIAMONDBACK ENERGY INC			2	2.C FE	49,835	114.6210	57,311	50,000	49,837	0	2	0	0	4.400	4.420	MS	593	1,100	03/18/2021	03/24/2051
254010-AB-7	DIGNITY HEALTH				2.A FE	3,694,296	119.1600	4,688,984	3,935,000	3,729,486	0	5,575	0	0	4.500	4.900	MN	29,513	177,075	09/18/2014	11/01/2042
254010-AE-1	DIGNITY HEALTH				2.A FE	2,462,521	139.4000	3,310,766	2,375,000	2,459,871	0	(552)	0	0	5.267	5.060	MN	20,849	125,091	06/28/2017	11/01/2064
25466A-AP-6	DISCOVER BANK			2	2.B FE	7,988,000	113.4670	9,077,405	8,000,000	7,991,368	0	1,075	0	0	4.650	4.660	MS	111,600	372,000	09/10/2018	09/13/2028
254687-CT-1	WALT DISNEY CO				2.A FE	2,373,776	113.2260	2,104,889	1,859,000	1,972,765	0	(51,710)	0	0	7.750	4.590	JJ	64,432	144,073	09/11/2012	01/20/2024
254687-DZ-6	WALT DISNEY CO				1.G FE	117,598	139.6460	139,647	100,000	113,393	0	(731)	0	0	6.200	4.790	JD	276	6,200	06/16/2015	12/15/2034
254687-EB-8	WALT DISNEY CO				1.G FE	3,084,445	143.3560	4,659,074	3,250,000	3,129,777	0	5,035	0	0	6.400	6.810	JD	9,244	208,000	01/12/2009	12/15/2035
254687-EH-5	WALT DISNEY CO				2.A FE	9,598,410	148.5200	14,257,999	9,600,000	9,597,667	0	(25)	0	0	6.650	6.650	MN	81,573	638,400	01/23/2009	11/15/2037
254687-EK-8	WALT DISNEY CO				2.A FE	7,733,862	145.7980	10,264,220	7,040,000	7,571,904	0	(19,328)	0	0	6.750	6.000	JJ	227,040	475,200	10/20/2010	01/09/2038
254687-EM-4	WALT DISNEY CO				1.G FE	8,216,340	162.1590	13,378,119	8,250,000	8,223,123	0	722	0	0	7.850	7.880	MS	215,875	647,625	02/10/2009	03/01/2039
254687-EP-7	WALT DISNEY CO				1.G FE	4,990,100	150.4350	7,521,750	5,000,000	4,991,932	0	229	0	0	6.900	6.910	FA	130,333	345,000	08/20/2009	08/15/2039
254687-ER-3	WALT DISNEY CO				1.G FE	16,852,400	147.2240	25,028,151	17,000,000	16,878,633	0	3,232	0	0	6.150	6.210	FA	394,967	1,045,500	07/19/2011	02/15/2041
254687-FB-7	WALT DISNEY CO			2	2.A FE	205,062	131.0260	196,540	150,000	202,927	0	(1,507)	0	0	4.750	2.750	MN	910	7,125	07/23/2020	11/15/2046
254687-FY-7	WALT DISNEY CO			2	1.G FE	182,071	109.5190	169,755	155,000	180,464	0	(1,133)	0	0	3.500	2.360	MN	723	5,425	07/23/2020	05/13/2040
254687-FZ-4	WALT DISNEY CO	LS		2	1.G FE	182,489	113.0860	169,630	150,000	181,448	0	(740)	0	0	3.600	2.560	JJ	2,520	6,300	07/23/2020	01/13/2051
25468P-CR-5	WALT DISNEY COMPANY (THE)				2.A FE	19,866,985	118.6980	23,840,546	20,085,000	19,915,483	0	5,284	0	0	4.125	4.180	JD	69,042	828,506	10/08/2020	12/01/2041
25468P-CX-2	WALT DISNEY COMPANY (THE)				2.A FE	5,144,999	113.1880	5,829,221	5,150,000	5,150,547	0	(163)	0	0	3.700	3.690	JD	15,879	190,550	07/23/2020	12/01/2042
254709-AK-4	DISCOVER FINANCIAL SERVICES	LS		2	2.C FE	5,995,560	106.3530	6,381,190	6,000,000	5,998,555	0	471	0	0	3.950	3.950	MN	36,208	237,000	11/03/2014	11/06/2024
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC	LS		2	2.C FE	22,873,801	137.1830	28,923,707	21,084,000	22,534,589	0	(43,732)	0	0	6.350	5.730	JD	111,569	1,338,834	10/16/2013	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC				2.C FE	274,081	117.8390	294,600	250,000	273,757	0	(799)	0	0	4.875	4.140	AO	3,047	12,188	07/23/2020	04/01/2043
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC	LS		2	2.C FE	304,788	111.4960	334,491	300,000	303,151	0	(531)	0	0	4.900	4.600	MS	4,492	14,700	06/12/2018	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	10,629,530	108.6790	11,954,720	11,000,000	10,745,242	0	36,600	0	0	3.950	4.370	MS	121,901	434,500	10/17/2018	03/20/2028
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	4,995,000	119.5780	5,978,919	5,000,000	5,000,000	0	0	0	0	5.000	4.990	MS	70,139	250,000	09/07/2017	09/20/2037
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	131,337	125.2030	125,204	100,000	130,394	0	(669)	0	0	5.300	3.530	MN	677	5,300	07/23/2020	05/15/2049
25470X-AY-1	DISH DBS CORP	LS			4.C FE	860,344	105.5000	902,025	855,000	857,915	0	(525)	0	0	7.750	7.650	JJ	33,131	66,263	06/09/2016	07/01/2026
256677-AH-8	DOLLAR GENERAL CORPORATION			2	2.B FE	1,237,463	115.4230	1,442,790	1,250,000	1,237,844	0	222	0	0	4.125	4.180	AO	12,604	51,563	04/01/2020	04/03/2050
257469-AJ-5	DOMINION RESOURCES INC				2.B FE	783,633	122.4080	865,431	707,000	774,266	0	(4,674)	0	0	5.250	4.160	FA	15,466	37,118	07/20/2020	08/01/2033
25746U-AN-9	DOMINION RESOURCES INC				2.B FE	1,060,297	131.2970	1,049,064	799,000	1,046,574	0	(13,723)	0	0	6.300	3.010	MS	14,821	25,169	03/26/2021	03/15/2033
25746U-AV-1	DOMINION RESOURCES INC				2.B FE	2,478,250	130.4250	2,386,788	1,830,000	2,454,491	0	(21,953)	0	0	5.950	2.870	JD	4,839	61,136	06/23/2021	06/15/2035
25746U-DD-8	DOMINION ENERGY INC			2	2.C FE	6,500,000	104.2500	6,776,250	6,500,000	6,500,000	0	0	0	0	4.650	4.650	JD	13,433	302,250	12/02/2019	01/01/9999
25746U-DM-8	DOMINION ENERGY INC	LS		2	2.C FE	2,500,000	103.2500	2,581,250	2,500,000	2,500,000	0	0	0	0	4.350	4.350	AO	6,646	0	12/01/2021	12/31/2049
25755T-AE-0	DPABS_15-1A				2.A FE	895,783	102.6830	975,490	950,000	929,741	0	23,625	0	0	4.474	7.400	JAJO	7,792	42,503	03/18/2020	10/25/2045
25755T-AH-3	DPABS_17-1A			4	2.A FE	4,138,750	104.6460	4,331,053	4,138,750	4,138,750	0	0	0	0	4.118	4.180	JAJO	31,246	170,434	06/12/2017	07/25/2047
25755T-AJ-9	DPABS_18-1A			4	2.A FE	8,342,000	102.2100	8,526,408	8,342,000	8,342,000	0	0	0	0	4.116	4.180	JAJO	62,949	343,357	04/18/2018	07/25/2048
25755T-AL-4	DPABS_18-1A			4	2.A FE	2,947,500	105.2500	3,102,258	2,947,500	2,947,500	0	0	0	0	3.668	3.710	JAJO	19,821	108,114	11/06/2019	10/25/2049
25755T-AP-5	DPABS_21-1A			4	2.A FE	5,970,000	102.2090	6,101,907	5,970,000	5,970,000	0	0	0	0	3.151	3.210	JAJO	34,488	98,760	04/08/2021	04/25/2051
25763#-AG-5	DONALDSON COMPANY INC				1.G	25,000,000	108.2430	27,060,750	25,000,000	25,000,000	0	0	0	0	3.180	3.180	JD	35,333	795,000	06/25/2015	06/17/2030
260543-CE-1	DOW CHEMICAL CO			2	2.B FE	28,698,820	127.8480	35,797,676	28,000,000	28,673,918	0	(24,000)	0	0	5.250	5.030	MN	187,833	1,470,000	09/22/2020	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260543-CG-6	DOW CHEMICAL CO			2	2.B FE	15,902,684	118.1000	15,634,176	13,238,000	15,821,426	0	(80,164)	0	0	4.375	3.070	MN	74,004	579,163	02/17/2021	11/15/2042
260543-CK-7	DOW CHEMICAL CO			2	2.B FE	7,810,880	115.4240	9,233,993	8,000,000	7,861,633	0	7,928	0	0	4.250	4.420	AO	85,000	340,000	09/09/2014	10/01/2034
260543-CL-5	DOW CHEMICAL CO			2	2.B FE	24,725,234	120.8760	25,474,643	21,075,000	24,591,422	0	(102,560)	0	0	4.625	3.530	AO	243,680	974,719	09/22/2020	10/01/2044
260543-CR-2	DOW CHEMICAL COMPANY (THE)			2	2.B FE	69,455	140.3010	70,151	50,000	68,856	0	(417)	0	0	5.550	3.380	MN	239	2,775	07/21/2020	11/30/2048
260543-CY-7	DOW CHEMICAL COMPANY (THE)	LS		2	2.B FE	1,997,960	116.7270	2,334,546	2,000,000	1,998,490	0	180	0	0	4.800	4.810	MN	8,267	96,000	11/28/2018	11/30/2028
260543-DD-2	DOW CHEMICAL COMPANY (THE)	LS		2	2.B FE	148,890	108.2880	162,432	150,000	148,933	0	28	0	0	3.600	3.640	MN	690	6,585	08/17/2020	11/15/2050
26078J-AE-0	DOWDUPONT INC			2	2.A FE	24,300,125	128.8530	27,703,395	21,500,000	24,270,419	0	(29,706)	0	0	5.319	4.160	MN	146,125	890,933	10/06/2021	11/15/2038
26113*-AA-7	DYAL CAPITAL PARTNERS IV B			2,3	1.F PL	1,690,000	99.0200	1,673,440	1,690,000	1,690,000	0	0	0	0	3.650	3.670	FA	22,104	30,843	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV A			2,3	1.F PL	3,138,572	99.0200	3,107,818	3,138,572	3,138,572	0	0	0	0	3.650	3.670	FA	41,050	57,279	02/22/2021	02/22/2041
26138E-AJ-8	KEURIG DR PEPPER INC				2.B FE	426,077	152.0390	617,279	406,000	421,625	0	(498)	0	0	7.450	7.040	MN	5,041	30,247	05/07/2008	05/01/2038
26138E-AT-6	KEURIG DR PEPPER INC	LS		2	2.B FE	1,926,685	118.6140	1,808,867	1,525,000	1,915,883	0	(10,802)	0	0	4.500	2.970	MN	8,769	68,625	01/15/2021	11/15/2045
26138E-AY-5	DR PEPPER SNAPPLE GROUP INC			2	2.B FE	978,137	118.4300	960,467	811,000	976,493	0	(1,644)	0	0	4.420	3.200	JD	1,593	11,050	12/15/2021	12/15/2046
26208L-AD-0	HONK_19-1A			4	2.C FE	2,917,500	105.4120	3,075,404	2,917,500	2,917,500	0	0	0	0	4.641	4.710	JAJO	26,704	135,401	03/12/2019	04/20/2049
26209X-AC-5	HONK_20-2A				2.C FE	4,962,500	101.4650	5,035,220	4,962,500	4,962,500	0	0	0	0	3.237	3.390	JAJO	31,681	136,541	10/29/2020	01/20/2051
263901-AD-2	DUKE ENERGY INDIANA INC			2	1.F FE	4,990,700	114.2720	5,713,637	5,000,000	4,992,582	0	229	0	0	4.200	4.210	MS	61,833	210,000	03/12/2012	03/15/2042
26441C-BG-9	DUKE ENERGY CORP	LS		2	2.C FE	8,000,000	103.7500	8,300,000	8,000,000	8,000,000	0	0	0	0	4.875	4.870	MS	113,750	390,000	09/09/2019	01/01/9999
26442C-AN-4	DUKE ENERGY CAROLINAS LLC			2	1.F FE	192,852	114.7840	172,176	150,000	190,647	0	(1,529)	0	0	4.000	2.310	MS	1,517	6,000	07/16/2020	09/30/2042
26442C-AS-3	DUKE ENERGY CAROLINAS LLC	LS		2	1.F FE	4,738,505	105.4570	5,009,229	4,750,000	4,743,967	0	1,123	0	0	2.950	2.970	JD	11,677	140,125	11/14/2016	12/01/2026
26442R-AD-3	DUKE ENERGY PROGRESS INC			2	1.F FE	262,600	117.4640	234,929	200,000	259,753	0	(1,988)	0	0	4.150	2.410	JD	692	8,300	07/20/2020	12/01/2044
26442U-AA-2	DUKE ENERGY PROGRESS INC	LS		2	1.F FE	7,875,905	105.8860	8,365,010	7,900,000	7,890,365	0	2,466	0	0	3.250	3.280	FA	96,994	256,750	08/10/2015	08/15/2025
26442U-AB-0	DUKE ENERGY PROGRESS INC			2	1.F FE	196,242	118.8570	178,287	150,000	194,278	0	(1,364)	0	0	4.200	2.500	FA	2,380	6,300	07/16/2020	08/15/2045
26443C-AQ-6	DUKE UNIVERSITY HEALTH SYSTEMS INC				1.C FE	3,024,697	104.8870	3,110,963	2,966,000	3,022,907	0	(1,790)	0	0	3.162	3.020	JD	7,815	93,785	03/17/2021	06/01/2042
26443T-AA-4	DUKE ENERGY INDIANA LLC			2	1.F FE	250,350	111.4190	222,838	200,000	248,274	0	(1,436)	0	0	3.750	2.410	MN	958	7,500	07/16/2020	05/15/2046
26444H-AL-5	DUKE ENERGY FLORIDA LLC			2	1.F FE	74,573	100.7770	75,583	75,000	74,573	0	1	0	0	3.000	3.020	JD	181	0	11/29/2021	12/15/2051
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC			2	2.C FE	6,325,220	97.7530	6,353,965	6,500,000	6,337,305	0	12,085	0	0	2.532	2.850	AO	41,145	109,017	03/30/2021	10/01/2030
26746*-AA-2	DYAL CAPITAL PARTNERS III B			2,3	1.G PL	1,503,021	104.5080	1,570,792	1,503,021	1,503,021	0	0	0	0	4.400	3.040	JD	2,939	65,949	06/23/2020	06/15/2040
26746@-AA-0	DYAL CAPITAL PARTNERS III A			2,3	1.G PL	2,615,614	104.5080	2,733,552	2,615,614	2,615,614	0	0	0	0	4.400	3.040	JD	5,115	114,767	06/23/2020	06/15/2040
26857E-AB-4	ELFI_19-A			4	1.B FE	503,005	100.5860	506,077	503,126	502,888	0	(249)	0	0	2.940	3.010	MON	247	14,792	10/16/2019	03/25/2044
26860#-AA-8	EIF PIO PICO LLC				1.G PL	15,251,159	113.6770	17,337,060	15,251,159	15,251,159	0	0	0	0	4.170	4.170	JD	327,132	635,973	02/11/2015	12/31/2041
26875P-AT-8	EOG RESOURCES INC			2	1.G FE	165,026	135.8480	163,018	120,000	163,623	0	(992)	0	0	4.950	3.010	AO	1,254	5,940	07/23/2020	04/15/2050
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP	LS		2	1.G FE	4,972,500	105.8800	5,294,027	5,000,000	4,989,603	0	2,821	0	0	3.375	3.440	JD	14,063	168,750	05/11/2015	06/01/2025
26986*-AA-1	EAGLE SOLAR LLC				3.A	36,457,866	117.3240	42,773,827	36,457,866	36,457,866	0	0	0	0	4.820	4.820	JD	925,872	878,635	11/01/2018	12/31/2042
277432-AL-4	EASTMAN CHEMICAL CO			2	2.C FE	4,332,927	119.8100	4,341,938	3,624,000	4,307,236	0	(21,793)	0	0	4.800	3.490	MS	57,984	173,952	10/23/2020	09/01/2042
277432-AP-5	EASTMAN CHEMICAL COMPANY	LS		2	2.C FE	5,635,665	119.5910	5,381,616	4,500,000	5,621,506	0	(14,159)	0	0	4.650	3.090	AO	44,175	104,625	07/30/2021	10/15/2044
277432-AW-0	EASTMAN CHEMICAL COMPANY	LS		2	2.C FE	3,469,410	113.6680	3,978,408	3,500,000	3,482,134	0	3,996	0	0	4.500	4.580	JD	13,125	157,500	10/30/2018	12/01/2028
278058-DB-5	EATON CORP				2.A FE	5,532,250	126.5920	6,329,648	5,000,000	5,473,374	0	(20,552)	0	0	5.800	4.900	MS	85,389	290,000	12/19/2018	03/15/2037
278062-AD-6	TURLOCK CORP				2.A FE	19,229,220	115.0430	21,858,223	19,000,000	19,145,567	0	(10,629)	0	0	4.000	3.910	MN	124,556	760,000	11/15/2012	11/02/2032
278062-AE-4	TURLOCK CORP				2.A FE	3,984,440	116.8950	4,675,835	4,000,000	3,987,287	0	377	0	0	4.150	4.170	MN	27,206	166,000	11/14/2012	11/02/2042
278642-AL-7	EBAY INC.	LS		2	2.A FE	5,010,650	105.0490	5,252,453	5,000,000	5,003,056	0	(1,164)	0	0	3.450	3.420	FA	71,875	172,500	08/20/2014	08/01/2024
278865-BE-9	ECOLAB INC	LS		2	1.G FE	1,998,120	120.1050	2,402,112	2,000,000	1,998,391	0	156	0	0	4.800	4.810	MS	25,867	96,000	03/20/2020	03/24/2030
278865-BJ-8	ECOLAB INC			2	1.G FE	74,168	98.1390	73,604	75,000	74,176	0	8	0	0	2.750	2.800	FA	762	0	08/09/2021	08/18/2055
278865-BN-9	ECOLAB INC			2	1.G FE	49,878	98.1670	49,084	50,000	49,878	0	0	0	0	2.700	2.710	JD	60	0	12/06/2021	12/15/2051
27889*-AF-6	ECOM ATLANTIC INC				1.G PL	11,189,760	105.6340	11,619,740	11,000,000	11,065,868	0	(36,586)	0	0	5.360	4.970	MS	176,880	589,600	05/31/2018	09/13/2023
27889*-AK-5	ECOM ATLANTIC INC				1.G PL	4,200,000	103.7460	4,357,332	4,200,000	4,200,000	0	0	0	0	3.560	3.560	JJ	70,191	74,760	01/12/2021	01/12/2028
27889*-AL-3	ECOM ATLANTIC INC				1.G PL	10,200,000	106.8880	10,902,576	10,200,000	10,200,000	0	0	0	0	4.030	4.030	JJ	192,970	205,530	01/12/2021	01/12/2031
27889*-AN-9	ECOM ATLANTIC INC				1.G PL	10,000,000	109.1460	10,914,600	10,000,000	10,000,000	0	0	0	0	4.380	4.380	JJ	205,617	0	07/12/2021	07/12/2029
27889*-AP-4	ECOM ATLANTIC INC				1.G PL	3,600,000	113.5770	4,088,772	3,600,000	3,600,000	0	0	0	0	4.800	4.800	JJ	81,120	0	07/12/2021	07/12/2032
28258*-AA-4	8POINT3 SOLAR INVESTCO 1 LLC				2.C PL	24,483,149	111.3160	27,253,662	24,483,149	24,483,149	0	0	0	0	4.680	4.680	FA	385,120	1,145,784	06/20/2018	11/30/2035
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC				2.C PL	5,992,165	111.3300	6,671,078	5,992,165	5,992,165	0	0	0	0	4.680	4.680	FA	94,257	375,252	11/01/2019	11/30/2035
283677-AW-2	EL PASO ELECTRIC CO				2.B FE	9,665,156	131.8500	9,399,594	7,129,000	9,617,048	0	(48,108)	0	0	6.000	2.840	MN	54,656	213,870	09/21/2021	05/15/2035
283677-AZ-5	EL PASO ELECTRIC CO			2	2.B FE	1,316,980	121.7020	1,367,942	1,124,000	1,313,829	0	(3,151)	0	0	5.000	3.860	JD	4,683	53,100	06/08/2021	12/01/2044
28368E-AD-8	KINDER MORGAN INC	LS			2.B FE	3,067,969	142.2110	4,230,790	2,975,000	3,035,510	0	(4,191)	0	0	7.800	7.490	FA	96,688	232,050	12/08/2010	08/01/2031
28368E-AE-6	KINDER MORGAN INC				2.B FE	3,334,150	140.6210	3,916,302	2,785,000	3,134,974	0	(24,710)	0	0	7.750	6.060	JJ	99,525	215,838	06/14/2011	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28370T-AD-1	EL PASO PIPELINE PARTNERS OPERATIN	LS			2.B FE	18,874,600	146.3750	27,811,312	19,000,000	18,893,845	0	2,485	0	0	7.500	7.550	MN	182,083	1,425,000	11/16/2010	11/15/2040
28501*-AC-9	ELECTRIC TRANSMISSION TEXAS LLC PRVT				2.B	3,750,000	100.5650	3,771,188	3,750,000	3,750,000	0	0	0	0	5.590	5.590	FA	78,609	209,625	01/22/2010	02/16/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC				2.B	3,300,000	106.4140	3,511,662	3,300,000	3,300,000	0	0	0	0	3.600	3.600	MN	13,860	118,800	11/19/2013	11/19/2025
291011-BS-2	EMERSON ELECTRIC CO			2	1.F FE	49,889	97.9500	48,975	50,000	49,889	0	0	0	0	2.800	2.810	JD	39	0	12/07/2021	12/21/2051
29103D-AM-8	EMERA US FINANCE LP			2	2.C FE	4,973,360	117.8040	4,712,174	4,000,000	4,949,088	0	(24,272)	0	0	4.750	3.300	JD	8,444	190,000	01/14/2021	06/15/2046
29248D-AL-4	ENABLE MIDSTREAM PARTNERS LP			2	2.C FE	2,851,063	110.9910	4,184,389	3,770,000	2,991,476	0	86,176	0	0	4.950	9.320	MN	23,845	186,615	04/24/2020	05/15/2028
292505-AD-6	OVINTIV INC	LS			3.A FE	5,522,860	128.6660	11,706,108	9,098,000	5,723,017	0	124,292	0	0	6.500	12.370	FA	223,406	591,370	05/08/2020	08/15/2034
292505-AG-9	OVINTIV INC				3.A FE	1,197,300	129.7400	2,389,816	1,842,000	1,219,407	0	13,705	0	0	6.500	11.030	FA	49,888	119,730	05/08/2020	02/01/2038
292505-AK-0	OVINTIV INC			2	3.A FE	12,907,570	109.5480	14,241,240	13,000,000	12,924,799	0	2,123	0	0	5.150	5.190	MN	85,547	669,500	11/08/2011	11/15/2041
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP				2.A FE	3,156,240	149.5350	4,486,056	3,000,000	3,121,247	0	(3,871)	0	0	7.500	7.070	AO	47,500	225,000	04/23/2008	04/15/2038
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			2	2.A FE	30,048,477	128.3820	38,643,021	30,100,000	30,060,027	0	562	0	0	5.500	5.500	MS	487,453	1,655,500	07/23/2020	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS				1.G PL	18,196,028	112.4670	20,464,527	18,196,028	18,196,028	0	0	0	0	3.980	3.980	JD	380,427	724,202	08/18/2014	06/30/2040
29273R-AP-4	ENERGY TRANSFER OPERATING LP			2	2.C FE	7,007,490	122.3550	8,564,902	7,000,000	7,006,411	0	(186)	0	0	6.050	6.040	JD	35,292	423,500	05/17/2011	06/01/2041
29273R-BC-2	ENERGY TRANSFER OPERATING LP			2	2.C FE	3,558,330	131.4010	3,942,034	3,000,000	3,280,932	0	(27,458)	0	0	8.250	6.660	MN	31,625	247,500	02/02/2006	11/15/2029
29273R-BG-3	ENERGY TRANSFER OPERATING LP			2	2.C FE	2,978,250	109.3850	3,281,576	3,000,000	2,990,418	0	2,100	0	0	4.750	4.830	JJ	65,708	142,500	06/18/2015	01/15/2026
29273R-BJ-7	ENERGY TRANSFER OPERATING LP			2	2.C FE	9,961,900	124.3870	12,438,750	10,000,000	9,965,184	0	626	0	0	6.125	6.150	JD	27,222	612,500	06/18/2015	12/15/2045
29278N-AN-3	ENERGY TRANSFER LP			2	2.C FE	1,773,000	114.0640	2,053,167	1,800,000	1,785,607	0	2,213	0	0	5.500	5.670	JD	8,250	99,000	05/19/2015	06/01/2027
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			2	3.A FE	2,542,800	96.5000	3,010,800	3,120,000	2,579,301	0	12,396	0	0	5.050	6.500	AO	39,390	157,560	11/07/2018	04/01/2045
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP	LS		2	3.A FE	2,957,250	105.2500	3,283,800	3,120,000	3,015,083	0	19,704	0	0	4.850	5.690	JJ	69,775	151,320	12/14/2018	07/15/2026
29364D-AT-7	ENTERGY ARKANSAS INC			2	1.F FE	6,967,406	109.5630	7,039,435	6,425,000	6,746,302	0	(102,146)	0	0	4.950	3.160	JD	14,135	318,038	10/15/2019	12/15/2044
29364W-AS-7	ENTERGY LOUISIANA LLC			2	1.F FE	7,975,120	103.9950	8,319,668	8,000,000	7,995,151	0	2,758	0	0	4.050	4.080	MS	108,000	324,000	08/19/2013	09/01/2023
29364W-AT-5	ENTERGY LOUISIANA LLC			2	1.F FE	4,326,440	108.7450	4,349,800	4,000,000	4,204,139	0	(76,405)	0	0	5.000	2.900	JJ	92,222	200,000	05/15/2020	07/15/2044
29364W-AV-0	ENTERGY LOUISIANA LLC			2	1.F FE	249,040	107.4650	268,663	250,000	249,183	0	19	0	0	4.950	4.970	JJ	5,706	12,375	11/18/2014	01/15/2045
29364W-BA-5	ENTERGY LOUISIANA LLC			2	1.F FE	9,984,400	113.6260	11,362,665	10,000,000	9,987,436	0	873	0	0	4.000	4.010	MS	117,778	400,000	03/20/2018	03/15/2033
29364W-BB-3	ENTERGY LOUISIANA LLC			2	1.F FE	4,533,885	118.9400	5,352,344	4,500,000	4,532,839	0	(685)	0	0	4.200	4.150	MS	63,000	189,000	03/26/2020	09/01/2048
29365T-AF-1	ENTERGY TEXAS INC			2	2.A FE	3,637,576	105.6840	4,089,971	3,870,000	3,706,035	0	23,890	0	0	3.450	4.260	JD	11,126	133,515	01/04/2019	12/01/2027
29366M-AA-6	ENTERGY ARKANSAS INC			2	1.F FE	201,446	118.5860	177,879	150,000	199,632	0	(1,257)	0	0	4.200	2.490	AO	1,575	6,300	07/16/2020	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			2	1.F FE	49,803	92.9270	46,464	50,000	49,807	0	4	0	0	2.650	2.660	JD	59	1,325	09/08/2020	06/15/2051
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP				2.A FE	2,994,670	124.7390	3,503,927	2,809,000	2,971,311	0	(8,449)	0	0	5.750	5.140	MS	53,839	161,518	01/30/2019	03/01/2035
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	20,899,620	133.0510	27,940,773	21,000,000	20,919,043	0	2,205	0	0	5.950	5.980	FA	520,625	1,249,500	01/05/2011	02/01/2041
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	122,855	120.3570	120,357	100,000	121,906	0	(672)	0	0	4.850	3.410	MS	1,428	4,850	07/23/2020	03/15/2044
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	124,783	120.9160	120,916	100,000	123,883	0	(638)	0	0	4.900	3.420	MN	626	4,900	07/23/2020	05/15/2046
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC	LS		2	2.C FE	10,462,500	102.0910	10,719,653	10,500,000	10,462,774	0	94	0	0	5.250	5.260	FA	206,719	551,250	06/04/2019	08/16/2077
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC			2	2.C FE	5,500,000	100.3360	5,518,521	5,500,000	5,500,000	0	0	0	0	5.375	5.370	FA	111,681	295,625	02/01/2018	02/15/2078
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	168,599	112.0990	168,149	150,000	168,121	0	(334)	0	0	4.200	3.510	JJ	2,643	6,300	07/16/2020	01/31/2050
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	112,655	107.9600	107,960	100,000	112,424	0	(163)	0	0	3.950	3.360	JJ	1,657	3,950	07/23/2020	01/31/2060
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	6,941,900	99.4590	6,962,130	7,000,000	6,942,119	0	219	0	0	3.300	3.340	FA	68,017	0	09/07/2021	02/15/2053
29444U-BM-7	EQUINIX INC			2	2.B FE	3,479,320	94.3800	3,775,205	4,000,000	3,486,936	0	7,616	0	0	2.950	3.660	MS	34,744	110,789	03/10/2021	09/15/2051
29717P-AX-5	ESSEX PORTFOLIO LP			2	2.A FE	4,574,945	89.9190	4,945,559	5,500,000	4,588,904	0	13,959	0	0	2.650	3.570	MS	48,583	72,875	03/25/2021	09/01/2050
29736R-AF-7	ESTEE LAUDER CO INC				1.E FE	397,978	111.7030	390,961	350,000	397,205	0	(773)	0	0	3.700	2.830	FA	4,892	6,475	07/12/2021	08/15/2042
30161M-AJ-2	EXELON GENERATION CO LLC			2	2.B FE	5,975,880	118.8680	7,132,108	6,000,000	5,980,362	0	523	0	0	5.750	5.770	AO	86,250	345,000	09/27/2010	10/01/2041
30161M-AN-3	EXELON GENERATION CO LLC			2	2.B FE	102,642	118.4770	118,477	100,000	102,288	0	(63)	0	0	5.600	5.410	JD	249	5,600	06/16/2015	06/15/2042
30161N-AQ-4	EXELON CORP			2	2.B FE	256,000	118.9400	237,880	200,000	251,289	0	(3,289)	0	0	4.950	2.600	JD	440	9,900	07/20/2020	06/15/2035
30161N-AX-9	EXELON CORP			2	2.B FE	1,995,880	111.1060	2,222,123	2,000,000	1,996,513	0	347	0	0	4.050	4.070	AO	17,100	81,000	03/30/2020	04/15/2030
30161N-AY-7	EXELON CORP			2	2.B FE	998,860	125.5330	1,255,339	1,000,000	998,914	0	18	0	0	4.700	4.700	AO	9,922	47,000	03/30/2020	04/15/2050
30212P-AM-7	EXPEDIA INC			2	2.C FE	8,360,940	111.2700	9,346,703	8,400,000	8,382,386	0	3,755	0	0	5.000	5.050	FA	158,667	420,000	12/01/2015	02/15/2026
30212P-AR-6	EXPEDIA INC	LS		2	2.C FE	7,863,064	102.0500	8,164,005	8,000,000	7,877,897	0	6,695	0	0	3.250	3.380	FA	98,222	260,000	10/11/2019	02/15/2030
30231G-AY-8	EXXON MOBIL CORP			2	1.D FE	114,572	101.1780	101,178	100,000	113,641	0	(653)	0	0	2.995	2.050	FA	1,123	2,995	07/23/2020	08/16/2039
30231G-BF-8	EXXON MOBIL CORP			2	1.D FE	5,191,763	118.0500	6,079,609	5,150,000	5,189,273	0	(1,728)	0	0	4.227	4.150	MS	61,679	217,691	07/16/2020	03/19/2040
30231G-BM-3	EXXON MOBIL CORP			2	1.D FE	137,757	108.3260	138,658	128,000	137,757	0	(1)	0	0	3.452	3.050	AO	933	0	12/29/2021	04/15/2051
302491-AU-9	FMC CORPORATION			2	2.C FE	10,552,195	106.5730	11,190,236	10,500,000	10,541,632	0	(4,793)	0	0	3.450	3.380	AO	90,563	362,250	09/19/2019	10/01/2029
302491-AV-7	FMC CORPORATION			2	2.C FE	189,975	119.9550	179,933	150,000	188,758	0	(847)	0	0	4.500	3.090	AO	1,688	6,750	07/21/2020	10/01/2049
30306V-A@-8	FLNG LIQUEFACTION 3 LLC				2.C FE	33,245,540	110.8350	36,847,694	33,245,540	33,245,540	0	0	0	0	4.360	4.360	JD	743,016	724,753	08/07/2019	06/30/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30306V-AA-7	FLNG LIQUEFACTION 3 LLC				2.C FE	13,494,600	116.5100	15,722,587	13,494,600	13,494,600	0	0	0	0	5.550	5.550	MS	189,318	748,950	07/03/2018	03/31/2039
303250-AE-4	FAIR ISAAC CORP			2	3.B FE	3,135,938	109.9130	3,434,797	3,125,000	3,131,385	0	(1,337)	0	0	5.250	5.190	MN	20,964	164,063	05/02/2018	05/15/2026
313747-AT-4	FEDERAL REALTY INVESTMENT TRUST			2	2.A FE	3,949,960	101.9840	4,079,383	4,000,000	3,992,061	0	5,415	0	0	2.750	2.890	JD	9,167	110,000	05/06/2013	06/01/2023
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			2	2.A FE	1,980,360	104.7280	2,094,566	2,000,000	1,995,390	0	2,127	0	0	3.950	4.060	JJ	36,428	79,000	12/04/2013	01/15/2024
31428X-AT-3	FEDEX CORP				2.B FE	11,071,971	109.7790	11,155,744	10,162,000	11,034,972	0	(27,534)	0	0	3.875	3.290	FA	164,074	393,778	09/01/2020	08/01/2042
31428X-AU-0	FEDEX CORP				2.B FE	12,780,448	112.0230	12,490,620	11,150,000	12,713,559	0	(50,675)	0	0	4.100	3.180	AO	96,509	457,150	09/02/2020	04/15/2043
31428X-AX-4	FEDEX CORP				2.B FE	4,993,000	120.7360	6,036,804	5,000,000	4,995,052	0	295	0	0	4.900	4.910	JJ	112,972	245,000	01/06/2014	01/15/2034
31428X-BB-1	FEDEX CORP				2.B FE	4,672,277	111.9550	4,668,536	4,170,000	4,654,225	0	(13,665)	0	0	4.100	3.370	FA	71,238	170,970	08/28/2020	02/01/2045
31428X-BG-0	FEDEX CORP	LS		2	2.B FE	2,384,080	119.8330	2,396,666	2,000,000	2,371,669	0	(9,365)	0	0	4.550	3.400	AO	22,750	91,000	09/01/2020	04/01/2046
31428X-BQ-8	FEDEX CORP			2	2.B FE	142,371	112.2660	140,333	125,000	141,782	0	(413)	0	0	4.050	3.270	FA	1,913	5,063	07/20/2020	02/15/2048
31428X-BZ-8	FEDEX CORP	LS		2	2.B FE	5,985,480	113.7100	6,822,654	6,000,000	5,987,842	0	1,185	0	0	4.250	4.270	MN	32,583	255,000	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP	LS		2	2.B FE	7,428,750	133.7790	10,033,481	7,500,000	7,431,140	0	1,027	0	0	5.250	5.310	MN	50,313	393,750	04/03/2020	05/15/2050
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV			2	2.B FE	19,518,593	100.9690	18,830,801	18,650,000	19,509,277	0	(9,315)	0	0	3.100	2.780	MS	192,717	2,312	09/22/2021	03/01/2041
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	4,987,400	163.9970	8,199,885	5,000,000	4,989,858	0	292	0	0	8.250	8.270	MS	137,500	412,500	02/26/2008	03/01/2038
32055R-B*-7	FIRST INDUSTRIAL LP				2.B FE	4,000,000	107.8450	4,313,800	4,000,000	4,000,000	0	0	0	0	3.860	3.860	FA	58,329	154,400	02/15/2018	02/15/2028
32055R-B@-5	FIRST INDUSTRIAL LP				2.B FE	3,700,000	109.5130	4,051,981	3,700,000	3,700,000	0	0	0	0	3.960	3.960	FA	55,352	146,520	02/15/2018	02/15/2030
320844-PD-9	FIRST MERIT BANK				2.A FE	1,000,000	109.8230	1,098,230	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014	11/25/2026
337358-BA-2	WELLS FARGO & COMPANY				2.B FE	2,713,480	145.2090	2,904,181	2,000,000	2,590,504	0	(31,826)	0	0	7.500	4.520	AO	31,667	150,000	11/08/2017	04/15/2035
337358-BD-6	WELLS FARGO & CO				2.B FE	2,210,346	135.0960	2,431,738	1,800,000	2,161,398	0	(18,467)	0	0	6.550	4.570	AO	24,890	117,900	03/26/2019	10/15/2035
337738-AV-0	FISERV INC	LS		2	2.B FE	6,077,550	119.1340	7,248,154	6,084,000	6,078,128	0	(96)	0	0	4.400	4.400	JJ	133,848	267,696	07/23/2020	07/01/2049
33830J-AA-3	GUYS_17-1			4	2.C FE	3,970,000	103.3110	4,101,451	3,970,000	3,970,000	0	0	0	0	4.600	4.670	JAJO	33,480	182,620	05/24/2017	07/25/2047
33972P-AA-7	FLNG LIQUEFACTION 2 LLC				2.B FE	15,084,720	107.1700	16,166,316	15,084,720	15,084,720	0	0	0	0	4.125	4.120	MS	157,290	622,245	07/20/2016	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L			2	2.B FE	4,996,000	98.0180	4,900,939	5,000,000	4,996,093	0	93	0	0	2.300	2.300	AO	29,389	0	09/15/2021	10/01/2031
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	3,600,000	106.4680	3,832,848	3,600,000	3,600,000	0	0	0	0	4.700	4.700	FA	78,020	0	07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC				2.B PL	23,600,000	102.7200	24,241,920	23,600,000	23,600,000	0	0	0	0	2.920	2.920	FA	317,761	0	07/15/2021	08/15/2038
341081-ET-0	FLORIDA POWER AND LIGHT CO				1.E FE	4,506,080	126.3860	5,055,477	4,000,000	4,438,613	0	(24,488)	0	0	4.950	3.890	JD	16,500	198,000	02/15/2019	06/01/2035
341081-EY-9	FLORIDA POWER AND LIGHT CO				1.E FE	178,624	133.8000	160,560	120,000	174,430	0	(2,926)	0	0	5.850	2.310	MN	1,170	7,020	07/20/2020	05/01/2037
341081-FC-6	FLORIDA POWER AND LIGHT CO				1.E FE	9,986,600	140.5500	14,055,079	10,000,000	9,989,906	0	311	0	0	5.690	5.690	MS	189,667	569,000	02/03/2010	03/01/2040
341081-FE-2	FLORIDA POWER AND LIGHT CO			2	1.E FE	1,358,960	130.4910	1,304,910	1,000,000	1,345,982	0	(12,978)	0	0	5.125	2.760	JD	4,271	51,250	01/19/2021	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CO			2	1.E FE	9,975,300	119.0060	11,900,606	10,000,000	9,981,017	0	597	0	0	4.125	4.130	FA	171,875	412,500	12/08/2011	02/01/2042
341081-FH-5	FLORIDA POWER AND LIGHT CO			2	1.E FE	318,555	113.5270	283,818	250,000	314,989	0	(2,488)	0	0	3.800	2.210	JD	422	9,500	07/20/2020	12/15/2042
341081-FK-8	FLORIDA POWER & LIGHT CO			2	1.D FE	5,992,260	104.1920	6,251,568	6,000,000	5,997,923	0	813	0	0	3.250	3.260	JD	16,250	195,000	05/12/2014	06/01/2024
341099-CR-8	PROGRESS ENERGY FLORIDA			2	1.F FE	116,727	112.0820	112,083	100,000	116,048	0	(577)	0	0	3.850	2.810	MN	492	3,850	10/22/2020	11/15/2042
34488@-AA-6	NFL TRUST VI				1.F FE	7,000,000	106.0230	7,421,610	7,000,000	7,000,000	0	0	0	0	3.560	3.560	OCT	60,916	252,661	10/25/2012	10/05/2024
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI C				1.F FE	8,800,000	105.9510	9,323,688	8,800,000	8,800,000	0	0	0	0	2.970	2.970	OCT	63,888	264,990	08/20/2020	10/05/2027
34490@-AE-4	FOOTBALL CLUB TERM NOTES 2020-XI E				1.F FE	1,600,000	112.2180	1,795,488	1,600,000	1,600,000	0	0	0	0	3.530	3.530	OCT	13,806	57,264	08/20/2020	10/05/2035
34490@-AF-1	FOOTBALL CLUB TERM NOTES 2020-XI F				1.F FE	500,000	115.6470	578,235	500,000	500,000	0	0	0	0	3.850	3.850	OCT	4,706	19,517	08/20/2020	10/05/2040
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI H				1.F FE	3,300,000	105.9510	3,496,383	3,300,000	3,300,000	0	0	0	0	2.970	2.970	OCT	23,958	100,188	10/02/2020	10/05/2027
34490@-AK-0	FOOTBALL CLUB TERM NOTES 2020-XI J				1.F FE	800,000	115.6470	925,176	800,000	800,000	0	0	0	0	3.850	3.850	OCT	7,529	31,484	10/02/2020	10/05/2040
34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII				1.F FE	5,500,000	107.3010	5,901,555	5,500,000	5,500,000	0	0	0	0	3.130	3.130	OCT	42,081	76,989	04/27/2021	10/05/2036
34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021 XIV				1.F FE	4,500,000	102.1530	4,596,885	4,500,000	4,500,000	0	0	0	0	2.560	2.560	OCT	8,000	0	12/07/2021	10/05/2033
34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS				1.F FE	2,600,000	104.7540	2,723,604	2,600,000	2,600,000	0	0	0	0	3.070	3.070	OCT	19,244	80,929	08/29/2017	10/05/2024
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS				1.F FE	9,400,000	107.7900	10,132,260	9,400,000	9,400,000	0	0	0	0	3.310	3.310	OCT	76,056	315,461	08/29/2017	10/05/2027
345397-WK-5	FORD MOTOR CREDIT CO LLC				3.A FE	7,925,280	104.0420	8,323,360	8,000,000	7,985,739	0	8,432	0	0	4.375	4.490	FA	140,972	350,000	08/01/2013	08/06/2023
34959J-AH-1	FORTIVE CORP			2	2.B FE	4,463,415	118.4500	5,127,701	4,329,000	4,456,955	0	(3,094)	0	0	4.300	4.100	JD	8,273	186,147	10/11/2019	06/15/2046
35086@-AA-9	FOUR CORNERS OPERATING PARTNERSHIP				2.C FE	8,000,000	106.0750	8,486,000	8,000,000	8,000,000	0	0	0	0	4.680	4.680	JD	24,960	374,400	06/07/2017	06/07/2024
35086@-AE-1	FOUR CORNERS OPERATING PARTNERSHIP				2.C FE	1,600,000	101.8020	1,628,832	1,600,000	1,600,000	0	0	0	0	3.150	3.150	JD	3,360	50,540	06/09/2020	06/09/2029
35086@-AF-8	FOUR CORNERS OPERATING PARTNERSHIP				2.C FE	1,600,000	101.7990	1,628,784	1,600,000	1,600,000	0	0	0	0	3.200	3.200	JD	3,413	51,342	04/08/2020	04/08/2030
35086@-AG-6	FOUR CORNERS PROPERTY TRUST INC				2.C FE	1,400,000	99.1510	1,388,114	1,400,000	1,400,000	0	0	0	0	2.740	2.740	AO	6,606	19,393	04/27/2021	04/30/2029
35137L-AJ-4	FOX CORP			2	2.B FE	34,123,809	128.9660	36,265,284	28,120,000	33,850,584	0	(257,010)	0	0	5.476	3.740	JJ	667,269	1,539,851	01/15/2021	01/25/2039
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE			2	2.C FE	1,510,470	100.9120	1,513,690	1,500,000	1,510,332	0	(138)	0	0	3.000	2.910	JD	3,750	24,125	10/21/2021	12/01/2031
35877#-AA-0	FRISCO HQ OPERATIONS LLC				2.C PL	10,222,250	112.0820	11,457,302	10,222,250	10,222,250	0	0	0	0	4.130	4.130	JD	18,764	422,179	08/22/2017	12/15/2037
358885-AA-9	FROEDTERT HEALTH INC				1.C FE	2,119,327	129.1060	2,788,697	2,160,000	2,123,945	0	829	0	0	4.686	4.800	AO	25,304	101,218	10/19/2015	04/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-AW-3	GATX CORPORATION			2	2.B FE	6,925,590	104.4380	7,310,685	7,000,000	6,973,534	0	7,591	0	0	3.250	3.370	MS	57,507	227,500	02/03/2015	03/30/2025
361448-AX-1	GATX CORP			2	2.B FE	1,075,730	114.8440	1,148,442	1,000,000	1,071,576	0	(1,897)	0	0	4.500	4.010	MS	11,375	45,000	10/01/2019	03/30/2045
361448-BF-9	GATX CORPORATION			2	2.B FE	3,991,480	111.3240	4,452,972	4,000,000	3,992,862	0	692	0	0	4.000	4.020	JD	444	160,000	05/08/2020	06/30/2030
361448-BH-5	GATX CORPORATION	LS		2	2.B FE	4,451,657	97.1360	4,458,544	4,590,000	4,452,602	0	945	0	0	3.100	3.250	JD	11,858	71,145	09/15/2021	06/01/2051
361841-AF-6	GLP CAPITAL LP / GLP FINANCING II			2	2.C FE	405,000	106.1200	429,786	405,000	405,000	0	0	0	0	5.375	5.370	MN	3,628	21,769	10/23/2013	11/01/2023
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II			2	2.C FE	1,875,000	115.4640	2,164,950	1,875,000	1,875,000	0	0	0	0	5.750	5.750	JD	8,984	107,813	05/07/2018	06/01/2028
36202*-AA-8	GE PROLEC TRANSFORMERS INC				3.A PL	10,000,000	96.8830	9,688,300	10,000,000	10,000,000	0	0	0	0	4.500	4.500	JAJO	115,000	0	09/29/2021	10/15/2033
369550-BH-0	GENERAL DYNAMICS CORPORATION			2	1.G FE	2,175,011	122.1060	2,625,299	2,150,000	2,173,418	0	(1,290)	0	0	4.250	4.140	AO	22,844	91,375	07/22/2020	04/01/2040
36959C-AA-6	GENERAL ELECTRIC CO				2.B FE	3,377,654	148.7740	3,578,036	2,405,000	3,190,233	0	(41,560)	0	0	7.500	4.300	FA	65,135	180,375	02/07/2017	08/21/2035
369604-BH-5	GENERAL ELECTRIC CO	LS			2.B FE	11,452,750	122.2090	16,775,653	13,727,000	11,594,955	0	49,290	0	0	4.500	5.740	MS	188,746	617,715	12/19/2018	03/11/2044
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	8,547,593	136.0330	13,135,381	9,656,000	8,642,722	0	33,301	0	0	5.875	6.960	JJ	263,160	561,590	11/20/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO	LS			2.B FE	135,279	149.4400	149,441	100,000	128,821	0	(1,113)	0	0	6.875	4.440	JJ	3,266	6,875	06/16/2015	01/10/2039
36962G-W7-5	GENERAL ELECTRIC CO				2.B FE	1,709,772	98.2640	1,853,264	1,886,000	1,764,812	0	26,966	0	0	0.519	2.070	FMAN	1,552	10,370	10/21/2019	05/05/2026
370334-CG-7	GENERAL MILLS INC	LS		2	2.B FE	3,991,920	111.6720	4,466,883	4,000,000	3,994,529	0	744	0	0	4.200	4.220	AO	34,533	168,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS INC			2	2.B FE	5,722,127	119.7790	5,622,426	4,694,000	5,709,161	0	(12,966)	0	0	4.550	2.840	AO	43,902	106,789	09/27/2021	04/17/2038
37045V-AE-0	GENERAL MOTORS CO				2.C FE	2,575,675	106.2290	2,724,779	2,565,000	2,567,298	0	(1,237)	0	0	4.875	4.810	AO	30,914	125,044	01/13/2014	10/02/2023
37045V-AF-7	GENERAL MOTORS CO				2.C FE	1,297,900	136.8430	1,772,130	1,295,000	1,297,598	0	(55)	0	0	6.250	6.230	AO	20,010	80,938	11/13/2013	10/02/2043
37045V-AG-5	GENERAL MOTORS CO	LS			2.C FE	1,781,950	106.9550	1,919,847	1,795,000	1,790,293	0	1,329	0	0	4.000	4.080	AO	17,950	71,800	11/04/2014	04/01/2025
37045V-AH-3	GENERAL MOTORS CO				2.C FE	1,881,578	118.0170	2,236,423	1,895,000	1,886,242	0	423	0	0	5.000	5.040	AO	23,688	94,750	07/23/2020	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2.C FE	6,810,575	123.7250	7,788,508	6,295,000	6,744,790	0	(10,843)	0	0	5.200	4.680	AO	81,835	327,340	02/09/2015	04/01/2045
37045V-AK-6	GENERAL MOTORS CO			2	2.C FE	3,497,200	135.2540	4,733,913	3,500,000	3,498,066	0	80	0	0	6.600	6.600	AO	57,750	231,000	02/18/2016	04/01/2036
37045V-AN-0	GENERAL MOTORS CO	LS		2	2.C FE	2,696,004	109.4320	2,954,689	2,700,000	2,697,671	0	351	0	0	4.200	4.210	AO	28,350	113,400	08/02/2017	10/01/2027
37045V-AP-5	GENERAL MOTORS CO			2	2.C FE	78,608	120.5240	90,393	75,000	78,411	0	(143)	0	0	5.150	4.730	AO	966	3,863	07/23/2020	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO			2	2.C FE	80,441	127.5760	95,683	75,000	80,304	0	(101)	0	0	5.400	4.910	AO	1,013	4,050	07/23/2020	04/01/2048
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC			2	2.C FE	4,993,150	107.7940	5,389,725	5,000,000	4,997,240	0	709	0	0	4.300	4.310	JJ	100,333	215,000	07/08/2015	07/13/2025
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC			2	2.C FE	3,494,050	105.2230	3,682,811	3,500,000	3,497,877	0	872	0	0	3.950	3.970	AO	29,954	138,250	04/10/2017	04/13/2024
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC			2	2.C FE	3,997,840	107.5880	4,303,527	4,000,000	4,000,000	0	0	0	0	4.350	4.340	AO	39,633	174,000	04/05/2018	04/09/2025
372460-D*-3	GENUINE PARTS COMPANY				2.B	20,115,575	118.7720	20,547,656	19,673,560	19,673,560	0	0	0	(1,493,855)	1.400	1.400	AO	46,670	329,493	10/30/2017	10/30/2024
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	4,337,539	121.2500	4,110,405	3,390,000	3,726,926	0	(76,895)	0	0	7.375	4.570	JD	20,834	250,013	06/05/2012	12/01/2025
373298-BP-2	GEORGIA-PACIFIC LLC				1.G FE	12,714,480	129.3480	14,269,736	11,032,000	11,883,546	0	(107,062)	0	0	7.250	5.780	JD	66,652	799,820	03/16/2012	06/01/2028
373298-BR-8	GP 7.75 11/15/2029				1.G FE	9,582,949	139.8770	11,700,794	8,365,000	9,065,018	0	(66,644)	0	0	7.750	6.380	MN	82,837	648,288	10/05/2011	11/15/2029
373298-BU-1	GEORGIA-PACIFIC CORP	LS			1.G FE	5,607,793	154.6960	6,675,173	4,315,000	5,126,046	0	(62,534)	0	0	8.875	6.180	MN	48,933	382,956	05/29/2012	05/15/2031
373298-CF-3	GEORGIA-PACIFIC LLC				1.G FE	33,383,616	113.5660	30,146,235	26,545,000	28,011,542	0	(666,812)	0	0	8.000	5.090	JJ	979,216	2,123,600	03/13/2012	01/15/2024
373334-JN-2	GEORGIA POWER COMPANY	LS			2.A FE	13,895,510	131.2320	17,388,240	13,250,000	13,741,822	0	(17,041)	0	0	5.950	5.600	FA	328,490	788,375	01/22/2010	02/01/2039
373334-JS-1	GEORGIA POWER CO				2.A FE	9,903,600	117.9540	11,795,423	10,000,000	9,925,378	0	2,425	0	0	4.750	4.810	MS	158,333	475,000	08/26/2010	09/01/2040
373334-JW-2	GEORGIA POWER CO				2.A FE	184,815	113.8480	170,773	150,000	183,104	0	(1,197)	0	0	4.300	2.850	MS	1,899	6,450	07/20/2020	03/15/2042
375558-AX-1	GILEAD SCIENCES INC			2	2.A FE	2,857,801	126.2240	2,764,323	2,190,000	2,837,358	0	(19,853)	0	0	4.800	2.940	AO	26,280	105,120	01/19/2021	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC			2	2.A FE	4,995,300	105.7130	5,285,682	5,000,000	4,998,548	0	439	0	0	3.500	3.510	FA	72,917	175,000	11/12/2014	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			2	2.A FE	16,709,324	121.9080	16,274,778	13,350,000	16,614,865	0	(94,458)	0	0	4.500	3.000	FA	250,313	600,750	01/20/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			2	2.A FE	142,469	126.7120	126,712	100,000	140,675	0	(1,252)	0	0	4.750	2.470	MS	1,583	4,750	07/20/2020	03/01/2046
375558-BF-9	GILEAD SCIENCES INC			2	2.A FE	3,983,840	107.7350	4,309,419	4,000,000	3,992,798	0	1,571	0	0	3.650	3.690	MS	48,667	146,000	09/09/2015	03/01/2026
375558-BS-1	GILEAD SCIENCES INC			2	2.A FE	6,172,066	96.3360	6,060,507	6,291,000	6,178,161	0	5,299	0	0	2.600	2.720	AO	40,892	164,020	10/29/2020	10/01/2040
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC				1.F FE	3,141,437	146.3250	3,980,063	2,720,000	3,038,660	0	(11,994)	0	0	6.375	5.290	MN	22,157	173,400	12/28/2010	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC				1.F FE	1,434,298	121.5600	1,373,636	1,130,000	1,422,553	0	(9,970)	0	0	4.200	2.600	MS	13,579	47,460	10/23/2020	03/18/2043
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	LS			1.F FE	10,910,030	107.6910	11,846,114	11,000,000	10,962,669	0	14,434	0	0	3.625	3.730	MN	50,951	398,750	05/16/2018	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC				1.F FE	5,999,520	111.9220	6,715,328	6,000,000	6,000,000	0	0	0	0	3.875	3.870	MN	29,708	232,500	05/10/2018	05/15/2028
37941*-AA-2	GLOBAL INFRASTRUCTURE MANAGEMENT L				1.D PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	2.710	2.710	JD	4,517	0	12/01/2021	12/01/2031
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEMENT L				1.D PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	2.860	2.860	JD	7,150	0	12/01/2021	12/01/2033
37941*-AC-8	GLOBAL INFRASTRUCTURE MANAGEMENT L				1.D PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.010	3.010	JD	12,542	0	12/01/2021	12/01/2036
38141G-FD-1	GOLDMAN SACHS GROUP INC				2.B FE	5,708,940	141.7890	7,940,233	5,600,000	5,702,885	0	(5,041)	0	0	6.750	6.530	AO	94,500	378,000	07/21/2020	10/01/2037
38141G-RD-8	GOLDMAN SACHS GROUP INC/THE				2.A FE	100,400	102.9910	102,992	100,000	100,063	0	(57)	0	0	3.625	3.560	JJ	1,601	3,625	06/16/2015	01/22/2023
38141G-VM-3	GOLDMAN SACHS GROUP INC/THE				2.A FE	3,987,920	106.0260	4,241,079	4,000,000	3,996,953	0	1,317	0	0	4.000	4.030	MS	52,444	160,000	02/26/2014	03/03/2024
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE			2	1.F FE	190,413	119.4540	179,182	150,000	187,767	0	(1,852)	0	0	4.411	2.510	AO	1,250	6,617	07/21/2020	04/23/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-YK-4	GOLDMAN SACHS GROUP INC/THE			2	1.F FE	7,000,000	99.4200	6,959,423	7,000,000	7,000,000	0	0	0	0	2.908	2.900	JAJO	92,733	0	07/14/2021	07/21/2042
38143V-AA-7	GOLDMAN SACHS CAPITAL I				2.C FE	107,558	138.0060	103,505	75,000	104,613	0	(2,062)	0	0	6.345	2.540	FA	1,798	4,759	07/22/2020	02/15/2034
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2.B FE	1,994,120	136.6580	2,733,172	2,000,000	1,995,925	0	169	0	0	6.450	6.470	MN	21,500	129,000	04/10/2006	05/01/2036
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE			2	2.A FE	286,569	114.3720	343,119	300,000	287,856	0	481	0	0	4.017	4.350	AO	2,042	12,051	03/26/2019	10/31/2038
382371-AA-0	GOOD_21-3CS			4	1.F FE	2,318,116	98.2680	2,279,044	2,319,196	2,348,570	0	29,725	0	0	2.100	1.800	MON	1,488	22,999	06/09/2021	05/20/2048
384637-AA-2	GRAHAM HOLDINGS CO			2,3	3.B FE	3,125,000	103.8750	3,246,094	3,125,000	3,125,000	0	0	0	0	5.750	5.750	JD	14,974	179,688	05/24/2018	06/01/2026
384802-AB-0	WW GRAINGER INC			2	1.E FE	1,783,229	127.9580	1,727,436	1,350,000	1,769,826	0	(12,592)	0	0	4.600	2.760	JD	2,760	62,100	12/04/2020	06/15/2045
384802-AC-8	WW GRAINGER INC			2	1.E FE	1,332,976	114.1720	1,278,734	1,120,000	1,326,347	0	(5,923)	0	0	3.750	2.690	MN	5,367	42,000	12/04/2020	05/15/2046
384802-AD-6	WW GRAINGER INC			2	1.E FE	6,387,850	123.2510	6,162,551	5,000,000	6,348,842	0	(36,640)	0	0	4.200	2.700	MN	26,833	210,000	12/04/2020	05/15/2047
39121J-A#-7	GREAT RIVER ENERGY PRVT				1.G	8,000,000	137.3060	10,984,480	8,000,000	8,000,000	0	0	0	0	6.940	6.940	JJ	277,600	555,200	08/12/2009	07/01/2031
39121J-A@-9	GREAT RIVER ENERGY PRVT				1.G	15,000,000	109.6490	16,447,350	15,000,000	15,000,000	0	0	0	0	6.060	6.060	JJ	454,500	909,000	08/12/2009	07/01/2026
39121J-B#-6	GREAT RIVER ENERGY				1.G	22,600,000	119.6110	27,032,086	22,600,000	22,600,000	0	0	0	0	4.620	4.620	AO	261,030	1,044,120	02/04/2015	10/01/2044
39121J-C@-7	GREAT RIVER ENERGY				1.G	16,251,667	109.0010	17,714,479	16,251,667	16,251,667	0	0	0	0	3.590	3.590	AO	123,170	583,435	08/30/2017	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC				2.B PL	14,000,000	114.6630	16,052,820	14,000,000	14,000,000	0	0	0	0	4.940	4.940	FA	232,454	691,600	04/18/2017	04/19/2032
39138Q-AC-9	GREAT-WEST LIFECO FINANCE (DELAWAR			2	1.F FE	3,585,000	129.0680	3,872,045	3,000,000	3,574,208	0	(10,792)	0	0	4.581	3.450	MN	16,797	137,430	03/10/2021	05/17/2048
39808C-A*-6	GRIDIRON FUNDING LLC				2.C PL	40,624,795	113.5400	45,416,000	40,000,000	40,397,791	0	(67,149)	0	0	5.640	5.400	MJSD	6,267	2,256,000	05/31/2018	06/30/2027
39813#-AA-9	GRIDFLEX GENERATION LLC				2.C PL	36,371,952	104.3520	37,954,859	36,371,952	36,371,952	0	0	0	0	5.210	5.210	MJSD	5,264	1,884,939	09/26/2019	12/31/2030
401378-AD-6	GUARDIAN LIFE INSURANCE COMPANY OF			2	1.D FE	169,707	109.2060	163,810	150,000	169,459	0	(174)	0	0	3.700	3.170	JJ	2,451	5,550	07/22/2020	01/22/2070
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC	LS		2	2.B FE	5,747,815	108.8630	6,259,648	5,750,000	5,749,041	0	232	0	0	4.600	4.600	MS	77,881	270,933	09/21/2015	09/15/2025
404119-BN-8	HCA INC				2.C FE	1,840,000	107.5270	1,978,511	1,840,000	1,840,000	0	0	0	0	5.000	5.000	MS	27,089	92,000	03/03/2014	03/15/2024
404119-BQ-1	HCA INC				2.C FE	3,890,000	110.6200	4,303,132	3,890,000	3,890,000	0	0	0	0	5.250	5.250	AO	43,114	204,225	10/07/2014	04/15/2025
404119-BV-0	HCA INC			2	2.C FE	2,735,375	130.8540	3,624,660	2,770,000	2,737,298	0	572	0	0	5.500	5.580	JD	6,771	152,350	10/24/2018	06/15/2047
404119-BW-8	HCA INC			2	3.A FE	1,245,000	119.1550	1,483,480	1,245,000	1,245,000	0	0	0	0	5.875	5.870	FA	30,477	73,144	01/17/2019	02/01/2029
404119-BX-6	HCA INC			2	2.C FE	1,989,940	110.0370	2,200,753	2,000,000	1,992,130	0	883	0	0	4.125	4.180	JD	3,667	82,500	06/05/2019	06/15/2029
404119-BY-4	HCA INC	LS		2	2.C FE	8,442,202	123.1520	8,805,434	7,150,000	8,397,725	0	(37,103)	0	0	5.125	3.690	JD	16,286	302,375	07/30/2021	06/15/2039
404119-BZ-1	HCA INC			2	2.C FE	96,782	128.4320	96,324	75,000	96,130	0	(458)	0	0	5.250	3.600	JD	175	3,938	07/20/2020	06/15/2049
404121-AF-2	HCA INC				2.C FE	1,471,000	104.7370	1,571,056	1,500,000	1,494,991	0	3,549	0	0	4.750	5.010	MN	11,875	71,250	01/21/2014	05/01/2023
404121-AJ-4	HCA INC			2	3.A FE	3,121,875	116.8490	3,651,531	3,125,000	3,125,000	0	694	0	0	5.625	5.620	MS	58,594	175,781	08/15/2018	09/01/2028
40414L-AE-9	HCP INC			2	2.A FE	4,947,250	149.5890	7,479,480	5,000,000	4,956,129	0	1,095	0	0	6.750	6.830	FA	140,625	337,500	01/19/2011	02/01/2041
4042Q1-AA-5	HSBC BANK USA				1.F FE	4,238,406	128.5710	4,371,428	3,400,000	4,071,390	0	(39,639)	0	0	5.875	3.900	MN	33,292	199,750	06/23/2017	11/01/2034
404530-AB-3	HACKENSACK MERIDIAN HEALTH			2	1.D FE	3,566,098	122.3440	3,682,562	3,010,000	3,555,596	0	(10,502)	0	0	4.211	3.180	JJ	63,376	63,376	03/11/2021	07/01/2048
404530-AC-1	HACKENSACK MERIDIAN HEALTH			2	1.D FE	2,088,004	97.5170	2,179,517	2,235,000	2,092,415	0	4,411	0	0	2.675	3.110	MS	19,929	29,893	03/12/2021	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN HEALTH			2	1.D FE	2,915,954	100.2060	3,101,400	3,095,000	2,919,221	0	3,267	0	0	2.875	3.170	MS	29,660	44,491	03/23/2021	09/01/2050
40461#-AA-2	HA FEDERAL FUNDING III TRUST				1.B FE	11,525,679	112.7900	12,999,814	11,525,679	11,525,679	0	0	0	0	3.500	3.500	OCT	90,765	403,399	05/05/2016	10/10/2038
40462#-AA-1	HA FEDERAL FUNDING II TRUST				1.D	7,759,817	111.1820	8,627,519	7,759,817	7,759,817	0	0	0	0	3.430	3.430	AUG	110,901	266,162	05/19/2016	08/01/2035
406216-BA-8	HALLIBURTON CO			2	2.A FE	29,848,200	111.0070	33,302,173	30,000,000	29,878,991	0	3,693	0	0	4.500	4.530	MN	172,500	1,350,000	11/08/2011	11/15/2041
406216-BG-5	HALLIBURTON CO	LS		2	2.A FE	4,004,715	107.5010	4,317,278	4,016,000	4,011,123	0	1,148	0	0	3.800	3.830	MN	19,500	152,608	11/05/2015	11/15/2025
406216-BJ-9	HALLIBURTON CO			2	2.A FE	110,791	117.5260	117,527	100,000	110,001	0	(561)	0	0	4.850	3.880	MN	620	4,850	07/23/2020	11/15/2035
406216-BK-6	HALLIBURTON CO	LS		2	2.A FE	8,012,195	119.8300	11,467,805	9,570,000	8,069,076	0	34,635	0	0	5.000	6.270	MN	61,142	478,500	04/21/2020	11/15/2045
41242*-AY-8	HARDWOOD FUNDING LLC				1.G FE	14,000,000	106.7830	14,949,620	14,000,000	14,000,000	0	0	0	0	3.230	3.230	JD	30,147	452,200	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FUNDING LLC				1.G FE	18,000,000	109.2110	19,657,980	18,000,000	18,000,000	0	0	0	0	3.380	3.380	JD	40,560	608,400	04/02/2015	06/07/2030
41242*-BB-7	HARDWOOD FUNDING LLC				1.G FE	3,000,000	107.0980	3,212,940	3,000,000	3,000,000	0	0	0	0	3.420	3.420	JD	6,840	102,600	02/29/2016	06/07/2026
41242*-BG-6	HARDWOOD FUNDING LLC				1.G FE	4,000,000	109.8740	4,394,960	4,000,000	4,000,000	0	0	0	0	3.530	3.530	JD	9,413	141,200	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FUNDING LLC				1.G FE	4,000,000	112.2980	4,491,920	4,000,000	4,000,000	0	0	0	0	3.680	3.680	JD	9,813	147,200	06/07/2017	06/07/2032
41242*-BW-1	HARDWOOD FUNDING LLC				1.G FE	4,100,000	108.7070	4,456,987	4,100,000	4,100,000	0	0	0	0	3.290	3.290	JD	8,993	134,890	06/30/2020	06/07/2032
41242*-BX-9	HARDWOOD FUNDING LLC				1.G FE	2,100,000	110.3910	2,318,211	2,100,000	2,100,000	0	0	0	0	3.440	3.440	JD	4,816	72,240	06/30/2020	06/07/2035
413875-AS-4	HARRIS CORP			2	2.B FE	11,871,027	122.0880	14,082,919	11,535,000	11,855,901	0	(15,126)	0	0	4.854	4.540	AO	99,539	559,909	03/31/2021	04/27/2035
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP				2.A FE	9,076,935	139.9370	8,837,077	6,315,000	8,966,772	0	(92,976)	0	0	6.100	3.210	AO	96,304	385,215	10/23/2020	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP				2.A FE	5,247,030	134.0940	5,083,516	3,791,000	5,157,593	0	(72,479)	0	0	5.950	2.920	AO	47,619	225,565	11/09/2020	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP				2.A FE	662,596	145.1900	651,903	449,000	651,981	0	(7,995)	0	0	6.625	3.300	MS	7,519	29,746	08/27/2020	03/30/2040
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP			2	2.A FE	2,478,200	98.5290	2,463,242	2,500,000	2,478,322	0	122	0	0	2.900	2.940	MS	20,139	0	09/16/2021	09/15/2051
41975*-AM-7	HAWAII ELECTRIC LIGHT COMPANY INC				2.A	4,000,000	113.6630	4,546,520	4,000,000	4,000,000	0	0	0	0	4.840	4.840	AO	48,400	193,600	10/03/2013	10/01/2027
419866-D@-4	HAWAIIAN ELECTRIC CO				2.A	1,200,000	136.7530	1,641,036	1,200,000	1,200,000	0	0	0	0	5.390	5.390	AO	16,170	64,680	04/19/2012	04/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419866-E*-5	HAWAIIAN ELECTRIC CO				2.A	3,000,000	102.4470	3,073,410	3,000,000	3,000,000	0	0	0	0	4.450	4.450	JD	11,125	133,500	10/03/2013	12/01/2022
419866-E@-3	HAWAIIAN ELECTRIC CO				2.A	1,000,000	110.4380	1,104,380	1,000,000	1,000,000	0	0	0	0	4.840	4.840	AO	12,100	48,400	10/03/2013	10/01/2027
419870-F@-4	HAWAIIAN ELECTRIC CO				2.B	15,200,000	107.5310	16,344,712	15,200,000	15,200,000	0	0	0	0	4.580	4.580	JD	30,940	696,160	10/04/2018	12/15/2025
42217K-BB-1	HEALTH CARE REIT INC			2	2.A FE	2,977,740	124.1060	3,723,180	3,000,000	2,981,974	0	460	0	0	5.125	5.170	MS	45,271	153,750	11/29/2012	03/15/2043
42218S-AH-1	HEALTH CARE SERVICE CORP			2	1.G FE	16,786,725	101.7440	16,248,670	15,970,000	16,760,775	0	(18,996)	0	0	3.200	2.930	JD	42,587	511,040	03/25/2021	06/01/2050
422418-AE-9	HEARST COMMUNICATIONS INC				1.G	21,500,000	105.9030	22,769,145	21,500,000	21,500,000	0	0	0	0	3.850	3.850	AO	206,938	827,750	04/08/2014	04/08/2024
422418-AH-2	HEARST COMMUNICATIONS INC				1.G	38,000,000	106.0460	40,297,480	38,000,000	38,000,000	0	0	0	0	3.020	3.020	AO	194,454	1,147,600	04/30/2015	04/30/2027
422418-AK-5	HEARST COMMUNICATIONS INC				1.G	17,000,000	115.4960	19,634,320	17,000,000	17,000,000	0	0	0	0	4.120	4.120	JD	58,367	700,400	05/31/2018	06/01/2030
422418-AL-3	HEARST COMMUNICATIONS INC				1.G	8,000,000	119.3750	9,550,000	8,000,000	8,000,000	0	0	0	0	4.270	4.270	JD	28,467	341,600	05/31/2018	06/01/2033
427866-AX-6	HERSHEY CO			2	1.E FE	4,684,537	103.5910	4,868,812	4,700,000	4,692,423	0	1,535	0	0	2.300	2.330	FA	40,838	108,100	08/02/2016	08/15/2026
42809H-AD-9	HESS CORP				3.A FE	152,522	123.4560	154,320	125,000	151,647	0	(875)	0	0	5.600	3.990	FA	2,644	7,000	01/13/2021	02/15/2041
42809H-AH-0	HESS CORP			2	3.A FE	1,260,940	127.7540	2,404,343	1,882,000	1,271,364	0	6,145	0	0	5.800	9.100	AO	27,289	109,156	03/27/2020	04/01/2047
428236-BR-3	HEWLETT-PACKARD COMPANY	LS			2.B FE	14,568,988	132.8960	16,047,227	12,075,000	14,475,329	0	(75,839)	0	0	6.000	4.450	MS	213,325	724,500	12/08/2020	09/15/2041
42824C-AN-9	HEWLETT-PACKARD CO			2	2.B FE	8,039,060	102.2420	8,179,414	8,000,000	8,004,060	0	(6,438)	0	0	4.400	4.310	AO	74,311	352,000	10/29/2015	10/15/2022
42824C-AW-9	HEWLETT-PACKARD CO			2	2.B FE	12,714,938	110.9590	14,147,344	12,750,000	12,734,755	0	3,577	0	0	4.900	4.930	AO	131,892	624,750	09/30/2015	10/15/2025
42981C-AA-6	HIGH STREET FUNDING TRUST I			2	2.A FE	2,000,000	111.6840	2,233,696	2,000,000	2,000,000	0	0	0	0	4.111	4.110	FA	31,061	82,220	03/08/2018	02/15/2028
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			2,3	3.C FE	625,000	105.1250	657,031	625,000	625,000	0	0	0	0	6.250	6.250	MN	6,510	39,063	10/01/2018	11/01/2028
43148#-AA-7	HILL TOP ENERGY CENTER LLC				3.A PL	49,915,382	107.3760	53,597,140	49,915,382	49,915,382	0	0	0	0	5.830	5.830	JD	1,500,564	1,455,033	03/02/2020	12/31/2029
432891-AK-5	HILTON WORLDWIDE FINANCE LLC	LS		2,3	3.B FE	1,185,909	103.0000	1,292,650	1,255,000	1,207,958	0	7,491	0	0	4.875	5.710	AO	15,295	61,181	11/20/2018	04/01/2027
43324@-AB-3	HINES GLOBAL REAL ESTATE HOLDINGS				1.F PL	2,700,000	103.9700	2,807,190	2,700,000	2,700,000	0	0	0	0	2.880	2.880	JJ	36,072	0	07/14/2021	07/14/2033
43324@-AC-1	HINES GLOBAL REAL ESTATE HOLDINGS				1.F PL	3,600,000	104.4250	3,759,300	3,600,000	3,600,000	0	0	0	0	3.030	3.030	JJ	50,601	0	07/14/2021	07/14/2036
437076-AS-1	HOME DEPOT INC				1.F FE	12,329,483	141.6400	18,152,699	12,816,000	12,449,608	0	13,437	0	0	5.875	6.150	JD	31,373	752,940	10/19/2010	12/16/2036
437076-AU-6	HOME DEPOT INC			2	1.F FE	2,847,090	136.7430	4,102,320	3,000,000	2,877,661	0	3,569	0	0	5.400	5.750	MS	47,700	162,000	11/16/2010	09/15/2040
437076-BA-9	HOME DEPOT INC			2	1.F FE	5,881,581	120.6690	5,656,963	4,688,000	5,830,353	0	(40,338)	0	0	4.200	2.660	AO	49,224	196,896	10/23/2020	04/01/2043
437076-BP-6	HOME DEPOT INC			2	1.F FE	128,018	112.7890	112,789	100,000	127,286	0	(516)	0	0	3.500	2.330	MS	1,031	3,500	07/23/2020	09/15/2056
437076-BZ-4	HOME DEPOT INC			2	1.F FE	239,246	105.3870	210,776	200,000	237,813	0	(1,018)	0	0	3.125	2.190	JD	278	6,250	07/23/2020	12/15/2049
437076-CC-4	HOME DEPOT INC			2	1.F FE	382,570	108.4170	357,778	330,000	379,782	0	(1,940)	0	0	3.300	2.260	AO	2,299	8,250	12/01/2021	04/15/2040
437076-CK-6	HOME DEPOT INC			2	1.F FE	3,462,550	99.3010	3,475,563	3,500,000	3,462,768	0	218	0	0	2.750	2.800	MS	26,736	0	09/07/2021	09/15/2051
438516-AR-7	HONEYWELL INTERNATIONAL INC				1.F FE	185,642	136.2260	170,283	125,000	180,849	0	(3,354)	0	0	5.700	2.050	MS	2,098	7,125	07/22/2020	03/15/2036
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC				2.A PL	8,913,723	113.2650	10,096,129	8,913,723	8,913,723	0	0	0	0	4.420	4.420	FMAN	33,927	394,982	11/30/2012	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PARTNERS LLC				2.A PL	704,523	112.5760	793,123	704,523	704,523	0	0	0	0	4.440	4.440	FMAN	2,694	31,176	08/30/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PARTNERS LLC				2.A PL	546,612	112.5760	615,354	546,612	546,612	0	0	0	0	4.440	4.440	FMAN	2,090	24,188	11/29/2017	11/30/2032
444859-BB-7	HUMANA INC			2	2.C FE	16,893,004	123.1060	16,155,212	13,123,000	16,745,797	0	(113,334)	0	0	4.625	2.830	JD	50,578	537,564	07/30/2021	12/01/2042
444859-BE-1	HUMANA INC			2	2.C FE	4,262,272	128.6130	4,134,933	3,215,000	4,232,652	0	(29,620)	0	0	4.950	2.990	AO	39,786	159,143	01/26/2021	10/01/2044
44569*-BQ-3	HUNT OIL CO				4.B	48,200,000	82.5340	39,781,388	48,200,000	48,200,000	0	0	0	0	4.080	4.080	MN	267,671	1,966,560	11/12/2014	11/12/2026
44569*-BR-1	HUNT OIL CO				4.B	18,200,000	78.7640	14,335,048	18,200,000	18,200,000	0	0	0	0	4.230	4.230	MN	104,787	769,860	11/12/2014	11/12/2029
446150-AW-4	HUNTINGTON BANCSHARES INC			2	2.A FE	2,500,000	95.8130	2,395,326	2,500,000	2,500,000	0	0	0	0	2.487	2.480	FA	23,316	0	08/09/2021	08/15/2036
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			2	2.C FE	7,898,050	110.5380	8,843,069	8,000,000	7,922,182	0	8,720	0	0	4.500	4.650	MN	60,000	360,000	02/28/2019	05/01/2029
449934-AD-0	QUINTILES IMS INC			2,3	3.C FE	2,107,238	102.6250	2,216,700	2,160,000	2,126,497	0	5,974	0	0	5.000	5.370	AO	22,800	108,000	10/10/2018	10/15/2026
450636-AA-3	ITR CONCESSION CO LLC	&		1	2.B FE	29,702,909	104.3120	31,085,202	29,800,000	29,702,909	0	0	0	0	4.197	4.190	JJ	576,714	1,250,706	07/23/2015	07/15/2025
450636-B*-5	ITR CONCESSION CO LLC				2.B FE	9,500,000	109.1600	10,370,200	9,500,000	9,500,000	0	0	0	0	3.760	3.760	AO	72,432	357,200	10/18/2017	10/18/2027
452308-AQ-2	ILLINOIS TOOL WORKS INC			2	1.E FE	4,466,696	131.9390	5,284,167	4,005,000	4,366,688	0	(12,073)	0	0	4.875	4.180	MS	57,488	195,244	01/26/2012	09/15/2041
452308-AX-7	ILLINOIS TOOL WORKS INC	LS		2	1.E FE	6,977,950	104.9250	7,344,812	7,000,000	6,988,560	0	2,170	0	0	2.650	2.680	MN	23,703	185,500	10/31/2016	11/15/2026
454889-AM-8	INDIANA MICHIGAN POWER COMPANY				1.G FE	1,550,849	136.1830	1,498,017	1,100,000	1,528,454	0	(21,457)	0	0	6.050	2.870	MS	19,595	66,550	01/12/2021	03/15/2037
45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L				2.B FE	1,996,300	104.5350	2,090,716	2,000,000	1,999,357	0	420	0	0	4.250	4.270	JD	3,778	85,000	06/17/2013	06/15/2023
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING COMP			2	2.B FE	1,242,120	121.8540	1,218,550	1,000,000	1,236,285	0	(5,835)	0	0	4.300	2.970	FA	15,528	43,000	01/12/2021	02/21/2048
45688C-AA-5	INGEVITY CORP			2,3	3.C FE	1,778,950	100.2500	1,884,700	1,880,000	1,818,729	0	13,084	0	0	4.500	5.400	FA	35,250	84,600	10/12/2018	02/01/2026
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY				1.A FE	183,406	116.7930	210,228	180,000	183,128	0	(48)	0	0	4.294	4.150	JD	644	7,729	03/21/2016	12/01/2040
45780D-BX-9	INSTITUTE FOR ADVANCED STUDY				1.A FE	837,168	116.9740	941,647	805,000	834,568	0	(465)	0	0	4.394	4.130	JD	2,948	35,372	03/10/2016	12/01/2045
458140-AK-6	INTEL CORP	LS			1.E FE	44,596,619	129.4920	58,181,188	44,930,000	44,663,368	0	7,917	0	0	4.800	4.840	AO	539,160	2,156,640	09/14/2011	10/01/2041
458140-AS-9	INTEL CORP			2	1.E FE	5,491,805	107.9030	5,934,701	5,500,000	5,496,717	0	843	0	0	3.700	3.710	JJ	85,922	203,500	07/22/2015	07/29/2025
458140-BG-4	INTEL CORP			2	1.E FE	218,040	113.9000	219,827	193,000	217,067	0	(686)	0	0	3.734	2.990	JD	460	7,207	07/23/2020	12/08/2047
458140-BJ-8	INTEL CORPORATION			2	1.E FE	240,620	105.5410	211,083	200,000	239,158	0	(1,020)	0	0	3.250	2.280	MN	831	6,500	07/17/2020	11/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BK-5	INTEL CORPORATION			2	1.E FE	174,093	99.9250	149,888	150,000	173,590	0	(349)	0	0	3.100	2.450	FA	1,757	4,650	07/16/2020	02/15/2060
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN			2	1.G FE	1,377,708	114.6030	1,375,242	1,200,000	1,375,906	0	(1,802)	0	0	3.875	3.090	FA	17,567	23,250	07/09/2021	08/15/2050
45866F-AD-6	INTERCONTINENTALEXCHANGE INC			2	1.G FE	9,998,300	108.1180	10,811,835	10,000,000	9,999,290	0	165	0	0	3.750	3.750	JD	31,250	375,000	11/19/2015	12/01/2025
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	LS		2	1.G FE	6,946,730	110.7530	7,752,744	7,000,000	6,962,566	0	4,796	0	0	3.750	3.840	MS	72,917	262,500	08/06/2018	09/21/2028
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			2	1.G FE	85,649	100.5090	75,382	75,000	85,294	0	(247)	0	0	3.000	2.320	JD	100	2,250	07/21/2020	06/15/2050
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			2	1.G FE	17,931,867	96.2260	17,392,983	18,075,000	17,937,001	0	3,897	0	0	2.650	2.700	MS	141,035	342,209	09/22/2021	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC			2	1.G FE	74,238	98.7980	74,099	75,000	74,253	0	10	0	0	3.000	3.040	MS	663	2,406	08/17/2020	09/15/2060
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO	LS			1.G FE	10,664,155	107.1490	11,465,002	10,700,000	10,683,672	0	3,612	0	0	3.450	3.490	FA	135,355	369,150	02/16/2016	02/19/2026
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO			2	1.G FE	13,436,415	115.4840	15,590,345	13,500,000	13,442,087	0	2,231	0	0	4.150	4.180	MN	71,588	560,250	05/08/2019	05/15/2039
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO			2	1.G FE	2,762,559	98.1580	2,625,738	2,675,000	2,760,206	0	(2,034)	0	0	2.850	2.620	MN	9,741	40,613	07/19/2021	05/15/2040
459506-AR-2	NUTRITION & BIOSCIENCES INC			2	2.B FE	34,051,416	101.5420	33,072,351	32,570,000	34,024,934	0	(25,498)	0	0	3.268	2.950	MN	136,005	677,157	12/14/2021	11/15/2040
460146-CC-5	IP 8.7 06/15/38				2.B FE	8,707,849	163.4190	11,105,955	6,796,000	8,316,998	0	(50,691)	0	0	8.700	6.460	JD	26,278	591,252	10/26/2011	06/15/2038
460146-CF-8	INTL PAPER CO				2.B FE	15,474,846	153.2200	20,776,659	13,560,000	15,098,809	0	(45,911)	0	0	7.300	6.230	MN	126,485	989,880	01/18/2011	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO			2	2.B FE	26,176,188	138.1460	34,018,524	24,625,000	26,102,153	0	(51,564)	0	0	6.000	5.450	MN	188,792	1,477,500	09/23/2020	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			2	2.B FE	2,984,226	126.3930	2,862,809	2,265,000	2,960,179	0	(22,398)	0	0	4.800	2.890	JD	4,832	108,720	12/07/2020	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			2	2.B FE	13,689,682	124.7760	16,564,072	13,275,000	13,648,398	0	(22,364)	0	0	5.000	4.690	MS	195,437	663,750	09/23/2020	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO	LS		2	2.B FE	4,553,800	122.8530	6,142,675	5,000,000	4,590,256	0	7,798	0	0	4.400	4.960	FA	83,111	220,000	11/18/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO	LS		2	2.B FE	1,233,580	122.4870	1,224,870	1,000,000	1,226,565	0	(5,572)	0	0	4.350	3.080	FA	16,433	43,500	09/23/2020	08/15/2048
46051M-AF-9	INTERNATIONAL TRANSMISSION CO			2	1.F FE	1,248,390	123.7660	1,237,664	1,000,000	1,239,124	0	(7,924)	0	0	4.625	3.070	FA	17,472	46,250	10/26/2020	08/15/2043
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	4,819,320	135.7410	5,429,673	4,000,000	4,784,124	0	(16,234)	0	0	5.400	4.160	AO	54,000	216,000	10/08/2019	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	3,241,110	102.9570	3,088,738	3,000,000	3,238,607	0	(2,503)	0	0	3.375	2.830	MS	33,750	0	09/22/2021	03/01/2041
461070-AT-1	INTERSTATE POWER AND LIGHT CO	LS		2	2.A FE	1,991,460	99.3410	1,986,820	2,000,000	1,991,484	0	24	0	0	3.100	3.120	MN	7,233	0	11/16/2021	11/30/2051
462613-AP-5	IPALCO ENTERPRISES INC			2	2.C FE	6,132,230	109.7460	6,584,769	6,000,000	6,117,201	0	(12,924)	0	0	4.250	3.940	MN	42,500	255,000	10/21/2020	05/01/2030
46284V-AC-5	IRON MOUNTAIN INC			2,3	3.C FE	300,000	103.6980	311,094	300,000	300,000	0	0	0	0	4.875	4.870	MS	4,306	14,625	09/06/2017	09/15/2027
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM 144A				2.A FE	1,046,081	99.1880	915,745	923,235	1,043,525	0	(24,797)	0	0	6.100	1.600	AO	9,543	38,171	05/01/2020	10/31/2027
465685-AH-8	ITC HOLDINGS CORP			2	2.B FE	1,102,615	130.6990	1,143,621	875,000	1,091,707	0	(6,836)	0	0	5.300	3.600	JJ	23,188	46,375	07/20/2020	07/01/2043
465685-AQ-8	ITC HOLDINGS CORP			2	2.B FE	2,993,820	102.1040	3,063,139	3,000,000	2,995,516	0	1,158	0	0	2.950	2.970	MN	11,554	88,500	05/11/2020	05/14/2030
46590U-AA-0	HENDR_18-2A			4	1.A FE	7,271,950	111.1470	8,086,854	7,275,775	7,413,493	0	(14,867)	0	0	3.960	3.740	MON	12,805	288,121	10/02/2018	10/15/2075
46590U-AB-8	HENDR_18-2A			4	2.B FE	999,677	108.9120	1,089,123	1,000,000	1,005,825	0	(820)	0	0	4.700	4.680	MON	2,089	47,000	10/02/2018	10/15/2077
46620V-AA-2	HENDR_17-2A			4	1.A FE	6,892,672	109.0360	7,518,887	6,895,784	6,955,015	0	(5,323)	0	0	3.530	3.470	MON	10,819	243,421	08/01/2017	09/15/2072
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	299,794	136.0290	272,059	200,000	294,220	0	(3,889)	0	0	5.500	2.370	AO	2,322	11,000	07/21/2020	10/15/2040
46625H-JB-7	JPMORGAN CHASE & CO				1.F FE	7,581,181	138.4710	10,523,802	7,600,000	7,585,006	0	377	0	0	5.600	5.610	JJ	196,249	425,600	06/16/2015	07/15/2041
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	995,100	105.7700	1,057,707	1,000,000	998,674	0	527	0	0	3.625	3.680	MN	4,833	36,250	05/06/2014	05/13/2024
466313-AG-8	JABIL CIRCUIT INC	LS			2.C FE	414,967	102.6430	425,970	415,000	415,000	0	0	0	0	4.700	4.700	MS	5,743	19,505	07/31/2012	09/15/2022
466313-AK-9	JABIL INC	LS		2	2.C FE	3,975,750	102.7220	4,108,907	4,000,000	3,978,692	0	2,017	0	0	3.000	3.060	JJ	55,333	120,667	07/07/2020	01/15/2031
46647P-AJ-5	JPMORGAN CHASE & CO			2	1.F FE	5,369,755	113.5000	6,015,503	5,300,000	5,364,869	0	(3,402)	0	0	3.882	3.760	JJ	89,728	205,746	07/21/2020	07/24/2038
46647P-AL-0	JPMORGAN CHASE & CO			2	1.F FE	158,336	117.2830	146,604	125,000	157,100	0	(861)	0	0	3.964	2.590	MN	633	4,955	07/16/2020	11/15/2048
46647P-AR-7	JPMORGAN CHASE & CO			2	1.F FE	12,000,000	110.3750	13,245,061	12,000,000	12,000,000	0	0	0	0	4.005	4.000	AO	90,780	480,600	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO	LS		2	1.F FE	2,500,000	111.8630	2,796,579	2,500,000	2,500,000	0	0	0	0	4.203	4.200	JJ	46,116	105,075	07/16/2018	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			2	1.F FE	6,000,000	113.4890	6,809,365	6,000,000	6,000,000	0	0	0	0	4.452	4.450	JD	19,292	267,120	11/28/2018	12/05/2029
46647P-BM-7	JPMORGAN CHASE & CO			2	1.F FE	167,856	103.5640	155,347	150,000	166,812	0	(727)	0	0	3.109	2.350	AO	894	4,664	07/16/2020	04/22/2041
46647P-BN-5	JPMORGAN CHASE & CO			2	1.F FE	139,953	103.3170	129,146	125,000	139,458	0	(346)	0	0	3.109	2.530	AO	745	3,886	07/16/2020	04/22/2051
46651T-AA-9	HENDR_18-1A			4	1.A FE	12,316,929	111.0120	13,170,560	11,863,982	12,342,987	0	24,104	0	0	3.740	3.290	MON	19,721	324,861	10/13/2021	10/17/2072
46659*-AA-5	JM FAMILY ENTERPRISES INC				2.B	15,400,000	105.4400	16,237,760	15,400,000	15,400,000	0	0	0	0	3.310	3.310	MN	84,957	509,740	11/01/2017	11/01/2024
46671#-AA-5	JGW_21-A				1.F PL	8,951,672	98.5400	8,820,978	8,951,672	8,951,672	0	0	0	0	3.140	0.000	MON	34,913	80,983	12/22/2021	12/31/2077
470328-AH-4	JAMES CAMPBELL CO LLC				2.A	2,600,000	111.2930	2,893,618	2,600,000	2,600,000	0	0	0	0	4.580	4.580	JD	59,871	59,540	09/26/2014	09/30/2026
470328-AJ-0	JAMES CAMPBELL CO LLC				2.A	2,600,000	113.1030	2,940,678	2,600,000	2,600,000	0	0	0	0	4.630	4.630	JD	60,524	60,190	09/26/2014	09/30/2027
470328-AL-5	JAMES CAMPBELL CO LLC				2.A	2,300,000	103.6380	2,383,674	2,300,000	2,300,000	0	0	0	0	3.490	3.490	JD	223	80,270	09/28/2016	09/30/2023
470328-AR-2	JAMES CAMPBELL CO LLC				2.A	3,800,000	105.9330	4,025,454	3,800,000	3,800,000	0	0	0	0	3.500	3.500	JD	369	133,000	07/27/2017	09/30/2025
476681-AA-9	JMIKE_19-1			4	2.B FE	2,000,000	104.9770	2,099,540	2,000,000	2,000,000	0	0	0	0	4.433	4.500	FMAN	11,329	88,660	12/12/2019	02/15/2050
477143-AH-4	JETBLUE AIR 2019-1 CLASS AA				1.F FE	3,338,472	100.6830	3,361,283	3,338,472	3,338,472	0	0	0	0	2.750	2.750	MN	11,731	91,808	10/29/2019	05/15/2032
477164-AA-5	JETBLUE AIRWAYS CORPORATION				1.F FE	2,803,689	107.8860	3,024,794	2,803,689	2,803,689	0	0	0	0	4.000	4.000	MN	14,330	112,148	08/03/2020	11/15/2032
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1.D FE	981,120	118.6520	1,174,660	990,000	981,988	0	194	0	0	3.837	3.880	MN	4,854	37,986	04/18/2017	05/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478115-AB-4	JOHNS HOPKINS UNIVERSITY				1.C FE	10,000,000	132.3410	13,234,168	10,000,000	10,000,000	0	0	0	0	4.083	4.080	JJ	204,150	408,300	02/13/2013	07/01/2053
478160-BV-5	JOHNSON & JOHNSON			2	1.A FE	196,265	117.4730	176,211	150,000	194,218	0	(1,427)	0	0	3.700	2.110	MS	1,850	5,550	07/20/2020	03/01/2046
478160-CF-9	JOHNSON & JOHNSON			2	1.A FE	296,925	114.7990	286,999	250,000	294,463	0	(2,462)	0	0	3.625	2.200	MS	2,970	9,063	01/08/2021	03/03/2037
478160-CT-9	JOHNSON & JOHNSON			2	1.A FE	98,965	94.4220	94,422	100,000	99,004	0	31	0	0	2.450	2.490	MS	817	2,491	08/20/2020	09/01/2060
478165-AH-6	SC JOHNSON & SON INC			2	1.G FE	3,641,910	133.0940	3,992,820	3,000,000	3,629,559	0	(12,432)	0	0	4.750	3.450	AO	30,083	142,500	04/01/2021	10/15/2046
48121@-AE-1	JRD HOLDINGS LLC				2.B PL	8,000,000	99.1760	7,934,080	8,000,000	8,000,000	0	0	0	0	1.173	1.170	JAJO	17,739	124,370	04/25/2018	04/25/2025
48121@-AJ-0	JRD HOLDINGS LLC				2.B PL	8,100,000	101.1180	8,190,558	8,100,000	8,100,000	0	0	0	0	2.730	2.730	MN	26,413	221,130	11/18/2020	11/18/2032
48121@-AM-3	JRD HOLDINGS LLC				2.B PL	4,800,000	100.9850	4,847,280	4,800,000	4,800,000	0	0	0	0	2.500	2.500	AO	25,667	0	10/14/2021	10/14/2029
48121@-AN-1	JRD HOLDINGS LLC				2.B PL	6,700,000	101.2070	6,780,869	6,700,000	6,700,000	0	0	0	0	2.680	2.680	AO	38,406	0	10/14/2021	10/14/2031
48121@-AP-6	JRD HOLDINGS LLC				2.B PL	6,700,000	101.6560	6,810,952	6,700,000	6,700,000	0	0	0	0	2.830	2.830	AO	40,555	0	10/14/2021	10/14/2033
48121@-AQ-4	JRD HOLDINGS LLC				2.B PL	1,900,000	101.6310	1,930,989	1,900,000	1,900,000	0	0	0	0	2.980	2.980	AO	12,110	0	10/14/2021	10/14/2036
48128B-AF-8	JPMORGAN CHASE & CO			2	2.B FE	9,500,000	102.7500	9,761,250	9,500,000	9,500,000	0	0	0	0	5.000	5.000	FA	197,917	475,000	07/24/2019	01/01/9999
48128B-AN-1	JPMORGAN CHASE & CO	LS		2	2.B FE	2,500,000	99.7500	2,493,750	2,500,000	2,500,000	0	0	0	0	3.650	3.650	MJSD	7,858	50,440	05/05/2021	01/01/9999
48203R-AD-6	JUNIPER NETWORKS INC	LS			2.B FE	10,135,990	132.3080	10,584,690	8,000,000	10,060,821	0	(34,064)	0	0	5.950	3.970	MS	140,156	327,250	07/30/2021	03/15/2041
482480-AJ-9	KLA CORP			2	2.A FE	79,638	106.8460	75,861	71,000	79,353	0	(201)	0	0	3.300	2.690	MS	781	2,343	07/23/2020	03/01/2050
48249D-AA-9	KKR GROUP FINANCE CO			2	1.F FE	16,384,640	133.5160	16,689,584	12,500,000	16,258,681	0	(119,113)	0	0	5.500	3.440	FA	286,458	687,500	01/14/2021	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III LLC			2	1.F FE	6,519,148	129.0000	6,798,304	5,270,000	6,479,427	0	(33,679)	0	0	5.125	3.600	JD	22,507	270,088	10/23/2020	06/01/2044
48252M-AA-3	KKR GROUP FINANCE CO VII LLC				1.F FE	123,875	105.0320	131,291	125,000	123,904	0	22	0	0	3.500	3.540	FA	1,531	4,375	08/18/2020	08/25/2050
48255R-AA-7	KKR PINE BROOKE ISSUER LLC				2.A PL	13,842,223	99.9720	13,838,347	13,842,223	13,842,223	0	0	0	0	3.000	3.000	MJSD	124,245	307,989	12/18/2020	03/15/2051
48305Q-AA-1	KAISER FOUNDATION HOSPITALS				1.D FE	8,435,859	100.6680	8,417,894	8,362,000	8,365,691	0	(14,575)	0	0	3.500	3.310	AO	73,168	292,670	06/21/2016	04/01/2022
48305Q-AB-9	KAISER FOUNDATION HOSPITALS	LS			1.D FE	4,961,900	132.4650	6,623,290	5,000,000	4,968,826	0	882	0	0	4.875	4.920	AO	60,938	243,750	04/03/2012	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			2	1.D FE	652,223	106.5050	692,288	650,000	651,259	0	(222)	0	0	3.150	3.100	MN	3,413	20,475	05/16/2017	05/01/2027
485134-BM-1	KANSAS CITY POWER & LIGHT COMPANY			2	1.F FE	2,659,264	130.0830	2,472,885	1,901,000	2,623,059	0	(27,330)	0	0	5.300	2.740	AO	25,188	100,753	01/25/2021	10/01/2041
485134-BS-8	EVERGY METRO INC			2	1.F FE	1,269,000	118.5280	1,185,289	1,000,000	1,262,234	0	(6,357)	0	0	4.125	2.730	AO	10,313	41,250	12/04/2020	04/01/2049
485170-BB-9	KANSAS CITY SOUTHERN			2	2.B FE	7,528,033	124.4150	7,484,847	6,016,000	7,516,794	0	(11,238)	0	0	4.700	3.260	MN	47,125	141,376	09/03/2021	05/01/2048
48660G-J#-4	KAYNE ANDERSON KYN FUND				1.A FE	1,745,608	104.1150	1,803,493	1,732,212	1,741,352	0	(2,590)	0	0	3.670	3.490	JD	2,119	63,572	05/01/2020	04/16/2025
48660G-J@-6	KAYNE ANDERSON KYN FUND				1.A FE	865,315	102.2020	874,909	856,059	860,216	0	(3,098)	0	0	3.570	3.180	JD	1,019	30,561	05/01/2020	04/16/2023
48661E-A#-5	KAYNE ANDERSON KYE FUND				1.A FE	25,903	100.5060	26,034	25,903	25,903	0	0	0	0	4.000	4.000	MS	340	1,036	03/22/2012	03/22/2022
487836-BP-2	KELLOGG COMPANY				2.B FE	2,996,880	105.8890	3,176,688	3,000,000	2,998,586	0	306	0	0	3.250	3.260	AO	24,375	97,500	02/25/2016	04/01/2026
487836-BQ-0	KELLOGG COMPANY	LS			2.B FE	5,086,920	124.0720	4,962,885	4,000,000	5,053,280	0	(29,260)	0	0	4.500	2.960	AO	45,000	180,000	11/04/2020	04/01/2046
487836-BU-1	KELLOGG COMPANY	LS		2	2.B FE	4,789,630	107.7330	5,386,686	5,000,000	4,869,118	0	21,442	0	0	3.400	3.900	MN	21,722	170,000	02/21/2018	11/15/2027
491674-BG-1	KENTUCKY UTILITIES CO			2	1.F FE	3,841,808	127.2730	3,606,933	2,834,000	3,789,228	0	(39,528)	0	0	5.125	2.760	MN	24,207	145,243	08/27/2020	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO			2	1.F FE	2,978,400	122.3830	3,671,490	3,000,000	2,981,670	0	472	0	0	4.650	4.690	MN	17,825	139,500	11/06/2013	11/15/2043
491674-BL-0	KENTUCKY UTILITIES CO			2	1.F FE	3,746,370	117.8510	3,535,548	3,000,000	3,725,998	0	(20,372)	0	0	4.375	2.930	AO	32,813	131,250	01/14/2021	10/01/2045
49271V-AC-4	KEURIG DR PEPPER			2	2.B FE	5,000,000	123.8600	6,193,035	5,000,000	5,000,000	0	0	0	0	4.985	4.980	MN	24,925	249,250	05/14/2018	05/25/2038
49271V-AF-7	KEURIG DR PEPPER			2	2.B FE	9,513,794	113.7270	10,804,080	9,500,000	9,509,467	0	(1,273)	0	0	4.597	4.570	MN	43,671	436,715	05/14/2018	05/25/2028
49271V-AH-3	KEURIG DR PEPPER			2	2.B FE	5,009,175	108.7960	5,439,849	5,000,000	5,004,742	0	(1,301)	0	0	4.417	4.380	MN	22,085	220,850	05/14/2018	05/25/2025
49271V-AM-2	KEURIG DR PEPPER INC			2	2.B FE	74,718	103.9810	77,986	75,000	74,722	0	4	0	0	3.350	3.370	MS	740	1,256	03/01/2021	03/15/2051
49338C-AB-9	KEYSPAN GAS EAST CORPORATION			2	2.A FE	6,300,000	102.0610	6,429,904	6,300,000	6,300,000	0	0	0	0	2.742	2.740	FA	65,260	172,746	08/02/2016	08/15/2026
49427R-AL-6	KILROY REALTY LP			2	2.B FE	1,988,880	108.9070	2,178,148	2,000,000	1,995,284	0	1,132	0	0	4.375	4.440	AO	21,875	87,500	09/09/2015	10/01/2025
494368-BG-7	KIMBERLY-CLARK CORP				1.F FE	3,970,563	134.7730	3,746,693	2,780,000	3,926,560	0	(44,003)	0	0	5.300	2.560	MS	49,113	147,340	01/13/2021	03/01/2041
494368-BU-6	KIMBERLY-CLARK CORP				1.F FE	3,985,120	105.7740	4,230,975	4,000,000	3,993,346	0	1,503	0	0	2.750	2.790	FA	41,556	110,000	02/17/2016	02/15/2026
49446R-AV-1	KIMCO REALTY CORPORATION			2	2.A FE	2,722,220	106.3290	3,402,542	3,200,000	2,737,113	0	9,374	0	0	3.700	4.620	AO	29,600	118,400	07/21/2020	10/01/2049
494550-BH-8	KINDER MORGAN ENERGY PARTNERS L.P.				2.B FE	16,972,970	132.5160	22,527,858	17,000,000	16,977,573	0	585	0	0	6.375	6.380	MS	361,250	1,083,750	02/23/2011	03/01/2041
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	119,404	115.9750	115,975	100,000	118,538	0	(613)	0	0	5.000	3.680	FA	1,889	5,000	07/23/2020	08/15/2042
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	125,068	121.6150	121,615	100,000	124,102	0	(685)	0	0	5.400	3.780	MS	1,800	5,400	07/23/2020	09/01/2044
494568-AJ-0	KINDER MORGAN INC			2	2.B FE	182,865	119.8550	179,783	150,000	181,682	0	(828)	0	0	5.050	3.700	FA	2,862	7,575	07/17/2020	02/15/2046
49803X-AA-1	KITE REALTY GROUP LP			2	2.C FE	11,621,593	106.0570	13,257,206	12,500,000	11,864,787	0	114,790	0	0	4.000	5.210	AO	125,000	500,000	08/20/2020	10/01/2026
50075N-AR-5	KRAFT FOODS INC				2.A FE	16,593,704	141.0410	21,156,162	15,000,000	16,203,174	0	(46,704)	0	0	7.000	6.160	FA	408,333	1,050,000	01/03/2011	08/11/2037
50075N-AT-1	KRAFT FOODS INC				2.A FE	3,365,480	141.9870	4,130,419	2,909,000	3,256,943	0	(12,911)	0	0	6.875	5.720	FA	83,331	199,994	01/03/2011	02/01/2038
50075N-AW-4	KRAFT FOODS INC				2.A FE	1,650,618	143.2930	2,579,279	1,800,000	1,680,096	0	3,359	0	0	6.875	7.570	JJ	53,281	123,750	12/11/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2.A FE	4,686,905	141.6210	6,479,161	4,575,000	4,665,041	0	(2,607)	0	0	6.500	6.310	FA	117,298	297,375	04/05/2010	02/09/2040
50076Q-AN-6	KRAFT FOODS GROUP INC				3.A FE	114,052	142.1790	142,180	100,000	111,919	0	(379)	0	0	6.500	5.450	FA	2,564	6,500	06/16/2015	02/09/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-CK-5	KROGER CO				2.A FE	3,930,063	145.7950	5,538,778	3,799,000	3,899,912	0	(3,679)	0	0	6.900	6.610	AO	55,339	262,131	01/03/2011	04/15/2038
501044-CN-9	KROGER CO. (THE)			2	2.A FE	6,932,640	130.9460	6,695,310	5,113,000	6,864,120	0	(68,519)	0	0	5.400	2.940	JJ	127,314	138,051	01/21/2021	07/15/2040
501044-CR-0	KROGER CO			2	2.A FE	14,053,437	127.2330	15,064,498	11,840,000	13,980,977	0	(75,126)	0	0	5.000	3.650	AO	124,978	592,000	01/14/2021	04/15/2042
501044-CT-6	KROGER CO			2	2.A FE	6,538,550	130.7010	6,333,781	4,846,000	6,483,215	0	(52,700)	0	0	5.150	2.970	FA	103,987	249,569	01/14/2021	08/01/2043
501044-DF-5	KROGER CO			2	2.A FE	14,418,797	111.2690	14,132,287	12,701,000	14,406,358	0	(11,985)	0	0	3.875	3.080	AO	103,901	211,207	11/02/2021	10/15/2046
50170@-AA-5	LAFC STADIUMCO LLC				3.A PL	8,138,592	109.8390	8,939,349	8,138,592	8,138,592	0	0	0	0	6.660	6.660	JD	45,169	649,778	08/30/2018	12/01/2043
501797-AM-6	L BRANDS INC				3.B FE	1,170,000	123.5000	1,444,950	1,170,000	1,170,000	0	0	0	0	6.750	6.750	JJ	39,487	78,975	06/14/2016	07/01/2036
50200X-AA-8	LCSS_2018-A			4	1.A PL	7,746,377	103.5080	8,018,190	7,746,377	7,746,377	0	0	0	0	4.700	3.620	MON	17,193	364,080	11/02/2018	12/15/2062
50247@-AA-4	LV STADIUM EVENTS CO LLC				2.A PL	4,200,000	103.4900	4,346,580	4,200,000	4,200,000	0	0	0	0	3.360	3.360	JD	70,952	70,560	06/30/2020	06/30/2045
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC			2	2.B FE	8,855,300	104.1490	8,852,704	8,500,000	8,851,667	0	(3,633)	0	0	3.375	3.070	AO	71,719	143,438	09/28/2021	10/01/2040
50512#-AB-8	LA STADIUM FINANCE CO LLC				2.A PL	6,000,000	112.7370	6,764,220	6,000,000	6,000,000	0	0	0	0	4.210	4.210	MS	63,852	252,600	04/13/2017	03/31/2032
50512#-AD-4	LA STADIUM FINANCE CO LLC	&.		1	2.A PL	1,020,780	100.0830	1,000,830	1,000,000	1,000,000	0	0	0	0	1.817	(5.770)	MJSD	50	18,068	04/27/2018	03/31/2024
50512#-AG-7	LA STADIUM FINANCE CO LLC				2.A PL	1,600,000	111.0200	1,776,320	1,600,000	1,600,000	0	0	0	0	4.000	4.000	MS	16,178	64,000	05/21/2020	03/31/2030
50512#-AH-5	LA STADIUM FINANCE CO LLC				2.A PL	5,000,000	112.6140	5,630,700	5,000,000	5,000,000	0	0	0	0	4.100	4.100	MS	51,819	205,000	05/21/2020	03/31/2032
50540R-AQ-5	LABORATORY CORP OF AMERICA			2	2.B FE	96,225	105.5590	105,560	100,000	98,628	0	410	0	0	3.600	4.070	FA	1,500	3,600	06/16/2015	02/01/2025
50540R-AS-1	LABORATORY CORP OF AMERICA	LS.		2	2.B FE	17,724,082	121.7010	16,926,184	13,908,000	17,600,861	0	(108,784)	0	0	4.700	3.060	FA	272,365	606,676	03/10/2021	02/01/2045
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC				3.C YE	5,235,000	107.2500	5,614,538	5,235,000	5,235,000	0	0	0	0	5.880	5.880	MJSD	78,339	306,738	01/13/2017	03/31/2024
512807-AW-8	LAM RESEARCH CORPORATION			2	1.G FE	86,511	99.6390	74,730	75,000	86,107	0	(287)	0	0	2.875	2.160	JD	96	2,156	07/23/2020	06/15/2050
514666-AJ-5	LAND O LAKES INC			2	2.C FE	1,325,638	103.0560	1,277,896	1,240,000	1,247,078	0	(10,852)	0	0	6.000	5.050	MN	9,507	74,400	04/17/2013	11/15/2022
52532X-AH-8	LEIDOS HOLDINGS INC			2	2.C FE	15,149,440	96.2780	15,404,480	16,000,000	15,205,597	0	56,157	0	0	2.300	2.920	FA	139,022	184,000	03/31/2021	02/15/2031
526057-BN-3	LENNAR CORPORATION	LS.		2	2.C FE	2,368,750	102.2500	2,556,250	2,500,000	2,484,054	0	17,403	0	0	4.750	5.510	MN	15,174	118,750	01/24/2014	11/15/2022
526057-CD-4	LENNAR CORPORATION	LS.		2	2.C FE	3,032,763	113.1680	3,677,962	3,250,000	3,098,321	0	21,039	0	0	4.750	5.690	MN	13,722	154,375	10/19/2018	11/29/2027
526057-CT-9	LENNAR CORPORATION	LS.		2	2.C FE	356,358	112.1610	414,998	370,000	361,898	0	1,882	0	0	5.250	5.810	JD	1,619	19,425	12/04/2018	06/01/2026
526057-CV-4	LENNAR CORPORATION			2	2.C FE	300,000	113.0840	339,252	300,000	300,000	0	0	0	0	5.000	5.000	JD	667	15,000	02/20/2018	06/15/2027
527298-BM-4	LEVEL 3 FINANCING INC			2,3	3.B FE	3,028,638	102.2130	3,209,488	3,140,000	3,072,513	0	13,813	0	0	5.250	5.830	AO	34,802	164,850	10/19/2018	03/15/2026
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			2	2.B FE	150,328	110.6860	143,892	130,000	149,766	0	(389)	0	0	3.951	3.130	AO	1,084	5,136	07/21/2020	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			2	2.B FE	2,832,082	109.7900	3,183,915	2,900,000	2,833,272	0	714	0	0	3.950	4.060	MN	14,637	114,550	05/07/2020	05/15/2060
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1				2.A	19,000,000	108.4350	20,602,650	19,000,000	19,000,000	0	0	0	0	3.940	3.940	AO	126,846	748,600	03/24/2017	04/30/2027
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1				2.A FE	16,000,000	133.0960	21,295,360	16,000,000	16,000,000	0	0	0	0	4.890	4.890	AO	132,573	782,400	03/24/2017	04/30/2047
532457-AP-3	ELI LILLY AND COMPANY				1.F FE	5,171,360	146.2740	5,850,997	4,000,000	4,881,846	0	(44,040)	0	0	6.770	4.610	JJ	135,400	270,800	09/15/2014	01/01/2036
532457-BC-1	ELI LILLY AND CO				1.F FE	12,374,533	138.7350	14,747,533	10,630,000	11,990,726	0	(56,190)	0	0	5.950	4.780	MN	80,818	632,485	12/17/2013	11/15/2037
532457-BZ-0	ELI LILLY AND COMPANY			2	1.F FE	81,408	94.0120	78,031	83,000	81,440	0	24	0	0	2.500	2.570	MS	611	2,190	08/20/2020	09/15/2060
532716-AK-3	LIMITED BRANDS	LS.			4.A FE	2,496,450	117.0000	3,123,900	2,670,000	2,548,235	0	6,751	0	0	6.950	7.560	MS	61,855	185,565	05/26/2011	03/01/2033
53359#-AA-0	LINCOLN ELECTRIC HOLDINGS INC.				2.A	5,000,000	105.7940	5,289,700	5,000,000	5,000,000	0	0	0	0	3.150	3.150	FA	57,312	157,500	08/20/2015	08/20/2025
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS INC.				2.A	17,900,000	109.6050	19,619,295	17,900,000	17,900,000	0	0	0	0	3.350	3.350	FA	218,206	599,650	08/20/2015	08/20/2030
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC.				2.A	2,300,000	104.9920	2,414,816	2,300,000	2,300,000	0	0	0	0	2.750	2.750	AO	12,474	63,250	10/20/2016	10/20/2028
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC.				2.A	10,691,760	106.9090	11,653,081	10,900,000	10,691,760	0	0	0	0	3.030	3.030	AO	65,137	330,270	10/20/2016	10/20/2033
534187-AW-9	LINCOLN NATIONAL CORPORATION				2.A FE	1,820,714	139.8890	2,657,902	1,900,000	1,840,502	0	2,091	0	0	6.300	6.620	AO	27,265	119,700	04/30/2008	10/09/2037
536210-AF-3	LION INDUSTRIAL PROPERTIES LP				2.A	6,500,000	107.8030	7,007,195	6,500,000	6,500,000	0	0	0	0	3.990	3.990	MN	32,419	259,350	05/16/2016	05/16/2026
536210-AG-1	LION INDUSTRIAL PROPERTIES LP				2.A	10,000,000	108.6680	10,866,800	10,000,000	10,000,000	0	0	0	0	4.140	4.140	MS	138,000	414,000	09/01/2016	09/01/2026
536210-AJ-5	LION INDUSTRIAL PROPERTIES LP				2.A	17,500,000	109.0590	19,085,325	17,500,000	17,500,000	0	0	0	0	4.100	4.100	AO	147,486	717,500	04/17/2017	04/17/2027
53688T-AA-2	LFRF-2015-1			4	1.G PL	535,247	98.5200	527,326	535,247	535,247	0	0	0	0	4.000	3.990	JAJO	3,628	21,410	05/11/2015	10/30/2027
537008-C*-3	LITTELFUSE INC				2.C	2,000,000	105.3410	2,106,820	2,000,000	2,000,000	0	0	0	0	3.480	3.480	FA	26,293	69,600	01/16/2018	02/15/2025
53767#-AC-2	LITTELFUSE INC.				2.C	2,600,000	107.7610	2,801,786	2,600,000	2,600,000	0	0	0	0	3.740	3.740	FA	36,735	97,240	02/15/2017	02/15/2027
53948K-AA-7	LPSLT_20-2GF				1.F FE	3,097,022	101.7190	3,151,604	3,098,328	3,095,317	0	182	0	0	2.760	2.800	MON	2,613	85,204	07/16/2020	07/20/2047
53948N-AA-1	LPSLT_20-3GS				1.F FE	1,986,556	99.9440	1,986,268	1,987,378	2,011,115	0	28,384	0	0	2.470	2.250	MON	1,500	44,316	10/29/2020	12/20/2047
539830-AR-0	LOCKHEED MARTIN CORPORATION				1.G FE	9,484,794	139.5980	9,461,956	6,778,000	9,382,405	0	(102,389)	0	0	6.150	2.910	MS	138,949	208,424	04/05/2021	09/01/2036
539830-BB-4	LOCKHEED MARTIN CORP				1.G FE	3,612,320	117.7090	4,708,384	4,000,000	3,630,119	0	10,102	0	0	4.070	4.770	JD	7,236	162,800	03/20/2020	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP			2	1.G FE	8,015,232	114.3100	7,515,945	6,575,000	7,957,470	0	(43,413)	0	0	3.800	2.570	MS	83,283	249,850	09/02/2020	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			2	1.G FE	202,088	122.0320	183,049	150,000	197,812	0	(2,991)	0	0	4.500	1.870	MN	862	6,750	07/22/2020	05/15/2036
540424-AP-3	LOEWS CORPORATION				1.G FE	1,409,540	132.9550	1,329,550	1,000,000	1,378,244	0	(24,027)	0	0	6.000	2.570	FA	25,000	60,000	09/08/2020	02/01/2035
540424-AR-9	LOEWS CORP			2	1.G FE	118,995	115.2610	115,261	100,000	118,143	0	(592)	0	0	4.125	2.950	MN	527	4,125	07/21/2020	05/15/2043
540424-AT-5	LOEWS CORPORATION	LS.		2	1.G FE	3,020,640	106.2950	3,188,863	3,000,000	3,017,607	0	(1,868)	0	0	3.200	3.110	MN	12,267	96,000	05/06/2020	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546676-AV-9	LOUISVILLE GAS & ELECTRIC CO			2	1.F FE	2,978,400	121.9150	3,657,479	3,000,000	2,981,678	0	472	0	0	4.650	4.690	MN	17,825	139,500	11/06/2013	11/15/2043
548661-CP-0	LOWES COMPANIES INC				2.A FE	1,223,040	139.9430	1,399,438	1,000,000	1,200,821	0	(8,400)	0	0	6.650	4.810	MS	19,581	66,500	03/26/2019	09/15/2037
548661-CR-6	LOWES COMPANIES INC			2	2.A FE	1,123,120	133.7670	1,351,053	1,010,000	1,101,463	0	(3,124)	0	0	5.800	5.020	AO	12,367	58,580	09/26/2013	04/15/2040
548661-CU-9	LOWES COMPANIES INC			2	2.A FE	15,601,640	124.8040	18,720,600	15,000,000	15,571,857	0	(21,265)	0	0	5.125	4.790	MN	98,229	768,750	07/10/2020	11/15/2041
548661-DA-2	LOWES COMPANIES INC			2	2.A FE	7,848,854	122.4990	9,501,052	7,756,000	7,856,453	0	(1,284)	0	0	5.000	4.880	MS	114,186	368,900	06/08/2021	09/15/2043
548661-DE-4	LOWES COMPANIES INC			2	2.A FE	5,459,338	113.1580	5,223,382	4,616,000	5,430,168	0	(24,973)	0	0	4.250	3.140	MS	57,764	196,180	10/28/2020	09/15/2044
548661-DN-4	LOWES COMPANIES INC			2	2.A FE	5,052,427	109.6130	4,966,565	4,531,000	5,048,026	0	(4,401)	0	0	3.700	3.020	AO	35,392	83,824	09/03/2021	04/15/2046
548661-DQ-7	LOWES COMPANIES INC.			2	2.A FE	126,390	115.0430	115,044	100,000	125,378	0	(714)	0	0	4.050	2.640	MN	652	4,050	07/23/2020	05/03/2047
548661-DV-6	LOWES COMPANIES INC.			2	2.A FE	1,753,988	125.8740	1,693,006	1,345,000	1,747,853	0	(6,134)	0	0	5.000	2.840	AO	14,197	33,625	08/19/2021	04/15/2040
548661-DZ-7	LOWES COMPANIES INC	LS		2	2.A FE	3,746,325	98.6190	3,698,245	3,750,000	3,746,402	0	68	0	0	3.000	3.000	AO	23,750	110,313	10/07/2020	10/15/2050
548661-EE-3	LOWES COMPANIES INC			2	2.A FE	20,206,410	97.5680	20,001,495	20,500,000	20,208,519	0	2,109	0	0	2.800	2.890	MS	161,039	0	10/21/2021	09/15/2041
55261F-AN-4	M&T BANK CORPORATION	LS		2	2.C FE	6,375,000	97.9800	6,246,225	6,375,000	6,375,000	0	0	0	0	3.500	3.500	FA	83,052	0	08/10/2021	01/01/9999
552953-CD-1	MGM RESORTS INTERNATIONAL	LS		2	4.A FE	10,136,813	104.0000	11,055,200	10,630,000	10,328,060	0	57,179	0	0	4.625	5.310	MS	163,879	491,638	10/10/2018	09/01/2026
55303X-AJ-4	MGM GROWTH PROP OPERATING PARTNERS	LS		2	3.C FE	1,560,000	113.0000	1,762,800	1,560,000	1,560,000	0	0	0	0	5.750	5.750	FA	37,375	89,700	01/22/2019	02/01/2027
55336V-AA-8	MPLX LP			2	2.B FE	1,245,500	106.6490	1,333,119	1,250,000	1,248,400	0	472	0	0	4.000	4.040	FA	18,889	50,000	02/09/2015	02/15/2025
55336V-AL-4	MPLX LP			2	2.B FE	113,484	122.4260	122,426	100,000	113,075	0	(292)	0	0	5.200	4.330	MS	1,733	5,200	07/23/2020	03/01/2047
55336V-AM-2	MPLX LP			2	2.B FE	15,676,110	111.9850	16,797,777	15,000,000	15,681,978	0	(5,203)	0	0	4.500	4.080	AO	142,500	540,000	10/05/2021	04/15/2038
55336V-AR-1	MPLX LP			2	2.B FE	5,973,060	108.3660	6,501,960	6,000,000	5,982,379	0	2,452	0	0	4.000	4.050	MS	70,667	240,000	02/05/2018	03/15/2028
55336V-AT-7	MPLX LP			2	2.B FE	179,774	127.6990	191,550	150,000	178,963	0	(575)	0	0	5.500	4.270	FA	3,117	8,250	07/23/2020	02/15/2049
55336V-BP-4	MPLX LP			2	2.B FE	1,189,520	121.4250	1,214,253	1,000,000	1,185,542	0	(3,978)	0	0	5.200	4.020	JD	4,333	52,000	01/07/2021	12/01/2047
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT	LS		2,3	3.A FE	415,000	102.8750	426,931	415,000	415,000	0	0	0	0	5.250	5.250	FA	9,078	21,788	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT			2,3	3.A FE	1,850,754	104.6250	2,008,800	1,920,000	1,872,200	0	6,764	0	0	5.000	5.500	AO	20,267	96,000	10/10/2018	10/15/2027
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			2	2.A FE	8,551,970	120.4300	8,430,125	7,000,000	8,540,086	0	(11,884)	0	0	5.150	3.650	AO	76,106	180,250	09/29/2021	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			2	2.A FE	6,141,240	104.8790	6,292,786	6,000,000	6,133,689	0	(3,538)	0	0	4.200	4.040	MS	74,200	252,000	10/07/2019	03/15/2045
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST				1.F FE	14,800,000	109.6910	16,234,268	14,800,000	14,800,000	0	0	0	0	3.470	3.470	JD	29,958	513,560	02/10/2017	12/10/2028
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST				1.F FE	1,400,000	107.8370	1,509,718	1,400,000	1,400,000	0	0	0	0	3.280	3.280	JD	2,679	45,920	12/11/2017	12/10/2027
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST				1.F FE	2,400,000	111.8460	2,684,304	2,400,000	2,400,000	0	0	0	0	3.530	3.530	JD	4,942	84,720	12/11/2017	12/10/2032
56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	6,600,000	109.4140	7,221,324	6,600,000	6,600,000	0	0	0	0	3.350	3.350	JD	12,897	221,100	06/10/2020	12/10/2029
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL				3.A PL	23,680,958	104.3870	24,719,873	23,680,988	23,680,958	0	0	0	0	4.560	4.550	JJ	527,928	1,079,826	09/28/2018	09/30/2025
565849-AE-6	MARATHON OIL CORP	LS			2.C FE	6,153,581	130.6580	7,951,855	6,086,000	6,150,771	0	(2,448)	0	0	6.600	6.480	AO	100,419	401,676	06/24/2020	10/01/2037
565849-AM-8	MARATHON OIL CORP	LS		2	2.C FE	118,068	119.6710	143,605	120,000	118,133	0	39	0	0	5.200	5.310	JD	520	6,240	07/23/2020	06/01/2045
56585A-AF-9	MARATHON OIL COMPANY			2	2.B FE	24,788,750	137.4870	34,371,997	25,000,000	24,826,986	0	4,421	0	0	6.500	6.560	MS	541,667	1,625,000	01/27/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP			2	2.B FE	91,822	117.6800	117,681	100,000	92,751	0	162	0	0	4.750	5.300	MS	1,399	4,750	06/16/2015	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP			2	2.B FE	167,478	118.4910	177,738	150,000	167,144	0	(241)	0	0	5.000	4.330	MS	2,208	7,500	07/23/2020	09/15/2054
571676-AD-7	MARS INC			2	1.F FE	4,953,250	115.5920	5,779,603	5,000,000	4,957,753	0	1,683	0	0	3.875	3.940	AO	48,437	193,750	04/17/2019	04/01/2039
571676-AG-0	MARS INC			2	1.F FE	302,594	125.1540	281,598	225,000	300,425	0	(1,521)	0	0	4.125	2.570	AO	2,320	9,281	07/24/2020	04/01/2054
571676-AN-5	MARS INCORPORATED			2	1.F FE	4,936,450	95.2020	4,760,101	5,000,000	4,939,952	0	2,535	0	0	2.375	2.450	JJ	54,427	118,750	08/14/2020	07/16/2040
57169*-AX-5	MARS INC				1.F	5,000,000	104.4210	5,221,050	5,000,000	5,000,000	0	0	0	0	2.720	2.720	MS	35,511	136,000	09/27/2016	09/27/2026
57169*-AZ-0	MARS INC				1.F	10,300,000	106.5010	10,969,603	10,300,000	10,300,000	0	0	0	0	2.970	2.970	MS	79,876	305,910	09/27/2016	09/27/2031
57169*-BB-2	MARS INC				1.F	12,300,000	111.5630	13,722,249	12,300,000	12,300,000	0	0	0	0	3.570	3.570	MS	114,656	439,110	09/27/2016	09/27/2041
57169*-BC-0	MARS INC				1.F	8,000,000	113.9540	9,116,320	8,000,000	8,000,000	0	0	0	0	3.750	3.750	MS	78,333	300,000	09/27/2016	09/27/2046
57169*-BD-8	MARS INC				1.F	3,000,000	104.6280	3,138,840	3,000,000	3,000,000	0	0	0	0	3.300	3.300	MS	25,300	99,000	03/29/2017	03/29/2024
571748-BD-3	MARSH & MCLENNAN COMPANIES INC			2	2.A FE	99,459	121.3730	91,030	75,000	98,539	0	(645)	0	0	4.200	2.530	MS	1,050	3,150	07/22/2020	03/01/2048
571748-BH-4	MARSH & MCLENNAN COMPANIES INC			2	2.A FE	10,229,930	124.9980	12,499,836	10,000,000	10,208,596	0	(8,529)	0	0	4.750	4.560	MS	139,861	475,000	03/26/2019	03/15/2039
571903-BD-4	MARRIOTT INTERNATIONAL INC	LS		2	2.C FE	1,999,920	112.5640	2,251,283	2,000,000	2,000,000	0	0	0	0	5.750	5.740	MN	19,167	115,000	04/14/2020	05/01/2025
571903-BH-5	MARRIOTT INTERNATIONAL INC	LS		2	2.C FE	7,992,560	97.0040	7,760,330	8,000,000	7,992,754	0	194	0	0	2.750	2.750	AO	60,500	0	09/08/2021	10/15/2033
573874-AJ-3	MARVELL TECHNOLOGY INC			2	2.C FE	3,992,440	101.8930	4,075,752	4,000,000	3,993,273	0	833	0	0	2.950	2.970	AO	24,911	59,983	04/05/2021	04/15/2031
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOL				1.A FE	1,200,000	121.3810	1,456,575	1,200,000	1,200,000	0	0	0	0	3.959	3.950	JJ	23,754	47,508	09/22/2014	07/01/2038
57636Q-AG-9	MASTERCARD INC	LS		2	1.E FE	998,190	106.4480	1,064,484	1,000,000	999,049	0	178	0	0	2.950	2.970	MN	3,278	29,500	11/16/2016	11/21/2026
577081-AU-6	MATTEL INC				4.A FE	10,079,931	129.5000	15,540,000	12,000,000	10,351,268	0	87,878	0	0	6.200	7.580	AO	186,000	744,000	12/08/2010	10/01/2040
577081-AW-2	MATTEL INC			2	4.A FE	3,240,241	119.3750	4,775,000	4,000,000	3,327,916	0	33,864	0	0	5.450	7.030	MN	36,333	218,000	11/03/2011	11/01/2041
57736*-AV-3	MAUI ELECTRIC COMPANY LIMITED				2.A Z	7,400,000	106.6880	7,894,912	7,400,000	7,400,000	0	0	0	0	3.310	3.310	MN	40,823	244,940	05/14/2020	05/01/2030
578454-AD-2	MAYO CLINIC				1.C FE	990,000	125.5600	1,243,052	990,000	990,000	0	0	0	0	4.128	4.120	MN	5,222	40,867	03/10/2016	11/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
579780-AK-3	MCCORMICK & CO INC			2	2.B FE	6,948,410	105.5510	7,388,570	7,000,000	6,978,048	0	5,228	0	0	3.250	3.330	MN	29,069	227,500	11/03/2015	11/15/2025
58013M-EH-3	MCDONALDS CORPORATION	LS			2.A FE	5,878,855	135.3600	5,617,475	4,150,000	5,806,700	0	(70,897)	0	0	5.700	2.750	FA	98,562	236,550	01/20/2021	02/01/2039
58013M-EN-0	MCDONALDS CORP				2.A FE	6,530,990	110.3770	6,429,493	5,825,000	6,501,319	0	(24,317)	0	0	3.700	2.930	FA	81,421	215,525	10/07/2020	02/15/2042
58013M-ER-1	MCDONALDS CORP				2.A FE	3,821,276	108.5800	3,686,315	3,395,000	3,805,296	0	(13,786)	0	0	3.625	2.860	MN	20,511	123,069	10/30/2020	05/01/2043
58013M-EZ-3	MCDONALD S CORP			2	2.A FE	1,179,810	121.7470	1,217,480	1,000,000	1,159,583	0	(9,353)	0	0	4.700	3.220	JD	2,872	47,000	10/11/2019	12/09/2035
58013M-FR-0	MCDONALD S CORP			2	2.A FE	195,332	121.0300	181,546	150,000	193,844	0	(1,051)	0	0	4.200	2.690	AO	1,575	6,300	07/23/2020	04/01/2050
581557-BN-4	MCKESSON CORP			2	2.B FE	5,034,200	116.6640	5,833,200	5,000,000	5,025,870	0	(2,942)	0	0	4.750	4.660	MN	20,451	237,500	12/20/2018	05/30/2029
58174#-AF-1	MCKINSEY & CO				1.E PL	2,500,000	97.5850	2,439,625	2,500,000	2,500,000	0	0	0	0	2.700	2.700	JD	3,750	67,500	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & CO				1.E PL	1,600,000	96.0960	1,537,536	1,600,000	1,600,000	0	0	0	0	2.850	2.850	JD	2,533	45,600	06/11/2020	06/11/2030
582839-AF-3	MEAD JOHNSON NUTRITION CO				1.G FE	2,479,700	142.6100	2,852,204	2,000,000	2,436,512	0	(16,254)	0	0	5.900	4.150	MN	19,667	118,000	03/26/2019	11/01/2039
585055-BS-4	MEDTRONIC INC				1.G FE	95,839	106.4670	110,726	104,000	100,805	0	907	0	0	3.500	4.540	MS	1,072	3,640	11/13/2015	03/15/2025
585055-BT-2	MEDTRONIC INC				1.G FE	15,010,350	123.0130	18,452,086	15,000,000	15,019,061	0	(1,126)	0	0	4.375	4.360	MS	193,229	656,250	01/17/2019	03/15/2035
585055-BU-9	MEDTRONIC INC				1.G FE	106,127	130.9640	137,512	105,000	105,995	0	(24)	0	0	4.625	4.550	MS	1,430	4,856	06/16/2015	03/15/2045
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CT				1.D FE	3,769,380	132.4460	4,430,331	3,345,000	3,700,107	0	(10,726)	0	0	5.000	4.220	JJ	83,625	167,250	08/14/2014	07/01/2042
58933Y-AJ-4	MERCK SHARP & DOHME CORP				1.E FE	1,146,706	121.5220	1,118,003	920,000	1,143,972	0	(2,734)	0	0	4.150	2.650	MN	4,560	19,090	08/19/2021	05/18/2043
58933Y-AR-6	MERCK SHARP & DOHME CORP			2	1.E FE	6,988,450	104.7540	7,332,830	7,000,000	6,996,065	0	1,196	0	0	2.750	2.760	FA	75,396	192,500	02/05/2015	02/10/2025
58933Y-AT-2	MERCK SHARP & DOHME CORP	LS		2	1.E FE	4,191,498	115.0850	4,143,074	3,600,000	4,185,987	0	(6,549)	0	0	3.700	2.720	FA	52,170	3,700	08/19/2021	02/10/2045
58933Y-BA-2	MERCK & CO INC			2	1.E FE	161,223	95.2480	142,873	150,000	160,524	0	(487)	0	0	2.350	1.880	JD	69	3,525	07/20/2020	06/24/2040
58933Y-BB-0	MERCK & CO INC	LS		2	1.E FE	1,040,563	94.2070	1,083,387	1,150,000	1,042,265	0	1,822	0	0	2.450	2.920	JD	550	28,175	03/09/2021	06/24/2050
58933Y-BF-1	MERCK & CO INC			2	1.E FE	50,197	98.9490	49,475	50,000	50,196	0	0	0	0	2.750	2.730	JD	80	0	12/07/2021	12/10/2051
58933Y-BG-9	MERCK & CO INC			2	1.E FE	75,220	99.4800	74,610	75,000	75,220	0	0	0	0	2.900	2.880	JD	127	0	12/07/2021	12/10/2061
59001A-AY-8	MERITAGE HOMES CORP			2	3.A FE	900,000	111.5000	1,003,500	900,000	900,000	0	0	0	0	6.000	6.000	JD	4,500	54,000	05/28/2015	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP	LS		2	3.A FE	746,700	110.1320	820,483	745,000	745,982	0	(171)	0	0	5.125	5.090	JD	2,651	38,181	05/22/2017	06/06/2027
59022C-AJ-2	MERRILL LYNCH & CO INC				2.A FE	1,185,170	134.5170	1,345,173	1,000,000	1,165,406	0	(7,479)	0	0	6.110	4.570	JJ	25,798	61,100	03/26/2019	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO				2.A FE	1,999,540	156.6850	3,133,714	2,000,000	1,999,635	0	11	0	0	7.750	7.750	MN	20,236	155,000	05/07/2008	05/14/2038
59156R-AP-3	METLIFE INC			2	2.B FE	184,580	123.0210	184,532	150,000	181,007	0	(2,509)	0	0	6.400	3.870	JD	427	9,600	07/21/2020	12/15/2066
59156R-BL-1	METLIFE INC	LS			1.G FE	9,414,020	129.8520	9,089,698	7,000,000	9,347,948	0	(66,072)	0	0	4.721	2.740	MJSD	14,688	330,470	01/28/2021	12/15/2044
594457-BT-9	DTE GAS CO				1.F FE	6,635,600	129.5730	6,478,694	5,000,000	6,584,995	0	(50,605)	0	0	5.700	2.440	MS	83,917	142,500	07/29/2021	03/15/2033
59447#-AD-5	MICHIGAN ELECTRIC TRANSMISSION CO PRVT				1.F	6,000,000	143.6710	8,620,260	6,000,000	6,000,000	0	0	0	0	5.640	5.640	JD	170,140	169,200	04/14/2010	05/06/2040
594918-AT-1	MICROSOFT CORP	LS		2	1.A FE	6,792,900	102.1130	7,658,497	7,500,000	7,387,831	0	80,815	0	0	2.375	3.530	MN	29,687	178,125	08/26/2013	05/01/2023
594918-BB-9	MICROSOFT CORP			2	1.A FE	6,985,370	104.7310	7,331,234	7,000,000	6,995,014	0	1,514	0	0	2.700	2.720	FA	72,975	189,000	02/09/2015	02/12/2025
594918-BJ-2	MICROSOFT CORP	LS		2	1.A FE	2,999,220	106.6730	3,200,203	3,000,000	2,999,672	0	79	0	0	3.125	3.120	MN	15,104	93,750	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT CORP			2	1.A FE	5,045,900	122.3570	6,117,854	5,000,000	5,035,123	0	(1,940)	0	0	4.200	4.130	MN	33,833	210,000	10/30/2015	11/03/2035
594918-BR-4	MICROSOFT CORP			2	1.A FE	4,990,700	104.6470	5,232,379	5,000,000	4,995,441	0	926	0	0	2.400	2.420	FA	47,667	120,000	08/01/2016	08/08/2026
594918-BS-2	MICROSOFT CORP			2	1.A FE	231,649	115.1040	219,850	191,000	228,519	0	(3,129)	0	0	3.450	1.860	FA	2,617	3,295	08/19/2020	08/08/2036
594918-CD-4	MICROSOFT CORPORATION			2	1.A FE	152,283	99.6690	134,554	135,000	151,882	0	(283)	0	0	2.675	2.180	JD	301	3,611	07/23/2020	06/01/2060
594918-CE-2	MICROSOFT CORPORATION			2	1.A FE	1,940,816	106.1710	1,911,094	1,800,000	1,936,272	0	6,201	0	0	5.331	4.840	MS	27,723	116,346	03/17/2021	03/17/2052
594918-CF-9	MICROSOFT CORP			2	1.A FE	256,236	106.9740	213,950	200,000	254,993	0	(802)	0	0	3.041	1.990	MS	1,757	38,847	04/01/2021	03/17/2062
595112-BM-4	MICRON TECHNOLOGY INC			2	2.C FE	3,000,000	111.0300	3,330,900	3,000,000	3,000,000	0	0	0	0	4.975	4.970	FA	60,115	149,250	02/04/2019	02/06/2026
595112-BN-2	MICRON TECHNOLOGY INC			2	2.C FE	2,000,000	118.4450	2,368,900	2,000,000	2,000,000	0	0	0	0	5.327	5.320	FA	42,912	106,540	02/04/2019	02/06/2029
595112-BQ-5	MICRON TECHNOLOGY INC	LS		2	2.C FE	5,209,850	115.2480	5,762,400	5,000,000	5,170,963	0	(17,993)	0	0	4.663	4.150	FA	88,079	233,150	09/30/2019	02/15/2030
59523U-AU-1	MID-AMERICA APARTMENTS LP			2	2.A FE	99,105	98.4500	98,451	100,000	99,114	0	9	0	0	2.875	2.910	MS	1,054	0	08/05/2021	09/15/2051
595620-AN-5	MIDAMERICAN ENERGY COMPANY			2	1.E FE	265,401	122.2970	244,595	200,000	262,670	0	(2,017)	0	0	4.400	2.540	AO	1,858	8,800	01/13/2021	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY COMPANY			2	1.E FE	204,114	121.6700	182,506	150,000	201,814	0	(1,606)	0	0	4.250	2.340	MN	1,062	6,375	07/20/2020	05/01/2046
59562E-AH-8	MIDAMERICAN ENERGY COMPANY				1.E FE	1,607,608	135.1490	1,554,223	1,150,000	1,590,960	0	(14,969)	0	0	5.800	2.640	FA	25,198	37,700	06/10/2021	10/15/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO				1.G FE	6,966,458	134.5310	9,417,237	7,000,000	6,975,511	0	950	0	0	5.950	5.980	MN	53,219	416,500	05/08/2007	05/15/2037
599191-AA-1	MILEAGE PLUS HOLDINGS LLC	LS		2,3	2.C PL	3,456,250	106.7500	3,736,250	3,500,000	3,470,446	0	9,684	0	0	6.500	6.810	MJSD	6,951	226,868	06/25/2020	06/20/2027
59982V-AA-7	MCSLT_19-2GS			4	1.F FE	1,530,241	104.7860	1,603,591	1,530,346	1,535,549	0	(1,641)	0	0	3.690	3.650	MON	1,725	62,789	07/23/2019	07/20/2043
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT				1.G PL	3,651,816	108.9460	3,978,507	3,651,816	3,651,816	0	0	0	0	5.330	5.330	MJSD	54,078	190,579	07/19/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT				1.G PL	6,592,869	120.3660	7,935,572	6,592,869	6,592,869	0	0	0	0	6.000	6.000	MJSD	1,099	392,851	07/19/2010	06/30/2032
60081H-B*-8	MILLIKEN & COMPANY				2.B Z	2,000,000	101.6510	2,033,020	2,000,000	2,000,000	0	0	0	0	2.860	2.860	AO	11,599	0	10/18/2021	10/15/2033
60081H-B@-6	MILLIKEN & COMPANY				2.B Z	2,000,000	101.6240	2,032,480	2,000,000	2,000,000	0	0	0	0	3.010	3.010	AO	12,207	0	10/18/2021	10/15/2036
605417-BY-9	MISSISSIPPI POWER COMPANY				2.A FE	1,543,116	114.4700	1,892,193	1,653,000	1,554,834	0	2,772	0	0	4.750	5.230	AO	16,576	78,518	06/27/2017	10/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
605417-BZ-6	MISSISSIPPI POWER COMPANY				2.A FE	9,479,255	114.5750	12,494,442	10,905,000	9,658,603	0	34,080	0	0	4.250	5.160	MS	136,464	463,463	07/16/2020	03/15/2042
60871R-AD-2	MOLSON COORS BREWING CO				2.C FE	5,894,910	120.8060	7,248,401	6,000,000	5,901,122	0	2,639	0	0	5.000	5.130	MN	50,000	300,000	12/20/2018	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO	LS		2	2.C FE	2,556,960	110.8450	3,325,360	3,000,000	2,580,830	0	8,290	0	0	4.200	5.210	JJ	58,100	126,000	12/20/2018	07/15/2046
609207-AP-0	MONDELEZ INTERNATIONAL INC			2	2.B FE	3,489,450	121.4880	3,644,665	3,000,000	3,480,696	0	(8,754)	0	0	4.625	3.660	MN	20,812	138,750	03/10/2021	05/07/2048
609207-AW-5	MONDELEZ INTERNATIONAL INC	LS		2	2.B FE	1,791,020	93.4050	1,868,100	2,000,000	1,794,641	0	3,621	0	0	2.625	3.170	MS	17,062	52,500	02/26/2021	09/04/2050
610202-BP-7	MONONGAHELA POWER CO			2	1.G FE	6,755,950	129.0590	6,452,954	5,000,000	6,735,658	0	(20,292)	0	0	5.400	3.150	JD	12,000	135,000	08/17/2021	12/15/2043
61201#-AC-9	MONTANA DAKOTA UTILITIES CO				1.G	11,200,000	106.5730	11,936,176	11,200,000	11,200,000	0	0	0	0	4.240	4.240	JJ	218,972	474,880	07/15/2014	07/15/2024
615369-AV-7	MOODYS CORPORATION			2	2.A FE	10,234,838	97.5830	10,051,123	10,300,000	10,235,776	0	938	0	0	2.750	2.790	FA	103,858	0	09/17/2021	08/19/2041
617446-8N-2	MORGAN STANLEY			2	1.G FE	157,643	149.3730	149,373	100,000	155,784	0	(1,295)	0	0	5.597	2.740	MS	1,508	5,597	07/16/2020	03/24/2051
617446-8Y-8	MORGAN STANLEY			2	1.F FE	5,125,000	98.1190	5,028,649	5,125,000	5,125,000	0	0	0	0	2.802	2.800	JJ	62,228	71,801	01/20/2021	01/25/2052
61744Y-AL-2	MORGAN STANLEY			2	1.G FE	310,419	113.9660	284,917	250,000	306,187	0	(2,943)	0	0	3.971	2.250	JJ	4,385	9,928	07/21/2020	07/22/2038
61744Y-AR-9	MORGAN STANLEY			2	1.F FE	1,035,190	119.9610	1,199,618	1,000,000	1,031,672	0	(1,332)	0	0	4.457	4.180	AO	8,543	44,570	03/26/2019	04/22/2039
61746B-DJ-2	MORGAN STANLEY				1.G FE	2,989,110	103.4280	3,102,861	3,000,000	2,998,531	0	1,228	0	0	3.750	3.790	FA	39,375	112,500	02/20/2013	02/25/2023
617700-A*-0	MORNINGSTAR INC				2.B	2,400,000	97.6640	2,343,936	2,400,000	2,400,000	0	0	0	0	2.320	2.320	AO	9,435	56,453	10/26/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			2	1.F FE	4,423,875	104.7650	4,347,749	4,150,000	4,421,301	0	(2,574)	0	0	3.217	2.770	AO	25,589	42,625	11/01/2021	04/22/2042
61945C-AB-9	MOSAIC CO			2	2.C FE	43,326,570	116.5170	50,102,336	43,000,000	43,326,697	0	(11,689)	0	0	4.875	4.810	MN	267,854	2,096,250	12/07/2020	11/15/2041
61945C-AD-5	MOSAIC CO			2	2.C FE	7,304,556	124.0080	8,215,557	6,625,000	7,236,095	0	(43,235)	0	0	5.450	4.370	MN	46,136	361,063	12/02/2020	11/15/2033
61945C-AE-3	MOSAIC CO			2	2.C FE	2,945,970	132.8060	2,988,153	2,250,000	2,926,421	0	(19,549)	0	0	5.625	3.590	MN	16,172	126,563	01/15/2021	11/15/2043
61945L-AA-1	MSAIC_19-2A			4	1.D FE	1,415,587	102.8520	1,456,461	1,416,071	1,416,521	0	(322)	0	0	2.880	2.900	MON	1,246	40,783	10/30/2019	09/20/2040
61946C-AA-0	MSAIC_19-1A			4	1.F FE	3,753,517	106.9500	4,015,747	3,754,766	3,757,376	0	(1,602)	0	0	4.370	4.430	MON	5,014	164,083	01/25/2019	12/21/2043
61946F-AA-3	MSAIC_18-1A			4	1.F FE	1,802,785	105.4870	1,901,811	1,802,878	1,800,511	0	219	0	0	4.010	4.110	MON	2,209	72,295	04/11/2018	06/22/2043
61946N-AB-4	MSAIC_20-1A				1.F FE	955,470	103.1310	985,600	955,677	946,589	0	(6,270)	0	0	3.100	2.320	MON	905	29,626	06/12/2020	04/20/2046
61946R-AB-5	MSAIC_21-2A			4	1.G FE	1,416,537	97.8320	1,392,973	1,423,840	1,432,120	0	15,600	0	0	2.090	1.950	MON	909	14,475	06/15/2021	04/22/2047
61947D-AB-5	MSAIC_21-1A			4	1.G FE	1,591,167	98.7790	1,581,628	1,601,177	1,625,322	0	35,065	0	0	2.050	1.890	MON	1,003	24,800	03/10/2021	12/20/2046
620076-BE-8	MOTOROLA SOLUTIONS INC				2.C FE	6,360,941	130.1660	6,625,481	5,090,000	6,331,980	0	(25,491)	0	0	5.500	3.860	MS	93,317	238,700	07/29/2021	09/01/2044
626717-AJ-1	MURPHY OIL CORPORATION	LS		2,3	3.C FE	750,000	102.7880	770,910	750,000	750,000	0	0	0	0	5.750	5.750	FA	16,292	43,125	08/04/2017	08/15/2025
626738-AD-0	MURPHY OIL USA INC			2,3	3.B FE	1,387,624	104.0000	1,456,000	1,400,000	1,391,782	0	1,281	0	0	5.625	5.750	MN	13,125	78,750	10/29/2018	05/01/2027
628530-BC-0	MYLAN INC	LS		2	2.C FE	133,514	123.2800	123,280	100,000	132,078	0	(1,017)	0	0	5.400	3.290	MN	480	5,400	07/24/2020	11/29/2043
62927#-AD-8	NFL VENTURES LP				1.E FE	4,887,875	102.5890	5,014,422	4,887,875	4,887,875	0	0	0	0	2.830	2.830	AO	29,202	138,327	06/30/2015	03/31/2024
62927@-AL-2	NHL US FUNDING LP				2.B PL	2,214,286	101.7390	2,252,792	2,214,286	2,214,286	0	0	0	0	2.940	2.940	MJSD	3,436	9,584	10/19/2021	10/19/2033
62928@-AE-7	NHL CANADA FUNDING LP				2.B PL	1,785,714	101.7390	1,816,768	1,785,714	1,785,714	0	0	0	0	2.940	2.940	MJSD	2,771	7,729	10/19/2021	10/19/2033
62952E-AC-1	NYU HOSPITALS CENTER				1.G FE	4,183,632	128.0500	5,224,454	4,080,000	4,170,139	0	(2,241)	0	0	4.784	4.620	JJ	97,594	195,187	12/04/2014	07/01/2044
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY			2	2.A FE	3,500,000	106.5160	3,728,087	3,500,000	3,500,000	0	0	0	0	3.395	3.390	AO	27,066	118,825	04/07/2020	04/09/2030
63111X-AE-1	NASDAQ INC			2	2.B FE	13,230,735	92.3710	12,701,032	13,750,000	13,237,823	0	7,088	0	0	2.500	2.750	JD	9,549	253,125	09/24/2021	12/21/2040
63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION IN				1.G FE	5,900,000	103.1190	6,084,021	5,900,000	5,900,000	0	0	0	0	2.510	2.510	JD	6,170	148,090	12/16/2020	12/16/2024
63636#-AA-4	NATIONAL HOCKEY LEAGUE				2.A PL	4,000,000	104.4020	4,176,080	4,000,000	4,000,000	0	0	0	0	3.330	3.330	JD	5,920	133,200	08/10/2017	08/10/2024
63636#-AB-2	NATIONAL HOCKEY LEAGUE				2.A PL	6,000,000	107.5550	6,453,300	6,000,000	6,000,000	0	0	0	0	3.610	3.610	JD	9,627	216,600	08/10/2017	08/10/2027
63636#-AE-6	NATIONAL HOCKEY LEAGUE				2.A PL	3,100,000	103.5200	3,209,120	3,100,000	3,100,000	0	0	0	0	2.820	2.820	JD	3,885	82,321	01/06/2021	01/06/2026
63636#-AG-1	NATIONAL HOCKEY LEAGUE				2.A PL	4,500,000	105.2750	4,737,375	4,500,000	4,500,000	0	0	0	0	3.150	3.150	JD	6,300	133,481	01/06/2021	01/06/2028
637417-AH-9	NATIONAL RETAIL PROPERTIES INC	LS		2	2.A FE	1,296,867	108.3010	1,407,923	1,300,000	1,298,661	0	314	0	0	4.000	4.020	MN	6,644	52,000	10/14/2015	11/15/2025
637417-AL-0	NATIONAL RETAIL PROPERTIES INC	LS		2	2.A FE	4,964,400	112.4270	5,621,367	5,000,000	4,980,398	0	4,934	0	0	4.300	4.360	AO	45,389	215,000	09/18/2018	10/15/2028
637432-MT-9	NATIONAL RURAL UTILITIES COOP FINA			2	2.A FE	11,076,000	102.2820	11,251,108	11,000,000	11,023,630	0	(16,874)	0	0	4.750	4.580	AO	88,535	522,500	09/14/2018	04/30/2043
637432-NK-7	NATIONAL RURAL UTILITIES COOP FINA			2	2.A FE	4,043,835	107.4760	3,969,115	3,693,000	3,973,022	0	(59,566)	0	0	5.250	3.340	AO	38,238	193,883	10/20/2020	04/20/2046
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATI			2	1.E FE	1,434,240	100.4690	1,507,045	1,500,000	1,489,711	0	31,666	0	0	2.400	4.610	AO	6,600	36,000	03/18/2020	04/25/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOP FINA			2	1.E FE	3,492,825	106.1860	3,716,539	3,500,000	3,495,915	0	697	0	0	3.050	3.070	AO	19,571	106,750	04/18/2017	04/25/2027
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI	LS		2	1.E FE	8,994,060	111.6340	10,047,077	9,000,000	8,995,707	0	538	0	0	3.900	3.900	MN	58,500	351,000	10/24/2018	11/01/2028
63939E-AD-5	NAVSL_15-AA			4	1.A FE	1,387,500	102.2360	1,533,543	1,500,000	1,437,924	0	31,541	0	0	1.809	4.490	MON	1,282	27,433	04/02/2020	11/15/2030
63940P-AD-7	NAVSL_18-A			4	1.B FE	3,799,053	101.5860	3,860,270	3,800,000	3,794,442	0	(180)	0	0	3.680	3.740	MON	6,215	139,840	02/13/2018	02/18/2042
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC				1.G FE	84,363	121.1780	75,131	62,000	83,267	0	(772)	0	0	4.450	2.370	JJ	1,272	3,559	07/23/2020	01/15/2043
641062-AL-8	NESTLE HOLDINGS INC.			2	1.D FE	7,419,825	116.2480	8,718,653	7,500,000	7,437,209	0	5,561	0	0	3.900	3.960	MS	78,812	292,500	09/17/2018	09/24/2038
64110L-AT-3	NETFLIX INC				2.C FE	5,574,669	120.2500	6,782,100	5,640,000	5,591,382	0	5,560	0	0	5.875	6.030	MN	42,339	331,350	12/10/2018	11/15/2028
64110L-AX-4	NETFLIX INC	LS			2.C FE	1,880,000	124.2500	2,335,900	1,880,000	1,880,000	0	0	0	0	6.375	6.370	MN	15,314	119,850	10/23/2018	05/15/2029
641423-BP-2	NEVADA POWER COMPANY				1.F FE	2,612,100	142.7300	4,281,916	3,000,000	2,706,373	0	10,953	0	0	6.650	7.800	AO	49,875	199,500	12/18/2008	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
645869-E#-1	NEW JERSEY NATURAL GAS CO				1.E	8,600,000	115.6800	9,948,480	8,600,000	8,600,000	0	0	0	0	3.630	3.630	JD	8,672	312,180	06/21/2016	06/21/2046
646025-B#-2	NEW JERSEY RESOURCES CORPORATION				2.A	3,300,000	103.0390	3,400,287	3,300,000	3,300,000	0	0	0	0	3.200	3.200	FA	39,893	107,250	08/18/2016	08/18/2023
646025-C*-5	NEW JERSEY RESOURCES CORPORATION				2.A	7,500,000	106.6730	8,000,475	7,500,000	7,500,000	0	0	0	0	3.540	3.540	FA	100,300	269,250	08/18/2016	08/18/2026
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC				2.C PL	10,000,000	103.9650	10,396,500	10,000,000	10,000,000	0	0	0	0	3.570	3.570	JJ	145,775	0	08/04/2021	07/15/2025
647558-AB-7	NEW MOUNTAIN GUARDIAN III BDC LLC				2.C PL	4,500,000	104.1350	4,686,075	4,500,000	4,500,000	0	0	0	0	3.620	3.620	JJ	4,525	0	12/21/2021	07/15/2025
649757-AA-9	NEW YORK PUBLIC LIBRARY				1.D FE	2,607,696	125.1300	3,153,299	2,520,000	2,597,453	0	(1,931)	0	0	4.305	4.100	JJ	54,243	108,486	02/03/2016	07/01/2045
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP			2	1.G FE	496,410	106.4060	532,033	500,000	498,088	0	352	0	0	3.250	3.330	JD	1,354	16,250	11/21/2016	12/01/2026
651290-AQ-1	NEWFIELD EXPLORATION CO				2.C FE	758,100	110.0780	836,594	760,000	759,464	0	195	0	0	5.625	5.650	JJ	21,375	42,750	06/21/2013	07/01/2024
651639-AM-8	NEWMONT MINING CORP				2.A FE	20,275,100	139.4450	27,889,147	20,000,000	20,216,973	0	(7,164)	0	0	6.250	6.140	AO	312,500	1,250,000	12/07/2010	10/01/2039
651639-AP-1	NEWMONT MINING CORP			2	2.A FE	15,510,220	125.2460	18,160,757	14,500,000	15,524,657	0	458	0	0	4.875	4.300	MS	208,135	487,500	12/15/2021	03/15/2042
651639-AW-6	NEWMONT MINING CORPORATION				2.A FE	2,288,640	129.9170	2,598,347	2,000,000	2,252,589	0	(13,592)	0	0	5.875	4.590	AO	29,375	117,500	03/26/2019	04/01/2035
65339K-AU-4	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		2	2.B FE	2,500,000	101.0220	2,525,570	2,500,000	2,500,000	0	0	0	0	5.110	5.110	MS	32,647	127,750	09/20/2017	09/29/2057
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		2	2.B FE	6,618,500	106.5120	7,455,858	7,000,000	6,622,757	0	1,183	0	0	4.800	5.090	JD	28,000	336,000	08/27/2018	12/01/2077
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		2	2.B FE	6,909,168	113.2940	7,560,133	6,673,000	6,863,127	0	(21,453)	0	0	5.650	5.160	MN	62,837	377,025	07/21/2020	05/01/2079
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN			2	2.B FE	2,000,000	101.7330	2,034,675	2,000,000	2,000,000	0	0	0	0	3.800	3.800	MS	3,589	0	12/09/2021	03/15/2082
65473Q-AW-3	NISOURCE FINANCE CORPORATION				2.B FE	19,787,843	136.9070	26,332,712	19,234,000	19,680,893	0	(13,543)	0	0	6.250	6.030	JD	53,428	1,202,125	10/24/2011	12/15/2040
65473Q-AX-1	NISOURCE FINANCE CORP	LS		2	2.B FE	12,802,426	136.9270	17,111,870	12,497,000	12,782,153	0	(9,214)	0	0	5.950	5.740	JD	33,048	743,572	07/20/2020	06/15/2041
65473Q-BB-8	NISOURCE FINANCE CORPORATION			2	2.B FE	13,702,158	127.9090	13,097,941	10,240,000	13,593,052	0	(109,106)	0	0	5.250	3.090	FA	203,093	537,600	01/14/2021	02/15/2043
65473Q-BC-6	NISOURCE FINANCE CORP			2	2.B FE	199,742	122.5100	183,766	150,000	197,489	0	(1,574)	0	0	4.800	2.830	FA	2,720	7,200	07/20/2020	02/15/2044
655844-BM-9	NORFOLK SOUTHERN CORPORATION			2	2.A FE	246,310	114.2030	228,406	200,000	243,963	0	(1,640)	0	0	3.950	2.550	AO	1,975	7,900	07/20/2020	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORPORATION			2	2.A FE	1,212,500	119.6040	1,166,142	975,000	1,209,749	0	(2,751)	0	0	4.800	3.220	FA	17,680	0	08/19/2021	08/15/2043
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP				1.G	9,250,000	103.7900	9,600,575	9,250,000	9,250,000	0	0	0	0	3.080	3.080	JD	12,662	427,350	12/15/2016	12/15/2046
662352-AB-9	NORTH SHORE LONG ISLAND JEWISH HEA				1.G FE	2,657,930	146.4670	3,222,291	2,200,000	2,602,400	0	(10,275)	0	0	6.150	4.790	MN	22,550	135,300	11/24/2015	11/01/2043
664675-AT-2	NORTHEASTERN UNIVERSITY				1.E FE	2,315,262	99.5130	2,388,332	2,400,000	2,316,660	0	1,398	0	0	2.894	3.080	AO	17,364	34,728	05/19/2021	10/01/2050
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY				1.D	6,000,000	105.8290	6,349,740	6,000,000	6,000,000	0	0	0	0	2.910	2.910	JD	5,335	174,600	06/23/2016	06/20/2031
665772-CG-2	NORTHERN STATES POWER COMPANY (MIN			2	1.F FE	63,013	124.1580	62,079	50,000	62,970	0	(43)	0	0	4.850	2.980	FA	916	0	11/30/2021	08/15/2040
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN			2	1.F FE	613,614	107.8860	581,508	539,000	610,263	0	(2,635)	0	0	3.400	2.550	FA	6,923	18,326	01/29/2021	08/15/2042
665772-CP-2	NORTHERN STATES POWER CO			2	1.E FE	188,645	111.9570	167,936	150,000	187,018	0	(1,132)	0	0	3.600	2.250	MN	690	5,400	07/21/2020	05/15/2046
665859-AS-3	NORTHERN TRUST CORPORATION			2	1.F FE	10,062,000	105.2830	10,528,386	10,000,000	10,036,608	0	(6,158)	0	0	3.375	3.290	MN	49,687	337,500	08/15/2017	05/08/2032
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.C PL	13,200,000	111.4580	14,712,456	13,200,000	13,200,000	0	0	0	0	4.500	4.500	MJSD	150,150	445,500	07/18/2019	07/02/2034
666807-BH-4	NORTHROP GRUMMAN CORP				2.A FE	10,121,916	125.7850	10,169,777	8,085,000	10,079,931	0	(41,986)	0	0	4.750	3.150	JD	32,003	329,650	08/19/2021	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			2	2.A FE	1,490,942	113.3290	1,433,614	1,265,000	1,489,061	0	(1,881)	0	0	3.850	2.790	AO	10,282	24,351	09/22/2021	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP	LS		2	2.A FE	260,166	117.9210	235,843	200,000	257,846	0	(1,627)	0	0	4.030	2.480	AO	1,702	8,060	07/22/2020	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			2	2.A FE	1,492,635	129.7360	1,946,051	1,500,000	1,493,141	0	220	0	0	5.150	5.180	MN	12,875	77,250	03/19/2020	05/01/2040
667274-AA-2	NORTHWELL HEALTHCARE INC			2	1.G FE	1,503,000	113.5630	1,706,852	1,503,000	1,503,000	0	0	0	0	3.979	3.970	MN	9,967	59,804	09/20/2016	11/01/2046
66988A-AE-4	NOVANT HEALTH				1.D FE	5,522,750	119.2490	5,962,496	5,000,000	5,454,573	0	(13,246)	0	0	4.371	3.750	MN	36,425	218,550	05/18/2016	11/01/2043
66988A-AH-7	NOVANT HEALTH			2	1.D FE	2,082,000	104.9230	2,184,503	2,082,000	2,082,000	0	0	0	0	3.168	3.160	MN	10,993	35,910	04/08/2021	11/01/2051
66989H-AG-3	NOVARTIS CAPITAL CORP				1.D FE	6,950,090	105.5000	7,385,023	7,000,000	6,986,860	0	5,285	0	0	3.400	3.480	MN	36,361	238,000	02/18/2014	05/06/2024
66989H-AK-4	NOVARTIS CAPITAL CORP			2	1.D FE	7,435,979	121.3050	7,466,378	6,155,000	7,426,808	0	(9,170)	0	0	4.000	2.790	MN	28,039	123,100	09/30/2021	11/20/2045
67020Y-AQ-3	NUANCE COMMUNICATIONS INC			2,3	3.C FE	1,188,744	103.1660	1,237,992	1,200,000	1,193,611	0	1,086	0	0	5.625	5.750	JD	3,000	67,500	12/08/2016	12/15/2026
67021C-AJ-6	NSTAR ELECTRIC CO			2	1.F FE	5,127,920	122.3090	4,892,396	4,000,000	5,114,484	0	(13,436)	0	0	4.400	2.690	MS	58,667	88,000	08/19/2021	03/01/2044
67059T-AE-5	NUSTAR LOGISTICS LP			2	3.C FE	1,364,063	105.7500	1,427,625	1,350,000	1,358,246	0	(1,368)	0	0	5.625	5.480	AO	13,289	75,938	04/21/2017	04/28/2027
67066G-AG-9	NVIDIA CORPORATION			2	1.G FE	153,419	112.3800	140,476	125,000	151,666	0	(1,215)	0	0	3.500	2.050	AO	1,094	4,375	07/16/2020	04/01/2040
67080L-AA-3	NUVEEN LLC			2	1.C FE	12,922,390	110.8450	14,409,918	13,000,000	12,943,894	0	6,991	0	0	4.000	4.070	MN	86,667	520,000	10/17/2018	11/01/2028
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	9,908,740	133.5000	12,235,275	9,165,000	9,639,372	0	(32,976)	0	0	7.875	7.120	MS	212,513	721,744	05/27/2010	09/15/2031
674599-DP-7	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	5,509,000	113.5030	5,675,150	5,000,000	5,291,162	0	(40,544)	0	0	7.000	5.810	MN	44,722	350,000	10/07/2015	11/15/2027
675232-AB-8	OCEANEERING INTERNATIONAL INC.			2	4.A FE	394,065	98.1090	618,087	630,000	394,065	0	0	0	0	6.000	6.000	FA	15,750	37,800	02/01/2018	02/01/2028
675553-AA-9	OCHSNER CLINIC FOUNDATION			2	1.G FE	6,963,789	140.7570	8,297,655	5,895,000	6,845,138	0	(23,769)	0	0	5.897	4.710	MN	44,419	347,628	09/13/2016	05/15/2045
677050-AG-1	OGLETHORPE POWER CORP				2.A FE	10,457,375	132.6960	12,818,499	9,660,000	10,428,737	0	(28,638)	0	0	5.950	5.210	MN	95,795	574,770	01/13/2021	11/01/2039
677050-AJ-5	OGLETHORPE POWER CORP				2.A FE	3,280,800	106.9910	3,209,740	3,000,000	3,275,925	0	(4,875)	0	0	4.200	3.570	JD	10,500	63,000	06/09/2021	12/01/2042
677050-AQ-9	OGLETHORPE POWER CORPORATION			2	2.B FE	6,552,378	106.9550	7,112,520	6,650,000	6,554,674	0	1,786	0	0	3.750	3.830	FA	103,906	232,750	08/17/2020	08/01/2050
677052-AA-0	OGLETHORPE POWER CORPORATION	LS			2.A FE	19,689,600	127.2540	25,450,968	20,000,000	19,752,093	0	7,316	0	0	5.375	5.480	MN	179,167	1,075,000	11/16/2010	11/01/2040
677415-CF-6	OHIO POWER COMPANY				1.G FE	3,651,506	134.9120	3,973,158	2,945,000	3,489,738	0	(37,095)	0	0	6.600	4.470	FA	73,429	194,370	04/04/2017	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67777J-AK-4	OHIOHEALTH CORP			2	1.B FE	2,108,366	105.0990	2,207,091	2,100,000	2,108,236	0	(130)	0	0	3.042	3.020	MN	8,163	63,882	05/11/2021	11/15/2050
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC CO			2	1.G FE	2,606,218	109.7080	2,468,437	2,250,000	2,596,071	0	(10,147)	0	0	4.000	3.040	JD	4,000	90,000	01/14/2021	12/15/2044
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	12,426,575	105.9340	13,241,750	12,500,000	12,467,796	0	11,370	0	0	4.125	4.220	FA	194,792	515,625	02/27/2018	08/15/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	987,480	108.2710	1,082,719	1,000,000	991,730	0	1,584	0	0	3.875	4.070	FA	13,455	38,750	03/26/2019	08/26/2026
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	12,987,954	107.5380	12,931,517	12,025,000	12,982,893	0	(5,061)	0	0	3.850	3.410	JD	25,720	231,481	09/23/2021	06/11/2051
680665-AJ-5	OLIN CORP			2,3	3.B FE	1,200,000	102.6250	1,231,500	1,200,000	1,200,000	0	0	0	0	5.125	5.120	MS	18,108	61,500	03/15/2017	09/15/2027
680665-AK-2	OLIN CORP			2,3	3.B FE	1,818,750	105.0000	1,968,750	1,875,000	1,833,358	0	4,025	0	0	5.000	5.340	FA	39,062	93,750	02/14/2018	02/01/2030
681919-BC-9	OMNICOM GROUP INC	LS		2	2.A FE	2,988,600	112.5210	3,375,657	3,000,000	2,990,108	0	959	0	0	4.200	4.240	JD	10,500	126,000	03/27/2020	06/01/2030
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO			2	1.F FE	30,276,081	124.2530	37,586,678	30,250,000	30,284,033	0	(1,798)	0	0	4.550	4.530	JD	114,698	1,376,375	12/08/2020	12/01/2041
68233J-CB-8	ONCOR ELECTRIC DELIVERY COMPANY LL			2	1.F FE	73,559	96.1660	72,125	75,000	73,563	0	4	0	0	2.700	2.790	MN	253	0	11/10/2021	11/15/2051
682680-AN-3	ONEOK INC				2.C FE	111,994	123.4480	123,448	100,000	111,184	0	(578)	0	0	6.000	4.850	JD	267	6,000	07/23/2020	06/15/2035
682680-BB-8	ONEOK INC			2	2.B FE	1,997,940	101.8500	2,037,018	2,000,000	1,998,272	0	182	0	0	3.100	3.110	MS	18,256	62,000	03/05/2020	03/15/2030
68268N-AC-7	ONEOK PARTNERS LP				2.B FE	6,694,680	130.7010	7,842,062	6,000,000	6,510,894	0	(21,475)	0	0	6.650	5.780	AO	99,750	399,000	09/09/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2.B FE	116,444	134.0130	134,014	100,000	115,586	0	(615)	0	0	6.850	5.370	AO	1,446	6,850	07/23/2020	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			2	2.B FE	15,359,978	125.9870	19,339,034	15,350,000	15,358,403	0	(238)	0	0	6.125	6.120	FA	391,745	940,188	01/26/2011	02/01/2041
68389X-AE-5	ORACLE CORP				2.A FE	12,953,100	134.8810	13,488,177	10,000,000	12,204,014	0	(89,565)	0	0	6.500	4.560	AO	137,222	650,000	10/12/2011	04/15/2038
68389X-AS-4	ORACLE CORP	LS			2.A FE	2,972,940	103.6200	3,108,617	3,000,000	2,995,157	0	3,003	0	0	3.625	3.730	JJ	50,146	108,750	07/09/2013	07/15/2023
68389X-AV-7	ORACLE CORP			2	2.A FE	4,692,838	110.7560	4,738,157	4,278,000	4,602,289	0	(21,341)	0	0	4.300	3.520	JJ	88,400	183,954	06/23/2017	07/08/2034
68389X-BH-7	ORACLE CORP			2	2.A FE	123,187	105.6330	105,634	100,000	121,345	0	(1,296)	0	0	3.850	2.080	JJ	1,775	3,850	07/23/2020	07/15/2036
68389X-BJ-3	ORACLE CORP			2	2.A FE	246,046	103.7920	207,584	200,000	244,253	0	(1,240)	0	0	4.000	2.730	JJ	3,689	8,000	07/16/2020	07/15/2046
68389X-BP-9	ORACLE CORP			2	2.A FE	999,570	104.4070	1,044,078	1,000,000	999,647	0	16	0	0	3.800	3.800	MN	4,856	38,000	03/26/2019	11/15/2037
68389X-BW-4	ORACLE CORP			2	2.A FE	236,058	100.2850	200,571	200,000	233,889	0	(1,512)	0	0	3.600	2.420	AO	1,800	7,200	07/17/2020	04/01/2040
68389X-BX-2	ORACLE CORP			2	2.A FE	288,272	97.9130	235,972	241,000	286,814	0	(1,111)	0	0	3.600	2.620	AO	2,169	8,676	12/07/2020	04/01/2050
68389X-BY-0	ORACLE CORP			2	2.A FE	63,873	98.7450	51,347	52,000	63,647	0	(155)	0	0	3.850	2.870	AO	501	2,002	07/16/2020	04/01/2060
68389X-BZ-7	ORACLE CORPORATION			2	2.A FE	17,397,960	101.1130	17,189,269	17,000,000	17,395,190	0	(2,770)	0	0	3.650	3.470	MS	165,467	183,514	09/23/2021	03/25/2041
68389X-CA-1	ORACLE CORP			2	2.A FE	5,057,135	103.8100	5,259,051	5,066,000	5,058,211	0	1,076	0	0	3.950	3.950	MS	53,362	100,609	03/22/2021	03/25/2051
68389X-CB-9	ORACLE CORP			2	2.A FE	49,902	104.2210	52,111	50,000	49,913	0	11	0	0	4.100	4.100	MS	547	1,031	03/22/2021	03/25/2061
684065-BE-4	ORANGE AND ROCKLAND UTILITIES INC 144A				1.G FE	20,000,000	136.8940	27,378,960	20,000,000	20,000,000	0	0	0	0	6.000	6.000	JD	100,000	1,200,000	12/09/2009	12/01/2039
684065-BH-7	ORANGE AND ROCKLAND UTILITIES INC 144A				1.G FE	7,984,800	123.2270	9,858,181	8,000,000	7,988,008	0	362	0	0	5.500	5.510	FA	166,222	440,000	08/09/2010	08/15/2040
686515-AA-5	ORLANDO HEALTH INC				1.F FE	2,275,119	120.9620	2,540,210	2,100,000	2,257,531	0	(3,570)	0	0	4.416	3.900	AO	23,184	92,736	09/09/2016	10/01/2044
68902V-AL-1	OTIS WORLDWIDE CORP			2	2.B FE	3,429,755	102.5740	3,590,110	3,500,000	3,431,890	0	2,135	0	0	3.112	3.250	FA	41,148	54,460	03/30/2021	02/15/2040
690742-AB-7	OWENS CORNING INC				2.C FE	1,371,110	141.2050	1,835,673	1,300,000	1,351,686	0	(1,993)	0	0	7.000	6.570	JD	7,583	91,000	02/27/2007	12/01/2036
693304-AS-6	PECO ENERGY CO			2	1.E FE	265,496	118.7550	237,512	200,000	262,513	0	(2,080)	0	0	4.150	2.330	AO	2,075	8,300	07/21/2020	10/01/2044
693304-BA-4	PECO ENERGY CO			2	1.E FE	74,912	101.9900	76,493	75,000	74,913	0	2	0	0	3.050	3.050	MS	674	1,188	03/01/2021	03/15/2051
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (			2	2.B FE	5,500,000	98.4240	5,413,320	5,500,000	5,500,000	0	0	0	0	3.400	3.400	JD	8,311	47,789	09/08/2021	12/31/2049
693506-BE-6	PPG INDUSTRIES INC.				2.A FE	3,116,023	129.4770	3,372,876	2,605,000	3,047,797	0	(15,156)	0	0	5.500	4.180	MN	18,307	143,275	02/08/2017	11/15/2040
69351U-AH-6	PPL ELECTRIC UTILITIES CORP				1.E FE	1,528,161	142.4540	1,672,411	1,174,000	1,471,433	0	(13,223)	0	0	6.450	4.210	FA	28,606	75,723	05/10/2017	08/15/2037
69351U-AR-4	PPL ELECTRIC UTILITIES CORPORATION			2	1.E FE	210,608	126.4870	189,732	150,000	207,666	0	(2,050)	0	0	4.750	2.400	JJ	3,285	7,125	07/21/2020	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES CORP			2	1.F FE	1,271,421	117.2540	1,213,581	1,035,000	1,268,431	0	(2,990)	0	0	4.125	2.740	JD	1,898	22,894	08/19/2021	06/15/2044
69351U-AT-0	PPL ELECTRIC UTILITIES CORP			2	1.E FE	2,186,536	118.4730	2,606,427	2,200,000	2,188,150	0	287	0	0	4.150	4.180	AO	22,825	91,300	09/28/2015	10/01/2045
69352P-AQ-6	PPL CAPITAL FUNDING INC			2	2.A FE	7,997,280	112.9220	9,033,798	8,000,000	8,000,000	0	969	0	0	4.125	4.120	AO	69,667	330,000	04/01/2020	04/15/2030
693656-AC-4	PVH CORP			2	2.C FE	1,743,438	108.9040	1,905,822	1,750,000	1,745,218	0	1,220	0	0	4.625	4.710	JJ	38,445	80,938	07/06/2020	07/10/2025
695114-CL-0	PACIFICORP				1.E FE	4,952,500	136.8520	6,842,625	5,000,000	4,963,671	0	1,192	0	0	6.000	6.060	JJ	138,333	300,000	01/05/2009	01/15/2039
695114-CN-6	PACIFICORP			2	1.E FE	313,329	114.3220	285,807	250,000	310,010	0	(2,310)	0	0	4.100	2.530	FA	4,271	10,250	07/20/2020	02/01/2042
695114-CV-8	PACIFICORP			2	1.E FE	202,497	118.3020	177,453	150,000	200,716	0	(1,236)	0	0	4.150	2.450	FA	2,352	6,225	07/16/2020	02/15/2050
695156-AV-1	PACKAGING CORP OF AMERICA			2	2.B FE	97,121	116.6990	87,525	75,000	96,368	0	(528)	0	0	4.050	2.590	JD	135	3,038	07/22/2020	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA	LS		2	2.B FE	4,973,650	99.5100	4,975,533	5,000,000	4,973,818	0	168	0	0	3.050	3.070	AO	42,361	0	09/07/2021	10/01/2051
70109H-AN-5	PARKER-HANNIFIN CORPORATION			2	2.A FE	249,670	120.2720	300,681	250,000	249,714	0	7	0	0	4.450	4.450	MN	1,236	11,125	11/18/2014	11/21/2044
70213B-AC-5	PARTNERRE FINANCE B LLC	LS		2	2.B FE	4,500,000	104.5050	4,702,757	4,500,000	4,500,000	0	0	0	0	4.500	4.500	AO	50,625	207,563	09/17/2020	10/01/2050
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC				1.D FE	3,979,985	124.7070	4,863,584	3,900,000	3,974,301	0	(1,094)	0	0	4.117	4.010	JJ	80,282	160,563	05/16/2017	07/01/2055
70213H-AE-8	PARTNERS HEALTHCARE SYSTEM INC			2	1.D FE	4,316,166	105.9360	4,481,119	4,230,000	4,314,774	0	(1,392)	0	0	3.192	3.080	JJ	67,511	67,511	04/15/2021	07/01/2049
703481-AB-7	PATTERSON-UTI ENERGY INC.	LS		2	3.A FE	3,872,094	100.4870	3,893,905	3,875,000	3,873,138	0	266	0	0	3.950	3.950	FA	63,776	153,063	01/10/2018	02/01/2028
708696-BV-0	PENNSYLVANIA ELECTRIC COMPANY				2.B FE	6,984,950	135.3680	9,475,760	7,000,000	6,988,413	0	387	0	0	6.150	6.160	AO	107,625	430,500	09/28/2009	10/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709599-BE-3	PENSKE TRUCK LEASING CO LP / PTL F			2	2.B FE	299,196	109.7630	329,289	300,000	299,502	0	109	0	0	4.450	4.490	JJ	5,637	13,350	01/22/2019	01/29/2026
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY				1.E	10,300,000	115.0860	11,853,858	10,300,000	10,300,000	0	0	0	0	3.650	3.650	JD	16,709	375,950	12/15/2016	12/15/2046
713380-AV-8	PEPPERDINE UNIVERSITY				1.D FE	1,082,102	98.7650	1,056,786	1,070,000	1,082,074	0	(28)	0	0	2.840	2.780	MS	2,026	0	12/02/2021	09/01/2051
713448-BZ-0	PEPSICO INC/NC				1.E FE	4,984,400	119.4060	5,970,347	5,000,000	4,987,645	0	391	0	0	4.000	4.010	MS	64,444	200,000	02/29/2012	03/05/2042
713448-DF-2	PEPSICO INC			2	1.E FE	6,994,540	105.3470	7,374,316	7,000,000	6,997,547	0	550	0	0	2.850	2.850	FA	70,379	199,500	02/19/2016	02/24/2026
713448-FF-0	PEPSICO INC			2	1.E FE	99,845	101.1750	101,176	100,000	99,847	0	2	0	0	2.625	2.630	AO	510	0	10/06/2021	10/21/2041
714046-AJ-8	PERKINELMER INC	LS		2	2.B FE	2,499,975	107.8730	2,696,845	2,500,000	2,499,991	0	16	0	0	3.625	3.620	MS	26,684	47,075	03/04/2021	03/15/2051
717081-DE-0	PFIZER INC				1.F FE	11,539,542	122.4990	13,474,955	11,000,000	11,511,763	0	(9,094)	0	0	4.300	3.960	JD	21,022	451,500	11/02/2021	06/15/2043
717081-DV-2	PFIZER INC	LS			1.F FE	99,974	105.8990	105,899	100,000	99,988	0	3	0	0	2.750	2.750	JD	214	2,750	05/31/2016	06/03/2026
717081-EA-7	PFIZER INC	LS			1.F FE	5,948,880	107.5490	6,452,958	6,000,000	5,972,916	0	4,983	0	0	3.000	3.090	JD	8,000	180,000	11/14/2016	12/15/2026
717081-EC-3	PFIZER INC				1.F FE	193,415	118.8790	178,320	150,000	190,124	0	(2,294)	0	0	4.000	1.930	JD	267	6,000	07/20/2020	12/15/2036
717081-EK-5	PFIZER INC			2	1.F FE	206,565	125.4360	188,155	150,000	204,457	0	(1,463)	0	0	4.200	2.330	MS	1,855	6,300	07/16/2020	09/15/2048
717081-EU-3	PFIZER INC			2	1.F FE	192,594	117.6550	176,483	150,000	189,768	0	(1,960)	0	0	3.900	2.020	MS	1,723	5,850	07/16/2020	03/15/2039
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC				1.F FE	45,939,957	113.5190	53,240,414	46,900,000	46,135,207	0	23,421	0	0	4.375	4.500	MN	262,184	2,051,875	11/08/2011	11/15/2041
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	181,451	107.5530	161,330	150,000	179,917	0	(1,081)	0	0	3.875	2.610	FA	2,099	5,813	07/23/2020	08/21/2042
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC			2	1.F FE	4,258,204	106.0730	4,561,151	4,300,000	4,283,219	0	4,289	0	0	3.375	3.490	FA	56,438	145,125	08/04/2015	08/11/2025
718546-AK-0	PHILLIPS 66			2	2.A FE	9,874,400	117.1680	11,716,895	10,000,000	9,906,427	0	5,172	0	0	4.650	4.740	MN	59,417	465,000	11/12/2014	11/15/2034
718546-BA-1	PHILLIPS 66			2	2.A FE	4,045,056	99.8890	4,070,501	4,075,000	4,045,084	0	27	0	0	3.300	3.330	MS	17,183	0	11/10/2021	03/15/2052
72014T-AE-9	PIEDMONT HEALTHCARE INC			2	1.E FE	2,144,860	97.9420	2,090,088	2,134,000	2,144,755	0	(105)	0	0	2.864	2.830	JJ	17,996	0	09/10/2021	01/01/2052
720186-AH-8	PIEDMONT NATURAL GAS COMPANY INC			2	2.A FE	4,991,300	111.4160	5,570,847	5,000,000	4,993,650	0	379	0	0	4.100	4.110	MS	68,333	205,000	09/15/2014	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS COMPANY INC			2	2.A FE	4,996,750	104.1400	5,207,039	5,000,000	4,998,646	0	340	0	0	3.600	3.600	MS	60,000	180,000	09/09/2015	09/01/2025
72352@-AA-9	PIO PICO HOLDCO ISSUER LLC				2.B PL	11,373,494	114.3900	13,010,140	11,373,494	11,373,494	0	0	0	0	4.920	4.920	FA	188,080	559,576	05/01/2017	08/31/2041
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP				2.C FE	5,676,425	122.2430	6,692,825	5,475,000	5,625,256	0	(6,227)	0	0	6.700	6.400	MN	46,872	366,825	11/19/2010	05/15/2036
72650R-AR-3	PLAINS ALL AMER PIPELINE				2.C FE	7,055,710	128.4000	8,346,017	6,500,000	6,999,984	0	(20,364)	0	0	6.650	5.870	JJ	199,315	432,250	02/13/2019	01/15/2037
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP	LS		2	2.C FE	5,017,914	109.8670	5,526,324	5,030,000	5,020,769	0	251	0	0	5.150	5.160	JD	21,587	259,045	07/23/2020	06/01/2042
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE LP			2	2.C FE	132,996	100.2490	150,374	150,000	133,595	0	423	0	0	4.300	5.150	JJ	2,705	6,450	07/23/2020	01/31/2043
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP	LS		2	2.C FE	2,151,639	104.4240	2,192,910	2,100,000	2,146,605	0	(4,602)	0	0	3.800	3.490	MS	23,497	79,800	11/23/2020	09/15/2030
73020*-AE-3	PNG COMPANIES LLC				2.A FE	11,100,000	104.9600	11,650,560	11,100,000	11,100,000	0	0	0	0	4.100	4.100	JD	15,170	455,100	12/19/2013	12/19/2023
73020*-AK-9	PNG COMPANIES LLC				1.F FE	4,900,000	106.1190	5,199,831	4,900,000	4,900,000	0	0	0	0	3.380	3.380	JD	5,981	165,620	12/18/2017	12/18/2027
73020*-AL-7	PNG COMPANIES LLC				1.F FE	1,900,000	108.8170	2,067,523	1,900,000	1,900,000	0	0	0	0	3.630	3.630	JD	2,491	68,970	12/18/2017	12/18/2032
731020-AA-4	POLAR TANKERS INC 144A				1.G FE	8,846,471	123.0640	9,660,593	7,850,000	8,435,641	0	(47,418)	0	0	5.951	4.880	MN	66,180	467,154	02/02/2012	05/10/2037
731068-B*-2	POLARIS INDUSTRIES INC.				2.A	27,000,000	114.5530	30,929,310	27,000,000	27,000,000	0	0	0	0	4.230	4.230	JJ	526,635	1,139,475	07/02/2018	07/03/2028
73179P-AK-2	POLYONE CORPORATION				3.C FE	250,000	104.7500	261,875	250,000	250,000	0	0	0	0	5.250	5.250	MS	3,865	13,125	02/13/2013	03/15/2023
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW				1.E FE	2,685,117	132.5470	2,763,610	2,085,000	2,680,604	0	(4,513)	0	0	4.458	3.190	AO	23,237	46,475	05/06/2021	10/01/2062
736508-L*-1	PORTLAND GENERAL ELECTRIC COMP				1.F	10,800,000	128.5500	13,883,400	10,800,000	10,800,000	0	0	0	0	4.470	4.470	JD	21,456	482,760	06/27/2013	06/15/2044
740189-AN-5	PRECISION CASTPARTS CORP.			2	1.C FE	19,879,400	116.8500	23,370,045	20,000,000	19,908,519	0	4,953	0	0	4.200	4.240	JD	37,333	840,000	06/01/2015	06/15/2035
740052B-AA-5	PREMIER HEALTH PARTNERS			2	2.A FE	3,735,000	102.0650	3,812,131	3,735,000	3,735,000	0	0	0	0	2.911	2.910	MN	13,893	108,726	08/24/2016	11/15/2026
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD				1.A FE	4,165,520	136.4960	4,859,286	3,560,000	4,050,981	0	(17,566)	0	0	4.875	3.830	AO	36,638	173,550	08/25/2014	10/15/2040
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C			2	1.A FE	1,397,620	113.8530	1,593,954	1,400,000	1,397,856	0	57	0	0	3.150	3.150	JJ	20,335	44,100	10/06/2016	07/15/2046
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP				1.D YE	16,148,806	104.4470	16,711,520	16,000,000	16,058,389	0	(26,020)	0	0	4.530	4.340	FA	283,880	724,800	04/27/2018	02/10/2024
74151#-AL-2	PRICEWATERHOUSECOOPERS LLP				1.D YE	4,100,000	107.6160	4,412,256	4,100,000	4,100,000	0	0	0	0	4.680	4.680	FA	75,153	191,880	02/10/2014	02/10/2026
74164M-AB-4	PRIMERICA INC			2	1.G FE	1,991,000	101.0770	2,021,549	2,000,000	1,991,091	0	91	0	0	2.800	2.850	MN	6,533	0	11/16/2021	11/19/2031
74166Y-AA-8	PROSE_19-1A			4	2.B FE	3,430,000	102.4860	3,515,297	3,430,000	3,430,000	0	0	0	0	4.475	4.540	JAJO	26,008	153,590	08/14/2019	07/30/2049
742718-CB-3	PROCTER & GAMBLE CO				1.D FE	673,827	133.4470	733,959	550,000	637,139	0	(5,571)	0	0	5.500	3.840	FA	12,604	30,250	07/28/2014	02/01/2034
742718-EB-1	PROCTER & GAMBLE CO				1.D FE	7,451,475	103.9650	7,797,430	7,500,000	7,491,064	0	5,288	0	0	3.100	3.170	FA	87,833	232,500	08/08/2013	08/15/2023
742718-ER-6	PROCTER & GAMBLE COMPANY				1.D FE	4,992,950	104.7720	5,238,620	5,000,000	4,996,373	0	697	0	0	2.450	2.460	MN	19,736	122,500	10/31/2016	11/03/2026
743263-AP-0	PROGRESS ENERGY INC				2.B FE	19,982,800	136.9950	27,399,091	20,000,000	19,986,954	0	397	0	0	6.000	6.000	JD	100,000	1,200,000	11/16/2009	12/01/2039
74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN				1.G PL	1,000,000	104.9650	1,049,650	1,000,000	1,000,000	0	0	0	0	3.140	3.140	JJ	15,177	31,400	01/06/2020	01/06/2032
74340X-BP-5	PROLOGIS LP	LS		2	1.G FE	228,280	103.0020	206,005	200,000	227,338	0	(658)	0	0	3.000	2.320	AO	1,267	6,000	07/21/2020	04/15/2050
743820-AB-8	PROVIDENCE ST. JOSEPH HEALTH			2	1.D FE	3,835,608	97.0520	3,785,035	3,900,000	3,835,885	0	277	0	0	2.700	2.780	AO	26,325	0	11/03/2021	10/01/2051
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			2	1.E FE	3,987,240	104.2240	4,168,960	4,000,000	3,995,277	0	1,314	0	0	2.900	2.930	MN	14,822	116,000	05/05/2015	05/15/2025
744448-CM-1	PUBLIC SERVICE CO OF COLORADO			2	1.F FE	2,081,280	107.5410	2,150,833	2,000,000	2,079,637	0	(1,643)	0	0	3.550	3.300	JD	3,156	71,000	03/11/2021	06/15/2046
744482-BL-3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			2	1.E FE	2,989,020	104.0970	3,122,924	3,000,000	2,997,676	0	1,207	0	0	3.500	3.540	MN	17,500	105,000	11/06/2013	11/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744542-AC-5	PUBLIC SERVICE OF NEW MEXICO CO			2	2.B FE	6,182,764	105.2130	6,523,206	6,200,000	6,196,306	0	2,146	0	0	3.850	3.860	FA	99,458	238,700	08/06/2015	08/01/2025
744560-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO				1.E FE	101,644	134.6330	100,975	75,000	101,529	0	(115)	0	0	5.500	2.960	MS	1,375	0	11/19/2021	03/01/2040
744560-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.E FE	1,657,503	114.9520	1,569,104	1,365,000	1,646,423	0	(10,367)	0	0	3.950	2.610	MN	8,986	53,918	01/12/2021	05/01/2042
744560-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.E FE	8,986,404	110.7350	8,233,194	7,435,000	8,910,241	0	(55,880)	0	0	3.650	2.400	MS	90,459	269,553	08/04/2021	09/01/2042
744560-BB-1	PUBLIC SERVICE ELECTRIC AND GAS CO	LS		2	1.E FE	1,183,030	112.4510	1,124,519	1,000,000	1,180,465	0	(2,565)	0	0	3.800	2.650	JJ	19,000	0	08/06/2021	01/01/2043
744560-BF-2	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.F FE	4,490,813	113.3120	4,249,207	3,750,000	4,464,438	0	(22,384)	0	0	4.000	2.820	JD	12,500	150,000	10/23/2020	06/01/2044
744560-BH-8	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.F FE	5,989,260	104.2320	6,253,920	6,000,000	5,996,856	0	1,133	0	0	3.150	3.170	FA	71,400	189,000	08/06/2014	08/15/2024
744560-BN-5	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.F FE	2,559,083	116.6880	2,625,486	2,250,000	2,552,392	0	(6,690)	0	0	4.150	3.310	MN	15,563	93,375	03/11/2021	11/01/2045
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1.F FE	2,592,382	105.8140	2,751,187	2,600,000	2,595,645	0	736	0	0	3.000	3.030	MN	9,967	78,000	05/02/2017	05/15/2027
745332-BU-9	PUGET SOUND ENERGY INC				1.F FE	5,092,576	125.1780	5,382,680	4,300,000	4,934,439	0	(35,007)	0	0	5.483	4.040	JD	19,647	235,769	02/08/2017	06/01/2035
745332-BX-3	PUGET SOUND ENERGY INC				1.F FE	5,696,930	138.2500	5,530,020	4,000,000	5,646,754	0	(50,176)	0	0	6.274	2.900	MS	73,894	156,850	07/12/2021	03/15/2037
745332-CB-0	PUGET SOUND ENERGY INC				1.F FE	2,163,208	137.3280	2,091,506	1,523,000	2,139,267	0	(23,941)	0	0	5.795	2.910	MS	25,987	88,258	01/20/2021	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC				1.F FE	5,757,993	135.4140	5,608,873	4,142,000	5,700,019	0	(57,973)	0	0	5.764	3.080	JJ	110,088	215,199	01/19/2021	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			2	1.F FE	4,363,695	134.0320	4,141,602	3,090,000	4,316,055	0	(47,105)	0	0	5.638	2.880	AO	36,779	174,214	01/25/2021	04/15/2041
745332-CE-4	PUGET SOUND ENERGY INC			2	1.F FE	1,599,601	118.9140	1,737,338	1,461,000	1,591,486	0	(4,565)	0	0	4.434	3.760	MN	8,278	64,781	01/15/2021	11/15/2041
745867-AM-3	PULTE HOMES INC				2.C FE	2,063,200	142.0960	3,019,548	2,125,000	2,081,072	0	2,563	0	0	7.875	8.170	JD	7,438	167,344	07/18/2012	06/15/2032
745867-AW-1	PULTE GROUP INC			2	2.C FE	640,000	113.7020	727,693	640,000	640,000	0	0	0	0	5.500	5.500	MS	11,733	35,200	02/25/2016	03/01/2026
747525-AF-0	QUALCOMM INCORPORATED	LS		2	1.F FE	7,971,200	106.5630	8,525,040	8,000,000	7,989,115	0	2,979	0	0	3.450	3.490	MN	31,433	276,000	05/13/2015	05/20/2025
747525-AJ-2	QUALCOMM INCORPORATED			2	1.F FE	24,171,565	124.3350	30,462,121	24,500,000	24,247,845	0	13,184	0	0	4.650	4.750	MN	129,748	1,139,250	07/07/2015	05/20/2035
74762E-AH-5	QUANTA SERVICES INC.	LS		2	2.C FE	9,993,900	97.0920	9,709,234	10,000,000	9,994,176	0	276	0	0	2.350	2.350	AO	63,972	0	09/09/2021	01/15/2032
74762E-AJ-1	QUANTA SERVICES INC.			2	2.C FE	17,082,030	96.6790	16,677,216	17,250,000	17,083,915	0	1,885	0	0	3.050	3.110	AO	143,223	0	09/28/2021	10/01/2041
74834L-AY-6	QUEST DIAGNOSTICS INC			2	2.B FE	6,562,315	123.8380	7,120,738	5,750,000	6,522,402	0	(21,038)	0	0	4.700	3.810	MS	68,313	270,250	01/16/2020	03/30/2045
74992*-AE-5	RXR REALTY LLC				2.A PL	15,500,000	100.7010	15,608,655	15,500,000	15,500,000	0	0	0	0	4.220	4.220	AO	163,525	654,100	06/27/2019	06/25/2024
75063M-AA-5	RADY CHILDRENS HOSPITAL			2	1.D FE	1,080,000	107.0230	1,155,858	1,080,000	1,080,000	0	0	0	0	3.154	3.150	FA	12,868	8,232	05/11/2021	08/15/2051
754730-AF-6	RAYMOND JAMES FINANCIAL INC.				2.A FE	3,696,810	127.2700	3,818,119	3,000,000	3,683,076	0	(13,734)	0	0	4.950	3.550	JJ	68,475	74,250	03/10/2021	07/15/2046
754730-AH-2	RAYMOND JAMES FINANCIAL INC.			2	2.A FE	2,981,790	110.4490	3,313,475	3,000,000	2,982,040	0	250	0	0	3.750	3.780	AO	28,125	56,250	03/18/2021	04/01/2051
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE	398,636	126.2630	385,104	305,000	394,658	0	(3,441)	0	0	4.875	2.840	AO	3,139	14,869	01/15/2021	10/15/2040
75513E-CC-3	RAYTHEON TECHNOLOGY COMPANY			2	2.A FE	4,242,692	113.2220	4,174,527	3,687,000	4,238,669	0	(4,023)	0	0	4.200	3.250	JD	6,882	77,427	12/09/2021	12/15/2044
75513E-CJ-8	RAYTHEON TECHNOLOGY COMPANY			2	2.A FE	12,636,720	126.1860	15,231,941	12,071,000	12,636,525	0	(5,326)	0	0	4.800	4.430	JD	25,751	529,704	09/02/2021	12/15/2043
75513E-CK-5	RAYTHEON TECHNOLOGY COMPANY			2	2.A FE	132,006	121.5070	121,507	100,000	130,769	0	(869)	0	0	4.350	2.640	AO	918	4,350	07/22/2020	04/15/2047
756109-BL-7	VEREIT OPERATING PARTNERSHIP LP			2	1.G FE	99,329	103.7690	103,770	100,000	99,399	0	64	0	0	2.850	2.910	JD	127	3,172	11/09/2020	12/15/2032
75884R-AU-7	REGENCY CENTERS LP			2	2.A FE	8,685,600	107.0920	9,370,550	8,750,000	8,722,561	0	6,502	0	0	3.900	3.980	MN	56,875	341,250	08/10/2015	11/01/2025
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			2	2.C FE	1,921,500	104.7500	2,199,761	2,100,000	2,058,789	0	20,787	0	0	4.500	5.640	MN	15,750	94,500	01/21/2014	11/01/2023
75974#-AA-0	RENEWABLE POWER GENERATION LLC				2.B PL	16,933,435	106.4240	18,021,239	16,933,435	16,933,435	0	0	0	0	4.110	4.110	MS	175,924	695,964	03/31/2016	03/31/2035
760759-AN-0	REPUBLIC SERVICES INC			2	2.B FE	2,613,117	136.5140	2,521,414	1,847,000	2,579,678	0	(28,673)	0	0	5.700	2.940	MN	13,452	105,279	10/28/2020	05/15/2041
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS COR			2	2.C FE	2,458,250	105.6830	2,642,087	2,500,000	2,490,084	0	4,699	0	0	5.000	5.210	JD	5,556	125,000	12/04/2013	12/15/2023
76169#-AJ-2	REYES HOLDINGS LLC				1.G PL	22,400,000	108.4710	24,297,504	22,400,000	22,400,000	0	0	0	0	3.710	3.710	AO	170,825	831,040	10/17/2017	10/17/2028
76169#-AM-5	REYES HOLDINGS LLC				1.G PL	3,400,000	115.0360	3,911,224	3,400,000	3,400,000	0	0	0	0	4.600	4.600	JD	7,820	156,400	12/13/2018	12/13/2028
76169#-AP-8	REYES HOLDINGS LLC				1.G PL	25,100,000	116.6660	29,283,166	25,100,000	25,100,000	0	0	0	0	4.650	4.650	JD	58,358	1,167,150	12/13/2018	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC				1.G PL	3,200,000	118.1610	3,781,152	3,200,000	3,200,000	0	0	0	0	4.700	4.700	JD	7,520	150,400	12/13/2018	12/13/2030
761713-AZ-9	REYNOLDS AMERICAN INC				2.B FE	4,566,393	122.4570	4,286,018	3,500,000	4,538,507	0	(27,505)	0	0	6.150	4.070	MS	63,379	215,250	01/20/2021	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC			2	2.B FE	10,117,704	118.4920	10,427,383	8,800,000	10,064,633	0	(54,314)	0	0	5.700	4.230	FA	189,493	302,100	03/30/2021	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC			2	2.B FE	5,981,820	107.9990	6,479,968	6,000,000	5,992,805	0	1,890	0	0	4.450	4.480	JD	14,092	267,000	06/09/2015	06/12/2025
761713-BW-5	REYNOLDS AMERICAN INC				2.B FE	7,839,480	131.7930	8,658,816	6,570,000	7,784,209	0	(34,848)	0	0	7.000	5.440	FA	187,793	459,900	05/22/2020	08/04/2041
771196-AU-6	ROCHE HOLDINGS INC 144A				1.C FE	9,417,135	160.3400	13,228,115	8,250,000	9,144,225	0	(31,855)	0	0	7.000	5.930	MS	192,500	577,500	12/28/2010	03/01/2039
771196-BJ-0	ROCHE HOLDINGS INC			2	1.C FE	7,444,200	105.6000	7,920,027	7,500,000	7,476,430	0	5,669	0	0	3.000	3.080	MN	31,875	225,000	11/02/2015	11/10/2025
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORPORA				1.F FE	8,983,655	133.9980	9,872,973	7,368,000	8,708,972	0	(82,363)	0	0	6.375	4.360	MS	156,570	469,710	06/12/2018	09/01/2033
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA			2	1.F FE	5,430,358	105.6180	6,073,058	5,750,000	5,545,070	0	33,440	0	0	3.100	3.830	JD	14,854	178,250	05/23/2018	06/01/2027
772739-AQ-1	ROCK-TENN CO			2	2.B FE	415,506	102.6760	431,240	420,000	419,399	0	493	0	0	4.000	4.120	MS	5,600	16,800	09/04/2012	03/01/2023
773903-AG-4	ROCKWELL AUTOMATION INC			2	1.G FE	1,999,800	104.5060	2,090,123	2,000,000	1,999,937	0	19	0	0	2.875	2.870	MS	19,167	57,500	02/11/2015	03/01/2025
773903-AM-1	ROCKWELL AUTOMATION INC			2	1.F FE	149,642	97.8350	146,753	150,000	149,643	0	2	0	0	2.800	2.810	FA	1,563	0	08/03/2021	08/15/2061
781172-AB-7	RUBY PIPELINE LLC	LS			5.A FE	8,320,055	93.4450	7,528,497	8,056,576	8,186,390	0	(109,936)	0	0	8.000	2.640	AO	161,132	634,455	10/23/2015	04/01/2022
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC				3.B	2,100,000	100.4610	2,109,681	2,100,000	2,100,000	0	0	0	0	2.590	2.590	MS	14,655	54,390	09/24/2020	09/24/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78349A-AB-9	RWJ BARNABAS HEALTH INC			2	1.D FE	1,317,316	117.4090	1,526,317	1,300,000	1,317,028	0	(81)	0	0	3.949	3.860	JJ	25,669	51,337	09/15/2017	07/01/2046
78349A-AC-7	RWJ BARNABAS HEALTH IN			2	1.D FE	3,417,120	111.8830	3,356,493	3,000,000	3,413,217	0	(3,903)	0	0	3.477	2.750	JJ	52,155	0	08/05/2021	07/01/2049
78408L-AA-5	SC JOHNSON & SON INC			2	1.G FE	1,201,540	116.0600	1,160,601	1,000,000	1,199,631	0	(1,909)	0	0	4.000	2.740	MN	5,111	20,000	09/17/2021	05/15/2043
784305-A#-1	SJW GROUP				1.G	6,500,000	106.7760	6,940,440	6,500,000	6,500,000	0	0	0	0	3.150	3.150	MN	34,125	204,750	10/08/2019	11/01/2031
78442F-DJ-4	SLM CORP MTN			2	3.C FE	440,551	97.9600	636,743	650,000	581,975	0	18,226	0	0	5.625	9.600	JAJO	6,703	36,563	05/17/2007	01/25/2025
78445X-AA-4	SLMA_10-1			4	4.B FE	13,365	98.3990	13,109	13,322	13,393	0	25	0	0	0.492	1.080	MON	1	68	12/21/2010	03/25/2025
78471C-AC-3	SOFI_17-D			4	1.B FE	1,199,375	102.9780	1,235,738	1,200,000	1,197,931	0	(422)	0	0	3.610	3.630	MON	722	43,320	07/18/2017	09/25/2040
78471H-AC-2	SOFI_19-A			4	1.B FE	3,999,791	103.2300	4,129,202	4,000,000	3,996,788	0	(1,400)	0	0	4.110	4.140	MON	7,307	164,400	01/18/2019	06/15/2048
78472C-AC-2	SOLP_19-1			4	1.B FE	6,074,565	100.7630	6,122,938	6,076,563	6,064,844	0	1,461	0	0	3.730	4.340	MON	3,778	226,656	02/12/2019	02/25/2028
78486Q-AG-6	SVB FINANCIAL GROUP			2	3.B FE	500,000	98.9000	494,500	500,000	500,000	0	0	0	0	4.100	4.100	FMAN	2,619	16,115	01/26/2021	01/01/9999
785592-AU-0	SABINE PASS LIQUEFACTION LLC			2	2.C FE	7,199,045	109.5370	7,667,597	7,000,000	7,150,155	0	(22,791)	0	0	4.200	3.770	MS	86,567	294,000	05/15/2020	03/15/2028
785592-C*-5	SABINE PASS LIQUEFACTION LLC				2.C FE	49,100,000	101.1390	49,659,249	49,100,000	49,100,000	0	0	0	0	3.100	3.100	MS	67,649	0	12/15/2021	09/15/2037
79466L-AK-0	SALESFORCE.COM INC.			2	1.F FE	19,710,808	99.8720	19,525,010	19,550,000	19,709,812	0	(996)	0	0	2.700	2.640	JJ	247,796	0	12/02/2021	07/15/2041
79466L-AL-8	SALESFORCE.COM INC.			2	1.F FE	5,085,771	101.7700	5,190,316	5,100,000	5,086,184	0	413	0	0	2.900	2.910	JJ	69,431	0	06/29/2021	07/15/2051
797440-BF-0	SAN DIEGO GAS & ELECTRIC				1.F FE	1,535,398	127.9700	1,638,028	1,280,000	1,467,209	0	(10,465)	0	0	5.350	3.930	MN	8,750	68,480	08/19/2014	05/15/2035
797440-BH-6	SAN DIEGO GAS & ELECTRIC CO				1.F FE	2,520,040	117.7550	2,355,100	2,000,000	2,219,614	0	(45,466)	0	0	6.000	3.300	JD	10,000	120,000	09/03/2014	06/01/2026
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO				1.F FE	2,561,020	135.1650	2,703,317	2,000,000	2,466,621	0	(20,825)	0	0	6.125	4.090	MS	36,069	122,500	02/01/2017	09/15/2037
797440-BP-8	SAN DIEGO GAS AND ELECTRIC CO				1.F FE	179,042	110.9420	166,413	150,000	177,568	0	(1,031)	0	0	3.950	2.740	MN	757	5,925	07/20/2020	11/15/2041
80282K-AE-6	SANTANDER HOLDINGS USA INC			2	2.A FE	3,498,600	108.2970	3,790,413	3,500,000	3,499,431	0	145	0	0	4.500	4.500	JJ	71,750	157,500	07/14/2015	07/17/2025
806605-AG-6	SCHERING-PLOUGH CORPORATION				1.E FE	15,745,456	144.1990	18,043,678	12,513,000	14,775,463	0	(140,604)	0	0	6.500	4.520	JD	67,779	813,345	12/16/2013	12/01/2033
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			2	2.A FE	512,667	107.7090	552,551	513,000	512,852	0	34	0	0	4.000	4.000	JD	570	20,520	12/10/2015	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			2	2.A FE	14,989,800	111.0470	16,657,191	15,000,000	14,991,616	0	954	0	0	4.300	4.300	MN	107,500	645,000	01/28/2019	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			2	2.A FE	7,813,143	108.0200	8,450,470	7,823,000	7,815,994	0	950	0	0	3.900	3.910	MN	37,290	305,097	04/11/2019	05/17/2028
808513-AM-7	CHARLES SCHWAB CORP			2	1.F FE	4,582,474	107.2980	4,935,712	4,600,000	4,592,132	0	1,748	0	0	3.450	3.490	FA	60,835	158,700	11/09/2015	02/13/2026
808513-BD-6	CHARLES SCHWAB CORPORATION (THE)	LS		2	2.B FE	6,000,000	109.0000	6,540,000	6,000,000	6,000,000	0	0	0	0	5.375	5.370	MJSD	26,875	322,500	04/27/2020	01/01/9999
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)	LS		2	2.B FE	16,435,938	101.0000	16,412,500	16,250,000	16,429,413	0	(6,524)	0	0	4.000	3.850	MJSD	54,167	551,667	08/11/2021	01/01/9999
808513-BW-4	CHARLES SCHWAB CORPORATION (THE)			2	1.F FE	1,995,840	107.1640	2,143,291	2,000,000	1,997,613	0	410	0	0	3.300	3.320	AO	16,500	68,000	04/24/2017	04/01/2027
81257B-AA-6	SEATTLE ARENA COMPANY LLC				2.C PL	43,700,000	99.6220	43,534,814	43,700,000	43,700,000	0	0	0	0	3.500	3.500	MS	386,624	0	09/30/2021	03/31/2046
816300-AH-0	SELECTIVE INSURANCE GROUP INC.	LS		2	2.B FE	5,022,825	131.4570	6,704,349	5,100,000	5,026,287	0	1,107	0	0	5.375	5.470	MS	91,375	274,125	07/21/2020	03/01/2049
816851-BM-0	SEMPRA ENERGY	LS		2	2.C FE	2,500,000	101.2680	2,531,717	2,500,000	2,500,000	0	0	0	0	4.125	4.120	AO	12,031	0	11/15/2021	04/01/2052
81728X-AA-6	SENTARA HEALTHCARE			2	1.C FE	2,269,000	101.7150	2,307,917	2,269,000	2,269,000	0	0	0	0	2.927	2.920	MN	11,069	3,136	10/07/2021	11/01/2051
817565-CD-4	SERVICE CORP INTERNATIONAL			2,3	3.C FE	2,708,161	104.3750	2,927,719	2,805,000	2,742,201	0	9,670	0	0	4.625	5.060	JD	5,766	129,731	06/11/2018	12/15/2027
817826-AF-7	7-ELEVEN INC			2	2.B FE	21,908,930	92.2650	21,451,719	23,250,000	21,936,794	0	27,864	0	0	2.500	2.880	FA	227,656	162,500	09/23/2021	02/10/2041
817826-AG-5	7-ELEVEN INC			2	2.B FE	6,055,905	92.7440	6,028,387	6,500,000	6,063,829	0	7,924	0	0	2.800	3.140	FA	71,283	91,000	03/12/2021	02/10/2051
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I				3.B FE	2,604,000	121.2070	3,156,230	2,604,000	2,604,000	0	0	0	0	6.950	6.950	JAJO	30,666	180,978	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I				1.A FE	10,298,000	117.4100	12,090,882	10,298,000	10,298,000	0	0	0	0	4.480	4.480	JAJO	78,173	461,350	05/02/2011	04/30/2032
824156-AD-7	SHERMAN FINANCIAL GROUP LLC				2.B PL	20,600,000	99.7070	20,539,642	20,600,000	20,600,000	0	0	0	0	4.470	4.470	JAJO	199,511	920,820	10/13/2020	10/13/2027
824348-BF-2	SHERWIN-WILLIAMS COMPANY (THE)			2	2.B FE	2,489,000	108.8570	2,721,447	2,500,000	2,495,195	0	1,076	0	0	3.950	4.000	JJ	45,535	98,750	07/22/2015	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)	LS		2	2.B FE	590,915	114.1950	570,977	500,000	588,400	0	(2,515)	0	0	4.400	3.280	FA	9,167	22,000	01/11/2021	02/01/2045
827048-AU-3	SILGAN HOLDINGS INC			2,3	3.C FE	1,495,365	100.6250	1,569,750	1,560,000	1,527,267	0	9,475	0	0	4.750	5.470	MS	21,818	74,100	07/17/2018	03/15/2025
828807-CV-7	SIMON PROPERTY GROUP INC			2	1.G FE	2,881,266	106.5720	3,090,588	2,900,000	2,892,391	0	1,910	0	0	3.500	3.570	MS	33,833	101,500	08/10/2015	09/01/2025
82967N-BA-5	SIRIUS XM RADIO INC			2,3	3.C FE	8,060,713	103.9340	8,616,129	8,290,000	8,138,429	0	23,203	0	0	5.000	5.370	FA	172,708	414,500	10/11/2018	08/01/2027
83189D-AD-2	SMB_17-B			4	1.B FE	2,879,835	103.6570	3,006,055	2,900,000	2,886,909	0	2,020	0	0	3.500	3.640	MON	4,511	101,500	10/31/2017	12/16/2041
832696-AM-0	J M SMUCKER CO				2.B FE	14,944,050	116.7920	17,518,884	15,000,000	14,957,369	0	2,360	0	0	4.250	4.270	MS	187,708	637,500	03/12/2015	03/15/2035
832696-AT-5	J M SMUCKER CO			2	2.B FE	4,607,075	108.2290	4,480,716	4,140,000	4,597,066	0	(10,009)	0	0	3.550	2.960	MS	43,275	146,970	01/13/2021	03/15/2050
832696-AV-0	J M SMUCKER CO	LS		2	2.B FE	5,498,350	96.8590	5,327,246	5,500,000	5,498,353	0	3	0	0	2.750	2.750	MS	40,753	0	09/21/2021	09/15/2041
83390U-AC-1	SOFI_20-C				1.C FE	999,282	102.9740	1,029,748	1,000,000	998,161	0	3	0	0	3.360	3.420	MON	1,493	33,600	05/14/2020	02/15/2046
83401A-AC-2	SOFI_18-D			4	1.B FE	3,999,610	103.0090	4,120,364	4,000,000	3,994,459	0	(2,226)	0	0	4.140	4.140	MON	2,760	165,600	09/18/2018	02/25/2048
83401B-AC-0	SOFI_17-F			4	1.B FE	3,198,899	103.1440	3,300,623	3,200,000	3,194,902	0	(1,232)	0	0	3.620	3.630	MON	1,931	115,840	12/05/2017	01/25/2041
83403Y-AC-8	SOFI_17-B			4	1.B FE	4,155,094	101.9380	4,179,476	4,100,000	4,122,938	0	(10,021)	0	0	3.700	3.460	MON	2,528	151,700	09/28/2017	05/25/2040
83404K-AD-5	SOFI_17-E			4	1.B FE	5,070,067	102.7490	5,240,207	5,100,000	5,075,197	0	6,192	0	0	3.490	3.720	MON	2,967	177,990	10/06/2017	11/26/2040
83404K-AE-3	SOFI_17-E			4	1.C FE	1,397,694	103.1690	1,444,371	1,400,000	1,386,895	0	3,077	0	0	4.160	4.630	MON	971	58,240	10/06/2017	11/26/2040
83404R-AC-2	SOFI_18-B			4	1.B FE	7,599,251	102.9050	7,820,802	7,600,000	7,589,231	0	(3,696)	0	0	3.830	3.830	MON	4,851	291,080	03/13/2018	08/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83404W-AC-1	SOFI_19-B			4	1.B FE	3,999,104	102.3490	4,093,996	4,000,000	3,994,776	0	(552)	0	0	3.730	3.780	MON	6,631	149,200	03/26/2019	08/17/2048
83405B-AC-6	SOLP_19-4			4	1.B FE	3,499,457	101.3680	3,547,893	3,500,000	3,495,538	0	(1,987)	0	0	2.840	2.800	MON	1,657	99,400	09/17/2019	08/25/2028
83405B-AD-4	SOLP_19-4			4	2.B FE	1,499,730	101.0980	1,516,478	1,500,000	1,497,849	0	(977)	0	0	3.480	3.440	MON	870	52,200	09/17/2019	08/25/2028
83405D-AD-0	SOFI_17-B			4	1.B FE	5,696,460	102.2400	5,827,702	5,700,000	5,689,317	0	(1,898)	0	0	3.560	3.580	MON	3,382	202,920	05/19/2017	07/25/2040
83406C-AC-3	SOLP_19-2			4	1.B FE	2,999,666	101.0810	3,032,439	3,000,000	2,994,587	0	(2,363)	0	0	3.460	3.420	MON	1,730	103,800	04/18/2019	04/25/2028
83406E-AD-7	SOFI_18-A			4	1.B FE	5,196,596	102.8780	5,349,676	5,200,000	5,189,120	0	(1,064)	0	0	3.610	3.650	MON	3,129	187,720	01/18/2018	02/25/2042
83406H-AC-2	SOLP_18-4			4	1.A FE	1,448,343	100.9720	1,462,683	1,448,594	1,446,281	0	959	0	0	4.170	4.770	MON	1,007	60,406	11/05/2018	11/26/2027
83406T-AC-6	SOFI_20-A				1.C FE	999,291	101.3970	1,013,978	1,000,000	998,123	0	76	0	0	3.120	3.180	MON	1,387	31,200	01/13/2020	05/15/2046
83407A-AC-6	SOLP_20-1				1.E FE	5,039,834	101.0440	5,092,651	5,040,000	5,033,799	0	(1,445)	0	0	2.500	2.490	MON	2,100	126,000	02/07/2020	01/25/2029
83413U-B#-6	SOLAR CAPITAL LTD				2.C FE	14,800,000	107.7110	15,941,228	14,800,000	14,800,000	0	0	0	0	4.375	4.370	JD	28,778	647,500	12/18/2019	12/15/2026
83413U-C*-9	SLR INVESTMENT CORP				2.C FE	4,500,000	101.0660	4,547,970	4,500,000	4,500,000	0	0	0	0	2.950	2.950	MS	39,456	0	09/14/2021	03/14/2027
83416M-A*-6	SOLAR SENIOR CAPITAL LTD				2.B FE	6,200,000	104.8790	6,502,498	6,200,000	6,200,000	0	0	0	0	3.900	3.900	MS	61,122	241,800	03/31/2020	03/31/2025
83416W-AA-1	SOLAR STAR FUNDING LLC				2.B FE	29,208,593	115.2570	32,919,581	28,561,850	29,201,041	0	(21,816)	0	0	5.375	5.000	JD	4,264	1,535,199	04/24/2017	06/30/2035
834423-AB-1	SOLVAY FINANCE AMERICA LLC			2	2.B FE	998,800	109.0150	1,090,153	1,000,000	999,466	0	122	0	0	4.450	4.460	JD	3,461	44,500	11/30/2015	12/03/2025
83546D-AG-3	SONIC_20-1				2.B FE	3,453,333	103.3430	3,568,789	3,453,333	3,453,333	0	0	0	0	3.845	3.800	MON	4,057	132,781	01/15/2020	01/20/2050
83546D-AQ-1	SONIC_21-1			4	2.B FE	5,735,625	97.7640	5,607,399	5,735,625	5,735,625	0	0	0	0	2.636	2.660	MON	4,620	41,998	07/29/2021	08/20/2051
835495-AJ-1	SONOCO PRODUCTS COMPANY			2	2.B FE	4,988,512	134.3930	5,059,909	3,765,000	4,936,968	0	(43,759)	0	0	5.750	3.440	MN	36,081	216,488	10/23/2020	11/01/2040
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS				1.F FE	3,508,410	135.8820	4,076,471	3,000,000	3,416,327	0	(31,328)	0	0	6.625	4.860	FA	82,813	198,750	11/21/2018	02/01/2032
837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS COMP				1.F FE	5,438,661	126.9950	6,554,213	5,161,000	5,397,438	0	(15,998)	0	0	5.300	4.750	MN	34,951	273,533	07/23/2020	05/15/2033
838518-AA-6	SOUTH JERSEY INDUSTRIES INC				2.C FE	11,178,663	108.4090	11,762,395	10,850,000	11,167,167	0	(11,495)	0	0	5.020	4.620	AO	114,986	308,865	10/21/2021	04/15/2031
842400-EV-1	SOUTHERN CALIFORNIA EDISON COMPANY				2.A FE	6,439,533	128.2550	8,012,130	6,247,000	6,427,109	0	(4,408)	0	0	5.750	5.440	AO	89,801	359,203	11/16/2018	04/01/2035
842400-FA-6	SOUTHERN CALIFORNIA EDISON COMPANY				2.A FE	4,145,893	124.1120	5,134,525	4,137,000	4,149,555	0	1,041	0	0	5.350	5.310	JJ	102,057	221,330	11/20/2018	07/15/2035
842400-FQ-1	SOUTHERN CALIFORNIA EDISON CO			2	1.G FE	184,883	112.8290	169,244	150,000	182,943	0	(1,356)	0	0	4.500	2.930	MS	2,250	6,750	07/20/2020	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON			2	2.A FE	6,003,906	103.2440	7,153,820	6,929,000	6,074,158	0	24,253	0	0	3.900	4.860	JD	22,519	270,231	10/16/2019	12/01/2041
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			2	2.A FE	173,954	106.5130	159,770	150,000	172,821	0	(793)	0	0	3.900	2.910	MS	1,723	5,850	07/20/2020	03/15/2043
842587-CY-1	SOUTHERN COMPANY (THE)			2	2.C FE	10,000,000	100.2310	10,023,165	10,000,000	10,000,000	0	0	0	0	5.500	5.500	MS	161,944	550,000	12/05/2016	03/15/2057
842587-DF-1	SOUTHERN COMPANY (THE)			2	2.C FE	3,500,000	102.2500	3,578,750	3,500,000	3,500,000	0	0	0	0	4.000	4.000	JJ	64,556	115,500	09/15/2020	01/15/2051
84265V-AA-3	SOUTHERN PERU COPPER	LS			2.A FE	10,059,229	143.2060	13,174,975	9,200,000	9,837,713	0	(28,321)	0	0	7.500	6.700	JJ	295,167	690,000	01/14/2014	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP	LS			2.A FE	4,228,740	140.1120	5,761,426	4,112,000	4,208,866	0	(2,693)	0	0	6.750	6.520	AO	57,825	277,560	01/19/2012	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP				2.A FE	4,179,883	125.8310	5,705,189	4,534,000	4,224,978	0	6,779	0	0	5.250	5.790	MN	35,044	238,035	11/06/2013	11/08/2042
84314P-AA-7	SOUTHERN ILLINOIS HEALTHCARE ENTER			2	1.E FE	5,773,825	113.2460	5,803,865	5,125,000	5,761,537	0	(12,288)	0	0	3.970	3.270	MN	25,998	212,505	02/18/2021	05/15/2050
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE				2.B FE	1,600,000	106.8350	1,709,360	1,600,000	1,600,000	0	0	0	0	3.790	3.790	JJ	28,130	60,640	07/14/2020	07/14/2030
844741-BE-7	SOUTHWEST AIRLINES CO	LS		2	2.A FE	4,499,215	106.4940	4,849,749	4,554,000	4,519,073	0	5,251	0	0	3.450	3.590	MN	19,639	157,113	01/17/2018	11/16/2027
845011-AB-1	SOUTHWEST GAS CORP			2	2.A FE	1,699,133	113.4580	1,928,800	1,700,000	1,699,175	0	16	0	0	4.150	4.150	JD	5,879	70,550	05/28/2019	06/01/2049
845331-C*-6	SOUTHWEST WATER COMPANY				2.A PL	6,100,000	111.4620	6,799,182	6,100,000	6,100,000	0	0	0	0	4.130	4.130	MN	30,791	251,930	05/17/2018	05/17/2028
845331-C@-4	SOUTHWEST WATER COMPANY				2.A PL	1,600,000	117.4270	1,878,832	1,600,000	1,600,000	0	0	0	0	4.380	4.380	MN	8,565	70,080	05/17/2018	05/17/2033
845437-BL-5	SOUTHWESTERN ELEC POWER				2.A FE	143,529	138.2750	138,276	100,000	141,202	0	(1,646)	0	0	6.200	3.190	MS	1,826	6,200	07/24/2020	03/15/2040
84756N-AE-9	SPECTRA ENERGY PARTNERS LP	LS		2	2.A FE	1,200,131	138.4720	1,592,431	1,150,000	1,198,169	0	(1,481)	0	0	5.950	5.580	MS	18,247	68,425	07/23/2020	09/25/2043
84857L-A#-8	SPIRE INC				2.B	4,800,000	108.4170	5,204,016	4,800,000	4,800,000	0	0	0	0	3.930	3.930	MS	55,544	188,640	03/15/2017	03/15/2027
85205T-AG-5	SPIRIT AEROSYSTEMS INC	LS		2	3.C FE	2,294,600	102.2500	2,556,250	2,500,000	2,368,274	0	25,659	0	0	3.850	5.180	JD	4,278	96,250	12/20/2018	06/15/2026
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC	LS			2.A FE	4,875,000	104.6200	5,100,225	4,875,000	4,875,000	0	0	0	0	4.738	4.730	MJSD	7,058	230,978	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC				2.A FE	5,000,000	110.2440	5,512,250	5,000,000	5,000,000	0	0	0	0	5.152	5.150	MJSD	7,871	257,600	03/14/2018	03/20/2028
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL	8,572,208	113.8960	9,763,402	8,572,208	8,572,208	0	0	0	0	5.000	5.000	AO	107,153	428,879	06/19/2013	04/01/2039
852388-AA-1	STADCO LA LLC				2.C PL	31,800,000	102.0210	32,442,678	31,800,000	31,800,000	0	0	0	0	3.750	3.750	FMAN	152,375	331,250	08/05/2021	05/15/2056
853496-AC-1	STANDARD INDUSTRIES INC			2,3	4.A FE	196,631	102.9400	221,321	215,000	202,530	0	2,003	0	0	5.000	6.340	FA	4,061	10,750	11/19/2018	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC	LS		2,3	4.A FE	1,720,313	103.2500	1,935,938	1,875,000	1,771,075	0	15,582	0	0	4.750	5.850	JJ	41,068	89,063	07/17/2018	01/15/2028
854502-AM-3	STANLEY BLACK & DECKER INC	LS		2	2.B FE	3,500,000	102.7360	3,595,760	3,500,000	3,500,000	0	0	0	0	4.000	4.000	MS	41,222	140,000	02/03/2020	03/15/2060
855244-AH-2	STARBUCKS CORP			2	2.A FE	7,230,360	117.1910	7,031,490	6,000,000	7,189,511	0	(35,171)	0	0	4.300	3.080	JD	11,467	258,000	10/28/2020	06/15/2045
855244-AK-5	STARBUCKS CORP			2	2.A FE	4,988,400	103.5060	5,175,327	5,000,000	4,994,550	0	1,143	0	0	2.450	2.470	JD	5,444	122,500	05/11/2016	06/15/2026
855244-AR-0	STARBUCKS CORP			2	2.B FE	998,880	111.5930	1,115,936	1,000,000	999,166	0	103	0	0	4.000	4.010	MN	5,111	40,000	08/08/2018	11/15/2028
855244-AS-8	STARBUCKS CORP			2	2.B FE	4,715,582	123.6580	4,501,161	3,640,000	4,687,644	0	(26,014)	0	0	4.500	2.920	MN	20,930	163,800	12/02/2020	11/15/2048
857477-AM-5	STATE STREET CORP				1.F FE	1,995,200	105.2160	2,104,330	2,000,000	1,998,955	0	525	0	0	3.700	3.720	MN	8,428	74,000	11/14/2013	11/20/2023
857477-AT-0	STATE STREET CORP				1.F FE	9,986,600	107.7280	10,772,819	10,000,000	9,994,581	0	1,375	0	0	3.550	3.560	FA	131,153	355,000	08/13/2015	08/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-AX-1	STATE STREET CORP			2	2.A FE	5,055,169	96.3840	5,305,973	5,505,000	5,175,836	0	50,351	0	0	0.716	1.710	FMAN	5,146	41,003	06/19/2019	05/15/2028
857477-BA-0	STATE STREET CORP	LS		2	2.A FE	15,605,000	103.0470	15,972,390	15,500,000	15,551,365	0	(24,478)	0	0	5.625	5.440	JD	38,750	871,875	09/20/2019	01/01/9999
857477-BD-4	STATE STREET CORP			2	1.E FE	7,000,000	113.5650	7,949,594	7,000,000	7,000,000	0	0	0	0	4.141	4.140	JD	22,545	289,870	11/28/2018	12/03/2029
858119-BP-4	STEEL DYNAMICS INC			2	2.C FE	2,602,358	100.7830	2,721,145	2,700,000	2,604,712	0	1,919	0	0	3.250	3.440	AO	18,525	89,213	10/07/2020	10/15/2050
86083@-AA-5	STIM STAR IV LLC				2.A PL	7,784,505	103.1390	8,028,860	7,784,505	7,784,505	0	0	0	0	4.950	4.950	JAJO	65,293	385,333	05/08/2019	04/30/2023
863667-AE-1	STRYKER CORP			2	2.A FE	2,295,918	117.3920	2,387,758	2,034,000	2,289,590	0	(6,329)	0	0	4.100	3.260	AO	20,849	83,394	03/12/2021	04/01/2043
863667-AG-6	STRYKER CORPORATION			2	2.A FE	8,170,145	121.3760	7,889,474	6,500,000	8,112,354	0	(52,097)	0	0	4.375	2.840	MN	36,337	284,375	12/04/2020	05/15/2044
86678#-AC-0	SUN JUPITER PARENT LLC				2.C	13,700,000	101.2810	13,875,497	13,700,000	13,700,000	0	0	0	0	3.340	3.340	MN	68,637	228,790	05/07/2021	05/07/2031
86678#-AD-8	SUN JUPITER PARENT LLC				2.C	21,800,000	101.6060	22,150,108	21,800,000	21,800,000	0	0	0	0	3.490	3.490	MN	114,123	380,410	05/07/2021	05/07/2033
86744T-AB-2	SNVA_21-B		4		1.G FE	1,908,621	97.8170	1,867,715	1,909,392	1,905,901	0	(2,624)	0	0	2.010	2.190	MON	1,173	15,245	07/21/2021	07/20/2048
86745J-AA-5	SNVA_18-1A		4		1.G FE	4,427,739	105.9980	4,694,321	4,428,683	4,348,070	0	8,531	0	0	4.870	5.450	JJ	96,455	215,677	10/26/2018	07/20/2048
86745N-AA-6	SNVA_18-1A				1.G FE	2,380,051	102.5820	2,442,411	2,380,917	2,369,948	0	913	0	0	3.369	3.460	JAJO	13,592	79,761	02/05/2020	02/01/2055
86745Q-AA-9	SNVA_21-1		4		1.G FE	2,190,213	99.4310	2,178,723	2,191,169	2,188,023	0	(2,106)	0	0	2.580	2.620	JAJO	9,579	21,094	06/11/2021	04/28/2056
86765B-AS-8	SUNOCO LOGISTICS PARTNERS LP			2	2.C FE	19,947,000	113.9370	22,787,515	20,000,000	19,975,871	0	5,320	0	0	5.950	5.980	JD	99,167	1,190,000	11/12/2015	12/01/2025
86765L-AN-7	SUNOCO LP / SUNOCO FINANCE CORP		2,3		3.C FE	85,000	105.7500	89,888	85,000	85,000	0	0	0	0	5.875	5.870	MS	1,470	4,994	01/09/2018	03/15/2028
86772D-AA-4	SUNRN_18-1		4		1.G FE	4,588,617	109.3730	5,093,840	4,657,309	4,535,266	0	18,239	0	0	5.310	6.210	JAJO	41,904	247,682	12/11/2018	04/30/2049
86772F-AA-9	SUNRN_19-2		4		1.F FE	1,896,110	104.6360	1,984,988	1,897,027	1,866,195	0	4,804	0	0	3.610	4.150	JAJO	11,604	68,607	10/17/2019	02/01/2055
86773P-AA-6	SUNRN_19-1A		4		1.G FE	2,005,723	105.2450	2,111,045	2,005,838	1,988,940	0	2,275	0	0	3.980	4.220	MJSD	79,832	222	05/31/2019	06/30/2054
86788L-AA-8	SUNTRUST CAPITAL III		2		2.B FE	1,885,000	97.1370	1,942,759	2,000,000	1,901,764	0	15,768	0	0	0.852	1.700	MJSD	805	16,397	12/04/2020	03/15/2028
86944B-AE-3	SUTTER HEALTH		2		1.F FE	1,761,180	117.5200	1,762,815	1,500,000	1,758,004	0	(3,176)	0	0	4.091	3.120	FA	23,182	30,683	06/25/2021	08/15/2048
86944B-AJ-2	SUTTER HEALTH		2		1.F FE	573,989	105.1800	573,232	545,000	573,672	0	(316)	0	0	3.361	3.080	FA	6,920	9,159	06/23/2021	08/15/2050
87054#-AA-6	SWEETWATER ROYALTIES LLC				2.B PL	41,480,728	124.7520	51,748,038	41,480,728	41,480,728	0	0	0	0	5.320	5.320	MS	557,824	2,094,056	10/19/2020	09/30/2040
87089H-AB-9	SWISS RE TREASURY (US) CORP				1.D FE	6,805,077	122.5130	6,703,929	5,472,000	6,757,679	0	(43,766)	0	0	4.250	2.760	JD	16,150	232,560	01/13/2021	12/06/2042
871503-AU-2	SYMANTEC CORPORATION		2,3		3.C FE	150,000	100.7620	151,144	150,000	150,000	0	0	0	0	5.000	5.000	AO	1,583	7,500	02/07/2017	04/15/2025
87165B-AD-5	SYNCHRONY FINANCIAL		2		2.C FE	5,988,360	105.9130	6,354,784	6,000,000	5,996,471	0	1,247	0	0	4.250	4.270	FA	96,333	255,000	08/06/2014	08/15/2024
871829-AY-3	SYSCO CORPORATION		2		2.B FE	499,605	122.5710	612,857	500,000	499,650	0	8	0	0	4.850	4.850	AO	6,063	24,250	09/23/2015	10/01/2045
871829-BM-8	SYSCO CORPORATION		2		2.B FE	4,269,120	145.1950	4,355,874	3,000,000	4,213,917	0	(48,484)	0	0	6.600	3.510	AO	49,500	198,000	11/06/2020	04/01/2040
871829-BN-6	SYSCO CORPORATION		2		2.B FE	5,136,250	155.3470	5,407,649	3,481,000	5,099,774	0	(32,064)	0	0	6.600	3.850	AO	57,437	229,746	11/06/2020	04/01/2050
87233Q-AC-2	TC PIPELINES LP	LS	2		2.B FE	3,400,000	109.6500	3,728,131	3,400,000	3,400,000	0	0	0	0	3.900	3.900	MN	13,260	132,600	05/22/2017	05/25/2027
87248Q-AE-8	TIF_21-1A		4		1.F FE	928,843	96.8540	899,740	928,958	928,797	0	(87)	0	0	1.650	1.660	MON	468	13,582	01/26/2021	02/20/2046
872540-AP-4	TJX COS INC		2		1.F FE	9,991,100	101.8830	10,188,343	10,000,000	9,998,657	0	950	0	0	2.500	2.510	MN	31,944	250,000	04/29/2013	05/15/2023
87264A-AT-2	T-MOBILE USA INC		2,3		3.B FE	70,000	104.0650	72,846	70,000	70,000	0	0	0	0	5.375	5.370	AO	794	3,763	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC	LS	2,3		3.A FE	7,917,619	105.2500	8,730,488	8,295,000	8,041,531	0	35,949	0	0	4.750	5.340	FA	164,172	394,013	07/19/2018	02/01/2028
87264A-AX-3	T-MOBILE USA INC		2		2.C FE	6,951,371	114.3180	8,088,032	7,075,000	6,958,298	0	3,953	0	0	4.375	4.500	AO	65,345	309,531	07/16/2020	04/15/2040
87264A-BD-6	T-MOBILE USA INC		2		2.C FE	999,570	108.2900	1,082,900	1,000,000	999,670	0	55	0	0	3.750	3.750	AO	7,917	37,500	04/02/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC		2		2.C FE	3,971,120	109.3750	4,375,014	4,000,000	3,975,352	0	2,468	0	0	3.875	3.960	AO	32,722	155,000	04/02/2020	04/15/2030
87264A-BL-8	T-MOBILE USA INC		2		2.C FE	6,633,324	97.6300	6,468,027	6,625,000	6,633,296	0	(31)	0	0	3.000	2.990	FA	75,083	3,219	09/21/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC	LS	2		2.C FE	124,741	97.6640	122,081	125,000	124,744	0	3	0	0	3.300	3.310	FA	1,558	3,541	09/22/2020	02/15/2051
87264A-BY-0	T-MOBILE USA INC		2		2.C FE	124,681	99.0520	123,815	125,000	124,688	0	5	0	0	3.600	3.610	MN	575	4,713	10/19/2020	11/15/2060
87265H-AF-6	TRI POINTE GROUP INC		2		3.C FE	3,008,700	107.3750	3,360,838	3,130,000	3,046,074	0	12,371	0	0	5.250	5.800	JD	13,694	164,325	10/12/2018	06/01/2027
87305Q-CH-2	TTX CO				1.F FE	2,749,588	106.4640	2,927,784	2,750,000	2,749,919	0	25	0	0	3.600	3.600	JJ	45,650	99,000	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO		2		1.F FE	4,407,600	116.6660	4,374,997	3,750,000	4,385,398	0	(18,859)	0	0	3.900	2.870	FA	60,938	146,250	10/23/2020	02/01/2045
87305Q-CM-1	TTX COMPANY		2		1.F FE	3,397,221	120.5360	3,557,033	2,951,000	3,387,853	0	(9,368)	0	0	4.200	3.300	JJ	61,971	61,971	03/10/2021	07/01/2046
87342R-AC-8	TBELL_16-1A				2.B FE	169,876	104.3350	181,843	174,288	171,909	0	1,339	0	0	4.970	5.990	FMAN	866	8,662	04/02/2020	05/25/2046
87342R-AE-4	BELL_18-1A		4		2.B FE	5,815,167	108.4720	6,449,901	5,946,100	5,850,830	0	22,565	0	0	4.940	5.500	FMAN	29,374	293,737	03/18/2020	11/25/2048
87342R-AJ-3	BELL_21-1A		4		2.B FE	7,500,000	97.7140	7,328,565	7,500,000	7,500,000	0	0	0	0	2.542	2.500	FMAN	19,065	50,840	08/11/2021	08/25/2051
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL		2,3		3.C FE	3,115,609	99.1250	3,097,656	3,125,000	3,117,914	0	799	0	0	5.500	5.530	JJ	79,253	171,875	12/14/2018	01/15/2028
875127-AW-2	TAMPA ELECTRIC COMPANY				1.G FE	2,149,470	136.0610	2,040,926	1,500,000	2,113,568	0	(31,426)	0	0	6.150	2.840	MN	11,788	92,250	11/05/2020	05/15/2037
875127-BA-9	TAMPA ELECTRIC CO		2		1.G FE	1,520,650	115.2420	1,440,527	1,250,000	1,509,190	0	(9,633)	0	0	4.100	2.740	JD	2,278	51,250	01/04/2021	06/15/2042
875127-BD-3	TAMPA ELECTRIC COMPANY		2		1.G FE	3,579,360	115.6350	3,469,052	3,000,000	3,563,465	0	(15,896)	0	0	4.200	3.050	MN	16,100	126,000	01/14/2021	05/15/2045
87612B-BE-1	TARGA RESOURCES PARTNERS LP	LS	2,3		3.A FE	1,500,000	103.0570	1,545,855	1,500,000	1,500,000	0	0	0	0	5.375	5.370	FA	33,594	80,625	09/22/2016	02/01/2027
87612E-AU-0	TARGET CORP				1.F FE	13,191,786	158.2970	16,083,026	10,160,000	12,397,451	0	(89,346)	0	0	7.000	4.980	JJ	327,942	711,200	08/27/2010	01/15/2038
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS				1.D FE	27,566,705	128.3730	27,600,315	21,500,000	27,367,354	0	(169,880)	0	0	4.900	3.190	MS	310,197	1,053,500	10/27/2020	09/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS			2	1.D FE	157,055	120.7820	150,979	125,000	155,894	0	(808)	0	0	4.270	2.870	MN	682	5,338	07/21/2020	05/15/2047
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED			2	2.C FE	8,610,547	101.4080	8,721,117	8,600,000	8,610,413	0	(134)	0	0	2.750	2.730	AO	59,125	124,163	03/26/2021	04/01/2031
879369-AF-3	TELEFLEX INC			2,3	3.B FE	2,116,900	104.0000	2,360,800	2,270,000	2,162,103	0	15,145	0	0	4.625	5.580	MN	13,415	104,988	11/20/2018	11/15/2027
88037E-AJ-0	TENNECO INC			2,3	4.C FE	1,800,000	99.3750	1,788,750	1,800,000	1,800,000	0	0	0	0	5.375	5.370	JD	4,300	96,750	12/02/2014	12/15/2024
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN				2.C PL	21,331,580	111.0430	23,687,226	21,331,580	21,331,580	0	0	0	0	4.590	4.590	MJSD	248,466	979,120	06/06/2018	08/31/2040
88163V-AD-1	TEVA PHARM FINANCE LLC	LS			3.C FE	10,589,090	106.0000	9,010,000	8,500,000	9,984,869	0	(74,440)	0	0	6.150	4.460	FA	217,813	522,750	04/03/2012	02/01/2036
882508-BF-0	TEXAS INSTRUMENTS INC			2	1.E FE	163,774	118.1680	147,710	125,000	161,170	0	(1,832)	0	0	3.875	1.850	MS	1,426	4,844	07/23/2020	03/15/2039
88307*-AA-3	TEXOMA WIND LLC				2.C PL	12,072,070	105.7250	12,763,196	12,072,070	12,072,070	0	0	0	0	4.120	4.120	JD	269,021	248,685	02/08/2017	06/30/2034
883556-CM-2	THERMO FISHER SCIENTIFIC INC			2	2.A FE	74,631	101.1600	75,870	75,000	74,639	0	8	0	0	2.800	2.830	AO	747	0	08/09/2021	10/15/2041
884903-BH-7	THOMSON REUTERS CORP				2.B FE	3,474,968	139.5530	4,207,533	3,015,000	3,377,466	0	(12,095)	0	0	5.850	4.850	AO	37,235	176,378	01/30/2012	04/15/2040
88579Y-AR-2	3M CO	LS			1.E FE	5,678,055	105.8580	6,033,928	5,700,000	5,691,328	0	2,247	0	0	3.000	3.040	FA	68,400	171,000	08/04/2015	08/07/2025
88579Y-AW-1	3M CO			2	1.E FE	145,161	105.2050	131,507	125,000	144,318	0	(591)	0	0	3.125	2.290	MS	1,107	3,906	07/22/2020	09/19/2046
887317-BA-2	WARNER MEDIA LLC			2	2.B FE	4,935,100	102.8430	5,142,150	5,000,000	4,968,681	0	6,332	0	0	2.950	3.090	JJ	68,014	147,500	05/05/2016	07/15/2026
88732J-AY-4	TIME WARNER CABLE INC			2	2.C FE	19,729,880	124.7910	25,083,040	20,100,000	19,804,360	0	7,980	0	0	5.875	6.000	MN	150,890	1,180,875	07/24/2020	11/15/2040
88732J-BD-9	TIME WARNER CABLE INC	LS		2	2.C FE	256,446	109.0210	272,553	250,000	257,509	0	(403)	0	0	4.500	4.190	MS	3,313	11,250	07/24/2020	09/15/2042
891092-AE-8	TORO CO				2.B FE	3,940,520	133.3440	5,333,775	4,000,000	3,956,079	0	1,598	0	0	6.625	6.740	MN	44,167	265,000	04/23/2007	05/01/2037
89255#-AA-9	VANDERBILT TRADEMARK ROYALTY 18-1				1.F PL	36,100,000	116.9180	42,207,398	36,100,000	36,100,000	0	0	0	0	4.920	4.920	MON	148,010	1,776,120	07/03/2018	07/01/2048
89307#-AA-7	TRANS BAY CABLE LLC				1.E PL	6,415,424	103.7580	6,662,411	6,421,106	6,415,424	0	0	0	0	2.920	2.920	MJSD	47,903	187,993	06/29/2017	06/30/2047
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COM			2	2.A FE	189,569	120.8710	181,308	150,000	188,220	0	(954)	0	0	4.600	3.140	MS	2,032	6,900	07/23/2020	03/15/2048
89407#-AD-0	TRANSWESTERN HOLDING COMPANY LLC PRVT				2.C	4,700,000	101.7570	4,782,579	4,700,000	4,700,000	0	0	0	0	5.890	5.890	MN	28,452	276,830	05/24/2007	05/24/2022
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY LLC PRVT				2.C	5,550,000	110.0370	6,107,054	5,550,000	5,550,000	0	0	0	0	5.660	5.660	JD	19,197	314,130	11/13/2009	12/09/2024
89417E-AH-2	TRAVELERS CO INC				1.F FE	17,324,490	135.4760	22,726,166	16,775,000	17,309,854	0	(21,718)	0	0	5.350	5.050	MN	149,577	897,463	10/23/2020	11/01/2040
89417E-AJ-8	TRAVELERS CO INC	LS			1.F FE	1,270,301	128.0630	1,219,162	952,000	1,256,577	0	(10,341)	0	0	4.600	2.640	FA	18,247	43,792	08/27/2020	08/01/2043
89417E-AK-5	TRAVELERS CO INC			2	1.F FE	2,536,743	123.3730	2,472,401	2,004,000	2,518,673	0	(15,620)	0	0	4.300	2.780	FA	30,160	86,172	10/30/2020	08/25/2045
89417E-AL-3	TRAVELERS CO INC			2	1.F FE	12,010,474	115.1670	10,992,779	9,545,000	11,910,021	0	(72,820)	0	0	3.750	2.380	MN	45,736	357,938	08/07/2020	05/15/2046
89566E-AG-3	TRI STATE GENERATION & TRANSMISSIO			2	1.G FE	1,499,370	105.3570	1,580,355	1,500,000	1,499,798	0	66	0	0	3.700	3.700	MN	9,250	55,500	10/27/2014	11/01/2024
89832Q-AD-1	BB&T CORPORATION			2	2.B FE	15,465,000	104.2500	16,158,750	15,500,000	15,466,471	0	554	0	0	4.800	4.810	MS	248,000	744,000	08/07/2019	01/01/9999
89832Q-AF-6	TRUIST FINANCIAL CORP COM			2	2.B FE	4,500,000	111.7500	5,028,750	4,500,000	4,500,000	0	0	0	0	5.100	5.100	MS	76,500	275,400	06/16/2020	01/01/9999
89837#-AD-0	ESTATE OF BERNICE BISHOP PRVT				1.D YE	2,153,754	109.1600	2,228,683	2,041,667	2,142,035	0	(23,106)	0	0	4.930	3.370	AO	21,529	100,654	04/27/2018	04/14/2029
89837L-AB-1	PRINCETON UNIVERSITY				1.A FE	3,805,430	144.5760	4,163,808	2,880,000	3,611,708	0	(30,089)	0	0	5.700	3.680	MS	54,720	164,160	10/16/2014	03/01/2039
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE				1.B FE	1,996,153	112.9900	2,237,220	1,980,000	1,994,326	0	(370)	0	0	3.474	3.430	JD	5,732	68,785	04/20/2016	06/01/2046
898813-AR-1	TUCSON ELECTRIC POWER CO			2	1.G FE	1,982,760	115.1290	2,302,598	2,000,000	1,983,196	0	310	0	0	4.000	4.050	JD	3,556	80,000	04/06/2020	06/15/2050
899042-AC-9	TUFTS MEDICAL CENTER INC				2.A FE	1,220,572	136.0800	1,435,648	1,055,000	1,188,310	0	(6,210)	0	0	7.000	5.580	JJ	36,925	73,850	01/20/2016	01/01/2038
899043-AC-7	TUFTS UNIVERSITY			2	1.D FE	1,500,000	105.7900	1,586,854	1,500,000	1,500,000	0	0	0	0	3.099	3.090	FA	17,561	13,687	04/22/2021	08/15/2051
90214G-AA-5	2014 ESA PROJECT COMPANY INC				2.B PL	15,551,049	112.5110	17,650,095	15,687,440	15,570,197	0	7,834	0	0	6.070	6.240	MJSD	244,116	949,285	05/31/2018	03/30/2030
90229*-AA-4	2015 ESA PROJECT COMPANY LLC				2.B PL	6,435,466	98.1470	6,316,216	6,435,466	6,435,466	0	0	0	0	3.040	3.040	MJSD	31,830	0	11/04/2021	06/30/2031
902494-AX-1	TYSON FOODS INC			2	2.B FE	2,990,880	106.3010	3,189,032	3,000,000	2,997,263	0	972	0	0	3.950	3.980	FA	44,767	118,500	08/05/2014	08/15/2024
902494-AZ-6	TYSON FOODS INC			2	2.B FE	372,764	122.1850	471,636	386,000	374,565	0	628	0	0	4.875	5.190	FA	7,109	18,818	01/04/2019	08/15/2034
902691-A#-1	UGI UTILITIES INC.				1.F	8,000,000	120.4210	9,633,680	8,000,000	8,000,000	0	0	0	0	4.120	4.120	MS	83,316	329,600	09/30/2016	09/30/2046
902973-BC-9	US BANCORP	LS		2	2.A FE	5,000,000	99.9800	4,999,000	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JJ	33,403	0	10/19/2021	12/31/2049
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THR				2.A FE	5,877,101	104.7930	6,555,789	6,255,894	5,958,484	0	108,879	0	0	5.900	8.120	AO	92,274	369,098	02/04/2021	10/01/2024
904764-AS-6	UNILEVER CAPITAL CORP				1.E FE	494,190	106.0900	530,454	500,000	497,703	0	596	0	0	3.100	3.230	JJ	6,501	15,500	07/28/2015	07/30/2025
904764-BR-7	UNILEVER CAPITAL CORP			2	1.E FE	98,708	98.8680	98,869	100,000	98,719	0	11	0	0	2.625	2.680	FA	1,014	0	08/09/2021	08/12/2051
906548-CJ-9	UNION ELECTRIC CO			2	1.F FE	5,341,784	112.8960	6,096,414	5,400,000	5,352,990	0	1,443	0	0	3.900	3.960	MS	62,010	210,600	02/07/2013	09/15/2042
906548-CS-9	UNION ELECTRIC CO	LS		2	1.F FE	898,750	95.8660	958,667	1,000,000	900,414	0	1,664	0	0	2.625	3.140	MS	7,729	24,500	03/09/2021	03/15/2051
907818-CU-0	UNION PACIFIC CORPORATION				2.A FE	4,099,542	133.7570	4,119,740	3,080,000	4,052,842	0	(46,699)	0	0	6.250	3.140	MN	32,083	192,500	04/06/2021	05/01/2034
907818-DP-0	UNION PACIFIC CORP			2	2.A FE	4,930,400	113.2220	5,661,106	5,000,000	4,942,693	0	1,613	0	0	4.250	4.330	AO	44,861	212,500	03/12/2013	04/15/2043
907818-EB-0	UNION PACIFIC CORP			2	2.A FE	1,868,380	109.2600	2,185,207	2,000,000	1,885,934	0	6,555	0	0	3.375	3.930	FA	28,125	67,500	03/26/2019	02/01/2035
907818-EQ-7	UNION PACIFIC CORPORATION			2	2.A FE	116,058	110.8850	110,886	100,000	114,909	0	(802)	0	0	3.600	2.420	MS	1,060	3,600	07/20/2020	09/15/2037
907818-ER-5	UNION PACIFIC CORPORATION			2	2.A FE	337,061	121.4420	333,966	275,000	336,424	0	(574)	0	0	4.100	3.160	MS	3,320	11,275	11/24/2020	09/15/2067
907818-FD-5	UNION PACIFIC CORPORATION			2	2.A FE	10,577,000	110.8180	11,081,812	10,000,000	10,560,140	0	(16,860)	0	0	3.550	3.120	FA	134,111	177,500	03/26/2021	08/15/2039
907818-FG-8	UNION PACIFIC CORPORATION			2	2.A FE	154,670	117.7340	147,168	125,000	154,100	0	(394)	0	0	3.839	2.830	MS	1,346	4,799	07/16/2020	03/20/2060
907818-FL-7	UNION PACIFIC CORP			2	1.G FE	120,518	113.8350	113,835	100,000	120,243	0	(193)	0	0	3.750	2.950	FA	1,521	3,750	07/20/2020	02/05/2070

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-FS-2	UNION PACIFIC CORPORATION			2	1.G FE	10,962,000	115.7800	12,691,858	10,962,000	10,962,000	0	0	0	0	3.799	3.790	AO	98,328	208,223	04/06/2021	04/06/2071
907818-FT-0	UNION PACIFIC CORPORATION	LS		2	1.G FE	3,239,460	106.4600	3,193,810	3,000,000	3,236,536	0	(2,924)	0	0	3.200	2.660	MN	10,933	48,000	09/02/2021	05/20/2041
907818-FW-3	UNION PACIFIC CORPORATION			2	1.G FE	2,749,450	101.1810	2,782,479	2,750,000	2,749,453	0	3	0	0	2.950	2.950	MS	25,014	0	09/07/2021	03/10/2052
907825-AA-1	UNION PACIFIC RAILROAD CO				1.D FE	835,638	105.4250	884,433	838,919	836,321	0	358	0	0	3.227	3.300	MN	3,534	27,072	02/13/2019	05/14/2026
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P				1.D FE	6,561,680	103.6110	7,358,764	7,102,245	6,662,407	0	47,640	0	0	2.695	4.150	MN	26,052	191,406	02/13/2019	05/12/2027
909319-AA-3	UNITED AIRLINES 2013-1 CLASS A PAS				2.B FE	7,650,560	104.5310	8,986,405	8,596,853	7,708,045	0	104,680	0	0	4.300	8.090	FA	139,651	369,665	07/08/2020	08/15/2025
90931C-AA-6	UNITED AIR 2019-1 AA PTT				1.F FE	5,736,198	109.2550	6,267,122	5,736,198	5,736,198	0	0	0	0	4.150	4.150	FA	83,318	238,052	01/28/2019	08/25/2031
90932E-AA-1	UNITED AIRLINES INC				1.G FE	4,204,955	101.8200	4,817,439	4,731,313	4,270,262	0	74,973	0	0	2.875	4.950	AO	31,739	136,025	05/15/2020	10/07/2028
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA				1.F FE	5,793,475	99.1270	5,893,699	5,945,600	5,808,813	0	15,951	0	0	2.700	3.030	MN	26,755	160,531	05/05/2020	05/01/2032
90932V-AA-3	UNITED AIRLINES 2020-1 B PTT				2.C FE	2,469,500	104.1100	2,571,000	2,469,500	2,469,500	0	0	0	0	4.875	4.870	JAJO	25,415	84,941	01/25/2021	01/15/2026
910637-T@-6	UNITED ILLUMINATING CO				1.G	5,000,000	104.5550	5,227,750	5,000,000	5,000,000	0	0	0	0	3.950	3.950	AO	36,208	197,500	10/25/2013	10/25/2023
911312-AJ-5	UPS OF AMERICA INC				1.G FE	444,274	144.3030	497,848	345,000	433,933	0	(3,889)	0	0	6.200	4.000	JJ	9,863	21,390	03/26/2019	01/15/2038
911312-BS-4	UNITED PARCEL SERVICE INC	LS		2	1.G FE	1,878,138	113.1000	2,035,810	1,800,000	1,876,708	0	(1,430)	0	0	3.400	3.160	MS	20,400	30,600	03/04/2021	09/01/2049
911312-BV-7	UNITED PARCEL SERVICE INC			2	1.G FE	1,492,785	135.0640	2,025,967	1,500,000	1,493,185	0	219	0	0	5.200	5.230	AO	19,500	78,000	03/19/2020	04/01/2040
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			2,3	3.B FE	11,441,700	105.0870	12,552,702	11,945,000	11,606,806	0	48,145	0	0	4.875	5.420	JJ	268,514	582,319	11/16/2018	01/15/2028
91159H-HC-7	US BANCORP			2	1.F FE	971,740	100.3100	1,003,107	1,000,000	999,238	0	3,651	0	0	3.000	3.370	MS	8,833	30,000	06/26/2013	03/15/2022
913017-AT-6	UNITED TECHNOLOGIES CORPORATION				2.A FE	13,286,480	127.8540	14,741,576	11,530,000	12,347,222	0	(100,914)	0	0	6.700	5.400	FA	321,879	772,510	08/06/2009	08/01/2028
913017-BT-5	UNITED TECHNOLOGIES CORP				2.A FE	98,602	123.6210	92,716	75,000	97,422	0	(823)	0	0	4.500	2.600	JD	281	3,375	07/17/2020	06/01/2042
913017-CW-7	UNITED TECHNOLOGIES CORP			2	2.A FE	320,445	120.5190	301,300	250,000	316,669	0	(2,750)	0	0	4.450	2.460	MN	1,391	9,456	08/04/2021	11/16/2038
91324P-BU-5	UNITEDHEALTH GROUP INC			2	1.G FE	37,525,760	125.5980	47,727,409	38,000,000	37,620,090	0	11,363	0	0	4.625	4.700	MN	224,569	1,757,500	11/07/2011	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC			2	1.G FE	9,983,300	121.8320	12,183,248	10,000,000	9,986,686	0	403	0	0	4.375	4.380	MS	128,819	437,500	03/05/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC			2	1.G FE	316,130	116.5550	291,388	250,000	312,797	0	(2,352)	0	0	3.950	2.380	AO	2,085	9,875	08/27/2020	10/15/2042
91324P-CQ-3	UNITEDHEALTH GROUP INCORPORATED				1.G FE	3,242,440	124.9540	3,748,632	3,000,000	3,210,810	0	(11,870)	0	0	4.625	3.930	JJ	63,979	138,750	03/26/2019	07/15/2035
91324P-CV-2	UNITEDHEALTH GROUP INCORPORATED				1.G FE	4,996,050	106.8880	5,344,448	5,000,000	4,998,232	0	388	0	0	3.100	3.100	MS	45,639	155,000	02/22/2016	03/15/2026
91324P-DF-6	UNITEDHEALTH GROUP INC			2	1.G FE	157,555	114.7840	143,481	125,000	156,307	0	(865)	0	0	3.750	2.420	AO	990	4,688	07/16/2020	10/15/2047
91324P-DT-6	UNITEDHEALTH GROUP INC			2	1.G FE	153,473	110.8790	138,599	125,000	151,648	0	(1,273)	0	0	3.500	2.020	FA	1,653	4,375	07/21/2020	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC			2	1.G FE	160,908	115.0700	143,838	125,000	159,640	0	(885)	0	0	3.700	2.310	FA	1,747	4,625	07/21/2020	08/15/2049
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA				1.C FE	2,100,000	106.0860	2,227,822	2,100,000	2,100,000	0	0	0	0	3.028	3.020	AO	15,897	63,588	08/15/2016	10/01/2039
91862@-AA-2	VC 3 LS 2021 LP				1.G PL	33,600,000	110.0810	36,987,216	33,600,000	33,600,000	0	0	0	0	3.500	3.500	MON	52,267	199,267	10/14/2021	10/15/2031
91862@-AB-0	VC 3 LS 2021 LP				2.B PL	24,000,000	117.0250	28,086,000	24,000,000	24,000,000	0	0	0	0	4.750	4.750	MON	50,667	193,167	10/14/2021	10/15/2041
91913Y-AL-4	VALERO ENERGY CORPORATION				2.B FE	31,762,110	134.7160	39,741,256	29,500,000	31,557,772	0	(40,926)	0	0	6.625	5.890	JD	86,861	1,821,875	10/04/2021	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP				2.B FE	18,145,494	178.1450	24,119,052	13,539,000	17,328,405	0	(105,184)	0	0	10.500	7.560	MS	418,581	1,421,595	04/23/2012	03/15/2039
92203#-AW-8	VANGUARD GROUP INC/THE				1.G	2,500,000	97.6710	2,441,775	2,500,000	2,500,000	0	0	0	0	2.670	2.670	FA	23,919	67,306	08/19/2020	08/22/2040
92203#-AX-6	VANGUARD GROUP INC/THE				1.G	18,000,000	98.5380	17,736,840	18,000,000	18,000,000	0	0	0	0	3.050	3.050	FA	196,725	553,575	08/19/2020	08/22/2050
92203#-AZ-1	VANGUARD GROUP INC/THE				1.G	14,000,000	99.9100	13,987,400	14,000,000	14,000,000	0	0	0	0	3.250	3.250	FA	163,042	458,792	08/19/2020	08/22/2060
92277G-AB-3	VENTAS REALTY LP			2	2.A FE	8,312,112	134.5150	9,920,493	7,375,000	8,278,053	0	(25,768)	0	0	5.700	4.750	MS	106,261	420,375	08/10/2020	09/30/2043
92277G-AG-2	VENTAS REALTY LP			2	2.A FE	1,984,360	108.8110	2,176,222	2,000,000	1,993,160	0	1,523	0	0	4.125	4.210	JJ	38,042	82,500	07/09/2015	01/15/2026
92343E-AL-6	VERISIGN INC			2,3	2.B FE	752,475	103.8750	820,613	790,000	764,701	0	3,821	0	0	4.750	5.420	JJ	17,303	37,525	08/03/2018	07/15/2027
92343V-AU-8	VERIZON COMMUNICATIONS INC.				2.A FE	7,666,464	144.2340	11,250,272	7,800,000	7,692,244	0	2,989	0	0	7.350	7.490	AO	143,325	573,300	03/24/2009	04/01/2039
92343V-AW-4	VERIZON COMMUNICATIONS INC				2.A FE	4,916,650	138.3120	6,915,600	5,000,000	4,931,585	0	1,826	0	0	6.000	6.120	AO	75,000	300,000	03/23/2011	04/01/2041
92343V-BE-3	VERIZON COMMUNICATIONS INC				2.A FE	17,884,440	123.5380	22,236,882	18,000,000	17,907,094	0	2,752	0	0	4.750	4.790	MN	142,500	855,000	10/28/2011	11/01/2041
92343V-CV-4	VERIZON COMMUNICATIONS INC				2.A FE	321,698	117.2980	293,246	250,000	316,004	0	(4,006)	0	0	4.272	2.090	JJ	4,925	10,680	07/23/2020	01/15/2036
92343V-DR-2	VERIZON COMMUNICATIONS INC				2.A FE	275,820	125.3770	250,756	200,000	271,086	0	(3,334)	0	0	4.812	2.290	MS	2,834	9,624	07/23/2020	03/15/2039
92343V-EA-8	VERIZON COMMUNICATIONS INC				2.A FE	163,958	117.5650	146,956	125,000	160,122	0	(2,697)	0	0	4.500	1.800	FA	2,203	5,625	07/23/2020	08/10/2033
92343V-FD-1	VERIZON COMMUNICATIONS INC	LS		2	2.A FE	198,705	114.8230	172,235	150,000	197,056	0	(1,143)	0	0	4.000	2.430	MS	1,650	6,000	07/16/2020	03/22/2050
92343V-FT-6	VERIZON COMMUNICATIONS INC			2	2.A FE	3,996	95.0210	3,801	4,000	3,996	0	0	0	0	2.650	2.650	MN	12	106	11/10/2020	11/20/2040
92343V-FW-9	VERIZON COMMUNICATIONS INC			2	2.A FE	466,572	94.6590	441,112	466,000	466,564	0	(8)	0	0	2.987	2.980	AO	2,359	14,847	11/13/2020	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC	LS		2	2.A FE	4,125,584	107.6860	4,468,980	4,150,000	4,126,698	0	1,114	0	0	3.550	3.580	MS	40,514	71,000	10/27/2021	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			2	2.A FE	313,889	108.4210	341,528	315,000	313,922	0	33	0	0	3.700	3.710	MS	3,205	5,828	04/01/2021	03/22/2061
92343V-GK-4	VERIZON COMMUNICATIONS INC			2	2.A FE	15,676,530	104.6940	16,227,624	15,500,000	15,676,778	0	248	0	0	3.400	3.310	MS	144,925	161,500	10/21/2021	03/22/2041
92345Y-AE-6	VERISK ANALYTICS INC	LS		2	2.B FE	3,461,625	134.2260	3,355,652	2,500,000	3,435,958	0	(25,667)	0	0	5.500	3.180	JD	6,111	137,500	01/12/2021	06/15/2045
92345Y-AG-1	VERISK ANALYTICS INC			2	2.B FE	2,241,300	108.7390	2,174,793	2,000,000	2,236,185	0	(5,115)	0	0	3.625	2.990	MN	9,264	72,500	01/12/2021	05/15/2050
925524-AV-2	CBS CORP				2.B FE	6,257,043	124.3840	7,618,526	6,125,000	6,266,539	0	(10,225)	0	0	5.500	5.180	MN	43,045	336,875	07/23/2020	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
925524-AX-8	VIACOM INC				2.B FE	17,121,792	143.1260	22,198,881	15,510,000	16,691,342	0	(50,979)	0	0	6.875	6.060	AO	180,681	1,066,313	11/16/2010	04/30/2036
92553P-AP-7	VIACOM INC (NEW)				2.B FE	539,682	113.7680	739,493	650,000	552,494	0	1,949	0	0	4.375	5.490	MS	8,373	28,438	07/23/2020	03/15/2043
92556V-AE-6	VIATRIS INC			2	2.C FE	26,590,645	105.9070	25,501,504	24,079,000	26,457,049	0	(99,075)	0	0	3.850	3.120	JD	23,176	927,042	10/20/2020	06/22/2040
927804-FV-1	VIRGINIA ELECTRIC AND POWER COMPAN			2	2.A FE	6,979,560	105.1870	7,363,138	7,000,000	6,989,282	0	2,015	0	0	2.950	2.980	MN	26,386	206,500	11/10/2016	11/15/2026
92826C-AE-2	VISA INC			2	1.D FE	18,974,350	119.6720	22,737,797	19,000,000	18,980,023	0	1,038	0	0	4.150	4.160	JD	37,235	788,500	12/09/2015	12/14/2035
92826C-AK-8	VISA INC			2	1.D FE	171,479	102.1830	153,275	150,000	170,128	0	(951)	0	0	2.700	1.810	AO	855	4,050	07/23/2020	04/15/2040
92838@-AA-1	VISTA RIDGE LLC				1.F PL	6,633,034	99.5130	6,600,731	6,633,034	6,633,034	0	0	0	0	2.570	2.570	MJSD	43,356	85,057	12/01/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			2,3	3.B FE	1,560,000	103.2640	1,610,918	1,560,000	1,560,000	0	0	0	0	5.500	5.500	MS	28,600	85,800	08/07/2018	09/01/2026
928563-AC-9	VMWARE INC	LS		2	2.C FE	2,989,920	108.9400	3,268,222	3,000,000	2,997,532	0	1,617	0	0	3.900	3.910	FA	42,250	117,000	08/16/2017	08/21/2027
928563-AE-5	VMWARE INC	LS		2	2.C FE	6,371,876	112.4620	7,169,476	6,375,000	6,372,882	0	340	0	0	4.650	4.650	MN	37,878	296,438	04/02/2020	05/15/2027
928563-AF-2	VMWARE INC			2	2.C FE	5,729,473	116.3850	6,692,184	5,750,000	5,732,682	0	1,650	0	0	4.700	4.740	MN	34,532	270,250	04/02/2020	05/15/2030
92890H-AC-6	WEA FINANCE LLC /WESTFIELD UK & EU			2	2.A FE	7,472,100	104.9130	7,868,501	7,500,000	7,491,376	0	2,967	0	0	3.750	3.790	MS	81,250	281,250	09/10/2014	09/17/2024
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTES				2.B PL	749,860	100.0000	749,860	749,860	749,860	0	0	0	0	3.180	3.180	MJSD	4,396	0	12/06/2021	10/01/2030
92940P-AD-6	WESTROCK CO	LS		2	2.B FE	7,755,525	116.3290	8,724,740	7,500,000	7,700,521	0	(25,320)	0	0	4.900	4.420	MS	108,208	367,500	10/11/2019	03/15/2029
92940P-AF-1	WRKCO INC			2	2.B FE	10,425,650	114.1120	11,411,218	10,000,000	10,360,735	0	(29,322)	0	0	4.200	3.760	JD	35,000	420,000	09/19/2019	06/01/2032
92940P-AG-9	WRKCO INC			2	2.B FE	151,817	102.8310	143,964	140,000	150,639	0	(827)	0	0	3.000	2.230	JD	187	4,200	07/22/2020	06/15/2033
92943G-AC-5	WR GRACE & CO (CONNECTICUT DIVISIO				4.B FE	682,875	105.2640	710,532	675,000	677,597	0	(851)	0	0	5.625	5.470	AO	9,492	38,981	09/12/2014	10/01/2024
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT				1.F	6,969,265	113.9430	7,940,990	6,969,265	6,969,265	0	0	0	0	6.140	6.140	JAJO	72,507	430,953	12/31/2007	01/31/2028
92976G-AG-6	WACHOVIA BANK NA				2.A FE	424,641	133.8830	401,651	300,000	415,962	0	(6,067)	0	0	5.850	2.710	FA	7,313	17,550	07/21/2020	02/01/2037
931142-CK-7	WALMART INC	LS			1.C FE	7,993,920	154.4030	12,352,302	8,000,000	7,995,353	0	168	0	0	6.500	6.500	FA	196,444	520,000	08/17/2007	08/15/2037
931142-CS-0	WALMART INC				1.C FE	117,408	143.9240	143,924	100,000	114,482	0	(506)	0	0	5.625	4.450	AO	1,406	5,625	06/16/2015	04/01/2040
931142-DG-5	WALMART INC			2	1.C FE	61,615	121.4410	60,721	50,000	61,590	0	(25)	0	0	4.000	2.550	AO	444	0	12/08/2021	04/11/2043
931142-DK-6	WAL-MART STORES INC			2	1.C FE	4,758,810	133.8290	4,684,015	3,500,000	4,717,214	0	(41,596)	0	0	4.750	2.600	AO	41,101	166,250	01/05/2021	10/02/2043
931422-AK-5	WALGREEN CO				2.B FE	762,328	110.2630	771,841	700,000	760,167	0	(1,604)	0	0	4.400	3.790	MS	9,069	30,800	08/21/2020	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC	LS		2	2.B FE	13,640,690	120.6020	14,472,266	12,000,000	13,591,128	0	(43,839)	0	0	4.800	3.900	MN	68,800	576,000	12/01/2020	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			2	2.B FE	52,604	112.0900	57,166	51,000	52,587	0	(11)	0	0	4.100	3.910	AO	441	2,091	07/16/2020	04/15/2050
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY			2	1.G FE	10,411,200	113.1910	10,187,254	9,000,000	10,366,594	0	(38,294)	0	0	3.796	2.910	MS	100,594	341,640	10/28/2020	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY			2	1.G FE	2,721,482	111.7710	3,017,830	2,700,000	2,721,006	0	(556)	0	0	3.650	3.600	MS	29,018	98,550	12/07/2020	09/15/2049
94106L-AZ-2	WASTE MANAGEMENT INC			2	2.A FE	5,984,880	104.4570	6,267,420	6,000,000	5,995,939	0	1,614	0	0	3.500	3.530	MN	26,833	210,000	05/05/2014	05/15/2024
94973V-AL-1	WELLPOINT INC				2.B FE	5,052,700	134.2770	5,371,109	4,000,000	4,992,817	0	(34,989)	0	0	5.850	3.560	JJ	107,900	175,500	06/30/2021	01/15/2036
94973V-AY-3	WELLPOINT INC				2.B FE	20,017,234	124.2670	21,871,050	17,600,000	19,909,057	0	(85,064)	0	0	4.625	3.640	MN	104,011	814,000	07/30/2020	05/15/2042
94973V-BF-3	WELLPOINT INC				2.B FE	139,764	132.0160	132,017	100,000	138,030	0	(1,209)	0	0	5.100	2.780	JJ	2,352	5,100	07/21/2020	01/15/2044
94973V-BK-2	WELLPOINT INC			2	2.B FE	13,030,600	125.3460	12,534,669	10,000,000	12,903,996	0	(92,905)	0	0	4.650	2.860	FA	175,667	465,000	08/14/2020	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY				2.A FE	10,201,700	130.8800	13,088,022	10,000,000	10,138,194	0	(7,195)	0	0	5.375	5.220	FA	215,000	537,500	08/06/2010	02/07/2035
949746-NL-1	WELLS FARGO & CO				2.B FE	12,511,773	134.3870	15,187,166	11,301,000	12,351,615	0	(43,950)	0	0	5.950	5.050	JD	29,885	672,410	07/22/2020	12/15/2036
949746-RW-3	WELLS FARGO & COMPANY				2.A FE	6,420,252	105.0410	6,775,154	6,450,000	6,436,069	0	2,982	0	0	3.000	3.050	AO	37,088	193,500	04/21/2016	04/22/2026
949746-TG-6	WELLS FARGO &NCOMPANY				2.B FE	8,148,305	96.9490	8,834,081	9,112,000	8,468,537	0	123,543	0	0	0.623	2.110	JAJO	12,314	64,374	02/05/2019	01/15/2027
94974B-GH-7	WELLS FARGO & CO				2.A FE	6,976,620	104.4000	7,308,027	7,000,000	6,991,905	0	2,427	0	0	3.000	3.030	FA	77,000	210,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	5,590,200	106.5570	5,967,223	5,600,000	5,595,923	0	1,001	0	0	3.550	3.570	MS	50,804	198,800	09/21/2015	09/29/2025
94974B-GU-8	WELLS FARGO & COMPANY				2.B FE	167,196	124.8050	156,007	125,000	165,672	0	(1,061)	0	0	4.750	2.900	JD	396	5,938	07/21/2020	12/07/2046
95000U-2M-4	WELLS FARGO & COMPANY			2	2.A FE	143,752	136.5530	136,553	100,000	142,406	0	(938)	0	0	5.013	2.820	AO	1,211	5,013	07/21/2020	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY			2	2.A FE	244,172	102.5520	230,743	225,000	243,120	0	(731)	0	0	3.068	2.510	AO	1,170	6,903	07/21/2020	04/30/2041
95058X-AG-3	WEN_19-1A			4	2.B FE	5,520,000	103.6030	5,718,897	5,520,000	5,520,000	0	0	0	0	3.783	3.760	MJSD	9,281	208,822	06/13/2019	06/15/2049
95058X-AL-2	WEN_21-1A			4	2.B FE	6,218,750	99.7560	6,203,620	6,218,750	6,218,750	0	0	0	0	2.775	2.630	MJSD	7,670	82,930	06/15/2021	06/15/2051
955306-B@-3	WEST PHARMACEUTICAL SERVICES INC				1.G	1,600,000	101.3920	1,622,272	1,600,000	1,600,000	0	0	0	0	3.670	3.670	JJ	28,708	58,720	07/05/2012	07/05/2022
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM			2	1.F FE	2,295,592	98.3530	2,343,768	2,383,000	2,297,139	0	1,547	0	0	3.129	3.320	JD	6,214	72,700	03/02/2021	06/01/2050
95709T-AH-3	WESTAR ENERGY INC			2	1.F FE	23,661,489	115.5510	22,740,570	19,680,000	23,524,041	0	(137,448)	0	0	4.125	2.820	MS	270,600	809,738	04/30/2021	03/01/2042
95709T-AJ-9	WESTAR ENERGY INC			2	1.F FE	5,077,811	116.3050	4,787,123	4,116,000	5,043,171	0	(32,716)	0	0	4.100	2.670	AO	42,189	168,756	01/13/2021	04/01/2043
95709T-AK-6	WESTAR ENERGY INC			2	1.F FE	3,056,784	119.1210	2,858,908	2,400,000	3,031,865	0	(20,632)	0	0	4.625	2.940	MS	37,000	111,000	10/14/2020	09/01/2043
95709T-AL-4	WESTAR ENERGY INC			2	1.F FE	4,999,950	105.5910	5,279,557	5,000,000	5,000,000	0	0	0	0	3.250	3.250	JD	13,542	162,500	11/05/2015	12/01/2025
95709T-AM-2	WESTAR ENERGY INC			2	1.F FE	7,189,045	120.3170	6,972,375	5,795,000	7,150,597	0	(38,448)	0	0	4.250	2.870	JD	20,524	246,288	01/13/2021	12/01/2045
958102-AM-7	WESTERN DIGITAL CORPORATION	LS		2	2.C FE	6,076,525	109.3440	6,844,934	6,260,000	6,150,672	0	23,046	0	0	4.750	5.220	FA	112,332	297,350	11/19/2018	02/15/2026
958254-AD-6	WESTERN GAS PARTNERS LP			2	3.A FE	4,900,594	119.5000	6,423,125	5,375,000	4,926,579	0	9,258	0	0	5.450	6.140	AO	73,234	292,938	02/01/2019	04/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC				2.C PL	8,935,327	101.0230	9,026,736	8,935,327	8,935,327	0	0	0	0	3.460	3.460	JJ	129,676	243,249	10/19/2020	03/31/2040
960413-AS-1	WESTLAKE CHEMICAL CORP			2	2.B FE	12,110,405	126.4380	12,127,975	9,592,000	12,052,121	0	(58,284)	0	0	5.000	3.420	FA	181,182	479,600	01/28/2021	08/15/2046
960413-AY-8	WESTLAKE CHEMICAL CORP	LS		2	2.B FE	8,102,285	97.2860	8,026,154	8,250,000	8,104,183	0	1,898	0	0	2.875	2.990	FA	86,969	0	09/22/2021	08/15/2041
960413-BA-9	WESTLAKE CHEMICAL CORP			2	2.B FE	97,257	95.3910	95,391	100,000	97,270	0	13	0	0	3.375	3.500	FA	1,238	0	08/05/2021	08/15/2061
962166-AW-4	WEYERHAEUSER COMPANY				2.B FE	3,414,280	126.3780	4,675,997	3,700,000	3,560,879	0	18,481	0	0	6.950	7.760	AO	64,288	257,150	01/26/2007	10/01/2027
963320-AR-7	WHIRLPOOL CORP				2.B FE	3,995,720	105.9660	4,238,673	4,000,000	3,998,932	0	463	0	0	4.000	4.010	MS	53,333	160,000	02/20/2014	03/01/2024
969133-AK-3	WILLAMETTE INDUSTRIES INC				2.B FE	1,299,656	122.6550	1,717,171	1,400,000	1,342,768	0	9,929	0	0	7.850	8.970	JJ	54,950	109,900	03/17/2004	07/01/2026
969457-BM-1	WILLIAMS COMPANIES INC				2.B FE	633,650	148.0790	858,864	580,000	614,043	0	(2,107)	0	0	8.750	7.900	MS	14,943	50,750	08/07/2006	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC			2	2.B FE	185,199	129.7930	194,690	150,000	183,893	0	(928)	0	0	5.750	4.170	JD	168	8,625	07/23/2020	06/24/2044
96950F-AF-1	WILLIAMS COMPANIES INC				2.B FE	9,584,673	135.4100	12,593,175	9,300,000	9,530,166	0	(6,728)	0	0	6.300	6.070	AO	123,690	585,900	01/26/2011	04/15/2040
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER			2	1.E FE	2,670,825	128.3860	3,209,669	2,500,000	2,663,417	0	(2,547)	0	0	4.813	4.370	MS	40,108	120,325	02/25/2019	09/01/2048
97068L-AB-4	WILLIS-KNIGHTON HEALTH SYSTEM			2	1.F FE	3,613,350	97.9350	3,672,566	3,750,000	3,615,770	0	2,420	0	0	3.065	3.250	MS	38,313	64,173	02/23/2021	03/01/2051
974153-AB-4	WSTOP_20-1A				2.B FE	4,477,500	99.8450	4,470,578	4,477,500	4,477,500	0	0	0	0	2.841	2.850	MJSD	9,187	139,573	10/09/2020	12/05/2050
976656-BZ-0	WISCONSIN ELECTRIC POWER CO				1.G FE	145,016	134.6550	134,655	100,000	141,744	0	(2,310)	0	0	5.700	2.360	JD	475	5,700	07/24/2020	12/01/2036
976826-BK-2	WISCONSIN POWER AND LIGHT CO			2	1.G FE	1,817,636	113.9690	1,738,033	1,525,000	1,810,035	0	(7,229)	0	0	4.100	2.940	AO	13,200	50,328	06/29/2021	10/15/2044
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY			2	1.G FE	187,481	112.0650	168,098	150,000	186,228	0	(872)	0	0	3.650	2.440	AO	1,369	5,475	07/21/2020	04/01/2050
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATI				1.F FE	4,460,110	111.0010	4,245,795	3,825,000	4,439,355	0	(20,466)	0	0	3.671	2.660	JD	11,701	140,416	01/19/2021	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP			2	1.F FE	3,372,798	127.4920	3,225,569	2,530,000	3,343,752	0	(25,308)	0	0	4.752	2.800	MN	20,038	120,226	12/18/2020	11/01/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI			2	1.F FE	74,864	98.2150	73,662	75,000	74,865	0	0	0	0	2.850	2.850	JD	255	0	11/10/2021	12/01/2051
980745-E@-8	WOODWARD INC				2.C	5,300,000	104.9050	5,559,965	5,300,000	5,300,000	0	0	0	0	4.030	4.030	AO	53,398	213,590	11/15/2013	11/15/2023
980745-F#-5	WOODWARD INC				2.C	8,600,000	111.4520	9,584,872	8,600,000	8,600,000	0	0	0	0	4.350	4.350	MN	32,214	374,100	05/31/2018	05/30/2027
980745-F*-9	WOODWARD INC				2.C	11,892,670	117.3130	12,435,237	12,054,320	12,054,320	0	0	0	(915,310)	1.120	1.120	MS	36,752	140,217	09/23/2016	09/23/2026
980745-F@-7	WOODWARD INC				2.C	8,600,000	108.4180	9,323,948	8,600,000	8,600,000	0	0	0	0	4.270	4.270	MN	31,622	367,220	05/31/2018	05/30/2025
981811-AF-9	WORTHINGTON INDUSTRIES INC			2	2.C FE	9,530,818	110.5690	9,740,091	8,809,000	9,462,810	0	(53,341)	0	0	4.300	3.420	FA	157,828	378,787	10/28/2020	08/01/2032
983024-AL-4	WYETH				1.F FE	6,270,806	140.9530	7,505,762	5,325,000	6,101,121	0	(39,718)	0	0	6.000	4.560	FA	120,700	319,500	03/26/2019	02/15/2036
983024-AN-0	WYETH				1.F FE	119,650	140.8310	140,832	100,000	115,612	0	(698)	0	0	5.950	4.520	AO	1,488	5,950	06/16/2015	04/01/2037
98385X-AQ-9	XTO ENERGY INC				1.D FE	3,554,583	136.8390	5,017,901	3,667,000	3,580,696	0	2,823	0	0	6.375	6.610	JD	10,390	233,771	06/10/2008	06/15/2038
98389B-AN-0	XCEL ENERGY INC.			2	2.A FE	7,981,040	121.3180	9,705,487	8,000,000	7,984,856	0	453	0	0	4.800	4.810	MS	113,067	384,000	09/07/2011	09/15/2041
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	LS			3.A FE	821,866	107.2500	890,175	830,000	826,850	0	853	0	0	4.750	4.870	AO	6,790	39,425	04/24/2015	04/29/2025
98920M-AA-0	ZAXBY_21-1A			4	2.B FE	2,493,750	101.5080	2,531,366	2,493,750	2,493,750	0	0	0	0	3.250	3.360	JAJO	13,733	31,178	05/27/2021	07/30/2051
98956P-AB-8	ZIMMER HOLDINGS INC				2.B FE	19,438,728	133.8820	20,751,819	15,500,000	19,288,867	0	(135,857)	0	0	5.750	3.800	MN	76,747	891,250	03/10/2021	11/30/2039
98956P-AG-7	ZIMMER HOLDINGS INC			2	2.B FE	5,141,577	111.4430	5,874,213	5,271,000	5,158,056	0	5,872	0	0	4.250	4.460	FA	84,629	224,018	06/26/2019	08/15/2035
98978V-AH-6	ZOETIS INC	LS		2	2.A FE	4,174,469	127.4540	3,989,319	3,130,000	4,129,339	0	(35,698)	0	0	4.700	2.670	FA	61,296	147,110	10/23/2020	02/01/2043
98978V-AM-5	ZOETIS INC			2	2.A FE	4,464,160	117.4090	4,696,380	4,000,000	4,454,918	0	(9,242)	0	0	3.950	3.280	MS	47,839	79,000	03/10/2021	09/12/2047
98978V-AP-8	ZOETIS INC			2	2.A FE	5,849,190	127.7410	5,748,369	4,500,000	5,809,733	0	(33,260)	0	0	4.450	2.860	FA	72,869	200,250	10/20/2020	08/20/2048
BIN1L7-XM-0	CED NEVADA VIRGINIA FINANCING HOLD				2.B Z	1,326,979	104.6660	1,388,896	1,326,979	1,326,979	0	0	0	0	3.770	3.770	JD	22,611	0	07/20/2021	12/31/2046
BIN1L7-XN-8	CED NEVADA VIRGINIA FINANCING HOLD				2.B Z	2,816,007	104.6660	2,947,402	2,816,007	2,816,007	0	0	0	0	3.770	3.770	JD	37,321	0	08/26/2021	12/31/2046
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD				2.B	35,131,425	117.2490	35,761,210	34,684,600	34,684,600	0	0	0	(2,633,675)	1.170	1.170	JJ	182,614	427,025	07/19/2017	07/19/2024
N5276#-AA-5	LITTELFUSE NETHERLAND CV				2.C	15,492,790	116.0280	16,940,163	16,603,120	16,603,120	0	0	0	(1,260,710)	1.140	1.140	JD	12,093	195,725	12/08/2016	12/08/2023
N5276#-AB-3	LITTELFUSE NETHERLAND CV				2.C	9,338,120	121.8030	10,718,683	10,007,360	10,007,360	0	0	0	(759,880)	1.830	1.830	JD	11,700	189,375	12/08/2016	12/08/2028
N9651*-AA-6	WOODWARD INTERNATIONAL BV				2.C	7,180,480	118.6210	7,591,765	7,278,080	7,278,080	0	0	0	(552,640)	1.310	1.310	MS	25,954	99,021	09/23/2016	09/23/2028
Q1297#-AL-2	CSLB HOLDINGS INC				1.G	6,000,000	109.2230	6,553,380	6,000,000	6,000,000	0	0	0	0	3.470	3.470	AO	50,315	208,200	10/04/2017	10/04/2032
008474-C#-3	AGNICO-EAGLE MINES LIMITED		A		2.B FE	2,600,000	107.1530	2,785,978	2,600,000	2,600,000	0	0	0	0	4.420	4.420	JD	638	114,920	06/29/2017	06/29/2025
008474-C*-7	AGNICO-EAGLE MINES LIMITED		A		2.B	9,400,000	109.9180	10,332,292	9,400,000	9,400,000	0	0	0	0	4.840	4.840	JD	1,264	454,960	06/30/2016	06/30/2026
008474-D*-6	AGNICO-EAGLE MINES LIMITED		A		2.B FE	2,600,000	110.1220	2,863,172	2,600,000	2,600,000	0	0	0	0	4.640	4.640	JD	670	120,640	06/29/2017	06/29/2027
008474-D@-4	AGNICO-EAGLE MINES LIMITED		A		2.B FE	9,000,000	112.8350	10,155,150	9,000,000	9,000,000	0	0	0	0	4.740	4.740	JD	2,370	426,600	06/29/2017	06/29/2029
009088-AA-3	AIR CANADA 2015-2AA PTT		A		1.G FE	3,673,913	103.8020	3,813,608	3,673,913	3,673,913	0	0	0	0	3.750	3.750	JD	6,123	137,772	12/01/2015	12/15/2027
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS TH		A		1.G FE	4,562,951	101.6110	4,852,322	4,775,389	4,580,165	0	27,914	0	0	3.300	4.050	JJ	72,665	157,588	07/07/2020	01/15/2030
009090-AA-9	AIR CANADA 2015-1A PTT		A		1.F FE	2,947,893	100.7390	2,969,698	2,947,893	2,947,893	0	0	0	0	3.600	3.600	MS	31,248	106,124	03/11/2015	03/15/2027
00909D-AA-1	AIR CANADA 2020-2 CLASS A PASS THR		A		1.G FE	3,934,335	108.8230	4,281,496	3,934,335	3,934,335	0	0	0	0	5.250	5.250	AO	51,638	211,143	09/09/2020	04/01/2029
013716-AU-9	ALCAN INC		A		1.F FE	3,162,270	137.7840	4,133,520	3,000,000	3,109,710	0	(6,260)	0	0	6.125	5.690	JD	8,167	183,750	01/06/2011	12/15/2033
013716-AW-5	ALCAN INC		A		1.F FE	7,439,630	135.3980	9,477,900	7,000,000	7,378,202	0	(20,742)	0	0	5.750	5.150	JD	33,542	402,500	03/26/2019	06/01/2035
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	LS	A	2	2.B FE	774,743	102.9240	771,931	750,000	774,594	0	(148)	0	0	3.439	3.200	MN	3,439	12,896	11/01/2021	05/13/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	10,000,000	107.2590	10,725,954	10,000,000	10,000,000	0	0	0	0	3.803	3.800	JD	16,902	380,300	12/07/2017	12/15/2032
064159-8N-9	BANK OF NOVA SCOTIA	LS	A	2	2.C FE	11,000,000	96.6040	10,626,449	11,000,000	11,000,000	0	0	0	0	3.625	3.620	AO	93,042	0	09/29/2021	01/01/9999
064159-KJ-4	BANK OF NOVA SCOTIA	LS	A	2	2.C FE	7,000,000	99.1000	6,937,000	7,000,000	7,000,000	0	0	0	0	4.650	4.650	AO	71,429	325,500	10/04/2017	01/01/9999
064159-VJ-2	BANK OF NOVA SCOTIA		A	2	2.C FE	2,000,000	107.1560	2,143,125	2,000,000	2,000,000	0	0	0	0	4.900	4.900	MJSD	7,350	98,000	05/28/2020	01/01/9999
0778FP-AF-6	BELL CANADA	LS	A	2	2.A FE	4,986,400	109.7890	5,489,472	5,000,000	4,987,461	0	1,061	0	0	3.650	3.660	MS	52,722	91,249	03/12/2021	03/17/2051
125094-AQ-5	CDP FINANCIAL INC		A		1.A FE	8,016,800	105.3730	8,429,899	8,000,000	8,004,893	0	(1,806)	0	0	3.150	3.120	JJ	109,900	252,000	08/21/2014	07/24/2024
12532H-AD-6	CGI INC	LS	A	2	2.A FE	14,688,493	96.4140	14,221,181	14,750,000	14,690,125	0	1,633	0	0	2.300	2.340	MS	100,833	0	09/09/2021	09/14/2031
136375-BE-1	CANADIAN NATIONAL RAILWAY COMPANY		A		1.F FE	3,751,603	144.0430	4,556,097	3,163,000	3,581,091	0	(18,562)	0	0	6.712	5.380	JJ	97,894	212,301	10/22/2009	07/15/2036
136375-CD-2	CANADIAN NATIONAL RAILWAY COMPANY	LS	A	2	1.F FE	5,935,200	104.2900	6,257,411	6,000,000	5,979,256	0	6,767	0	0	2.950	3.070	MN	19,667	177,000	11/04/2014	11/21/2024
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMPANY		A	2	1.F FE	3,287,361	104.5300	3,449,522	3,300,000	3,294,323	0	1,268	0	0	2.750	2.790	MS	30,250	90,750	02/18/2016	03/01/2026
136385-AP-6	CANADIAN NATURAL RESOURCES LIMITED		A		2.C FE	130,993	137.9580	137,959	100,000	129,373	0	(1,145)	0	0	6.750	4.300	FA	2,812	6,750	07/23/2020	02/01/2039
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2.B FE	10,758,400	137.3930	10,991,454	8,000,000	10,660,528	0	(97,872)	0	0	5.950	3.190	MN	60,822	476,000	03/31/2021	05/15/2037
13645R-AT-1	CANADIAN PACIFIC RAILWAY CO		A	2	2.B FE	1,494,705	107.0650	1,605,984	1,500,000	1,497,691	0	514	0	0	3.700	3.740	FA	23,125	55,500	07/29/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO	LS	A	2	2.B FE	2,003,580	127.9850	1,919,777	1,500,000	1,986,498	0	(14,674)	0	0	4.800	2.860	FA	30,000	72,000	10/28/2020	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO		A	2	2.B FE	746,558	123.6620	927,471	750,000	747,317	0	135	0	0	4.800	4.830	MS	10,600	36,000	09/08/2015	09/15/2035
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPANY		A	2	2.B FE	1,567,048	102.2560	1,610,547	1,575,000	1,567,072	0	24	0	0	3.000	3.030	JD	3,806	0	11/17/2021	12/02/2041
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	LS	A	2	2.B FE	1,564,284	102.8320	1,619,605	1,575,000	1,564,302	0	18	0	0	3.100	3.130	JD	3,933	0	11/17/2021	12/02/2051
14040*-AB-9	CAPITAL POWER CORP		A		2.C	6,300,000	112.2560	7,072,128	6,300,000	6,300,000	0	0	0	0	5.610	5.610	JD	15,708	353,430	06/15/2011	06/15/2026
15135U-AF-6	CENOVUS ENERGY INC		A		2.C FE	2,933,564	135.6800	3,765,143	2,775,000	2,921,860	0	(4,373)	0	0	6.750	6.250	MN	23,934	187,312	01/28/2019	11/15/2039
15135U-AR-0	CENOVUS ENERGY INC		A	2	2.C FE	1,560,000	124.4930	3,734,797	3,000,000	1,577,669	0	10,182	0	0	5.400	10.960	JD	7,200	162,000	03/27/2020	06/15/2047
20825V-AB-8	CONOCOPHILLIPS CANADA		A		1.G FE	4,682,198	136.0260	5,947,077	4,372,000	4,604,517	0	(10,228)	0	0	5.950	5.410	AO	54,917	260,134	10/26/2020	10/15/2036
29250N-AJ-4	ENBRIDGE INC		A	2	2.A FE	2,241,246	116.7690	2,201,108	1,885,000	2,238,506	0	(2,740)	0	0	4.500	3.290	JD	4,948	42,413	09/24/2021	06/10/2044
29250N-AS-4	ENBRIDGE INC		A	2	2.C FE	9,817,500	105.3550	11,062,275	10,500,000	9,821,854	0	1,581	0	0	5.500	5.890	JJ	266,292	577,500	06/17/2019	07/15/2077
29250N-AW-5	ENBRIDGE INC		A	2	2.C FE	12,525,000	108.5380	14,109,993	13,000,000	12,528,820	0	804	0	0	6.250	6.490	MS	270,833	812,500	06/19/2018	03/01/2078
29250N-BC-8	ENBRIDGE INC	LS	A	2	2.C FE	7,750,000	111.0000	8,602,500	7,750,000	7,750,000	0	0	0	0	5.750	5.750	JJ	205,483	454,290	07/06/2020	07/15/2080
292766-A#-9	ENERPLUS CORP		A		3.A	2,220,000	101.3600	2,250,192	2,220,000	2,220,000	0	0	0	0	4.400	4.400	MN	12,481	97,680	05/15/2012	05/15/2024
292766-A@-1	ENERPLUS CORP		A		2.C Z	1,200,000	100.4230	1,205,076	1,200,000	1,200,000	0	0	0	0	4.400	4.400	MN	6,747	52,800	05/15/2012	05/15/2022
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	LS	A	2	2.C FE	6,479,685	111.2320	7,342,442	6,601,000	6,514,511	0	11,387	0	0	4.850	5.090	AO	65,808	320,149	10/18/2018	04/17/2028
375916-A#-0	GILDAN ACTIVEWEAR INC.		A		3.A	4,500,000	102.7240	4,622,580	4,500,000	4,500,000	0	0	0	0	2.700	2.700	FA	42,525	149,625	08/25/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC.		A		3.A	10,000,000	105.2040	10,520,400	10,000,000	10,000,000	0	0	0	0	2.910	2.910	FA	101,850	353,500	08/25/2016	08/25/2026
448055-AD-5	HUSKY ENERGY INC.	LS	A		2.C FE	602,484	133.9980	803,993	600,000	601,896	0	(66)	0	0	6.800	6.760	MS	12,013	41,400	02/25/2008	09/15/2037
448055-AK-9	HUSKY ENERGY INC.	LS	A	2	2.C FE	873,171	104.6390	915,591	875,000	874,526	0	194	0	0	4.000	4.020	AO	7,389	35,000	03/12/2014	04/15/2024
448055-AP-8	HUSKY ENERGY INC.		A	2	2.C FE	9,523,445	110.6370	10,510,548	9,500,000	9,518,213	0	(2,185)	0	0	4.400	4.360	AO	88,244	418,000	04/09/2019	04/15/2029
559222-AR-5	MAGNA INTERNATIONAL INC.		A	2	1.G FE	249,025	108.6410	271,604	250,000	249,588	0	99	0	0	4.150	4.190	AO	2,594	10,375	09/16/2015	10/01/2025
655422-AV-5	XSTRATA CANADA CORP		A		2.A FE	13,163,565	123.1380	16,100,294	13,075,000	13,148,828	0	(3,545)	0	0	6.200	6.130	JD	36,029	810,650	03/26/2019	06/15/2035
66977W-AP-4	NOVA CHEMICALS CORP	LS	A	2	3.C FE	675,000	104.8070	707,447	675,000	675,000	0	0	0	0	5.000	5.000	MN	5,625	33,750	10/17/2014	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP		A	2	3.C FE	1,061,307	106.5000	1,235,400	1,160,000	1,091,302	0	10,389	0	0	5.250	6.560	JD	5,075	60,900	12/14/2018	06/01/2027
67077M-AG-3	NUTRIEN LTD		A		2.B FE	2,575,880	136.1740	2,723,481	2,000,000	2,548,969	0	(19,941)	0	0	5.625	3.610	JD	9,375	112,500	08/18/2020	12/01/2040
67077M-AN-8	NUTRIEN LTD		A	2	2.B FE	3,371,370	113.6220	3,408,681	3,000,000	3,358,410	0	(12,960)	0	0	4.125	2.980	MS	36,438	61,875	06/03/2021	03/15/2035
67077M-AP-3	NUTRIEN LTD		A		2.B FE	7,443,844	143.1540	9,970,717	6,965,000	7,318,671	0	(14,413)	0	0	7.125	6.570	MN	52,383	496,256	09/21/2009	05/23/2036
67077M-AQ-1	NUTRIEN LTD		A	2	2.B FE	23,244,760	141.6700	31,167,467	22,000,000	23,195,671	0	(46,734)	0	0	6.125	5.590	JJ	621,347	1,347,500	11/05/2020	01/15/2041
67077M-AR-9	NUTRIEN LTD		A	2	2.B FE	157,911	127.7420	159,678	125,000	156,479	0	(996)	0	0	4.900	3.230	JD	510	6,125	07/21/2020	06/01/2043
67077M-AX-6	NUTRIEN LTD		A	2	2.B FE	118,413	115.7530	115,754	100,000	117,864	0	(378)	0	0	3.950	2.990	MN	527	3,950	07/16/2020	05/13/2050
71644E-AJ-1	PETRO-CANADA		A		2.A FE	7,982,720	139.4030	11,152,297	8,000,000	7,986,708	0	432	0	0	6.800	6.810	MN	69,511	544,000	05/12/2008	05/15/2038
725906-AN-1	BARRICK GOLD CORPORATION		A		2.B FE	3,408,250	136.2950	3,407,396	2,500,000	3,334,737	0	(46,775)	0	0	6.450	3.390	AO	34,042	161,250	05/27/2020	10/15/2035
775109-AX-9	ROGERS COMMUNICATIONS INC.		A	2	2.A FE	191,736	114.6250	171,938	150,000	189,753	0	(1,400)	0	0	4.500	2.800	MS	1,988	6,750	07/23/2020	03/15/2043
775109-AZ-4	ROGERS COMMUNICATIONS INC.		A	2	2.A FE	13,626,555	130.9700	17,681,077	13,500,000	13,608,038	0	(2,743)	0	0	5.450	5.380	AO	183,938	735,750	10/17/2013	10/01/2043
775109-BE-0	ROGERS COMMUNICATIONS INC		A	2	2.A FE	248,130	106.3660	265,915	250,000	249,179	0	189	0	0	3.625	3.710	JD	403	9,063	12/01/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC	LS	A	2	2.A FE	3,934,160	104.4560	4,178,266	4,000,000	3,965,509	0	6,464	0	0	2.900	3.090	MN	14,822	116,000	11/01/2016	11/15/2026
867229-AC-0	SUNCOR ENERGY INC.		A		2.A FE	7,432,671	136.1970	8,111,948	5,956,000	6,877,661	0	(68,177)	0	0	7.150	5.160	FA	177,439	425,854	10/19/2011	02/01/2032
878742-AW-5	TECK RESOURCES LTD	LS	A	2	2.C FE	10,413,500	132.9500	13,295,020	10,000,000	10,338,840	0	(9,397)	0	0	6.250	5.950	JJ	288,194	625,000	07/26/2011	07/15/2041
884903-BV-6	THOMSON REUTERS CORPORATION		A	2	2.B FE	6,969,900	106.1760	7,432,360	7,000,000	6,985,624	0	3,001	0	0	5.350	3.400	MN	29,964	234,500	05/02/2016	05/15/2026
891160-MJ-9	TORONTO-DOMINION BANK/THE		A	2	1.F FE	17,722,595	107.4840	19,078,535	17,750,000	17,730,631	0	1,637	0	0	3.625	3.630	MS	189,457	643,438	09/09/2016	09/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-8Z-9	TRANS-CANADA PIPELINES		A		2.A FE	1,982,960	155.6120	3,112,246	2,000,000	1,986,278	0	381	0	0	7.625	7.690	JJ	70,319	152,500	01/06/2009	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES LTD		A		2.A FE	114,747	138.5550	138,556	100,000	112,451	0	(402)	0	0	6.100	5.050	JD	508	6,100	06/16/2015	06/01/2040
89352H-AE-9	TRANSCANADA PIPELINES LTD		A		2.A FE	9,996,200	149.7110	14,971,151	10,000,000	9,997,122	0	87	0	0	7.250	7.250	FA	273,889	725,000	08/06/2008	08/15/2038
89352H-AX-7	TRANSCANADA PIPELINES LTD		A	2	2.A FE	1,203,670	119.1540	1,191,540	1,000,000	1,202,116	0	(1,554)	0	0	4.750	3.120	MN	6,069	23,750	11/02/2021	05/15/2038
89356B-AC-2	TRANSCANADA TRUST		A	2	2.C FE	5,125,000	103.3750	5,168,750	5,000,000	5,074,835	0	(12,316)	0	0	5.300	4.970	MS	78,028	265,000	07/11/2017	03/15/2077
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		A	2,3	3.B FE	3,069,300	101.6250	3,170,700	3,120,000	3,090,017	0	6,805	0	0	5.500	5.780	MN	28,600	171,600	10/10/2018	11/01/2025
98417E-AC-4	XSTRATA FINANCE CANADA		A		2.A FE	3,961,789	140.1130	5,191,187	3,705,000	3,901,981	0	(7,059)	0	0	6.900	6.360	MN	32,666	255,645	11/09/2010	11/15/2037
98417E-AN-0	GLENCORE FINANCE CANADA LTD		A		2.A FE	25,987,235	131.7400	34,344,618	26,070,000	26,000,882	0	1,715	0	0	6.000	6.020	MN	199,870	1,564,200	11/04/2011	11/15/2041
C1465*-AL-7	CGI GROUP INC		A		2.A	29,100,000	106.3640	30,951,924	29,100,000	29,100,000	0	0	0	0	4.060	4.060	MS	357,720	1,181,460	09/12/2014	09/12/2024
C3298@-AB-6	ALS CANADA LTD		A		2.B	2,200,000	101.5910	2,235,002	2,200,000	2,200,000	0	0	0	0	4.170	4.170	JJ	41,283	91,740	09/24/2013	07/19/2022
C4111#-AF-8	GRAYMONT LTD PRVT		A		2.C PL	2,584,616	102.9690	2,661,353	2,584,616	2,584,616	0	0	0	0	6.870	6.870	JJ	84,342	177,563	01/10/2008	01/10/2023
C4862#-AB-8	ISLAND TIMBERLAND LP PRVT		A		2.A PL	9,000,000	115.5120	10,396,080	9,000,000	9,000,000	0	0	0	0	6.160	6.160	MS	184,800	554,410	08/11/2005	08/30/2025
C8665*-AC-0	TFORCE HOLDINGS INC		A		2.C Z	5,000,000	105.8570	5,292,850	5,000,000	5,000,000	0	0	0	0	3.250	3.250	JAJO	38,819	121,875	01/05/2021	01/05/2031
C8665*-AD-8	TFORCE HOLDINGS INC		A		2.C Z	2,000,000	106.4790	2,129,580	2,000,000	2,000,000	0	0	0	0	3.350	3.350	JAJO	16,006	50,250	01/05/2021	01/05/2033
EJ2323-19-8	PTTEP CANADA INTERNATIONAL FINANCE		A		2.A FE	4,804,800	139.6430	5,585,750	4,000,000	4,666,350	0	(18,321)	0	0	6.350	5.030	JD	13,406	254,000	10/10/2012	06/12/2042
00084D-AV-2	ABN AMRO BANK NV	LS	D	2	2.B FE	8,032,280	99.9150	7,993,252	8,000,000	8,032,127	0	(153)	0	0	3.324	3.270	MS	13,296	0	12/14/2021	03/13/2037
001201-A#-9	AGL ENERGY LTD		D		2.B	10,500,000	108.6670	11,410,035	10,500,000	10,500,000	0	0	0	0	3.760	3.760	JD	25,223	394,800	12/08/2016	12/08/2028
00182E-BK-4	ANZ NEW ZEALAND INTL LTD (LONDON B		D		1.E FE	3,999,640	105.0310	4,201,261	4,000,000	3,999,833	0	71	0	0	3.400	3.400	MS	38,533	136,000	03/12/2019	03/19/2024
00185A-AG-9	AON PLC		D	2	2.A FE	6,928,966	122.7270	6,602,759	5,380,000	6,874,279	0	(47,402)	0	0	4.600	2.890	JD	11,687	247,480	11/02/2020	06/14/2044
00289L-AA-3	ABENGOA TRANSMISION SUR SA	LS	D		2.B FE	14,440,918	129.1250	18,647,768	14,441,640	14,441,850	0	0	0	0	6.875	6.870	AO	168,235	989,307	04/08/2014	04/30/2043
00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	LS	D		1.D FE	1,620,285	102.5810	1,672,074	1,630,000	1,628,841	0	1,084	0	0	3.625	3.690	JJ	27,738	59,088	12/05/2012	01/12/2023
00388W-AC-5	TAQA ABU DHABI NATIONAL		D		1.D FE	449,005	110.5180	497,334	450,000	449,496	0	99	0	0	4.375	4.400	JD	492	19,687	06/15/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO PJSC		D		1.D FE	3,598,380	118.4560	4,264,425	3,600,000	3,598,783	0	116	0	0	4.875	4.880	AO	33,150	175,500	04/16/2018	04/23/2030
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	LS	D	2	1.D FE	3,250,000	104.5500	3,397,875	3,250,000	3,250,000	0	0	0	0	3.400	3.400	AO	19,031	55,250	04/20/2021	04/29/2051
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		D	2,3	4.C FE	817,594	102.0000	872,100	855,000	834,821	0	3,744	0	0	4.875	5.450	FA	15,746	41,681	11/21/2016	08/15/2026
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		D	2	2.C FE	998,180	101.4130	1,014,136	1,000,000	998,221	0	41	0	0	3.000	3.020	AO	5,167	0	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		D	2	2.C FE	2,490,600	101.8770	2,546,929	2,500,000	2,490,677	0	77	0	0	3.300	3.340	JJ	14,208	0	10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	LS	D	2	2.C FE	1,493,550	101.8110	1,527,171	1,500,000	1,493,626	0	76	0	0	3.400	3.440	AO	8,783	0	10/21/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP		D	2	2.C FE	1,995,300	104.1630	2,083,276	2,000,000	1,995,327	0	27	0	0	3.850	3.860	AO	13,261	0	10/21/2021	10/29/2041
013822-AC-5	ALCOA NEDERLAND HOLDING BV		D	2,3	3.A FE	635,000	107.6250	683,419	635,000	635,000	0	0	0	0	6.125	6.120	MN	4,970	38,894	05/14/2018	05/15/2028
01609W-AT-9	ALIBABA GROUP HOLDING LTD		D	2	1.E FE	8,405,802	105.7400	8,935,030	8,450,000	8,422,237	0	4,148	0	0	3.400	3.460	JD	19,951	287,300	12/04/2017	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LTD		D	2	1.E FE	3,744,863	107.8750	4,045,313	3,750,000	3,745,606	0	194	0	0	4.000	4.010	JD	10,417	150,000	11/29/2017	12/06/2037
018820-AA-8	ALLIANZ SE		D	2	2.A FE	5,500,825	100.1250	5,506,875	5,500,000	5,500,014	0	(792)	0	0	3.500	3.490	APR	128,868	87,160	11/10/2020	01/01/9999
018820-AB-6	ALLIANZ SE	LS	D	2	2.A FE	4,600,506	96.0000	4,416,000	4,600,000	4,600,506	0	0	0	0	3.200	3.200	APR	46,613	0	09/01/2021	01/01/9999
02109T-AD-4	ALROSA FINANCE SA		D	2	2.C FE	1,400,200	104.9560	1,469,388	1,400,000	1,400,097	0	(39)	0	0	4.650	4.640	AO	14,828	65,100	04/04/2019	04/09/2024
02364W-AJ-4	AMXLMM 6 3/8 03/01/35	LS	D		2.A FE	1,537,496	138.1150	1,983,331	1,436,000	1,507,916	0	(3,553)	0	0	6.375	5.820	MS	30,515	91,544	01/20/2011	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV		D		2.A FE	3,695,745	138.3000	4,287,300	3,100,000	3,570,950	0	(15,822)	0	0	6.125	4.850	MS	47,996	189,875	02/26/2014	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV		D		2.A FE	8,621,660	117.9560	10,616,063	9,000,000	8,678,258	0	8,079	0	0	4.375	4.620	JJ	180,469	393,750	06/24/2013	07/16/2042
02364W-BG-9	AMERICA MOVIL SAB DE CV	LS	D	2	1.G FE	1,491,555	121.5180	1,822,781	1,500,000	1,491,945	0	150	0	0	4.375	4.400	AO	12,578	65,625	04/15/2019	04/22/2049
034863-AT-7	ANGLO AMERICAN CAPITAL PLC		D		2.B FE	4,154,440	107.5870	4,303,510	4,000,000	4,115,150	0	(18,016)	0	0	4.000	3.430	MS	48,889	160,000	10/04/2019	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		D		2.B FE	2,024,160	110.2130	2,204,268	2,000,000	2,017,787	0	(2,450)	0	0	4.500	4.330	MS	26,500	90,000	04/09/2019	03/15/2028
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		D	2	2.B FE	2,983,020	118.4840	3,554,542	3,000,000	2,985,349	0	1,358	0	0	5.625	5.700	AO	42,187	168,750	03/30/2020	04/01/2030
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	LS	D	2	2.B FE	1,971,260	106.0880	2,121,778	2,000,000	1,971,927	0	512	0	0	3.950	4.030	MS	24,358	79,000	09/08/2020	09/10/2050
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	LS	D	2	2.B FE	9,900,600	99.5280	9,952,830	10,000,000	9,907,183	0	6,583	0	0	2.875	2.990	MS	83,056	143,750	03/30/2021	03/17/2031
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC	LS	D		3.A FE	14,005,214	120.8310	16,765,336	13,875,000	13,877,119	0	(212)	0	0	6.500	6.490	AO	190,396	901,875	05/18/2011	04/15/2040
03938L-AP-9	ARCELORMITTAL		D		2.C FE	4,760,100	137.7680	6,888,400	5,000,000	4,803,932	0	5,202	0	0	7.000	7.400	AO	73,889	356,250	10/01/2009	10/15/2039
046353-AD-0	ASTRAZENECA PLC		D		2.A FE	12,133,217	147.0100	14,063,003	9,566,000	11,601,969	0	(87,307)	0	0	6.450	4.540	MS	181,674	617,007	03/26/2019	09/15/2037
046353-AG-3	ASTRAZENECA PLC		D		2.A FE	25,118,633	119.4430	26,216,718	21,949,000	25,062,008	0	(53,652)	0	0	4.000	3.050	MS	251,194	388,320	09/28/2021	09/18/2042
046353-AL-2	ASTRAZENECA PLC		D		2.A FE	2,377,680	107.3230	2,575,753	2,400,000	2,390,428	0	2,270	0	0	3.375	3.480	MN	10,125	81,000	11/10/2015	11/16/2025
05253J-AL-5	AUSTRALIA & NEW ZEALAND BANKING GR	LS	D		1.D FE	6,973,960	108.6180	7,603,293	7,000,000	6,988,753	0	2,650	0	0	3.700	3.740	MN	32,375	259,000	11/09/2015	11/16/2025
05330K-A@-4	AUTOPISTAS METROPOLITANAS DE PUERT		D		2.C FE	8,500,000	133.0250	11,307,125	8,500,000	8,500,000	0	0	0	0	7.500	7.500	MJSD	1,771	637,500	02/27/2019	12/31/2038
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		D		2.C FE	14,769,484	97.1130	14,385,239	14,812,850	14,769,484	0	0	0	0	6.750	6.800	MJSD	2,777	999,867	08/02/2013	06/30/2035
05523R-AE-7	BAE SYSTEMS PLC		D	2	2.B FE	2,463,425	97.3330	2,433,349	2,500,000	2,464,410	0	763	0	0	3.000	3.070	MS	22,083	75,000	09/08/2020	09/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		D		1.F FE	2,996,310	105.1300	3,153,926	3,000,000	2,999,250	0	408	0	0	3.850	3.860	MS	29,196	115,500	09/25/2013	09/30/2023
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		D		1.F FE	999,850	132.2430	1,322,430	1,000,000	999,872	0	3	0	0	5.000	5.000	MS	12,639	50,000	09/25/2013	09/30/2043
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECEIVAB		D		2.A FE	21,758,323	106.6690	23,209,385	21,758,323	21,758,323	0	0	0	0	3.500	3.500	JAJO	177,693	761,541	11/05/2019	01/07/2030
05565Q-CS-5	BP CAPITAL MARKETS PLC	LS	D		1.F FE	6,796,864	106.5000	7,242,008	6,800,000	6,798,993	0	331	0	0	3.535	3.540	MN	38,060	240,380	11/06/2014	11/04/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC		D	2	1.F FE	11,000,000	109.9010	12,089,124	11,000,000	11,000,000	0	0	0	0	3.723	3.720	MN	37,540	409,530	11/21/2016	11/28/2028
05565Q-DV-7	BP CAPITAL MARKETS PLC		D	2	2.A FE	11,500,000	108.0000	12,420,000	11,500,000	11,500,000	0	0	0	0	4.875	4.870	JD	14,016	560,625	06/17/2020	01/01/9999
05578D-AX-0	BPCE SA		D		1.E FE	742,710	106.5590	799,193	750,000	746,099	0	715	0	0	3.375	3.490	JD	2,039	25,312	11/29/2016	12/02/2026
05578Q-AF-0	BPCE SA		D	2	2.B FE	2,500,000	100.3190	2,507,989	2,500,000	2,500,000	0	0	0	0	3.116	3.110	AO	15,580	0	10/12/2021	10/19/2032
05578Q-AG-8	BPCE SA		D	2	2.B FE	17,450,730	102.1590	17,367,098	17,000,000	17,449,489	0	(1,241)	0	0	3.582	3.390	AO	121,788	0	12/14/2021	10/19/2042
056752-AK-4	BAIDU INC		D	2	1.G FE	2,997,060	103.9630	3,118,890	3,000,000	2,999,000	0	544	0	0	3.875	3.890	MS	29,708	116,250	03/22/2018	09/29/2023
056752-AL-2	BAIDU INC		D	2	1.G FE	2,237,220	110.5810	2,488,078	2,250,000	2,241,377	0	1,174	0	0	4.375	4.440	MS	25,156	98,437	03/22/2018	03/29/2028
056752-AQ-1	BAIDU INC	LS	D	2	1.G FE	1,297,309	103.4970	1,345,461	1,300,000	1,298,196	0	517	0	0	3.075	3.120	AO	9,327	39,975	04/01/2020	04/07/2025
05890M-AA-1	BANCO DE CREDITO E INVERSIONES-SD	LS	D		1.G FE	1,975,380	106.8000	2,136,000	2,000,000	1,986,707	0	2,728	0	0	3.500	3.620	AO	15,361	70,000	10/05/2017	10/12/2027
05890M-AB-9	BANCO DE CREDITO E INVERSIONES-SD		D	2	1.G FE	2,210,378	98.4680	2,215,547	2,250,000	2,211,108	0	730	0	0	2.875	3.080	AO	13,836	0	10/06/2021	10/14/2031
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES-SD		D		1.G FE	1,415,808	106.8000	1,602,000	1,500,000	1,445,439	0	8,177	0	0	3.500	4.210	AO	11,521	52,500	02/27/2018	10/12/2027
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	7,433,100	109.9420	8,245,655	7,500,000	7,461,132	0	6,420	0	0	4.250	4.360	AO	70,833	318,750	04/04/2017	04/11/2027
05967B-AB-1	BANCO SANTANDER CHILE		D		1.G FE	2,950,140	101.7680	3,053,063	3,000,000	2,995,710	0	5,770	0	0	3.875	4.070	MS	32,615	116,250	09/12/2012	09/20/2022
05971K-AG-4	BANCO SANTANDER SA		D		2.B FE	3,000,000	97.8560	2,935,686	3,000,000	3,000,000	0	0	0	0	2.749	2.740	JD	6,414	82,470	11/30/2020	12/03/2030
059895-AQ-5	BANGKOK BANK PUBLIC COMPANY LTD		D		2.A FE	6,997,270	106.5500	7,458,500	7,000,000	6,999,419	0	310	0	0	5.000	5.000	AO	85,556	350,000	09/24/2013	10/03/2023
059895-AS-1	BANGKOK BANK PCL /HONG KONG		D		2.A FE	2,094,624	114.3620	2,401,613	2,100,000	2,096,135	0	483	0	0	4.450	4.480	MS	26,477	93,450	09/12/2018	09/19/2028
06738E-AN-5	BARCLAYS PLC		D		2.B FE	1,990,240	109.3190	2,186,395	2,000,000	1,995,546	0	988	0	0	4.375	4.430	JJ	41,076	87,500	01/05/2016	01/12/2026
06738E-BS-3	BARCLAYS PLC	LS	D	2	2.B FE	4,000,000	106.6090	4,264,391	4,000,000	4,000,000	0	0	0	0	3.811	3.810	MS	47,002	76,220	03/03/2021	03/10/2042
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	6,997,690	106.0270	7,421,922	7,000,000	6,999,372	0	249	0	0	3.750	3.750	MN	33,542	262,500	05/12/2014	05/15/2024
06849A-AB-5	ABX FINANCING COMPANY 144A		D		2.A FE	11,895,442	134.3680	15,359,610	11,431,000	11,773,208	0	(14,013)	0	0	6.350	6.040	AO	153,239	725,869	01/07/2010	10/15/2036
07586P-AA-9	BECLE SAB DE CV		D	2	2.B FE	4,206,480	98.0300	4,166,275	4,250,000	4,207,332	0	852	0	0	2.500	2.610	AO	22,726	0	09/30/2021	10/14/2031
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES L		D		2.A FE	13,400,000	107.9550	14,465,970	13,400,000	13,400,000	0	0	0	0	4.180	4.180	JAJO	130,695	560,120	03/19/2018	04/07/2028
09659T-2B-6	BNP PARIBAS SA		D	2	2.A FE	8,500,000	95.8010	8,143,118	8,500,000	8,500,000	0	0	0	0	2.588	2.580	FA	84,937	219,980	08/05/2020	08/12/2035
09659T-2C-4	BNP PARIBAS SA	LS	D		2.A FE	19,087,425	95.5510	18,393,738	19,250,000	19,090,505	0	3,080	0	0	2.824	2.880	JJ	234,059	240,040	09/29/2021	01/26/2041
09659W-2D-5	BNP PARIBAS SA		D		1.G FE	5,989,260	104.9990	6,299,986	6,000,000	5,999,476	0	2,110	0	0	3.375	3.370	JJ	96,750	202,500	01/02/2018	01/09/2025
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D		2.B FE	10,582,163	146.4370	11,685,679	7,980,000	9,639,421	0	(135,952)	0	0	9.625	6.480	JD	34,137	768,075	01/31/2017	12/15/2030
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		D	2	2.B FE	5,948,880	102.2210	6,133,260	6,000,000	5,958,476	0	4,552	0	0	3.250	3.350	MN	28,708	195,000	11/05/2019	11/08/2029
11283#-AB-7	BROOKFIELD POWER NY PRVT		C		2.B PL	15,000,000	114.8170	17,222,550	15,000,000	15,000,000	0	0	0	0	5.910	5.910	JD	36,937	886,500	12/13/2005	12/16/2025
12117#-AA-9	BUREAU VERITAS HOLDINGS INC		D		2.C	13,600,000	106.8840	14,536,224	13,600,000	13,600,000	0	0	0	0	3.670	3.670	MS	166,373	499,120	09/01/2017	09/01/2027
12117#-AB-7	BUREAU VERITAS HOLDINGS INC		D		2.C	16,100,000	109.4010	17,613,561	16,100,000	16,100,000	0	0	0	0	4.020	4.020	JJ	296,642	647,220	07/16/2018	07/16/2028
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LT	LS	D		1.F FE	2,984,460	107.0180	3,210,563	3,000,000	2,991,146	0	1,505	0	0	3.500	3.560	AO	25,083	105,000	03/30/2017	04/05/2027
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI		D	2	1.F FE	1,236,338	100.9500	1,261,875	1,250,000	1,237,197	0	859	0	0	2.500	2.620	AO	6,597	15,625	04/12/2021	04/15/2031
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI	LS	D	2	1.F FE	983,460	103.1700	1,031,700	1,000,000	983,885	0	425	0	0	3.125	3.230	AO	6,597	15,625	04/12/2021	04/15/2041
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	2	2.C FE	3,741,784	106.0180	4,028,713	3,800,000	3,763,227	0	5,481	0	0	3.875	4.060	MN	24,133	147,250	10/26/2017	11/02/2027
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		D	2	2.C FE	4,766,784	106.3930	5,106,900	4,800,000	4,774,311	0	2,920	0	0	4.250	4.330	AO	34,567	204,000	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO Y CONSTITUCION SA	LS	D	2	2.C FE	2,960,070	115.8620	3,475,875	3,000,000	2,961,568	0	587	0	0	5.500	5.590	AO	27,958	165,000	04/25/2019	04/30/2049
15132H-AH-4	CENCOSUD SA		D	2	2.C FE	2,989,410	106.2370	3,187,125	3,000,000	2,993,564	0	1,004	0	0	4.375	4.410	JJ	59,792	131,250	07/12/2017	07/17/2027
16951X-AA-0	CHINA RESOURCES GAS GROUP LTD		D		1.G FE	11,574,804	100.7680	11,890,713	11,800,000	11,792,679	0	27,378	0	0	4.500	4.740	AO	126,850	531,000	02/11/2014	04/05/2022
191241-AF-5	COCA-COLA FEMSA SAB DE CV		D		1.F FE	1,769,832	130.7060	2,352,713	1,800,000	1,773,979	0	613	0	0	5.250	5.360	MN	9,187	94,500	11/19/2013	11/26/2043
191241-AH-1	COCA-COLA FEMSA SAB DE CV		D	2	1.F FE	3,464,020	102.1120	3,573,938	3,500,000	3,470,230	0	3,240	0	0	2.750	2.860	JJ	42,510	96,250	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV	LS	D	2	1.F FE	4,980,200	94.2060	4,710,313	5,000,000	4,982,187	0	1,494	0	0	1.850	1.880	MS	30,833	92,500	08/26/2020	09/01/2032
192714-AC-7	COLBUN SA		D	2	2.B FE	1,794,996	105.7060	1,902,713	1,800,000	1,799,044	0	893	0	0	3.950	3.960	AO	15,800	71,100	10/04/2017	10/11/2027
192714-AE-3	COLBUN SA		D	2	2.B FE	2,994,780	98.7370	2,962,125	3,000,000	2,994,817	0	37	0	0	3.150	3.170	JJ	18,900	0	10/14/2021	01/19/2032
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD		D		2.B	17,625,000	113.8740	20,070,293	17,625,000	17,625,000	0	0	0	0	4.390	4.390	MS	197,733	773,738	09/29/2016	09/29/2036
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		D	2	2.A FE	4,000,000	104.5500	4,182,029	4,000,000	4,000,000	0	0	0	0	3.610	3.610	MS	43,721	144,400	09/05/2019	09/12/2034
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	10,644,894	107.1520	10,493,450	9,793,000	10,611,163	0	(33,387)	0	0	3.743	3.110	MS	110,984	366,552	01/14/2021	09/12/2039
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	2,937,300	98.3410	2,950,239	3,000,000	2,941,389	0	4,089	0	0	2.688	2.930	MS	24,640	40,320	04/01/2021	03/11/2031
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA	LS	D		1.D FE	4,997,400	105.1780	5,258,938	5,000,000	4,998,770	0	260	0	0	2.850	2.850	MN	17,021	142,500	05/11/2016	05/18/2026
210314-AB-6	CONSORCIO TRANSMANTARO SA		D		2.C FE	2,329,460	110.1120	2,202,250	2,000,000	2,298,488	0	(23,947)	0	0	4.700	3.000	AO	19,583	94,000	09/09/2020	04/16/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21684A-AD-8	COOPERATIEVE RABOBANK UA		D		2.A FE	6,050,585	131.5040	5,784,884	4,399,000	5,998,316	0	(44,938)	0	0	5.250	3.070	FA	94,304	230,948	10/29/2020	08/04/2045
21685W-DD-6	RABOBANK NEDERLAND/UTRECHT		D		1.D FE	15,875,520	100.3300	16,052,937	16,000,000	15,998,468	0	14,704	0	0	3.875	3.970	FA	246,278	620,000	02/01/2012	02/08/2022
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE		D	2	1.G FE	2,791,620	113.8310	3,414,938	3,000,000	2,801,376	0	3,510	0	0	4.375	4.810	FA	53,229	131,250	01/28/2019	02/05/2049
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE	LS	D	2	1.G FE	1,746,780	106.2500	1,859,375	1,750,000	1,747,336	0	252	0	0	3.750	3.770	JJ	30,260	78,203	04/29/2020	01/15/2031
225313-AK-1	CREDIT AGRICOLE SA (LONDON BRANCH)		D	2	2.A FE	5,962,860	106.6390	6,398,391	6,000,000	5,970,639	0	2,075	0	0	4.000	4.050	JJ	114,000	240,000	01/03/2018	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA		D		2.A FE	8,945,280	103.5460	9,319,205	9,000,000	8,954,654	0	4,849	0	0	3.250	3.320	JJ	135,687	292,500	01/08/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA	LS	D		2.A FE	6,500,000	95.6840	6,219,482	6,500,000	6,500,000	0	0	0	0	2.811	2.810	JJ	86,282	91,358	01/05/2021	01/11/2041
225401-AC-2	CREDIT SUISSE GROUP AG		D	2	2.A FE	7,500,000	108.5500	8,141,290	7,500,000	7,500,000	0	0	0	0	4.282	4.280	JJ	153,438	321,150	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG		D	2	2.A FE	11,000,000	107.0420	11,774,669	11,000,000	11,000,000	0	0	0	0	3.869	3.860	JJ	199,791	425,590	01/05/2018	01/12/2029
225401-AP-3	CREDIT SUISSE GROUP AG	LS	D	2	2.A FE	5,000,000	110.2830	5,514,191	5,000,000	5,000,000	0	0	0	0	4.194	4.190	AO	52,425	209,700	03/27/2020	04/01/2031
225433-AR-2	CREDIT SUISSE GROUP FUNDING GUERNS		D		2.A FE	12,497,000	110.1740	13,771,759	12,500,000	12,498,554	0	302	0	0	4.550	4.550	AO	115,330	568,750	04/13/2016	04/17/2026
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION		D		2.C FE	13,000,000	103.0350	13,394,550	13,000,000	13,000,000	0	0	0	0	3.100	3.100	JD	16,792	201,500	06/16/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR CORPORATION		D		2.C FE	6,000,000	103.8930	6,233,580	6,000,000	6,000,000	0	0	0	0	3.270	3.270	JD	8,175	98,100	06/16/2021	06/16/2033
23291K-AJ-4	DH EUROPE FINANCE II SARL		D	2	2.A FE	1,996,180	107.0330	2,140,672	2,000,000	1,996,493	0	143	0	0	3.250	3.260	MN	8,306	65,000	10/29/2019	11/15/2039
23330J-AA-9	DP WORLD LTD 144A		D		2.C FE	4,194,361	131.4560	5,297,687	4,030,000	4,162,594	0	(5,268)	0	0	6.850	6.490	JJ	137,261	276,055	05/22/2014	07/02/2037
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		D	2,3	3.B FE	306,125	102.3750	317,363	310,000	308,554	0	685	0	0	5.750	5.900	AO	3,763	17,825	07/17/2018	04/15/2025
24668P-AE-7	DELHAIZE AMERICA INC.		D		2.B FE	410,434	135.6950	559,067	412,000	410,742	0	37	0	0	5.700	5.720	AO	5,871	23,484	10/08/2010	10/01/2040
251566-AA-3	DEUTSCHE TELEKOM AG	LS	D	2	2.A FE	1,881,796	106.6410	1,998,461	1,874,000	1,881,496	0	(157)	0	0	3.625	3.600	JJ	30,192	67,933	01/16/2020	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D		2.B FE	140,224	145.3460	145,346	100,000	126,202	0	(2,445)	0	0	8.750	4.920	JD	389	8,750	06/16/2015	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FIN		D		2.B FE	1,435,278	124.5270	1,432,063	1,150,000	1,431,144	0	(3,343)	0	0	4.875	3.210	MS	17,909	7,313	10/21/2021	03/06/2042
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	2.B FE	4,799,685	111.6350	5,302,702	4,750,000	4,784,694	0	(4,741)	0	0	4.375	4.240	JD	5,773	207,813	08/15/2018	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	2.A FE	11,887,760	121.0800	13,158,999	10,868,000	11,888,324	0	(10,402)	0	0	4.750	3.900	JD	14,340	400,615	09/17/2021	06/21/2038
25243Y-AH-2	DIAGEO CAPITAL PLC		D		1.G FE	149,188	139.8270	139,827	100,000	145,553	0	(2,561)	0	0	5.875	2.230	MS	1,485	5,875	07/24/2020	09/30/2036
26139P-AB-9	DP WORLD CRESCENT LTD	LS	D		2.C FE	5,400,000	111.9680	6,046,313	5,400,000	5,400,000	0	0	0	0	4.848	4.840	MS	69,084	261,792	09/18/2018	09/26/2028
268317-AP-9	ELECTRICITE DE FRANCE SA		D	2	1.G FE	2,839,158	117.6690	3,412,429	2,900,000	2,852,226	0	2,377	0	0	4.750	4.910	AO	29,846	137,750	10/07/2015	10/13/2035
268317-AU-8	ELECTRICITE DE FRANCE SA		D	2	1.G FE	3,951,520	113.1390	4,525,595	4,000,000	3,970,447	0	5,907	0	0	4.500	4.620	MS	50,000	180,000	09/18/2018	09/21/2028
26874R-AC-2	ENI SPA		D		2.A FE	35,016,031	127.7210	45,321,846	35,485,000	35,101,453	0	10,229	0	0	5.700	5.790	AO	505,661	2,022,645	01/06/2011	10/01/2040
268789-AB-0	E.ON INTERNATIONAL FINANCE BV 144A		D		2.B FE	3,982,880	141.5300	5,661,209	4,000,000	3,986,989	0	430	0	0	6.650	6.680	AO	45,072	266,000	04/15/2008	04/30/2038
279158-AE-9	ECOPETROL SA		D		3.A FE	2,238,165	110.3930	2,483,859	2,250,000	2,239,408	0	193	0	0	7.375	7.410	MS	47,477	165,938	09/11/2013	09/18/2043
279158-AJ-8	ECOPETROL SA	LS	D		3.A FE	567,159	95.4560	532,646	558,000	567,131	0	(209)	0	0	5.875	5.740	MN	3,005	32,783	07/27/2020	05/28/2045
279158-AN-9	ECOPETROL SA		D	2	3.A FE	3,964,480	111.7000	4,468,000	4,000,000	3,968,861	0	2,677	0	0	6.875	7.000	AO	47,361	275,000	04/24/2020	04/29/2030
29245V-AE-5	ENTEL CHILE SA	LS	D	2	2.C FE	3,599,352	97.9870	3,527,550	3,600,000	3,599,367	0	15	0	0	3.050	3.050	MS	32,635	0	09/09/2021	09/14/2032
29247Q-AA-2	EMPRESA DE TRANSMISION ELECTRICA S		D		2.C PL	1,000,000	110.0310	1,100,313	1,000,000	1,000,000	0	0	0	0	5.125	5.120	MN	8,399	51,250	04/25/2019	05/02/2049
29278D-AA-3	ENEL CHILE SA		D		2.A FE	1,581,184	109.9560	1,759,300	1,600,000	1,586,831	0	1,691	0	0	4.875	5.020	JD	4,117	78,000	06/07/2018	06/12/2028
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV	LS	D		2.A FE	8,927,190	117.0560	10,535,107	9,000,000	8,945,098	0	5,953	0	0	4.875	4.970	JD	20,719	438,750	09/11/2018	06/14/2029
29287T-AA-7	ENGIE ENERGIA CHILE SA		D	2	2.B FE	3,971,840	100.5810	4,023,250	4,000,000	3,976,534	0	2,477	0	0	3.400	3.480	JJ	57,800	136,000	01/23/2020	01/28/2030
29446M-AC-6	EQUINOR ASA		D	2	1.D FE	107,651	105.9160	105,916	100,000	107,587	0	(64)	0	0	3.250	2.840	MN	388	1,625	08/18/2021	11/18/2049
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	2	3.A FE	1,503,000	106.0000	1,590,000	1,500,000	1,501,084	0	(452)	0	0	5.125	5.080	MN	9,823	76,875	05/09/2017	05/15/2024
30607F-AA-8	FALABELLA SA		D	2	2.B FE	2,477,900	98.8500	2,471,250	2,500,000	2,478,355	0	455	0	0	3.375	3.470	JJ	17,812	0	10/12/2021	01/15/2032
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD	LS	D		2.C FE	467,832	111.8930	531,495	475,000	470,885	0	686	0	0	5.500	5.700	JJ	11,901	26,125	01/11/2017	01/17/2027
33938E-AS-6	FLEX LTD		D		2.C FE	1,035,000	104.2370	1,078,858	1,035,000	1,035,000	0	0	0	0	5.000	5.000	FA	19,550	51,750	02/12/2013	02/15/2023
33938X-AB-1	FLEX LTD		D	2	2.C FE	8,040,410	114.0900	7,986,300	7,000,000	7,912,129	0	(94,205)	0	0	4.875	3.090	MN	46,448	341,250	08/13/2020	05/12/2030
35177P-AX-5	FRANCE TELECOM SA		D		2.A FE	22,094,727	131.6140	20,787,125	15,794,000	21,863,488	0	(215,812)	0	0	5.375	2.840	JJ	396,166	607,053	01/14/2021	01/13/2042
36120P-AC-7	GTL TRADE FINANCE INC	LS	D	2	2.C FE	4,232,600	133.3310	5,599,913	4,200,000	4,229,234	0	(547)	0	0	7.250	7.180	AO	63,437	304,500	04/14/2014	04/16/2044
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C		D		2.A FE	17,226,810	119.3360	19,938,662	16,708,000	17,113,133	0	(21,070)	0	0	4.418	4.180	MN	94,320	738,159	07/21/2020	11/15/2035
36192N-AA-9	GAZPROM NEFT OAO		D		2.C FE	3,459,594	101.6750	3,787,394	3,725,000	3,696,654	0	37,407	0	0	4.375	5.460	MS	46,174	163,006	09/10/2012	09/19/2022
36321P-AB-6	GALAXY PIPELINE ASSETS BID CO LTD		D		1.C FE	2,500,000	97.5930	2,439,844	2,500,000	2,500,000	0	0	0	0	2.625	2.620	MS	16,589	59,427	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BID CO LTD		D		1.C FE	2,500,000	101.0000	2,525,000	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	20,538	73,576	10/27/2020	09/30/2040
36728K-AA-8	GAS NATURAL DE LIMA	LS	D		2.B FE	2,000,000	103.1750	2,063,500	2,000,000	2,000,000	0	0	0	0	4.375	4.370	AO	21,875	87,500	03/21/2013	04/01/2023
368266-AF-9	GAZ CAPITAL (GAZPROM)		D		2.B FE	4,223,258	100.7370	4,563,409	4,530,000	4,521,862	0	35,609	0	0	6.510	7.340	MS	93,386	294,903	02/18/2011	03/07/2022
368266-AH-5	GAZ CAPITAL SA		D		2.B FE	1,726,260	133.2500	2,271,913	1,705,000	1,720,930	0	(791)	0	0	7.288	7.150	FA	46,598	124,260	09/10/2010	08/16/2037
368266-AR-3	GAZ CAPITAL SA		D		2.B FE	2,500,000	101.7500	2,543,750	2,500,000	2,500,000	0	0	0	0	4.950	4.950	JJ	55,687	123,750	07/11/2012	07/19/2022
36830B-AB-1	GC TREASURY CENTER CO LTD		D	2	2.B FE	3,305,713	100.9870	3,383,081	3,350,000	3,309,124	0	3,411	0	0	2.980	3.130	MS	28,562	49,915	03/11/2021	03/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36830B-AC-9	GC TREASURY CENTER CO LTD		D	2	2.B FE	2,952,270	109.9240	3,297,720	3,000,000	2,953,615	0	1,345	0	0	4.300	4.390	MS	36,908	64,500	03/11/2021	03/18/2051
38060A-AC-8	GOLD FIELDS OROGEN HOLDING BVI LTD		D	2	3.A FE	3,100,000	114.7370	3,556,863	3,100,000	3,100,000	0	0	0	0	6.125	6.120	MN	24,262	189,875	05/08/2019	05/15/2029
40049J-AT-4	GRUPO TELEVISA S.A. DE C.V.	LS	D		2.A FE	1,168,259	143.2680	1,418,361	990,000	1,101,208	0	(7,300)	0	0	8.500	6.940	MS	25,712	84,150	04/18/2008	03/11/2032
40049J-AV-9	GRUPO TELEVISA SA	LS	D		2.A FE	3,214,138	113.8930	3,416,812	3,000,000	3,071,453	0	(20,199)	0	0	6.625	5.730	MS	56,865	198,750	07/01/2013	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SA		D		2.A FE	1,679,883	135.5500	2,079,337	1,534,000	1,655,396	0	(3,696)	0	0	6.625	5.900	JJ	46,862	101,628	11/06/2013	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB	LS	D	2	2.A FE	1,194,340	117.8000	1,413,600	1,200,000	1,197,557	0	(78)	0	0	5.000	5.000	MN	8,000	60,000	07/29/2020	05/13/2045
40049J-BE-6	GROUP TELEVISA	LS	D	2	2.A FE	3,450,580	124.9250	4,372,375	3,500,000	3,452,462	0	753	0	0	5.250	5.340	MN	18,885	183,750	05/21/2019	05/24/2049
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2.B FE	1,231,344	100.0500	1,200,600	1,200,000	1,200,255	0	(3,770)	0	0	4.500	4.170	JJ	23,400	54,000	02/22/2012	01/25/2022
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	2	2.B FE	4,390,144	118.9250	5,232,700	4,400,000	4,390,833	0	179	0	0	4.700	4.710	MN	29,297	206,800	11/07/2017	11/10/2047
404280-AG-4	HSBC HOLDINGS PLC		D		2.A FE	2,635,221	135.8620	2,897,947	2,133,000	2,580,490	0	(21,893)	0	0	6.500	4.490	MN	22,722	138,645	07/21/2020	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC	LS	D		2.A FE	3,705,660	138.3540	4,150,643	3,000,000	3,633,980	0	(27,046)	0	0	6.500	4.590	MS	57,417	195,000	03/26/2019	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC		D		2.A FE	12,249,280	141.5370	16,984,493	12,000,000	12,228,795	0	(9,276)	0	0	6.800	6.590	JD	68,000	816,000	03/26/2019	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC		D		1.G FE	15,988,320	143.3460	22,935,446	16,000,000	15,992,708	0	182	0	0	6.100	6.100	JJ	452,756	976,000	11/14/2011	01/14/2042
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	2,995,650	109.5770	3,287,339	3,000,000	2,997,952	0	438	0	0	4.300	4.310	MS	40,492	129,000	03/01/2016	03/08/2026
404280-BB-4	HSBC HOLDINGS PLC	LS	D		1.G FE	2,008,080	107.8460	2,156,923	2,000,000	2,004,176	0	(855)	0	0	3.900	3.840	MN	7,800	78,000	12/28/2016	05/25/2026
404280-BL-2	HSBC HOLDINGS PLC		D	2	2.C FE	13,500,000	107.6250	14,529,375	13,500,000	13,500,000	0	0	0	0	6.000	6.000	MN	87,750	810,000	05/15/2017	01/01/9999
404280-BP-3	HSBC HOLDINGS PLC		D	2	2.C FE	3,500,000	110.1480	3,855,180	3,500,000	3,500,000	0	0	0	0	6.500	6.500	MS	61,931	227,500	03/19/2018	01/01/9999
404280-BX-6	HSBC HOLDINGS PLC		D	2	1.G FE	4,000,000	107.9600	4,318,427	4,000,000	4,000,000	0	0	0	0	4.292	4.290	MS	51,981	171,680	09/05/2018	09/12/2026
404280-CQ-0	HSBC HOLDINGS PLC	LS	D	2	2.C FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	4.700	4.700	MS	36,556	58,750	03/02/2021	01/01/9999
44930#-AE-9	ICL ISRAEL CHEMICALS LTD		D		2.C	17,950,000	107.1350	19,230,733	17,950,000	17,950,000	0	0	0	0	5.160	5.160	JJ	427,090	926,220	01/15/2014	01/15/2024
44962L-AA-5	IHS MARKIT LTD		D	2	3.A FE	1,454,625	102.8500	1,481,040	1,440,000	1,441,331	0	(2,149)	0	0	5.000	4.840	MN	12,000	72,000	10/22/2014	11/01/2022
44962L-AF-4	IHS MARKIT LTD		D	2	3.A FE	1,110,000	115.8750	1,158,750	1,000,000	1,084,614	0	(11,840)	0	0	4.750	3.260	FA	19,792	47,500	10/21/2019	08/01/2028
45326Y-A@-6	INCITEC PIVOT LTD		D		2.B	15,900,000	113.0910	17,981,469	15,900,000	15,900,000	0	0	0	0	4.130	4.130	AO	111,269	656,670	10/30/2019	10/30/2030
45605P-AM-0	BIND_16-1A		C	4	2.B FE	13,673,350	103.7600	14,190,709	13,676,473	13,676,473	0	0	0	0	5.235	5.330	JAJO	151,148	715,963	05/13/2016	04/15/2026
45662N-A*-4	INFINEON TECHNOLOGIES AG		D		2.C	9,000,000	104.8510	9,436,590	9,000,000	9,000,000	0	0	0	0	3.940	3.940	AO	84,710	363,600	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG		D		2.C	18,000,000	107.7900	19,402,200	18,000,000	18,000,000	0	0	0	0	4.100	4.100	AO	176,300	742,500	04/05/2016	04/05/2026
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2.C FE	837,616	104.0810	884,691	850,000	842,032	0	1,149	0	0	3.750	3.920	JJ	14,786	31,875	12/07/2017	01/14/2028
456829-AB-6	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2.C FE	961,800	100.6750	1,006,750	1,000,000	964,278	0	645	0	0	4.875	5.120	JJ	22,615	48,750	12/07/2017	01/14/2048
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE		D	2	2.B FE	2,550,480	123.4730	2,432,426	1,970,000	2,531,559	0	(17,620)	0	0	4.650	2.900	MN	15,267	91,605	12/02/2020	11/01/2044
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINANCE		D	2	2.B FE	3,215,075	123.7190	3,092,988	2,500,000	3,198,836	0	(16,239)	0	0	4.500	2.970	MS	31,250	112,500	01/12/2021	03/21/2049
45846A-AA-8	INTERCHILE SA	LS	D		2.A FE	2,000,000	106.3620	2,127,250	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JD	250	38,500	07/19/2021	06/30/2056
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		D	2	3.C FE	872,688	108.5000	938,525	865,000	867,592	0	(883)	0	0	6.500	6.370	FA	21,241	56,225	02/09/2015	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	LS	D	2	3.C FE	1,690,000	112.0000	1,892,800	1,690,000	1,690,000	0	0	0	0	6.250	6.250	JJ	48,705	105,625	09/17/2018	01/15/2027
461127-E*-9	INTERTEK FINANCE PLC		D		2.A	7,200,000	108.8570	7,837,704	7,200,000	7,200,000	0	0	0	0	4.050	4.050	AO	71,280	291,600	10/03/2014	10/03/2026
46115H-BB-2	INTESA SANPAOLO SPA		D		2.A FE	2,993,580	106.0790	3,182,388	3,000,000	2,996,143	0	613	0	0	3.875	3.900	JJ	53,927	116,250	07/10/2017	07/14/2027
46128M-AJ-0	INVERSIONES CMPC SA	LS	D		2.C FE	996,390	109.6750	1,096,750	1,000,000	997,907	0	347	0	0	4.375	4.420	AO	10,573	43,750	03/30/2017	04/04/2027
46128M-AQ-4	INVERSIONES CMPC SA		D	2	2.C FE	2,084,733	98.0180	2,058,394	2,100,000	2,085,706	0	973	0	0	3.000	3.080	AO	14,875	31,500	03/31/2021	04/06/2031
46132F-AB-6	INVESCO FINANCE PLC		D		2.A FE	7,446,300	105.5810	7,918,645	7,500,000	7,487,420	0	5,682	0	0	4.000	4.080	JJ	125,833	300,000	11/06/2013	01/30/2024
465077-AL-9	ISRAEL ELECTRIC CORP LTD		D		2.B FE	1,759,500	109.8310	1,976,963	1,800,000	1,771,324	0	3,640	0	0	4.250	4.530	FA	29,112	76,500	07/30/2018	08/14/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	LS	D	2,3	3.A FE	2,345,750	104.0000	2,496,000	2,400,000	2,362,623	0	5,077	0	0	5.000	5.300	JJ	55,333	120,000	08/21/2018	01/15/2028
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	12,232,900	120.2450	11,512,288	9,574,000	12,155,860	0	(77,040)	0	0	4.625	2.950	JJ	220,169	208,125	08/18/2021	07/02/2044
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	4,198,813	131.9360	4,123,018	3,125,000	4,189,197	0	(9,616)	0	0	5.125	3.060	MS	47,602	80,078	09/03/2021	09/14/2045
494386-AD-7	KIMBERLY-CLARK DE MEXICO	LS	D		2.A FE	2,000,000	99.2180	1,984,375	2,000,000	2,000,000	0	0	0	0	2.431	2.430	JJ	24,310	48,620	06/24/2020	07/01/2031
50064Y-AF-0	KOREA HYDRO & NUCLEAR POWER CO LTD		D		1.C FE	11,453,500	101.4250	13,185,250	13,000,000	12,855,617	0	194,150	0	0	3.000	4.590	MS	110,500	390,000	06/25/2013	09/19/2022
50066A-AD-5	KOREA GAS CORPORATION		D		1.C FE	1,470,945	153.6750	2,305,125	1,500,000	1,475,454	0	591	0	0	6.250	6.390	JJ	41,927	93,750	01/12/2012	01/20/2042
50066C-AD-1	KOREA GAS CORP		D		1.C FE	2,290,340	153.6750	3,073,500	2,000,000	2,239,002	0	(6,586)	0	0	6.250	5.270	JJ	55,903	125,000	04/10/2012	01/20/2042
50066P-AQ-3	KOREA NATIONAL OIL CORP	LS	D		1.C FE	3,976,360	101.0860	4,043,440	4,000,000	3,977,907	0	1,547	0	0	2.375	2.440	AO	22,167	47,500	03/29/2021	04/07/2031
50220P-AE-3	LSEGA FINANCING PLC		D	2	1.G FE	11,333,289	104.3770	11,690,240	11,200,000	11,333,141	0	(148)	0	0	3.200	3.110	AO	84,622	75,200	10/21/2021	04/06/2041
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	LS	D		2.B FE	5,577,101	128.7230	7,111,949	5,525,000	5,569,819	0	(1,111)	0	0	5.250	5.180	JJ	133,751	290,063	12/16/2013	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		D	2	2.B FE	14,503,924	123.5200	14,351,892	11,619,000	14,449,038	0	(54,887)	0	0	4.875	3.290	MS	166,781	316,875	09/24/2021	03/15/2044
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.F FE	3,500,000	106.8000	3,738,030	3,500,000	3,500,000	0	0	0	0	3.574	3.570	MN	18,763	125,090	10/31/2017	11/07/2028
53944V-AH-2	LLOYDS BANK PLC		D		1.E FE	4,986,600	106.0460	5,302,321	5,000,000	4,994,953	0	1,387	0	0	3.500	3.530	MN	22,847	175,000	05/11/2015	05/14/2025
53948P-AA-6	LPSLT_21-1GS		D		1.F FE	2,391,628	99.9570	2,390,725	2,391,753	2,415,749	0	23,445	0	0	2.490	1.930	MON	1,820	52,185	12/10/2020	01/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
549875-AB-8	LUKOIL CAPITAL DAC		D	2	2.B FE	4,000,000	97.6300	3,905,200	4,000,000	4,000,000	0	0	0	0	3.600	3.600	AO	26,000	0	10/19/2021	10/26/2031
55608J-AK-4	MACQUARIE GROUP LTD		D	2	1.G FE	4,750,000	107.4200	5,102,497	4,750,000	4,750,000	0	0	0	0	3.763	3.760	MN	16,385	178,743	11/20/2017	11/28/2028
55608J-AP-3	MACQUARIE BANK LTD		D	2	1.G FE	4,000,000	115.5330	4,621,347	4,000,000	4,000,000	0	0	0	0	5.033	5.030	JJ	92,831	201,320	10/04/2018	01/15/2030
55608P-AQ-7	MACQUARIE BANK LTD	LS	D		1.F FE	2,995,590	108.2850	3,248,563	3,000,000	2,998,218	0	455	0	0	4.000	4.010	JJ	50,667	120,000	07/23/2015	07/29/2025
56109B-AA-5	MALAYSIA WAKALA SUKUK	LS	D		1.G FE	2,000,000	99.6750	1,993,500	2,000,000	2,000,000	0	0	0	0	2.070	2.070	AO	7,245	20,700	04/21/2021	04/28/2031
58516N-AB-0	MEGA ADVANCE INVESTMENTS		D		2.A FE	1,145,274	137.1700	1,577,455	1,150,000	1,146,076	0	100	0	0	6.375	6.400	MN	9,979	73,313	05/05/2011	05/12/2041
59284B-AD-0	MEXICHEM SAB DE CV		D		2.C FE	4,457,950	132.4870	6,094,425	4,600,000	4,475,855	0	2,510	0	0	6.750	6.990	MS	87,975	310,500	10/20/2016	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV	LS	D		2.C FE	990,000	122.9250	1,229,250	1,000,000	990,925	0	185	0	0	5.875	5.940	MS	16,972	58,750	10/20/2016	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV	LS	D	2	2.C FE	1,190,232	106.8620	1,282,350	1,200,000	1,195,403	0	1,211	0	0	4.000	4.070	AO	11,600	48,000	09/27/2017	10/04/2027
59982W-AA-5	MCSLT_19-1A		D	4	1.F FE	563,329	107.4420	605,488	563,547	564,067	0	2,946	0	0	4.340	4.390	MON	747	21,567	03/13/2019	03/20/2043
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	5,000,000	110.8920	5,544,629	5,000,000	5,000,000	0	0	0	0	3.961	3.960	MS	65,467	198,050	02/26/2018	03/02/2028
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,614,250	113.3640	2,550,698	2,250,000	2,608,015	0	(5,501)	0	0	3.751	2.610	JJ	38,213	9,378	09/21/2021	07/18/2039
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	LS	D	2	1.G FE	6,000,000	113.7500	6,825,000	6,000,000	6,000,000	0	0	0	0	4.950	4.950	MS	94,875	297,000	02/27/2019	01/01/9999
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		D	2	1.G FE	5,000,000	111.6050	5,580,262	5,000,000	5,000,000	0	0	0	0	4.254	4.250	MS	64,992	212,700	09/05/2018	09/11/2029
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC		D		2.A FE	7,750,000	97.4640	7,553,496	7,750,000	7,750,000	0	0	0	0	2.564	2.560	MS	59,613	0	09/08/2021	09/13/2031
607504-A*-8	MODEC INC		D		2.C FE	19,200,000	100.0000	19,200,000	19,200,000	19,200,000	0	0	0	0	3.830	3.830	JD	18,384	0	12/22/2021	12/22/2026
607504-A@-6	MODEC INC		D		2.C FE	19,200,000	100.0000	19,200,000	19,200,000	19,200,000	0	0	0	0	4.280	4.280	JD	20,544	0	12/22/2021	12/22/2028
62954H-AB-4	NXP BV/NXP FUNDING LLC		D	2	2.B FE	1,590,900	112.0330	1,680,497	1,500,000	1,561,797	0	(13,461)	0	0	4.300	3.240	JD	2,329	64,500	10/11/2019	06/18/2029
62954H-AD-0	NXP BV/NXP FUNDING LLC		D	2	2.B FE	2,493,700	106.5710	2,664,277	2,500,000	2,494,608	0	550	0	0	3.400	3.430	MN	14,167	85,000	04/29/2020	05/01/2030
62954H-AF-5	NXP BV		D	2	2.B FE	6,854,998	103.3560	6,697,498	6,480,000	6,851,330	0	(3,668)	0	0	3.250	2.850	MN	29,250	105,300	09/23/2021	05/11/2041
62983P-AB-1	NAKILAT INC 144A		D	4	1.F FE	384,174	121.9680	470,671	385,895	384,655	0	152	0	0	6.267	6.320	JD	67	24,184	12/20/2006	12/31/2033
63254A-AS-7	NATIONAL AUSTRALIA BANK LIMITED (N		D		1.D FE	10,851,922	104.4240	12,682,382	12,145,000	11,337,530	0	158,999	0	0	2.500	4.120	JJ	142,535	303,625	10/19/2018	07/12/2026
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	2	2.B FE	4,995,550	106.6090	5,330,495	5,000,000	4,996,536	0	250	0	0	4.125	4.130	AO	41,823	206,250	10/11/2017	10/18/2032
63861V-AB-3	NATIONWIDE BUILDING SOCIETY		D	2	2.A FE	2,000,000	110.1980	2,203,974	2,000,000	2,000,000	0	0	0	0	4.302	4.300	MS	27,007	86,040	03/01/2018	03/08/2029
65120F-AB-0	NEWCREST FINANCE PTY LTD		D		2.B FE	1,678,044	130.8500	1,579,369	1,207,000	1,662,653	0	(15,391)	0	0	5.750	3.170	MN	8,868	69,403	01/14/2021	11/15/2041
65120F-AD-6	NEWCREST FINANCE PTY LTD		D	2	2.B FE	2,491,950	104.7310	2,618,287	2,500,000	2,493,916	0	1,325	0	0	3.250	3.280	MN	10,833	81,250	05/07/2020	05/13/2030
65120F-AE-4	NEWCREST FINANCE PTY LTD		D	2	2.B FE	5,085,552	113.2590	5,237,128	4,624,000	5,078,819	0	(6,451)	0	0	4.200	3.630	MN	25,894	194,208	03/12/2021	05/13/2050
654579-AH-4	NIPPON LIFE INSURANCE CO		D	2	1.G FE	9,500,000	98.0000	9,310,000	9,500,000	9,500,000	0	0	0	0	2.750	2.750	JJ	116,111	130,625	01/13/2021	01/21/2051
654579-AK-7	NIPPON LIFE INSURANCE CO		D	2	1.G FE	8,750,000	98.8880	8,652,757	8,750,000	8,750,000	0	0	0	0	2.900	2.900	MS	74,010	0	09/09/2021	09/16/2051
654744-AB-7	NISSAN MOTOR CO LTD	LS	D	2	2.C FE	3,000,000	104.8170	3,144,536	3,000,000	3,000,000	0	0	0	0	3.522	3.520	MS	30,524	105,660	09/10/2020	09/17/2025
654744-AC-5	NISSAN MOTOR CO		D	2	2.C FE	2,500,000	107.9540	2,698,868	2,500,000	2,500,000	0	0	0	0	4.345	4.340	MS	31,381	108,625	09/10/2020	09/17/2027
654744-AD-3	NISSAN MOTOR CO		D	2	2.C FE	1,500,000	111.8360	1,677,540	1,500,000	1,500,000	0	0	0	0	4.810	4.810	MS	20,843	72,150	09/10/2020	09/17/2030
65557F-AH-9	NORDEA BANK AB	LS	D	2	1.G FE	9,400,260	110.9630	10,541,545	9,500,000	9,415,581	0	5,205	0	0	4.625	4.720	MS	131,813	439,375	12/11/2018	09/13/2033
65559C-AA-9	NORDEA BANK ABP	LS	D	2	2.B FE	5,000,000	113.6250	5,681,250	5,000,000	5,000,000	0	0	0	0	6.625	6.620	MS	87,413	331,250	03/19/2019	01/01/9999
65559C-AD-3	NORDEA BANK ABP		D	2	2.B FE	2,250,000	94.8000	2,133,000	2,250,000	2,250,000	0	0	0	0	3.750	3.750	MS	28,125	0	08/24/2021	01/01/9999
67577T-AA-6	ODEBRECHT HOLDCO FINANCE LTD		D		6.	0	0.5860	30,178	5,149,820	0	0	0	0	0	0.000	59.820	MS	0	0	01/22/2021	09/10/2058
67614C-AB-6	OEC FINANCE LTD		D		6.	0	4.0010	44,521	1,112,735	2,052	0	2,052	0	0	5.125	2,619,200	JD	792	27,458	12/27/2021	12/26/2026
67614C-AG-5	OEC FINANCE LTD		D	2	6.	2	3.7500	131,639	3,510,364	131,639	131,636	0	0	0	7.500	9,741,340	MJSD	76,451	0	12/14/2021	01/01/9999
685218-AB-5	ORANGE SA	LS	D	2	2.A FE	7,387,565	136.5630	6,964,762	5,100,000	7,302,668	0	(73,471)	0	0	5.500	2.810	FA	112,979	280,500	11/04/2020	02/06/2044
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C		D	2	2.C FE	2,470,400	98.0500	2,451,250	2,500,000	2,472,215	0	1,815	0	0	2.875	3.010	MN	9,783	35,938	05/06/2021	05/11/2031
69369V-AA-9	PTT GLOBAL CHEMICAL PCL		D		2.B FE	4,955,400	101.7680	5,088,438	5,000,000	4,996,132	0	5,211	0	0	4.250	4.360	MS	60,208	212,500	09/12/2012	09/19/2022
69370P-AG-6	PERTAMINA PERSERO PT		D	2	2.B FE	1,500,000	103.0180	1,545,281	1,500,000	1,500,000	0	0	0	0	4.175	4.170	JJ	27,833	62,625	01/13/2020	01/21/2050
69374W-AB-8	PTT PCL		D		2.A FE	5,181,855	113.0500	5,935,125	5,250,000	5,194,015	0	1,582	0	0	4.500	4.580	AO	43,313	236,250	10/18/2012	10/25/2042
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST		D		3.C FE	165,915	95.7500	153,200	160,000	164,101	0	(189)	0	0	6.625	6.330	JD	471	10,600	10/17/2007	06/15/2035
714270-AC-2	PERNOD RICARD SA	LS	D	2	2.A FE	1,053,500	94.8810	1,142,370	1,204,000	1,056,091	0	2,591	0	0	2.750	3.420	AO	8,278	33,110	03/12/2021	10/01/2050
714294-AD-7	PERRIGO CO LTD		D	2	3.A FE	4,979,150	102.9690	5,148,451	5,000,000	4,995,453	0	2,294	0	0	4.000	4.050	MN	25,556	200,000	11/05/2013	11/15/2023
71567P-AK-6	PERUSAHAAN PENERBIT SBSN INDONESIA		D		2.B FE	12,200,000	112.9250	13,776,850	12,200,000	12,200,000	0	0	0	0	4.400	4.400	MS	178,933	536,800	02/22/2018	03/01/2028
716564-AA-7	PETROLEOS DEL PERU SA	LS	D		2.C FE	4,220,888	103.7370	4,382,909	4,225,000	4,221,839	0	228	0	0	4.750	4.750	JD	6,690	200,688	06/21/2017	06/19/2032
716564-AB-5	PETROLEOS DEL PERU SA		D		2.C FE	5,162,310	99.4870	4,476,938	4,500,000	5,152,600	0	(9,710)	0	0	5.625	4.640	JD	8,438	253,125	02/04/2021	06/19/2047
71675C-AE-8	PETRONAS CAPITAL LTD	LS	D	2	1.G FE	2,000,000	102.2060	2,044,125	2,000,000	2,000,000	0	0	0	0	3.404	3.400	AO	11,914	34,040	04/22/2021	04/28/2061
71922L-AD-1	PHOSAGRO BOND FUNDING DAC		D		2.C FE	1,750,000	97.1500	1,700,125	1,750,000	1,750,000	0	0	0	0	2.600	2.600	MS	13,271	0	09/09/2021	09/16/2028
74730D-AD-5	QATAR PETROLEUM		D	2	1.D FE	4,500,000	102.7500	4,623,750	4,500,000	4,500,000	0	0	0	0	3.300	3.300	JJ	69,713	0	06/30/2021	07/12/2051
74730D-AE-3	QATAR PETROLEUM		D	2	1.D FE	2,241,698	100.8750	2,269,688	2,250,000	2,241,839	0	141	0	0	3.125	3.150	JJ	33,008	0	06/30/2021	07/12/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74735K-2C-5	QTEL INTERNATIONAL FINANCE LTD	LS	D		1.G FE	1,612,001	120.5500	1,989,075	1,650,000	1,618,489	0	866	0	0	4.500	4.640	JJ	31,144	74,250	01/23/2013	01/31/2043
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE LTD		D		1.G FE	2,967,660	100.2180	3,006,563	3,000,000	2,969,738	0	2,078	0	0	2.625	2.740	AO	18,156	39,375	03/31/2021	04/08/2031
759470-AX-5	RELIANCE INDUSTRIES LTD		D		2.B FE	3,300,000	107.2060	3,537,806	3,300,000	3,300,000	0	0	0	0	3.667	3.660	MN	10,420	121,011	11/20/2017	11/30/2027
767201-AD-8	RIO TINTO FINANCE (USA) LTD		D		1.F FE	18,924,150	130.3650	19,554,829	15,000,000	16,850,718	0	(234,910)	0	0	7.125	4.890	JJ	492,812	1,068,750	11/01/2010	07/15/2028
767201-AL-0	RIO TINTO FINANCE (USA) LTD	LS	D		1.F FE	11,251,350	133.0400	14,634,494	11,000,000	11,200,391	0	(6,257)	0	0	5.200	5.040	MN	93,744	572,000	09/14/2011	11/02/2040
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		D	2	1.F FE	4,683,296	119.5620	4,647,407	3,887,000	4,678,782	0	(4,514)	0	0	4.125	2.790	FA	57,900	0	11/03/2021	08/21/2042
77819R-AA-7	ROSNEFT OIL COMPANY		D		2.C FE	3,905,637	100.1120	5,406,075	5,400,000	5,347,332	0	264,375	0	0	4.199	9.560	MS	72,433	226,800	11/30/2012	03/06/2022
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC		D	2	2.A FE	7,500,000	114.4600	8,584,549	7,500,000	7,500,000	0	0	0	0	4.892	4.890	MN	43,824	366,900	05/15/2018	05/18/2029
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	2	2.A FE	3,000,000	115.9780	3,479,365	3,000,000	3,000,000	0	0	0	0	5.076	5.070	JJ	65,142	152,280	09/24/2018	01/27/2030
78081B-AL-7	ROYALTY PHARMA PLC		D	2	2.C FE	11,802,018	99.7110	12,065,125	12,100,000	11,815,848	0	10,668	0	0	3.300	3.470	MS	131,991	399,300	10/21/2020	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC		D	2	2.C FE	2,649,933	99.1460	2,577,820	2,600,000	2,649,569	0	(345)	0	0	3.550	3.440	MS	30,510	92,300	12/04/2020	09/02/2050
78397P-AD-3	SA GLOBAL SUKUK LTD		D	2	1.F FE	3,000,000	100.4680	3,014,063	3,000,000	3,000,000	0	0	0	0	2.694	2.690	JD	3,143	40,410	06/09/2021	06/17/2031
78478G-AA-1	SAUDI TELECOM CO		D		1.G FE	6,000,000	109.8930	6,593,625	6,000,000	6,000,000	0	0	0	0	3.890	3.890	MN	31,120	233,400	05/02/2019	05/13/2029
78520L-AB-6	SABIC CAPITAL II BV	LS	D		1.G FE	4,958,700	112.6120	5,630,625	5,000,000	4,970,034	0	3,692	0	0	4.500	4.600	AO	50,625	225,000	10/02/2018	10/10/2028
803070-AB-7	SAPPI PAPIER HOLDING AG 144A		D		4.A FE	301,482	107.0000	417,300	390,000	327,845	0	3,258	0	0	7.500	9.980	JD	1,300	29,250	08/21/2006	06/15/2032
80414L-2K-0	SAUDI ARABIAN OIL CO		D		1.F FE	2,982,150	97.3430	2,920,313	3,000,000	2,983,924	0	1,610	0	0	2.250	2.310	MN	6,937	67,500	11/17/2020	11/24/2030
80414L-2L-8	SAUDI ARABIAN OIL CO	LS	D		1.F FE	1,485,780	97.4680	1,462,031	1,500,000	1,486,093	0	284	0	0	3.250	3.300	MN	5,010	48,750	11/17/2020	11/24/2050
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	2	1.F FE	5,979,600	104.4580	6,267,511	6,000,000	5,995,488	0	2,232	0	0	3.650	3.690	JD	18,250	219,000	11/25/2013	12/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN	LS	D	2	3.A FE	376,934	109.0000	412,020	378,000	377,449	0	87	0	0	4.875	4.900	JD	1,536	18,428	05/11/2015	06/01/2027
81180W-BC-4	SEAGATE HDD CAYMAN	LS	D	2	3.A FE	408,000	103.5380	422,437	408,000	408,000	0	0	0	0	4.091	4.090	JD	1,391	16,691	06/18/2020	06/01/2029
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		D		1.E FE	224,381	135.4930	203,240	150,000	220,051	0	(3,049)	0	0	5.500	2.330	MS	2,200	8,250	07/23/2020	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	134,078	124.6960	124,697	100,000	132,501	0	(1,111)	0	0	4.550	2.570	FA	1,757	4,550	07/23/2020	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	LS	D		1.D FE	6,978,650	106.4250	7,449,759	7,000,000	6,992,037	0	2,206	0	0	3.250	3.280	MN	31,597	227,500	05/06/2015	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	2,174,923	116.6950	2,508,962	2,150,000	2,175,504	0	(1,781)	0	0	4.125	3.990	MN	12,318	88,688	07/23/2020	05/11/2035
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	LS	D	2	1.D FE	4,961,500	111.7500	5,587,537	5,000,000	4,971,983	0	3,486	0	0	3.875	3.960	MN	25,833	193,750	11/07/2018	11/13/2028
82460C-AN-4	SHINHAN BANK		D		2.A FE	1,781,280	110.3430	1,986,188	1,800,000	1,785,589	0	1,658	0	0	4.000	4.120	AO	13,600	72,000	04/15/2019	04/23/2029
82620K-AE-3	SIEMENS FINANCIERINGSMAATCHAPPIJ N		D		1.E FE	509,750	105.7250	528,625	500,000	503,791	0	(1,042)	0	0	3.250	3.010	MN	1,535	16,250	10/21/2015	05/27/2025
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1.E FE	23,686,239	101.9890	24,956,951	24,470,000	23,710,152	0	23,913	0	0	2.875	3.090	MS	214,962	351,756	03/31/2021	03/11/2041
82655A-AC-7	SIGMA ALIMENTOS SA	LS	D	2	2.C FE	1,197,564	105.8000	1,269,600	1,200,000	1,198,820	0	244	0	0	4.125	4.150	MN	8,112	49,500	04/25/2016	05/02/2026
82650N-AA-0	SIGMA FINANCE NETHERLANDS B.V.		D	2	2.C FE	2,706,906	111.0500	3,026,113	2,725,000	2,712,700	0	1,645	0	0	4.875	4.960	MS	34,687	132,844	03/22/2018	03/27/2028
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		D	2	2.B FE	1,250,000	105.1010	1,313,764	1,250,000	1,250,000	0	0	0	0	4.500	4.500	JAJO	11,094	60,469	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP		D		2.B FE	2,750,000	109.1980	3,002,949	2,750,000	2,750,000	0	0	0	0	4.750	4.750	JAJO	25,762	140,422	09/16/2020	10/20/2028
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE		D		2.A FE	2,727,285	96.3620	2,649,969	2,750,000	2,727,393	0	108	0	0	3.500	3.540	MS	27,003	0	09/13/2021	09/10/2051
833654-AA-4	SNCB BELGIUM RAIL 144A		D		1.D FE	18,339,050	120.7900	22,346,201	18,500,000	18,460,891	0	11,274	0	0	8.875	8.950	JD	136,823	1,641,875	11/22/1994	12/01/2024
853254-AN-0	STANDARD CHARTERED PLC	LS	D		2.B FE	6,720,250	127.7990	6,389,978	5,000,000	6,676,398	0	(43,852)	0	0	5.700	3.510	MS	75,208	285,000	01/25/2021	03/26/2044
853254-AX-8	STANDARD CHARTERED PLC		D		1.G FE	1,329,594	104.1630	1,458,294	1,400,000	1,372,528	0	7,683	0	0	3.200	3.840	AO	9,209	44,800	11/04/2015	04/17/2025
853254-BU-3	STANDARD CHARTERED PLC	LS	D	2	2.B FE	6,000,000	98.6720	5,920,377	6,000,000	6,000,000	0	0	0	0	3.265	3.260	FA	72,374	146,910	11/10/2020	02/18/2036
85628U-AJ-5	STATE BANK OF INDIA (LONDON BRANCH		D		2.C FE	2,397,120	105.3620	2,528,700	2,400,000	2,398,735	0	573	0	0	4.375	4.400	JJ	45,792	105,000	01/16/2019	01/24/2024
857006-AM-2	STATE GRID OVERSEAS INVESTMENT (20	LS	D		1.E FE	11,060,595	113.4240	12,590,064	11,100,000	11,073,137	0	3,618	0	0	4.250	4.290	MN	77,315	471,750	04/24/2018	05/02/2028
85771P-AC-6	STATOIL ASA	LS	D		1.D FE	14,599,430	131.0700	16,383,791	12,500,000	14,201,122	0	(60,212)	0	0	5.100	4.050	FA	237,292	637,500	03/26/2019	08/17/2040
85771P-AN-2	STATOIL ASA	LS	D		1.D FE	6,994,890	105.4810	7,383,710	7,000,000	6,998,694	0	569	0	0	3.700	3.700	MS	86,333	259,000	11/05/2013	03/01/2024
85771P-AQ-5	STATOIL ASA		D		1.D FE	2,984,880	129.4370	3,883,116	3,000,000	2,987,135	0	326	0	0	4.800	4.830	MN	21,200	144,000	11/05/2013	11/08/2043
85812R-AB-5	OJSC NOVOLIPETSK STEEL VIA STEEL F		D		2.B FE	2,750,000	107.4250	2,954,188	2,750,000	2,750,000	0	0	0	0	4.700	4.700	MN	11,130	129,250	05/22/2019	05/30/2026
85855C-AB-6	STELLANTIS NV	LS	D	2	2.C FE	3,000,000	98.3360	2,950,096	3,000,000	3,000,000	0	0	0	0	2.691	2.690	MS	23,770	0	09/08/2021	09/15/2031
859152-E#-3	STERIS CORPORATION		D		2.B FE	7,000,000	110.6310	7,744,170	7,000,000	7,000,000	0	0	0	0	3.700	3.700	MN	33,814	260,750	05/15/2015	05/14/2030
859152-E*-7	STERIS CORPORATION		D		2.B FE	8,000,000	105.9010	8,472,080	8,000,000	8,000,000	0	0	0	0	3.450	3.450	MN	36,033	278,000	05/15/2015	05/14/2025
859152-E@-5	STERIS CORPORATION		D		2.B FE	6,000,000	107.7070	6,462,420	6,000,000	6,000,000	0	0	0	0	3.550	3.550	MN	27,808	214,500	05/15/2015	05/14/2027
85917P-AB-3	STERIS PLC		D	2	2.B FE	99,971	109.4280	109,428	100,000	99,969	0	(1)	0	0	3.750	3.750	MS	1,104	1,708	03/24/2021	03/15/2051
86562M-CK-4	SUMITOMO MITSUI BANKING CORPORATIO	LS	D		2.A FE	11,241,350	98.7720	11,111,903	11,250,000	11,241,442	0	92	0	0	2.930	2.930	MS	95,225	0	09/21/2021	09/17/2041
86964W-AF-9	SUZANO AUSTRIA GMBH	LS	D	2	2.C FE	4,456,974	115.6120	5,029,144	4,350,000	4,433,981	0	(8,678)	0	0	6.000	5.650	JJ	120,350	261,000	01/29/2019	01/15/2029
86964W-AK-8	SUZANO AUSTRIA GMBH		D	2	2.C FE	1,725,973	96.7500	1,693,125	1,750,000	1,727,081	0	1,109	0	0	3.125	3.270	JJ	27,344	0	06/28/2021	01/15/2032
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		D	2	1.F FE	10,903,500	111.8750	10,740,000	9,600,000	10,795,797	0	(107,703)	0	0	5.000	3.070	AO	118,667	405,000	04/14/2021	04/02/2049
87164K-AC-8	SYNGENTA FINANCE NV		D	2	2.B FE	2,000,000	112.2670	2,245,356	2,000,000	2,000,000	0	0	0	0	5.182	5.180	AO	19,289	103,640	04/17/2018	04/24/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87164K-AG-9	SYNGENTA FINANCE NV		D	2	2.B FE	2,000,000	107.4270	2,148,553	2,000,000	2,000,000	0	0	0	0	4.892	4.890	AO	18,209	97,840	04/17/2018	04/24/2025
87164K-AH-7	SYNGENTA FINANCE NV		D	2	2.B FE	5,000,000	103.3820	5,169,132	5,000,000	5,000,000	0	0	0	0	4.441	4.440	AO	41,326	222,050	04/17/2018	04/24/2023
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	LS	D	2	2.B FE	7,966,400	117.4760	9,398,120	8,000,000	7,975,081	0	2,950	0	0	5.000	5.050	MN	38,889	400,000	11/19/2018	11/26/2028
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		D	2	2.B FE	11,244,675	101.7570	10,684,586	10,500,000	11,202,098	0	(30,860)	0	0	3.025	2.550	JJ	151,754	317,625	08/07/2020	07/09/2040
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	LS	D	2	2.B FE	213,946	103.5350	207,072	200,000	213,740	0	(137)	0	0	3.375	3.060	JJ	3,225	6,750	07/16/2020	07/09/2060
87936U-AA-7	TELEFONICA CHILE SA		D		2.C FE	5,456,250	101.6120	5,588,688	5,500,000	5,494,716	0	6,455	0	0	3.875	3.980	AO	46,769	213,125	02/10/2014	10/12/2022
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2.C FE	4,850,043	142.6660	7,133,347	5,000,000	4,880,597	0	4,522	0	0	7.045	7.310	JD	10,763	352,250	11/29/2010	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2.C FE	198,320	124.1510	186,228	150,000	196,677	0	(1,162)	0	0	5.213	3.370	MS	2,454	7,820	07/23/2020	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU	LS	D		2.C FE	10,678,325	115.0420	10,526,384	9,150,000	10,618,909	0	(51,242)	0	0	4.665	3.360	MS	136,354	310,223	10/18/2021	03/06/2038
87938X-AB-7	TELEFONICA MOVILES CHILE SA	LS	D	2	2.C FE	1,000,000	99.1750	991,750	1,000,000	1,000,000	0	0	0	0	3.875	3.870	MN	4,628	0	11/10/2021	11/18/2031
88032W-AG-1	TENCENT HOLDINGS LTD		D	2	1.E FE	9,997,500	106.4370	10,643,700	10,000,000	10,000,000	0	0	0	0	3.595	3.590	JJ	161,775	359,500	01/11/2018	01/19/2028
88032W-AH-9	TENCENT HOLDINGS LTD		D	2	1.E FE	7,233,130	105.8620	7,622,100	7,200,000	7,233,558	0	(1,730)	0	0	3.925	3.880	JJ	127,170	282,600	07/28/2020	01/19/2038
88032W-AN-6	TENCENT HOLDINGS LTD		D	2	1.E FE	1,499,505	108.8620	1,632,938	1,500,000	1,499,621	0	44	0	0	3.975	3.970	AO	13,250	59,625	04/03/2019	04/11/2029
88032W-AU-0	TENCENT HOLDINGS LTD		D	2	1.E FE	3,998,920	97.9250	3,917,000	4,000,000	3,999,074	0	98	0	0	2.390	2.390	JD	7,436	95,600	05/27/2020	06/03/2030
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D		3.C FE	5,014,321	84.7500	4,830,750	5,700,000	5,074,468	0	13,428	0	0	4.100	4.850	AO	58,425	233,700	02/15/2017	10/01/2046
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD		D		2.C FE	4,000,000	103.3930	4,135,750	4,000,000	4,000,000	0	0	0	0	4.875	4.870	JJ	85,583	195,000	04/10/2018	01/23/2043
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD	LS	D		2.C FE	1,485,330	109.2680	1,639,031	1,500,000	1,489,186	0	1,300	0	0	4.625	4.740	MN	7,901	69,375	11/15/2018	11/20/2028
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD		D		2.C FE	2,224,215	108.9250	2,450,813	2,250,000	2,225,384	0	397	0	0	5.375	5.450	MN	13,773	120,938	11/15/2018	11/20/2048
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD		D		2.C FE	1,991,900	85.1750	1,703,500	2,000,000	1,992,251	0	162	0	0	3.500	3.520	AO	14,389	70,000	10/09/2019	10/17/2049
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D		1.E FE	4,987,250	105.1150	5,255,764	5,000,000	4,997,082	0	1,353	0	0	3.700	3.730	JJ	85,306	185,000	08/05/2013	01/15/2024
89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA		D	2	1.E FE	166,586	102.5020	153,754	150,000	166,062	0	(359)	0	0	3.127	2.580	MN	417	4,691	07/16/2020	05/29/2050
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA		D	2	1.E FE	112,049	101.3060	101,307	100,000	111,375	0	(475)	0	0	2.986	2.240	JD	17	2,986	07/23/2020	06/29/2041
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	LS	D		2.C FE	9,877,625	110.3310	10,895,211	9,875,000	9,876,942	0	(228)	0	0	5.550	5.540	MN	91,344	548,063	10/18/2018	11/01/2028
89641U-AB-7	TRINITY ACQUISITION PLC		D		2.B FE	3,957,011	138.0580	4,869,313	3,527,000	3,933,517	0	(10,750)	0	0	6.125	5.180	FA	81,611	216,029	01/27/2021	08/15/2043
902133-AR-8	TYCO ELECTRONICS GROUP SA	LS	D	2	1.G FE	1,494,210	104.8570	1,572,866	1,500,000	1,498,308	0	615	0	0	3.450	3.490	FA	21,562	51,750	07/28/2014	08/01/2024
90351D-AB-3	UBS GROUP FUNDING SWITZERLAND AG		D		1.G FE	1,497,195	107.9650	1,619,477	1,500,000	1,498,817	0	288	0	0	4.125	4.140	MS	16,672	61,875	09/21/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG		D		1.G FE	6,984,530	109.0930	7,636,550	7,000,000	6,992,641	0	1,538	0	0	4.125	4.150	AO	60,958	288,750	03/29/2016	04/15/2026
904678-AB-5	UNICREDIT SPA		D		2.B FE	2,105,000	109.5950	2,191,915	2,000,000	2,061,747	0	(10,320)	0	0	4.625	3.970	AO	20,299	92,500	06/28/2017	04/12/2027
91832V-AA-2	VOC ESCROW LTD		D	2,3	4.B FE	1,250,000	99.0000	1,237,500	1,250,000	1,250,000	0	0	0	0	5.000	5.000	FA	23,611	62,500	01/31/2018	02/15/2028
91911T-AE-3	VALEBZ 8 1/4 01/17/34		D		2.C FE	1,897,574	140.7060	2,180,947	1,550,000	1,597,305	0	(2,299)	0	0	8.250	7.850	JJ	58,254	127,875	05/12/2011	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED		D		2.C FE	2,841,377	132.6120	3,733,042	2,815,000	2,825,600	0	(477)	0	0	6.875	6.820	MN	21,503	193,531	03/29/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED	LS	D		2.C FE	1,226,658	134.1430	1,576,189	1,175,000	1,218,724	0	(1,267)	0	0	6.875	6.510	MN	11,444	80,781	02/10/2014	11/10/2039
927320-AA-9	VINCI SA		D	2	1.G FE	2,992,560	109.3470	3,280,422	3,000,000	2,994,320	0	667	0	0	3.750	3.780	AO	25,312	112,500	04/03/2019	04/10/2029
92857T-AH-0	VODAFONE GROUP PLC	LS	D		2.B FE	4,465,411	138.9190	5,556,792	4,000,000	4,254,973	0	(22,825)	0	0	7.875	6.830	FA	119,000	315,000	04/16/2008	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC		D		2.B FE	1,112,040	135.5600	1,355,604	1,000,000	1,100,767	0	(4,291)	0	0	6.150	5.180	FA	21,183	61,500	03/26/2019	02/27/2037
92857W-BC-3	VODAFONE GROUP PLC	LS	D		2.B FE	18,912,030	102.1400	19,406,600	19,000,000	18,988,670	0	9,691	0	0	2.950	3.000	FA	205,517	560,500	02/11/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC		D		2.B FE	36,506,400	117.2400	41,034,247	35,000,000	36,476,900	0	(49,294)	0	0	4.375	4.050	FA	561,458	1,531,250	06/19/2020	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC		D		2.B FE	1,485,435	108.0450	1,620,675	1,500,000	1,493,940	0	2,336	0	0	4.125	4.250	MN	5,328	61,875	05/23/2018	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC		D		2.B FE	1,974,020	112.6060	2,252,121	2,000,000	1,984,780	0	3,033	0	0	4.375	4.510	MN	7,535	87,500	05/23/2018	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC		D		2.B FE	2,588,460	124.3060	2,486,131	2,000,000	2,560,562	0	(26,444)	0	0	5.000	2.850	MN	8,611	100,000	12/09/2020	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC		D		2.B FE	174,465	130.2490	162,812	125,000	172,834	0	(1,153)	0	0	5.250	3.110	MN	565	6,563	07/23/2020	05/30/2048
92857W-BT-6	VODAFONE GROUP PLC		D		2.B FE	240,248	131.3280	229,825	175,000	239,098	0	(844)	0	0	5.125	3.380	JD	299	8,969	10/20/2020	06/19/2059
92857W-BU-3	VODAFONE GROUP PLC	LS	D		2.B FE	11,506,152	115.4160	12,234,130	10,600,000	11,490,840	0	(15,701)	0	0	4.250	3.750	MS	130,144	450,500	02/17/2021	09/17/2050
961214-CX-9	WESTPAC BANKING CORP		D		1.D FE	7,470,900	105.3730	7,903,031	7,500,000	7,486,262	0	2,911	0	0	2.850	2.890	MN	28,500	213,750	05/09/2016	05/13/2026
961214-DF-7	WESTPAC BANKING CORP		D	2	2.A FE	8,000,000	108.1450	8,651,679	8,000,000	8,000,000	0	0	0	0	4.322	4.320	MN	36,497	345,760	11/15/2016	11/23/2031
961214-EG-4	WESTPAC BANKING CORP	LS	D		2.A FE	3,500,000	116.9130	4,091,975	3,500,000	3,500,000	0	0	0	0	4.421	4.420	JJ	67,482	154,735	07/16/2019	07/24/2039
961214-EQ-2	WESTPAC BANKING CORP	LS	D		2.A FE	6,575,271	98.0780	6,448,693	6,575,000	6,575,265	0	(5)	0	0	2.963	2.960	MN	24,352	194,817	11/09/2020	11/16/2040
96122U-AA-2	WESTPAC BANKING CORPORATION	LS	D	2	2.B FE	7,000,000	104.2130	7,294,910	7,000,000	7,000,000	0	0	0	0	5.000	5.000	MS	97,222	350,000	09/12/2017	01/01/9999
980236-AQ-6	WOODSIDE FINANCE LTD		D	2	2.A FE	9,981,700	111.7340	11,173,442	10,000,000	9,986,072	0	1,610	0	0	4.500	4.520	MS	146,250	450,000	02/25/2019	03/04/2029
98420E-AB-1	XLIT LTD		D		1.F FE	180,916	137.4990	171,874	125,000	178,393	0	(1,769)	0	0	5.250	2.660	JD	292	6,563	07/22/2020	12/15/2043
98420E-AD-7	XLIT LTD		D		2.A FE	35,389,565	136.2240	37,727,483	27,695,000	35,167,260	0	(156,620)	0	0	5.500	3.720	MS	385,037	1,229,470	11/03/2021	03/31/2045
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH		D		1.G PL	11,700,000	101.2680	11,848,356	11,700,000	11,700,000	0	0	0	0	3.080	3.080	JJ	156,156	360,360	07/25/2017	07/25/2022
AM9264-65-7	DANSKE BANK A/S		D	2	3.A FE	5,387,500	105.2500	5,262,500	5,000,000	5,153,823	0	(60,482)	0	0	6.125	4.660	MS	79,115	306,250	09/29/2017	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
AN0814-74-8	INVERSIONES CMPC SA		D		2.C FE	3,045,308	109.6750	3,324,249	3,031,000	3,040,566	0	(1,367)	0	0	4.375	4.300	AO	32,047	132,606	03/07/2018	04/04/2027
A05023-02-0	CORPORACION NACIONAL DEL COBRE DE	LS	D	2	1.G FE	244,500	115.1750	230,350	200,000	242,954	0	(1,096)	0	0	4.500	3.240	FA	3,750	9,000	07/28/2020	08/01/2047
AP4306-74-6	COLBUN SA		D	2	2.B FE	1,469,766	105.7060	1,596,164	1,510,000	1,483,919	0	3,901	0	0	3.950	4.290	AO	13,254	59,645	02/27/2018	10/11/2027
A03405-59-6	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2.C FE	555,000	100.6750	604,050	600,000	557,688	0	733	0	0	4.875	5.380	JJ	13,569	29,250	03/02/2018	01/14/2048
AR7662-92-7	ING GROEP NV		D	2	2.B FE	8,252,274	103.4400	8,624,889	8,338,000	8,277,532	0	8,146	0	0	4.700	4.830	MS	107,769	391,886	09/26/2018	03/22/2028
AS1961-93-5	LLOYDS BANK PLC		D		1.E FE	9,670,500	76.1060	9,589,377	12,600,000	9,670,500	0	0	0	0	7.500	4.870	APR	706,125	945,000	07/31/2018	04/02/2032
BN8269-04-3	OEC FIN LTD		D		6.	7,610	4.3750	8,240	188,353	7,634	(961)	985	0	0	10.500	263.330	AO	3,846	0	10/21/2021	10/21/2024
BN8301-36-6	ODEBRECHT HOLDCO FIN LTD	@	D		6.	1,129	0.5300	1,129	213,071	1,129	(4,965)	11,575	11,074	0	0.000	9.920	N/A	0	0	02/12/2021	09/10/2058
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG		D		2.C PL	1,700,000	107.4380	1,826,446	1,700,000	1,700,000	0	0	0	0	5.000	5.000	AO	21,014	85,000	04/02/2014	04/02/2024
D2736#-AT-6	FRITZ DRAXLMAIER GMBH & CO KG		D		2.C PL	4,200,000	112.5470	4,726,974	4,200,000	4,200,000	0	0	0	0	4.680	4.680	JJ	85,176	196,560	07/25/2019	07/25/2027
D2736#-AU-3	FRITZ DRAXLMAIER GMBH & CO KG		D		2.C PL	8,500,000	116.6420	9,914,570	8,500,000	8,500,000	0	0	0	0	4.870	4.870	JJ	179,378	413,950	07/25/2019	07/25/2029
EF7936-05-9	ABU DHABI NATIONAL ENERGY CO		D		1.D FE	5,250,944	141.6750	7,133,336	5,035,000	5,199,896	0	(6,743)	0	0	6.500	6.150	AO	58,182	327,275	04/10/2012	10/27/2036
EG5889-14-2	DP WORLD LTD		D		2.C FE	5,000,000	131.4560	6,572,813	5,000,000	5,000,000	0	0	0	0	6.850	6.850	JJ	170,299	342,500	07/06/2012	07/02/2037
EI4218-26-5	HONGKONG LAND FINANCE (CAYMAN ISLA		D		1.F FE	400,470	109.4560	492,553	450,000	433,284	0	3,885	0	0	4.500	5.600	AO	4,725	20,250	01/20/2011	10/07/2025
EI7093-37-6	INTERNATIONAL PETROLEUM INVESTMENT		D		1.C FE	6,292,500	159.0000	9,540,000	6,000,000	6,247,951	0	(6,011)	0	0	6.875	6.500	MN	68,750	412,560	03/23/2012	11/01/2041
EI9925-36-9	GRUPO BIMBO SAB DE CV		D		2.B FE	949,275	100.0500	949,475	949,000	949,003	0	(41)	0	0	4.500	4.490	JJ	18,506	42,705	06/26/2013	01/25/2022
EJ1387-15-2	INVERSIONES CMPC SA (CAYMAN ISLAND		D	2	2.C FE	4,195,000	100.2680	4,010,750	4,000,000	4,001,664	0	(24,611)	0	0	4.500	3.860	AO	33,000	180,000	10/11/2012	04/25/2022
EJ2163-18-0	HONGKONG LAND FINANCE (CAYMAN ISLA		D		1.F FE	825,024	101.4560	811,650	800,000	801,470	0	(3,436)	0	0	4.500	4.050	JD	3,000	36,000	02/21/2014	06/01/2022
EJ3931-72-6	TELEFONICA CHILE SA		D		2.C FE	1,840,000	101.6120	2,032,250	2,000,000	1,983,612	0	20,140	0	0	3.875	4.960	AO	17,007	77,500	06/26/2013	10/12/2022
EJ4652-22-2	ROSNEFT INTERNATIONAL FINANCE LTD		D		2.C FE	2,174,311	100.1120	3,003,375	3,000,000	2,970,740	0	146,875	0	0	4.199	9.560	MS	40,240	126,000	01/24/2013	03/06/2022
EK1651-47-1	BBVA BANCOMER SA DE CV		D		2.B FE	6,753,000	106.1750	7,007,550	6,600,000	6,662,247	0	(25,277)	0	0	4.375	3.930	AO	64,969	288,750	03/06/2018	04/10/2024
EK1867-89-5	OFFICE CHERIFIEN DES PHOSPHATES SA		D		3.A FE	1,247,730	115.8000	1,320,120	1,140,000	1,236,679	0	(1,979)	0	0	6.875	6.170	AO	14,369	78,375	05/14/2015	04/25/2044
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD		D		2.B FE	548,625	108.5930	570,117	525,000	533,830	0	(2,836)	0	0	5.000	4.360	MN	3,573	26,250	03/16/2016	11/12/2024
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES		D		2.B	9,200,000	109.9960	10,119,632	9,200,000	9,200,000	0	0	0	0	4.220	4.220	JD	11,863	388,240	06/20/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES		D		2.B YE	15,800,000	115.1170	18,188,486	15,800,000	15,800,000	0	0	0	0	4.420	4.420	JD	21,339	698,360	06/20/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES		D		2.B YE	5,500,000	117.9580	6,487,690	5,500,000	5,500,000	0	0	0	0	4.520	4.520	JD	7,596	248,600	06/20/2019	06/30/2031
F0405#-AD-3	ARTS ET TECHNIQUES DU PROGRES		D		2.B	11,200,000	122.1060	13,675,872	11,200,000	11,200,000	0	0	0	0	4.670	4.670	JD	15,982	523,040	06/20/2019	06/30/2034
F0405#-AE-1	ARTS ET TECHNIQUES DU PROGRES		D		2.B Z	2,500,000	106.4650	2,661,625	2,500,000	2,500,000	0	0	0	0	3.250	3.250	AO	14,444	81,250	10/27/2020	10/27/2027
F0405#-AF-8	ARTS ET TECHNIQUES DU PROGRES		D		2.B Z	4,200,000	109.2440	4,588,248	4,200,000	4,200,000	0	0	0	0	3.500	3.500	AO	26,133	147,000	10/27/2020	10/27/2030
F0405#-AG-6	ARTS ET TECHNIQUES DU PROGRES		D		2.B Z	3,600,000	111.5240	4,014,864	3,600,000	3,600,000	0	0	0	0	3.710	3.710	AO	23,744	133,560	10/27/2020	10/27/2032
F9731#-AG-2	VICAT S A		D		2.C	2,700,000	104.4180	2,819,286	2,700,000	2,700,000	0	0	0	0	6.110	6.110	JD	13,748	164,970	01/11/2011	12/01/2022
G03698-AU-0	ANGLIAN WATER SERVICES LTD		D		1.G FE	15,679,760	104.6390	16,323,684	15,600,000	15,620,383	0	(10,920)	0	0	3.840	3.760	AO	126,464	599,040	02/23/2016	10/15/2023
G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P		D		1.G FE	6,200,000	106.1920	6,583,904	6,200,000	6,200,000	0	0	0	0	3.290	3.290	AO	36,263	203,980	04/27/2016	04/27/2026
G0488*-AA-2	ATLANTICA YIELD PLC		B		2.C PL	14,638,160	116.6760	15,634,680	15,238,480	15,238,480	0	0	0	(1,157,090)	1.960	1.960	MJSD	9,126	307,158	04/01/2020	06/20/2026
G1591#-AS-1	BRITVIC PLC		D		2.C	3,400,000	105.5180	3,587,612	3,400,000	3,400,000	0	0	0	0	4.090	4.090	FA	50,602	139,035	02/20/2014	02/20/2024
G1591#-AT-9	BRITVIC PLC		D		2.C	8,150,000	109.3070	8,908,521	8,150,000	8,150,000	0	0	0	0	4.240	4.240	FA	125,745	345,535	02/20/2014	02/20/2026
G1591#-AU-6	BRITVIC PLC		B		2.C	9,650,688	138.1590	10,707,347	10,496,988	10,496,988	0	0	0	(96,875)	2.310	2.310	FA	88,236	247,310	02/15/2017	02/20/2025
G1591#-AV-4	BRITVIC PLC		B		2.C	7,471,500	139.7900	8,387,405	8,126,700	8,126,700	0	0	0	(75,000)	2.520	2.520	FA	74,522	208,871	02/15/2017	02/20/2027
G1696#-AX-4	BUNZL FINANCE PLC		D		2.A	2,100,000	104.4270	2,192,967	2,100,000	2,100,000	0	0	0	0	4.610	4.610	AO	17,211	96,810	04/27/2011	04/27/2023
G17378-AA-7	BUUK INFRASTRUCTURE ISSUER PLC		B		2.B FE	8,088,390	139.4550	8,088,421	7,855,810	7,855,810	0	0	0	(72,500)	2.620	2.620	MS	61,175	210,822	03/14/2018	03/14/2027
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC		B		2.B FE	24,717,330	139.6050	27,641,962	26,818,110	26,818,110	0	0	0	(247,500)	2.620	2.620	MN	99,540	716,252	11/10/2016	11/10/2026
G1969#-AD-8	BALFOUR BEATTY PLC		D		3.C	19,875,000	100.4940	22,108,680	22,000,000	21,527,043	0	372,902	0	0	5.140	7.070	MS	364,369	1,130,800	01/30/2017	03/05/2023
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC		D		1.D PL	29,189,261	0.0000	29,425,308	29,188,878	29,189,261	0	0	0	0	3.800	3.800	MJSD	282,439	831,894	09/25/2020	09/30/2045
G2037*-AK-2	CHANEL LTD		D		1.D	3,700,000	102.2860	3,784,582	3,700,000	3,700,000	0	0	0	0	2.550	2.550	AO	20,443	94,350	10/13/2020	10/13/2032
G20448-AY-1	COMPASS GROUP PLC		D		1.G	12,900,000	105.3010	13,583,829	12,900,000	12,900,000	0	0	0	0	4.120	4.120	AO	132,870	604,043	09/14/2011	10/01/2023
G26158-AB-0	DCC TREASURY 2013 LTD		D		2.B	5,143,850	103.7560	5,187,800	5,000,000	5,035,317	0	(25,790)	0	0	4.040	3.480	AO	37,033	202,000	07/11/2017	04/25/2023
G2616#-AF-8	DCC TREASURY 2014 LTD		D		2.B	12,500,000	107.0670	13,383,375	12,500,000	12,500,000	0	0	0	0	4.530	4.530	MN	62,917	566,250	05/21/2014	05/21/2024
G2616#-AH-4	DCC TREASURY 2014 LTD		D		2.B	12,000,000	112.4160	13,489,920	12,000,000	12,000,000	0	0	0	0	4.780	4.780	MS	156,147	573,600	09/23/2014	09/23/2026
G2616#-AM-3	DCC TREASURY 2014 LTD		B		2.B	38,132,800	122.6840	39,259,055	36,390,400	36,390,400	0	0	0	(2,763,200)	1.960	1.960	MS	213,976	744,737	09/13/2017	09/13/2027
G2616#-AS-0	DCC TREASURY 2014 LTD		D		2.B	5,500,000	110.7390	6,090,645	5,500,000	5,500,000	0	0	0	0	4.550	4.550	AO	60,477	250,250	04/04/2019	04/04/2026
G2765*-AB-0	DIONYSUS AVIATION LIMITED		D		2.A PL	7,000,000	103.8870	7,272,090	7,000,000	7,000,000	0	0	0	0	4.060	4.060	JJ	127,890	284,200	07/19/2017	07/19/2025
G2765*-AC-8	DIONYSUS AVIATION LIMITED		D		2.A PL	6,500,000	104.6480	6,802,120	6,500,000	6,500,000	0	0	0	0	4.220	4.220	JJ	123,435	274,300	07/19/2017	07/19/2026
G2765*-AD-6	DIONYSUS AVIATION LIMITED		D		2.A PL	6,500,000	105.3300	6,846,450	6,500,000	6,500,000	0	0	0	0	4.320	4.320	JJ	126,360	280,800	07/19/2017	07/19/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2890*-AP-7	ED&F TREASURY MANAGEMENT LTD		D		4.B PL	1,548,663	49.0000	1,548,663	3,160,537	1,544,288	0	46,511	1,516,647	0	5.140	7.040	MS	47,833	162,452	09/15/2020	09/15/2023
G2890*-AQ-5	ED&F TREASURY MANAGEMENT LTD		D		4.B PL	10,003,411	49.0000	10,003,411	20,415,124	9,930,255	0	764,022	8,766,327	0	5.540	10.850	MS	333,016	1,130,998	09/15/2020	09/15/2023
G2890*-AR-3	ED&F TREASURY MANAGEMENT LTD		D		4.B PL	14,698,980	49.0000	14,698,980	29,997,917	14,516,034	0	1,868,781	11,008,220	0	5.840	15.750	MS	515,831	1,751,878	09/15/2020	09/15/2023
G2956@-AK-7	ABP ACQUISITIONS UK LTD		D		2.B	26,400,000	106.5640	28,132,896	26,400,000	26,400,000	0	0	0	0	4.110	4.110	JJ	494,296	1,085,040	07/17/2014	07/17/2024
G2956@-AL-5	ABP ACQUISITIONS UK LTD		D		2.B	18,700,000	115.0530	21,514,911	18,700,000	18,700,000	0	0	0	0	4.410	4.410	JJ	375,683	824,670	07/17/2014	07/17/2029
G3076*-AD-8	ENVOL INVESTMENTS LIMITED		B		2.B PL	15,167,180	130.3250	17,072,627	14,897,320	14,897,320	0	0	0	(1,131,185)	2.780	2.780	JD	2,301	423,459	06/28/2018	06/29/2030
G3198@-AG-2	ESSENTRA PLC		D		2.C	10,900,000	107.9730	11,769,057	10,900,000	10,900,000	0	0	0	0	3.900	3.900	JJ	181,848	0	07/27/2021	07/27/2031
G3198@-AH-0	ESSENTRA PLC		D		2.C	15,800,000	108.9990	17,221,842	15,800,000	15,800,000	0	0	0	0	4.000	4.000	JJ	270,356	0	07/27/2021	07/27/2033
G3646#-AA-1	FORTH PORTS LTD		D		2.C	12,700,000	106.7580	13,558,266	12,700,000	12,700,000	0	0	0	0	4.890	4.890	JD	44,852	652,780	12/05/2013	12/05/2023
G3663#-AA-9	FORTH PORTS LTD		B		2.C	11,785,225	138.9090	13,196,420	12,867,275	12,867,275	0	0	0	(118,750)	2.620	2.620	JD	14,983	339,786	12/15/2016	12/15/2026
G3663#-AE-1	FORTH PORTS LTD		B		2.C	4,244,390	148.9540	5,064,446	4,605,130	4,605,130	0	0	0	(42,500)	3.030	3.030	MS	40,310	142,338	09/17/2019	09/17/2031
G4162#-AB-1	GREENSANDS FINANCING PLC		B		2.C PL	35,649,225	150.0780	41,871,895	37,789,155	37,789,155	0	0	0	(348,750)	3.940	3.940	MN	132,346	1,510,081	11/29/2018	11/29/2028
G4162#-AD-7	GREENSANDS FINANCING PLC		D		2.C PL	1,600,000	106.0940	1,697,504	1,600,000	1,600,000	0	0	0	0	5.040	5.040	MN	7,168	80,640	11/29/2018	11/29/2023
G4162#-AE-5	GREENSANDS FINANCING PLC		D		2.C PL	9,600,000	110.9920	10,655,232	9,600,000	9,600,000	0	0	0	0	5.180	5.180	MN	44,203	497,280	11/29/2018	11/29/2025
G5560@-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI		B		3.C Z	31,575,600	138.3310	33,891,177	33,184,025	33,184,025	0	0	0	(306,250)	3.230	3.230	FA	398,964	1,336,211	08/17/2017	08/17/2027
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB		D		1.G PL	15,300,000	109.7250	16,787,925	15,300,000	15,300,000	0	0	0	0	3.790	3.790	FA	241,613	587,520	06/26/2015	06/26/2027
G5963#-AG-8	MEGGITT PLC		D		3.A	15,000,000	102.8190	15,422,850	15,000,000	15,000,000	0	0	0	0	3.310	3.310	JJ	241,354	496,500	07/06/2016	07/06/2023
G5963#-AH-6	MEGGITT PLC		D		3.A	10,000,000	106.1860	10,618,600	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JJ	175,000	360,000	07/06/2016	07/06/2026
G6164#-AC-2	MITIE TREASURY MANAGEMENT		D		2.B	5,503,920	100.6980	5,538,425	5,500,000	5,502,391	0	(1,529)	0	0	3.850	3.800	JD	8,823	246,125	05/03/2021	12/16/2022
G6363#-AT-4	NORDIC AVIATION CAPITAL 29 DAC		D		6.	22,176,939	79.9000	22,176,939	27,755,868	22,176,939	0	0	5,578,930	0	0.000	0.000	MS	0	1,881,462	09/14/2020	03/14/2025
G6363#-AU-1	NORDIC AVIATION CAPITAL 29 DAC		D		6.	38,987,936	85.0000	38,987,936	45,868,160	38,987,936	0	0	6,880,224	0	0.000	0.000	MS	0	3,223,895	09/14/2020	03/14/2027
G6363#-AX-5	NORDIC AVIATION CAPITAL 29 DAC		D		6.	4,095,706	80.0000	4,095,706	5,119,632	4,095,706	0	0	1,023,926	0	0.000	0.000	FA	0	272,898	08/25/2020	02/27/2028
G6390@-AB-2	NAMPAK LTD		D		3.A YE	10,813,017	104.9590	11,349,234	10,813,017	10,813,017	0	0	0	0	5.250	5.250	MN	52,038	566,078	05/28/2013	05/28/2023
G7059#-AA-2	PHOENIX NATURAL GAS LTD		B		2.B	55,758,470	136.5040	58,833,302	58,376,795	58,376,795	0	0	0	(538,750)	2.120	2.120	JJ	605,043	1,253,441	07/05/2017	08/05/2024
G7304*-AA-9	QUADGAS FINANCE PLC		B		2.B FE	30,542,850	141.7470	32,601,869	31,152,350	31,152,350	0	0	0	(287,500)	2.960	2.960	JD	28,176	919,982	10/31/2017	10/31/2027
G7304*-AB-7	QUADGAS FINANCE PLC		B		2.B FE	31,870,800	144.2850	34,628,519	32,506,800	32,506,800	0	0	0	(300,000)	3.070	3.070	JD	30,493	995,656	10/31/2017	10/31/2029
G7304*-AD-3	QUADGAS FINANCE PLC		D		2.B FE	9,000,000	104.8660	9,437,940	9,000,000	9,000,000	0	0	0	0	3.660	3.660	JD	10,065	329,400	10/31/2017	10/31/2024
G7332#-AB-9	ROLLS-ROYCE AND PARTNERS		D		2.C FE	5,400,000	104.2450	5,629,230	5,400,000	5,400,000	0	0	0	0	3.990	3.990	FA	83,790	215,460	10/30/2013	10/30/2023
G7332#-AD-5	ROLLS-ROYCE AND PARTNERS		D		2.C FE	7,500,000	100.7730	7,557,975	7,500,000	7,500,000	0	0	0	0	1.284	1.280	FA	38,271	106,001	10/30/2013	10/30/2023
G7332#-AG-8	ROLLS-ROYCE AND PARTNERS		D		2.C FE	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	0.969	0.960	FA	46,219	131,276	04/13/2015	04/13/2027
G7332#-AH-6	ROLLS-ROYCE AND PARTNERS		D		2.C FE	10,000,000	99.5480	9,954,800	10,000,000	10,000,000	0	0	0	0	1.019	1.010	FA	40,502	114,466	04/13/2015	04/13/2030
G7334@-AW-3	ROLLS-ROYCE AND PARTNERS		D		2.C FE	1,700,000	115.6880	1,966,696	1,700,000	1,700,000	0	0	0	0	4.610	4.610	FA	30,477	78,370	04/11/2019	02/11/2031
G7737#-AC-8	SGN MIDCO LTD		B		2.B PL	13,108,770	142.3850	13,384,209	12,731,830	12,731,830	0	0	0	(117,500)	2.900	2.900	MS	109,741	378,192	03/14/2018	03/14/2030
G7770#-AC-6	SAGE GROUP PLC		D		2.A	12,381,872	103.0870	12,679,701	12,300,000	12,316,769	0	(11,610)	0	0	3.710	3.600	MN	51,971	456,330	11/17/2015	05/20/2023
G8056*-AA-7	SEVERN TRENT WATER LTD		D		2.A	11,500,000	107.8240	12,399,760	11,500,000	11,500,000	0	0	0	0	3.690	3.690	MS	139,093	424,310	03/03/2016	03/03/2027
G8090*-AC-1	FIRST OMEGA SHIPPING INC SPV		D		2.C	12,100,000	110.6170	13,384,657	12,100,000	12,100,000	0	0	0	0	3.830	3.830	MS	154,477	463,430	02/27/2020	03/01/2035
G8401*-AE-1	SSP FINANCING LTD		D		4.B PL	4,300,000	110.2060	4,738,858	4,300,000	4,300,000	0	0	0	0	5.350	5.350	AO	48,566	238,650	10/15/2018	10/15/2025
G8401*-AF-8	SSP FINANCING LTD		D		4.B PL	7,800,000	115.7140	9,025,692	7,800,000	7,800,000	0	0	0	0	5.500	5.500	AO	90,567	444,200	10/15/2018	10/15/2028
G8472#-AC-5	STERIS CORPORATION		D		2.B	2,000,000	112.1400	2,242,800	2,000,000	2,000,000	0	0	0	0	4.030	4.030	FA	27,762	81,100	02/27/2017	02/27/2029
G8472#-AE-1	STERIS CORPORATION		B		2.B	13,715,350	146.5770	16,123,495	14,898,950	14,898,950	0	0	0	(137,500)	3.040	3.040	FA	156,009	467,468	02/27/2017	02/27/2029
G8655*-AB-0	TPG PARTNER HOLDINGS		D		1.D PL	11,000,000	99.2870	10,921,570	11,000,000	11,000,000	0	0	0	0	3.470	3.470	MS	96,485	403,966	09/10/2020	09/30/2035
G8781*-AB-7	THAMES WATER UTILITIES LTD		D		2.A	11,700,000	113.3110	13,257,387	11,700,000	11,700,000	0	0	0	0	4.270	4.270	AO	111,020	499,590	04/11/2019	04/11/2029
G8781@-AC-3	THAMES WATER UTILITIES LTD		D		2.A	33,600,000	105.8840	35,577,024	33,600,000	33,600,000	0	0	0	0	3.570	3.570	MS	329,868	1,199,520	03/22/2018	03/22/2025
G9284#-BD-8	VITOL FINANCE LTD		D		2.B	47,253,538	104.2620	49,107,402	47,100,000	47,148,588	0	(30,996)	0	0	4.400	4.320	JD	23,027	2,072,400	05/31/2018	06/27/2023
K7017#-AA-8	MERIDIAN SPIRIT APS		D		2.A FE	6,595,932	106.6160	7,032,319	6,595,932	6,595,932	0	0	0	0	4.110	4.110	MJSD	70,204	201,885	06/27/2013	08/01/2030
L8038*-AA-4	SBM BALEAI AZUL		D		3.C	6,117,590	107.7700	6,592,927	6,117,590	6,117,590	0	0	0	0	5.500	5.500	MJSD	14,954	336,467	10/31/2012	09/15/2027
L9031*-AA-9	TERMINAL INVESTMENT LIMITED HOLDIN		D		2.B PL	4,400,000	108.8760	4,790,544	4,400,000	4,400,000	0	0	0	0	4.970	4.970	AO	43,736	218,680	04/19/2018	04/19/2025
L9031*-AB-7	TERMINAL INVESTMENT LIMITED HOLDIN		D		2.B PL	10,700,000	114.1180	12,210,626	10,700,000	10,700,000	0	0	0	0	5.100	5.100	AO	109,140	545,700	04/19/2018	04/19/2028
L9031*-AJ-0	TERMINAL INVESTMENT LIMITED HOLDIN		D		2.B PL	7,400,000	116.3590	8,610,566	7,400,000	7,400,000	0	0	0	0	4.730	4.730	MN	57,364	350,020	10/31/2019	05/02/2034
L9082*-AF-6	TRAFIGURA FUNDING SA		D		2.A PL	13,831,440	104.6030	14,121,405	13,500,000	13,591,446	0	(70,735)	0	0	5.530	4.940	AO	174,195	746,550	05/31/2018	03/25/2023
L9082*-AM-1	TRAFIGURA FUNDING SA		D		2.A PL	10,500,000	105.1880	11,044,740	10,500,000	10,500,000	0	0	0	0	5.550	5.550	MN	51,800	582,750	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING SA		D		2.A PL	8,400,000	111.0060	9,324,504	8,400,000	8,400,000	0	0	0	0	5.720	5.720	MN	42,709	480,480	05/29/2018	05/29/2025
L9082*-AR-0	TRAFIGURA FUNDING SA		D		2.A PL	5,500,000	106.5860	5,862,230	5,500,000	5,500,000	0	0	0	0	4.170	4.170	MS	61,160	229,350	03/25/2020	03/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L9082*-AV-1	TRAFIGURA FUNDING SA		D		2.A PL	18,200,000	113.7530	20,703,046	18,200,000	18,200,000	0	0	0	0	4.890	4.890	AO	155,747	444,990	04/28/2021	04/28/2031
M2512*-AC-7	COCA COLA ICECEK		D		4.B	7,040,715	104.4510	7,311,570	7,000,000	7,012,317	0	(8,318)	0	0	4.440	4.300	MN	26,763	310,800	05/31/2018	05/30/2023
N1492@-AE-6	BOSKALIS FINANCE BV		D		2.B	3,700,000	103.3190	3,822,803	3,700,000	3,700,000	0	0	0	0	3.660	3.660	JJ	59,811	135,420	07/22/2013	07/22/2023
N4281@-BK-0	ROYAL VOPAK N.V. PRVT		D		2.B	12,000,000	111.5040	13,380,480	12,000,000	12,000,000	0	0	0	0	5.620	5.620	JD	22,480	674,400	12/18/2009	12/19/2024
N4281@-BM-6	ROYAL VOPAK N.V. PRVT		D		2.A Z	37,500,000	126.6310	47,486,625	37,500,000	37,500,000	0	0	0	0	6.020	6.020	JD	75,250	2,257,500	12/18/2009	12/19/2029
N4281@-CD-5	KONINKLIJKE VOPAK NV		D		2.B	1,700,000	107.8250	1,833,025	1,700,000	1,700,000	0	0	0	0	3.400	3.400	JD	1,927	57,479	12/21/2020	12/19/2032
N4281@-CJ-2	KONINKLIJKE VOPAK NV		D		2.C Z	3,000,000	108.8070	3,264,210	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD	4,070	148,555	10/01/2020	12/19/2028
N7663*-AA-6	SABATON VENTURES BIDCO BV		B		2.C FE	28,467,560	121.2690	30,681,277	28,771,160	28,771,160	0	0	0	(2,184,655)	2.380	2.380	MS	178,797	707,439	03/27/2019	03/27/2028
N9061@-AF-7	VTTI BV		D		3.C	7,000,000	105.7200	7,400,400	7,000,000	7,000,000	0	0	0	0	3.800	3.800	JD	11,822	266,000	12/13/2017	12/15/2024
N9061@-AH-3	VTTI BV		D		3.A	1,500,000	111.7560	1,676,340	1,500,000	1,500,000	0	0	0	0	4.150	4.150	JD	2,767	62,250	12/13/2017	12/15/2029
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO GE		D		2.B PL	3,000,000	111.0340	3,331,020	3,000,000	3,000,000	0	0	0	0	6.020	6.020	JD	502	180,600	09/30/2019	12/31/2040
P3753#-AA-0	ERGON PERU SAC		D		2.A PL	5,685,135	104.1990	5,923,854	5,685,135	5,685,135	0	0	0	0	4.870	4.870	JD	145,599	132,337	03/31/2021	06/30/2034
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		D		2.C PL	17,391,190	115.1720	20,029,781	17,391,190	17,391,190	0	0	0	0	5.980	5.980	MJSD	31,778	1,299,991	05/31/2019	12/20/2044
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV		D		2.C PL	10,300,000	121.0270	12,465,781	10,300,000	10,300,000	0	0	0	0	5.550	5.550	JD	287,413	571,650	08/01/2018	12/31/2032
P7003*-AA-3	LA BUFA WIND SAPI DE CV		D		3.B PL	2,313,644	102.0140	2,360,232	2,313,613	2,313,644	0	0	0	0	6.770	6.760	MJSD	39,857	121,261	05/21/2019	09/30/2037
P9208#-AA-8	TRABAJOS MARITIMOS SA		D		2.C	25,000,000	110.9500	27,737,500	25,000,000	25,000,000	0	0	0	0	4.510	4.510	MJSD	50,111	1,127,500	03/15/2018	12/15/2028
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		1.G FE	15,200,000	105.8800	16,093,760	15,200,000	15,200,000	0	0	0	0	3.280	3.280	JJ	234,046	498,560	07/13/2015	07/12/2027
Q0697#-AA-4	AUSGRID FINANCE PTY LTD		D		2.A FE	7,100,000	107.0540	7,600,834	7,100,000	7,100,000	0	0	0	0	3.500	3.500	AO	62,125	248,500	09/06/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		D		2.A FE	9,200,000	108.6850	9,999,020	9,200,000	9,200,000	0	0	0	0	3.600	3.600	AO	82,800	331,200	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D		2.A FE	6,000,000	110.5980	6,635,880	6,000,000	6,000,000	0	0	0	0	3.750	3.750	AO	56,250	225,000	09/06/2017	10/01/2032
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD		D		2.B	7,900,000	103.6880	8,191,352	7,900,000	7,900,000	0	0	0	0	4.230	4.230	MS	87,256	334,170	03/27/2013	03/27/2023
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD		D		2.B	16,603,029	108.1300	17,841,450	16,500,000	16,552,605	0	(14,902)	0	0	4.380	4.270	MS	188,705	722,700	05/31/2018	03/27/2025
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D		2.B	40,278,062	111.7460	44,474,908	39,800,000	40,087,209	0	(56,300)	0	0	4.790	4.600	JJ	873,776	1,906,420	05/31/2018	07/16/2026
Q2759@-AA-7	CONSOLIDATED PRESS FINANCE LTD		D		2.C PL	12,988,400	101.1280	13,146,640	13,000,000	12,998,580	0	2,970	0	0	4.210	4.230	JD	19,764	547,300	05/31/2018	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD		D		2.C PL	21,994,680	106.7760	23,490,720	22,000,000	21,997,285	0	708	0	0	4.540	4.540	JD	36,068	998,800	05/31/2018	06/18/2025
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD		B		2.B FE	23,063,205	78.7830	22,925,893	21,157,155	21,157,155	0	0	0	(1,297,860)	4.305	4.300	JJ	392,157	948,022	07/26/2017	07/26/2027
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD		D		2.B FE	2,600,000	109.6900	2,851,940	2,600,000	2,600,000	0	0	0	0	3.620	3.620	MS	24,576	94,120	09/27/2017	09/27/2029
Q3079#-AB-4	DBCT FINANCE PTY LTD		D		2.C	17,000,000	104.6620	17,792,540	17,000,000	17,000,000	0	0	0	0	5.570	5.570	MS	278,809	946,900	03/15/2011	03/15/2023
Q3079#-AE-8	DBCT FINANCE PTY LTD		D		2.B FE	3,200,000	108.0010	3,456,032	3,200,000	3,200,000	0	0	0	0	3.820	3.820	JD	9,847	122,240	12/02/2020	12/02/2027
Q3079#-AF-5	DBCT FINANCE PTY LTD		D		2.B FE	2,000,000	112.2880	2,245,760	2,000,000	2,000,000	0	0	0	0	4.187	4.180	JD	6,746	83,740	12/02/2020	12/02/2030
Q3079#-AJ-7	DBCT FINANCE PTY LTD		B		2.B FE	10,776,990	79.8800	11,662,624	10,614,930	10,614,930	0	0	0	(651,160)	4.643	4.640	JD	39,702	503,223	12/02/2020	12/02/2030
Q3393*-AL-5	ELECTRANET PTY LTD		D		2.B	10,000,000	105.6490	10,564,900	10,000,000	10,000,000	0	0	0	0	3.440	3.440	FA	127,089	344,000	08/18/2015	08/18/2025
Q3393*-AM-3	ELECTRANET PTY LTD		D		2.B	10,000,000	107.1870	10,718,700	10,000,000	10,000,000	0	0	0	0	3.540	3.540	FA	130,783	354,000	08/18/2015	08/18/2027
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D		1.G	11,700,000	104.8630	12,268,971	11,700,000	11,700,000	0	0	0	0	3.090	3.090	JD	20,085	361,530	06/11/2015	06/11/2027
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD		D		1.G	7,700,000	106.7730	8,221,521	7,700,000	7,700,000	0	0	0	0	3.310	3.310	FA	99,824	254,870	08/10/2016	08/10/2031
Q3647#-AA-9	EVOLUTION MINING LTD		D		2.C PL	3,600,000	100.3700	3,613,320	3,600,000	3,600,000	0	0	0	0	2.830	2.830	MN	14,999	0	11/08/2021	11/08/2028
Q3647#-AB-7	EVOLUTION MINING LTD		D		2.C FE	5,500,000	101.1070	5,560,885	5,500,000	5,500,000	0	0	0	0	3.170	3.170	MN	25,668	0	11/08/2021	11/08/2031
Q3915*-AD-2	FLETCHER BUILDING LIMITED		D		2.C	19,470,900	108.2480	21,433,104	19,800,000	19,572,720	0	29,250	0	0	3.800	3.990	JJ	336,490	757,350	04/27/2018	07/20/2028
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD		D		2.B PL	27,844,600	110.4360	29,265,540	26,500,000	27,190,315	0	(133,617)	0	0	4.270	3.640	MS	323,749	1,131,550	10/07/2016	09/18/2026
Q3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT		D		1.G FE	43,200,000	114.7280	49,562,496	43,200,000	43,200,000	0	0	0	0	4.700	4.700	JD	95,880	2,030,400	12/15/2014	12/14/2029
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD		D		2.B PL	24,500,000	104.0860	25,501,070	24,500,000	24,500,000	0	0	0	0	3.110	3.110	MJSD	2,117	336,528	07/21/2021	12/31/2034
Q6077#-AB-9	MIGHTY RIVER POWER		D		2.A Z	4,100,000	103.0410	4,224,681	4,100,000	4,100,000	0	0	0	0	4.350	4.350	JD	11,395	178,350	11/03/2010	12/08/2022
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD		D		2.B	9,700,000	105.4770	10,231,269	9,700,000	9,700,000	0	0	0	0	3.340	3.340	AO	55,797	323,980	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2.B FE	8,400,000	107.0720	8,994,048	8,400,000	8,400,000	0	0	0	0	3.440	3.440	AO	49,765	288,960	04/29/2015	04/29/2027
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B	9,000,000	104.0940	9,368,460	9,000,000	9,000,000	0	0	0	0	3.080	3.080	MS	80,850	277,200	09/16/2016	09/16/2026
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B FE	6,800,000	105.8330	7,196,644	6,800,000	6,800,000	0	0	0	0	3.330	3.330	MS	66,045	226,440	09/16/2016	09/16/2031
Q6568@-AA-9	NETWORK FINANCE COMPANY PTY LTD		D		2.A	8,400,000	107.2840	9,011,856	8,400,000	8,400,000	0	0	0	0	3.500	3.500	AO	71,867	294,000	02/14/2018	02/14/2028
Q6568@-AB-7	NETWORK FINANCE COMPANY PTY LTD		D		2.A	5,500,000	108.8080	5,984,440	5,500,000	5,500,000	0	0	0	0	3.600	3.600	AO	48,400	198,000	02/14/2018	02/14/2030
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD		D		2.B	5,400,000	109.4450	5,910,030	5,400,000	5,400,000	0	0	0	0	3.830	3.830	MS	60,897	206,820	09/15/2015	09/15/2027
Q7160#-AJ-8	ORICA LIMITED		D		2.B FE	10,600,000	105.1060	11,141,236	10,600,000	10,600,000	0	0	0	0	4.590	4.590	MS	139,205	486,540	09/18/2013	09/18/2023
Q7160#-AL-3	ORICA LIMITED		D		2.B FE	6,200,000	110.8950	6,875,490	6,200,000	6,200,000	0	0	0	0	4.330	4.330	MN	43,252	268,460	05/03/2017	05/03/2027
Q7397#-AN-4	VISY GMG		D		2.B PL	8,100,000	105.8470	8,573,607	8,100,000	8,100,000	0	0	0	0	5.420	5.420	JJ	204,876	439,020	10/13/2011	07/13/2023
Q7397#-AP-9	VISY GMG		D		2.B PL	8,611,113	111.9120	9,636,869	8,611,113	8,611,113	0	0	0	0	6.250	6.250	FMAN	85,214	538,194	11/12/2010	11/04/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q7397#-AS-3	VISY GMG		D		2.B PL	6,500,000	107.0340	6,957,210	6,500,000	6,500,000	0	0	0	0	3.790	3.790	JJ	114,963	246,350	07/13/2015	07/13/2027
Q7450#-AE-0	PERTH AIRPORT PTY LTD		D		2.B FE	2,200,000	106.1850	2,336,070	2,200,000	2,200,000	0	0	0	0	3.500	3.500	JJ	36,789	77,000	07/09/2015	07/09/2025
Q7450#-AF-7	PERTH AIRPORT PTY LTD		D		2.B FE	4,300,000	108.0550	4,646,365	4,300,000	4,300,000	0	0	0	0	3.600	3.600	JJ	73,960	154,800	07/09/2015	07/09/2027
Q7450#-AG-5	PERTH AIRPORT PTY LTD		D		2.B FE	9,400,000	111.0110	10,435,034	9,400,000	9,400,000	0	0	0	0	3.750	3.750	JJ	168,417	352,500	07/09/2015	07/09/2030
Q7724#-AF-5	POWERCO LTD		D		2.B FE	5,500,000	111.6200	6,139,100	5,500,000	5,500,000	0	0	0	0	4.860	4.860	JD	17,820	267,300	06/07/2011	06/07/2026
Q8277*-AM-3	SANTOS LIMITED PRVT		D		2.C	6,880,000	102.9190	7,080,827	6,880,000	6,880,000	0	0	0	0	6.450	6.450	FA	183,667	443,760	08/02/2007	08/02/2022
Q8513#-AF-8	SKYCITY AUCKLAND HOLDINGS LIMITED		D		2.C FE	12,700,000	103.3960	13,131,292	12,700,000	12,700,000	0	0	0	0	3.920	3.920	MS	146,586	551,815	03/15/2018	03/17/2025
Q8513*-AA-3	SKYCITY AUSTRALIA PTY LTD		B		2.C FE	14,613,201	77.4200	14,477,746	13,595,915	13,595,915	0	0	0	(834,025)	5.050	5.050	MS	202,164	710,958	03/15/2018	03/15/2028
Q8718#-AC-8	STAR ENTERTAINMENT FINANCE LTD		D		2.C PL	1,544,520	104.7800	1,571,700	1,500,000	1,520,764	0	(4,556)	0	0	4.290	3.870	JD	2,860	73,350	12/20/2017	08/22/2025
Q8718#-AD-6	STAR ENTERTAINMENT FINANCE LTD		D		2.C PL	14,700,000	105.9440	15,573,768	14,700,000	14,700,000	0	0	0	0	4.410	4.410	JD	28,812	736,470	08/22/2017	08/22/2027
Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD		D		2.C PL	40,000,000	105.9440	42,377,600	40,000,000	40,000,000	0	0	0	0	4.410	4.410	JD	78,400	2,300,000	08/22/2017	08/22/2027
Q8806#-AA-5	TABCORP FINANCE PTY LTD		D		2.C FE	25,000,000	106.1780	26,544,500	25,000,000	25,000,000	0	0	0	0	4.570	4.570	JD	60,299	1,142,500	06/12/2018	06/12/2026
Q8806#-AB-3	TABCORP FINANCE PTY LTD		D		2.C FE	37,500,000	108.0580	40,521,750	37,500,000	37,500,000	0	0	0	0	4.720	4.720	JD	93,417	1,770,000	06/12/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD		D		2.C FE	12,500,000	109.5780	13,697,250	12,500,000	12,500,000	0	0	0	0	4.820	4.820	JD	31,799	602,500	06/12/2018	06/12/2030
Q9194*-AE-9	TRANSURBAN QUEENSLAND INVEST PTY L		D		2.B FE	1,100,000	106.8390	1,175,229	1,100,000	1,100,000	0	0	0	0	3.450	3.450	JD	1,160	37,950	12/20/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND INVEST PTY L		D		2.B FE	31,400,000	108.8170	34,168,538	31,400,000	31,400,000	0	0	0	0	3.550	3.550	JD	34,060	1,114,700	12/20/2016	12/20/2028
Q9389#-AD-2	VECTOR LTD		D		2.B	55,000,000	103.0320	56,667,600	55,000,000	55,000,000	0	0	0	0	4.230	4.230	JD	71,088	2,326,500	09/21/2010	12/20/2022
Q9389#-AG-5	VECTOR LTD		D		2.B FE	2,250,000	108.6380	2,444,355	2,250,000	2,250,000	0	0	0	0	3.590	3.590	AO	14,809	80,775	10/25/2017	10/25/2029
Q9396#-AL-5	VICTORIA POWER NETWORKS (FINANCE)		D		1.G	1,800,000	103.7590	1,867,662	1,800,000	1,800,000	0	0	0	0	2.860	2.860	AO	11,297	51,480	10/12/2016	10/12/2028
Q9469*-AA-5	VISY KRAFT HOLDINGS PTY LTD		D		2.C	2,700,000	96.9980	2,618,946	2,700,000	2,700,000	0	0	0	0	3.540	3.540	AO	20,178	47,790	04/15/2021	04/15/2036
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	3,600,000	106.3780	3,829,608	3,600,000	3,600,000	0	0	0	0	2.980	2.980	MS	58,408	0	06/15/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	4,600,000	107.2180	4,932,028	4,600,000	4,600,000	0	0	0	0	3.080	3.080	JD	6,297	70,840	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	8,200,000	108.9550	8,934,310	8,200,000	8,200,000	0	0	0	0	3.280	3.280	JD	11,954	134,480	06/15/2021	06/15/2036
Q9749#-AM-7	WESTRAC PTY LTD		D		2.B PL	1,600,000	111.5520	1,784,832	1,600,000	1,600,000	0	0	0	0	3.660	3.660	JJ	28,304	58,560	07/07/2020	07/07/2032
R2284#-AJ-9	STATNETT SF		D		1.F	10,000,000	103.2590	10,325,900	10,000,000	10,000,000	0	0	0	0	2.790	2.790	MS	84,475	279,000	09/12/2016	09/12/2031
R3000#-AA-9	HAFSLUND E-CO AS		D		2.A	14,900,000	104.7930	15,614,157	14,900,000	14,900,000	0	0	0	0	4.770	4.770	MN	100,687	710,730	05/10/2011	05/10/2023
R3000#-AC-5	HAFSLUND E-CO AS		D		1.G Z	14,850,000	105.3260	15,640,911	14,850,000	14,850,000	0	0	0	0	3.140	3.140	FA	176,154	466,290	08/15/2016	08/15/2031
R6236*-AA-2	NORSPAN LNG VIII AS		D		2.C PL	16,799,501	111.4280	18,719,348	16,799,501	16,799,501	0	0	0	0	4.660	4.660	MS	197,889	782,372	01/18/2017	03/30/2032
T1890*-AA-8	BARILLA HOLDING SPA		D		2.B	24,876,620	110.2400	26,733,200	24,250,000	24,745,595	0	(79,143)	0	0	4.030	3.610	AO	659,661	493,488	05/01/2020	10/28/2027
T8677*-AA-2	SOGEFI SPA		D		3.C	8,360,115	102.6610	8,623,525	8,400,001	8,375,920	0	18,583	0	0	6.000	6.320	MJSD	42,000	504,000	05/01/2020	06/01/2023
Y72570-AP-2	RELIANCE INDUSTRIES LTD		D		2.A FE	3,093,711	100.5810	3,017,438	3,000,000	3,001,456	0	(11,975)	0	0	5.400	4.980	FA	61,650	162,000	06/24/2013	02/14/2022
Y72570-AR-8	RELIANCE INDUSTRIES LTD		D		2.A FE	878,208	141.5500	1,358,880	960,000	891,413	0	1,737	0	0	6.250	6.930	AO	12,000	60,000	11/11/2011	10/19/2040
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC		D		2.C FE	11,842,124	101.0450	11,965,874	11,842,124	11,842,124	0	0	0	0	4.960	4.960	JD	330,945	587,369	11/15/2013	12/31/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,220,404,987	XXX	16,806,935,106	14,871,459,949	15,200,245,939	125,710	(8,500,399)	34,785,348	(20,837,120)	XXX	XXX	XXX	152,268,337	607,087,894	XXX	XXX
00075W-AP-4	ABFC_06-HE1			2	1.D FM	2,563,594	67.9300	2,623,686	3,862,288	2,349,258	0	128,351	0	0	0.212	6.400	MON	114	8,313	04/11/2017	01/25/2037
004421-UU-5	ACE_06-NC1			2	1.A FM	2,237,500	98.7310	2,468,296	2,500,000	935,658	0	(744,956)	0	0	0.716	(43.040)	MON	249	18,135	06/22/2017	12/25/2035
007036-QE-9	ARMT_05-8 2A21			2	1.D FM	655,874	93.0790	621,132	667,315	480,264	0	43,053	0	0	2.754	14.390	MON	1,532	19,833	08/15/2007	11/25/2035
02147F-AQ-9	CWALT_06-18CB A6			2	1.D FM	761,718	134.2240	1,059,153	789,089	465,489	0	9,103	0	0	28.192	61.570	MON	3,708	222,431	05/04/2006	07/25/2036
02147P-AZ-7	CWALT_06-29T1 2A16			2	1.D FM	153,411	56.1040	180,746	322,160	132,840	0	12,916	0	0	0.551	18.450	MON	30	1,782	05/31/2018	10/25/2036
02147R-AF-7	CWALT_06-23CB 1A6			2	1.D FM	163,229	103.0540	203,081	197,062	156,022	0	5,541	0	0	6.000	14.480	MON	985	11,766	04/24/2008	08/25/2036
02147R-AT-7	CWALT_06-23CB 2A6			2	1.D FM	381,938	125.5640	475,111	378,381	217,976	0	(23,488)	0	0	27.992	47.190	MON	1,765	106,610	09/08/2006	09/25/2036
02147W-AN-9	CWALT_06-26CB A13			4,6	6.	220,219	25.6900	1,514,965	0	79,053	0	(12,093)	0	0	6.598	4,894.390	MON	6,485	389,038	08/28/2006	09/25/2036
02151B-AR-9	CWALT_07-22 2A1			2	1.D FM	465,766	21.1440	523,291	2,474,851	374,529	0	69,929	0	0	0.501	38.990	MON	207	11,894	04/27/2018	10/25/2037
02151E-AC-6	CWALT_07-23CB A3			2	1.D FM	317,809	47.3800	392,933	829,320	260,852	0	23,159	0	0	0.601	12.480	MON	83	4,960	04/27/2018	09/25/2037
02151E-AR-3	CWALT_07-23CB A7			2	1.D FM	577,020	46.7620	717,114	1,533,538	459,048	0	45,535	0	0	0.501	15.540	MON	128	7,712	04/27/2018	09/25/2037
02151E-AS-1	CWALT_07-23CB A8			2	1.D FM	63,007	116.8280	80,134	68,591	32,316	0	75	0	0	27.992	82.360	MON	320	19,198	08/08/2007	09/25/2037
02151F-AG-4	CWALT_07-21CB 2A1			2	1.D FM	326,083	40.1020	354,676	884,429	208,783	0	22,878	0	0	0.501	14.840	MON	74	4,410	04/27/2018	09/25/2037
02151G-AA-5	CWALT_07-24 A1			2	1.D FM	133,122	17.2210	160,125	929,787	138,247	0	42,064	0	0	0.651	32.410	MON	101	6,435	04/27/2018	11/25/2037
02151G-AD-9	CWA_07-24 A4			2	1.D FM	144,172	18.3070	170,217	929,787	146,479	0	38,886	0	0	0.801	29.890	MON	124	7,908	04/27/2018	11/25/2037
02660T-EL-3	AHM_05-2 1A2			2	2.B FM	84,631	86.1020	72,870	84,631	58,094	0	8,456	0	0	0.801	18.640	MON	9	687	06/16/2005	09/25/2045
03072S-LU-7	AMSI_03-11 AF6			4	1.A FM	11,845	123.7040	14,654	11,846	224,956	0	105,629	0	0	5.640	(52.030)	MON	56	594	11/03/2003	12/25/2033
03072S-VR-3	AMSI_04-R10 M1			4	1.A FM	766,364	99.9080	981,618	982,518	941,095	0	21,180	0	0	1.151	3.840	MON	157	11,448	03/20/2008	11/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
042858-AC-4	ARRW_19-2				1.A	1,371,838	100.0890	1,416,449	1,415,178	1,318,267	0	(4,114)	0	0	3.800	2.330	MON	4,481	53,777	05/12/2020	04/25/2049
04542B-AQ-5	ABFC_02-SB1 A11			4	1.A FM	474,464	99.0730	470,070	474,464	474,464	0	0	0	0	0.962	2.030	MON	63	5,506	05/09/2002	12/25/2030
058927-AB-0	BAFC_06-A 1A2			2	1.D FM	54,789	72.9910	57,707	79,059	13,310	0	12,232	0	0	0.380	326.620	MON	171	2,099	04/27/2018	02/20/2036
05946X-R2-1	BAFC_05-7 1A2			2	1.D FM	1,445,666	77.1360	1,221,228	1,583,207	587,473	0	22,990	0	0	16.605	60.400	MON	4,382	255,616	11/07/2005	11/25/2035
05946X-R3-9	BAFC_05-7 1A3			2	1.D FM	57,479	6.9710	20,860	299,232	0	0	10,743	0	0	5.500	0.000	MON	1,371	16,005	08/13/2007	11/25/2035
059496-BV-0	BOAA_07-1 4A1			2	1.D FM	177,272	100.9390	196,924	195,091	181,955	0	2,988	0	0	4.883	6.380	MON	794	9,721	04/27/2018	04/25/2037
05949A-ZG-8	BOAMS_04-L 4A1			2	1.A FM	45,947	102.4530	48,095	46,943	46,471	0	2,453	0	0	0.588	3.650	MON	90	1,183	02/14/2006	01/25/2035
05949C-CE-4	BOAMS_05-F 4A1			2	1.A FM	240,442	98.1850	234,295	238,624	236,539	0	2,944	0	0	3.465	4.330	MON	689	8,465	07/08/2005	07/25/2035
05949C-EK-8	BOAMS_05-G 3A2			2	1.A FM	34,333	96.7400	33,577	34,708	25,166	0	6,714	0	0	2.372	29.440	MON	69	935	10/21/2005	08/25/2035
05949C-GD-2	BOAMS_05-H 4A1			2	1.A FM	98,078	100.8650	99,656	98,800	98,498	0	407	0	0	0.588	3.170	MON	191	2,564	08/10/2005	09/25/2035
05950A-AU-0	BOAA_06-4 4CB1			2	4.B FM	197,055	99.6260	193,532	194,259	202,496	0	(5,411)	0	0	6.500	3.910	MON	1,052	12,627	04/27/2018	05/25/2046
05950F-AC-9	BAFC_06-4 A3			2	1.D FM	12,093	75.5450	10,776	14,265	3,663	0	2,397	0	0	0.601	113.040	MON	1	86	09/15/2006	07/25/2036
05951G-BE-1	BAFC_07-2			2	4.B FM	380,945	79.5980	373,700	469,481	404,283	0	17,191	0	0	0.701	6.040	MON	55	3,277	12/30/2020	03/25/2037
05951G-BG-6	BAFC_07-2			2	1.D FM	74,288	79.5980	77,839	97,790	77,347	0	5,487	0	0	0.701	9.600	MON	11	685	12/30/2020	03/25/2037
05951V-AV-1	BAFC_06-I 6A1			2	1.A FM	106,301	99.9780	108,981	109,005	94,245	0	4,924	0	0	0.483	6.220	MON	18	534	11/27/2006	10/20/2046
05953Y-AH-4	BAFC_07-4 TA1B			2	1.A FM	83,386	103.0760	92,669	89,904	80,651	0	2,728	0	0	5.774	10.100	MON	433	4,355	04/18/2008	05/25/2037
06051G-BM-0	BAFC_04-2 1CB1			4	1.A FM	494,746	106.8420	522,597	489,129	501,267	0	224	0	0	5.750	5.680	MON	2,344	28,125	08/05/2004	09/20/2034
07336G-BY-9	BVINV_21-INV4				1.A	4,001,842	98.2400	3,929,613	4,000,000	4,001,137	0	(705)	0	0	2.500	2.510	MON	8,333	25,000	09/24/2021	10/25/2051
07378R-AB-5	BSABS_07-AC4 A2			2	1.D FM	477,500	120.7360	578,322	478,997	385,272	0	18,383	0	0	24.840	24.890	MON	1,983	69,006	04/16/2007	02/25/2037
07378R-AQ-2	BSABS_07-AC4 A5			4,6	5.C FE	157,171	9.0600	325,498	0	174,489	0	(29,955)	0	0	7.097	87.340	MON	4,249	147,870	04/16/2007	02/25/2037
07383U-GK-5	BSSP_04-2 A 144A			2	1.D FM	21,281	3.7680	16,663	442,119	0	0	(5,309)	0	0	8.000	0.000	MON	11,790	8,713	05/31/2018	05/21/2033
07383U-HW-8	BSSP_04-10 A 144A			2	5.B FM	47,463	1.6490	29,961	1,816,687	31,327	0	16,183	0	0	7.500	43.750	MON	22,709	9,966	05/31/2018	12/22/2034
07384M-YU-0	BSARM_03-7 4AM			4	1.A FM	3,117,497	103.2550	3,216,981	3,115,549	3,115,549	0	0	0	0	0.000	3.570	MON	6,909	84,704	01/26/2004	10/25/2033
07384Y-NA-0	BSABS_03-A5 A5			4	1.A FM	59,544	101.8060	61,309	60,221	59,830	0	165	0	0	5.250	5.520	MON	263	3,161	10/31/2003	10/25/2033
07386V-AB-6	BSABS_07-AC3 A2			4,6	6.	360,300	9.9340	1,735,504	0	668,153	0	(116,696)	0	0	5.998	146.700	MON	106,708	711,302	03/09/2007	04/25/2037
073879-4H-8	BSABS_05-AC9 A4			2	1.D FM	518,293	80.9060	432,301	534,322	348,577	0	(2,736)	0	0	16.605	15.090	MON	1,479	56,888	11/08/2005	12/25/2035
073879-T2-4	BSABS_05-AC7 A1			2	1.D FM	1,124,239	69.7590	784,511	1,124,590	862,168	0	15,363	0	0	0.401	1.850	MON	75	5,176	10/11/2005	10/25/2035
073879-WQ-7	BSABS_05-AC3 2A1			2	6. FM	108,596	96.0760	121,944	126,924	120,526	0	26,557	0	0	5.250	59.710	MON	555	8,085	05/11/2005	06/25/2022
073879-Z2-7	BSABS_05-AC8 A1			2	1.D FM	387,803	39.7360	456,546	1,148,926	329,967	0	48,391	0	0	0.431	20.550	MON	83	4,973	04/27/2018	11/25/2035
07387U-CE-9	BSABS_06-AC1 1A1			2	1.D FM	524,012	66.4680	351,776	529,234	272,219	0	11,697	0	0	6.250	11.250	MON	2,756	15,211	03/28/2006	02/25/2036
07387U-GC-9	BSABS_06-AC2 1A2			2	1.D FM	1,068,577	62.2350	794,645	1,276,839	594,796	0	(29,686)	0	0	23.492	14.750	MON	4,999	117,301	05/31/2018	03/25/2036
07388B-AF-9	BSABS_07-AC5 A6			4,6	6.	1,198,991	21.7650	5,585,050	0	0	0	0	0	0	6.448	0.000	MON	27,576	1,654,338	10/30/2007	07/25/2037
07388W-AB-2	BSABS_06-AC4 A2			2	1.D FM	519,091	145.8050	738,180	506,276	481,181	0	19,990	0	0	33.141	32.640	MON	2,796	123,454	06/15/2006	07/25/2036
073914-VY-6	BSMSI_97-6 X			4,6	1.A Z	2,322	1.7170	2,576	0	0	0	0	0	0	1.902	0.000	MON	238	2,844	04/27/2018	03/25/2031
07401N-AP-4	BSMF_06-AR5			2	1.A FM	2,260,316	93.7490	2,246,834	2,396,624	2,318,721	0	79,309	0	0	0.292	2.340	MON	97	7,095	12/12/2017	01/25/2037
07877K-AE-0	BMIR_20-3A				2.B FE	8,000,000	103.9540	8,316,362	8,000,000	8,007,991	0	7,991	0	0	3.801	4.820	MON	5,069	308,400	10/28/2020	10/25/2030
12489W-QE-7	CBASS_05-CB8				1.A FM	1,944,460	99.9130	1,952,549	1,954,231	1,945,556	0	8,592	0	0	6.249	3.500	MON	10,177	65,199	04/20/2020	12/25/2035
12553X-AD-5	CIM_18-INV1			4	1.A	313,233	101.6520	320,335	315,127	328,063	0	(3,356)	0	0	4.000	2.360	MON	1,050	12,605	09/27/2018	08/25/2048
12553X-AK-9	CIM_18-INV1			4	1.A	2,659,371	101.6520	2,802,925	2,757,355	2,681,997	0	22,744	0	0	4.000	5.170	MON	9,191	110,294	09/27/2018	08/25/2048
12553X-AP-8	CIM_18-INV1				1.A	7,129,564	101.4220	7,197,215	7,096,300	7,143,750	0	(2,099)	0	0	4.000	3.690	MON	23,654	283,852	04/15/2020	08/25/2048
12554C-BA-5	CIM_18-J1			4,6	1.A FE	113,533	0.1680	90,517	0	106,068	0	(111,503)	164,251	0	0.201	5.190	MON	9,029	120,150	05/01/2018	03/25/2048
12554T-AC-5	CIM_19-INV2			4	1.A	759,494	101.4850	749,842	738,869	782,096	0	(20,573)	0	0	4.000	0.670	MON	2,463	29,422	05/29/2019	05/25/2049
12554T-AR-2	CIM_19-INV2				1.A	268,320	101.2650	269,358	265,993	263,059	0	(4,672)	0	0	4.000	1.800	MON	887	10,592	04/21/2020	05/25/2049
12555D-AA-3	CIM_19-INV1			4	1.A	927,501	100.8600	920,429	912,573	959,535	0	(20,811)	0	0	4.000	0.290	MON	3,042	36,273	03/22/2019	02/25/2049
12555D-AR-6	CIM_19-INV1				1.A	3,697,748	100.4850	3,828,156	3,809,656	3,678,435	0	(16,018)	0	0	4.500	3.990	MON	14,286	170,353	04/03/2020	02/25/2049
12556M-AB-0	CIM_19-J1			4	1.A	609,716	101.0090	607,703	601,632	630,907	0	(20,561)	0	0	3.500	(0.770)	MON	1,755	20,968	08/19/2019	08/25/2049
12557L-AC-9	CIM_19-INV3			4	1.A	914,671	101.1870	913,093	902,377	924,118	0	(4,389)	0	0	3.500	2.610	MON	2,632	31,500	09/20/2019	08/25/2049
12557L-AQ-8	CIM_19-INV3			4	1.A	386,408	101.1310	387,894	383,555	388,995	0	(804)	0	0	3.500	2.960	MON	1,119	13,389	09/20/2019	08/25/2049
12558T-AE-7	CIM_19-J2			4	1.A	5,565,584	101.1230	5,598,747	5,536,552	5,549,843	0	(11,280)	0	0	3.500	3.240	MON	16,148	193,704	11/07/2019	10/25/2049
12558T-AN-7	CIM_19-J2			4	1.A	1,796,063	101.0370	1,806,390	1,787,845	1,798,772	0	(12,693)	0	0	3.500	2.250	MON	5,215	62,550	04/13/2020	10/25/2049
12560A-AB-0	CIM_20-INV1				1.A	2,208,500	100.7640	2,163,850	2,147,433	2,256,055	0	(17,631)	0	0	2.500	1.380	MON	4,474	53,686	09/11/2020	04/25/2050
12560A-AN-4	CIM_20-INV1				1.A	2,766,497	100.8120	2,706,107	2,684,291	2,830,987	0	(23,117)	0	0	3.000	1.760	MON	6,711	80,566	09/11/2020	04/25/2050
12560A-AS-3	CIM_20-INV1			6	1.A FE	2,667,319	1.6870	2,190,748	0	4,373,595	0	(802,019)	0	0	1.027	21.330	MON	111,138	1,304,368	09/11/2020	04/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12560A-AT-1	CIM_20-INV1			6	1.A FE	1,314,939	0.8720	1,067,376	0	2,178,358	0	(405,907)	0	0	0.500	7.040	MON	50,967	611,886	09/11/2020	04/25/2050
12564E-AG-7	CIM_21-J2				1.A	4,829,811	98.2150	4,910,777	5,000,000	4,836,269	0	6,459	0	0	2.500	2.800	MON	10,417	93,750	03/29/2021	04/25/2051
12565V-BG-7	CIM_21-J3				1.A	1,936,790	99.1210	1,906,068	1,922,969	1,936,222	0	(1,098)	0	0	2.500	2.390	MON	4,006	28,053	06/02/2021	06/25/2051
12565V-BN-2	CIM_21-J3			4,6	1.A FE	1,630,339	0.4300	1,266,031	0	1,563,104	0	(129,863)	0	0	0.124	9.770	MON	30,391	211,082	06/03/2021	06/25/2051
12566X-AL-2	CMALT_07-A7 2A2			2	1.D FM	628,050	148.2130	963,993	650,407	485,076	0	3,365	0	0	34.990	58.990	MON	3,793	227,548	07/06/2007	07/25/2037
12568P-CD-3	CIM_20-J2				1.A	2,742,953	99.9060	2,708,254	2,710,800	2,736,132	0	(7,598)	0	0	2.814	2.340	MON	6,357	75,627	12/17/2020	01/25/2051
12594X-AM-6	CSMC_17-HL1			4	1.A	2,831,371	101.2270	2,859,212	2,824,542	2,829,534	0	5	0	0	3.500	3.290	MON	8,238	98,859	06/26/2017	06/25/2047
12637H-AL-2	CSMC_06-4 1A11			2	1.D FM	405,414	75.6350	391,683	517,854	338,159	0	(16,864)	0	0	6.000	5.380	MON	2,589	31,057	05/31/2018	05/25/2036
12646X-AY-8	CSMC_13-IVR3				1.A	280,459	100.2800	281,863	281,074	272,357	0	(4,276)	0	0	3.378	1.100	MON	791	9,540	04/29/2020	05/25/2043
12647G-CM-8	CSMC_13-IVR4				1.A	703,480	100.8520	729,070	722,908	675,801	0	(4,244)	0	0	3.464	2.360	MON	2,087	24,984	03/31/2020	07/25/2043
12647G-CN-6	CSMC_13-IVR4				1.A	1,144,916	100.6420	1,175,784	1,168,282	1,106,988	0	(8,417)	0	0	3.464	2.190	MON	3,372	40,377	05/05/2020	07/25/2043
12647V-AZ-8	CSMC_13-IVR5				1.A	339,547	100.3250	341,400	340,291	330,968	0	(4,850)	0	0	3.626	1.540	MON	1,028	12,336	04/29/2020	10/25/2043
12648A-AY-6	CSMC_14-IVR1				1.A	670,981	101.1080	690,941	683,367	654,313	0	(5,681)	0	0	3.683	2.380	MON	2,097	25,126	03/31/2020	11/25/2043
12648A-AZ-3	CSMC_14-IVR1				1.A	581,129	100.8610	603,094	597,946	564,827	0	(3,396)	0	0	3.683	2.690	MON	1,835	21,985	03/31/2020	11/25/2043
12648A-BA-7	CSMC_14-IVR1				1.A	370,768	100.4700	373,328	371,581	363,959	0	(4,452)	0	0	3.683	1.950	MON	1,140	13,662	04/29/2020	11/25/2043
12648H-BD-6	CSMC_14-IVR2				1.A	386,404	100.9880	391,078	387,251	377,329	0	(5,895)	0	0	3.804	1.680	MON	1,228	14,742	04/29/2020	04/25/2044
12648T-AS-8	CSMC_14-IVR3				1.A	670,590	100.5360	675,663	672,060	656,099	0	(9,817)	0	0	4.051	2.080	MON	2,269	27,500	04/29/2020	07/25/2044
12650U-BA-8	CSMLT_15-3				1.A	1,583,317	100.8320	1,878,231	1,862,726	1,611,174	0	83,961	0	0	3.506	10.380	MON	5,443	65,808	03/26/2020	11/25/2045
12661X-AJ-1	CSMC_21-INV1				1.A	5,073,210	98.9710	4,948,592	5,000,000	5,070,353	0	(2,857)	0	0	2.500	2.400	MON	10,417	41,643	08/25/2021	07/25/2056
126670-GR-3	CWL_05-13 AF4			2	1.D FM	1,856,778	96.8860	2,897,080	2,990,195	2,238,253	0	120,668	0	0	4.535	11.320	MON	11,302	133,592	06/12/2007	04/25/2036
126673-TX-0	CWHE_04-15 MF1			2	1.A FM	4,304,634	100.8180	6,847,132	6,791,518	6,209,058	0	341,607	0	0	5.163	11.890	MON	29,221	308,743	12/20/2004	04/25/2035
12667F-S7-1	CWALT_04-J12 X			4,6	5.B GI	47,976	0.4630	35,803	0	35,740	0	(8,390)	0	0	0.148	10.400	MON	935	12,028	05/31/2018	01/25/2035
12667F-T8-8	CWALT_05-J1 2A1			2	1.D FM	130,741	100.7270	129,666	128,730	127,756	0	301	0	0	5.500	6.070	MON	590	7,080	01/10/2005	02/25/2025
12667G-GA-5	CWALT_05-19CB A2			2	1.D FM	383,331	104.9900	397,065	378,190	293,427	0	5,265	0	0	16.715	27.000	MON	1,054	63,210	03/30/2005	06/25/2035
12667G-LD-3	CWALT_05-23CB A3			2	1.D FM	106,560	113.9400	116,762	102,476	74,153	0	2,165	0	0	19.519	47.750	MON	333	20,000	04/14/2005	07/25/2035
12667G-TM-5	CWALT_05-26CB A1			2	1.D FM	133,424	75.4680	137,367	182,018	127,239	0	5,119	0	0	0.601	5.880	MON	18	1,097	05/04/2005	07/25/2035
12667G-YX-5	CWALT_05-31			2,4	1.D FM	792,564	95.6200	805,153	842,033	811,644	0	16,197	0	0	0.661	2.860	MON	108	5,640	09/13/2017	08/25/2035
12668A-KU-8	CWALT_05-53T2 2A6			2	1.D FM	270,588	53.4130	283,810	531,344	258,769	0	24,482	0	0	0.601	12.530	MON	53	3,203	04/27/2018	12/25/2035
12668A-NB-7	CWALT_05-55CB 2A4			2	1.D FM	313,171	104.8670	325,364	310,262	206,565	0	(421)	0	0	19.299	31.790	MON	998	59,872	08/29/2005	11/25/2035
12668B-WF-6	CWALT_06-11CB 3A1			2	1.D FM	516,738	67.4100	344,365	510,845	258,478	0	(4,551)	0	0	6.500	13.410	MON	2,767	33,205	04/12/2007	05/25/2036
12668B-XG-3	CWALT_06-12CB A11			2	1.D FM	508,031	152.4570	768,765	504,249	315,006	0	1,896	0	0	28.192	56.420	MON	2,369	142,141	03/13/2006	06/25/2036
12669F-AU-7	CWHL_03-56			4	1.A FM	576,637	100.3000	581,277	579,534	588,111	0	3,433	0	0	2.522	3.120	MON	1,218	15,232	09/23/2010	12/25/2033
12669F-QA-4	CWHL_04-3 A26			4	1.A FM	352,036	101.4930	349,111	343,974	345,483	0	(617)	0	0	5.500	5.340	MON	1,577	18,919	03/26/2004	04/25/2034
12669G-NP-2	CWHL_05-7 2A1			2	4.B FM	47,484	97.0850	46,100	47,484	43,227	0	237	0	0	0.721	6.260	MON	7	348	01/13/2005	04/25/2035
12669G-U4-1	CWHL_05-J2 2A3			2	1.D FM	933,327	116.7860	1,197,846	1,025,673	784,091	0	48,496	0	0	16.245	29.050	MON	2,777	166,598	11/30/2005	09/25/2035
16158R-AC-0	CHASE_19-ATR1			4	1.A	682,632	100.9510	680,725	674,308	699,944	0	(10,408)	0	0	4.000	1.380	MON	2,248	26,411	04/10/2019	04/25/2049
16158R-AM-8	CHASE_19-ATR1			4,6	1.A FE	86,320	4.7890	80,732	0	97,282	0	(76,444)	0	0	5.458	(1.830)	MON	1,533	89,916	04/10/2019	04/25/2049
16158R-AU-0	CHASE_19-ATR1			4,6	1.A FE	24,648	0.0990	22,060	0	22,568	0	(39,522)	45,887	0	0.185	85.900	MON	3,411	46,930	04/10/2019	04/25/2049
16158R-AX-4	CHASE_19-ATR1			4,6	1.A FE	6,630	0.1610	4,564	0	10,219	0	(5,360)	0	0	0.250	4.210	MON	588	6,910	04/10/2019	04/25/2049
16159G-AC-3	CHASE_19-ATR2			4	1.A	1,339,138	101.4420	1,343,340	1,324,240	1,362,013	0	(8,807)	0	0	3.500	2.110	MON	3,862	45,035	07/29/2019	07/25/2049
16159G-AM-1	CHASE_19-ATR2			4,6	1.A FE	1,132,593	6.9740	1,007,236	0	1,262,082	0	(716,798)	0	0	0.798	(1.390)	MON	1,921	776,013	07/29/2019	07/25/2049
16159W-AJ-3	CHASE_19-1			4	1.A	3,718,651	101.1290	3,694,425	3,653,170	3,702,460	0	(18,137)	0	0	3.500	2.740	MON	10,655	127,861	10/30/2019	03/25/2050
16159W-BD-5	CHASE_19-1			4,6	1.A FE	369,379	7.7830	364,854	0	372,871	0	(248,136)	95,278	0	0.850	(0.290)	MON	664	258,145	10/30/2019	03/25/2050
16159W-BH-6	CHASE_19-1			4	1.A	819,046	101.1920	821,492	811,815	833,703	0	(6,580)	0	0	3.500	2.090	MON	2,368	28,414	10/30/2019	03/25/2050
16159W-BP-8	CHASE_19-1			4,6	1.A FE	10,259	0.2400	11,556	0	14,219	0	(6,903)	0	0	0.200	12.240	MON	799	9,591	10/30/2019	03/25/2050
16165T-AB-9	CFLX_05-1 1A2			2	1.D FM	170,881	88.5540	148,743	167,968	135,346	0	3,339	0	0	5.500	9.680	MON	770	9,238	02/03/2005	02/25/2035
17307G-AU-2	CMLTI_03-UP3 A2			4	1.A FM	57,510	103.2570	56,141	54,370	57,993	0	(674)	0	0	7.000	5.330	MON	317	3,806	11/18/2003	09/25/2033
17307G-E8-7	CMLTI_05-8 1A4A			2	1.D FM	804,960	94.3210	1,033,283	1,095,489	887,904	0	66,352	0	0	3.232	13.520	MON	2,951	35,310	11/01/2005	10/25/2035
17307G-ZK-7	CMLTI_05-5 3A4A			2,3	1.D FM	238,775	97.5260	243,384	249,557	218,538	0	16,904	0	0	2.581	(45.260)	MON	537	7,271	08/22/2007	10/25/2035
17323M-AD-7	CMLTI_15-A			4	1.A	1,588,464	102.8950	1,569,636	1,525,461	1,571,799	0	(10,617)	0	0	4.500	3.510	MON	5,720	68,381	02/07/2018	06/25/2058
17329E-AX-5	CMLTI_21-J1				1.A	1,394,208	99.1210	1,370,020	1,382,168	1,393,971	0	(1,209)	0	0	2.500	2.360	MON	2,880	23,036	04/28/2021	04/25/2051
17329P-BU-5	CMLTI_21-INV1			4,6	1.A FE	2,111,039	0.7490	1,546,442	0	2,096,886	0	(133,735)	0	0	0.208	8.450	MON	35,850	214,248	06/30/2021	05/25/2051
17329R-AN-8	CMLTI_21-INV2				1.A	3,051,937	98.9940	2,969,840	3,000,000	3,050,867	0	(1,070)	0	0	2.500	2.380	MON	6,250	25,000	08/13/2021	05/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17330B-AN-0	CMLTI_21-J3				1.A	4,023,858	98.4040	3,936,196	4,000,000	4,023,078	0	(780)	0	0	2.500	2.460	MON	8,333	25,000	09/23/2021	09/25/2051
17330B-BL-3	CMLTI_21-J3			4,6	1.A FE	1,012,646	0.3290	1,054,456	0	994,688	0	(46,745)	0	0	0.112	19.780	MON	30,020	89,703	09/23/2021	09/25/2051
18976G-AL-0	CMALT_07-A6 IA11			2	2.B FM	62,853	98.8790	67,170	67,932	62,637	0	(92)	0	0	6.000	7.550	MON	340	4,076	05/31/2018	06/25/2037
22540A-7C-6	CSFB_01-HE17 AIO			4,6	3.C FE	58,388	7.5760	76,935	0	0	0	0	0	0	4.042	0.000	MON	684	41,151	10/01/2001	01/25/2032
22541Q-YG-1	CSFB_03-25			4	1.A FM	187,162	104.6980	186,070	177,720	187,189	0	(2,369)	0	0	5.500	4.180	MON	815	9,775	10/01/2010	10/25/2033
22545B-2J-6	CSFB_05-8 8A1			2	1.D FM	133,997	23.7250	30,548	128,756	2,838	0	(4,454)	0	0	7.000	1,458.510	MON	751	10,293	09/07/2005	09/25/2035
22944B-AU-2	CSMC_07-5 3A1			2	1.D FM	298,400	71.9040	373,491	519,430	324,192	0	31,759	0	0	0.651	11.370	MON	56	3,391	04/27/2018	08/25/2037
23321P-BC-1	DLJMA_92-5 A2			4	1.A FM	16,573	99.6560	15,987	16,042	16,021	0	99	0	0	8.250	8.850	MON	110	1,323	06/30/1992	07/25/2022
30247D-AE-1	FFML_06-FF13			2	1.D FM	3,235,632	81.2040	3,512,564	4,325,588	3,070,218	0	178,084	0	0	0.581	7.690	MON	350	25,530	06/22/2017	11/25/2036
32051G-KH-7	FHAMS_05-FA3 1APO	@		2	1.D FM	26,267	56.6350	21,230	37,486	19,734	0	1,387	0	0	0.000	21.400	N/A	0	0	06/29/2005	05/25/2035
33766W-BH-6	FKMT_14-1			4,6	1.A FE	40,930	0.4850	39,296	0	38,478	0	(29,629)	2,217	0	0.393	(13.050)	MON	2,656	22,003	04/20/2021	11/25/2044
33849N-AH-8	FSMT_18-5			4	1.A	1,313,403	100.5140	1,345,744	1,338,862	1,320,683	0	32,777	0	0	4.000	6.570	MON	4,463	53,554	09/07/2018	09/25/2048
33850B-AG-2	FSMT_17-1			4	1.A	945,978	101.1900	973,671	962,216	945,775	0	5,646	0	0	3.500	4.170	MON	2,806	33,644	07/27/2017	03/25/2047
33850T-AG-3	FSMT_18-1			4	1.A	1,489,153	100.1420	1,543,814	1,541,623	1,532,491	0	83,071	0	0	3.500	7.710	MON	4,496	53,957	02/09/2018	03/25/2048
33850T-AN-8	FSMT_18-1				1.A	5,856,902	100.5990	6,048,879	6,012,861	5,823,834	0	(30,249)	0	0	3.500	2.640	MON	17,538	210,450	04/14/2020	03/25/2048
33851F-AG-2	FSMT_18-6RR			2	1.A	5,374,184	101.2940	5,630,996	5,559,025	5,388,610	0	68,549	0	0	4.000	5.770	MON	18,530	222,361	10/24/2018	10/25/2048
33851F-BQ-9	FSMT_18-6RR				1.A	2,792,307	102.0490	2,863,868	2,806,338	2,761,255	0	(24,246)	0	0	4.942	3.870	MON	11,558	139,665	04/30/2020	10/25/2048
33851G-AM-7	FSMT_21-6INV			4,6	1.A FE	4,554,754	10.4060	4,387,371	0	4,335,407	0	(490,957)	0	0	4.050	13.250	MON	28,459	711,483	07/22/2021	07/25/2051
33851G-AY-1	FSMT_21-6INV			4,6	1.B FE	7,265,727	1.3260	8,086,825	0	7,383,527	0	(334,512)	0	0	0.375	15.360	MON	190,882	944,458	07/22/2021	07/25/2051
33851G-AZ-8	FSMT_21-6INV			4,6	1.A FE	7,170,400	1.9270	7,665,727	0	7,316,990	0	(300,042)	0	0	0.500	13.900	MON	165,705	828,527	07/22/2021	07/25/2051
33851H-AC-7	FSMT_18-2			4	1.A	344,898	100.1780	341,565	340,955	343,584	0	(25,215)	0	0	4.000	(2.440)	MON	1,137	13,638	04/13/2018	04/25/2048
33851H-AP-8	FSMT_18-2				1.A	14,511,286	100.8810	15,038,711	14,907,260	14,602,434	0	82,549	0	0	3.500	4.370	MON	43,480	521,754	04/14/2020	04/25/2048
33851K-AC-0	FSMT_20-2				1.A	4,291,844	100.7000	4,203,697	4,174,438	4,396,169	0	(55,200)	0	0	3.000	1.310	MON	10,436	125,233	08/13/2020	08/01/2050
33851K-AG-1	FSMT_20-2				1.A	1,776,310	100.3190	1,744,906	1,739,349	1,807,518	0	(19,518)	0	0	3.000	1.480	MON	4,348	52,180	08/13/2020	08/25/2050
33851M-AK-8	FSMT_21-9INV			4,6	1.A FE	696,681	1.4760	706,186	0	676,828	0	(50,910)	0	0	0.500	12.270	MON	19,923	59,769	09/17/2021	09/25/2041
33851P-AN-5	FSMT_21-5INV				1.A	4,006,129	97.5560	3,902,245	4,000,000	4,005,062	0	(1,067)	0	0	2.500	2.500	MON	8,333	50,000	06/18/2021	07/25/2051
33851R-AK-7	FSMT_21-10INV				1.A	3,983,068	97.7980	3,911,955	4,000,000	3,982,883	0	(184)	0	0	2.500	2.540	MON	8,333	25,000	09/24/2021	10/25/2051
33851R-AQ-4	FSMT_21-10INV			4,6	1.B FE	12,428,442	1.9560	11,077,343	0	12,102,571	0	(560,608)	0	0	0.528	10.460	MON	249,359	748,195	09/27/2021	10/25/2051
33851T-AY-3	FSMT_21-11IN			4,6	1.B FE	5,996,811	0.9480	5,579,076	0	5,888,566	0	(211,634)	0	0	0.275	8.660	MON	134,981	269,244	10/19/2021	12/31/2043
33851Y-AC-0	FSMT_20-1INV				1.A	2,028,259	101.5650	2,030,818	1,999,516	2,044,701	0	(6,641)	0	0	3.000	2.410	MON	4,999	59,986	02/14/2020	03/25/2050
33851Y-AM-8	FSMT_20-1INV			6	1.A FE	3,559,020	8.5570	3,288,827	0	4,637,700	0	(1,421,622)	0	0	5.064	4.030	MON	32,439	1,939,833	05/28/2020	03/25/2050
33852A-AM-9	FSMT_19-1INV			4,6	1.A FE	1,207,885	5.7640	1,332,035	0	1,689,052	0	(736,558)	0	0	4.460	4.730	MON	17,181	1,027,713	10/25/2019	10/25/2049
33852A-AR-8	FSMT_19-1INV			4	1.A	258,542	100.8330	258,196	256,062	261,796	0	(1,010)	0	0	3.500	2.710	MON	747	8,962	10/25/2019	10/25/2049
33852B-AJ-4	FSMT_19-2			4	1.A	5,376,046	100.7270	5,291,615	5,253,377	5,341,328	0	(29,178)	0	0	3.500	2.650	MON	15,322	183,868	11/21/2019	12/25/2049
33852H-AQ-5	FSMT_21-8INV			4,6	1.B FE	12,600,828	1.9020	14,141,688	0	12,106,539	0	(810,385)	0	0	0.541	20.940	MON	335,279	1,333,556	08/19/2021	09/25/2051
33852H-AR-3	FSMT_21-8INV			4,6	1.A FE	13,966,705	1.9560	12,763,016	0	13,622,979	0	(569,864)	0	0	0.500	12.040	MON	271,858	543,699	09/28/2021	09/25/2051
33852J-AS-7	FSMT_21-7				1.A	3,541,851	98.0540	3,431,903	3,500,000	3,539,287	0	(2,563)	0	0	2.500	2.420	MON	7,292	29,167	08/12/2021	08/25/2051
36228F-PF-7	GSR_03-3F 2A1			4	1.A FM	48,552	98.6510	48,138	48,796	48,598	0	186	0	0	4.500	4.640	MON	183	2,196	10/02/2003	04/25/2033
36228F-XX-9	GSR_03-10 1A1			4	1.A FM	5,526	104.0480	5,660	5,439	5,686	0	4	0	0	2.388	2.450	MON	11	143	11/30/2010	10/25/2033
362341-XE-4	GSR_05-AR7 5A1			2	1.D FM	307,095	95.3710	338,919	355,367	304,741	0	18,509	0	0	3.138	11.300	MON	930	11,207	11/18/2005	11/25/2035
362351-AB-4	GSAA_06-20 1A2			2	1.D FM	272,005	37.9660	259,650	683,898	263,606	0	7,822	5,927	0	0.461	5.260	MON	44	3,187	12/12/2006	12/25/2046
36242D-7K-3	GSR_05-5F 8A1			4	1.A FM	17,258	97.8540	16,887	17,258	17,258	0	0	0	0	0.601	1.910	MON	2	104	04/29/2005	06/25/2035
36242D-T5-2	GSMPS_05-RP2 1AF 144A			2	1.D FM	924,276	94.5610	944,601	998,924	924,276	0	0	0	0	0.451	4.440	MON	75	4,524	04/13/2005	03/25/2035
36257L-AA-5	GSMBS_19-PJ2			4	1.A	504,990	100.1000	494,524	494,029	513,326	0	(43,934)	0	0	4.000	(5.740)	MON	1,647	17,981	07/18/2019	11/25/2049
36257L-AL-1	GSMBS_19-PJ2			4,6	1.A FE	54,144	0.1320	54,144	0	54,144	0	(177,432)	258,549	0	0.400	(22.560)	MON	13,626	166,637	07/19/2019	11/25/2049
36257Q-AA-4	GSMBS_19-PJ3			4	1.A	502,927	100.5980	500,543	497,563	519,946	0	(13,583)	0	0	3.500	(3.820)	MON	1,451	16,308	10/22/2019	03/25/2050
36257Q-AQ-9	GSMBS_19-PJ3			4	1.A	1,979,739	101.4940	1,900,215	1,872,240	1,952,594	0	(20,690)	0	0	4.003	2.650	MON	12,561	72,308	10/22/2019	03/25/2050
36257Q-AR-7	GSMBS_19-PJ3			4	1.A	2,609,009	101.2930	2,512,724	2,480,647	2,582,717	0	(16,212)	0	0	4.003	2.690	MON	8,276	95,999	10/22/2019	03/25/2050
36257T-AA-8	GSMBS_19-PJ1			4	1.A	229,177	100.4630	227,608	226,557	229,523	0	(14,128)	0	0	4.000	(1.630)	MON	755	8,569	03/26/2019	08/25/2049
36258F-AA-7	GSMBS_20-PJ1				1.A	1,259,788	100.3400	1,239,859	1,235,654	1,305,820	0	(19,874)	0	0	3.500	0.970	MON	3,604	43,248	01/16/2020	05/25/2050
36258F-AH-2	GSMBS_20-PJ1				1.A	5,104,097	100.2200	4,953,750	4,942,863	5,072,185	0	(41,781)	0	0	3.500	2.220	MON	14,417	173,000	01/16/2020	05/25/2050
36259V-AB-9	GSMBS_20-PJ4				1.A	1,267,959	101.4980	1,248,902	1,230,468	1,301,255	0	(12,052)	0	0	3.000	1.570	MON	3,076	36,914	09/18/2020	01/25/2051
36259V-AM-5	GSMBS_20-PJ4			6	1.A FE	223,945	0.8930	256,469	0	357,769	0	(84,947)	0	0	0.500	19.020	MON	11,963	143,585	09/18/2020	01/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36260D-AD-2	GSMBS_20-PJ5				1.A	4,612,709	101.0380	4,551,119	4,504,324	4,692,304	0	(29,567)	0	0	3.000	1.930	MON	11,261	135,130	10/16/2020	03/27/2051
36261H-AS-9	GSMBS_21-PJ5			4,6	1.B FE	1,972,300	0.3340	1,739,906	0	1,975,472	0	(159,780)	0	0	0.095	12.790	MON	41,425	297,524	05/14/2021	10/25/2051
36262C-AR-1	GSMBS_21-PJ7				1.A	1,536,680	98.0020	1,470,030	1,500,000	1,535,863	0	(817)	0	0	2.500	2.290	MON	3,125	12,500	08/19/2021	01/25/2052
36262D-AA-6	GSMBS_20-PJ2				1.A	1,793,845	100.7330	1,766,161	1,753,300	1,858,720	0	(22,628)	0	0	3.500	1.260	MON	5,114	61,366	02/18/2020	07/25/2050
36262D-AL-2	GSMBS_20-PJ2			4,6	1.A FE	83,983	0.0730	68,265	0	80,847	0	(21,186)	0	0	0.118	39.940	MON	9,213	28,571	09/02/2021	07/25/2050
36262J-AK-1	GSMBS_21-GR2			4,6	1.A FE	4,998,334	10.3520	4,687,241	0	4,684,132	0	(436,903)	0	0	4.100	12.910	MON	30,940	618,870	08/17/2021	02/25/2052
36262J-AU-9	GSMBS_21-GR2			4,6	1.B FE	7,539,404	2.1050	8,344,238	0	7,367,624	0	(371,763)	0	0	0.578	17.720	MON	190,938	767,509	08/17/2021	02/25/2052
36262J-AX-3	GSMBS_21-GR2			4,6	1.B FE	352,915	1.1920	406,657	0	346,285	0	(17,585)	0	0	0.312	16.270	MON	8,878	35,514	08/17/2021	02/25/2052
36262L-AR-1	GSMBS_21-PJ6				1.A	7,513,737	97.9840	7,348,829	7,500,000	7,510,921	0	(2,816)	0	0	2.500	2.420	MON	15,625	93,750	06/15/2021	11/25/2051
36262R-AH-0	GSMBS_21-HP1				1.A	1,988,607	98.1150	1,962,301	2,000,000	1,988,341	0	(265)	0	0	2.500	2.540	MON	4,167	8,333	10/27/2021	01/25/2052
36263C-AY-5	GSMBS_21-PJ9			4,6	1.A FE	6,669,001	0.8960	7,186,463	0	6,602,049	0	(298,775)	0	0	0.296	20.500	MON	198,259	592,206	09/22/2021	02/26/2052
36263K-AX-9	GSMBS_21-INV1			4,6	1.B FE	284,689	1.2090	305,109	0	284,125	0	(12,309)	0	0	0.312	12.450	MON	6,567	26,269	08/23/2021	12/25/2051
36298X-AA-0	GSMPS_06-RP2 1AF1 144A			2	1.D FM	1,435,748	86.8810	1,454,405	1,674,010	1,447,998	0	19,714	11,813	0	0.501	5.810	MON	140	7,223	08/14/2006	04/25/2036
36417J-BU-2	GFMT_18-1			4	1.A	2,323,763	99.9450	2,332,506	2,333,779	2,324,837	0	551	0	0	3.800	3.890	MON	7,390	88,517	01/25/2018	11/25/2057
36418A-AG-2	GFMT_19-2			4	1.A	2,004,630	101.1070	1,998,487	1,976,603	1,964,137	0	(33,884)	0	0	4.000	2.350	MON	6,589	79,064	04/30/2020	06/25/2059
36418A-BV-8	GFMT_19-2				1.A	1,254,368	101.1810	1,463,046	1,445,957	1,298,522	0	26,388	0	0	3.800	6.240	MON	4,579	54,946	03/27/2020	06/25/2059
36418W-AG-4	GFMT_19-1			4	1.A	1,025,328	100.9910	1,022,615	1,012,580	988,025	0	(23,392)	0	0	4.500	1.280	MON	3,797	45,566	04/09/2020	02/25/2059
36418W-AJ-8	GFMT_19-1				1.A	709,581	100.4980	712,336	708,806	668,366	0	(14,407)	0	0	4.000	1.210	MON	2,363	28,352	04/09/2020	02/25/2059
36418W-AQ-2	GFMT_19-1				1.A	616,337	100.4390	626,284	623,546	569,609	0	(9,166)	0	0	4.000	1.730	MON	2,078	24,942	04/09/2020	02/25/2059
41161P-LG-6	HVML_05-1 X			4,6	5.B GI	423,666	5.3520	1,202,089	0	799,980	0	213,947	0	0	2.033	81.590	MON	38,057	469,545	03/24/2005	03/19/2035
41165A-AB-8	HVMLT_07-5			2	1.A FM	2,610,583	98.2540	2,865,951	2,916,852	2,677,565	0	83,033	0	0	0.293	3.600	MON	310	8,643	04/19/2017	09/19/2037
44555P-AY-7	HAWT_21-INV2				1.A FE	10,150,764	98.2170	9,821,709	10,000,000	10,146,171	0	(4,593)	0	0	2.500	2.400	MON	20,833	62,500	09/22/2021	10/25/2051
46591D-AL-3	JPMMT_19-INV1			4,6	1.A FE	406,965	5.2330	341,101	0	479,058	0	(309,676)	447,072	0	6.601	(1.460)	MON	7,172	349,369	12/20/2019	10/25/2049
46591D-AX-7	JPMMT_19-INV1				1.A	6,495,989	105.4140	7,041,324	6,679,680	6,512,156	0	13,920	0	0	5.117	5.410	MON	28,485	330,184	04/07/2020	10/25/2049
46591F-AC-8	JPMMT_19-5			4	1.A	1,190,232	100.8050	1,173,413	1,164,041	1,316,424	0	(56,011)	0	0	4.000	(4.100)	MON	3,880	45,499	06/25/2019	11/25/2049
46591F-AZ-7	JPMMT_19-5			4	1.A	2,042,668	100.9580	1,926,494	1,908,199	2,023,575	0	(11,886)	0	0	4.477	3.460	MON	7,120	84,227	10/04/2019	11/25/2049
46591H-AA-8	CHASE_19-CL1			4	1.C FE	2,534,697	100.7300	2,553,205	2,534,697	2,534,697	0	0	0	0	1.451	3.270	MON	716	37,223	10/10/2019	04/25/2047
46591K-AC-7	JPMMT_19-8			4	1.A	743,678	101.0650	741,981	734,157	776,437	0	(9,097)	0	0	3.500	0.940	MON	2,141	25,696	10/22/2019	03/25/2050
46591K-BA-0	JPMMT_19-8			4,6	1.A FE	294,961	5.9370	408,000	0	424,998	0	(260,937)	0	0	5.560	17.250	MON	6,369	381,210	10/22/2019	03/25/2050
46591L-BD-2	JPMMT_19-INV3			4,6	1.A FE	1,098,218	7.0980	1,103,910	0	1,480,649	0	(503,803)	0	0	4.908	5.460	MON	12,723	761,627	12/13/2019	05/25/2050
46591L-BH-3	JPMMT_19-INV3			6	1.A	1,236,417	101.4690	1,262,472	1,244,193	1,079,147	0	(43,547)	0	0	3.500	0.000	MON	3,629	43,547	04/13/2020	05/25/2050
46591L-BN-0	JPMMT_19-INV3			4,6	1.A FE	443,520	3.7000	375,600	0	746,205	0	(176,869)	0	0	2.500	5.670	MON	21,146	253,753	12/13/2019	05/25/2050
46591L-BP-5	JPMMT_19-INV3			4,6	1.A FE	112,316	1.0360	95,116	0	190,024	0	(43,510)	0	0	0.700	11.810	MON	5,355	64,273	12/13/2019	05/25/2050
46591L-BQ-3	JPMMT_19-INV3				1.A	5,818,249	103.1580	6,436,468	6,239,409	5,854,852	0	28,335	0	0	4.513	5.280	MON	23,466	275,538	04/06/2020	05/25/2050
46591N-BH-9	JPMMT_20-LTV1				1.A	854,416	100.4800	845,181	841,142	894,514	0	(18,937)	0	0	3.500	(3.720)	MON	2,453	29,440	01/16/2020	06/25/2050
46591T-AC-8	JPMMT_20-2				1.A	895,265	101.2000	885,127	874,630	938,143	0	(12,563)	0	0	3.500	1.070	MON	2,551	30,612	02/19/2020	07/25/2050
46591T-AE-4	JPMMT_20-2			6	1.A FE	228,708	0.8230	265,696	0	448,066	0	(130,323)	0	0	0.500	3.050	MON	13,449	161,392	02/19/2020	07/25/2050
46591T-BG-8	JPMMT_20-2				1.A	329,626	100.3230	329,047	327,986	330,387	0	(2,585)	0	0	3.500	2.130	MON	957	11,480	04/27/2020	07/25/2050
46591T-BK-9	JPMMT_20-2			4,6	1.A FE	207,554	0.3250	320,534	0	220,086	0	(30,199)	0	0	0.223	52.020	MON	18,354	52,171	09/02/2021	07/25/2050
46591T-BN-3	JPMMT_20-2			6	1.A FE	21,776	0.2460	25,343	0	47,061	0	(10,314)	0	0	0.150	2.040	MON	1,283	15,394	02/19/2020	07/25/2050
46591V-BD-0	JPMMT_20-INV1			6	1.A FE	2,684,656	8.2640	2,499,831	0	3,505,820	0	(1,117,883)	0	0	5.078	5.220	MON	25,603	1,532,799	02/20/2020	08/25/2050
46591X-AJ-4	JPMMT_20-7				1.A	3,432,600	101.4120	3,295,915	3,250,000	3,390,231	0	(34,846)	0	0	3.000	1.370	MON	8,125	97,500	09/18/2020	01/25/2051
46592T-AJ-2	JPMMT_21-8				1.A	2,012,800	97.6470	1,952,942	2,000,000	2,011,711	0	(1,090)	0	0	2.500	2.370	MON	4,167	25,000	06/24/2021	12/25/2051
46592T-AR-4	JPMMT_21-8				1.A	3,284,777	98.9280	3,215,176	3,250,000	3,282,332	0	(2,445)	0	0	2.500	2.320	MON	6,771	40,625	06/24/2021	12/25/2051
46592W-AJ-5	JPMMT_21-12				1.A	9,914,126	98.0420	9,804,292	10,000,000	9,913,898	0	(229)	0	0	2.500	2.540	MON	20,833	62,500	09/28/2021	02/25/2052
466247-LP-6	JPMMT_05-A1 3A1			4	1.A FM	139,078	98.7700	132,843	134,497	140,753	0	(1,022)	0	0	2.594	2.080	MON	291	3,739	09/14/2010	02/25/2035
46643B-AW-1	JPMMT_14-IVR3				1.A	2,700,345	100.7060	2,769,613	2,750,193	2,710,514	0	34,098	0	0	2.399	3.830	MON	5,498	68,070	04/09/2020	09/25/2044
46647E-AE-1	JPMMT_16-3			4	1.A	4,044,277	99.9920	4,010,743	4,011,060	4,035,433	0	(6,204)	0	0	3.500	3.050	MON	11,699	136,806	12/06/2017	10/25/2046
46647S-AN-0	JPMMT_17-3			4	1.A	2,261,816	100.9240	2,454,033	2,431,549	2,251,697	0	80,759	0	0	3.500	8.120	MON	7,092	84,775	09/28/2018	08/25/2047
46647S-BE-9	JPMMT_17-3			4,6	1.A FE	89,848	0.3280	79,893	0	85,264	0	(82,610)	129,890	0	0.370	12.560	MON	7,503	88,518	03/27/2018	08/26/2047
46648H-AG-8	JPMMT_17-2			4	1.A	4,877,043	100.0510	4,924,538	4,921,991	4,882,611	0	13,186	0	0	3.500	3.780	MON	14,356	171,910	05/22/2017	05/25/2047
46648H-AZ-6	JPMMT_17-2			4	1.A	3,295,218	102.2110	3,377,393	3,304,333	3,294,943	0	(761)	0	0	3.666	3.680	MON	10,096	120,995	05/22/2017	05/25/2047
46648R-AG-6	JPMMT_18-1			4	1.A	1,897,557	100.3620	1,923,999	1,917,053	1,900,204	0	14,211	0	0	3.500	4.280	MON	5,591	66,566	01/18/2018	06/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46648U-AG-9	JPMMT_17-4			4	1.A	2,497,797	100.4010	2,514,511	2,504,445	2,499,564	0	8,566	0	0	3.500	3.580	MON	7,305	87,437	10/18/2017	11/25/2048
46649C-AN-3	JPMMT_18-4				1.A	4,900,497	100.4680	5,033,580	5,010,092	4,918,328	0	14,685	0	0	3.500	3.970	MON	14,613	174,283	04/15/2020	10/25/2048
46649K-AW-5	JPMMT_18-5			4,6	1.A FE	14,603	0.2520	14,603	0	14,603	0	(24,736)	18,847	0	0.500	(8.570)	MON	2,406	28,752	11/13/2019	10/25/2048
46649T-AG-1	JPMMT_18-3			4	1.A	5,439,846	100.0470	5,713,102	5,710,366	5,494,331	0	152,811	0	0	3.500	7.740	MON	16,655	198,534	09/28/2018	09/25/2048
46649T-AN-6	JPMMT_18-3				1.A	7,497,629	99.6530	7,638,767	7,665,307	7,522,764	0	20,355	0	0	3.500	3.920	MON	22,357	266,502	04/15/2020	09/25/2048
46649Y-AG-0	JPMMT_18-9			4	1.A	1,502,231	100.7310	1,560,730	1,549,400	1,494,575	0	42,077	0	0	4.000	7.400	MON	5,165	60,689	09/20/2018	02/25/2049
46649Y-BG-9	JPMMT_18-9			4	1.A	4,174,670	101.4510	4,185,370	4,125,504	4,158,999	0	(7,019)	0	0	4.506	4.050	MON	15,494	177,068	09/20/2018	02/25/2049
46650H-AC-2	JPMMT_19-1			4	1.A	925,742	100.4410	932,309	928,207	931,985	0	671	0	0	4.000	3.460	MON	3,094	36,473	01/18/2019	05/25/2049
46650H-AM-0	JPMMT_19-1			4,6	1.A FE	456,576	3.2900	438,090	0	343,242	0	(648,714)	521,921	0	4.460	(1.130)	MON	9,900	581,738	02/08/2019	05/25/2049
46650H-AV-0	JPMMT_19-1			4,6	1.A FE	5,699	0.0820	3,734	0	5,351	0	(11,055)	17,687	0	0.300	222.470	MON	1,135	13,378	01/18/2019	05/25/2049
46650H-AW-8	JPMMT_19-1			4	1.A	3,540,478	101.1510	3,502,454	3,462,570	3,523,225	0	(8,981)	0	0	4.526	4.110	MON	13,061	153,878	01/18/2019	05/25/2049
46650J-AG-9	JPMMT_18-6			4	1.A	2,345,439	100.9370	2,560,999	2,537,217	2,317,852	0	109,503	0	0	3.500	9.980	MON	7,400	88,403	09/28/2018	12/25/2048
46650M-AU-1	JPMMT_18-8			4	1.A	1,320,295	100.6160	1,333,141	1,324,975	1,322,185	0	6,484	0	0	4.000	4.040	MON	4,417	52,084	08/16/2018	01/25/2049
46650M-BG-1	JPMMT_18-8			4	1.A	4,460,536	101.2700	4,253,521	4,200,159	4,407,478	0	(31,197)	0	0	4.133	3.070	MON	14,467	172,431	08/16/2019	01/25/2049
46650P-AM-2	JPMMT_19-LTV1			4,6	1.A FE	12,559	0.9240	12,559	0	12,559	0	(99,192)	234,911	0	5.410	(0.990)	MON	1,226	71,249	03/13/2019	06/25/2049
46650P-AY-6	JPMMT_19-LTV1			4	1.A	5,887,862	100.3250	5,588,022	5,569,898	5,811,870	0	(42,893)	0	0	4.843	3.240	MON	22,480	260,968	02/20/2019	06/25/2049
46650P-AZ-3	JPMMT_19-LTV1			4	1.A	5,255,545	100.2350	5,059,557	5,047,690	5,205,102	0	(28,314)	0	0	4.914	3.610	MON	20,671	236,501	02/20/2019	06/25/2049
46650Q-AC-2	JPMMT_19-3			4	1.A	423,183	100.6620	421,051	418,281	445,208	0	(30,227)	0	0	4.000	(4.070)	MON	1,394	16,286	04/23/2019	09/25/2049
46650T-AC-6	JPMMT_19-2			4	1.A	520,564	100.4280	516,341	514,138	545,173	0	(41,036)	0	0	4.000	(4.630)	MON	1,714	20,119	03/22/2019	08/25/2049
46650T-AX-0	JPMMT_19-2			4	1.A	2,017,704	100.1270	1,897,657	1,895,246	1,986,540	0	(17,543)	0	0	4.690	3.260	MON	7,407	84,623	03/22/2019	08/25/2049
46650T-BE-1	JPMMT_19-2			4,6	1.A FE	126,913	3.3410	132,266	0	58,052	0	(223,428)	94,276	0	5.458	121.580	MON	3,601	210,970	03/20/2019	08/25/2049
46651A-AT-9	JPMMT_19-LTV2			4	1.A	344,140	100.3600	337,780	336,567	376,592	0	(31,510)	0	0	4.000	(12.620)	MON	1,122	13,096	07/12/2019	12/25/2049
46651A-BA-9	JPMMT_19-LTV2			4	1.A	5,227,250	101.1550	4,833,946	4,778,706	5,145,038	0	(47,363)	0	0	4.842	3.050	MON	19,283	221,971	07/12/2019	12/25/2049
46651A-BB-7	JPMMT_19-LTV2			4	1.A	2,580,241	101.0680	2,414,884	2,389,353	2,545,470	0	(20,026)	0	0	4.803	3.280	MON	9,564	110,985	07/12/2019	12/25/2049
46651B-AC-4	JPMMT_19-6			4	1.A	1,132,350	100.9650	1,148,873	1,137,885	1,135,030	0	7,032	0	0	3.500	3.680	MON	3,319	38,513	03/17/2020	12/25/2049
46651B-AR-1	JPMMT_19-6				1.A	282,359	100.9460	284,319	281,655	281,600	0	(2,754)	0	0	3.500	1.620	MON	821	9,533	04/23/2020	12/25/2049
46651D-AC-0	JPMMT_19-INV2			4	1.A	667,365	101.0190	666,008	659,289	680,443	0	(3,735)	0	0	3.500	2.200	MON	1,923	22,836	09/18/2019	02/25/2050
46651D-AM-8	JPMMT_19-INV2			4,6	1.A FE	1,705,480	6.0670	1,717,960	0	2,328,664	0	(1,006,164)	0	0	5.508	8.360	MON	25,996	1,540,500	09/16/2019	09/25/2049
46651D-AR-7	JPMMT_19-INV2			4	1.A	2,148,090	100.9700	2,163,485	2,142,689	2,157,735	0	(2,154)	0	0	3.500	2.270	MON	6,250	74,218	04/21/2020	02/25/2050
46651D-AU-0	JPMMT_19-INV2			4,6	1.A FE	85,615	0.1920	85,615	0	85,615	0	(64,470)	121,572	0	0.188	(0.020)	MON	6,983	96,692	09/18/2019	09/25/2049
46651D-AX-4	JPMMT_19-INV2			4,6	1.A FE	119,025	1.0740	86,959	0	184,683	0	(54,607)	0	0	1.050	6.920	MON	7,081	84,091	09/18/2019	09/25/2049
46651D-AZ-9	JPMMT_19-INV2				1.A	6,005,511	101.8720	6,602,604	6,481,234	6,019,237	0	8,962	0	0	3.238	3.490	MON	17,490	209,716	04/21/2020	02/25/2050
46651F-AS-0	JPMMT_19-HYB1				1.A	3,353,241	102.2950	4,336,912	4,239,578	3,470,561	0	74,020	0	0	3.859	6.540	MON	13,634	157,505	04/01/2020	10/25/2049
46651G-AC-3	JPMMT_19-7			4	1.A	1,534,921	100.9410	1,530,238	1,515,972	1,581,688	0	(16,315)	0	0	3.500	1.290	MON	4,422	51,681	09/13/2019	02/25/2050
46651G-AM-1	JPMMT_19-7			4,6	1.A FE	436,316	6.7210	663,532	0	517,896	0	(370,701)	0	0	5.508	18.690	MON	9,064	528,629	09/13/2019	02/25/2050
46651G-AX-7	JPMMT_19-7			4,6	1.A FE	19,261	0.4760	19,261	0	19,261	0	(18,011)	26,876	0	0.500	(4.150)	MON	1,683	19,673	09/13/2019	02/25/2050
46651H-AC-1	JPMMT_19-LTV3			4,6	1.A	575,460	100.4860	570,682	567,917	145,096	0	(2,378)	0	0	3.500	183.710	MON	1,656	19,877	10/16/2019	03/25/2050
46651H-BD-8	JPMMT_19-LTV3			4,6	1.A FE	338,906	3.0830	338,906	0	338,906	0	(541,656)	477,040	0	5.558	(22.660)	MON	10,184	609,784	10/16/2019	03/25/2050
46651H-BL-0	JPMMT_19-LTV3			4,6	1.A FE	17,989	0.0410	8,961	0	22,744	0	(32,199)	96,475	0	0.146	(2.260)	MON	2,604	32,027	10/16/2019	03/25/2050
46651H-BP-1	JPMMT_19-LTV3			4,6	1.A FE	22,891	0.3150	12,241	0	30,017	0	(30,908)	77,875	0	0.850	5.630	MON	2,749	33,055	10/16/2019	03/25/2050
46651H-BQ-9	JPMMT_19-LTV3			4,6	1.A	4,008,875	100.5650	3,712,496	3,691,637	3,966,287	0	(24,233)	0	0	4.496	3.200	MON	13,833	159,313	10/16/2019	03/25/2050
46651H-BT-3	JPMMT_19-LTV3			4,6	1.A	2,064,145	100.4110	1,934,663	1,926,742	2,045,950	0	(10,148)	0	0	4.496	3.400	MON	7,220	83,149	10/16/2019	03/25/2050
46651X-AJ-1	JPMMT_20-1				1.A	6,043,268	100.7150	5,793,429	5,752,262	6,015,714	0	(56,064)	0	0	3.500	1.860	MON	16,777	201,329	01/24/2020	06/25/2050
46651X-BQ-4	JPMMT_20-1				1.A	1,946,983	103.8270	1,995,319	1,921,760	1,941,955	0	(3,642)	0	0	3.889	3.650	MON	6,229	74,277	05/27/2020	06/25/2050
46651Y-AC-4	JPMMT_19-9				1.A	232,112	101.5820	241,832	238,064	223,822	0	4,186	0	0	3.500	5.750	MON	694	8,332	03/25/2020	05/25/2050
46651Y-AE-0	JPMMT_19-9			4,6	1.A FE	61,925	0.7430	61,925	0	61,925	0	(38,325)	85,720	0	0.500	(0.370)	MON	3,472	41,661	11/22/2019	05/25/2050
46651Y-AH-3	JPMMT_19-9			4	1.A	3,914,015	101.5800	3,869,216	3,809,017	3,888,744	0	(19,214)	0	0	3.500	2.770	MON	11,110	133,316	11/22/2019	05/25/2050
46651Y-BC-3	JPMMT_19-9			4,6	1.A FE	457,524	8.0310	763,799	0	553,522	0	(305,899)	0	0	5.510	41.210	MON	8,735	522,815	11/22/2019	05/25/2050
46651Y-BN-9	JPMMT_19-9			4,6	1.A FE	28,923	0.2970	28,923	0	28,923	0	(17,847)	40,904	0	0.200	(0.160)	MON	1,622	19,458	11/22/2019	05/25/2050
46652K-BS-7	JPMMT_20-INV2			6	1.A FE	1,892,547	5.8780	1,784,561	0	2,612,398	0	(340,161)	0	0	3.500	23.180	MON	88,546	661,658	09/24/2021	10/25/2050
46652T-AC-4	JPMMT_20-8				1.A	2,844,145	101.2920	2,787,704	2,752,121	2,883,632	0	(28,455)	0	0	3.000	1.550	MON	6,880	82,564	10/28/2020	03/25/2051
46652T-BW-9	JPMMT_20-8				1.A	1,059,459	101.0480	1,042,871	1,032,045	1,068,074	0	(9,168)	0	0	3.000	1.700	MON	2,580	30,961	10/28/2020	03/25/2051
46653J-BM-2	JPMMT_20-5				1.A	882,337	100.5280	864,316	859,768	916,843	0	(9,972)	0	0	3.000	0.970	MON	2,149	25,793	07/21/2020	12/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46654V-AB-9	JPMMT_21-LTV2				1.C FE	1,499,999	100.0580	1,500,881	1,500,000	1,499,884	0	(116)	0	0	2.774	0.000	MON	3,467	0	12/22/2021	05/25/2052
46654V-AD-5	JPMMT_21-LTV2			4,6	1.E FE	6,300,998	1.3630	6,300,998	0	6,295,477	0	(5,521)	0	0	0.430	0.000	MON	165,641	0	12/22/2021	05/25/2052
52520N-AG-6	LMT_06-6 2A2			4,6	5.B GI	299,615	17.4310	1,200,264	0	322,509	0	(130,044)	0	0	7.048	262.690	MON	8,088	605,184	09/12/2006	10/25/2036
52520N-AH-4	LMT_06-6 2A3			4,6	5.B GI	802,259	15.7390	2,501,621	0	1,334,061	0	(200,401)	0	0	7.048	51.620	MON	18,670	955,049	09/12/2006	10/25/2036
52520R-AF-9	LMT_06-4 2A2			4,6	6.	380,159	24.6030	1,755,103	0	201,424	0	(35,712)	0	0	6.998	709.570	MON	8,320	521,833	07/19/2006	08/25/2036
52520T-AS-7	LMT_06-5 2A1			2	1.D FM	65,388	12.6750	119,147	939,995	25,025	0	7,992	0	0	0.451	130.380	MON	71	4,177	05/31/2018	09/25/2036
52521F-AG-2	LMT_07-3 24A			4,6	5.B GI	476,530	30.2660	4,255,414	0	0	0	0	0	0	6.528	0.000	MON	15,298	882,375	03/30/2007	02/25/2037
52521J-AQ-2	LMT_07-3 1A6			4,6	5.B GI	0	25.7690	3,952	0	2,175	0	(308)	0	0	6.598	39.340	MON	17	947	04/17/2007	03/25/2037
52521R-AR-2	LMT_07-5 2A2			4,6	6.	713,070	23.6790	4,700,185	0	0	0	0	0	0	6.568	0.000	MON	131,056	1,194,566	08/06/2007	06/25/2037
55265K-3T-4	MAST_03-12			4	1.A FM	128,066	103.1490	124,475	120,675	124,892	0	(1,305)	0	0	5.250	4.170	MON	528	6,312	10/07/2010	12/25/2033
576434-D8-4	MALT_05-1 2A1			4	1.A FM	157,988	104.0140	161,629	155,390	157,353	0	(382)	0	0	6.000	5.380	MON	777	9,316	08/02/2005	02/25/2035
57643M-MM-3	MASTR_06-1 2A1			2	1.D FM	713,689	16.9990	402,663	2,368,615	379,737	0	28,165	0	0	0.551	13.170	MON	218	13,095	04/27/2018	05/25/2036
585491-AJ-2	MELLO_21-INV3				1.A	4,000,566	98.1200	3,924,823	4,000,000	3,999,782	0	(784)	0	0	2.500	2.460	MON	8,333	25,000	09/24/2021	10/25/2051
585498-AM-0	MELLO_18-MTG1			4	1.A	318,753	100.2020	330,545	329,876	327,833	0	20,446	0	0	3.500	7.750	MON	962	11,549	04/05/2018	03/25/2048
585499-AJ-5	MELLO_18-MTG2				1.A	6,616,665	100.5390	6,537,958	6,502,865	6,558,610	0	(79,577)	0	0	4.436	2.240	MON	24,043	282,039	04/16/2020	10/25/2048
589929-2M-9	MLCC_03-F A1			4	1.A FM	14,105	98.6900	13,920	14,105	14,105	0	0	0	0	0.742	1.730	MON	2	105	09/08/2003	10/25/2028
589929-K5-6	MLCC_03-B A1			2	1.A FM	46,609	99.4650	46,360	46,609	46,609	0	0	0	0	0.782	0.000	MON	6	365	03/24/2003	04/25/2028
59020U-NZ-4	MLCC_04-G A1			4	1.A FM	14,764	99.1800	14,643	14,764	14,764	0	0	0	0	0.662	1.780	MON	2	98	12/09/2004	01/25/2030
599809-CN-8	MCMLT_15-1				1.A	10,000,000	103.1680	10,316,817	10,000,000	10,000,000	0	0	0	0	3.576	3.620	MON	29,805	364,232	04/22/2020	06/25/2056
59980A-AB-3	MCMLT_17-2			4	1.A	4,145,668	102.6020	4,206,717	4,100,000	4,115,301	0	(8,647)	0	0	3.250	3.040	MON	11,104	133,250	06/12/2017	07/25/2059
59980A-AC-1	MCMLT_17-2			4	1.A	3,681,236	102.9790	3,861,740	3,750,000	3,705,221	0	7,022	0	0	3.250	3.550	MON	10,156	121,875	08/16/2017	07/25/2059
59980C-AF-0	MCMLT_17-3			4	1.A	5,306,919	103.0030	5,602,465	5,439,077	5,348,546	0	11,810	0	0	3.250	3.610	MON	14,731	176,770	09/21/2017	01/25/2061
59981H-AC-5	MCMLT_17-1			4	1.A	1,410,038	102.7240	1,463,820	1,425,000	1,415,308	0	1,674	0	0	3.250	3.460	MON	3,859	46,312	08/16/2017	11/25/2058
61744C-NC-6	MSAC_05-HE2 M2			4	1.A FM	3,273,563	99.5970	3,332,011	3,345,484	3,325,209	0	33,465	0	0	0.761	1.990	MON	354	25,788	05/31/2018	01/25/2035
61772A-AW-5	MSRM_21-1				1.A	1,966,971	98.2580	1,965,173	2,000,000	1,966,941	0	(30)	0	0	2.500	2.510	MON	4,167	37,500	03/17/2021	03/25/2051
61772C-AL-5	MSRM_21-3				1.A	8,011,137	97.9500	7,836,072	8,000,000	8,006,893	0	(4,244)	0	0	2.500	2.400	MON	16,667	100,000	06/24/2021	06/25/2051
61772Q-AB-6	MSRM_21-6			4,6	1.A FE	4,069,356	1.1740	3,811,155	0	4,077,727	0	(142,389)	0	0	0.358	10.000	MON	96,831	193,357	10/15/2021	12/31/2049
61913P-AP-7	MHL_05-1 1A1			4	1.A FM	34,751	100.4270	34,900	34,751	34,751	0	0	0	0	0.741	1.610	MON	4	258	01/14/2005	02/25/2035
61915R-BC-9	MHL_05-AR1 1A2			2	1.D FM	31,508	77.3360	61,483	79,500	25,244	0	9,615	0	0	0.841	68.730	MON	9	665	04/27/2018	11/25/2035
643528-AC-6	NCAMT_06-ALT1 AF3			2	1.D FM	2,593,251	33.7580	875,384	2,593,047	761,545	0	(636)	0	0	6.173	6.360	MON	13,339	42,831	06/07/2006	07/25/2036
64828G-AH-3	NRZT_19-6A			4,6	1.A FE	1,328,641	1.5580	1,504,696	0	1,084,267	0	(322,666)	0	0	0.500	13.150	MON	40,235	482,841	12/12/2019	09/25/2059
64829W-AH-7	NRZT_21-INV1				1.A	3,542,646	98.0860	3,433,040	3,500,000	3,539,947	0	(2,699)	0	0	2.500	2.420	MON	7,292	29,167	08/12/2021	06/25/2051
64830B-AZ-0	NRZT_17-6A				1.A	1,887,081	105.8320	2,091,258	1,976,001	1,902,280	0	14,211	0	0	4.000	5.000	MON	6,587	79,009	04/28/2020	08/27/2057
64830E-AF-8	NRZT_19-3			4,6	1.A FE	3,919,620	2.8250	4,391,351	0	4,376,968	0	(587,924)	0	0	0.734	21.250	MON	95,152	1,225,786	07/16/2019	11/25/2058
64830E-AM-3	NRZT_19-3A			4,6	1.D FE	366,130	3.1440	413,782	0	318,621	0	(35,589)	0	0	0.484	18.750	MON	5,315	70,895	07/17/2019	11/25/2058
64830E-AW-1	NRZT_19-3A			4,6	1.G FE	134,886	2.0450	172,815	0	114,135	0	(12,197)	0	0	0.234	25.160	MON	1,653	24,398	07/17/2019	11/25/2058
64830E-BF-7	NRZT_19-3A			4,6	2.C FE	25,133	0.9400	54,992	0	17,890	0	1,019	0	0	0.008	61.070	MON	86	2,417	07/17/2019	11/25/2058
67098A-AC-3	OBX_19-INV1			4	1.A	1,162,178	101.8760	1,166,013	1,144,536	1,190,803	0	(12,354)	0	0	4.500	2.380	MON	4,292	51,403	01/28/2019	11/25/2048
67112F-AM-2	OBX_18-1				1.A	2,187,342	96.0970	2,375,131	2,471,573	2,244,492	0	60,437	0	0	2.425	6.030	MON	4,996	70,775	03/27/2020	06/25/2057
67112V-AM-7	OBX_19-INV2			4,6	1.A FE	629,252	4.9190	574,898	0	635,658	0	(534,138)	400,690	0	5.460	19.180	MON	10,637	633,461	06/17/2019	05/27/2049
67112V-BB-0	OBX_19-INV2			4	1.A	1,089,131	100.8830	1,075,329	1,065,915	1,147,724	0	(19,927)	0	0	4.000	1.090	MON	3,553	42,424	06/17/2019	05/27/2049
67113A-AQ-3	OBX_19-EXP3			4	1.A	468,935	101.3240	471,926	465,755	466,859	0	(1,457)	0	0	3.500	3.100	MON	1,358	16,301	10/16/2019	10/25/2059
67113A-BH-2	OBX_19-EXP3				1.A	2,590,988	100.2640	2,854,765	2,847,240	2,645,729	0	40,922	0	0	4.904	7.070	MON	11,637	139,461	03/27/2020	10/25/2059
67113A-BL-3	OBX_19-EXP3				1.A	4,152,769	105.3780	5,015,628	4,759,620	4,274,582	0	89,143	0	0	4.904	7.850	MON	19,453	233,132	03/27/2020	10/25/2059
67113C-AE-6	OBX_20-INV1				1.A	1,546,140	100.9820	1,526,743	1,511,887	1,590,987	0	(14,557)	0	0	3.500	1.820	MON	4,410	52,757	01/15/2020	12/25/2049
67113C-AM-8	OBX_20-INV1			6	1.A FE	1,640,400	6.6840	1,514,251	0	1,772,529	0	(1,002,667)	1,708,138	0	5.008	12.330	MON	18,909	1,128,693	01/15/2020	05/25/2049
67113K-AX-6	OBX_19-EXP2			4	1.A	1,920,719	101.9450	1,921,033	1,884,369	1,925,218	0	(20,915)	0	0	4.000	2.550	MON	6,281	75,397	07/18/2019	06/25/2059
67113X-AG-5	OBX_21-J1				1.A	3,953,003	98.1240	3,924,989	4,000,000	3,952,418	0	(585)	0	0	2.500	2.490	MON	8,333	66,667	04/27/2021	05/25/2051
67448Q-AC-5	QBX_19-EXP1			4	1.A	581,711	100.9820	582,874	577,204	581,334	0	(2,940)	0	0	4.000	2.610	MON	1,924	23,088	04/16/2019	01/25/2059
67448X-AG-1	QBX_21-J3				1.A	4,993,369	98.2230	4,911,153	5,000,000	4,993,279	0	(90)	0	0	2.500	2.520	MON	10,417	31,250	10/01/2021	10/25/2051
67647E-AG-2	OCMT_21-5				1.A	4,952,686	98.0550	4,902,778	5,000,000	4,953,146	0	461	0	0	2.500	2.600	MON	10,417	20,833	10/08/2021	10/25/2051
68389F-ET-7	OOHE_04-1 M2			2	1.A FM	172,692	100.7040	172,692	171,484	172,692	0	3,125	1,702	0	1.752	8.180	MON	42	2,776	04/27/2018	02/25/2034
693652-AP-4	PSMC_20-2				1.A	1,592,117	100.4700	1,527,561	1,520,407	1,554,297	0	(42,311)	0	0	3.000	(1.020)	MON	3,801	45,612	06/26/2020	05/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693675-AA-8	PSMC_20-3				1.A	1,663,640	100.9350	1,636,993	1,621,828	1,680,673	0	(20,207)	0	0	3.000	1.260	MON	4,055	48,655	10/27/2020	11/25/2050
693675-AG-5	PSMC_20-3				1.A	4,681,067	102.5450	4,614,561	4,500,000	4,635,532	0	(41,175)	0	0	3.000	1.650	MON	11,250	135,000	10/27/2020	11/25/2050
693684-AA-0	PSMC_20-1				1.A	1,459,335	100.6080	1,436,123	1,427,441	1,485,348	0	(59,097)	0	0	3.500	(3.030)	MON	4,163	49,960	01/24/2020	01/25/2050
69371V-AM-9	PSMC_18-1A		4		1.A	1,403,025	100.3050	1,459,609	1,455,167	1,439,665	0	93,467	0	0	3.500	9.140	MON	4,244	50,931	03/08/2018	02/25/2048
69374X-AA-8	PSMC_19-2		4		1.A	533,290	100.3030	524,421	522,834	527,988	0	(41,760)	0	0	3.500	(3.380)	MON	1,525	18,299	10/08/2019	10/25/2049
69375B-AM-9	PSMC_19-3		4		1.A	1,205,986	100.0860	1,180,460	1,179,436	1,186,496	0	(33,361)	0	0	3.500	(0.980)	MON	3,440	41,280	10/28/2019	11/25/2049
74160M-EV-0	PRIME_04-1 1A7		2		1.D FM	75,521	74.5650	74,203	99,515	74,310	0	1,815	0	0	0.601	3.140	MON	10	600	04/27/2018	08/25/2034
74160M-GP-1	PRIME_05-1 1A6		2		1.D FM	255,205	82.8460	255,223	308,066	255,205	0	0	13,502	0	0.501	3.740	MON	26	1,549	01/12/2005	03/25/2035
743874-AC-3	PFMT_20-1-1				1.A	871,616	100.0440	859,783	859,397	897,439	0	(5,147)	0	0	3.000	2.020	MON	2,148	25,782	02/14/2020	02/25/2050
74436G-BM-4	PSI_16 H		4		5.B GI	103,456	100.1230	135,197	135,030	137,774	0	(3,475)	0	0	6.000	(1.730)	MON	0	600	09/27/1991	04/25/2022
74922G-AK-0	RALI_06-QS14 A10		2		1.D FM	117,672	76.5130	123,825	161,835	116,902	0	3,116	0	0	0.851	7.580	MON	23	1,380	05/31/2018	12/25/2036
74922R-AH-3	RALI_06-QS18 2A1		2		1.D FM	167,013	71.5120	167,954	234,860	169,083	0	6,149	0	0	0.551	6.550	MON	22	1,297	02/01/2007	12/25/2036
74927U-AV-0	RBSGC_05-A 1A		2		1.A FM	25,421	71.1300	24,217	34,046	25,421	0	8,358	2,373	0	5.500	30.040	MON	156	275	11/16/2005	04/25/2035
749350-AE-4	RCKT_21-1				1.A	2,509,263	98.1370	2,453,445	2,500,000	2,505,462	0	(3,800)	0	0	2.500	2.400	MON	5,208	46,875	03/11/2021	03/25/2051
749357-AA-7	RCKT_19-1		4		1.A	1,061,638	101.2530	1,057,201	1,044,117	1,094,226	0	(10,539)	0	0	3.500	3.120	MON	3,045	36,526	08/14/2020	09/25/2049
74936R-AS-3	RCKT_21-2				1.A	10,029,610	98.0440	9,804,401	10,000,000	10,024,295	0	(5,315)	0	0	2.500	2.500	MON	20,833	125,000	06/22/2021	06/25/2051
74936R-BA-1	RCKT_21-2		4,6		1.A FE	709,835	0.1990	635,216	0	716,396	0	(17,723)	0	0	0.066	28.710	MON	17,736	106,257	06/22/2021	06/25/2051
749389-AA-0	RCKT_20-1				1.A	3,460,164	101.0080	3,456,725	3,422,198	3,499,488	0	(7,791)	0	0	3.000	2.830	MON	8,555	102,666	02/06/2020	02/25/2050
74939K-AS-5	RCKT_21-6				1.A FE	1,956,451	97.4760	1,949,527	2,000,000	1,954,507	0	(1,944)	0	0	2.500	0.000	MON	4,167	0	12/14/2021	12/25/2051
75116C-AA-4	RALI_07-QS6 A1		2		1.D FM	131,317	76.7870	135,792	176,841	134,280	0	5,595	0	0	0.431	5.130	MON	13	765	04/27/2018	05/25/2037
754090-BN-0	RATE_21-J2		4,6		1.A FE	3,588,235	0.9350	3,452,491	0	3,495,142	0	(233,846)	0	0	0.270	10.210	MON	83,171	329,832	08/11/2021	08/25/2051
759950-FG-8	RAMC_05-1 AF6		4		1.A FM	113,399	101.9990	115,667	113,400	115,489	0	29	0	0	4.970	4.750	MON	470	5,636	03/03/2005	05/25/2035
759950-GB-8	RAMC_05-4 M1		2		1.D FM	0	36.8340	454,526	1,233,980	0	0	0	0	0	5.934	0.000	MON	6,067	39,719	12/09/2005	02/25/2036
76110H-2X-6	RALI_05-QS5 A1		2		1.D FM	134,286	79.6280	124,320	156,124	137,649	0	3,145	0	0	0.501	3.840	MON	13	721	03/15/2005	05/25/2035
76110W-C7-9	RASC_04-KS8 MI1		4		1.A FM	907,953	101.4830	921,701	908,224	905,810	0	809	0	0	5.340	5.420	MON	4,042	48,499	08/12/2004	09/25/2034
761118-JH-2	RALI_05-QS14 2A1		2		1.D FM	497,250	50.6000	335,864	663,750	241,757	0	(35,304)	0	0	6.000	18.510	MON	3,319	37,691	04/27/2018	09/25/2035
761118-NP-9	RALI_05-QO4 2A2		2		1.D FM	3,084	73.7320	26,247	35,598	1,722	0	4,597	0	0	0.801	1,789.000	MON	4	276	11/28/2005	12/25/2045
761118-VY-1	RALI_06-QO2 A1		2		1.D FM	678,031	27.1390	190,972	703,673	118,614	0	14,812	0	0	0.541	18.450	MON	53	3,859	07/12/2006	02/25/2046
783760-WS-6	RYL_99 F		2		1.A FE	26,363	1.7000	26,363	1,550,749	2,594	0	(3,407)	0	0	2.250	(58.550)	MON	582	429	05/31/2018	10/25/2023
81743A-AG-4	SEMT_19-5		4		1.A	10,359,648	101.6840	10,168,452	10,000,000	10,219,971	0	(93,033)	0	0	3.500	2.270	MON	29,167	350,000	11/14/2019	12/25/2049
81743A-AU-3	SEMT_19-5		4		1.A	688,904	101.3540	689,614	680,399	695,233	0	(5,523)	0	0	3.500	2.190	MON	1,984	23,814	11/14/2019	12/25/2049
81743P-AA-4	SEMT_03-1 1A		4		1.A FM	118,135	98.1740	124,540	126,856	127,251	0	1,345	0	0	0.863	2.150	MON	33	1,096	08/31/2010	04/20/2033
81743P-BH-8	SEMT_03-4 1A1		2		1.A FM	63,889	94.7410	62,093	65,539	63,928	0	690	0	0	0.723	1.780	MON	15	474	07/16/2003	07/20/2033
81744F-DV-6	SEMT_04-9 A1		4		1.A FM	20,136	97.9650	19,720	20,130	20,604	0	134	0	0	0.783	1.560	MON	5	158	10/25/2004	10/20/2034
81744F-EV-5	SEMT_04-10 A2		4		1.A FM	82,231	97.6990	80,339	82,231	82,231	0	0	0	0	0.743	1.920	MON	19	612	10/21/2004	11/20/2034
81745D-AE-1	SEMT_13-9		4		1.A	1,185,290	101.2030	1,178,380	1,164,367	1,205,928	0	(12,593)	0	0	3.500	2.070	MON	3,396	40,753	12/12/2017	07/25/2043
81745U-AA-1	SEMT_13-4		4,6		1.A FE	93,637	1.5390	128,149	0	84,676	0	(32,334)	0	0	0.871	50.030	MON	6,042	48,676	03/31/2021	04/25/2043
81745X-AG-2	SEMT_17-4		4		1.A	1,863,716	100.8330	1,873,381	1,857,897	1,862,286	0	(1,337)	0	0	3.500	3.190	MON	5,419	64,967	06/07/2017	07/25/2047
81745X-AU-1	SEMT_17-4				1.A	136,151	100.4120	136,372	135,811	134,154	0	(1,922)	0	0	3.500	1.490	MON	396	4,749	04/22/2020	07/25/2047
81746D-AU-4	SEMT_17-5				1.A	175,463	100.6890	183,675	182,418	170,818	0	7,144	0	0	3.500	7.900	MON	532	6,385	03/26/2020	08/25/2047
81746H-AA-9	SEMT_17-CH1		4		1.A	426,875	100.6410	418,438	415,771	443,374	0	(16,297)	0	0	4.000	(3.160)	MON	1,386	16,628	09/20/2017	08/25/2047
81746H-AN-1	SEMT_17-CH1		4		1.A	1,455,830	100.6410	1,422,689	1,413,621	1,445,735	0	(18,859)	0	0	4.000	1.130	MON	4,712	56,485	09/20/2017	08/25/2047
81746J-AN-7	SEMT_17-CH2		4		1.A	1,743,729	100.9900	1,722,364	1,705,466	1,730,962	0	(12,775)	0	0	4.000	2.670	MON	5,685	68,164	11/07/2017	12/25/2047
81746Q-AG-6	SEMT_18-2		4		1.A	3,323,931	100.8830	3,361,453	3,332,006	3,324,076	0	4,802	0	0	3.500	3.570	MON	9,718	116,347	01/16/2018	02/25/2048
81746W-AN-8	SEMT_18-CH3		4		1.A	694,906	100.5880	686,739	682,722	687,998	0	(6,333)	0	0	4.500	2.640	MON	2,560	30,705	07/19/2018	08/25/2048
81746Y-AA-2	SEMT_19-2		4		1.A	1,516,124	100.8530	1,500,459	1,487,764	1,637,069	0	(74,933)	0	0	4.000	(2.720)	MON	4,959	59,444	05/17/2019	06/25/2049
81747C-AA-9	SEMT_19-CH2		4		1.A	531,175	100.9780	521,261	516,209	536,621	0	(30,395)	0	0	4.500	(2.130)	MON	1,936	23,190	07/16/2019	08/25/2049
81747D-AN-9	SEMT_18-CH1		4		1.A	1,460,868	100.9930	1,463,870	1,449,473	1,456,516	0	(2,419)	0	0	4.000	3.600	MON	4,832	57,957	02/08/2018	03/25/2048
81747D-BC-2	SEMT_18-CH1		4,6		1.A FE	27,417	0.3690	18,525	0	43,910	0	(22,738)	0	0	0.500	0.330	MON	2,091	25,078	06/28/2019	03/25/2048
81747E-AQ-0	SEMT_18-CH2		4		1.A	915,543	100.6130	924,576	918,939	916,011	0	2,486	0	0	4.000	4.160	MON	3,063	36,750	05/10/2018	06/25/2048
81747L-AN-1	SEMT_18-CH4		4		1.A	1,506,429	100.8880	1,509,960	1,496,668	1,499,149	0	(3,393)	0	0	4.500	3.600	MON	5,612	67,350	09/20/2018	10/25/2048
81747M-AA-7	SEMT_19-CH1		4		1.A	73,175	100.2930	72,023	71,812	73,549	0	(5,706)	0	0	4.500	(6.070)	MON	269	3,234	02/21/2019	03/25/2049
81747M-CD-9	SEMT_19-CH1		4		1.A	5,784,205	100.5870	5,455,764	5,423,920	5,655,484	0	(80,249)	0	0	1.302	3.170	MON	5,886	274,925	02/22/2019	03/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81748B-AB-8	SEMT_19-3			4	1.A	1,538,722	100.8210	1,524,443	1,512,025	1,569,938	0	(45,397)	0	0	3.500	0.080	MON	4,410	52,921	08/07/2019	09/25/2049
81748C-BB-5	SEMT_21-9			4,6	1.A FE	7,029,849	1.4210	6,953,462	0	6,960,084	0	(69,765)	0	0	0.366	0.000	MON	149,497	0	12/07/2021	01/25/2052
81748G-AA-9	SEMT_19-CH3			4	1.A	1,251,039	100.6410	1,235,307	1,227,432	1,275,049	0	(30,727)	0	0	4.000	(0.140)	MON	4,091	49,097	09/17/2019	09/25/2049
81748G-BA-8	SEMT_19-CH3			4	1.A	1,411,835	100.6230	1,372,319	1,363,814	1,391,772	0	(19,742)	0	0	4.000	1.620	MON	4,546	54,553	09/17/2019	09/25/2049
81748G-BN-0	SEMT_19-CH3				1.A	343,084	100.5690	342,897	340,953	332,634	0	(6,595)	0	0	4.000	1.240	MON	1,137	13,638	04/23/2020	09/25/2049
81748G-CA-7	SEMT_19-CH3			4,6	1.A FE	173,859	0.3930	173,859	0	173,859	0	(234,026)	379,565	0	0.523	(2.720)	MON	19,263	237,350	09/19/2019	09/25/2049
81748G-EJ-6	SEMT_19-CH3			4	1.A	3,609,267	101.1710	3,396,327	3,356,998	3,553,641	0	(28,875)	0	0	4.523	3.430	MON	12,654	152,320	09/17/2019	09/25/2049
81748H-AG-4	SEMT_18-8			4	1.A	2,921,745	100.6060	3,046,847	3,028,488	2,979,489	0	156,040	0	0	4.000	8.340	MON	10,095	121,246	10/04/2018	11/25/2048
81748J-AA-3	SEMT_19-4			4	1.A	1,544,852	99.6140	1,507,334	1,513,170	1,576,852	0	(36,663)	0	0	3.500	0.170	MON	4,413	52,961	10/08/2019	11/25/2049
81748K-AA-0	SEMT_20-2				1.A	3,232,444	101.1490	3,190,813	3,154,565	3,286,982	0	(45,104)	0	0	3.500	1.530	MON	9,201	110,410	02/13/2020	03/25/2050
81748M-AG-3	SEMT_20-1				1.A	8,261,336	101.4100	8,112,811	8,000,000	8,159,366	0	(72,479)	0	0	3.500	2.400	MON	23,333	280,000	01/08/2020	02/25/2050
81748R-AH-0	SEMT_20-4				1.A	3,619,836	99.0150	3,465,527	3,500,000	3,609,603	0	(7,889)	0	0	2.500	2.200	MON	7,292	87,500	10/23/2020	11/25/2050
81748R-AV-9	SEMT_20-4				1.A	2,449,495	99.5890	2,387,229	2,397,060	2,460,146	0	(8,548)	0	0	2.500	2.000	MON	4,994	59,927	10/23/2020	11/25/2050
81748T-BB-8	SEMT_21-7			4,6	1.A FE	5,952,132	1.2980	5,003,300	0	5,788,912	0	(215,564)	0	0	0.372	9.900	MON	119,569	239,060	10/06/2021	11/25/2051
81748V-BB-3	SEMT_21-3			4,6	1.A FE	2,026,659	0.5420	1,711,899	0	1,986,188	0	(176,589)	0	0	0.163	14.280	MON	43,084	340,052	04/15/2021	05/25/2051
81748Y-BB-7	SEMT_21-6			4,6	1.A FE	6,705,622	1.5090	6,320,957	0	6,611,921	0	(286,630)	0	0	0.433	11.660	MON	151,169	452,901	09/22/2021	10/25/2051
82281F-BA-1	SCOT_17-2			4,6	1.A FE	46,024	0.0950	32,680	0	24,998	0	(57,633)	17,956	0	0.245	8.480	MON	6,982	69,325	11/19/2018	10/25/2047
83611M-BV-9	SVHE_04-WMC1			4	1.A FM	737,449	99.0150	752,776	760,257	759,467	0	10,501	0	0	0.852	2.260	MON	126	6,552	08/04/2017	01/25/2035
86358H-RV-3	SAMI_03-AR1 A1			2	1.A FM	31,227	97.4930	31,038	31,836	31,227	0	0	0	0	0.843	2.500	MON	9	268	05/16/2003	10/19/2033
86358R-ND-5	ARC_01-BC6W A			2	5.B GI	3,228	97.6930	3,153	3,228	3,228	0	0	0	0	0.732	1.730	MON	0	17	10/30/2001	10/25/2031
86359L-BL-2	SAMI_04-AR2 1A			4	1.A FM	42,800	97.9840	41,938	42,800	42,800	0	0	0	0	0.683	1.900	MON	10	292	03/24/2004	05/19/2034
88632A-CC-0	TBMLT_18-3				1.A	1,785,638	99.8500	1,870,656	1,873,457	1,804,674	0	17,323	0	0	4.186	5.660	MON	6,536	78,749	03/31/2020	11/25/2048
89171Y-AC-5	TPMT_15-2			4	1.A	1,432,375	102.8340	1,439,680	1,400,000	1,419,141	0	(5,512)	0	0	3.250	2.890	MON	3,792	48,120	07/19/2017	11/25/2060
89171Y-BA-8	TPMT_15-2			4	1.A	5,797,406	101.6440	5,488,808	5,400,000	5,609,317	0	(52,540)	0	0	3.967	2.920	MON	17,854	217,867	06/19/2017	11/25/2057
89171Y-BD-2	TPMT_15-2			4	1.A	2,169,933	101.6310	2,095,642	2,062,000	2,133,205	0	(8,447)	0	0	3.949	3.520	MON	6,787	83,193	06/19/2017	11/25/2057
89172P-AC-3	TPMT_16-2			4	1.A	1,054,844	102.4490	1,101,329	1,075,000	1,065,177	0	3,473	0	0	3.000	3.460	MON	2,687	32,250	09/08/2017	08/25/2055
89172P-AD-1	TPMT_16-2			4	1.A	1,649,000	102.7570	1,746,883	1,700,000	1,669,548	0	6,847	0	0	3.000	3.580	MON	4,250	51,000	11/15/2017	08/25/2055
89172R-AD-7	TPMT_15-6			4	1.A	1,777,344	102.9440	1,801,522	1,750,000	1,761,655	0	(4,806)	0	0	3.750	3.480	MON	5,469	65,625	07/21/2017	04/25/2055
89173F-AC-4	TPMT_17-1			4	1.A	4,584,375	103.8090	4,671,421	4,500,000	4,533,088	0	(12,251)	0	0	3.750	3.470	MON	14,062	168,750	10/04/2017	10/25/2056
89173H-AC-0	TPMT_17-2			4	1.A	713,398	103.6270	725,393	700,000	706,114	0	(2,081)	0	0	3.750	3.430	MON	2,187	26,250	10/03/2017	04/25/2057
89175J-AB-6	TPMT_17-6			4	1.A	7,488,750	102.4210	8,193,725	8,000,000	7,649,390	0	67,925	0	0	3.000	4.250	MON	20,000	240,000	02/20/2019	10/25/2057
89600G-AB-7	TMIR_21-2				2.C FE	14,000,000	100.9320	14,130,549	14,000,000	14,000,000	0	0	0	0	2.701	3.590	MON	7,355	269,164	04/07/2021	10/25/2033
90354T-BB-4	UIM_21-INV2			4,6	1.B FE	622,988	2.1470	615,864	0	610,377	0	(19,792)	0	0	0.560	16.590	MON	13,386	40,158	09/17/2021	09/25/2051
90354X-AY-6	UIM_21-INV1			4,6	1.B FE	2,047,061	0.5720	1,935,663	0	1,992,208	0	(113,114)	0	0	0.169	15.920	MON	47,770	238,083	07/30/2021	08/25/2051
90354X-BB-5	UIM_21-INV1			4,6	1.B FE	521,504	1.8740	545,180	0	514,773	0	(21,672)	0	0	0.500	19.620	MON	12,119	60,596	07/30/2021	08/25/2051
929227-2G-0	WAMU_03-S5			4	1.A FM	108,533	102.7760	105,607	102,753	107,780	0	(1,206)	0	0	5.500	4.170	MON	471	5,638	10/06/2010	06/25/2033
92922F-3R-7	WAMU_05-AR12 2A2			2	1.D FM	36,519	80.2040	29,698	37,028	0	0	0	0	0	0.588	0.000	MON	94	1,171	10/21/2005	09/25/2035
92922F-4G-0	WAMU_05-AR14 2A2			2	1.D FM	45,603	12.3910	17,380	140,258	0	0	0	0	0	2.926	0.000	MON	342	3,359	03/27/2006	12/25/2035
92922F-4V-7	WAMU_05-AR13			4	1.A FM	1,684,262	99.5030	1,698,191	1,706,662	1,722,997	0	15,163	0	0	1.081	2.070	MON	359	18,735	10/11/2017	10/25/2045
92922F-7T-9	WAMU_05-AR17 A1B3			2	1.D FM	190,434	97.2340	197,992	203,623	190,594	0	3,432	0	0	0.802	3.900	MON	32	1,657	11/28/2005	12/25/2045
92922F-S2-5	WAMU_05-AR8 21B3			4	1.A FM	93,541	99.4590	93,035	93,541	93,541	0	0	0	0	0.821	2.080	MON	15	780	06/15/2005	07/25/2045
92922F-TB-4	WAMU_04-AR7			4	1.A FM	1,705,757	102.0760	1,714,398	1,679,515	1,714,349	0	4,922	0	0	2.561	3.020	MON	3,585	45,425	01/17/2019	07/25/2034
92922F-WE-4	WAMU_04-AR9 A1			4	1.A FM	134,974	103.1370	143,330	138,970	137,837	0	1,179	0	0	2.702	3.760	MON	313	3,954	09/14/2010	08/25/2034
92925C-DC-3	WAMU_06-AR3 A1C			2	1.D FM	52,135	62.4470	58,517	93,706	18,500	0	11,806	0	0	1.087	80.460	MON	84	1,065	04/27/2018	02/25/2046
933638-AC-2	WAMU_06-AR19 1A1B			2	1.D FM	84,089	65.3870	55,035	84,168	3,777	0	17,219	0	0	0.817	2,952.310	MON	57	799	05/08/2007	01/25/2047
933638-AE-8	WAMU_06-AR19 2A1B			2	1.D FM	144,376	84.7350	181,500	214,196	128,070	0	8,572	0	0	1.475	11.910	MON	263	3,193	04/27/2018	01/25/2047
933638-AC-0	WAMU_06-AR13 2A1B			2	1.D FM	359,851	84.9470	530,309	624,281	272,414	0	83,763	0	0	1.725	46.210	MON	897	11,615	04/27/2018	10/25/2046
93363X-AD-5	WMHE_07-HE4			2	1.D FM	5,449,090	73.9810	5,859,227	7,919,814	5,125,038	0	214,465	0	0	0.272	6.450	MON	420	21,814	10/18/2017	07/25/2047
93364B-AA-8	WAMU_07-OA5 1A			2	1.D FM	514,520	96.6620	497,351	514,520	444,174	0	19,111	0	0	0.837	5.370	MON	357	4,985	05/09/2007	06/25/2047
939336-2W-2	WMALT_05-1 CX			4,6	5.B GI	144,010	12.6670	112,477	0	172,861	0	(31,179)	0	0	5.500	10.530	MON	4,070	48,754	05/31/2018	03/25/2035
93934F-AA-0	WMALT_05-5 CB1			2	1.D FM	77,192	88.7580	68,514	77,192	63,666	0	2,829	0	0	0.501	6.490	MON	6	388	06/07/2005	07/25/2035
93934F-BU-5	WMALT_05-7 4CB			2	1.D FM	368,089	87.4980	376,454	430,240	245,901	0	10,748	0	0	7.000	18.240	MON	2,510	30,649	09/07/2005	08/25/2035
93934F-PT-3	WAMU_06-AR4 2A1A			2	1.D FM	403,274	98.3770	397,477	404,031	354,264	0	7,817	0	0	1.725	3.980	MON	581	7,499	03/31/2006	05/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934N-AA-3	WMALT_06-5 1A1			2	1.D FM	276,701	67.7710	325,017	479,575	268,920	0	25,428	0	0	0.701	13.300	MON	56	3,370	05/23/2006	07/25/2036
939355-BR-3	WMALT_07-OA3 4A2			2	1.D FM	1,034,894	88.6510	918,597	1,036,189	875,772	0	33,689	0	0	0.782	6.260	MON	677	9,144	03/23/2007	04/25/2047
93935A-AF-9	WMALT_06-AR5 5A			2	1.D FM	241,963	78.0780	252,590	323,507	276,882	0	13,225	0	0	1.077	5.770	MON	289	3,909	04/27/2018	06/25/2046
93935F-AC-5	WMALT_06-AR6			2	1.D FM	2,073,821	65.0980	1,868,939	2,870,962	1,795,613	0	88,644	0	0	1.047	7.530	MON	2,493	33,842	04/17/2017	08/25/2046
93935Y-AA-8	WMALT_06-AR10			2	1.D FM	619,572	62.6700	563,313	898,848	530,540	0	25,915	0	0	0.302	6.140	MON	53	2,075	11/29/2017	12/25/2036
949796-AA-4	WFMBS_20-RR1				1.A	609,738	101.3040	599,521	591,799	627,246	0	(10,070)	0	0	3.000	0.680	MON	1,480	17,754	09/17/2020	05/25/2050
949796-AS-5	WFMBS_20-RR1				1.A	484,831	100.9590	477,983	473,439	498,084	0	(5,683)	0	0	3.000	1.290	MON	1,184	14,203	09/17/2020	05/25/2050
94982P-AA-7	WFMBS_05-AR7 1A1			4	1.A FM	438,551	98.8260	443,916	449,186	440,137	0	5,734	0	0	0.380	4.550	MON	1,071	14,523	08/28/2017	05/25/2035
949831-AA-9	WFMBS_19-3			4	1.A	583,113	100.7470	579,325	575,026	598,284	0	(20,085)	0	0	3.500	(1.160)	MON	1,677	20,135	09/10/2019	07/25/2049
949831-AS-0	WFMBS_19-3			4	1.A	432,816	100.6370	434,019	431,271	433,321	0	(3,733)	0	0	3.500	1.370	MON	1,258	15,102	04/23/2020	07/25/2049
949831-AW-1	WFMBS_19-3			4,6	1.A FE	107,374	0.1190	70,516	0	96,454	0	(147,031)	155,958	0	0.262	5.950	MON	12,980	159,484	09/16/2019	07/25/2049
949831-AX-9	WFMBS_19-3			4,6	1.A FE	64,806	0.2380	34,512	0	61,510	0	(64,272)	45,850	0	0.500	2.120	MON	6,038	72,408	09/16/2019	07/25/2049
94983J-AC-6	WFMBS_06-AR1 IIA1			2	1.D FM	191,955	92.6420	193,293	208,645	174,514	0	2,167	0	0	0.380	10.010	MON	469	5,860	02/07/2006	03/25/2036
94985J-CD-0	WFMBS_07-7 APO	@		2	1.D FM	152,517	77.2520	198,860	257,416	65,008	0	41,336	0	0	0.000	85.840	N/A	0	0	06/19/2007	06/25/2037
95001T-AA-3	WFMBS_19-1			4	1.A	636,183	100.4860	639,780	636,680	638,530	0	(3,133)	0	0	4.000	2.830	MON	2,122	25,122	01/18/2019	11/25/2048
95001T-AW-5	WFMBS_19-1			4,6	1.B FE	375	0.0000	4	0	2,667	0	(3,766)	9,085	0	0.007	0.000	MON	602	6,250	01/22/2019	11/25/2048
95002F-AE-4	WFMBS_19-4			4	1.A	6,562,797	101.2310	6,478,092	6,399,264	6,509,364	0	(51,613)	0	0	3.500	2.420	MON	18,665	223,602	11/19/2019	09/25/2049
95002F-AX-2	WFMBS_19-4			4,6	1.A FE	51,008	0.6360	50,944	0	53,149	0	(34,764)	55,317	0	0.500	11.330	MON	3,333	39,508	11/20/2019	09/25/2049
95002J-AA-4	WFMBS_19-2			4	1.A	676,012	100.0340	664,412	664,181	689,020	0	(96,681)	0	0	4.000	(10.140)	MON	2,214	26,586	05/13/2019	04/25/2049
95002K-AA-1	WFMBS_20-1				1.A	1,940,878	101.1880	1,940,901	1,918,101	1,969,716	0	(9,799)	0	0	3.000	1.850	MON	4,795	57,286	02/14/2020	12/25/2049
95002T-AS-3	WFMBS_20-3				1.A	1,100,911	101.1370	1,084,626	1,072,424	1,117,829	0	(11,365)	0	0	3.000	1.550	MON	2,681	32,173	07/15/2020	06/25/2050
95002V-AA-7	WFMBS_20-4				1.A	767,566	101.3080	745,570	735,943	798,298	0	(10,953)	0	0	3.000	1.070	MON	1,840	22,078	08/10/2020	07/25/2050
95002V-AS-8	WFMBS_20-4				1.A	3,420,929	100.7820	3,337,664	3,311,745	3,521,513	0	(41,629)	0	0	3.000	1.280	MON	8,279	99,352	08/10/2020	07/25/2050
95003B-AS-1	WFMBS_20-5				1.A	4,702,664	99.7960	4,593,351	4,602,699	4,704,274	0	(28,992)	0	0	2.500	1.610	MON	9,589	115,067	10/13/2020	09/25/2050
95003F-AV-5	WFMBS_21-INV2			4,6	1.A FE	6,230,590	1.9290	5,962,835	0	6,107,832	0	(191,266)	0	0	0.672	5.520	MON	173,155	173,156	11/09/2021	09/25/2051
63860M-AA-6	NSTRN_07-C A 144A		D	4	1.D FM	0	12.4890	4,099	32,820	4,099	4,099	1,259,910	0	0	0.000	9,253.320	MON	0	0	06/01/2007	06/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						843,762,470	XXX	867,013,816	698,008,993	840,313,139	4,099	(19,506,322)	5,765,124	0	XXX	XXX	XXX	6,052,822	59,163,719	XXX	XXX
00103C-AC-3	ACRES_21-FL1				1.A FE	6,000,000	99.7950	5,987,756	6,000,000	6,000,000	0	0	0	0	1.684	2.850	MON	4,772	61,659	05/07/2021	06/15/2036
00217L-AE-2	AREIT_19-CRE3			4	1.D FE	6,200,000	99.6490	6,477,236	6,500,000	6,311,505	0	67,357	0	0	1.714	3.680	MON	5,571	111,199	03/31/2020	09/14/2036
00217L-AG-7	AREIT_19-CRE3			4	1.G FE	3,117,500	99.5260	3,483,442	3,500,000	3,247,371	0	77,894	0	0	2.064	5.860	MON	3,612	72,296	03/31/2020	09/14/2036
01449N-AC-0	ALEN_21-ACEN				1.D FE	3,000,000	99.8430	2,995,296	3,000,000	3,000,000	0	0	0	0	1.759	2.860	MON	2,493	38,661	03/11/2021	04/15/2034
01449N-AE-6	ALEN_21-ACEN				1.G FE	2,500,000	99.8120	2,495,300	2,500,000	2,500,000	0	0	0	0	2.359	3.470	MON	2,786	43,301	03/11/2021	04/15/2034
03881B-AN-3	AMMST_20-MF1				1.A	2,397,270	105.0660	2,626,661	2,500,000	2,409,838	0	8,188	0	0	3.719	4.210	MON	7,748	91,228	05/19/2020	05/15/2053
03881V-AU-3	AMMST_21-MF2				1.A	1,499,189	88.2670	1,500,554	1,700,000	1,508,067	0	8,878	0	0	2.000	3.460	MON	2,833	17,000	06/10/2021	06/15/2054
03881V-AW-9	AMMST_21-MF2				1.A	2,736,559	81.5160	2,690,050	3,300,000	2,752,688	0	16,129	0	0	2.000	4.200	MON	5,500	19,000	10/06/2021	06/15/2054
03882K-AW-2	AMMST_21-MF3				1.A	3,999,972	98.8290	3,953,199	4,000,000	3,999,864	0	(108)	0	0	2.510	2.520	MON	8,369	16,774	09/27/2021	10/15/2054
03882K-AY-8	AMMST_21-MF3				1.A	9,999,970	99.1000	9,910,046	10,000,000	9,999,686	0	(284)	0	0	2.830	2.850	MON	23,587	47,173	09/27/2021	10/15/2054
04410C-AG-4	AHT1_18-KEYS				1.A	3,995,000	99.9180	3,996,749	4,000,000	4,022,236	0	25,399	0	0	1.559	2.540	MON	2,946	63,030	01/24/2020	06/15/2035
04965K-AJ-9	AHPT_18-ATRM			4	1.A	2,000,000	98.9950	1,979,902	2,000,000	2,000,000	0	0	0	0	1.539	2.700	MON	1,454	31,109	06/11/2018	06/15/2035
04965K-AL-4	AHPT_18-ATRM			4	1.A	2,000,000	98.4930	1,969,866	2,000,000	2,000,000	0	0	0	0	1.759	2.930	MON	1,662	35,570	06/11/2018	06/15/2035
05490R-AN-6	BAMLL_15-ASTR			4	1.A	7,824,609	105.9680	7,947,600	7,500,000	7,729,415	0	(38,287)	0	0	4.250	3.670	MON	26,562	318,750	05/23/2019	07/14/2037
05492T-BF-6	BBCMS_20-C6				1.A	6,757,454	103.0030	6,739,020	6,542,500	6,717,896	0	(22,448)	0	0	3.688	3.340	MON	20,109	244,662	01/30/2020	02/15/2053
05493A-AL-4	BFLD_20-EYP				1.A	3,000,000	99.8810	2,996,445	3,000,000	3,000,000	0	0	0	0	3.059	18.690	MON	4,335	92,897	09/30/2020	10/15/2022
05493B-AA-6	BBCMS_20-BID				1.A	6,963,258	100.2810	7,019,673	7,000,000	7,016,142	0	48,511	0	0	2.249	3.280	MON	7,437	159,273	10/02/2020	10/15/2037
05493B-AJ-7	BBCMS_20-BID				1.A	1,989,889	100.5010	2,010,040	2,000,000	2,004,931	0	13,798	0	0	3.749	4.820	MON	3,541	75,923	10/02/2020	10/15/2037
05493B-AL-2	BBCMS_20-BID				1.A	1,989,240	100.5010	2,010,038	2,000,000	2,004,366	0	13,854	0	0	4.740	5.870	MON	4,477	95,998	10/02/2020	10/15/2037
05493H-AJ-4	BBCMS_21-AGW				1.A	8,000,000	99.7190	7,977,522	8,000,000	8,000,000	0	0	0	0	2.159	3.280	MON	8,159	80,344	06/18/2021	06/15/2036
05493H-AL-9	BBCMS_21-AGW				1.A	7,000,000	99.7180	6,980,322	7,000,000	7,000,000	0	0	0	0	2.609	3.740	MON	8,627	85,089	06/18/2021	06/15/2036
05493J-AG-6	BDS_21-FL8				1.G FE	2,000,000	99.4640	1,989,291	2,000,000	2,000,000	0	0	0	0	1.653	2.690	MON	1,286	12,457	07/22/2021	01/18/2036
05493N-AC-6	BDS_21-FL9				1.D FE	3,000,000	99.5970	2,987,922	3,000,000	3,000,000	0	0	0	0	1.803	2.710	MON	2,405	10,125	10/01/2021	11/16/2038
05493N-AE-2	BDS_21-FL9				1.G FE	1,500,000	99.6020	1,494,030	1,500,000	1,500,000	0	0	0	0	2.003	2.780	MON	1,336	5,629	10/01/2021	11/16/2038
05493N-AG-7	BDS_21-FL9				2.B FE	6,000,000	99.6060	5,976,386	6,000,000	6,000,000	0	0	0	0	2.353	3.420	MON	6,277	26,484	10/01/2021	11/16/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05493N-AJ-1	BDS_21-FL9				2.C FE	1,500,000	99.6160	1,494,253	1,500,000	1,500,000	0	0	0	0	2.703	3.860	MON	1,803	7,613	10/01/2021	11/16/2038
05496G-AG-1	BAMLL_17-SCH			4	1.A	7,050,000	97.8840	6,900,828	7,050,000	7,050,000	0	0	0	0	1.509	2.620	MON	5,026	107,516	06/15/2018	11/15/2033
05523G-AL-5	BAMLL_16-ISQR			4	1.A	11,257,594	98.7430	11,553,030	11,700,000	11,427,622	0	47,335	0	0	3.606	4.260	MON	35,161	427,797	02/16/2018	08/14/2034
05525M-AA-4	BAMLL_14-520M			4	1.A	22,034,726	117.3050	25,095,146	21,393,000	21,840,671	0	(28,408)	0	0	4.184	4.090	MON	49,738	907,796	08/01/2014	08/15/2046
05525Q-AA-5	BAMLL_14-FRR8			4	2.C FE	3,159,833	98.2150	3,741,033	3,809,000	3,478,183	0	97,815	0	0	2.066	5.260	MON	6,560	79,515	04/04/2018	11/26/2047
05526Q-AN-6	BAMLL_15-200P				1.A	4,789,206	99.7060	4,961,414	4,976,000	4,844,378	0	33,711	0	0	3.595	4.560	MON	14,911	181,397	04/29/2020	04/14/2033
05526V-AG-0	BAMLL_15-FR11			4	2.B FE	5,423,906	99.9640	5,997,845	6,000,000	5,838,749	0	132,526	0	0	2.423	5.050	MON	12,118	147,394	04/04/2018	09/27/2045
05550T-AE-9	BHPT_19-BXHP			4	1.G FE	5,901,805	99.3770	5,912,987	5,950,000	5,933,413	0	52,285	0	0	1.630	2.670	MON	4,583	98,120	08/16/2019	08/15/2036
05591V-AC-9	BPR_21-WILL				1.D FE	5,000,000	99.8760	4,993,802	5,000,000	5,000,000	0	0	0	0	3.109	12.630	MON	7,342	86,667	05/19/2021	06/15/2023
05605N-AA-5	BX_20-VIV2				1.G FE	5,990,463	101.3030	6,584,719	6,500,000	6,052,423	0	43,584	0	0	3.542	4.690	MON	19,188	233,444	07/10/2020	03/09/2044
05606F-AL-7	BX_19-OC11			4	1.A	9,187,498	102.9000	9,261,040	9,000,000	9,157,246	0	(16,240)	0	0	4.075	3.790	MON	30,566	343,346	05/04/2021	12/09/2041
05606F-AN-3	BX_19-OC11			4	1.A	2,906,597	99.0440	2,971,331	3,000,000	2,921,442	0	7,632	0	0	4.075	4.460	MON	10,189	119,963	12/06/2019	12/09/2041
05606K-AJ-1	BX_19-MMP			4	1.G FE	4,477,593	98.9950	4,432,625	4,477,593	4,477,593	0	0	0	0	1.559	2.450	MON	3,298	70,515	08/15/2019	08/15/2036
05606K-AL-6	BX_19-MMP			4	2.C FE	2,985,062	98.7440	2,947,589	2,985,062	2,985,062	0	0	0	0	1.709	2.600	MON	2,410	51,548	08/15/2019	08/15/2036
05607Q-AU-2	BX_20-BXLP				1.A	6,667,800	99.5600	6,650,983	6,680,326	6,676,430	0	7,750	0	0	1.709	2.490	MON	5,394	115,408	08/12/2020	12/15/2036
05608J-AL-2	BXP_17-GM			4	1.A	7,338,584	101.9230	7,899,050	7,750,000	7,483,843	0	40,839	0	0	3.424	4.230	MON	22,118	269,108	04/03/2018	06/13/2039
05608B-AJ-9	BX_19-IMC			4	1.A	7,000,000	98.9960	6,929,754	7,000,000	7,000,000	0	0	0	0	1.709	2.520	MON	5,652	120,930	05/02/2019	04/15/2034
05608E-AA-2	BX_20-VIV3				1.D FE	5,046,714	103.4690	5,173,457	5,000,000	5,041,536	0	(4,137)	0	0	3.543	3.520	MON	14,766	179,649	09/11/2020	03/09/2044
05608J-AG-8	BX_21-IRON				2.C FE	2,750,000	100.0820	2,752,267	2,750,000	2,750,000	0	0	0	0	2.009	3.340	MON	2,610	44,968	02/04/2021	02/15/2038
05608R-AL-9	BX_21-ARIA				1.A	4,975,000	99.4380	4,971,923	5,000,000	4,985,408	0	10,408	0	0	2.354	3.590	MON	5,560	15,556	10/13/2021	10/15/2036
05609B-AM-1	BX_21-LBA				1.A	2,000,000	99.2160	1,984,333	2,000,000	2,000,000	0	0	0	0	2.109	3.440	MON	1,993	35,164	02/03/2021	02/15/2036
05609B-BH-1	BX_21-LBA				1.A	2,000,000	99.2160	1,984,333	2,000,000	2,000,000	0	0	0	0	2.109	3.440	MON	1,993	35,164	02/03/2021	02/15/2036
05609C-AL-1	BX _21-21M				1.A	1,236,586	98.7450	1,234,316	1,250,000	1,238,954	0	2,368	0	0	1.536	2.860	MON	907	1,948	10/27/2021	10/15/2036
05609C-AN-7	BX _21-21M				1.A	989,233	98.7450	987,457	1,000,000	991,107	0	1,874	0	0	2.298	3.620	MON	1,085	2,324	10/27/2021	10/15/2036
05609G-AG-3	BXMT_21-FL4				1.G FE	4,000,000	99.3750	3,975,002	4,000,000	4,000,000	0	0	0	0	1.858	2.840	MON	3,511	50,167	04/09/2021	05/15/2038
05609R-AJ-3	BX_21-BXMF				1.A	989,938	98.8160	988,167	1,000,000	991,839	0	1,901	0	0	1.281	2.630	MON	605	1,317	10/28/2021	10/15/2038
05609R-AL-8	BX_21-BXMF				1.A	1,487,895	98.6950	1,480,426	1,500,000	1,490,662	0	2,766	0	0	1.920	3.240	MON	1,360	2,960	10/28/2021	10/15/2026
06427D-AC-7	BACM_17-BNK3				3.B	1,247,109	93.1930	1,980,355	2,125,000	1,388,664	0	91,606	0	0	3.250	13.310	MON	5,755	69,063	05/13/2020	02/15/2050
06427D-AX-1	BACM_17-BNK3			4	1.D	9,190,750	100.6400	9,535,711	9,475,000	9,276,783	0	29,703	0	0	4.352	4.890	MON	34,363	412,352	11/07/2018	02/15/2050
06539L-BG-4	BANK_18-BN13			4	1.D	1,026,978	108.3790	1,083,796	1,000,000	1,023,818	0	(3,083)	0	0	4.566	4.270	MON	3,805	46,238	11/30/2020	08/15/2061
06539W-AA-4	BANK_19-BNK16				2.B	909,453	88.6170	886,174	1,000,000	915,992	0	6,539	0	0	2.500	3.700	MON	2,083	20,833	02/22/2021	01/15/2063
065402-AJ-8	BANK_19-BN18				1.D	5,656,080	91.6810	6,417,702	7,000,000	5,786,499	0	106,191	0	0	3.000	5.820	MON	17,500	202,500	03/10/2021	05/15/2062
065402-BE-8	BANK_19-BN18				1.G FE	5,219,737	2.9300	4,095,712	0	3,980,673	0	(496,830)	0	0	0.399	3.540	MON	46,469	623,262	05/22/2019	05/15/2062
06540X-AL-5	BANK_19-BN22			4	1.D	5,260,794	90.8380	5,450,329	6,000,000	5,382,592	0	57,918	0	0	2.500	3.990	MON	12,500	150,000	10/25/2019	11/15/2062
06541F-AJ-8	BANK_17-BNK4			4	3.B	1,536,329	93.6450	2,467,570	2,635,000	1,712,238	0	108,679	0	0	3.357	12.970	MON	7,371	88,457	04/01/2020	05/15/2050
06541F-BC-2	BANK_17-BNK4				1.G FE	2,503,015	4.0720	1,691,056	0	1,661,618	0	(288,021)	0	0	0.806	3.150	MON	27,895	363,235	11/13/2018	05/15/2050
06541K-BF-4	BANK_18-BN12			4	1.D	4,441,532	104.6170	4,707,792	4,500,000	4,453,634	0	3,828	0	0	4.416	4.730	MON	16,561	201,245	05/15/2018	05/15/2061
06541R-AJ-2	BANK_19-BNK23			4	3.B	1,796,172	89.8020	1,796,059	2,000,000	1,801,087	0	4,915	0	0	2.500	3.950	MON	4,167	8,333	09/29/2021	12/15/2052
06541U-CB-0	BANK_20-BN30				1.A FE	2,451,278	9.0450	2,173,835	0	2,167,600	0	(302,913)	0	0	1.332	0.000	MON	26,682	332,204	12/14/2020	12/15/2053
06650A-AF-4	BANK_17-BNK8				1.A FE	1,671,648	3.5810	992,171	0	970,102	0	(186,856)	0	0	0.726	2.570	MON	16,777	218,108	10/30/2017	11/15/2050
06650A-AK-3	BANK_17-BNK8				1.D	1,348,594	104.3240	1,825,674	1,750,000	1,416,565	0	40,935	0	0	4.069	8.610	MON	5,935	72,219	03/30/2020	11/15/2050
06650A-AU-1	BANK_17-BNK8			4	3.B	5,057,895	90.5750	5,479,805	6,050,000	5,292,402	0	97,472	0	0	2.600	5.190	MON	13,108	157,300	05/07/2019	11/15/2050
07335Y-AE-6	BDS_21-FL10				1.D FE	2,000,000	99.7700	1,995,402	2,000,000	2,000,000	0	0	0	0	2.050	3.090	MON	3,417	0	11/19/2021	12/18/2036
07335Y-AG-1	BDS_21-FL10				1.G FE	1,000,000	99.7690	997,695	1,000,000	1,000,000	0	0	0	0	2.400	3.450	MON	2,000	0	11/19/2021	12/18/2036
07335Y-AJ-5	BDS_21-FL10				2.B FE	2,250,000	99.7710	2,244,859	2,250,000	2,250,000	0	0	0	0	2.950	4.030	MON	5,531	0	11/19/2021	12/18/2036
07335Y-AL-0	BDS_21-FL10				2.C FE	2,750,000	99.7740	2,743,790	2,750,000	2,750,000	0	0	0	0	3.450	4.570	MON	7,906	0	11/19/2021	12/18/2036
08161C-AL-5	BMARK_18-B2			4	1.D	5,709,128	106.2150	6,797,816	6,400,000	5,793,469	0	42,191	0	0	4.197	5.440	MON	22,385	272,445	04/22/2020	02/15/2051
08161H-AJ-9	BMARK_18-B4				1.A	2,027,656	110.3180	2,206,360	2,000,000	2,021,943	0	(3,593)	0	0	4.430	4.270	MON	7,383	88,600	05/14/2020	07/15/2051
08161H-AK-6	BMARK_18-B4			4	1.D	4,070,584	107.8190	4,312,781	4,000,000	4,059,079	0	(11,237)	0	0	4.550	4.360	MON	15,169	184,730	11/30/2020	07/15/2051
08162Q-AN-9	BMARK_20-IG3				1.A	4,820,092	101.9300	5,096,504	5,000,000	4,808,657	0	(12,702)	0	0	3.388	3.080	MON	14,120	166,521	05/22/2020	09/15/2048
08162R-AF-4	BMARK_21-B23			4,6	1.A FE	3,715,967	9.0130	3,339,137	0	3,338,211	0	(388,530)	0	0	1.384	0.100	MON	42,747	411,181	02/01/2021	02/15/2054
08162V-BJ-6	BMARK_19-B10			4	1.A	9,794,457	104.5610	10,456,136	10,000,000	9,836,922	0	17,297	0	0	3.899	4.280	MON	32,496	395,363	03/21/2019	03/15/2062
08162X-AL-8	BMARK_20-B20				1.D	4,012,523	83.6260	4,181,349	5,000,000	4,088,346	0	64,409	0	0	2.000	4.160	MON	8,333	100,000	10/19/2020	10/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08162X-BJ-2	BMARK_20-B20				1.A FE	4,928,521	10.2610	4,335,857	0	4,295,408	0	(560,579)	0	0	1.623	2.940	MON	57,160	706,945	10/20/2020	10/15/2053
08162Y-AM-4	BMARK_19-B14			4	3.B	11,592,055	86.5420	11,250,585	13,000,000	11,756,882	0	103,903	0	0	2.500	3.780	MON	27,083	291,667	02/17/2021	12/15/2062
08163A-BM-4	BMARK_20-B18				1.A	6,068,985	101.9620	6,066,741	5,950,000	5,987,954	0	(68,286)	0	0	3.744	2.210	MON	18,564	222,768	07/22/2020	08/15/2053
08163B-BF-7	BMARK_20-B22			6	1.A FE	2,469,852	11.2620	2,208,760	0	2,200,230	0	(274,391)	0	0	1.520	0.250	MON	24,845	307,790	12/18/2020	01/15/2054
08163C-BE-8	BMARK_21-B24			4	1.A FE	2,473,065	8.1360	2,275,913	0	2,267,742	0	(207,805)	0	0	1.154	2.730	MON	26,915	256,213	03/05/2021	03/15/2054
08163D-AL-1	BMARK_21-B25				1.A	1,499,957	100.4930	1,507,395	1,500,000	1,500,105	0	149	0	0	3.201	3.270	MON	4,001	32,010	04/16/2021	04/15/2054
08163D-AV-9	BMARK_21-B25				1.D	1,659,396	82.4260	1,648,532	2,000,000	1,677,279	0	17,883	0	0	2.000	4.110	MON	3,333	26,667	04/16/2021	04/15/2054
08163K-AL-5	BMARK_21-B30				1.A	1,275,598	82.8310	1,242,477	1,500,000	1,277,898	0	2,300	0	0	2.000	3.860	MON	2,500	2,500	10/29/2021	11/15/2054
08163K-AN-1	BMARK_21-B30				1.D	775,710	75.0100	750,103	1,000,000	777,883	0	2,173	0	0	2.000	4.930	MON	1,667	1,667	10/29/2021	11/15/2054
08163L-AL-3	BMARK_20-B21				1.A FE	2,717,953	10.2090	2,435,749	0	2,415,877	0	(283,456)	0	0	1.569	2.890	MON	31,200	358,939	11/24/2020	12/17/2053
12433X-AG-4	BX_20-VIVA				1.A	13,705,270	99.5920	14,938,944	15,000,000	13,879,809	0	103,643	0	0	3.667	4.610	MON	45,838	448,473	07/29/2021	03/11/2044
12477B-AG-9	CAMB_21-CX2				1.A	4,915,389	97.8710	4,893,559	5,000,000	4,916,655	0	1,266	0	0	2.771	3.030	MON	11,546	11,547	10/22/2021	11/10/2046
12477B-AJ-3	CAMB_21-CX2				1.A	3,134,798	94.7730	3,127,530	3,300,000	3,136,948	0	2,150	0	0	2.771	3.440	MON	7,620	7,621	10/22/2021	11/10/2046
12508G-AA-4	CCUBS_17-C1			4	3.B	2,029,312	98.7460	2,172,430	2,200,000	2,084,506	0	15,118	0	0	4.390	5.610	MON	8,050	97,953	11/21/2017	11/15/2050
12508G-AZ-9	CCUBS_17-C1			4	2.B	1,009,467	106.0520	1,060,525	1,000,000	1,005,286	0	(1,079)	0	0	4.390	4.400	MON	3,659	44,524	11/21/2017	11/15/2050
12528Y-AL-7	CF_19-CF2			4	1.D	5,344,931	102.2450	5,623,504	5,500,000	5,357,930	0	10,521	0	0	3.661	4.070	MON	16,783	204,405	09/26/2019	11/15/2052
12528Y-AT-0	CF_19-CF2				3.B	924,766	89.6600	896,607	1,000,000	927,703	0	2,937	0	0	2.500	3.480	MON	2,083	8,333	07/29/2021	11/15/2052
12529A-AG-9	CFK_20-MF2				2.C FE	3,089,930	97.4280	2,922,860	3,000,000	3,067,513	0	(12,660)	0	0	3.349	2.890	MON	8,372	100,470	03/05/2020	03/15/2039
12564N-AG-7	CLNY_19-IKPR			4	1.A	9,897,870	99.7480	9,974,849	10,000,000	10,013,017	0	98,558	0	0	1.588	2.810	MON	7,499	160,576	11/27/2019	11/15/2038
12592L-BP-6	COMM_14_CORE20			4	2.B	10,200,000	101.4540	10,145,408	10,000,000	10,097,363	0	(38,249)	0	0	4.491	4.210	MON	37,428	456,797	02/12/2019	11/10/2047
12592R-BK-4	COMM_14-CR21			4	1.A	4,527,070	104.9720	4,723,776	4,500,000	4,510,861	0	(5,543)	0	0	4.339	4.280	MON	16,271	195,255	01/04/2019	12/10/2047
12592T-AN-5	COMM_15-3BP			4	1.A	8,595,234	100.6760	9,161,531	9,100,000	8,843,789	0	70,753	0	0	3.238	4.290	MON	24,558	298,787	02/28/2018	02/10/2035
12593A-BD-6	COMM_15-CR23			4	1.A	7,324,602	104.5450	7,631,843	7,300,000	7,307,485	0	(4,685)	0	0	4.183	4.190	MON	25,447	305,359	05/25/2018	05/10/2048
12593G-AJ-1	COMM_15-PC1			4	1.A	2,863,371	105.9370	2,975,042	2,808,302	2,831,064	0	(7,654)	0	0	4.320	4.130	MON	10,111	123,015	05/09/2017	07/10/2050
12593J-BJ-4	COMM_15-CR24			4	1.A	2,482,500	106.3430	2,552,249	2,400,000	2,439,567	0	(12,062)	0	0	4.378	3.920	MON	8,757	106,563	02/13/2018	08/10/2048
12593Q-BH-2	COMM_15_CR26			4	1.A	4,673,438	106.9360	5,346,831	5,000,000	4,765,243	0	54,208	0	0	4.478	6.150	MON	18,660	227,289	03/30/2020	10/10/2048
12593Y-BL-6	COMM_16-CR28				1.A	3,090,000	108.0830	3,242,492	3,000,000	3,063,171	0	(16,063)	0	0	4.637	4.120	MON	11,595	141,087	04/21/2020	02/10/2049
12595F-AK-8	CSAIL_17-CX9			4	1.A	2,479,297	104.0300	2,600,771	2,500,000	2,484,556	0	(17)	0	0	3.953	4.120	MON	8,236	100,340	06/08/2018	09/15/2050
12595J-AW-4	CSAIL_17-CX10			4	1.D	2,034,274	98.2980	1,965,963	2,000,000	2,026,658	0	(2,074)	0	0	4.108	4.030	MON	6,848	83,330	11/17/2017	11/15/2050
12597N-AC-7	CSAIL_20-C19				2.B	3,504,814	91.0540	3,600,306	3,954,000	3,548,125	0	26,680	0	0	2.500	3.940	MON	8,237	62,213	09/03/2021	03/15/2053
12597N-AE-3	CSAIL_20-C19				3.B	2,295,369	87.1250	2,613,776	3,000,000	2,372,937	0	45,709	0	0	2.500	5.600	MON	6,250	75,000	03/11/2020	03/15/2053
12624K-AH-9	COMM_12-CR2			4	1.A FM	2,046,250	99.7930	1,995,879	2,000,000	2,010,297	0	(11,386)	0	0	4.830	4.040	MON	8,051	97,956	04/17/2018	08/15/2045
12625K-AP-0	COMM_13-CR8			4	1.D	2,962,969	100.9720	3,029,161	3,000,000	2,975,739	0	4,692	0	0	3.928	4.540	MON	9,822	119,739	03/15/2019	06/10/2046
12626L-AW-2	COMM_13-CR11			4	1.A	4,935,660	104.2240	4,794,335	4,600,000	4,704,151	0	(58,896)	0	0	5.118	3.820	MON	19,622	238,658	01/11/2018	08/10/2050
12626L-BP-6	COMM_13-CR11			4	1.A	14,508,758	105.1240	14,464,087	13,759,000	14,005,457	0	(146,388)	0	0	5.111	4.090	MON	58,605	712,815	06/08/2018	08/10/2050
12630B-BA-5	COMM_13-CR13			4	1.A	7,354,019	104.9150	7,490,990	7,140,000	7,176,607	0	(25,620)	0	0	4.194	3.870	MON	24,954	299,452	12/13/2013	11/10/2046
12630B-BF-4	COMM_13-CR13			4	1.A	2,793,059	104.0290	2,756,786	2,650,000	2,696,614	0	(23,941)	0	0	4.880	3.990	MON	10,778	131,194	05/18/2017	11/10/2046
12634N-AY-4	CSAIL_15-C2			4	3.B	1,966,309	102.5130	2,050,272	2,000,000	1,971,558	0	5,239	0	0	4.207	4.700	MON	7,013	83,930	12/30/2020	06/15/2057
12653B-AN-0	CSWF_18-TOP			4	1.A	4,821,678	99.7480	5,658,270	5,672,563	5,015,689	0	191,740	0	0	2.359	7.350	MON	6,321	135,374	04/13/2020	08/15/2035
12654Y-AL-3	CPTS_19-CPT			4	1.A	24,253,699	95.1880	23,780,101	24,982,000	24,388,146	0	64,060	0	0	2.996	3.420	MON	62,388	648,166	08/12/2021	11/13/2039
12655T-AY-5	COMM_19-G44				1.A	976,523	95.7030	957,035	1,000,000	979,298	0	2,775	0	0	3.400	4.140	MON	2,833	31,639	01/22/2021	08/15/2057
12656K-AJ-6	COMM_20-CX				1.A	2,926,422	96.1080	2,883,256	3,000,000	2,933,689	0	6,147	0	0	2.683	3.030	MON	6,707	81,623	10/23/2020	11/10/2046
12657V-AG-7	CSWF_21-SOP2				1.D FE	4,559,188	99.3970	4,552,393	4,580,000	4,583,693	0	24,505	0	0	1.376	2.530	MON	2,977	29,149	06/23/2021	06/15/2034
12657V-AJ-1	CSWF_21-SOP2				1.G FE	2,548,433	99.3550	2,543,505	2,560,000	2,562,106	0	13,673	0	0	1.676	2.830	MON	2,027	19,898	06/23/2021	06/15/2034
12658W-AC-3	CSMC_21-B33				1.A FE	6,437,463	103.1920	6,449,533	6,250,000	6,434,160	0	(3,302)	0	0	3.167	2.840	MON	16,495	32,991	10/08/2021	10/10/2043
129890-AL-3	CALI_19-101C			4	1.A	5,120,905	103.6220	5,181,146	5,000,000	5,088,990	0	(11,934)	0	0	4.468	4.150	MON	18,619	219,225	03/07/2019	03/10/2039
129890-AN-9	CALI_19-101C				1.A	1,818,281	98.9660	1,781,401	1,800,000	1,815,837	0	(2,415)	0	0	4.468	4.300	MON	6,703	78,921	12/03/2020	03/10/2039
13033D-AF-2	CAHFA_21-1			4	2.A FE	5,439,978	6.6670	5,266,858	0	5,165,147	0	(332,170)	0	0	0.796	3.120	MON	52,396	471,416	03/16/2021	11/20/2035
13033D-AH-8	CAHFA_21-2			4	1.B FE	4,404,982	6.6470	4,307,771	0	4,322,022	0	(95,902)	0	0	0.823	3.530	MON	44,473	134,425	09/28/2021	03/25/2035
17290Y-AW-8	CGCMT_16-C1				1.A FE	1,692,620	6.8440	1,057,036	0	985,909	0	(256,078)	0	0	1.828	4.860	MON	23,534	295,428	10/05/2018	05/10/2049
17291H-AL-8	CGCMT_21-PRM2				1.A	5,200,000	99.7730	5,188,247	5,200,000	5,200,000	0	0	0	0	2.009	3.150	MON	4,935	12,362	10/22/2021	10/15/2036
17291H-AN-4	CGCMT_21-PRM2				1.A	2,800,000	99.7760	2,793,746	2,800,000	2,800,000	0	0	0	0	2.509	3.660	MON	3,318	8,329	10/22/2021	10/15/2036
17322Y-AH-3	CGCMT_14-GC25			4	1.D	4,405,059	104.3620	4,435,427	4,250,000	4,317,345	0	(22,388)	0	0	4.505	3.990	MON	15,955	194,436	11/02/2017	10/10/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17324D-AX-2	CGCMT_15-P1			4	1.D	5,756,522	106.1230	5,911,081	5,570,000	5,665,531	0	(25,900)	0	0	4.315	3.880	MON	20,031	243,753	03/08/2018	09/15/2048
17325H-BT-0	CGCMT_17-P7			4	2.B	5,309,343	100.6080	5,363,452	5,331,000	5,316,134	0	2,351	0	0	4.363	4.580	MON	19,384	235,165	09/11/2018	04/14/2050
17325H-BU-7	CGCMT_17-P7				1.A FE	6,422,505	94.4310	3,412,468	0	3,440,605	0	(787,992)	0	0	1.115	2.850	MON	71,592	904,017	10/05/2018	04/14/2050
17326C-BE-3	CGCMT_17-B1				1.A FE	1,721,605	93.4420	1,516,176	0	1,356,867	0	(304,867)	0	0	0.813	5.120	MON	29,841	386,070	08/15/2017	08/15/2050
17326D-AJ-1	CGCMT_17-P8			6	1.A FE	1,535,711	94.2110	906,295	0	876,033	0	(167,987)	0	0	0.890	4.410	MON	15,965	205,878	09/20/2017	09/15/2050
17326F-AF-4	CGCMT_17-C4				1.A FE	1,569,614	94.3400	1,335,915	0	1,329,145	0	(333,356)	24,025	0	1.081	3.700	MON	27,738	360,976	10/20/2017	10/12/2050
17326M-AJ-1	CGCMT_18-TBR			4	1.A	2,500,000	99.3080	2,482,701	2,500,000	2,500,000	0	0	0	0	1.459	2.310	MON	1,723	36,859	01/19/2018	12/15/2036
17328Q-AG-6	CGCMT_20-420K				1.A	2,428,042	97.1140	2,427,862	2,500,000	2,434,276	0	5,640	0	0	3.422	3.760	MON	7,129	83,944	11/18/2020	11/10/2042
193051-AQ-2	COLD_20-ICE5				1.A	1,468,588	99.6180	1,468,861	1,474,486	1,479,454	0	10,198	0	0	2.875	3.900	MON	2,002	42,902	10/22/2020	11/15/2037
20048E-BC-4	COMM_13-LC6				1.D	4,614,922	101.8850	4,839,540	4,750,000	4,672,894	0	36,784	0	0	4.242	5.740	MON	16,791	201,495	05/07/2020	01/10/2046
20048J-AG-5	COMM_18-HOME			4	1.G FE	12,822,814	101.5390	13,301,681	13,100,000	12,902,103	0	24,751	0	0	3.815	4.200	MON	41,648	506,715	06/01/2018	04/10/2033
20049A-AG-3	COMM_20-CBM				1.A	3,067,006	98.8590	2,965,792	3,000,000	3,041,617	0	(13,449)	0	0	3.753	3.230	MON	9,384	110,494	01/30/2020	02/10/2037
20049A-AH-1	COMM_20-CBM				1.A	6,234,795	96.4690	6,003,271	6,223,000	6,227,378	0	(4,062)	0	0	3.757	3.690	MON	19,485	229,202	02/04/2020	02/10/2037
23305J-AL-6	DBUBS_17-BRBK			4	1.A	8,589,492	99.4410	9,198,322	9,250,000	8,881,408	0	90,098	0	0	3.530	5.200	MON	27,210	331,060	12/04/2018	10/10/2034
23305J-AN-2	DBUBS_17-BRBK			4	1.D	5,866,250	97.8270	5,869,669	6,000,000	5,917,635	0	18,572	0	0	3.530	4.140	MON	17,650	214,742	10/15/2019	10/10/2034
23306D-BS-4	DBJPM_20-C9				1.A	2,523,054	87.1020	2,613,084	3,000,000	2,567,536	0	32,199	0	0	2.250	3.890	MON	5,625	67,500	08/20/2020	09/15/2053
23306N-AC-6	DBWF_15-LCM-A2			4	1.A	3,978,771	101.4380	4,199,050	4,139,500	4,034,790	0	20,285	0	0	3.421	4.150	MON	11,801	143,585	02/13/2019	06/10/2034
23306N-AJ-1	DBWF_15-LCM			4	3.B	5,630,625	93.3010	5,598,066	6,000,000	5,756,860	0	47,580	0	0	3.421	4.550	MON	17,105	208,119	03/20/2019	06/10/2034
23306N-AL-6	DBWF_15-LCM			4	4.B	329,446	90.3620	361,452	400,000	340,416	0	10,940	0	0	3.421	7.680	MON	1,140	13,875	12/30/2020	06/10/2034
23307G-AJ-5	BDWF_18-GLKS			4	1.G FE	6,827,703	99.6310	6,874,582	6,900,000	6,911,697	0	79,169	0	0	1.852	3.130	MON	4,616	129,714	12/17/2018	11/19/2035
23312V-AK-2	DBJPM_16-C3			4	1.D	1,854,688	97.8320	1,956,651	2,000,000	1,907,959	0	15,705	0	0	3.483	4.710	MON	5,806	70,956	04/25/2018	08/10/2049
23312V-AS-5	DBJPM_16-C3			4	3.B	1,941,344	83.8250	1,927,986	2,300,000	2,069,551	0	35,753	0	0	3.483	6.020	MON	6,677	81,599	02/28/2018	08/10/2049
24500E-AJ-3	DAFC_17-AMO			4	1.G FE	7,161,816	92.4470	6,933,559	7,500,000	7,260,346	0	37,691	0	0	3.636	4.430	MON	22,726	276,501	04/11/2019	06/05/2035
24500E-AL-8	DAFC_17-AMO			4	2.C FE	7,690,618	87.9410	7,035,345	8,000,000	7,812,853	0	29,443	0	0	3.636	4.240	MON	24,241	294,935	06/02/2017	06/05/2035
26210Y-AG-1	DROP_21-FILE				1.A	7,000,000	99.9390	6,995,776	7,000,000	7,000,000	0	0	0	0	1.809	8.020	MON	5,982	79,764	04/21/2021	04/15/2026
26210Y-AJ-5	DROP_21-FILE				1.A	2,000,000	99.9390	1,998,799	2,000,000	2,000,000	0	0	0	0	2.359	9.310	MON	2,229	29,787	04/21/2021	04/15/2026
29429E-AF-8	CGCMT_16-P4				1.A FE	1,337,894	6.9640	846,203	0	787,436	0	(208,051)	0	0	1.900	4.060	MON	19,240	242,052	10/05/2018	07/10/2049
29429E-AJ-0	CGCMT_16-P4				1.A	3,247,119	103.0170	3,863,167	3,750,000	3,335,124	0	43,599	0	0	3.377	4.990	MON	10,553	126,638	03/31/2020	07/10/2049
29429E-AK-7	CGCMT_16-P4			4	2.B	4,762,186	102.2980	5,114,943	5,000,000	4,804,906	0	31,617	0	0	3.943	5.050	MON	16,432	201,150	12/30/2020	07/10/2049
30227F-AG-5	ESA_21-ESH				1.A	3,183,438	99.9990	3,183,437	3,183,438	3,183,438	0	0	0	0	1.809	2.930	MON	2,721	25,342	06/24/2021	07/15/2038
302610-AD-2	FRETE_21-ML11			4	1.A Z	2,965,157	6.8730	2,865,408	0	2,911,572	0	(88,104)	0	0	0.667	3.410	MON	23,188	126,564	07/22/2021	03/25/2038
30318L-AK-3	FRETE_21-ML08			4	1.B FE	7,914,150	18.2890	7,703,211	0	7,527,576	0	(448,655)	0	0	1.871	3.250	MON	13,136	654,480	02/04/2021	07/25/2037
30319Y-AC-2	FSRIA_21-FL2				1.A FE	7,500,000	99.7120	7,478,457	7,500,000	7,500,000	0	0	0	0	1.657	2.490	MON	5,525	76,873	04/28/2021	04/16/2028
3137FR-UV-1	FHMS_K106			6	1.A FE	7,274,956	9.4760	6,455,859	0	6,368,592	0	(883,408)	0	0	1.354	0.510	MON	76,893	932,932	01/05/2021	01/25/2030
3137FT-BP-1	FHMS_K108			6	1.A FE	12,039,068	12.1590	10,773,485	0	10,577,989	0	(1,433,299)	0	0	1.690	(0.370)	MON	124,806	1,465,225	01/12/2021	03/25/2030
34461L-AL-8	FMBT_19-FBLU			4	1.A	7,432,706	101.4060	7,402,644	7,300,000	7,378,272	0	(26,484)	0	0	4.094	3.670	MON	24,911	293,308	11/22/2019	12/10/2036
34461L-AN-4	FMBT_19-FBLU			4	1.A	5,917,456	100.7140	5,938,139	5,896,000	5,906,277	0	(4,726)	0	0	3.962	3.990	MON	19,471	236,896	11/22/2019	12/10/2036
35833T-AB-1	FRETE_21-ML12			4	1.B FE	2,997,691	13.1080	2,985,247	0	2,981,603	0	(18,209)	0	0	1.219	3.430	MON	23,157	23,141	11/19/2021	01/25/2041
36192K-AC-1	GSMS_12-GCJ7				1.D FM	3,690,000	97.0470	3,881,880	4,000,000	3,822,370	0	132,370	0	0	5.542	12.740	MON	18,475	170,133	03/15/2021	05/10/2045
36192K-AY-3	GSMS_12-GCJ7				1.A FM	2,500,586	100.9720	2,524,309	2,500,000	2,497,166	0	(1,068)	0	0	5.542	5.690	MON	11,547	141,468	03/12/2020	05/10/2045
36192P-AG-1	GSMS_12-GCJ9				1.A FM	3,507,500	101.5660	4,062,662	4,000,000	3,729,214	0	123,382	0	0	4.448	9.750	MON	14,827	177,920	04/03/2020	11/10/2045
36248G-AL-4	GSMS_13-GC16				1.A	4,860,984	102.4680	5,125,102	5,001,656	4,815,307	0	(51,923)	0	0	5.310	3.810	MON	22,135	269,314	05/19/2020	11/10/2046
36251F-BB-1	GSMS_15-GC28			4	1.A	2,543,430	104.6430	2,720,725	2,600,000	2,567,949	0	8,479	0	0	3.980	4.460	MON	8,623	103,480	12/17/2018	02/10/2048
36251P-AF-1	GSMS_16-GS3				1.A FE	1,229,575	4.7300	792,025	0	801,679	0	(188,460)	0	0	1.199	1.900	MON	16,735	211,816	10/05/2018	10/10/2049
36252S-BB-2	GSMS_19-GC38			4	1.D	3,089,952	108.1270	3,243,838	3,000,000	3,066,221	0	(8,681)	0	0	4.761	4.450	MON	11,902	142,830	02/13/2019	02/10/2052
36252W-BC-1	GSMS_14-GC20			4	1.D	3,631,084	101.5450	3,611,973	3,557,000	3,580,909	0	(11,962)	0	0	4.529	4.220	MON	13,425	161,097	01/25/2018	04/10/2047
36255W-AG-0	GSMS_18-RIVR			4	1.A	4,950,282	94.7220	4,736,104	5,000,000	5,006,137	0	39,962	0	0	1.443	2.600	MON	3,408	72,889	07/17/2018	07/15/2035
36256A-AJ-1	GSMS_18-LUAU			4	1.A	7,942,401	98.9960	7,893,948	7,974,000	7,973,843	0	30,619	0	0	1.709	2.990	MON	6,438	137,777	01/22/2019	11/15/2032
36256Q-AE-7	GSMS_19-BOCA			4	1.A	8,000,000	99.4960	7,959,754	8,000,000	8,000,000	0	0	0	0	1.839	3.100	MON	6,950	148,771	06/11/2019	06/15/2038
36257C-AJ-6	GSMS_17-GPTX			4	1.A	9,088,087	97.6220	9,080,804	9,302,000	9,270,416	0	67,497	0	0	3.302	4.130	MON	25,599	307,193	02/27/2019	05/10/2034
36257H-BA-3	GSMS_19-GC40				1.A	1,951,899	100.9240	1,925,643	1,908,000	1,936,622	0	(13,455)	0	0	3.549	2.860	MON	5,644	68,669	10/29/2020	07/10/2052
36257M-AA-3	GSMS_19-70P				1.A FE	6,623,750	99.6850	6,977,969	7,000,000	6,800,274	0	116,737	0	0	1.109	3.240	MON	3,668	78,365	04/14/2020	10/15/2036
36258Y-AS-7	GSMS_20-GC45				1.A	6,136,478	103.0680	6,398,514	6,208,000	6,146,381	0	5,408	0	0	3.218	3.440	MON	16,651	202,582	01/10/2020	12/13/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36258Y-AU-2	GSMS_20-GC45				1.A	4,131,805	100.3900	4,319,802	4,303,000	4,158,034	0	14,106	0	0	3.218	3.810	MON	11,541	140,417	01/10/2020	12/13/2039
36260J-AL-1	GSMS_19-GC39				2.B	2,642,488	91.6220	2,624,058	2,864,000	2,657,134	0	14,647	0	0	3.000	3.860	MON	7,160	64,440	03/09/2021	05/10/2052
36260T-AA-3	GSCG_19-600C				1.A	4,141,719	102.3980	4,095,937	4,000,000	4,096,161	0	(35,658)	0	0	2.935	2.000	MON	9,786	117,436	09/10/2020	09/06/2034
36260T-AE-5	GSCG_19-600C				1.A	3,036,445	100.8760	3,026,310	3,000,000	3,024,221	0	(9,544)	0	0	3.158	2.840	MON	7,896	94,752	09/10/2020	09/06/2034
36261P-AZ-5	GSMS_19-GSA1			4	1.D	9,541,726	103.6930	9,850,848	9,500,000	9,529,413	0	(5,680)	0	0	3.804	3.850	MON	30,120	366,496	10/30/2019	11/10/2052
36263J-AA-2	GSMS_20-TWN3				1.A	5,000,000	100.3710	5,018,572	5,000,000	5,000,000	0	0	0	0	2.109	3.180	MON	4,981	106,669	10/28/2020	11/15/2037
36263U-AC-3	GSMS_21-GSA3				2.B FE	2,489,894	82.7010	2,481,050	3,000,000	2,490,803	0	910	0	0	2.250	4.440	MON	5,625	0	12/16/2021	12/15/2054
36264Y-AE-0	GSMS_21-ROSS				1.A	3,750,000	99.8500	3,744,381	3,750,000	3,750,000	0	0	0	0	1.709	2.940	MON	3,028	35,363	05/14/2021	05/15/2026
36266C-AL-0	GSMS_21-ARDN				2.C FE	1,519,000	99.7780	1,515,629	1,519,000	1,519,000	0	0	0	0	3.459	4.660	MON	2,482	5,074	10/26/2021	11/15/2036
36459T-AA-4	GAM_21-FRR2				2.C FE	14,789,651	98.4260	14,763,992	15,000,000	14,750,412	0	(39,238)	0	0	2.354	0.000	MON	29,437	55,920	11/04/2021	10/27/2028
36459T-AL-0	GAM_21-FRR2				1.G FE	7,437,717	98.9950	7,424,660	7,500,000	7,415,834	0	(21,883)	0	0	2.445	0.000	MON	15,281	30,542	11/04/2021	10/27/2028
36459T-AN-6	GAM_21-FRR2				2.C FE	10,399,906	98.1490	10,384,235	10,580,000	10,369,071	0	(30,835)	0	0	2.442	0.000	MON	21,533	43,037	11/04/2021	10/27/2028
36459T-AY-2	GAM_21-FRR2				1.G FE	3,995,780	91.4790	3,979,343	4,350,000	3,995,780	0	0	0	0	0.000	0.000	MON	0	0	11/04/2021	10/27/2028
36459T-BA-3	GAM_21-FRR2				2.C FE	9,933,936	91.2380	9,944,991	10,900,000	9,933,936	0	0	0	0	0.000	0.000	MON	0	0	11/04/2021	10/27/2028
36459T-BL-9	GAM_21-FRR2				2.C FE	3,216,968	80.7770	3,231,091	4,000,000	3,216,968	0	0	0	0	0.000	0.000	MON	0	0	11/04/2021	10/27/2028
36459T-BW-5	GAM_21-FRR2				2.C FE	6,397,054	98.4680	6,400,449	6,500,000	6,373,997	0	(23,056)	0	0	2.970	0.000	MON	16,088	32,173	11/04/2021	10/27/2028
364614-AA-5	GAM_21-FRR1				2.C FE	2,375,841	82.2150	2,450,033	2,980,000	2,375,841	0	0	0	0	0.000	0.000	MON	0	0	04/01/2021	07/28/2027
364614-AN-7	GAM_21-FRR1				2.C FE	2,791,095	80.9040	2,888,282	3,570,000	2,791,095	0	0	0	0	0.000	0.000	MON	0	0	04/01/2021	12/29/2027
38381D-G5-3	GNMA_21-147	CF		4	1.B FE	8,469,350	81.4380	7,975,189	9,792,925	8,424,058	0	(45,292)	0	0	1.500	0.000	MON	12,241	36,723	09/07/2021	06/16/2061
38381D-TF-7	GNMA_21-126	CF		4	1.B FE	12,258,707	83.0250	12,097,314	14,570,661	12,295,359	0	36,652	0	0	1.000	2.290	MON	12,142	36,427	09/07/2021	05/16/2063
38406J-AJ-7	GRACE_20-GRCE				1.A	3,750,337	95.1350	3,805,418	4,000,000	3,773,829	0	20,871	0	0	2.679	3.490	MON	8,930	108,685	11/10/2020	12/10/2040
39152T-AJ-9	GWT_19-WOLF			4	1.A	7,439,063	99.3710	7,452,887	7,500,000	7,492,563	0	53,501	0	0	1.743	2.580	MON	6,173	109,156	02/12/2021	12/15/2036
39152T-AL-4	GWT_19-WOLF				1.A	4,987,500	98.7440	4,937,216	5,000,000	5,004,306	0	16,806	0	0	2.043	2.790	MON	4,824	43,011	07/15/2021	12/15/2036
39809P-AG-0	GSTNE_21-FL3				1.G FE	6,000,000	99.7520	5,985,173	6,000,000	6,000,000	0	0	0	0	2.109	3.220	MON	5,978	44,237	07/29/2021	07/15/2039
40441L-AC-0	HGI_21-FL1				1.A FE	2,000,000	99.5000	1,990,001	2,000,000	2,000,000	0	0	0	0	1.507	2.310	MON	1,340	17,449	05/06/2021	06/16/2036
41975A-AG-7	HHT_19-MAUI			4	1.A	5,000,000	99.2460	4,962,342	5,000,000	5,000,000	0	0	0	0	2.109	3.350	MON	4,981	106,669	05/16/2019	05/15/2038
43289V-AJ-2	HILT_16-SFP			4	1.A	7,146,148	100.0160	7,136,169	7,135,000	7,138,609	0	(3,338)	0	0	3.322	3.320	MON	19,757	237,084	09/13/2019	11/05/2035
44217N-AN-6	HGMT_15-HGLR			4	1.A	4,462,910	97.7910	4,400,615	4,500,000	4,481,898	0	4,466	0	0	3.982	4.180	MON	14,934	179,204	04/11/2018	03/05/2037
44421M-AL-4	HY_19-55HY			4	1.A	13,193,362	96.0980	13,453,797	14,000,000	13,332,043	0	70,686	0	0	2.942	3.720	MON	34,333	417,714	12/02/2019	12/10/2041
44965L-AL-8	ILPT_19-SURF			4	1.A	3,056,472	100.5930	3,017,792	3,000,000	3,040,778	0	(5,398)	0	0	4.293	4.190	MON	10,734	130,603	03/01/2019	02/11/2041
44974A-AG-2	IMTT_17-APTS				1.A	1,204,032	99.8770	1,406,499	1,408,225	1,343,438	0	111,315	0	0	1.059	12.280	MON	705	15,051	03/20/2020	06/15/2034
44974A-BE-6	IMTT_17-APTS			4	1.A	1,415,391	99.6230	1,494,345	1,500,000	1,462,232	0	15,487	0	0	3.496	4.670	MON	4,371	51,148	03/08/2018	06/15/2034
466330-AJ-6	JPMCC_21-MHC				1.A	1,000,000	99.8100	998,107	1,000,000	1,000,000	0	0	0	0	1.409	2.610	MON	666	9,246	04/01/2021	04/15/2038
46639J-AL-4	JPMCC_13-C10			4	2.B	10,560,000	99.8080	10,479,887	10,500,000	10,522,172	0	(15,882)	0	0	4.099	3.970	MON	35,874	436,855	12/17/2020	12/15/2047
46639N-AV-3	JPMBB_13-C12				1.A	4,203,438	102.8960	4,115,856	4,000,000	4,060,196	0	(117,469)	0	0	4.098	0.270	MON	13,661	166,250	08/25/2020	07/15/2045
46640J-AC-1	JPMCC_13-C13			4	1.A	6,533,682	100.7820	6,939,882	6,886,000	6,747,663	0	69,469	0	0	4.077	5.580	MON	23,395	284,664	05/14/2020	01/15/2046
46640J-AE-7	JPMCC_13-C13				3.B	1,165,781	98.1450	1,472,176	1,500,000	1,296,561	0	77,695	0	0	3.986	13.960	MON	4,982	59,790	03/31/2020	01/15/2046
46640J-AX-5	JPMCC_13-C13			4	1.A	2,631,426	102.8910	2,736,918	2,660,000	2,648,914	0	4,865	0	0	4.077	4.440	MON	9,037	109,963	06/12/2018	01/15/2046
46640N-AP-3	JPMBB_13-C15			4	1.A	2,359,497	103.3560	2,480,562	2,400,000	2,380,269	0	4,766	0	0	5.192	5.750	MON	10,385	126,365	05/31/2018	11/15/2045
46640U-AD-4	JPMBB_13-C17	CF		4	1.A	7,343,871	104.8720	7,477,415	7,130,000	7,164,770	0	(25,589)	0	0	4.198	3.880	MON	24,948	299,382	12/18/2013	01/15/2047
46640U-AK-8	JPMBB_13-C17			4	1.A	2,701,035	102.3140	2,851,501	2,787,000	2,731,892	0	19,148	0	0	4.885	6.090	MON	11,348	138,093	04/17/2020	01/15/2047
46641B-AD-5	JPMCC_13-C16	CF		4	1.A	7,338,693	104.5060	7,446,090	7,125,000	7,157,787	0	(25,349)	0	0	4.166	3.840	MON	24,738	296,856	11/08/2013	12/15/2046
46641B-AK-9	JPMCC_13-C16				1.A	3,033,750	104.2430	3,127,314	3,000,000	3,016,941	0	(10,167)	0	0	5.005	4.750	MON	12,514	152,629	05/06/2020	12/15/2046
46641B-AP-8	JPMCC_13-C16				2.B	2,379,688	102.0530	2,551,349	2,500,000	2,383,448	0	(2,255)	0	0	5.005	4.670	MON	10,428	127,191	09/02/2020	12/15/2046
46641W-BB-2	JPMBB_14_C19			4	1.A	3,976,344	104.2880	3,962,949	3,800,000	3,864,442	0	(26,257)	0	0	4.654	3.970	MON	14,740	179,604	08/03/2017	04/15/2047
46642C-BP-4	JPMCC_14-C20			4	1.A	1,914,329	104.3090	1,893,212	1,815,000	1,852,627	0	(13,719)	0	0	4.399	3.480	MON	6,654	79,845	06/26/2017	07/15/2047
46643T-BG-6	JPMBB_14-C26			4	1.D	1,132,638	101.4740	1,135,504	1,119,000	1,123,008	0	(2,130)	0	0	4.377	4.320	MON	4,082	49,657	07/05/2017	01/15/2048
46644K-AG-5	JPMCC_15-FRR2			4	2.C FE	4,490,377	99.9020	4,875,254	4,880,000	4,671,494	0	53,797	0	0	2.793	4.170	MON	11,361	137,220	04/09/2019	08/27/2047
46644U-BF-4	JPMBB_15-C30			4	1.A	1,515,000	103.7590	1,556,392	1,500,000	1,505,934	0	(2,360)	0	0	4.263	4.220	MON	5,329	64,879	04/05/2018	07/17/2048
46645W-BE-2	JPMCC_18-WPT			4	1.A	13,139,730	102.9060	13,476,600	13,096,000	13,084,266	0	2,001	0	0	5.350	5.510	MON	58,390	700,675	08/12/2020	07/05/2033
46646R-AP-8	JPMDB_16-C4			4	1.A	1,078,859	102.9280	1,132,210	1,100,000	1,086,421	0	2,139	0	0	3.637	3.950	MON	3,335	40,016	03/07/2018	12/15/2049
46646R-AQ-6	JPMDB_16-C4			4	1.D	2,574,686	98.9860	2,821,122	2,850,000	2,679,336	0	28,890	0	0	3.070	4.570	MON	7,294	89,221	04/23/2018	12/15/2049
46650R-AL-0	JPMCC_19-ICON				1.A	8,670,000	100.0910	8,507,814	8,500,000	8,492,062	0	(155,820)	0	0	5.037	2.490	MON	35,682	428,187	08/28/2020	01/05/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651E-AN-4	JPMCC_19-OSB			4	1.A	7,162,325	102.0630	7,144,476	7,000,000	7,161,581	0	(2,821)	0	0	3.782	3.530	MON	22,066	140,699	10/06/2021	06/05/2039
46651M-AJ-5	JPMCC_19-MFP			4	1.G FE	7,000,000	99.3180	6,952,276	7,000,000	7,000,000	0	0	0	0	1.469	2.420	MON	4,858	103,915	06/27/2019	07/15/2036
46651M-AL-0	JPMCC_19-MFP				2.C FE	2,520,000	99.3280	2,979,864	3,000,000	2,634,421	0	70,667	0	0	1.770	5.980	MON	2,507	53,660	04/08/2020	07/15/2036
46651W-AE-4	JPMCC_20-L0OP				1.G FE	8,239,960	98.1760	7,854,154	8,000,000	8,178,051	0	(33,432)	0	0	3.648	3.190	MON	24,321	291,848	01/16/2020	12/05/2038
46651W-AG-9	JPMCC_20-L0OP				2.C FE	8,224,712	94.9890	7,599,148	8,000,000	8,166,192	0	(30,892)	0	0	3.990	3.500	MON	26,601	313,208	01/16/2020	12/05/2038
46652R-AL-8	JPMCC_20-609M				2.C FE	4,423,355	99.7570	4,419,251	4,430,000	4,458,452	0	32,063	0	0	2.879	3.940	MON	6,024	129,094	10/05/2020	10/15/2033
46654B-AG-2	JPMCC_21-1MEM				1.A	2,998,723	97.7330	2,932,000	3,000,000	2,998,487	0	(236)	0	0	2.741	2.680	MON	6,855	13,489	09/27/2021	10/09/2042
46654B-AJ-6	JPMCC_21-1MEM				1.A	3,379,741	94.0880	3,293,103	3,500,000	3,381,594	0	1,853	0	0	2.741	3.080	MON	7,997	15,737	09/27/2021	10/09/2042
46654E-AJ-0	JPMCC_21-NYAH				1.A	2,493,750	99.4370	2,485,934	2,500,000	2,498,724	0	4,974	0	0	1.949	3.210	MON	2,302	5,761	10/21/2021	06/15/2038
48128K-AY-7	JPMCC_17-JP6			4	1.A	1,003,164	106.2650	1,062,659	1,000,000	1,001,226	0	(516)	0	0	3.946	3.950	MON	3,288	39,461	03/07/2018	07/15/2050
49307W-AD-8	KCM_18-S1			4	1.A	8,574,743	112.7930	9,390,041	8,325,000	8,495,190	0	(25,810)	0	0	4.842	4.520	MON	33,593	403,122	09/27/2018	10/15/2053
49308V-AE-7	KCM_20-S3				1.A	2,979,190	95.6910	2,870,730	3,000,000	2,979,180	0	505	0	0	3.985	4.150	MON	9,964	120,954	09/21/2020	09/16/2052
49308V-AF-4	KCM_20-S3				1.A FE	6,097,986	9.9090	5,113,114	0	5,227,950	0	(851,892)	0	0	1.774	4.060	MON	76,298	1,067,555	09/23/2020	09/16/2052
50085P-AG-2	KREST_21-CHIP				1.G FE	2,291,221	98.9270	2,225,867	2,250,000	2,289,982	0	(1,239)	0	0	3.024	2.780	MON	5,860	22,318	08/17/2021	11/05/2044
50219Q-AN-4	LNSTR_16-4				1.D	3,618,750	94.7210	3,552,046	3,750,000	3,635,914	0	17,164	0	0	4.585	5.620	MON	14,330	131,367	03/16/2021	03/10/2049
53947X-AE-2	LNCR_21-CRE5				1.A FE	3,000,000	99.8760	2,996,301	3,000,000	3,000,000	0	0	0	0	1.859	2.900	MON	2,635	29,862	05/25/2021	07/15/2036
54910J-AS-3	LNSTR_15-3			4	1.A	12,746,059	99.8480	12,790,543	12,810,000	12,744,371	0	2,747	0	0	3.165	3.340	MON	33,793	415,561	09/12/2019	04/20/2048
55282M-AJ-3	MAD_17-330M			4	1.D	6,890,625	100.7230	7,050,646	7,000,000	6,941,139	0	16,405	0	0	3.975	4.400	MON	23,190	282,150	05/02/2018	08/15/2034
55282M-AL-8	MAD_17-330M			4	2.B	5,945,313	99.2710	6,204,482	6,250,000	6,088,706	0	51,960	0	0	4.032	5.200	MON	21,001	255,507	12/04/2018	08/15/2034
55282X-AG-5	MF1_21-FL5				1.G FE	6,000,000	99.5070	5,970,463	6,000,000	6,000,000	0	0	0	0	1.864	9.990	MON	5,283	84,052	03/05/2021	02/15/2023
55293B-AK-1	MHP_21-STOR				1.A	2,000,000	99.4380	1,988,769	2,000,000	2,000,000	0	0	0	0	1.859	2.980	MON	1,756	13,498	07/19/2021	07/15/2038
55312Y-BD-3	MLCFC_07-5 X			2	6.	0	0.3770	1,115	0	439	1	437	0	0	0.343	(34.120)	MON	217	137	07/31/2008	08/12/2048
55316V-AJ-3	MHC_21-MHC				1.A	5,985,977	99.8430	5,990,588	6,000,000	6,019,784	0	33,807	0	0	2.210	3.260	MON	6,264	86,638	04/06/2021	04/15/2038
55348U-AS-7	MRCD_19-PARK			4	1.A	6,531,046	97.4640	6,705,560	6,880,000	6,661,793	0	65,623	0	0	2.717	3.880	MON	15,580	186,965	12/05/2019	12/15/2036
563136-AJ-9	OMW_20-OMW				1.D	8,602,975	96.2270	8,660,442	9,000,000	8,642,608	0	24,268	0	0	2.412	2.610	MON	18,096	213,067	08/17/2020	09/10/2039
590027-AJ-7	MHP_20-HILL				1.G FE	943,034	99.9690	942,749	943,034	943,034	0	0	0	0	1.809	2.100	MON	806	17,167	08/13/2020	08/15/2037
590027-AL-2	MHP_20-HILL				2.C FE	5,658,203	99.9690	5,656,494	5,658,203	5,658,203	0	0	0	0	2.459	3.520	MON	6,572	140,111	08/13/2020	08/15/2037
61690F-AS-2	MSBAM_15-C22			4	3.B	825,275	98.5270	906,455	920,000	838,584	0	13,277	0	0	4.210	7.080	MON	3,228	39,295	12/30/2020	04/15/2048
61690V-BD-9	MSBAM_15-C26				1.A	2,636,652	104.1200	2,957,025	2,840,000	2,692,518	0	33,157	0	0	4.376	6.170	MON	10,357	126,375	04/01/2020	10/15/2048
61690Y-BZ-4	MSC_16-BNK2			4	1.D	6,401,709	99.0570	7,002,380	7,069,000	6,535,980	0	82,612	0	0	3.892	5.860	MON	22,930	279,374	07/17/2020	11/15/2049
61691D-AG-2	MSC_18-MP				1.A	5,316,992	105.7600	5,288,006	5,000,000	5,281,798	0	(35,194)	0	0	4.276	3.400	MON	17,817	198,953	01/08/2021	07/11/2040
61691D-AL-1	MSC_18-MP			4	1.A	13,180,488	96.1130	12,975,301	13,500,000	13,216,711	0	19,011	0	0	4.276	4.610	MON	48,105	572,806	01/08/2021	07/11/2040
61691D-AN-7	MSC_18-MP			4	1.A	1,896,641	89.0790	1,781,589	2,000,000	1,902,662	0	6,021	0	0	4.276	5.180	MON	7,127	39,905	07/29/2021	07/11/2040
61691U-BK-4	MSC_19-L3			4	1.D	2,956,944	101.9100	3,057,311	3,000,000	2,969,632	0	5,113	0	0	3.661	3.900	MON	9,154	111,334	11/08/2019	11/15/2029
61691Y-BN-0	MSC_21-L5				1.A	2,641,485	87.1670	2,615,027	3,000,000	2,660,339	0	18,854	0	0	2.500	4.020	MON	6,250	43,750	04/29/2021	05/15/2031
617458-BA-1	MSC_11-C1			4	1.A FM	7,357,725	88.4340	6,675,883	7,549,000	7,866,861	0	519,905	0	0	4.193	8.640	MON	26,377	26,377	11/30/2020	09/15/2047
61754J-AH-1	MSC_07-T27 AJ			4	1.A FM	8,225,700	100.6030	8,761,764	8,709,210	8,695,618	0	(1,042)	0	0	6.014	6.260	MON	43,650	531,083	08/23/2007	06/11/2042
61760R-AJ-1	MSC_11-C3			4	1.A FM	1,440,859	102.5120	1,437,468	1,402,243	1,411,087	0	(17,454)	0	0	5.086	1.350	MON	5,943	74,197	01/29/2019	07/15/2049
61761Q-AN-3	MSBAM_13-C8			4	1.D	12,018,096	100.7850	12,092,189	11,998,000	12,016,511	0	(10,995)	0	0	4.021	3.800	MON	40,213	450,629	08/03/2021	12/15/2048
61763K-AE-4	MSBAM_14-C15			4	1.D	864,246	101.5280	913,752	900,000	882,784	0	5,650	0	0	4.897	5.940	MON	3,673	44,706	05/01/2018	04/15/2047
61763X-AL-0	MSBAM_14-C18			4	1.D	3,638,359	101.8230	3,767,487	3,700,000	3,666,971	0	6,672	0	0	4.498	4.930	MON	13,871	169,352	08/01/2017	10/15/2047
61764R-BJ-6	MSBAM_15-C20			4	1.A	4,117,938	104.3870	4,279,898	4,100,000	4,103,924	0	(3,859)	0	0	4.160	4.130	MON	14,213	170,560	04/09/2018	02/15/2048
61765T-AN-3	MSBAM_15-C25			4	3.B	5,439,453	95.1240	5,945,310	6,250,000	5,559,560	0	94,789	0	0	3.068	5.320	MON	15,979	191,750	09/25/2020	10/15/2048
61767E-AK-0	MSBAM_17-C34			4	2.B	5,789,138	106.0530	6,267,750	5,910,000	5,815,508	0	10,418	0	0	4.178	4.610	MON	20,579	250,432	02/15/2019	11/15/2052
61768F-AL-4	MSC_18-BOP			4	1.A	1,926,867	99.1130	1,909,794	1,926,867	1,926,867	0	0	0	0	1.759	1.800	MON	1,601	34,270	08/15/2018	08/15/2033
61770Y-AG-0	MSC_20-CNP				1.A	6,000,391	94.5300	6,617,120	7,000,000	6,125,846	0	85,676	0	0	2.508	4.330	MON	14,633	172,292	05/06/2020	04/05/2042
61770Y-AJ-4	MSC_20-CNP				2.C FE	6,355,380	85.9170	6,873,374	8,000,000	6,557,366	0	136,279	0	0	2.508	5.260	MON	16,723	196,905	05/06/2020	04/05/2042
63874J-AL-3	NCMS_18-RIVA			4	1.A	996,250	99.3910	993,917	1,000,000	1,000,627	0	4,021	0	0	1.359	1.910	MON	642	13,726	11/14/2019	02/15/2033
63875F-AA-4	NCMS_19-MILE				1.A	4,959,375	99.9990	4,999,998	5,000,000	5,002,074	0	36,138	0	0	1.609	2.730	MON	3,801	81,322	08/28/2020	07/15/2036
741660-AE-7	PRIMA_19-7A			2	2.C FE	19,423,066	99.8280	19,466,651	19,500,000	18,920,156	0	148,444	0	0	3.250	4.230	MON	19,365	633,750	01/16/2020	12/25/2050
74824D-AA-8	QCMT_13-QCA			4	1.A	6,408,872	102.7200	7,082,575	6,895,000	6,732,510	0	45,734	0	0	3.275	4.130	MON	18,818	225,811	11/27/2013	01/11/2037
749328-AL-7	RBSCF_13-SMV				3.B	4,643,750	96.8830	4,844,157	5,000,000	4,760,832	0	117,082	0	0	3.584	5.730	MON	14,935	166,774	01/05/2021	03/11/2031
74932B-AQ-6	RBSCF_13-SMV				4.B	1,350,000	92.3240	1,384,872	1,500,000	1,402,978	0	52,978	0	0	3.584	7.500	MON	4,480	50,032	01/20/2021	03/11/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74932B-AU-7	RBSCF_13-SMV				2.B	2,249,688	98.7580	2,271,456	2,300,000	2,270,859	0	21,172	0	0	3.584	4.820	MON	6,870	76,716	01/21/2021	03/11/2031
74969C-AL-1	RLGH_21-TROT				1.A	2,495,618	99.7560	2,493,906	2,500,000	2,508,536	0	12,918	0	0	1.423	2.450	MON	1,681	20,661	04/28/2021	04/15/2036
75575M-AJ-7	RCMT_19-5			4	1.A	4,999,993	103.3660	5,168,316	5,000,000	4,992,584	0	(2,296)	0	0	5.054	5.120	MON	4,212	252,720	01/28/2019	02/25/2052
75575M-AL-2	RCMT_19-5			4	1.A	4,638,691	102.9780	4,634,028	4,500,000	4,593,529	0	(19,738)	0	0	5.533	5.070	MON	4,150	246,539	10/30/2019	02/25/2052
75575T-AE-3	RCMT_21-FL6				1.D FE	2,000,000	99.1250	1,982,506	2,000,000	2,000,000	0	0	0	0	1.701	2.830	MON	662	12,380	08/05/2021	07/25/2036
75575T-AJ-2	RCMT_21-FL6				2.B FE	1,400,000	98.6250	1,380,756	1,400,000	1,400,000	0	0	0	0	2.501	3.660	MON	681	12,772	08/05/2021	07/25/2036
75575W-AJ-5	RCMT_21-FL7				2.B FE	3,650,000	99.8130	3,643,209	3,650,000	3,650,000	0	0	0	0	3.030	4.210	MON	2,150	10,179	11/12/2021	11/25/2036
75575W-AL-0	RCMT_21-FL7				2.C FE	2,511,000	99.7510	2,504,756	2,511,000	2,511,000	0	0	0	0	3.480	4.700	MON	1,699	8,039	11/12/2021	11/25/2036
78397F-AG-8	SGCMS_20-COVE				1.A	2,673,750	99.9500	2,998,514	3,000,000	2,771,063	0	59,749	0	0	3.399	6.140	MON	8,497	101,970	03/27/2020	03/15/2037
78432W-AE-3	SFO_21-555				1.A	3,000,000	99.9680	2,999,060	3,000,000	3,000,000	0	0	0	0	1.909	3.240	MON	2,705	34,494	04/30/2021	05/15/2038
78449R-AL-9	SLG_21-OVA				1.A	15,435,646	94.7260	15,156,224	16,000,000	15,453,367	0	17,720	0	0	2.850	3.140	MON	38,008	228,049	06/15/2021	07/15/2041
78486E-AL-2	STWD_21-LIH				1.A	1,990,910	99.4380	1,988,764	2,000,000	1,993,547	0	2,637	0	0	2.064	3.300	MON	1,950	2,613	11/05/2021	11/15/2036
78486E-AN-8	STWD_21-LIH				1.A	3,981,980	99.3770	3,975,111	4,000,000	3,987,249	0	5,269	0	0	2.414	3.670	MON	4,561	6,121	11/05/2021	11/15/2036
81753R-AA-7	RRT_14-1			4	1.F FE	1,995,750	93.9830	2,537,561	2,700,000	2,427,491	0	108,830	0	0	0.000	4.690	MON	0	0	03/07/2018	05/25/2047
831350-AJ-2	SLIDE_18-FUN			4	1.G FE	7,404,968	98.7400	7,311,695	7,404,968	7,404,968	0	0	0	0	1.659	2.410	MON	5,804	133,583	09/17/2018	06/15/2031
83410J-AA-6	SOHO_21-SOHO				1.G FE	1,981,270	97.2880	1,945,774	2,000,000	1,982,191	0	921	0	0	2.695	2.900	MON	4,493	22,921	07/16/2021	08/10/2038
87276W-AE-3	TRTX_21-FL4				1.D FE	13,000,000	99.7500	12,967,501	13,000,000	13,000,000	0	0	0	0	1.958	2.990	MON	12,024	183,208	03/25/2021	03/15/2038
90117P-AQ-8	AOTA_15-1211			4	1.A	4,616,513	100.0160	4,823,391	4,822,604	4,708,719	0	26,293	0	0	4.142	4.990	MON	16,646	202,531	03/02/2018	08/10/2035
902055-AG-7	LBTY_16-225L			4	1.A	4,752,727	103.5060	4,864,828	4,700,000	4,726,394	0	(7,132)	0	0	4.648	4.630	MON	18,207	221,514	11/07/2018	02/10/2036
90269P-AJ-0	UBSBM_12-WRM				1.D FM	6,908,906	88.2160	7,498,428	8,500,000	7,903,072	0	962,419	0	0	4.238	23.050	MON	30,019	365,233	12/14/2020	06/10/2030
90269P-AL-5	UBSBM_12-WRM			4	1.D FM	569,663	75.4030	754,038	1,000,000	820,898	0	251,236	0	0	4.238	63.640	MON	3,532	42,969	11/06/2018	06/10/2030
90270R-AJ-3	UBSBB_12-C4				1.D FM	6,109,356	99.4060	6,536,004	6,575,000	6,174,371	0	7,104	0	0	4.309	4.420	MON	23,614	287,727	04/01/2020	12/10/2045
90270Y-AG-4	UBSBB_13-C5			4	1.D	989,766	100.1560	1,001,568	1,000,000	995,106	0	1,170	0	0	3.648	3.860	MON	3,041	36,487	05/24/2018	03/10/2046
90276T-AM-6	UBSCM_17-C5			4	2.B	2,020,447	102.9350	2,058,711	2,000,000	2,013,331	0	(1,966)	0	0	4.310	3.290	MON	7,184	87,438	02/01/2018	11/15/2050
90291J-AX-5	UBSCM_18-C9				1.A FE	2,222,571	4.5570	1,972,741	0	1,813,115	0	(425,911)	0	0	0.873	(0.550)	MON	31,516	412,305	12/04/2020	03/15/2051
91834P-AE-5	VMC_19-FL3			4	1.D FE	2,191,391	99.7280	2,196,427	2,202,403	2,202,301	0	11,070	0	0	1.758	2.660	MON	1,829	32,255	03/09/2021	09/15/2036
91835R-AC-4	VMC_21-FL4				1.A FE	2,000,000	99.8050	1,996,109	2,000,000	2,000,000	0	0	0	0	1.553	2.580	MON	1,209	17,844	05/18/2021	06/16/2036
92890P-AH-7	WFRBS_13-C14				1.D	3,436,472	101.7230	3,761,401	3,697,669	3,548,754	0	62,169	0	0	3.841	6.290	MON	11,836	142,027	08/26/2020	06/15/2046
92936Y-AG-6	WFRBS_12-C8				1.A FM	7,069,003	100.8120	7,517,583	7,457,000	7,094,516	0	(41,782)	0	0	4.891	3.650	MON	30,394	369,285	04/01/2020	08/15/2045
92937E-AG-9	WFRBS_13-C11				1.A	1,560,762	101.7270	1,525,905	1,500,000	1,526,870	0	(24,654)	0	0	3.714	1.820	MON	4,643	55,710	08/12/2020	03/15/2045
92937E-AH-7	WFRBS_13-C11				1.A	1,660,000	101.8030	2,036,071	2,000,000	1,832,013	0	97,678	0	0	4.183	12.460	MON	6,972	84,962	03/20/2020	03/15/2045
92937U-AJ-7	WFRBS_13-C13			4	1.D	8,358,693	98.2210	8,824,221	8,984,000	8,617,240	0	207,913	0	0	4.141	7.530	MON	31,005	377,032	02/12/2019	05/15/2045
92938E-BJ-1	WFRBS_13-C16			4	2.B	2,158,605	102.2670	2,561,813	2,505,000	2,300,056	0	84,361	0	0	5.001	10.520	MON	10,441	127,142	04/01/2020	09/15/2046
92938V-AU-9	WFRBS_14-C19			4	1.A	1,238,953	101.8550	1,222,263	1,200,000	1,212,907	0	(6,144)	0	0	4.646	4.100	MON	4,646	55,752	08/15/2017	03/15/2047
92939F-AE-9	WFRBS_14-C21				4.B	5,379,063	89.4700	5,547,152	6,200,000	5,488,322	0	109,260	0	0	3.497	6.980	MON	18,068	148,623	07/08/2021	08/15/2047
92939G-AJ-6	WFLD_14-MONT			4	1.D	6,021,563	89.7950	5,387,734	6,000,000	6,007,997	0	(5,067)	0	0	3.754	3.780	MON	18,774	228,417	06/06/2019	08/12/2031
92939K-AH-1	WFRBS_14-C24				1.C FE	3,193,138	2.0260	1,253,081	0	1,148,783	0	(504,613)	0	0	0.845	6.650	MON	43,589	563,976	04/10/2017	11/15/2047
92939V-AA-2	JPMDB_15-WPG			4	1.A	9,729,297	98.9570	9,895,764	10,000,000	9,842,464	0	41,811	0	0	3.516	4.120	MON	29,300	356,483	02/13/2019	06/05/2035
92939V-AG-9	JPMDB_15-WPG			4	1.D	3,809,689	87.3530	3,537,799	4,050,000	3,900,723	0	38,508	0	0	3.516	4.810	MON	11,867	144,376	06/27/2019	06/05/2035
92939V-AL-8	JPMDB_15-WPG				2.B	5,115,000	87.5420	5,252,557	6,000,000	5,296,513	0	172,160	0	0	3.516	7.670	MON	17,580	213,890	12/09/2020	06/05/2035
94989E-AL-1	WFCM_15-LC20			4	1.A	3,832,872	101.8570	3,958,196	3,886,000	3,856,982	0	6,223	0	0	4.056	4.330	MON	13,135	157,616	04/23/2019	04/15/2050
94989J-BE-5	WFCM_15-C28			4	1.A	6,870,664	104.7480	7,332,419	7,000,000	6,919,091	0	16,621	0	0	4.092	4.550	MON	23,875	290,526	10/31/2018	05/15/2048
94989N-AL-1	WFCM_15-C30			4	2.B	1,448,500	100.8260	1,613,218	1,600,000	1,517,128	0	18,443	0	0	4.498	6.290	MON	5,998	72,975	11/07/2017	09/15/2058
94989N-BK-2	WFCM_15-C30			4	1.A	2,881,700	105.6680	2,951,330	2,793,000	2,835,490	0	(12,476)	0	0	4.400	3.950	MON	10,241	122,892	02/13/2018	09/15/2058
94989T-BE-3	WFCM_15-LC22			4	1.A	8,289,015	106.9710	8,578,022	8,019,000	8,158,492	0	(38,171)	0	0	4.557	4.120	MON	30,453	369,974	06/08/2018	09/15/2058
94989V-AJ-8	WFCM_15-NXS3				1.A	3,037,227	107.3270	3,488,144	3,250,000	3,096,329	0	35,051	0	0	4.499	6.170	MON	12,187	148,279	03/31/2020	09/15/2057
94989V-AK-5	WFCM_15-NXS3			4	1.D	391,609	104.3340	417,337	400,000	394,554	0	1,094	0	0	4.499	5.040	MON	1,500	18,250	11/28/2018	09/15/2057
94989W-AY-3	WFCM_15-C31			4	1.A	5,711,619	105.4750	5,847,585	5,544,000	5,624,693	0	(22,517)	0	0	4.482	4.070	MON	20,707	248,482	02/13/2018	11/15/2048
94990E-AA-2	WFCM_18-AUS				1.A FE	3,642,461	109.4720	3,831,526	3,500,000	3,588,324	0	(38,836)	0	0	4.058	2.690	MON	11,837	144,013	04/23/2020	08/17/2036
95000C-BE-2	WFCMT_16-NXS5				1.A FE	1,607,856	4.6530	1,312,785	0	1,159,031	0	(514,418)	0	0	1.425	(7.610)	MON	33,510	443,183	12/01/2020	01/15/2059
95000P-AL-8	WFCM_16-C37			4	1.D	4,937,349	103.4200	5,108,986	4,940,000	4,934,403	0	(682)	0	0	4.492	4.620	MON	18,494	224,463	10/15/2018	12/15/2049
95000P-AX-2	WFCM_16-C37				3.B	929,570	92.4900	924,900	1,000,000	936,275	0	6,705	0	0	3.192	4.730	MON	2,660	19,043	05/06/2021	12/15/2049
95001Y-AN-4	WFCM_19-C54			4	2.B	2,057,831	88.9820	2,197,878	2,470,000	2,125,199	0	33,194	0	0	2.500	4.690	MON	5,146	61,750	11/08/2019	12/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95002E-BF-3	WFCM_20-C55			6	1.A FE	3,453,814	8.5390	3,080,617	0	2,915,248	0	(499,277)	0	0	1.305	(1.400)	MON	39,242	492,737	11/06/2020	02/15/2053
95003C-AW-0	WFCM_21-C59				1.A	1,399,887	101.7200	1,424,089	1,400,000	1,398,709	0	(1,178)	0	0	3.284	3.080	MON	3,831	26,819	04/22/2021	04/15/2054
95003C-BE-9	WFCM_21-C59				1.A	1,302,024	88.3410	1,325,120	1,500,000	1,311,743	0	9,719	0	0	2.500	4.000	MON	3,125	21,875	04/22/2021	04/15/2054
03880K-AG-9	ARCLO_21-FL3		D		1.G FE	3,500,000	99.5620	3,484,693	3,500,000	3,500,000	0	0	0	0	1.959	3.040	MON	3,239	14,517	09/20/2021	08/15/2034
03880K-AJ-3	ARCLO_21-FL3		D		2.B FE	3,000,000	99.2500	2,977,505	3,000,000	3,000,000	0	0	0	0	2.309	3.470	MON	3,272	14,689	09/20/2021	08/15/2034
03880K-AL-8	ARCLO_21-FL3		D		2.C FE	3,000,000	98.7500	2,962,503	3,000,000	3,000,000	0	0	0	0	2.659	3.840	MON	3,768	16,935	09/20/2021	08/15/2034
03880R-AE-9	ARCLO_21-FL4		D		1.D FE	2,000,000	99.9370	1,998,750	2,000,000	2,000,000	0	0	0	0	2.090	3.210	MON	2,206	0	11/17/2021	11/15/2036
03880R-AG-4	ARCLO_21-FL4		D		1.G FE	1,000,000	99.9060	999,062	1,000,000	1,000,000	0	0	0	0	2.390	3.550	MON	1,261	0	11/17/2021	11/15/2036
03880R-AJ-8	ARCLO_21-FL4		D		2.B FE	2,250,000	99.8740	2,247,182	2,250,000	2,250,000	0	0	0	0	2.990	4.250	MON	3,551	0	11/17/2021	11/15/2036
03880R-AL-3	ARCLO_21-FL4		D		2.C FE	2,250,000	99.7490	2,244,375	2,250,000	2,250,000	0	0	0	0	3.490	4.800	MON	4,144	0	11/17/2021	11/15/2036
04002P-AG-9	AREIT_21-CRE5		D		1.G FE	2,500,000	99.8420	2,496,074	2,500,000	2,500,000	0	0	0	0	2.351	3.490	MON	2,286	11,825	09/28/2021	08/17/2026
04002P-AJ-3	AREIT_21-CRE5		D		2.B FE	5,106,000	99.8440	5,098,043	5,106,000	5,106,000	0	0	0	0	2.751	3.910	MON	5,854	28,293	09/28/2021	08/17/2026
04002R-AA-8	AREIT_20-FL4		D		1.A FE	539,550	100.0420	540,457	540,226	544,434	0	1,903	0	0	2.784	3.220	MON	710	15,108	05/19/2020	04/14/2037
05608X-AE-2	BXMT_20-FL3		D		1.D FE	1,000,000	99.9990	999,999	1,000,000	1,000,000	0	0	0	0	2.314	3.170	MON	1,093	23,198	10/20/2020	11/15/2037
12434L-AC-8	BXMT_20-FL2		D		1.A FE	1,380,938	99.7180	1,495,782	1,500,000	1,428,831	0	30,918	0	0	1.259	4.170	MON	892	19,589	05/04/2020	02/15/2038
12434L-AG-9	BXMT_20-FL2		D		1.G FE	2,000,000	99.5930	1,991,875	2,000,000	2,000,000	0	0	0	0	1.759	2.690	MON	1,661	36,257	01/31/2020	02/15/2038
30323C-AG-5	FSRIA_21-FL3		D		1.G FE	2,409,000	99.6300	2,400,093	2,409,000	2,409,000	0	0	0	0	2.157	3.050	MON	2,310	6,005	10/21/2021	11/16/2036
30323C-AJ-9	FSRIA_21-FL3		D		2.B FE	1,750,000	99.5650	1,742,400	1,750,000	1,750,000	0	0	0	0	2.607	3.590	MON	2,028	5,281	10/21/2021	11/16/2036
30323C-AL-4	FSRIA_21-FL3		D		2.C FE	2,250,000	99.5060	2,238,901	2,250,000	2,250,000	0	0	0	0	2.957	3.950	MON	2,957	7,709	10/21/2021	11/16/2036
36262T-AG-8	GPMT_21-FL4		D		1.G FE	1,500,000	99.8000	1,497,004	1,500,000	1,500,000	0	0	0	0	2.453	3.400	MON	1,738	3,659	11/03/2021	11/15/2036
40390J-AE-2	HGI_21-FL2		D		1.G FE	1,250,000	99.5620	1,244,530	1,250,000	1,250,000	0	0	0	0	1.907	2.840	MON	993	5,242	09/17/2021	09/17/2036
40390J-AG-7	HGI_21-FL2		D		2.B FE	1,000,000	99.3740	993,749	1,000,000	1,000,000	0	0	0	0	2.257	3.190	MON	941	4,971	09/17/2021	09/17/2036
40390J-AJ-1	HGI_21-FL2		D		2.C FE	1,000,000	99.6300	996,301	1,000,000	1,000,000	0	0	0	0	2.607	3.500	MON	1,086	5,638	09/17/2021	09/17/2036
55284A-AG-3	MF1_21-FL7		D		1.G FE	2,000,000	99.3120	1,986,257	2,000,000	2,000,000	0	0	0	0	2.158	3.400	MON	1,919	10,315	09/10/2021	10/16/2036
55284A-AJ-7	MF1_21-FL7		D		2.B FE	5,000,000	99.0000	4,950,033	5,000,000	5,000,000	0	0	0	0	2.758	3.910	MON	5,364	31,828	09/10/2021	10/16/2036
55284A-AL-2	MF1_21-FL7		D		2.C FE	3,000,000	98.5000	2,955,017	3,000,000	3,000,000	0	0	0	0	3.158	4.170	MON	3,685	20,910	09/10/2021	10/16/2036
69357X-AG-6	PFP_21-8		D		1.G FE	3,000,000	99.4470	2,983,431	3,000,000	3,000,000	0	0	0	0	1.909	3.030	MON	2,864	12,111	09/16/2021	08/09/2037
69357X-AJ-0	PFP_21-8		D		2.B FE	2,000,000	99.1890	1,983,794	2,000,000	2,000,000	0	0	0	0	2.259	3.390	MON	2,259	9,571	09/16/2021	08/09/2037
69357X-AL-5	PFP_21-8		D		2.C FE	2,000,000	99.3220	1,986,442	2,000,000	2,000,000	0	0	0	0	2.609	3.750	MON	2,610	11,068	09/16/2021	08/09/2037
74165G-AB-6	PRIMA_15-4A		D	4	2.A FE	18,228,824	96.5000	17,872,765	18,521,000	18,388,474	0	67,972	0	0	4.000	4.490	MON	22,637	740,840	01/28/2019	08/24/2049
74166G-AE-9	PRIMA_19-RK1		D	4	1.G FE	8,381,683	105.3000	8,424,029	8,000,000	8,283,197	0	(42,241)	0	0	4.000	3.390	MON	26,667	320,000	08/16/2019	04/15/2038
74166G-AF-6	PRIMA_19-RK1		D	4	2.C FE	13,996,147	104.5300	13,902,595	13,300,000	13,954,130	0	(42,733)	0	0	4.000	2.920	MON	44,333	270,667	08/19/2021	04/15/2038
74166G-AH-2	PRIMA_19-RK1		D	4	2.C FE	9,047,140	104.2610	8,862,258	8,500,000	8,906,184	0	(60,375)	0	0	4.450	3.610	MON	31,521	378,250	08/16/2019	04/15/2038
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,701,295,612	XXX	1,717,321,234	1,645,746,664	1,692,230,850	1	(4,938,478)	24,025	0	XXX	XXX	XXX	5,045,626	58,897,882	XXX	XXX
03066F-AH-4	AMCAR_17-4				1.C FE	454,688	100.9860	504,934	500,000	486,648	0	19,462	0	0	3.080	7.670	MON	556	15,400	03/20/2020	12/18/2023
03066L-AG-3	AMCAR_18-2				1.F FE	477,750	102.8140	616,888	600,000	537,917	0	36,338	0	0	4.010	12.370	MON	869	24,060	03/25/2020	07/18/2024
268571-AC-0	ELFI_18-A			4	1.C FE	367,455	101.6330	380,953	374,832	369,245	0	3,934	0	0	4.000	5.850	MON	250	14,993	04/11/2018	08/25/2042
39809P-AJ-4	GSTNE_21-FL3				2.B FE	2,000,000	99.6290	1,992,582	2,000,000	2,000,000	0	0	0	0	2.309	3.430	MON	2,181	16,157	07/29/2021	07/15/2039
83614U-AJ-6	SNDPT_21-2A				1.F FE	2,000,000	99.9990	1,999,986	2,000,000	2,000,000	0	0	0	0	2.323	3.660	JAJO	8,779	15,704	06/11/2021	07/25/2034
88159D-AA-3	TES_17-1A			4	2.A FE	4,354,971	104.4390	4,548,932	4,355,566	4,328,174	0	936	0	0	4.330	4.470	AO	37,195	188,596	11/03/2017	10/20/2047
95058X-AE-8	WEN_18-1A			4	2.B FE	7,104,000	103.8190	7,375,316	7,104,000	7,104,000	0	0	0	0	3.884	3.870	MJSD	12,263	275,919	12/06/2017	03/15/2048
00120B-AG-5	AGL_21-12A		D		1.F FE	1,000,000	98.4860	984,863	1,000,000	1,000,000	0	0	0	0	2.005	3.450	JAJO	4,067	0	05/14/2021	07/20/2034
00140N-AS-9	AIMCO_20-11A		D		1.F FE	1,250,000	99.2080	1,240,109	1,250,000	1,250,000	0	0	0	0	2.123	3.420	JAJO	3,982	0	10/14/2021	10/17/2034
00142D-AG-5	AIGIM_21-2A		D		2.C FE	1,500,000	99.2270	1,488,414	1,500,000	1,500,000	0	0	0	0	4.184	4.640	JAJO	19,104	0	07/20/2021	07/20/2034
00175L-AU-6	AMMC_14-14A		D		1.E FE	5,880,000	100.0010	5,880,088	5,880,000	5,880,000	0	0	0	0	2.123	3.390	JAJO	23,589	96,890	01/12/2021	07/25/2029
00176J-AX-4	AMMC_15-16A		D		1.E FE	4,000,000	99.1630	3,966,532	4,000,000	4,000,000	0	0	0	0	2.076	3.320	JAJO	18,225	64,724	01/07/2021	04/14/2029
00500R-AG-0	ACREC_21-FL1		D		1.G FE	2,750,000	99.5430	2,737,452	2,750,000	2,750,000	0	0	0	0	2.253	3.190	MON	2,755	10,778	09/24/2021	10/16/2036
00500R-AJ-4	ACREC_21-FL1		D		2.B FE	2,750,000	99.5380	2,737,303	2,750,000	2,750,000	0	0	0	0	2.753	3.720	MON	3,364	13,184	09/24/2021	10/16/2036
00851W-AC-3	AGL_21-14A		D		1.C FE	2,500,000	99.2790	2,481,985	2,500,000	2,500,000	0	0	0	0	1.807	3.270	JAJO	3,766	0	11/05/2021	12/02/2034
00851W-AE-9	AGL_21-14A		D		1.F FE	5,000,000	99.7650	4,988,255	5,000,000	5,000,000	0	0	0	0	2.223	3.740	JAJO	9,264	0	11/05/2021	12/02/2034
00889B-AC-5	AIMCO_21-15A		D		1.F FE	2,000,000	98.9000	1,978,012	2,000,000	2,000,000	0	0	0	0	2.084	3.500	JAJO	14,253	0	07/20/2021	10/17/2034
00901F-AE-6	AIMCO_21-16A		D		1.F FE	1,250,000	99.8370	1,247,966	1,250,000	1,250,000	0	0	0	0	2.142	3.670	JAJO	1,116	0	11/05/2021	01/17/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00901F-AG-1	AIMCO_21-16A		D		2.C FE	3,250,000	99.5890	3,236,649	3,250,000	3,250,000	0	0	0	0	3.042	4.600	JAJO	4,120	0	11/05/2021	01/17/2035
017154-AG-0	ALLPK_19-1A		D	4	1.F FE	2,500,000	100.0640	2,501,618	2,500,000	2,500,000	0	0	0	0	2.681	3.990	JAJO	13,594	69,478	12/11/2019	01/20/2033
036011-AL-8	ANNSA_16-2A		D	4	1.F FE	2,136,320	100.0000	2,200,013	2,200,000	2,165,400	0	27,856	0	0	2.131	3.760	JAJO	9,509	48,873	07/31/2019	07/20/2031
03762Y-AK-3	APID_16-25A		D	4	1.F FE	10,000,000	100.0750	10,007,540	10,000,000	10,000,000	0	0	0	0	2.331	3.610	JAJO	47,278	242,426	10/24/2018	10/20/2031
03764Q-BG-6	APID_13-15A		D	4	1.C FE	8,000,000	99.6690	7,973,568	8,000,000	8,000,000	0	0	0	0	1.681	2.940	JAJO	27,278	141,218	03/29/2018	04/20/2031
03767V-AN-8	APID_19-31A		D		1.F FE	2,725,000	100.0100	2,725,281	2,725,000	2,732,336	0	7,336	0	0	2.023	3.240	JAJO	11,949	23,633	04/28/2021	04/15/2031
03768M-AQ-0	APID_20-33A		D		2.C FE	2,500,000	99.0380	2,475,958	2,500,000	2,500,000	0	0	0	0	3.115	3.930	JAJO	20,126	0	09/14/2021	10/24/2034
03769C-AG-3	APID_21-38A		D	4	1.F FE	1,500,000	99.8980	1,498,479	1,500,000	1,500,000	0	0	0	0	2.095	3.550	JAJO	1,397	0	11/02/2021	01/21/2034
04015N-AJ-3	ARES_15-4A		D	4	1.C FE	1,003,625	100.0010	1,000,012	1,000,000	1,009,680	0	8,588	0	0	1.623	2.730	JAJO	3,518	17,204	10/31/2017	10/15/2030
04965F-AG-6	ATRM_15A		D	4	1.C FE	997,500	99.3520	993,521	1,000,000	1,002,825	0	9,249	0	0	1.873	3.110	JAJO	3,644	19,716	07/23/2019	01/23/2031
04965F-AJ-0	ATRM_15A		D	4	1.F FE	3,000,000	99.2410	2,977,239	3,000,000	3,000,000	0	0	0	0	2.323	3.610	JAJO	13,556	72,909	11/16/2018	01/23/2031
056162-AS-9	BABSN_15-1A		D	4	1.F FE	4,000,000	99.2760	3,971,072	4,000,000	4,000,000	0	0	0	0	1.881	3.150	JAJO	15,261	78,720	02/07/2018	01/20/2031
05682N-AG-8	BCC_21-7A		D		1.F FE	1,500,000	99.8390	1,497,599	1,500,000	1,500,000	0	0	0	0	2.260	0.000	JAJO	377	0	11/16/2021	01/22/2035
05875J-AN-9	BALLY_19-1A		D		1.F FE	2,000,000	99.8780	1,997,566	2,000,000	2,000,000	0	0	0	0	2.023	3.310	JAJO	8,770	10,356	06/09/2021	07/15/2032
05875Y-AE-6	BALLY_21-18A		D		1.F FE	1,500,000	99.5940	1,493,922	1,500,000	1,500,000	0	0	0	0	2.174	3.720	JAJO	1,540	0	11/10/2021	01/15/2035
05876K-AE-5	BALLY_21-16A		D		1.F FE	1,000,000	98.0830	980,834	1,000,000	1,000,000	0	0	0	0	2.005	3.440	JAJO	4,067	0	05/14/2021	07/20/2034
06744N-BJ-5	BARDT_19-2A		D		1.C FE	7,000,000	99.9390	6,995,772	7,000,000	7,000,000	0	0	0	0	1.731	3.000	JAJO	23,908	0	09/27/2021	10/22/2032
06759J-AU-2	BABSN_19-1A		D		1.F FE	11,500,000	100.0120	11,501,403	11,500,000	11,523,500	0	23,500	0	0	2.423	3.830	JAJO	60,392	137,752	04/09/2021	04/15/2036
06760B-AC-6	BABSN_17-1		D	4	1.A FE	2,000,000	100.0020	2,000,054	2,000,000	2,000,000	0	0	0	0	1.472	2.730	JAJO	6,134	31,166	06/23/2017	07/18/2029
06760J-AG-0	BABSN_18-2A		D	4	1.B FE	5,000,000	100.0100	5,000,535	5,000,000	5,000,000	0	0	0	0	1.673	2.940	JAJO	18,132	88,553	04/04/2018	04/15/2030
06760J-AJ-4	BABSN_18-2A		D	4	1.F FE	10,000,000	100.0130	10,001,360	10,000,000	10,000,000	0	0	0	0	2.023	3.300	JAJO	43,848	212,592	04/04/2018	04/15/2030
06760P-AG-6	BABSN_18-3A		D	4	1.C FE	4,892,000	100.0000	5,000,010	5,000,000	4,949,830	0	55,839	0	0	1.581	3.040	JAJO	16,035	83,192	10/30/2019	07/20/2029
06760P-AL-5	BABSN_18-3A		D	4	1.F FE	2,000,000	99.1650	1,983,318	2,000,000	2,000,000	0	0	0	0	2.031	3.140	JAJO	8,239	42,402	05/18/2018	07/20/2029
06760P-AQ-4	BABSN_18-3A		D		1.C FE	3,000,000	100.0240	3,000,744	3,000,000	3,000,000	0	10,458	0	0	4.304	2.280	JAJO	26,188	68,034	08/28/2020	07/20/2029
06761H-AQ-1	BABSN_19-2A		D		1.F FE	4,750,000	100.0250	4,751,192	4,750,000	4,750,000	0	0	0	0	2.223	3.500	JAJO	22,886	47,854	04/23/2021	04/15/2036
06761K-AS-0	BABSN_19-3A		D		1.F FE	3,000,000	100.0050	3,000,168	3,000,000	3,000,000	0	0	0	0	2.031	3.300	JAJO	12,358	25,874	05/03/2021	04/20/2031
06762L-AN-8	BABSN_20-1A		D		1.C FE	3,000,000	99.6270	2,988,825	3,000,000	3,000,000	0	0	0	0	1.778	3.050	JAJO	11,559	0	09/22/2021	10/15/2036
06762L-AP-3	BABSN_20-1A		D		1.F FE	1,500,000	99.6810	1,495,229	1,500,000	1,500,000	0	0	0	0	2.128	3.410	JAJO	6,917	0	09/22/2021	10/15/2036
07378W-AU-2	BCRK_15-1A		D	4	1.F FE	5,000,000	99.1590	4,957,950	5,000,000	5,000,000	0	0	0	0	2.031	3.300	JAJO	20,597	106,005	04/06/2018	04/20/2031
08179X-BC-8	BSP_13-IIA-BR2		D		1.F FE	5,000,000	98.8570	4,942,860	5,000,000	5,000,000	0	0	0	0	2.023	3.270	JAJO	21,924	63,527	02/17/2021	07/15/2029
08180F-BL-4	BSP_14-IVA		D		1.F FE	6,500,000	99.5920	6,473,506	6,500,000	6,500,000	0	0	0	0	2.281	3.560	JAJO	30,071	99,509	01/20/2021	01/20/2032
08186P-AQ-6	BSP_19-18A		D		1.F FE	3,000,000	99.9990	2,999,988	3,000,000	3,000,000	0	0	0	0	2.289	3.570	JAJO	8,777	0	11/02/2021	10/15/2034
08186P-AS-2	BSP_19-18A		D		2.C FE	2,750,000	99.9200	2,747,822	2,750,000	2,750,000	0	0	0	0	3.539	4.870	JAJO	12,438	0	11/02/2021	10/15/2034
08186V-AE-0	BSP_21-23A		D		1.C FE	2,500,000	99.2950	2,482,388	2,500,000	2,500,000	0	0	0	0	1.773	3.060	JAJO	8,377	23,154	03/30/2021	04/25/2034
087598-AE-8	BETHP_21-1A		D		1.F FE	1,500,000	99.6060	1,494,101	1,500,000	1,500,000	0	0	0	0	2.131	3.670	JAJO	5,063	0	09/24/2021	10/15/2036
09626Q-BA-4	BLUEM_14-2A		D		1.A FE	915,000	100.0030	1,000,030	1,000,000	942,378	0	19,544	0	0	1.531	4.010	JAJO	3,106	16,131	03/31/2020	10/20/2030
09627F-AS-9	BLUEM_19-25A		D		1.F FE	4,000,000	99.9220	3,996,880	4,000,000	4,000,000	0	0	0	0	2.373	3.670	JAJO	20,572	24,289	06/25/2021	07/15/2036
09628J-AN-1	BLUEM_15-3A		D	4	1.C FE	4,891,781	99.2950	4,949,886	4,985,000	4,943,856	0	57,160	0	0	1.631	3.090	JAJO	16,492	85,470	08/08/2019	04/20/2031
09628N-AU-6	BLUEM_15-4A		D	4	1.F FE	6,250,000	98.5960	6,162,269	6,250,000	6,250,000	0	0	0	0	2.031	3.320	JAJO	25,746	132,506	04/16/2018	04/20/2030
09630A-AJ-5	BLUEM_18-3A		D	4	1.F FE	5,000,000	98.8980	4,944,915	5,000,000	5,000,000	0	0	0	0	2.323	3.610	JAJO	21,948	120,493	10/03/2018	10/25/2030
09630G-AS-2	BLUEM_19-26A		D		1.F FE	2,500,000	99.6030	2,490,080	2,500,000	2,500,000	0	0	0	0	2.328	3.630	JAJO	10,833	0	10/20/2021	10/20/2034
09630K-AQ-7	BLUEM_20-29A		D		1.F FE	5,000,000	99.7680	4,988,415	5,000,000	5,000,000	0	0	0	0	2.223	3.530	JAJO	21,001	28,125	07/15/2021	07/25/2034
09631E-AG-2	BLUEM_21-32A		D		2.C FE	2,250,000	99.2250	2,232,572	2,250,000	2,250,000	0	0	0	0	3.521	5.000	JAJO	23,552	0	08/04/2021	10/15/2034
11124T-AL-8	BDRVR_20-1A		D		1.C FE	2,000,000	99.4260	1,988,526	2,000,000	2,000,000	0	0	0	0	1.831	3.100	JAJO	7,428	12,832	05/17/2021	07/20/2034
12232K-AL-4	BURNH_16-1A		D	4	1.F FE	11,402,500	100.0010	11,500,115	11,500,000	11,466,264	0	69,370	0	0	2.281	3.640	JAJO	53,203	272,960	10/16/2019	10/20/2029
12549Q-BG-9	CIFC_14-3A		D	4	1.F FE	3,000,000	99.9990	2,999,994	3,000,000	3,000,000	0	0	0	0	2.478	3.770	JAJO	14,663	77,254	10/10/2018	10/22/2031
12551J-AQ-9	CIFC_17-4A		D		1.F FE	3,000,000	100.0020	3,000,063	3,000,000	3,000,000	0	0	0	0	2.123	3.410	JAJO	12,212	22,904	05/27/2021	10/24/2030
12551Y-AC-7	CIFC_18-3A		D	4	1.C FE	7,380,000	99.5200	7,464,053	7,500,000	7,452,292	0	83,890	0	0	1.722	3.150	JAJO	26,910	135,831	08/13/2019	07/18/2031
12552F-AU-7	CIFC_14-4RA		D		1.F FE	5,500,000	100.0000	5,500,000	5,500,000	5,500,000	0	0	0	0	2.514	0.000	JAJO	29,193	0	12/20/2021	01/17/2035
12553S-AJ-3	CIFC_21-6A		D		1.F FE	1,750,000	99.6840	1,744,474	1,750,000	1,750,000	0	0	0	0	2.179	3.720	JAJO	6,038	0	09/22/2021	10/15/2034
12560E-AS-5	CIFC_20-3A		D		1.F FE	2,000,000	99.5990	1,991,988	2,000,000	2,000,000	0	0	0	0	2.140	3.420	JAJO	5,590	0	11/01/2021	10/20/2034
14307P-AJ-4	CGMS_C17A		D	4	1.F FE	5,000,000	99.1050	4,955,260	5,000,000	5,000,000	0	0	0	0	1.981	3.260	JAJO	17,339	103,625	04/09/2018	04/30/2031
143109-AQ-9	CGMS_16-4A		D	4	1.F FE	3,000,000	100.0010	3,000,033	3,000,000	3,000,000	0	0	0	0	2.231	3.480	JAJO	13,575	69,686	10/05/2018	10/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14310M-BC-0	CGMS_14-1A		D	4	1.F FE	5,000,000	99.0430	4,952,155	5,000,000	5,000,000	0	0	0	0	1.922	3.210	JAJO	20,290	100,665	03/05/2018	04/17/2031
14312D-AG-8	CGNS_21-8A		D		2.C FE	1,750,000	99.1280	1,734,751	1,750,000	1,750,000	0	0	0	0	3.329	4.900	JAJO	15,209	0	08/24/2021	10/15/2034
14312E-AS-2	CGMS_12-3A		D	4	1.F FE	7,000,000	99.2920	6,950,489	7,000,000	7,000,000	0	0	0	0	2.326	3.620	JAJO	35,741	169,988	11/28/2018	01/14/2032
14315J-AU-3	CGMS_17-2A		D		1.C FE	1,500,000	100.0000	1,500,003	1,500,000	1,500,000	0	0	0	0	1.731	3.010	JAJO	5,267	13,428	03/26/2021	07/20/2031
14315L-AG-9	CGMS_14-3RA		D	4	1.F FE	5,000,000	98.7960	4,939,835	5,000,000	5,000,000	0	0	0	0	2.034	3.320	JAJO	18,650	105,686	05/23/2018	07/27/2031
14316C-AG-8	CGMS_14-4RA		D	4	1.C FE	1,968,000	99.7940	1,995,892	2,000,000	1,988,189	0	22,199	0	0	1.723	3.140	JAJO	7,470	36,435	09/26/2019	07/15/2030
14316C-AJ-2	CGMS_14-4RA		D	4	1.F FE	1,000,000	97.4900	974,903	1,000,000	1,000,000	0	0	0	0	2.023	3.310	JAJO	4,385	21,259	06/15/2018	07/15/2030
14316W-AG-4	CGMS_21-7A		D		2.C FE	1,750,000	98.8210	1,729,376	1,750,000	1,750,000	0	0	0	0	3.227	4.690	JAJO	15,682	0	08/11/2021	10/15/2035
14317K-AE-4	CGMS_21-9A		D		1.F FE	2,000,000	99.6850	1,993,704	2,000,000	2,000,000	0	0	0	0	2.125	3.660	JAJO	7,675	0	09/17/2021	10/20/2034
14317X-AW-6	CGMS_20-1A		D		1.F FE	1,000,000	99.2310	992,314	1,000,000	1,000,000	0	0	0	0	2.131	3.430	JAJO	4,322	5,454	07/14/2021	07/20/2034
15034A-AE-5	CEDF_21-14A		D		1.F FE	1,500,000	99.7560	1,496,346	1,500,000	1,500,000	0	0	0	0	1.973	3.350	JAJO	6,415	10,482	04/23/2021	07/15/2033
16409T-AG-4	CHPRK_18-1A		D	4	1.F FE	4,000,000	100.0070	4,000,284	4,000,000	4,000,000	0	0	0	0	1.973	3.250	JAJO	17,106	83,009	04/11/2018	04/15/2030
25211A-AJ-8	DWOLF_17-1A		D		1.F FE	2,000,000	99.7100	1,994,214	2,000,000	2,000,000	0	0	0	0	1.973	3.250	JAJO	8,552	0	10/08/2021	10/15/2030
25211A-AL-3	DWOLF_17-1A		D		2.C FE	1,000,000	99.2500	992,502	1,000,000	1,000,000	0	0	0	0	2.973	4.280	JAJO	6,443	0	10/08/2021	10/15/2030
262431-AD-1	DRSLF_17-50A		D	4	1.C FE	1,000,000	100.0320	1,000,321	1,000,000	1,000,000	0	0	0	0	1.773	3.040	JAJO	3,843	18,724	07/24/2017	07/15/2030
26244G-AJ-4	DRSLF_15-40A		D	4	1.F FE	1,955,800	100.0520	2,001,056	2,000,000	1,979,958	0	23,551	0	0	2.256	3.750	FMAN	5,891	46,003	07/31/2019	08/15/2031
26244M-AS-1	DRSLF_16-45A		D	4	1.F FE	4,000,000	100.0190	4,000,760	4,000,000	4,000,000	0	0	0	0	2.323	3.620	JAJO	20,139	97,203	10/05/2018	10/15/2030
26244Q-AG-6	DRSLF_17-49A		D		1.B FE	2,000,000	100.0020	2,000,054	2,000,000	2,000,000	0	0	0	0	1.722	2.990	JAJO	7,177	17,814	03/29/2021	07/18/2030
262487-AG-6	DRSLF_21-95A		D		2.C FE	1,750,000	99.0570	1,733,510	1,750,000	1,750,000	0	0	0	0	3.025	3.760	FMAN	16,768	0	07/29/2021	08/20/2034
262488-AG-4	DRSLF_21-92A		D		2.C FE	3,000,000	99.1090	2,973,273	3,000,000	3,000,000	0	0	0	0	3.130	4.690	FMAN	24,525	0	08/19/2021	11/20/2034
26252W-AW-9	DRSLF_19-76A		D		1.C FE	2,500,000	99.8800	2,497,023	2,500,000	2,500,000	0	0	0	0	1.723	2.990	JAJO	5,267	0	10/15/2021	10/20/2034
30070R-AG-7	XAN_20-RS08		D		1.D FE	4,672,289	99.8580	4,658,407	4,665,000	4,680,388	0	8,099	0	0	2.312	2.890	MON	5,093	99,565	01/22/2021	03/15/2035
33883J-AS-0	FLAT_19-1A		D		1.F FE	1,750,000	99.7010	1,744,776	1,750,000	1,750,000	0	0	0	0	2.124	3.410	FMAN	4,750	0	11/02/2021	11/16/2034
375415-AC-0	GILBT_17-1A		D	4	1.C FE	7,933,600	100.0040	8,000,328	8,000,000	7,988,867	0	80,333	0	0	1.723	3.040	JAJO	29,878	145,740	08/07/2019	10/15/2030
413717-AW-9	HRPK_20-1A		D		1.F FE	1,500,000	99.2460	1,488,701	1,500,000	1,500,000	0	0	0	0	2.081	3.350	JAJO	6,331	15,416	04/16/2021	04/20/2034
50184N-AP-7	LCM_15A		D	4	1.F FE	2,951,600	99.9060	2,997,192	3,000,000	2,980,582	0	31,955	0	0	2.531	3.970	JAJO	15,400	78,811	09/26/2019	07/20/2030
50188G-AV-5	LCM_18A		D	4	1.F FE	7,000,000	98.8170	6,917,239	7,000,000	7,000,000	0	0	0	0	1.981	3.240	JAJO	28,126	144,858	04/12/2018	04/20/2031
50189G-AH-5	LCM_22A		D	4	1.F FE	4,732,750	99.8740	4,744,048	4,750,000	4,750,000	0	0	0	0	2.131	4.340	JAJO	20,530	105,520	06/20/2019	10/20/2028
50200W-AD-4	LCM_28A		D	4	1.F FE	5,000,000	99.8860	4,994,310	5,000,000	5,000,000	0	0	0	0	2.281	3.550	JAJO	23,132	118,678	10/16/2018	10/20/2030
55818M-BE-6	MDPK_14-13A		D	4	1.F FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	2.023	3.270	JAJO	29,118	148,404	04/11/2018	04/19/2030
55819D-AJ-5	MDPK_18-31A		D	4	1.F FE	2,350,000	100.0040	2,350,110	2,350,000	2,350,000	0	0	0	0	2.273	3.560	JAJO	10,390	55,915	11/08/2018	01/23/2031
55819Q-BA-4	MDPK_15-19A		D		1.B FE	1,250,000	99.6440	1,245,561	1,250,000	1,250,000	0	0	0	0	1.628	2.860	JAJO	4,014	21,417	02/27/2020	01/22/2028
55819Q-BE-6	MDPK_15-19A		D		1.E FE	2,500,000	100.0130	2,500,338	2,500,000	2,500,000	0	0	0	0	1.978	3.220	JAJO	9,754	51,705	02/27/2020	01/22/2028
55819T-AU-5	MDPK_16-20A		D	4	1.F FE	1,000,000	99.8840	998,848	1,000,000	1,000,000	0	0	0	0	2.034	3.300	JAJO	3,730	21,137	06/15/2018	07/27/2030
55820J-BJ-8	MDPK_16-21A		D		1.F FE	1,500,000	99.9990	1,499,988	1,500,000	1,500,000	0	0	0	0	2.235	2.680	JAJO	5,962	0	10/26/2021	10/15/2032
55820N-AQ-4	MDPK_16-24A		D	4	1.C FE	4,500,000	100.0000	4,500,005	4,500,000	4,500,000	0	0	0	0	1.881	3.150	JAJO	17,169	88,560	08/05/2019	10/20/2029
55820W-AA-9	ATRM_14		D		1.A FE	4,000,000	100.0250	4,001,000	4,000,000	4,000,000	0	0	0	0	2.300	2.320	JAJO	19,167	92,160	08/19/2020	08/23/2030
55820Y-AD-9	MDPK_18-27A		D	4	1.F FE	2,000,000	98.9020	1,978,054	2,000,000	2,000,000	0	0	0	0	1.931	3.200	JAJO	7,833	40,374	01/25/2018	04/20/2030
55821T-AE-7	MDPK_18-30A		D	4	1.F FE	5,000,000	99.7260	4,986,325	5,000,000	5,000,000	0	0	0	0	1.823	3.090	JAJO	19,757	96,157	02/23/2018	04/15/2029
55952Y-AT-4	MAGNE_14-8A		D	4	1.F FE	3,000,000	99.6310	2,988,933	3,000,000	3,000,000	0	0	0	0	1.973	3.260	JAJO	12,829	62,257	04/20/2018	04/15/2031
55953M-AU-6	MAGNE_15-15A		D	4	1.F FE	3,000,125	100.0240	3,050,747	3,050,000	3,022,675	0	22,596	0	0	1.923	3.410	JAJO	11,084	61,165	03/28/2019	07/25/2031
55953U-AE-4	MAGNE_21-30A		D		1.F FE	750,000	99.2070	744,058	750,000	750,000	0	0	0	0	2.083	3.610	JAJO	2,170	0	10/01/2021	10/25/2034
55954H-AQ-5	MAGNE_19-22A		D		1.F FE	4,575,000	100.0050	4,575,242	4,575,000	4,575,000	0	0	0	0	2.073	3.360	JAJO	20,556	42,675	04/16/2021	04/15/2031
55954N-AN-9	MAGNE_19-23A		D		1.F FE	3,000,000	99.7760	2,993,280	3,000,000	3,000,000	0	0	0	0	2.225	0.000	JAJO	3,153	0	11/24/2021	01/25/2035
55954Y-AL-9	MAGNE_20-26A		D		1.C FE	1,000,000	99.3480	993,484	1,000,000	1,000,000	0	0	0	0	1.717	2.360	JAJO	5,392	0	07/30/2021	07/25/2034
55954Y-AQ-8	MAGNE_20-26A		D		2.C FE	2,500,000	99.0660	2,476,670	2,500,000	2,500,000	0	0	0	0	2.967	3.640	JAJO	23,289	0	07/30/2021	07/25/2034
55955E-AS-7	MAGNE_20-27A		D		2.C FE	2,500,000	99.0410	2,476,048	2,500,000	2,500,000	0	0	0	0	2.981	3.780	JAJO	15,115	5,702	08/25/2021	10/20/2034
64130D-BL-3	NEUB_16-21A		D		1.F FE	5,000,000	100.0250	5,001,265	5,000,000	5,000,000	0	0	0	0	2.181	3.470	JAJO	22,118	50,930	04/02/2021	04/20/2034
64130T-BE-4	NEUB_15-20A		D		1.F FE	3,250,000	99.1580	3,222,645	3,250,000	3,250,000	0	0	0	0	2.023	3.230	JAJO	14,251	23,369	04/30/2021	07/15/2034
64131J-AQ-9	NEUB_17-25A		D		1.F FE	5,400,000	99.7040	5,384,038	5,400,000	5,400,000	0	0	0	0	1.872	3.150	JAJO	21,063	61,505	02/26/2021	10/18/2029
64131Q-AE-0	NEUB_17-26A		D	4	1.F FE	965,600	99.5550	995,552	1,000,000	980,857	0	13,240	0	0	1.872	3.570	JAJO	3,901	19,627	09/26/2019	10/18/2030
64132D-AN-8	NEUB_19-32A		D		1.F FE	5,000,000	99.7630	4,988,180	5,000,000	5,000,000	0	0	0	0	1.823	3.090	JAJO	18,743	59,153	02/12/2021	01/20/2032
64132T-AL-7	NEUB_19-33A		D		1.C FE	7,500,000	99.8820	7,491,180	7,500,000	7,500,000	0	0	0	0	1.716	3.000	JAJO	26,813	0	09/10/2021	10/16/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64132T-AN-3	NEUB_19-33A		D		1.F FE	1,000,000	99.7470	997,475	1,000,000	1,000,000	0	0	0	0	2.016	3.310	JAJO	4,200	0	09/10/2021	10/16/2033
64133V-AG-2	NEUB_21-44A		D		2.C FE	1,500,000	98.6520	1,479,780	1,500,000	1,500,000	0	0	0	0	2.974	4.400	JAJO	11,900	0	08/17/2021	10/16/2034
64134Q-AG-2	NEUB_21-46A		D		2.C FE	2,500,000	99.7570	2,493,933	2,500,000	2,500,000	0	0	0	0	3.175	4.730	JAJO	2,205	0	11/24/2021	01/20/2036
67080P-AJ-5	NYKPK_21-1A		D		1.F FE	2,000,000	99.5240	1,990,492	2,000,000	2,000,000	0	0	0	0	2.068	3.640	JAJO	8,390	0	09/02/2021	10/20/2034
67080P-AL-0	NYKPK_21-1A		D		2.C FE	2,000,000	99.0360	1,980,726	2,000,000	2,000,000	0	0	0	0	2.918	4.530	JAJO	11,838	0	09/02/2021	10/20/2034
67092D-AV-1	OCP_15-10A		D		1.D FE	1,750,000	99.7580	1,745,779	1,750,000	1,750,000	0	0	0	0	1.782	2.920	JAJO	2,512	0	10/28/2021	01/26/2034
67092D-AX-7	OCP_15-10A		D		1.F FE	2,000,000	99.7470	1,994,940	2,000,000	2,000,000	0	0	0	0	2.182	3.340	JAJO	3,516	0	10/28/2021	01/26/2034
67098U-AS-4	OAKC_20-6A		D		1.F FE	1,750,000	99.6130	1,743,236	1,750,000	1,750,000	0	0	0	0	2.131	3.420	JAJO	7,564	9,545	06/17/2021	07/20/2034
671078-AQ-6	OCP_20-18A		D		1.C FE	3,000,000	100.0020	3,000,078	3,000,000	3,000,000	0	0	0	0	1.831	3.190	JAJO	11,142	25,687	04/07/2021	07/20/2032
67109Y-AQ-7	OAKC_15-12A		D	4	1.C FE	7,387,500	99.9990	7,499,970	7,500,000	7,458,066	0	80,753	0	0	1.723	3.130	JAJO	25,140	136,399	08/15/2019	07/23/2030
67109Y-AS-3	OAKC_15-12A		D	4	1.F FE	2,500,000	100.0430	2,501,090	2,500,000	2,500,000	0	0	0	0	2.023	3.300	JAJO	9,838	53,112	06/06/2018	07/23/2030
67115L-AG-9	OAKC_21-16A		D		2.C FE	1,750,000	98.9540	1,731,707	1,750,000	1,750,000	0	0	0	0	3.077	4.430	JAJO	13,972	0	08/18/2021	10/18/2034
67117T-AE-5	OCP_21-22A		D		1.F FE	2,000,000	99.9980	1,999,974	2,000,000	2,000,000	0	0	0	0	2.172	3.710	JAJO	3,620	0	10/14/2021	12/02/2034
67389B-AG-0	OAKC_21-2A		D		1.F FE	1,750,000	99.7760	1,746,084	1,750,000	1,750,000	0	0	0	0	2.428	0.000	JAJO	1,416	0	11/22/2021	01/15/2035
67389B-AJ-4	OAKC_21-2A		D		1.F FE	1,000,000	99.9360	999,361	1,000,000	1,000,000	0	0	0	0	3.701	0.000	JAJO	1,234	0	11/22/2021	01/15/2035
67389X-AP-2	OAKCL_15-1A		D		1.C FE	920,000	99.8490	908,496	1,000,000	947,776	0	19,594	0	0	1.781	4.370	JAJO	3,612	18,666	03/16/2020	10/20/2027
67400E-AS-3	OAKCL_19-3A		D		1.C FE	5,000,000	99.8490	4,992,495	5,000,000	5,000,000	0	0	0	0	1.827	3.160	JAJO	18,524	4,822	08/25/2021	10/20/2034
67402C-AU-0	OAKCL_19-4A		D		1.C FE	5,000,000	99.9980	4,999,900	5,000,000	5,000,000	0	0	0	0	1.831	3.110	JAJO	14,754	0	09/28/2021	10/20/2032
67402F-AL-3	OAKCL_20-1A		D		1.C FE	1,000,000	99.2790	992,794	1,000,000	1,000,000	0	0	0	0	1.773	3.070	JAJO	3,843	5,698	05/17/2021	07/15/2034
67402F-AN-9	OAKCL_20-1A		D		1.F FE	1,000,000	99.4590	994,598	1,000,000	1,000,000	0	0	0	0	2.073	3.380	JAJO	4,493	6,665	05/17/2021	07/15/2034
67402J-AG-6	OAKCL_21-1A		D		1.F FE	1,000,000	99.2280	992,283	1,000,000	1,000,000	0	0	0	0	2.073	3.390	JAJO	4,493	5,646	05/27/2021	07/15/2034
67570Q-AP-6	OCP_19-16A		D		1.F FE	4,000,000	99.0050	3,960,232	4,000,000	4,000,000	0	0	0	0	1.971	3.310	JAJO	18,178	61,754	03/08/2021	04/10/2033
67573L-AC-3	OCT43_19-1A		D	4	1.A FE	3,500,000	100.0290	3,501,033	3,500,000	3,505,887	0	0	0	0	1.773	0.640	JAJO	11,727	64,881	08/02/2019	10/25/2032
67577U-AL-9	OCT48_20-3A		D		1.C FE	2,000,000	99.2550	1,985,108	2,000,000	2,000,000	0	0	0	0	1.723	3.020	JAJO	4,214	0	10/21/2021	10/20/2034
67577U-AN-5	OCT48_20-3A		D		1.F FE	1,000,000	99.9990	999,996	1,000,000	1,000,000	0	0	0	0	2.173	3.480	JAJO	2,657	0	10/21/2021	10/20/2034
67590E-AS-3	OCT15_13-1A		D	4	1.A FE	2,000,000	99.9220	1,998,448	2,000,000	2,000,000	0	0	0	0	1.473	2.750	JAJO	6,058	31,248	06/27/2017	07/19/2030
67591U-AE-7	OCT36_18-1A		D	4	1.A FE	17,125,000	98.9670	16,948,116	17,125,000	17,119,973	0	0	0	0	1.323	2.600	JAJO	49,117	242,524	03/07/2018	04/15/2031
69688A-AS-0	PLMRS_13-2A		D		1.F FE	2,500,000	99.5970	2,489,943	2,500,000	2,500,000	0	0	0	0	2.373	3.260	JAJO	12,198	20,892	04/29/2021	10/17/2031
69688F-AE-0	PLMRS_21-3A		D		1.F FE	4,000,000	99.3540	3,974,160	4,000,000	4,000,000	0	0	0	0	2.082	3.620	JAJO	5,321	0	10/29/2021	01/15/2035
69688F-AG-5	PLMRS_21-3A		D		2.C FE	4,000,000	99.5910	3,983,668	4,000,000	4,000,000	0	0	0	0	3.082	4.650	JAJO	7,877	0	10/29/2021	01/15/2035
69688M-AE-5	PLMRS_18-2A		D	4	1.C FE	11,835,000	100.0400	12,004,836	12,000,000	11,941,048	0	128,498	0	0	1.772	3.160	JAJO	45,488	225,145	08/16/2019	07/16/2031
69688M-AG-0	PLMRS_18-2A		D	4	1.F FE	1,000,000	100.0020	1,000,020	1,000,000	1,000,000	0	0	0	0	2.022	2.020	JAJO	4,325	21,311	06/15/2018	07/16/2031
69689A-BN-9	PLMRS_15-1A		D		1.F FE	9,000,000	98.6800	8,881,281	9,000,000	9,005,228	0	5,228	0	0	1.980	3.240	FMAN	20,798	78,139	05/24/2021	05/21/2034
69689C-AY-2	PLMRS_15-2A		D		1.C FE	1,900,000	99.9160	1,898,408	1,900,000	1,900,000	0	0	0	0	1.681	2.950	JAJO	6,478	33,539	01/24/2020	07/20/2030
69689H-AE-5	PSTAT_19-4A		D	4	1.B FE	2,000,000	100.0280	2,000,576	2,000,000	2,000,000	0	0	0	0	2.223	3.460	JAJO	8,401	46,175	09/12/2019	10/24/2027
69700G-AL-6	PLMRS_19-1A		D		1.C FE	1,500,000	99.8440	1,497,666	1,500,000	1,500,000	0	0	0	0	1.857	2.620	FMAN	1,935	0	11/16/2021	11/14/2034
69700G-AN-2	PLMRS_19-1A		D		1.F FE	4,000,000	99.5940	3,983,772	4,000,000	4,000,000	0	0	0	0	2.157	2.930	FMAN	5,993	0	11/16/2021	11/14/2034
69700K-AE-3	PSTAT_18-4A		D	4	1.B FE	10,000,000	100.0420	10,004,270	10,000,000	10,000,000	0	0	0	0	2.056	3.240	FMAN	26,842	209,696	09/24/2018	11/15/2026
69700P-AE-2	PSTAT_18-5A		D	4	1.B FE	1,000,000	100.0430	1,000,435	1,000,000	1,000,000	0	0	0	0	2.031	3.240	JAJO	4,119	21,201	11/09/2018	01/20/2027
69702H-AE-8	PSTAT_21-4A		D		1.E FE	2,000,000	99.7190	1,994,398	2,000,000	2,000,000	0	0	0	0	1.879	3.290	JAJO	6,995	0	09/21/2021	10/15/2029
69702H-AG-3	PSTAT_21-4A		D		2.B FE	3,500,000	99.1430	3,470,033	3,500,000	3,500,000	0	0	0	0	2.729	4.180	JAJO	17,778	0	09/21/2021	10/15/2029
773663-AC-3	ROCKP_21-1A		D		1.C FE	3,500,000	99.6540	3,487,901	3,500,000	3,500,000	0	0	0	0	1.781	3.180	JAJO	12,644	23,583	04/26/2021	04/20/2034
83610K-AN-3	SNDPT_17-2A		D		1.F FE	3,000,000	99.6790	2,990,370	3,000,000	3,000,000	0	0	0	0	2.331	3.610	JAJO	13,212	43,417	02/23/2021	07/25/2030
87154G-BA-2	SYMP_16-18A		D		1.F FE	3,000,000	100.0050	3,000,153	3,000,000	3,000,000	0	0	0	0	2.123	3.370	JAJO	12,389	21,109	06/10/2021	07/23/2033
87159Q-BZ-0	SYMP_14-14A		D	4	1.C FE	4,500,000	100.0190	4,500,891	4,500,000	4,500,000	0	0	0	0	2.226	3.400	JAJO	21,989	104,715	10/04/2019	07/14/2026
87165V-AM-1	SYMP_15-16A		D	4	1.F FE	4,891,000	99.7740	4,988,720	5,000,000	4,941,649	0	58,929	0	0	2.323	3.880	JAJO	25,174	121,504	01/18/2019	10/15/2031
87165Y-AG-8	SYMP_18-19A		D	4	1.F FE	2,878,500	100.0070	3,000,213	3,000,000	2,927,724	0	41,811	0	0	1.872	3.680	JAJO	12,014	59,345	03/21/2019	04/16/2031
87166R-DJ-3	SYMP_19-21A		D		1.F FE	5,000,000	100.0040	5,000,240	5,000,000	5,000,000	0	0	0	0	2.273	2.490	JAJO	24,631	29,084	06/30/2021	07/15/2032
87190G-AE-1	SYMP_21-26A		D		1.C FE	1,000,000	99.3850	993,850	1,000,000	1,000,000	0	0	0	0	1.631	2.900	JAJO	3,308	9,905	02/05/2021	04/20/2033
87190M-AJ-7	TCW_21-2A		D		1.F FE	2,000,000	99.9210	1,998,434	2,000,000	2,000,000	0	0	0	0	2.234	3.560	JAJO	19,757	0	06/21/2021	07/25/2034
87240N-BA-3	TCW_17-1A		D		1.F FE	4,000,000	99.6040	3,984,160	4,000,000	4,000,000	0	0	0	0	2.431	3.710	JAJO	19,724	0	09/24/2021	10/29/2034
87241E-AY-1	TCW_19-1A		D		1.F FE	2,506,250	100.0000	2,500,000	2,500,000	2,511,607	0	5,357	0	0	2.655	3.800	FMAN	8,481	16,769	10/18/2021	08/16/2034
88433B-AS-6	WINDR_2016-2A		D	2	1.C FE	3,610,000	99.8310	3,603,910	3,610,000	3,610,000	0	0	0	0	1.931	3.200	FMAN	11,816	72,279	11/16/2018	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88433B-AU-1	WINDR_2016-2A		D	2	1.F FE	5,000,000	99.7130	4,985,670	5,000,000	5,000,000	0	0	0	0	2.281	3.570	FMAN	19,330	117,804	11/16/2018	11/01/2031
91532B-AY-4	UPLND_16-1A		D	4	1.F FE	5,000,000	99.9430	4,997,165	5,000,000	5,000,000	0	0	0	0	1.981	3.260	JAJO	20,090	103,470	04/25/2018	04/20/2031
92331L-BG-4	VENTR_2017-27A		D		1.F FE	1,575,000	99.4780	1,566,790	1,575,000	1,575,000	0	0	0	0	2.431	3.730	JAJO	7,766	26,218	02/04/2021	07/20/2030
92338B-AS-4	VERDE_19-1A		D		1.F FE	2,000,000	99.7590	1,995,180	2,000,000	2,000,000	0	0	0	0	2.123	3.410	JAJO	9,203	21,907	04/13/2021	04/15/2032
92915T-AU-1	VOYA_16-4A		D		1.F FE	1,250,000	100.0010	1,250,020	1,250,000	1,250,000	0	0	0	0	2.284	3.550	JAJO	5,790	15,248	06/09/2021	07/20/2029
92915U-AJ-3	VOYA_17-2A		D		1.C FE	4,000,000	100.0010	4,000,064	4,000,000	4,000,000	0	0	0	0	1.773	3.040	JAJO	15,373	36,697	03/26/2021	06/07/2030
92915U-AN-4	VOYA_17-2A		D		1.F FE	8,000,000	100.0000	8,000,072	8,000,000	8,000,000	0	0	0	0	2.273	3.560	JAJO	39,412	93,728	03/26/2021	06/07/2030
92916M-AH-4	VOYA_17-1A		D		1.F FE	3,500,000	100.0010	3,500,035	3,500,000	3,500,000	0	0	0	0	2.022	3.300	JAJO	14,942	30,188	04/30/2021	04/17/2030
92918F-AG-9	VOYA_19-3A		D		1.C FE	2,250,000	99.7560	2,244,526	2,250,000	2,250,000	0	0	0	0	1.805	3.060	JAJO	3,384	0	11/12/2021	10/17/2032
92918F-AJ-3	VOYA_19-3A		D		1.F FE	6,000,000	99.7450	5,984,724	6,000,000	6,000,000	0	0	0	0	2.305	3.580	JAJO	11,525	0	11/12/2021	10/17/2032
92918F-AK-0	VOYA_19-3A		D		2.C FE	6,500,000	99.6030	6,474,202	6,500,000	6,500,000	0	0	0	0	3.305	4.620	JAJO	17,902	0	11/12/2021	10/17/2032
92918H-AK-6	VOYA_20-2A		D		2.C FE	3,975,000	98.8360	3,928,763	3,975,000	3,975,000	0	0	0	0	3.223	4.560	JAJO	26,340	16,550	08/06/2021	07/19/2034
92918Q-AG-5	VOYA_21-1A		D		1.F FE	2,000,000	99.6190	1,992,396	2,000,000	2,000,000	0	0	0	0	2.195	3.600	JAJO	16,567	0	07/01/2021	07/15/2034
92919D-AG-3	VOYA_21-3A		D		2.C FE	8,000,000	99.5980	7,967,888	8,000,000	8,000,000	0	0	0	0	3.432	5.020	JAJO	16,780	0	10/29/2021	01/20/2035
96329Y-AG-2	WHTPK_21-1A		D		1.F FE	1,250,000	98.4030	1,230,041	1,250,000	1,250,000	0	0	0	0	1.974	3.520	JAJO	1,714	0	10/22/2021	01/20/2035
96329Y-AJ-6	WHTPK_21-1A		D		2.C FE	2,300,000	99.5950	2,290,703	2,300,000	2,300,000	0	0	0	0	3.024	4.610	JAJO	4,831	0	10/22/2021	01/20/2035
97314H-AG-4	WINDR_21-1A		D		1.F FE	1,250,000	98.7870	1,234,845	1,250,000	1,250,000	0	0	0	0	2.081	3.370	JAJO	5,276	15,400	02/19/2021	04/20/2034
97316U-AE-8	WINDR_21-4A		D		1.F FE	1,500,000	99.9200	1,498,808	1,500,000	1,500,000	0	0	0	0	2.195	3.730	JAJO	1,372	0	11/08/2021	01/20/2035
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						660,640,604	XXX	660,489,860	662,249,398	661,559,819	0	975,603	0	0	XXX	XXX	XXX	2,619,675	8,331,273	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,426,103,673	XXX	20,051,760,016	17,877,465,004	18,394,349,747	129,810	(31,969,596)	40,574,497	(20,837,120)	XXX	XXX	XXX	165,986,460	733,480,769	XXX	XXX
037389-AK-9	AON CORP	LS			2.C FE	9,317,982	125.7190	10,309,039	8,200,000	8,661,428	0	(75,088)	0	0	8.205	6.850	JJ	336,405	672,809	06/30/2009	01/01/2027
53079E-AR-5	LIBERTY MUTUAL GROUP INC 144A			2	3.A FE	1,956,100	143.0000	2,860,003	2,000,000	1,957,045	0	90	0	0	10.750	10.990	JD	9,556	215,000	05/21/2008	06/15/2058
534187-BP-3	LINCOLN NATIONAL CORPORATION			2	2.C FE	5,984,250	85.7500	5,145,000	6,000,000	6,000,000	0	0	0	0	2.171	2.200	JAJO	26,420	135,722	03/08/2007	04/20/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						17,258,332	XXX	18,314,042	16,200,000	16,618,473	0	(74,998)	0	0	XXX	XXX	XXX	372,381	1,023,531	XXX	XXX
4899999. Total - Hybrid Securities						17,258,332	XXX	18,314,042	16,200,000	16,618,473	0	(74,998)	0	0	XXX	XXX	XXX	372,381	1,023,531	XXX	XXX
92911U-AL-2	VOYA 2016-2A		D	4	1.C FE	1,000,000	99.9290	999,296	1,000,000	1,000,000	0	0	0	0	1.873	3.140	JAJO	3,851	19,680	07/26/2019	07/19/2028
92911U-AN-8	VOYA_16-2A		D	4	1.G FE	7,230,000	99.9180	7,224,108	7,230,000	7,230,000	0	0	0	0	2.573	3.870	JAJO	38,248	193,598	07/26/2019	07/19/2028
92911U-AQ-1	VOYA 2016-2A		D	4	3.A FE	550,000	98.4960	541,731	550,000	550,000	0	0	0	0	4.123	5.490	JAJO	4,662	23,371	07/26/2019	07/19/2028
92912V-AU-9	VOYA_14-2A		D	4	2.C FE	610,581	95.5180	591,257	619,000	619,915	0	5,981	0	0	3.672	5.010	JAJO	4,799	23,415	04/27/2018	04/17/2030
92912V-BE-4	VOYA_14-2A		D		1.F FE	7,000,000	99.5280	6,967,016	7,000,000	6,967,412	0	0	0	0	2.450	3.610	JAJO	36,206	162,164	02/18/2020	04/17/2030
92913B-AG-3	VOYA_14-2A		D	4	4.A FE	416,500	88.4830	376,054	425,000	424,568	0	4,162	0	0	6.422	7.970	JAJO	5,762	27,894	03/31/2017	04/17/2030
92913B-AJ-7	VOYA_14-2A		D	4	5.A FE	162,417	78.7010	138,514	176,000	170,642	0	2,406	0	0	7.822	10.250	JAJO	2,906	14,043	03/31/2017	04/17/2030
92913B-AL-2	VOYA_14-2A		D	2	5.B GI	94,421	16.2650	90,110	554,000	5,348	0	(41,482)	0	0	0.000	6,051.020	JAJO	0	60,707	03/31/2017	05/17/2030
92914N-AL-5	VOYA_15-1A		D	4	1.B FE	2,284,580	99.6720	2,295,949	2,303,500	2,297,944	0	11,831	0	0	1.372	2.670	JAJO	6,585	33,566	04/27/2018	01/18/2029
92914N-AN-1	VOYA_15-1A		D	4	1.F FE	8,289,095	99.1080	8,463,345	8,539,500	8,402,106	0	97,801	0	0	1.822	3.460	JAJO	32,419	163,291	10/07/2019	01/18/2029
92914N-AQ-4	VOYA_15-1A		D	4	3.A FE	1,018,443	94.4730	971,658	1,028,500	1,024,942	0	5,336	0	0	2.472	3.830	JAJO	5,297	26,426	04/27/2018	01/18/2029
92914Q-AG-9	VOYA_15-1A		D	4	4.A FE	476,832	92.3810	443,430	480,000	480,619	0	4,314	0	0	5.772	7.190	JAJO	5,772	28,349	12/12/2017	01/18/2029
92914Q-AJ-3	VOYA_15-1A		D	4	5.C FE	447,327	74.4950	345,660	464,000	453,782	0	5,765	0	0	7.772	9.990	JAJO	7,513	36,787	04/27/2018	01/18/2029
92914R-BC-5	VOYA_14-4A		D	4	1.F FE	2,986,800	98.6600	2,959,827	3,000,000	3,002,029	0	29,602	0	0	2.216	3.520	JAJO	14,594	69,506	07/10/2018	07/14/2031
92915C-AS-3	VOYA_16-1A		D	4	1.C FE	1,420,000	99.0490	1,406,500	1,420,000	1,420,000	0	0	0	0	1.431	2.680	JAJO	4,122	21,467	01/23/2018	01/20/2031
92915C-AU-8	VOYA_16-1A		D	4	1.F FE	3,768,000	98.5580	3,831,935	3,888,000	3,817,393	0	41,716	0	0	1.931	3.600	JAJO	15,228	78,487	06/27/2019	01/20/2031
92915C-AW-4	VOYA_16-1A		D	4	2.C FE	603,000	94.2810	568,517	603,000	603,000	0	0	0	0	2.781	4.080	JAJO	3,401	17,369	01/23/2018	01/20/2031
92915D-AG-7	VOYA 2016-2A		D	4	4.A FE	284,130	96.8290	277,900	287,000	286,019	0	2,782	0	0	7.233	8.900	JAJO	4,267	21,245	07/26/2019	07/19/2028
92915E-AG-5	VOYA_16-1A		D	4	4.A FE	517,000	86.5090	447,253	517,000	517,000	0	0	0	0	5.381	6.810	JAJO	5,642	28,521	01/23/2018	01/20/2031
92915H-AQ-6	VOYA_16-3A		D	4	1.C FE	3,284,250	100.0190	3,290,632	3,290,000	3,300,514	0	30,893	0	0	1.872	3.100	JAJO	12,833	64,574	08/16/2019	10/18/2031
92915H-AS-2	VOYA_16-3A		D	4	1.F FE	7,992,500	98.9020	7,912,200	8,000,000	8,005,595	0	13,095	0	0	2.322	3.600	JAJO	38,704	184,151	02/03/2021	10/18/2031
92915K-AC-0	VOYA_16-3A		D	2	5.B GI	690,088	43.0570	795,701	1,848,000	452,988	0	(144,617)	0	0	0.000	37.190	JAJO	0	253,567	04/27/2018	11/18/2031
92915P-AM-7	INGIM_14-1A		D	4	1.C FE	3,336,000	99.2860	3,312,194	3,336,000	3,336,000	0	0	0	0	1.622	2.810	JAJO	11,275	57,044	03/29/2018	04/18/2031
92915P-AP-0	INGIM_14-1A		D	4	1.F FE	7,126,300	98.8330	7,112,059	7,196,000	7,155,521	0	23,981	0	0	2.022	3.380	JAJO	30,317	152,153	09/26/2019	04/18/2031
92915P-AR-6	INGIM_14-1A		D	4	2.C FE	683,000	93.9780	641,870	683,000	683,000	0	0	0	0	2.922	4.150	JAJO	4,158	20,657	03/29/2018	04/18/2031
92915T-AJ-6	VOYA_16-4A		D	2	3.A FE	908,944	99.9990	904,496	904,500	937,244	0	18,322	0	0	4.281	7.200	JAJO	7,853	39,810	04/27/2018	07/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92915W-AA-8	VOYA_16-4A		D	2	4.A FE	711,801	97.1300	679,914	700,000	748,172	0	25,822	0	0	7.731	12.220	JAJO	10,974	55,295	04/27/2018	07/20/2029
92915W-AC-4	VOYA_16-4A		D	2	4.A FE	235,575	96.7610	241,904	250,000	233,218	0	(6,565)	0	0	6.781	4.560	JAJO	3,438	17,340	11/17/2016	07/20/2029
92915X-AD-0	VOYA CLO LTD VOYA_17-2A		D	4	4.A FE	844,438	94.4350	808,367	856,000	855,640	0	8,130	0	0	6.143	7.650	JAJO	11,395	53,955	04/27/2018	06/07/2030
92915X-AE-8	VOYA CLO LTD VOYA_17-2A		D	2	5.B GI	425,046	54.0850	548,966	1,015,000	323,277	0	(62,989)	0	0	0.000	34.170	JAJO	0	143,970	05/02/2017	06/07/2030
92916M-AD-3	VOYA_17-1A		D	4	2.C FE	802,368	98.1380	788,891	803,851	808,451	0	7,178	0	0	3.452	4.680	JAJO	5,859	28,619	04/27/2018	04/17/2030
92916N-AA-7	VOYA_17-1A		D	4	4.A FE	365,580	92.7580	342,530	369,273	370,430	0	3,382	0	0	6.222	7.660	JAJO	4,851	23,490	03/10/2017	04/17/2030
92916N-AB-5	VOYA_17-1A		D	2	5.B GI	316,358	47.3020	435,810	921,334	223,793	0	(52,556)	0	0	0.000	47.430	JAJO	0	125,803	03/10/2017	05/17/2030
92916P-AC-8	VOYA_17-3A		D	2	5.B GI	927,498	66.5400	1,263,612	1,899,000	734,794	0	(98,577)	0	0	0.000	32.120	JAJO	0	274,029	04/27/2018	04/20/2034
92916Q-AB-8	VOYA_17-4A		D	4	1.A FE	940,338	99.5840	935,099	939,000	941,953	0	4,048	0	0	1.373	2.580	JAJO	2,795	13,803	04/27/2018	10/15/2030
92916Q-AC-6	VOYA_17-4A		D	4	1.C FE	2,496,765	99.3930	2,489,795	2,505,000	2,506,404	0	11,929	0	0	1.573	2.830	JAJO	8,542	41,914	04/27/2018	10/15/2030
92916Q-AD-4	VOYA_17-4A		D	4	1.F FE	816,996	99.2800	811,118	817,000	819,079	0	3,595	0	0	1.873	3.100	JAJO	3,317	16,160	04/27/2018	10/15/2030
92916Q-AE-2	VOYA_17-4A		D	4	2.C FE	966,533	96.7360	936,405	968,000	969,328	0	3,774	0	0	3.073	4.370	JAJO	6,447	30,884	04/27/2018	10/15/2030
92916Q-AF-9	VOYA_17-4A		D	4	1.F FE	475,997	99.1770	472,085	476,000	477,212	0	2,096	0	0	1.873	3.100	JAJO	1,932	9,416	04/27/2018	10/15/2030
92916U-AA-1	VOYA_17-4A		D	4	4.A FE	966,500	93.5640	900,090	962,000	967,498	0	3,528	0	0	6.423	7.790	JAJO	13,389	63,367	04/27/2018	10/15/2030
92916U-AB-9	VOYA_17-4A		D	2	5.B GI	960,452	53.9320	1,095,363	2,031,000	687,050	0	(170,178)	0	0	0.000	29.130	JAJO	0	324,323	04/27/2018	11/15/2030
92916W-AC-3	INGIM_13-2A		D	4	1.C FE	780,500	99.0360	772,981	780,500	780,500	0	0	0	0	1.523	2.730	JAJO	2,247	12,496	03/15/2018	04/25/2031
92916W-AE-9	INGIM_13-2A		D	4	1.C FE	780,500	99.0360	772,981	780,500	780,500	0	0	0	0	1.523	2.730	JAJO	2,247	12,496	03/15/2018	04/25/2031
92916W-AG-4	INGIM_13-2A		D	4	1.F FE	759,000	98.6500	748,756	759,000	759,000	0	0	0	0	1.973	3.190	JAJO	2,830	15,605	03/15/2018	04/25/2031
92916W-AJ-8	INGIM_13-2A		D	4	2.C FE	657,000	93.7130	615,694	657,000	657,000	0	0	0	0	2.873	4.120	JAJO	3,566	19,486	03/15/2018	04/25/2031
92916X-AN-7	VOYA_13-3A		D	4	1.F FE	2,966,250	98.9050	2,967,177	3,000,000	2,988,689	0	31,847	0	0	2.372	3.770	JAJO	14,827	74,049	06/19/2019	10/18/2031
92916Y-AA-3	INGIM_13-2A		D	4	4.A FE	501,930	86.3930	438,015	507,000	506,310	0	4,866	0	0	5.723	7.190	JAJO	5,482	29,648	03/15/2018	04/25/2031
92916Y-AC-9	INGIM_13-2A		D	4	5.A FE	237,820	81.2620	205,595	253,000	243,330	0	3,755	0	0	7.973	10.750	JAJO	3,811	20,550	03/15/2018	04/25/2031
92916Y-AE-5	VOYA_13-2		D	2	5.B GI	347,108	17.9060	282,020	1,575,000	186,771	0	(113,464)	0	0	0.000	64.670	JAJO	0	168,051	03/15/2018	05/25/2031
92917A-AC-0	VOYA_18-1A		D	4	1.C FE	1,893,000	99.5410	1,884,328	1,893,000	1,893,000	0	0	0	0	1.423	2.620	JAJO	5,540	28,617	02/23/2018	04/19/2031
92917A-AE-6	VOYA_18-1A		D	4	1.F FE	5,344,250	98.9270	5,394,527	5,453,000	5,390,159	0	40,467	0	0	1.923	3.440	JAJO	21,562	105,953	02/11/2021	04/19/2031
92917A-AG-1	VOYA_18-1A		D	4	2.C FE	1,073,000	97.1560	1,042,485	1,073,000	1,073,000	0	0	0	0	2.723	3.960	JAJO	6,007	30,364	02/23/2018	04/19/2031
92917B-AA-2	VOYA_18-1A		D	4	3.C FE	734,000	93.3590	685,256	734,000	734,000	0	0	0	0	5.323	6.690	JAJO	8,032	40,120	02/23/2018	04/19/2031
92917B-AC-8	VOYA_18-1A		D	2	5.B GI	1,763,055	64.2730	1,174,277	1,827,000	1,157,817	0	(233,619)	0	0	0.000	9.930	JAJO	0	314,551	02/23/2018	05/19/2031
92917C-AG-7	INGIM_13-1A		D	4	1.A FE	5,739,391	99.8420	5,707,973	5,717,000	5,747,251	0	30,348	0	0	1.473	2.640	JAJO	18,255	89,659	04/27/2018	10/15/2030
92917C-AJ-1	INGIM_13-1A		D	4	1.C FE	5,965,990	99.5500	6,008,874	6,036,000	6,011,114	0	53,981	0	0	1.673	3.040	JAJO	21,889	106,901	08/14/2019	10/15/2030
92917C-AL-6	INGIM_13-1A		D	4	1.F FE	1,324,338	99.1190	1,310,353	1,322,000	1,326,816	0	5,615	0	0	2.023	3.230	JAJO	5,797	28,105	04/27/2018	10/15/2030
92917C-AN-2	INGIM_13-1A		D	4	2.C FE	746,585	95.1990	710,191	746,000	747,166	0	1,250	0	0	3.073	4.360	JAJO	4,968	23,801	04/27/2018	10/15/2030
92917D-AA-8	INGIM_13-1A		D	4	4.B FE	888,320	91.4090	813,541	890,000	895,333	0	7,572	0	0	6.603	7.980	JAJO	12,734	60,249	04/27/2018	10/15/2030
92917E-AA-6	INGIM_14-1A		D	4	4.A FE	422,000	91.1760	384,764	422,000	422,000	0	0	0	0	6.122	7.520	JAJO	5,382	26,417	03/29/2018	04/18/2031
92917E-AC-2	INGIM_14-1A		D	4	5.A FE	250,470	82.8410	215,802	260,500	254,177	0	3,318	0	0	8.472	10.880	JAJO	4,598	22,497	03/29/2018	04/18/2031
92917J-AE-7	VOYA_18-2A		D	4	1.C FE	1,855,000	99.4520	1,844,842	1,855,000	1,855,000	0	0	0	0	1.673	3.040	JAJO	6,727	32,853	05/17/2018	07/15/2031
92917J-AJ-6	VOYA_18-2A		D	4	1.F FE	1,012,000	99.2600	1,004,512	1,012,000	1,012,000	0	0	0	0	1.973	3.350	JAJO	4,328	21,001	05/17/2018	07/15/2031
92917J-AN-7	VOYA_18-2A		D	4	2.C FE	966,000	96.8810	935,876	966,000	966,000	0	0	0	0	2.873	4.280	JAJO	6,015	28,861	05/17/2018	07/15/2031
92917N-AN-8	VOYA_19-1A		D		1.F FE	3,500,000	98.8800	3,460,818	3,500,000	3,500,000	0	0	0	0	2.123	3.400	JAJO	16,105	77,956	02/07/2020	04/15/2031
92917R-AG-4	VOYA_19-2A		D	4	1.F FE	3,300,000	100.0020	3,300,066	3,300,000	3,300,000	0	0	0	0	2.531	2.590	JAJO	16,940	86,692	06/20/2019	07/20/2032
92917T-AA-3	VOYA_18-2A		D	4	3.C FE	632,000	89.5440	565,920	632,000	632,000	0	0	0	0	5.373	6.900	JAJO	7,358	34,902	05/17/2018	07/15/2031
92917T-AC-9	VOYA_18-2A		D	4	4.C FE	280,250	86.0100	253,732	295,000	285,341	0	4,066	0	0	7.413	9.760	JAJO	4,739	22,393	05/17/2018	07/15/2031
92917T-AE-5	VOYA_18-2A		D	2	5.B GI	693,157	56.5550	812,708	1,437,000	489,642	0	(117,354)	0	0	0.000	35.260	JAJO	0	249,238	05/17/2018	08/15/2031
92918E-AQ-0	VOYA_20-1A		D		1.F FE	2,000,000	99.6910	1,993,832	2,000,000	2,000,000	0	0	0	0	2.222	3.520	JAJO	9,506	10,253	07/14/2021	07/16/2034
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						122,845,367	XXX	121,967,057	130,536,958	121,403,796	0	(482,847)	0	0	XXX	XXX	XXX	600,845	4,837,974	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						122,845,367	XXX	121,967,057	130,536,958	121,403,796	0	(482,847)	0	0	XXX	XXX	XXX	600,845	4,837,974	XXX	XXX
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC				2.A PL	385,769	99.7500	384,805	385,769	385,769	0	0	0	0	7.750	7.750	MJSD	2,491	0	12/02/2021	11/04/2024
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC				2.A PL	1,875,192	97.7500	1,870,409	1,913,462	1,876,069	0	876	0	0	7.750	8.720	MJSD	24,304	0	11/03/2021	11/04/2024
03085*-AC-6	AMERITEX PIPE & PRODUCTS LLC				2.A PL	8,000,000	99.7500	7,980,000	8,000,000	8,000,000	0	0	0	0	7.750	7.750	MJSD	101,611	21,815	12/22/2021	11/04/2024
05518P-AB-4	BAYMARK HEALTH SERVICES				3.A PL	4,255,335	99.5000	4,287,654	4,309,200	4,258,262	0	3,013	0	0	6.000	6.350	MJSD	66,793	67,511	06/28/2021	06/11/2027
05518P-AC-2	BAYMARK HEALTH SERVICES				3.A PL	2,460,505	99.5000	2,448,203	2,460,505	2,460,505	0	0	0	0	6.000	6.000	JAJO	27,476	5,063	12/22/2021	06/11/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05648C-AF-7	BAD BOY MOWER ACQUISITION				4.A PL	3,397,116	99.2500	3,380,088	3,405,630	3,397,274	0	837	0	0	5.000	5.040	MJSD	43,043	99,472	04/06/2021	03/13/2028
10463N-AB-4	BRADSHAW INTERNATIONAL INC REV				3.A PL	605,870	97.2500	645,251	663,497	606,995	0	22,886	0	0	6.750	9.120	MJSD	124	3,975	11/22/2021	10/21/2026
10463N-AC-2	BRADSHAW INTERNATIONAL INC				3.A PL	9,750,000	97.2500	9,725,000	10,000,000	9,753,578	0	3,578	0	0	6.750	7.290	MJSD	73,973	0	11/22/2021	10/21/2027
10922C-AB-3	BRIGHTLINE TRAINS FLORIDA LLC				3.C Z	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	6.723	6.720	MJSD	23,061	0	11/12/2021	09/24/2024
30311K-AC-0	FR FLOW CONTROL CB LLC				4.C FE	7,465,266	100.3750	7,608,486	7,580,061	7,465,266	0	7,181	0	0	6.500	7.170	MJSD	127,282	382,756	02/14/2020	06/26/2026
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G				3.B PL	6,608,274	93.5000	6,247,436	6,681,750	6,608,274	0	637	0	0	6.250	6.840	JAJO	73,082	494,171	02/12/2019	06/06/2025
46448*-AD-5	ALTEON HEALTH - TL			2	3.B PL	4,698,909	99.7500	4,896,232	4,908,503	4,740,401	0	34,708	0	0	6.601	8.080	MJSD	94,857	373,251	07/13/2020	09/01/2023
59100H-AG-2	META SPECIAL AEROSPACE LLC				2.A PL	4,029,750	100.0000	4,050,000	4,050,000	4,038,305	0	8,400	0	0	6.000	6.490	MON	21,881	243,395	12/14/2018	11/16/2022
59100H-AH-0	META SPECIAL AEROSPACE LLC				2.A PL	933,984	100.0000	937,500	937,500	937,342	0	3,360	0	0	6.000	6.060	MON	5,000	56,206	01/15/2020	11/16/2022
59100H-AJ-6	META SPECIAL AEROSPACE LLC				2.A PL	6,048,841	100.0000	6,175,000	6,175,000	6,123,038	0	77,767	0	0	6.000	7.790	MJSD	1,029	376,827	12/31/2020	11/16/2022
63773H-AE-5	NATIONAL SPINE AND PAIN CENTERS LLC				4.A Z	356,374	99.5000	358,172	359,972	356,372	0	28	0	0	6.000	6.540	MON	2,100	22,073	10/05/2018	06/02/2024
67113U-AB-2	OT BORROWER LLC				4.	0	0.0000	0	0	0	0	0	0	0	7.000	0.000	MJSD	41,208	0	07/24/2020	07/21/2026
70466@-AA-6	POLYVENTIVE LLC				3.B FE	1,502,166	98.2500	1,477,609	1,503,927	1,502,166	0	0	0	0	6.351	8.140	MON	10,360	125,232	02/01/2018	01/01/2023
70470@-AB-8	POLYVENTIVE INC				3.B FE	38,246	98.2500	37,577	38,246	38,246	0	0	0	0	6.351	6.350	MON	268	4,895	03/24/2020	01/01/2023
73940B-AC-9	POWERGRID SERVICES ACQUISITION				3.B Z	9,183,983	99.0000	9,183,983	9,276,750	9,184,416	0	618	0	0	6.000	6.270	MJSD	1,546	21,646	12/17/2021	11/10/2028
78423X-AB-8	SH130 CONCESSION CO LLC				2.C FE	12,429,627	100.1040	12,437,330	12,424,409	12,424,409	0	0	0	0	2.841	2.840	MON	34,348	379,523	12/12/2019	06/30/2024
91204H-AB-1	FUSION US HOLDCO VA INC				4.A FE	8,670,211	102.2500	9,054,749	8,855,500	8,671,994	0	2,707	0	0	6.657	7.340	FMAN	(40,476)	341,445	05/14/2021	02/19/2026
BIN174-TG-1	PROFESSIONAL PHYSICAL THERAPY				5.B GI	1,524,795	83.2500	1,396,983	1,678,057	1,617,946	0	44,242	0	0	6.964	10.860	MON	37,959	183,940	10/02/2018	12/16/2022
BIN17E-EQ-3	MINISTRY BRANDS LLC				5.B GI	603,705	98.7500	599,155	606,739	603,705	0	24	0	0	5.000	5.690	MON	2,697	30,751	10/19/2018	12/02/2022
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEIV LT			D	4.C FE	2,352,304	100.2500	2,358,824	2,352,941	2,352,304	0	0	0	0	5.904	6.560	FMAN	18,136	140,958	05/22/2019	05/15/2024
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RIGHTS			D	4.B FE	6,621,875	101.6250	6,729,480	6,621,875	6,621,875	0	0	0	0	8.500	8.500	MJSD	161,040	569,113	02/20/2020	12/20/2024
G4910#-AU-4	INTERSERVE GROUP HOLDINGS LTD			B	4.B Z	2,545,736	128.6720	2,477,813	2,608,224	2,608,224	0	0	0	(24,071)	0.000	0.000	MJSD	0	0	03/18/2019	03/15/2022
G4910#-AW-0	INTERSERVE GROUP HOLDINGS LTD			B	4.B Z	2,906,784	128.6720	2,961,041	3,116,885	3,116,885	0	0	0	(28,765)	0.000	0.000	MJSD	0	0	06/19/2019	03/15/2022
G4910#-AY-6	INTERSERVE GROUP HOLDINGS LTD			B	4.B Z	919,182	128.6720	894,657	941,745	941,745	0	0	0	(8,691)	0.000	0.000	MJSD	0	0	03/18/2019	03/15/2022
G4910@-AB-8	INTERSERVE HOLDINGS LTD			B	4.A Z	0	0.0000	0	18,928,897	0	0	809,233	0	(37,720)	0.000	832.470	MJSD	0	0	09/30/2020	03/15/2023
G62088-AA-6	MONTANA FINCO LTD			B	4.B Z	3,955,835	109.7100	4,108,566	5,072,304	1,494,956	0	0	3,110,085	(182,886)	0.000	0.000	MJSD	0	0	03/18/2019	03/15/2023
G6402B-AB-5	NAUTILUS ENERGY PARTNERS LLC			D	3.C Z	8,215,627	104.1250	8,597,509	8,256,912	8,229,754	0	12,157	0	0	6.464	6.700	MJSD	16,308	612,618	10/30/2020	12/26/2025
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						124,841,261	XXX	125,809,512	146,614,260	122,916,075	0	223,019	3,919,318	(282,133)	XXX	XXX	XXX	971,501	4,556,636	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						124,841,261	XXX	125,809,512	146,614,260	122,916,075	0	223,019	3,919,318	(282,133)	XXX	XXX	XXX	971,501	4,556,636	XXX	XXX
7699999. Total - Issuer Obligations						16,869,332,822	XXX	18,635,608,865	16,405,159,513	16,819,253,443	125,710	(12,477,021)	34,785,348	(20,837,120)	XXX	XXX	XXX	169,460,484	667,714,442	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,047,359,326	XXX	3,141,815,098	1,828,303,661	3,035,332,145	4,099	(283,055,137)	36,980,239	0	XXX	XXX	XXX	21,425,583	449,799,028	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,535,060,102	XXX	2,661,850,030	2,509,391,016	2,546,569,475	1	(1,635,774)	24,025	0	XXX	XXX	XXX	7,893,912	91,580,984	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						783,485,971	XXX	782,456,917	792,786,356	782,963,615	0	492,756	0	0	XXX	XXX	XXX	3,220,520	13,169,247	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						124,841,261	XXX	125,809,512	146,614,260	122,916,075	0	223,019	3,919,318	(282,133)	XXX	XXX	XXX	971,501	4,556,636	XXX	XXX
8399999 - Total Bonds						23,360,079,482	XXX	25,347,540,422	21,682,254,806	23,307,034,753	129,810	(296,452,157)	75,708,930	(21,119,253)	XXX	XXX	XXX	202,972,000	1,226,820,338	XXX	XXX

1.

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

1A	1A ....$	2,752,138,499	1B ...$	2,407,287,896	1C ...$	486,645,144	1D ...$	1,487,881,960	1E ...$ 550,659,206 1F ...$ 2,069,608,440 1G ..$ 1,907,873,439
1B	2A ....$	3,040,761,990	2B ...$	4,459,595,584	2C ...$	3,118,549,304			
1C	3A ....$	417,678,108	3B ...$	137,649,380	3C ...$	178,116,730			
1D	4A ....$	47,488,108	4B ...$	146,227,092	4C ...$	13,595,647			
1E	5A ....$	8,854,539	5B ...$	9,322,786	5C ...$	628,271			
1F	6 .....$	66,472,630							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
003009-2#-3	ABERDEEN ASIA PACIFIC INC FND MRPS			224,000.000	25.00	0.000	5,645,864	25.662	5,748,288	5,645,864	60,317	231,000	0	0	0	0	0	0	1.F FE	05/29/2020
006847-30-5	ADELPHIA BUSINESS SOLUTIONS INC.			69.180	1,000.00	0.000	0	0.000	0	53,741	0	0	0	0	0	0	0	0	6.	03/28/2003
04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION FUN			108,000.000	25.00	0.000	2,700,000	24.462	2,641,917	2,700,000	14,706	14,513	0	0	0	0	0	0	1.F PL	07/15/2021
04014F-4*-0	ARES DYNAMIC CREDIT ALLOCATION FUN			180,000.000	25.00	0.000	4,500,000	24.514	4,412,495	4,500,000	0	5,681	0	0	0	0	0	0	1.F PL	09/15/2021
09257@-12-5	BLACKSTONE/GSO STRATEGIC CREDIT FD			9,250.000	1,000.00	0.000	9,275,180	1,031.710	9,543,355	9,275,180	59,364	333,925	0	0	0	0	0	0	1.F FE	05/29/2020
09258*-12-6	BLACKSTONE/GSO LG-SHT CRED INC FD			4,600.000	1,000.00	0.000	4,610,791	1,031.710	4,745,884	4,610,791	29,522	166,060	0	0	0	0	0	0	1.F FE	05/29/2020
17260G-3@-0	CION ARES DIVERSIFIED CREDIT FUND			180,000.000	25.00	0.000	4,500,000	24.622	4,431,937	4,500,000	50,585	0	0	0	0	0	0	0	1.F PL	09/30/2021
17260G-4@-9	CION ARES DIVERSIFIED CREDIT FUND			508,000.000	25.00	0.000	12,700,000	24.640	12,517,179	12,700,000	163,537	0	0	0	0	0	0	0	1.F PL	09/30/2021
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPOR FUND			12.000	100,000.00	0.000	1,205,685	100,469.000	1,205,637	1,205,685	3,995	71,517	0	0	0	0	0	0	1.F FE	05/29/2020
18469P-4#-4	CLEARBRIDGE ENERGY MLP OPPOR FUND			26.000	100,000.00	0.000	2,604,560	102,963.000	2,677,038	2,604,560	34,623	92,748	0	0	0	0	0	0	1.F FE	05/29/2020
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOT RET FND			8.000	100,000.00	0.000	805,685	100,469.000	803,758	805,685	2,663	35,538	0	0	0	0	0	0	1.F FE	05/01/2020
18469Q-4#-2	CLEARBRIDGE ENERGY MLP TOT RET FND			15.000	100,000.00	0.000	1,502,280	102,963.000	1,544,445	1,502,280	4,994	69,483	0	0	0	0	0	0	1.F FE	05/29/2020
23325P-4#-8	DNP SELECT INCOME FUND			290.000	100,000.00	0.000	29,214,874	100,416.000	29,120,709	29,214,874	170,923	691,581	0	0	0	0	0	0	1.F FE	05/29/2020
29364@-10-7	ENTERGY UTILITY HOLDING CO			21,800.000	1,000.00	0.000	31,244,872	1,433.250	31,244,872	23,816,122	481,417	1,226,250	0	7,428,750	0	0	7,428,750	0	2.B FE	05/01/2020
29364@-12-3	ENTERGY UTILITY HOLDING CO			12,000.000	1,000.00	0.000	16,663,332	1,388.610	16,663,332	13,221,912	238,500	810,000	0	3,441,420	0	0	3,441,420	0	2.B PL	05/01/2020
33616C-72-0	FIRST REPUBLIC BANK			180,000.000	25.00	0.000	4,410,000	24.500	4,410,000	4,500,000	148,833	49,500	0	(90,000)	0	0	(90,000)	0	2.C FE	07/14/2021
449247-20-4	ICG HOLDINGS INC CHAPTER 11			2,732.000	0.00	0.000	0	0.000	0	2,407,308	0	0	0	0	0	0	0	0	6.	01/12/2000
45822P-20-4	INTEGRYS HOLDING INC			142,614.000	25.00	0.000	3,888,851	25.400	3,622,396	3,888,851	35,654	213,921	0	0	0	0	0	0	2.B FE	11/20/2019
46625H-HA-1	JPMORGAN CHASE & CO			48,890.000	100.00	0.000	4,889,000	100.500	4,913,445	4,278,364	31,523	180,673	0	610,636	0	0	610,636	0	2.B FE	06/30/2009
48249T-20-5	KKR INCOME OPPORTUNITIES FUND			456,000.000	25.00	0.000	11,787,440	28.133	12,828,648	11,787,440	73,597	434,340	0	0	0	0	0	0	1.F FE	05/29/2020
486606-2@-4	KAYNE ANDERSON ENERGY INFRA FUND SE			168,227.000	25.00	0.000	4,205,675	25.159	4,232,385	4,205,675	13,879	151,404	0	0	0	0	0	0	1.E FE	02/11/2020
486606-6*-2	KAYNE ANDERSON ENERGY INFRA FUND SE			58,777.000	25.00	0.000	1,472,504	25.326	1,488,608	1,472,504	4,884	56,720	0	0	0	0	0	0	1.E FE	05/01/2020
665859-85-6	NORTHERN TRUST CORPORATION			320,000.000	25.00	0.000	8,675,200	27.110	8,675,200	8,000,000	94,000	376,000	0	675,200	0	0	675,200	0	2.A FE	10/29/2019
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE MRPS			0.000	10.00	0.000	0	10.009	0	0	29,829	0	0	0	0	0	0	0	1.E FE	05/01/2020
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS			121,370.000	10.00	0.000	1,221,255	10.319	1,252,446	1,225,156	2,048	75,563	0	0	(2,376)	0	(2,376)	0	1.E FE	05/01/2020
G9336*-11-7	VERIZON UK FINANCING LTD			18,600.000	1,000.00	0.000	20,460,000	1,165.800	21,683,978	20,460,000	1,538,704	1,534,500	0	0	0	0	0	0	2.B PL	12/13/2019
PFDRES-LA-6	RES LIFE US INT HOLDINGS SER A			60,000.000	1,000.00	0.000	60,000,000	1,000.000	60,000,000	60,000,000	2,564,167	2,473,151	0	0	0	0	0	0	2.A Z	03/01/2021
PFDRES-LC-2	RES LIFE US INT HOLDINGS SER C MRPS			12,500.000	1,000.00	0.000	12,500,000	1,000.000	12,500,000	12,500,000	534,201	515,215	0	0	0	0	0	0	2.A Z	03/01/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							260,683,048	XXX	262,907,952	251,081,992	6,386,465	9,809,283	0	12,066,006	(2,376)	0	12,063,630	0	XXX	XXX
8999999 - Total Preferred Stocks							260,683,048	XXX	262,907,952	251,081,992	6,386,465	9,809,283	0	12,066,006	(2,376)	0	12,063,630	0	XXX	XXX

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$ 6,899,434 1F ...$ 91,052,359 1G ...$ 0
1B	2A ...$	81,175,200	2B ...$	77,146,055	2C ...$	4,410,000			
1C	3A ...$	0	3B ...$	0	3C ...$	0			
1D	4A ...$	0	4B ...$	0	4C ...$	0			
1E	5A ...$	0	5B ...$	0	5C ...$	0			
1F	6 ...$	0							

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
SBMBVG-03-5	HARBOUR ENERGY PLC		B	1,068,626.000	5,123,798	4.795	5,123,798	6,111,104	0	0	0	(825,020)	0	(825,020)	(162,286)	06/25/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,123,798	XXX	5,123,798	6,111,104	0	0	0	(825,020)	0	(825,020)	(162,286)	XXX	XXX
BIN1K2-RN-7	AP TUNDRA HOLDINGS			444.000	4,639,334	10,448.900	4,639,334	4,440,000	0	204,557	0	199,334	0	199,334	0	12/29/2020	
FHLBBO-ST-3	FEDERAL HOME LOAN BANK OF BOSTON	RF		470,000.000	47,000,000	100.000	47,000,000	47,000,000	0	916,124	0	0	0	0	0	10/12/2021	
BIN19T-SH-3	INTERSERVE GROUP HOLDINGS LIMITED		B	6,851.000	1,650,680	240.940	1,650,680	1,589,318	0	0	0	0	185,267	(185,267)	(26,878)	03/18/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					53,290,014	XXX	53,290,014	53,029,318	0	1,120,681	0	199,334	185,267	14,067	(26,878)	XXX	XXX
92913*-10-3	Voya Special Investments, Inc.			499.000	93,377,532	187.129	93,377,532	79,840,000	0	0	0	13,537,532	0	13,537,532	0	03/01/2021	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					93,377,532	XXX	93,377,532	79,840,000	0	0	0	13,537,532	0	13,537,532	0	XXX	XXX
92913M-10-4	VOYA IG CREDIT FUND CL SMA			1,010.275	11,214	11.100	11,214	10,113	0	484	0	(535)	0	(535)	0	12/02/2014	
92914C-85-7	VOYA RETIRE CONSERVATIVE CL I			100.000	1,004	10.040	1,004	1,000	0	45	0	3	0	3	0	08/01/2012	
9499999. Subtotal - Mutual Funds					12,218	XXX	12,218	11,113	0	529	0	(532)	0	(532)	0	XXX	XXX
9799999 - Total Common Stocks					151,803,562	XXX	151,803,562	138,991,535	0	1,121,210	0	12,911,314	185,267	12,726,047	(189,164)	XXX	XXX
9899999 - Total Preferred and Common Stocks					412,486,610	XXX	414,711,514	390,073,527	6,386,465	10,930,493	0	24,977,320	185,267	24,789,677	(189,164)	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912803-FV-0	TREASURY STRIP (PRIN)		09/01/2021	VARIOUS		1,546,108	2,750,000	0
912810-SU-3	TREASURY BOND		07/02/2021	BANK OF AMERICA SECURITIES LLC		959,414	1,000,000	7,303
912810-SW-9	TREASURY BOND		04/19/2021	SOCIETE GENERALE		237,930	250,000	829
912810-SZ-2	TREASURY BOND		12/08/2021	HSBC SECURITIES (USA) INC.		1,799,424	1,750,000	11,033
912810-TC-2	TREASURY BOND		12/08/2021	HFD NOMURA SECURITIES INC		506,172	500,000	663
912834-UY-2	TREASURY STRIP (INT)		07/30/2021	VARIOUS		12,513,280	23,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						17,562,328	29,250,000	19,828
168863-DQ-8	CHILE (REPUBLIC OF)	D	07/22/2021	CITIGROUP GLOBAL MARKETS INC		2,612,197	2,750,000	1,184
168863-DS-4	CHILE (REPUBLIC OF)	D	07/22/2021	CITIGROUP GLOBAL MARKETS INC		2,237,085	2,250,000	15,500
195325-EA-9	COLOMBIA REPUBLIC OF (GOVERNMENT)	D	04/19/2021	BANK OF AMERICA SECURITIES LLC		2,462,300	2,500,000	0
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE	D	10/19/2021	J.P. MORGAN SECURITIES, INC.		2,932,380	3,000,000	25,283
25159X-AD-5	DEVELOPMENT BANK OF KAZAKHSTAN JSC	D	04/29/2021	CITIGROUP GLOBAL MARKETS INC		1,244,637	1,250,000	0
445545-AN-6	HUNGARY (REPUBLIC OF)	D	09/14/2021	J.P. MORGAN SECURITIES, INC.		2,636,507	2,750,000	0
71643V-AA-3	PETROLEOS MEXICANOS	D	12/23/2021	CORPORATE ACTION		3,426,000	3,426,000	0
718286-CP-0	PHILIPPINES (REPUBLIC OF)	D	06/28/2021	DEUTSCHE BANK SECURITIES, INC.		1,982,980	2,000,000	0
1099999. Subtotal - Bonds - All Other Governments						19,534,086	19,926,000	41,967
01179R-M8-3	ALASKA MUN BD BK ALASKA MUN BD		05/27/2021	BANK OF AMERICA		585,000	585,000	0
13077D-RV-6	CALIFORNIA ST UNIV REV		07/21/2021	MORGAN STANLEY		2,397,000	2,400,000	0
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT		05/21/2021	CITIGROUP		1,430,000	1,430,000	0
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		04/19/2021	MORGAN STANLEY		2,362,848	2,400,000	33,082
282659-BK-6	EL CAJON CALIF		01/14/2021	BANK OF AMERICA		780,000	780,000	0
37217P-BQ-7	GENEVA N Y DEV CORP REV		02/03/2021	MORGAN STANLEY		8,199,825	7,085,000	122,705
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX		04/22/2021	HILLTOP SECURITIES INC		2,442,144	2,400,000	5,393
419792-C8-7	HAWAII ST		10/07/2021	BANK OF AMERICA		1,624,173	1,615,000	0
419792-F2-7	HAWAII ST		10/08/2021	BANK OF AMERICA		510,551	510,000	40
452151-LF-8	IL ST PENSION OB		02/04/2021	MORGAN STANLEY		5,361,600	4,800,000	45,560
45506E-CL-5	INDIANA ST FIN AUTH REV		10/06/2021	VARIOUS		2,147,562	2,125,000	86
45506E-DG-5	INDIANA ST FIN AUTH REV		10/15/2021	JP MORGAN CHASE		1,255,000	1,255,000	0
48542R-SV-7	KANSAS ST DEV FIN AUTH REV		09/30/2021	CITIGROUP		3,638,849	3,680,000	6,812
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUC		09/21/2021	CITIGROUP		910,872	900,000	0
495290-EE-4	KING CNTY WASH SWR REV		07/28/2021	MORGAN STANLEY		2,400,000	2,400,000	0
59335K-DB-0	MIAMI-DADE CNTY FLA SEAPORT RE		08/24/2021	WELLS FARGO		783,042	780,000	0
61204K-PP-0	MONTANA FAC FIN AUTH REV		11/05/2021	BANK OF AMERICA		3,777,065	3,725,000	0
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT		02/08/2021	VARIOUS		7,070,345	6,500,000	21,482
64972E-WQ-8	NEW YORK N Y CITY HSG DEV CORP		04/28/2021	LOOP CAPITAL MARKETS LLC		1,821,996	1,800,000	159
66285W-E5-1	NORTH TEX TWY AUTH REV		05/27/2021	HILLTOP SECURITIES INC		1,046,976	1,050,000	527
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH		11/12/2021	JP MORGAN CHASE		1,235,000	1,235,000	0
68587F-BL-7	OREGON ED DISTS FULL FAITH & C		07/23/2021	PIPER JAFFRAY & CO		1,180,000	1,180,000	0
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING		04/27/2021	VARIOUS		3,047,385	3,000,000	131
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU		09/29/2021	LOOP CAPITAL MARKETS LLC		775,000	775,000	0
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST		06/02/2021	MORGAN STANLEY		891,171	900,000	223
83755V-S2-1	SOUTH DAKOTA ST HEALTH & EDL F		12/02/2021	HILLTOP SECURITIES INC		2,409,700	2,310,000	1,017
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						60,083,104	57,620,000	237,217
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH LE		06/11/2021	GOLDMAN SACHS		1,620,000	1,620,000	0
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL		07/22/2021	VARIOUS		2,959,864	2,865,000	19,040
072024-YD-8	BAY AREA TOLL AUTH CALIF TOLL		12/09/2021	BANK OF AMERICA		2,379,000	2,379,000	0
084154-G8-0	BERKELEY CALIF UNI SCH DIST		09/22/2021	CITIGROUP		2,170,000	2,170,000	0
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH		10/07/2021	JEFFERIES & CO		585,000	585,000	0
167560-WW-7	CHICAGO ILL MET WTR RECLAMATIO		11/17/2021	JP MORGAN CHASE		1,275,000	1,275,000	0
235036-8N-3	DALLAS FORT WORTH TEX INTL ARP		11/23/2021	VARIOUS		977,054	985,000	834
452227-TD-3	ILLINOIS ST SALES TAX REVENUE		09/16/2021	SAMUEL A RAMIREZ & CO., INC.		400,000	400,000	0
491397-BE-4	KENTUCKY PUB TRANSN INFRASTRUC		09/21/2021	CITIGROUP		2,225,817	2,220,000	0
494791-TB-2	KING CNTY WASH PUB HOSP DIST N		10/14/2021	PIPER JAFFRAY & CO		505,000	505,000	0
544445-VV-8	LOS ANGELES CALIF DEPT ARPTS R		09/22/2021	JEFFERIES & CO		885,000	885,000	0
59335K-DA-2	MIAMI-DADE CNTY FLA SEAPORT RE		09/22/2021	WELLS FARGO		600,150	600,000	414
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENT		06/04/2021	BANK OF AMERICA		1,060,000	1,060,000	0
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD O		06/28/2021	CITIGROUP		2,131,290	2,120,000	0
625517-NA-1	MULTNOMAH CNTY ORE SCH DIST NO		09/23/2021	MORGAN STANLEY		1,005,394	1,045,000	5,225
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP		10/14/2021	MORGAN KEEGAN RAYMOND JAMES		1,750,000	1,750,000	0
65000B-HG-6	NEW YORK ST DORM AUTH REVS NON		11/19/2021	BANK OF AMERICA		1,050,000	1,050,000	0
683050-CJ-5	ONTARIO CALIF WTR REV		12/03/2021	HILLTOP SECURITIES INC		1,595,000	1,595,000	0
717893-U3-3	PHILADELPHIA PA WTR & WASTEWTR		09/08/2021	HILLTOP SECURITIES INC		2,429,028	2,400,000	10,363
73358X-CN-0	PORT AUTH N Y & N J		06/10/2021	MORGAN STANLEY		1,509,645	1,500,000	17,066
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST		10/07/2021	CITIGROUP		2,360,273	2,360,000	0

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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
79739G-PL-4	SAN DIEGO CNTY CALIF REGL ARPT		11/18/2021	BANK OF AMERICA		4,485,000	4,485,000	0
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNT		04/08/2021	GOLDMAN SACHS		2,220,000	2,220,000	0
797686-EZ-1	SAN FRANCISCO CALIF MUN TRANSN		06/03/2021	MORGAN STANLEY		1,147,910	1,190,000	9,640
798111-HM-5	SAN JOAQUIN HILLS CALIF TRANSN		12/09/2021	GOLDMAN SACHS		5,225,000	5,225,000	0
845389-MH-5	SOUTHWESTERN CMNTY COLLEGE DIS		03/16/2021	MORGAN STANLEY		3,191,714	3,170,000	0
89546R-TF-1	TRI-CNTY MET TRANSN DIST ORE R		10/07/2021	JP MORGAN CHASE		1,711,305	1,700,000	0
89546R-TG-9	TRI-CNTY MET TRANSN DIST ORE R		10/06/2021	JP MORGAN CHASE		1,135,000	1,135,000	0
91412H-KE-2	UNIVERSITY CALIF REVS		04/08/2021	HILLTOP SECURITIES INC		3,594,792	3,600,000	4,095
91417N-BZ-7	UNIVERSITY COLO ENTERPRISE SYS		10/21/2021	WELLS FARGO		2,000,000	2,000,000	0
92812V-3C-8	VIRGINIA ST HSG DEV AUTH		06/16/2021	BANK OF AMERICA		470,000	470,000	0
92812V-R9-9	VIRGINIA ST HSG DEV AUTH		06/23/2021	MORGAN KEEGAN RAYMOND JAMES		543,186	530,000	2,687
929833-BZ-3	WACO TEX EDL FIN CORP REV		08/10/2021	MORGAN STANLEY		2,399,667	2,400,000	31,599
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV		08/24/2021	MORGAN KEEGAN RAYMOND JAMES		2,400,730	2,395,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						61,996,819	61,889,000	100,963
20754C-AB-5	CAS_20-R01		11/09/2021	STONE X		21,123,735	21,036,457	18,959
30319N-AA-0	FRETE_21-ML09		08/01/2021	VARIOUS		11,000,000	0	87,867
30711X-AF-1	CAS_14-C02		09/28/2021	STONE X		9,750,825	9,631,559	2,156
30711X-AK-0	CAS_14-C03		12/06/2021	STONE X		23,403,885	23,025,065	13,384
30711X-AT-1	CAS_2015_C01		10/13/2021	AMHERST PIERPONT		1,107,150	1,082,457	2,374
30711X-BB-9	CAS_15-C03		10/13/2021	VARIOUS		38,191,026	37,155,816	122,276
30711X-LX-0	CAS_17-C04		07/26/2021	VARIOUS		27,616,261	27,159,333	3,062
3136A9-FK-9	FNMA_12-111		06/01/2021	CAPITALIZED INTEREST		29,990	29,990	0
3136AN-JB-4	FNMA_15-19		05/14/2021	VARIOUS		13,068,964	0	310,904
3136AT-NC-4	FNMA_16-60		10/13/2021	BMO CAPITAL MARKETS		2,618,887	0	30,389
3136BD-L8-9	FNMA_21-2		01/25/2021	BANK OF AMERICA SECURITIES LLC		7,678,125	0	88,472
3137A0-XK-6	FHLMC_3714		12/01/2021	CAPITALIZED INTEREST		255,756	255,757	0
3137A2-AG-6	FHLMC_3745		12/01/2021	CAPITALIZED INTEREST		53,913	53,913	0
3137BA-P7-1	FHLMC_4341		12/01/2021	CAPITALIZED INTEREST		177,778	177,778	0
3137BB-2P-4	FHLMC_4338		12/01/2021	CAPITALIZED INTEREST		723,154	723,154	0
3137BG-VR-7	FHLMC_4453		12/01/2021	CAPITALIZED INTEREST		196,871	196,871	0
3137BS-SR-5	FHLMC_4634		12/01/2021	CAPITALIZED INTEREST		384,681	384,681	0
3137F1-XF-0	FHLMC_4698		12/01/2021	CAPITALIZED INTEREST		68,290	68,290	0
3137F8-4J-9	FHMS_KL06		08/16/2021	BREAN CAPITAL LLC.		2,418,271	0	18,036
3137F8-TU-7	FHMS_K-1519-X1		03/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		9,957,065	0	40,346
3137F9-BK-6	FHLMC_5069		02/24/2021	AMHERST PIERPONT		7,760,353	0	150,562
3137F9-C4-1	FHLMC_5069		01/12/2021	AMHERST PIERPONT		8,401,014	0	104,966
3137F9-R8-6	FHR_5071		01/14/2021	CANTOR FITZGERALD		4,601,367	0	74,608
3137FE-VJ-6	FHLMC_4800		07/01/2021	CAPITALIZED INTEREST		250,702	250,702	0
3137FF-AJ-6	FHR_5071		01/22/2021	WELLS FARGO SECURITIES		8,401,998	0	138,488
3137FV-UW-0	FHLMC_5016		08/11/2021	BMO CAPITAL MARKETS		7,062,908	0	93,637
3137FY-RS-7	FHR_5906		03/03/2021	STONE X		2,085,736	0	38,270
3137FY-TY-2	FHMS_K1520		04/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,654,656	0	5,688
3137G0-AD-1	STACR_13-DN2		11/01/2021	STONE X		13,440,960	13,037,609	14,143
3137G0-AM-1	STACR_14-DN1		11/04/2021	STONE X		35,615,665	34,349,044	48,628
3137G0-AY-5	STACR_14-DN2		09/07/2021	AMHERST PIERPONT		11,961,914	11,713,013	17,981
3137G0-CU-1	STACR_14-DN4		04/08/2021	BANK OF AMERICA SECURITIES LLC		5,364,884	5,240,424	12,207
3137G0-JU-4	STACR_16-DNA2		05/20/2021	STONE X		1,937,724	1,853,191	6,855
3137G0-QG-7	STACR_17-HQA2		01/27/2021	INTL FCSTONE FINANCIAL INC.		30,762,667	30,568,894	31,587
3137G0-UR-8	STACR_18-HQA1		07/26/2021	VARIOUS		37,999,607	37,895,000	15,644
3137H0-H7-6	FHMS_KLU3		05/19/2021	J.P. MORGAN SECURITIES, INC.		13,792,900	0	150,231
31393W-WX-3	FHLMC_2638 CS		01/01/2021	CAPITALIZED INTEREST		0	1	0
31395Q-CM-0	FNSTR_410		01/25/2021	J.P. MORGAN SECURITIES, INC.		3,305,072	0	70,041
31398S-T3-7	FNMA_10-140		08/11/2021	CITIGROUP GLOBAL MARKETS INC		14,647	0	3,485
35564A-AE-1	STACR_18-HRP2		01/28/2021	J.P. MORGAN SECURITIES, INC.		15,009,375	15,000,000	7,379
38375B-4H-2	GNMA_13-H15		07/27/2021	BMO CAPITAL MARKETS		226,891	0	11,229
38375B-5Z-1	GNMA_13-H19		03/01/2021	CAPITALIZED INTEREST		4,704	0	0
38375B-MH-2	GNMA_11-H16		07/27/2021	BMO CAPITAL MARKETS		621,990	0	18,625
38375B-RA-2	GNMA_12-H10		07/27/2021	BMO CAPITAL MARKETS		1,234,147	0	42,609
38375B-SL-7	GNMA_12-H11		07/27/2021	BMO CAPITAL MARKETS		952,592	0	33,233
38375B-YR-7	GNMA_12-H26		08/01/2021	CAPITALIZED INTEREST		27	0	0
38375B-ZX-3	GNMA_12-H29		07/27/2021	BMO CAPITAL MARKETS		259,630	0	10,511
38375U-7J-3	GNMA_18-H02		09/14/2021	BMO CAPITAL MARKETS		4,813,860	0	68,889
38375U-7K-0	GNMA_18-H02		09/14/2021	BMO CAPITAL MARKETS		2,947,462	0	33,313
38375U-BN-9	GNMA_13-H24		07/27/2021	BMO CAPITAL MARKETS		537,302	0	21,919
38375U-ER-7	GNMA_14-H06		07/27/2021	CITIGROUP GLOBAL MARKETS INC		61,895	0	1,999

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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
38375U-EU-0	GNMA_14-H06		07/27/2021	BMO CAPITAL MARKETS		236,574	0	9,548
38375U-FU-9	GNMA_14-H09		07/27/2021	CITIGROUP GLOBAL MARKETS INC		327,142	0	13,728
38375U-JW-1	GNMA_14-H12		09/01/2021	CAPITALIZED INTEREST		18,945	0	0
38375U-KB-5	GNMA_14-H11		07/27/2021	CITIGROUP GLOBAL MARKETS INC		107,898	0	2,447
38375U-LB-4	GNMA_14-H13		07/27/2021	CITIGROUP GLOBAL MARKETS INC		486,331	0	18,542
38375U-S8-4	GNMA_17-H23		07/27/2021	CITIGROUP GLOBAL MARKETS INC		1,164,250	0	32,911
38375U-SH-4	GNMA_14-H22		11/01/2021	CAPITALIZED INTEREST		63,563	0	0
38375U-VZ-0	GNMA_15-H09		07/27/2021	CITIGROUP GLOBAL MARKETS INC		47,388	0	1,195
38376R-EX-0	GNMA_15-H18		07/27/2021	CITIGROUP GLOBAL MARKETS INC		795,515	0	26,210
38376R-GZ-3	GNMA_15-H22		10/01/2021	CAPITALIZED INTEREST		8,324	0	0
38376R-HT-6	GNMA_15-H24		07/27/2021	CITIGROUP GLOBAL MARKETS INC		754,931	0	32,383
38376R-HY-5	GNMA_15-H24		01/01/2021	CAPITALIZED INTEREST		308	0	0
38376R-JD-9	GNMA_15-H25		07/27/2021	CITIGROUP GLOBAL MARKETS INC		106,163	0	2,465
38376R-NT-9	GNMA_16-H03		07/01/2021	VARIOUS		79,745	0	780
38376R-PD-2	GNMA_16-H01		12/01/2021	VARIOUS		172,266	0	3,916
38376R-QY-5	GNMA_16-H04		04/12/2021	VARIOUS		28,533	0	474
38376R-SL-1	GNMA_16-H06		09/01/2021	CAPITALIZED INTEREST		1,962	0	0
38376R-U3-8	GNMA_17-H05		09/14/2021	BMO CAPITAL MARKETS		3,950,448	0	51,613
38376R-W5-1	GNMA_17-H06		07/27/2021	CITIGROUP GLOBAL MARKETS INC		1,045,649	0	27,281
38376R-YL-4	GNMA_16-H20		07/27/2021	CITIGROUP GLOBAL MARKETS INC		787,986	0	21,792
38378B-AX-7	GNMA_11-161		12/01/2021	CAPITALIZED INTEREST		20,345	20,345	0
38378B-CC-1	GNMA_12-1		12/01/2021	CAPITALIZED INTEREST		76,847	76,847	0
38378B-CP-2	GNMA_12-2		12/01/2021	CAPITALIZED INTEREST		19,668	19,668	0
38378B-DK-2	GNMA_12-19		12/01/2021	CAPITALIZED INTEREST		19,776	19,776	0
38378B-EQ-8	GNMA_12-28		12/01/2021	CAPITALIZED INTEREST		17,984	17,984	0
38378B-SW-0	GNMA_12-46		12/01/2021	CAPITALIZED INTEREST		19,001	19,001	0
38378K-A3-3	GNMA_13-108		12/01/2021	CAPITALIZED INTEREST		210,983	210,984	0
38378K-R8-4	GNMA_13-118		12/01/2021	CAPITALIZED INTEREST		154,332	154,332	0
38378N-2Y-8	GNMA_14-75		12/01/2021	CAPITALIZED INTEREST		505,378	505,378	0
38378N-3Z-4	GNMA_14-75		12/01/2021	CAPITALIZED INTEREST		678,636	678,636	0
38378N-6Q-1	GNMA_14-93		12/01/2021	CAPITALIZED INTEREST		770,311	770,311	0
38378N-DL-4	GNMA_13-145		12/01/2021	CAPITALIZED INTEREST		593,938	593,938	0
38378N-F8-1	GNMA_14-50		12/01/2021	CAPITALIZED INTEREST		539,632	539,632	0
38378N-G9-8	GNMA_14-50		12/01/2021	CAPITALIZED INTEREST		226,447	226,447	0
38378N-U8-4	GNMA_14-52		12/01/2021	CAPITALIZED INTEREST		302,778	302,778	0
38378P-6Z-6	GNMA_14-8		12/01/2021	CAPITALIZED INTEREST		348,689	348,689	0
38378X-G6-2	GNMA_14-168		12/01/2021	CAPITALIZED INTEREST		645,074	645,074	0
38378X-S9-3	GNMA_14-189		12/01/2021	CAPITALIZED INTEREST		292,847	292,847	0
38378X-SN-2	GNMA_14-134		12/01/2021	CAPITALIZED INTEREST		42,091	42,091	0
38378X-SZ-5	GNMA_14-150		12/01/2021	CAPITALIZED INTEREST		891,673	891,674	0
38378X-VM-0	GNMA_14-155		12/01/2021	CAPITALIZED INTEREST		860,640	860,640	0
38378X-YC-9	GNMA_14-169		12/01/2021	CAPITALIZED INTEREST		466,539	466,539	0
38379J-09-5	GNMA_15-35		12/01/2021	CAPITALIZED INTEREST		77,219	77,219	0
38379K-3D-8	GNMA_15-174		12/01/2021	CAPITALIZED INTEREST		58,797	58,797	0
38379K-5Y-0	GNMA_15-163		12/01/2021	CAPITALIZED INTEREST		162,609	162,609	0
38379K-A8-1	GNMA_15-114		12/01/2021	CAPITALIZED INTEREST		176,843	178,228	0
38379K-F8-6	GNMA_15-120		12/01/2021	CAPITALIZED INTEREST		45,332	45,332	0
38379K-GQ-5	GNMA_15-58		12/01/2021	CAPITALIZED INTEREST		182,104	186,351	0
38379K-J6-6	GNMA_15-130		12/01/2021	CAPITALIZED INTEREST		50,066	50,066	0
38379K-KQ-0	GNMA_15-59		12/01/2021	CAPITALIZED INTEREST		133,636	133,636	0
38379K-L6-3	GNMA_15-128		12/01/2021	CAPITALIZED INTEREST		249,396	249,397	0
38379K-RH-3	GNMA_15-71		12/01/2021	CAPITALIZED INTEREST		304,012	304,012	0
38379K-WV-6	GNMA_15-97		12/01/2021	CAPITALIZED INTEREST		169,613	169,613	0
38379L-EG-7	GNMA_15-39		12/01/2021	CAPITALIZED INTEREST		80,167	80,167	0
38379N-S8-6	GNMA_15-99		08/09/2021	CITIGROUP GLOBAL MARKETS INC		147,085	0	1,315
38379R-CB-7	GNMA_15-188		12/01/2021	CAPITALIZED INTEREST		78,469	78,469	0
38379U-AH-9	GNMA_15-18		12/01/2021	CAPITALIZED INTEREST		152,103	152,103	0
38379U-NX-0	GNMA_16-52		12/01/2021	CAPITALIZED INTEREST		56,875	56,875	0
38379U-ZB-5	GNMA_16-102		12/01/2021	CAPITALIZED INTEREST		99,751	99,751	0
38380F-2Y-1	GNMA_17-101		01/15/2021	CITIGROUP GLOBAL MARKETS INC		2,441,382	0	2,425
38380J-DV-7	GNMA_17-168		12/01/2021	CAPITALIZED INTEREST		204,369	204,369	0
38380L-2L-6	GNMA_20-H04		03/16/2021	CANTOR FITZGERALD		893,332	0	11,153
38380L-KH-5	GNMA_18-H14		03/15/2021	BANK OF AMERICA SECURITIES LLC		2,642,900	0	38,610
38380L-QM-8	GNR_19-H02		10/01/2021	CAPITALIZED INTEREST		15,463	0	0
38380M-5K-3	GNMA_19-46		12/01/2021	VARIOUS		1,687,158	1,537,715	3,094

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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
38380M-F5-5	GNMA_19-8		11/01/2021	CAPITALIZED INTEREST		348,222	348,222	0
38380M-H3-8	GNMA_19-9		12/01/2021	VARIOUS		2,794,634	2,600,123	4,909
38380M-U4-1	GNMA_19-34		12/01/2021	VARIOUS		1,005,483	928,453	1,753
38380M-X9-7	GNMA_19-37		12/01/2021	VARIOUS		1,910,229	1,800,481	3,400
38380M-YW-5	GNMA_18-173		12/01/2021	VARIOUS		5,946,342	5,470,257	5,402
38381D-FU-9	GNR_21-84		04/27/2021	GOLDMAN SACHS & CO		2,543,437	3,000,000	3,375
38381D-PM-6	GNMA_21-108		06/25/2021	GOLDMAN SACHS & CO		7,457,065	8,934,796	10,796
38381D-Y7-9	GNMA_21-169		09/24/2021	GOLDMAN SACHS & CO		3,133,264	3,630,961	4,387
38382A-A3-9	GNMA_19-143		01/29/2021	MORGAN STANLEY & CO. INC.		3,974,179	0	58,888
38382E-W5-2	GNMA_20-61R		01/15/2021	CREDIT SUISSE SECURITIES (USA) LLC		15,063,569	0	16,477
38382F-GX-6	GNMA_20-63S		01/29/2021	CITIGROUP GLOBAL MARKETS INC		5,882,687	0	81,616
38382L-PJ-4	GNMA_20-173		01/12/2021	MORGAN STANLEY & CO. INC.		14,565,984	0	270,402
3199999. Subtotal - Bonds - U.S. Special Revenues						483,530,582	309,130,612	2,728,239
00103C-AC-3	ACRES_21-FL1		05/07/2021	J.P. MORGAN SECURITIES, INC.		6,000,000	6,000,000	0
001055-AR-3	AFLAC INCORPORATED		03/18/2021	WELLS FARGO SECURITIES		7,188,205	6,500,000	107,833
00108W-AN-0	AEP TEXAS INC		05/04/2021	SCOTIA USA INC		99,702	100,000	0
00130H-CC-7	AES CORPORATION (THE)		03/31/2021	ROBERT W. BAIRD & CO., INC.		5,363,810	5,013,000	44,003
00206R-LJ-9	AT&T INC		06/02/2021	RBC CAPITAL MARKETS		199,256	209,000	1,628
00287Y-AW-9	ABBVIE INC		02/18/2021	RBC CAPITAL MARKETS		9,111,975	7,500,000	90,854
00440E-AQ-0	ACE INA HOLDINGS INC		03/30/2021	MORGAN STANLEY & CO. INC.		8,046,360	7,000,000	14,525
00507V-AQ-2	ACTIVISION BLIZZARD INC		03/24/2021	MORGAN STANLEY & CO. INC.		2,101,050	2,500,000	1,910
007589-AC-8	ADVOCATE HEALTH		05/11/2021	MORGAN STANLEY		1,875,060	1,800,000	4,742
010392-FG-8	ALABAMA POWER COMPANY		12/27/2021	VARIOUS		1,435,842	1,267,000	23,551
01449N-AC-0	ALEN_21-ACEN		03/11/2021	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0
01449N-AE-6	ALEN_21-ACEN		03/11/2021	BARCLAYS CAPITAL INC		2,500,000	2,500,000	0
01959L-AE-2	ALLINA HEALTH SYSTEM		11/04/2021	JP MORGAN CHASE		1,630,000	1,630,000	0
020002-BC-4	ALLSTATE CORPORATION (THE)		03/10/2021	CITIGROUP GLOBAL MARKETS INC		2,328,220	2,000,000	20,300
02151B-AR-9	CWALT_07-22 2A1		08/01/2021	CAPITALIZED INTEREST		0	1,350	0
02209S-BN-2	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,963,250	5,000,000	0
02209S-BP-7	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE SECURITIES (USA) LLC		74,392	75,000	0
023135-AQ-9	AMAZON.COM INC		01/14/2021	BANK OF AMERICA SECURITIES LLC		5,672,960	4,000,000	24,200
023135-BT-2	AMAZON.COM INC		03/09/2021	RBC CAPITAL MARKETS		1,777,120	2,000,000	13,611
023135-CA-2	AMAZON.COM INC		05/10/2021	J.P. MORGAN SECURITIES, INC.		2,988,690	3,000,000	0
023135-CB-0	AMAZON.COM INC		06/11/2021	CITIGROUP GLOBAL MARKETS INC		144,696	140,000	398
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT		03/25/2021	SEAPORT GROUP		2,970,695	3,255,556	18,738
02379K-AA-2	AMERICAN AIRLINE 21-1A EETC		10/25/2021	DEUTSCHE BANK SECURITIES, INC.		3,500,000	3,500,000	0
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY IN		11/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		10,000,000	10,000,000	0
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		01/15/2021	VARIOUS		8,464,077	6,775,000	3,387
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		12/15/2021	CITIGROUP GLOBAL MARKETS INC		4,726,212	4,250,000	69,535
03027X-BD-1	AMERICAN TOWER CORPORATION		03/16/2021	CITIGROUP GLOBAL MARKETS INC		7,357,380	8,000,000	57,178
03073E-AN-5	AMERISOURCEBERGEN CORPORATION		01/15/2021	BARCLAYS CAPITAL INC		17,811,600	15,000,000	244,965
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		03/26/2021	RBC CAPITAL MARKETS		9,088,774	9,110,000	0
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC		12/02/2021	PRIVATE DIRECT		385,769	385,769	0
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC		11/03/2021	PRIVATE DIRECT		1,875,192	1,913,462	0
03085*-AC-6	AMERITEX PIPE & PRODUCTS LLC		12/22/2021	PRIVATE DIRECT		12,000,000	12,000,000	0
03115A-AC-7	AMFAM HOLDINGS INC		03/09/2021	VARIOUS		4,505,056	4,500,000	0
031162-BZ-2	AMGEN INC		02/17/2021	CITIGROUP GLOBAL MARKETS INC		3,029,325	2,500,000	33,000
032654-AW-5	ANALOG DEVICES INC		09/28/2021	VARIOUS		8,260,724	8,325,000	0
036752-AS-2	ANTHEM INC		03/08/2021	J.P. MORGAN SECURITIES, INC.		3,985,440	4,000,000	0
037735-CE-5	APPALACHIAN POWER CO		03/29/2021	KEYBANC CAPITAL MARKETS INC.		1,302,050	1,020,000	29,580
037833-EF-3	APPLE INC		02/01/2021	GOLDMAN SACHS & CO		149,014	150,000	0
03881V-AU-3	AMMST_21-MF2		06/10/2021	J.P. MORGAN SECURITIES, INC.		1,499,189	1,700,000	2,267
03881V-AW-9	AMMST_21-MF2		10/06/2021	VARIOUS		2,736,559	3,300,000	2,358
03882K-AW-2	AMMST_21-MF3		09/27/2021	J.P. MORGAN SECURITIES, INC.		3,999,972	4,000,000	3,383
03882K-AY-8	AMMST_21-MF3		09/27/2021	J.P. MORGAN SECURITIES, INC.		9,999,970	10,000,000	9,457
03938J-AA-7	ARCH CAPITAL GROUP US INC		01/07/2021	AMHERST PIERPONT		663,450	500,000	5,001
039482-AC-8	ARCHER DANIELS MIDLAND CO		09/07/2021	BARCLAYS CAPITAL INC		984,790	1,000,000	0
040555-CM-4	ARIZONA PUBLIC SERVICE CO		01/14/2021	J.P. MORGAN SECURITIES, INC.		3,546,208	2,661,000	51,513
040555-CN-2	ARIZONA PUBLIC SERVICE CO		09/28/2021	J.P. MORGAN SECURITIES, INC.		2,814,519	2,316,000	51,820
040555-CT-9	ARIZONA PUBLIC SERVICE CO		01/07/2021	VARIOUS		10,767,835	8,500,000	54,375
040555-CX-0	ARIZONA PUBLIC SERVICE CO		01/07/2021	SUNTRUST		464,670	375,000	6,387
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY		01/07/2021	CITIGROUP GLOBAL MARKETS INC		2,260,220	2,000,000	7,778
04621X-AN-8	ASSURANT INC		06/10/2021	J.P. MORGAN SECURITIES, INC.		8,985,780	9,000,000	0
049560-AW-5	ATMOS ENERGY CORPORATION		09/21/2021	BNP PARIBAS SECURITIES CORP		15,897,120	16,000,000	0

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05493H-AJ-4	BBCMS_21-AGW		06/18/2021	BARCLAYS CAPITAL INC		8,000,000	8,000,000	0
05493H-AL-9	BBCMS_21-AGW		06/18/2021	BARCLAYS CAPITAL INC		7,000,000	7,000,000	0
05493J-AG-6	BDS_21-FL8		07/22/2021	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
05493N-AC-6	BDS_21-FL9		10/01/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
05493N-AE-2	BDS_21-FL9		10/01/2021	GOLDMAN SACHS & CO		1,500,000	1,500,000	0
05493N-AG-7	BDS_21-FL9		10/01/2021	GOLDMAN SACHS & CO		6,000,000	6,000,000	0
05493N-AJ-1	BDS_21-FL9		10/01/2021	GOLDMAN SACHS & CO		1,500,000	1,500,000	0
05518P-AB-4	BAYMARK HEALTH SERVICES		06/28/2021	PRIVATE DIRECT		4,266,000	4,320,000	0
05518P-AC-2	BAYMARK HEALTH SERVICES		12/22/2021	PRIVATE DIRECT		2,460,505	2,460,505	0
05523U-AL-4	BAE SYSTEMS HOLDINGS INC		10/13/2021	VARIOUS		16,955,873	13,366,000	195,580
05526D-BD-6	BAT CAPITAL CORP		09/22/2021	CITIGROUP GLOBAL MARKETS INC		4,419,240	4,000,000	19,023
05591V-AC-9	BPR_21-WILL		05/19/2021	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0
05602*-AA-9	BKRF OCB LLC		05/18/2020	PRIVATE DIRECT		796,494	796,494	0
05606F-AL-7	BX_19-OC11		05/04/2021	J.P. MORGAN SECURITIES, INC.		1,051,250	1,000,000	566
05608J-AG-8	BX_21-IRON		02/04/2021	WELLS FARGO SECURITIES		2,750,000	2,750,000	0
05608R-AL-9	BX_21-ARIA		10/13/2021	J.P. MORGAN SECURITIES, INC.		4,975,000	5,000,000	0
05609B-AM-1	BX_21-LBA		02/03/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
05609B-BH-1	BX_21-LBA		02/03/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
05609C-AL-1	BX _21-21M		10/27/2021	BARCLAYS CAPITAL INC		1,236,586	1,250,000	0
05609C-AN-7	BX _21-21M		10/27/2021	BARCLAYS CAPITAL INC		989,233	1,000,000	0
05609G-AG-3	BXMT_21-FL4		04/09/2021	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
05609R-AJ-3	BX_21-BXMF		10/28/2021	BANK OF AMERICA SECURITIES LLC		989,938	1,000,000	0
05609R-AL-8	BX_21-BXMF		10/28/2021	BANK OF AMERICA SECURITIES LLC		1,487,895	1,500,000	0
05648C-AF-7	BAD BOY MOWER ACQUISITION		04/06/2021	PRIVATE DIRECT		3,712,695	3,722,000	0
059165-DX-5	BALTIMORE GAS & ELECTRIC		06/28/2021	CITIGROUP GLOBAL MARKETS INC		8,590,750	7,000,000	15,167
06051G-JW-0	BANK OF AMERICA CORP		09/21/2021	VARIOUS		2,814,775	2,600,000	34,720
06539W-AA-4	BANK_19-BNK16		02/22/2021	BARCLAYS CAPITAL INC		909,453	1,000,000	1,597
065402-AJ-8	BANK_19-BN18		03/10/2021	CANTOR FITZGERALD		923,477	1,000,000	917
06541R-AJ-2	BANK_19-BNK23		09/29/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,796,172	2,000,000	0
06654D-AG-2	BANNER HEALTH		11/01/2021	MORGAN STANLEY		2,081,239	2,070,000	0
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM		07/13/2021	MORGAN STANLEY		2,882,880	2,640,000	38,940
06887#-AG-6	BARRY-WEHMILLER COMPANIES INC		01/20/2021	PRIVATE DIRECT		2,000,000	2,000,000	0
071813-CT-4	BAXTER INTERNATIONAL INC		11/16/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
07274N-BF-9	BAYER US FINANCE II LLC		01/13/2021	CITIGROUP GLOBAL MARKETS INC		4,354,200	3,750,000	0
07335Y-AE-6	BDS_21-FL10		11/19/2021	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
07335Y-AG-1	BDS_21-FL10		11/19/2021	WELLS FARGO SECURITIES		1,000,000	1,000,000	0
07335Y-AJ-5	BDS_21-FL10		11/19/2021	WELLS FARGO SECURITIES		2,250,000	2,250,000	0
07335Y-AL-0	BDS_21-FL10		11/19/2021	WELLS FARGO SECURITIES		2,750,000	2,750,000	0
07336G-BY-9	BVINV_21-INV4		09/24/2021	BANK OF AMERICA SECURITIES LLC		4,001,842	4,000,000	7,778
073879-WQ-7	BSABS_05-AC3 2A1		09/01/2021	CAPITALIZED INTEREST		0	753	0
075887-BX-6	BECTON DICKINSON AND COMPANY		01/29/2021	MORGAN STANLEY & CO. INC.		11,648,670	9,075,000	65,911
08162R-AF-4	BMARK_21-B23		02/01/2021	CITIGROUP GLOBAL MARKETS INC		3,727,271	0	22,466
08162Y-AM-4	BMARK_19-B14		02/17/2021	CITIGROUP GLOBAL MARKETS INC		7,322,187	8,000,000	10,000
08163C-BE-8	BMARK_21-B24		03/05/2021	J.P. MORGAN SECURITIES, INC.		2,475,648	0	22,806
08163D-AL-1	BMARK_21-B25		04/16/2021	GOLDMAN SACHS & CO		1,499,956	1,500,000	3,735
08163D-AV-9	BMARK_21-B25		04/16/2021	GOLDMAN SACHS & CO		1,659,396	2,000,000	3,111
08163K-AL-5	BMARK_21-B30		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		1,275,598	1,500,000	1,250
08163K-AN-1	BMARK_21-B30		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		775,710	1,000,000	833
084423-AV-4	WR BERKLEY CORP		03/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,987,640	3,000,000	0
08661U-AB-2	BETH ISRAEL LAHEY HEALTH		11/02/2021	GOLDMAN SACHS		1,034,000	1,034,000	0
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	J.P. MORGAN SECURITIES, INC.		1,966,340	2,000,000	0
09062X-AJ-2	BIOGEN INC		02/16/2021	CORPORATE ACTION		7,550,620	7,604,000	1,373
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC		09/21/2021	VARIOUS		10,328,097	10,325,000	39,217
097023-CE-3	BOEING CO		08/24/2021	VARIOUS		6,124,410	6,000,000	95,375
097023-CP-8	BOEING CO		09/22/2021	CITIGROUP GLOBAL MARKETS INC		20,366,400	20,000,000	95,694
097023-CW-3	BOEING CO		07/19/2021	CITIGROUP GLOBAL MARKETS INC		2,717,740	2,000,000	25,800
101137-AT-4	BOSTON SCIENTIFIC CORPORATION		11/03/2021	US BANCORP		958,901	785,000	6,350
10463N-AB-4	BRADSHAW INTERNATIONAL INC REV		11/22/2021	PRIVATE DIRECT		838,897	918,689	0
10463N-AC-2	BRADSHAW INTERNATIONAL INC		11/22/2021	PRIVATE DIRECT		9,750,000	10,000,000	0
10922C-AB-3	BRIGHTLINE TRAINS FLORIDA LLC		11/12/2021	PRIVATE DIRECT		2,500,000	2,500,000	0
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC		08/10/2021	PRIVATE DIRECT		5,250,000	5,250,000	0
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		01/20/2021	BNP PARIBAS SECURITIES CORP		7,046,300	5,000,000	109,028
110122-DS-4	BRISTOL-MYERS SQUIBB CO		12/01/2021	CREDIT SUISSE SECURITIES (USA) LLC		57,348	60,000	85
11042C-AA-8	BRITISH AIR 21-1 A PTT		07/20/2021	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	0
11135F-BJ-9	BROADCOM INC		01/04/2021	MORGAN STANLEY & CO. INC.		10,089,967	10,125,000	0

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11135F-BK-6	BROADCOM INC		09/01/2021	DEUTSCHE BANK SECURITIES, INC.		159,481	150,000	2,180
11523*-AA-3	BROWN ADVISORY GROUP HOLDINGS LLC		11/15/2021	PRIVATE DIRECT		4,500,000	4,500,000	0
11523*-AB-1	BROWN ADVISORY GROUP HOLDINGS LLC		11/15/2021	PRIVATE DIRECT		9,100,000	9,100,000	0
12433X-AG-4	BX_20-VIVA		07/29/2021	CITIGROUP GLOBAL MARKETS INC		6,204,590	6,000,000	3,401
12477B-AG-9	CAMB_21-CX2		10/22/2021	DEUTSCHE BANK SECURITIES, INC.		4,915,389	5,000,000	3,079
12477B-AJ-3	CAMB_21-CX2		10/22/2021	DEUTSCHE BANK SECURITIES, INC.		3,134,798	3,300,000	2,032
12527G-AD-5	CF INDUSTRIES INC		10/28/2021	UBS SECURITIES LLC		4,599,150	3,750,000	77,344
12527G-AE-3	CF INDUSTRIES INC		09/28/2021	BARCLAYS CAPITAL INC		8,589,375	6,750,000	15,117
12528Y-AT-0	CF_19-CF2		07/29/2021	PERFORMANCE TRUST CAPITAL PARTNERS		924,766	1,000,000	69
125523-AJ-9	CIGNA CORPORATION		12/02/2021	BNP PARIBAS SECURITIES CORP		36,871	30,000	444
12564E-AG-7	CIM_21-J2		03/29/2021	BANK OF AMERICA SECURITIES LLC		4,829,810	5,000,000	10,417
12565V-BG-7	CIM_21-J3		06/02/2021	BANK OF AMERICA SECURITIES LLC		2,014,375	2,000,000	4,583
12565V-BN-2	CIM_21-J3		06/03/2021	BANK OF AMERICA SECURITIES LLC		1,695,648	0	34,770
12597N-AC-7	CSAIL_20-C19		09/03/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,839,730	1,954,000	846
126408-GW-7	CSX CORP		09/22/2021	VARIOUS		12,831,499	9,925,000	113,186
12654Y-AL-3	CPTS_19-CPT		08/12/2021	DEUTSCHE BANK SECURITIES, INC.		5,529,539	5,482,000	7,073
12655T-AY-5	COMM_19-G44		01/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		976,523	1,000,000	2,361
12657V-AG-7	CSWF_21-SOP2		06/23/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,559,188	4,580,000	0
12657V-AJ-1	CSWF_21-SOP2		06/23/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,548,433	2,560,000	0
12658W-AC-3	CSMC_21-B33		10/08/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,437,462	6,250,000	9,897
12661X-AJ-1	CSMC_21-INV1		08/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,073,210	5,000,000	9,028
126650-CN-8	CVS CAREMARK CORP		02/17/2021	BANK OF AMERICA SECURITIES LLC		2,900,497	2,250,000	9,289
126670-GR-3	CWL_05-13 AF4		06/01/2021	CAPITALIZED INTEREST		0	9,913	0
12701#-AB-9	CRG ISSUER 2017-1		04/01/2021	CAPITALIZED INTEREST		90	90	0
12737#-AB-7	CSFV CORE II LLC		04/01/2021	PRIVATE DIRECT		2,800,000	2,800,000	0
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD		06/09/2021	PRIVATE DIRECT		838,650	838,650	0
13033D-AF-2	CAHFA_21-1		03/16/2021	CITIGROUP GLOBAL MARKETS INC		5,498,994	0	42,345
13033D-AH-8	CAHFA_21-2		09/28/2021	CITIGROUP GLOBAL MARKETS INC		4,418,050	0	43,112
133434-AB-6	CAMERON LNG LLC		10/14/2021	VARIOUS		4,816,665	4,500,000	38,386
14149Y-BM-9	CARDINAL HEALTH INC		01/13/2021	US BANCORP		4,614,400	4,000,000	14,560
141781-AW-4	CARGILL INC		11/05/2021	J.P. MORGAN SECURITIES, INC.		3,510,925	2,360,000	23,453
141781-BF-0	CARGILL INC		09/29/2021	CITIGROUP GLOBAL MARKETS INC		6,592,000	5,000,000	84,622
14448C-AR-5	CARRIER GLOBAL CORP		12/15/2021	VARIOUS		12,447,049	11,700,000	106,038
14448C-AS-3	CARRIER GLOBAL CORP		03/17/2021	MORGAN STANLEY & CO. INC.		1,440,690	1,500,000	24,443
149123-CB-5	CATERPILLAR INC		09/02/2021	VARIOUS		9,830,420	8,500,000	21,867
149123-CD-1	CATERPILLAR INC		01/14/2021	CITIGROUP GLOBAL MARKETS INC		7,794,600	6,000,000	45,867
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI		01/19/2021	US BANCORP		3,214,486	2,463,000	33,866
15953P-AN-9	CHAPMAN UNIVERSITY		08/05/2021	WELLS FARGO		525,000	525,000	0
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	MORGAN STANLEY & CO. INC.		71,001	75,000	722
16159G-AC-3	CHASE_19-ATR2		08/01/2021	CAPITALIZED INTEREST		0	105	0
16876D-AA-6	CHILDRENS HOSPITAL/DC		07/29/2021	HILLTOP SECURITIES INC		1,541,640	1,500,000	2,074
17291H-AL-8	CGCMT_21-PRM2		10/22/2021	CITIGROUP GLOBAL MARKETS INC		5,200,000	5,200,000	0
17291H-AN-4	CGCMT_21-PRM2		10/22/2021	CITIGROUP GLOBAL MARKETS INC		2,800,000	2,800,000	0
172967-DS-7	CITIGROUP INC		06/23/2021	MIZUHO SECURITIES USA INC		3,948,750	4,500,000	2,701
172967-NF-4	CITIGROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS INC		12,500,000	12,500,000	0
17329E-AX-5	CMLTI_21-J1		04/28/2021	CITIGROUP GLOBAL MARKETS INC		1,513,066	1,500,000	3,021
17329P-BU-5	CMLTI_21-INV1		06/30/2021	CITIGROUP GLOBAL MARKETS INC		2,234,783	0	46,806
17329R-AN-8	CMLTI_21-INV2		08/13/2021	CITIGROUP GLOBAL MARKETS INC		3,051,937	3,000,000	6,250
17330B-AN-0	CMLTI_21-J3		09/23/2021	CITIGROUP GLOBAL MARKETS INC		4,023,858	4,000,000	8,056
17330B-BL-3	CMLTI_21-J3		09/23/2021	CITIGROUP GLOBAL MARKETS INC		1,041,877	0	29,857
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC		01/21/2021	JEFFERIES & COMPANY, INC.		4,141,130	3,500,000	40,613
191216-DL-1	COCA-COLA CO		03/01/2021	GOLDMAN SACHS & CO		98,402	100,000	0
20030N-DT-5	COMCAST CORPORATION		08/19/2021	CORPORATE ACTION		48,000	48,000	0
20268J-AG-8	COMMONSPIRIT HEALTH		01/07/2021	CITIGROUP		8,142,000	7,500,000	59,465
20369E-AE-2	COMMUNITY HEALTH NETWORK		05/06/2021	CITIGROUP		2,588,096	2,660,000	2,061
212015-AQ-4	CONTINENTAL RESOURCES INC		12/14/2021	BARCLAYS CAPITAL INC		7,292,415	6,500,000	13,271
219350-AW-5	CORNING INC		04/05/2021	STIFEL, NICHOLAS & COMPANY, INC		5,886,800	5,000,000	14,514
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP		09/23/2021	VARIOUS		15,903,975	16,500,000	192,407
231021-AS-5	CUMMINS INC		12/01/2021	MITSUBISHI UFJ SECURITIES		67,976	70,000	465
233046-AS-0	DNKN_21-1A		10/15/2021	BARCLAYS CAPITAL INC		7,000,000	7,000,000	0
23338V-AA-4	DTE ELECTRIC CO		06/14/2021	FIRST TENNESSEE NATIONAL CORPORATION		3,492,180	3,000,000	25,000
23338V-AD-8	DTE ELECTRIC CO		09/30/2021	VARIOUS		4,513,638	3,690,000	37,611
24703D-BE-0	DELL INTERNATIONAL LLC/EMC CORP		12/06/2021	VARIOUS		49,802	50,000	0
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA SECURITIES LLC		3,500,000	3,500,000	0
250847-DU-1	DETROIT EDISON COMPANY (THE)		06/07/2021	KEYBANC CAPITAL MARKETS INC.		1,352,390	1,000,000	9,525

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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
25278X-AQ-2	DIAMONDBACK ENERGY INC		03/18/2021	CREDIT SUISSE SECURITIES (USA) LLC		49,834	50,000	0
25746U-AN-9	DOMINION RESOURCES INC		03/26/2021	FIRST TENNESEE NATIONAL CORPORATION		1,060,297	799,000	2,097
25746U-AV-1	DOMINION RESOURCES INC		06/23/2021	JEFFERIES & COMPANY, INC.		2,163,412	1,605,000	2,653
25746U-DM-8	DOMINION ENERGY INC		12/01/2021	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0
25755T-AP-5	DPABS_21-1A		04/08/2021	GUGGENHEIM CAPITAL MARKETS, LLC		6,000,000	6,000,000	0
260543-CG-6	DOW CHEMICAL CO		02/17/2021	VARIOUS		12,865,734	10,738,000	122,667
26078J-AE-0	DOWDUPONT INC		10/06/2021	J.P. MORGAN SECURITIES, INC.		12,300,125	9,500,000	200,718
26113*-AA-7	DYAL CAPITAL PARTNERS IV B		02/22/2021	PRIVATE DIRECT		1,690,000	1,690,000	0
26113@-AA-5	DYAL CAPITAL PARTNERS IV A		02/22/2021	PRIVATE DIRECT		3,138,572	3,138,572	0
26138E-AT-6	KEURIG DR PEPPER INC		01/15/2021	JEFFERIES & COMPANY, INC.		1,926,685	1,525,000	12,391
26138E-AY-5	DR PEPPER SNAPPLE GROUP INC		12/15/2021	KEYBANC CAPITAL MARKETS INC.		978,137	811,000	936
26210Y-AG-1	DROP_21-FILE		04/21/2021	GOLDMAN SACHS & CO		7,000,000	7,000,000	0
26210Y-AJ-5	DROP_21-FILE		04/21/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
26443C-AQ-6	DUKE UNIVERSITY HEALTH SYSTEMS INC		03/17/2021	MORGAN STANLEY		3,024,697	2,966,000	28,135
26444H-AL-5	DUKE ENERGY FLORIDA LLC		11/29/2021	BANK OF AMERICA SECURITIES LLC		74,572	75,000	0
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC		03/30/2021	DEUTSCHE BANK SECURITIES, INC.		4,325,220	4,500,000	0
277432-AP-5	EASTMAN CHEMICAL COMPANY		07/30/2021	J.P. MORGAN SECURITIES, INC.		5,635,665	4,500,000	62,775
278865-BJ-8	ECOLAB INC		08/09/2021	VARIOUS		74,168	75,000	0
278865-BN-9	ECOLAB INC		12/06/2021	J.P. MORGAN SECURITIES, INC.		49,877	50,000	0
27889*-AK-5	ECOM ATLANTIC INC		01/12/2021	PRIVATE DIRECT		4,200,000	4,200,000	0
27889*-AL-3	ECOM ATLANTIC INC		01/12/2021	PRIVATE DIRECT		10,200,000	10,200,000	0
27889*-AN-9	ECOM ATLANTIC INC		07/12/2021	PRIVATE DIRECT		10,000,000	10,000,000	0
27889*-AP-4	ECOM ATLANTIC INC		07/12/2021	PRIVATE DIRECT		3,600,000	3,600,000	0
283677-AW-2	EL PASO ELECTRIC CO		09/21/2021	VARIOUS		9,665,156	7,129,000	131,934
283677-AZ-5	EL PASO ELECTRIC CO		06/08/2021	MIZUHO SECURITIES USA INC		1,316,980	1,124,000	21,683
291011-BS-2	EMERSON ELECTRIC CO		12/07/2021	GOLDMAN SACHS & CO		49,889	50,000	0
29103D-AM-8	EMERA US FINANCE LP		01/14/2021	JEFFERIES & COMPANY, INC.		4,973,360	4,000,000	17,944
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		09/07/2021	CITIGROUP GLOBAL MARKETS INC		6,941,900	7,000,000	0
29444U-BM-7	EQUINIX INC		03/10/2021	SEAPORT GROUP		3,479,320	4,000,000	50,806
29717P-AX-5	ESSEX PORTFOLIO LP		03/25/2021	J.P. MORGAN SECURITIES, INC.		4,574,945	5,500,000	9,533
29736R-AF-7	ESTEE LAUDER CO INC		07/12/2021	KEYBANC CAPITAL MARKETS INC.		397,978	350,000	5,360
30227F-AG-5	ESA_21-ESH		06/24/2021	J.P. MORGAN SECURITIES, INC.		3,200,000	3,200,000	0
30231G-BM-3	EXXON MOBIL CORP		12/29/2021	BANK OF AMERICA SECURITIES LLC		137,757	128,000	933
302610-AD-2	FRETE_21-ML11		07/22/2021	WELLS FARGO SECURITIES		3,000,019	0	25,226
30318L-AK-3	FRETE_21-ML08		02/04/2021	JEFFERIES & COMPANY, INC.		7,978,216	0	21,770
30319Y-AC-2	FSRIA_21-FL2		04/28/2021	GOLDMAN SACHS & CO		7,500,000	7,500,000	0
3137FR-UV-1	FHMS_K106		01/05/2021	BANK OF AMERICA SECURITIES LLC		2,491,942	0	6,131
3137FT-BP-1	FHMS_K108		01/12/2021	VARIOUS		7,473,038	0	30,028
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		09/22/2021	VARIOUS		19,518,592	18,650,000	36,640
33766W-BH-6	FKMT_14-1		04/20/2021	BMO CAPITAL MARKETS		79,182	0	3,745
33851G-AM-7	FSMT_21-6INV		07/22/2021	AMHERST PIERPONT		4,841,346	0	20,167
33851G-AY-1	FSMT_21-6INV		12/01/2021	VARIOUS		7,722,898	0	189,366
33851G-AZ-8	FSMT_21-6INV		12/01/2021	VARIOUS		7,621,573	0	164,390
33851H-AC-7	FSMT_18-2		01/01/2021	CAPITALIZED INTEREST		70	70	0
33851M-AK-8	FSMT_21-9INV		09/17/2021	AMHERST PIERPONT		728,515	0	15,972
33851P-AN-5	FSMT_21-5INV		06/18/2021	GOLDMAN SACHS & CO		4,006,129	4,000,000	7,778
33851R-AK-7	FSMT_21-10INV		09/24/2021	GOLDMAN SACHS & CO		3,983,068	4,000,000	8,056
33851R-AQ-4	FSMT_21-10INV		09/27/2021	GOLDMAN SACHS & CO		12,722,527	0	246,751
33851T-AY-3	FSMT_21-11IN		10/19/2021	AMHERST PIERPONT		6,102,274	0	123,619
33852H-AQ-5	FSMT_21-8INV		08/19/2021	BANK OF AMERICA SECURITIES LLC		13,000,531	0	299,792
33852H-AR-3	FSMT_21-8INV		09/28/2021	AMHERST PIERPONT		14,196,541	0	0
33852J-AS-7	FSMT_21-7		08/12/2021	MORGAN STANLEY & CO. INC.		3,541,851	3,500,000	5,590
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		09/15/2021	WELLS FARGO SECURITIES		9,992,000	10,000,000	0
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC		07/15/2021	PRIVATE DIRECT		3,600,000	3,600,000	0
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC		07/15/2021	PRIVATE DIRECT		23,600,000	23,600,000	0
341081-FE-2	FLORIDA POWER AND LIGHT CO		01/19/2021	MARKET AXESS		1,358,960	1,000,000	7,118
34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII		04/27/2021	PRIVATE DIRECT		5,500,000	5,500,000	0
34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021 XIV		12/07/2021	PRIVATE DIRECT		4,500,000	4,500,000	0
35086@-AG-6	FOUR CORNERS PROPERTY TRUST INC		04/27/2021	PRIVATE DIRECT		1,400,000	1,400,000	0
35137L-AJ-4	FOX CORP		01/15/2021	BARCLAYS CAPITAL INC		14,373,639	10,620,000	282,699
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE		10/21/2021	J.P. MORGAN SECURITIES, INC.		1,510,470	1,500,000	19,625
35833T-AB-1	FRETE_21-ML12		11/19/2021	JEFFERIES & COMPANY, INC.		2,999,825	0	17,754
361448-BH-5	GATX CORPORATION		09/15/2021	CITIGROUP GLOBAL MARKETS INC		4,451,657	4,590,000	41,897
36192K-AC-1	GSMS_12-GCJ7		03/15/2021	PERFORMANCE TRUST CAPITAL PARTNERS		3,690,000	4,000,000	10,322
36202*-AA-8	GE PROLEC TRANSFORMERS INC		09/29/2021	PRIVATE DIRECT		10,000,000	10,000,000	0

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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
36260J-AL-1	GSMS_19-GC39		03/09/2021	CITIGROUP GLOBAL MARKETS INC		2,642,487	2,864,000	2,387
36261H-AS-9	GSMBS_21-PJ5		08/01/2021	VARIOUS		2,143,457	0	42,241
36262C-AR-1	GSMBS_21-PJ7		08/19/2021	J.P. MORGAN SECURITIES, INC.		1,536,680	1,500,000	2,500
36262D-AL-2	GSMBS_20-PJ2		09/02/2021	STONE X		105,091	0	2,295
36262J-AK-1	GSMBS_21-GR2		08/17/2021	GOLDMAN SACHS & CO		5,156,677	0	31,921
36262J-AU-9	GSMBS_21-GR2		08/17/2021	GOLDMAN SACHS & CO		7,778,247	0	196,987
36262J-AX-3	GSMBS_21-GR2		08/17/2021	GOLDMAN SACHS & CO		364,095	0	9,160
36262L-AR-1	GSMBS_21-PJ6		06/15/2021	GOLDMAN SACHS & CO		7,513,737	7,500,000	15,104
36262R-AH-0	GSMBS_21-HP1		10/27/2021	GOLDMAN SACHS & CO		1,988,607	2,000,000	3,889
36263C-AY-5	GSMBS_21-PJ9		09/22/2021	GOLDMAN SACHS & CO		6,905,916	0	198,459
36263K-AX-9	GSMBS_21-INV1		08/23/2021	GOLDMAN SACHS & CO		296,643	0	6,843
36263U-AC-3	GSMS_21-GSA3		12/16/2021	GOLDMAN SACHS & CO		2,489,893	3,000,000	4,125
36264Y-AE-0	GSMS_21-ROSS		05/14/2021	GOLDMAN SACHS & CO		3,750,000	3,750,000	0
36266C-AL-0	GSMS_21-ARDN		10/26/2021	GOLDMAN SACHS & CO		1,519,000	1,519,000	0
36459T-AA-4	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		14,789,650	15,000,000	46,118
36459T-AL-0	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		7,437,717	7,500,000	23,941
36459T-AN-6	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		10,399,906	10,580,000	33,735
36459T-AY-2	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		3,995,779	4,350,000	0
36459T-BA-3	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		9,933,936	10,900,000	0
36459T-BL-9	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		3,216,968	4,000,000	0
36459T-BW-5	GAM_21-FRR2		11/04/2021	PERFORMANCE TRUST CAPITAL PARTNERS		6,397,054	6,500,000	25,205
364614-AA-5	GAM_21-FRR1		04/01/2021	PERFORMANCE TRUST CAPITAL PARTNERS		3,571,734	4,480,000	0
364614-AN-7	GAM_21-FRR1		04/01/2021	PERFORMANCE TRUST CAPITAL PARTNERS		3,909,097	5,000,000	0
370334-CH-5	GENERAL MILLS INC		09/27/2021	J.P. MORGAN SECURITIES, INC.		5,722,127	4,694,000	96,110
375558-AX-1	GILEAD SCIENCES INC		01/19/2021	VARIOUS		2,716,305	2,090,000	30,653
375558-BA-0	GILEAD SCIENCES INC		01/20/2021	VARIOUS		16,709,323	13,350,000	282,831
37941*-AA-2	GLOBAL INFRASTRUCTURE MANAGEMENT L		12/01/2021	PRIVATE DIRECT		2,000,000	2,000,000	0
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEMENT L		12/01/2021	PRIVATE DIRECT		3,000,000	3,000,000	0
37941*-AC-8	GLOBAL INFRASTRUCTURE MANAGEMENT L		12/01/2021	PRIVATE DIRECT		5,000,000	5,000,000	0
38141G-YK-4	GOLDMAN SACHS GROUP INC/THE		07/14/2021	GOLDMAN SACHS & CO		7,000,000	7,000,000	0
382371-AA-0	GOOD_21-3CS		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,498,836	2,500,000	0
38381D-G5-3	GNMA_21-147		09/07/2021	GOLDMAN SACHS & CO		8,469,350	9,792,925	3,672
38381D-TF-7	GNMA_21-126		09/07/2021	HFD NOMURA SECURITIES INC		12,258,707	14,570,661	3,643
39138Q-AC-9	GREAT-WEST LIFECO FINANCE (DELAWAR		03/10/2021	WELLS FARGO SECURITIES		3,585,000	3,000,000	43,901
39152T-AJ-9	GWT_19-WOLF		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		7,439,062	7,500,000	733
39152T-AL-4	GWT_19-WOLF		07/15/2021	J.P. MORGAN SECURITIES, INC.		4,987,500	5,000,000	1,126
39809P-AG-0	GSTNE_21-FL3		07/29/2021	WELLS FARGO SECURITIES		6,000,000	6,000,000	0
39809P-AJ-4	GSTNE_21-FL3		07/29/2021	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
404119-BY-4	HCA INC		07/30/2021	MORGAN STANLEY & CO. INC.		3,188,250	2,500,000	17,083
40441L-AC-0	HGI_21-FL1		05/06/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
404530-AB-3	HACKENSACK MERIDIAN HEALTH		03/11/2021	MORGAN STANLEY		3,566,097	3,010,000	26,054
404530-AC-1	HACKENSACK MERIDIAN HEALTH		03/12/2021	MORGAN STANLEY		2,088,004	2,235,000	2,491
404530-AD-9	HACKENSACK MERIDIAN HEALTH		03/23/2021	MORGAN STANLEY		2,915,954	3,095,000	5,932
413875-AS-4	HARRIS CORP		03/31/2021	GOLDMAN SACHS & CO		1,871,027	1,535,000	32,701
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		09/16/2021	GOLDMAN SACHS & CO		2,478,200	2,500,000	0
42218S-AH-1	HEALTH CARE SERVICE CORP		03/25/2021	GOLDMAN SACHS & CO		1,908,080	2,000,000	20,978
42809H-AD-9	HESS CORP		01/13/2021	VARIOUS		152,522	125,000	2,917
43324B-AB-3	HINES GLOBAL REAL ESTATE HOLDINGS		07/14/2021	PRIVATE DIRECT		2,700,000	2,700,000	0
43324B-AC-1	HINES GLOBAL REAL ESTATE HOLDINGS		07/14/2021	PRIVATE DIRECT		3,600,000	3,600,000	0
437076-CC-4	HOME DEPOT INC		12/01/2021	GOLDMAN SACHS & CO		87,087	80,000	352
437076-CK-6	HOME DEPOT INC		09/07/2021	BANK OF AMERICA SECURITIES LLC		3,462,550	3,500,000	0
444859-BB-7	HUMANA INC		07/30/2021	US BANCORP		3,778,200	3,000,000	23,896
444859-BE-1	HUMANA INC		01/26/2021	VARIOUS		4,262,272	3,215,000	49,285
44555P-AY-7	HAWT_21-INV2		09/22/2021	BANK OF AMERICA SECURITIES LLC		10,150,764	10,000,000	18,750
446150-AW-4	HUNTINGTON BANCSHARES INC		08/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,500,000	2,500,000	0
454889-AM-8	INDIANA MICHIGAN POWER COMPANY		01/12/2021	DAIWA SECURITIES		1,405,040	1,000,000	19,999
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING COMP		01/12/2021	ROBERT W. BAIRD & CO., INC.		1,242,120	1,000,000	17,081
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN		07/09/2021	JEFFERIES & CO		1,377,708	1,200,000	19,117
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		09/22/2021	WELLS FARGO SECURITIES		5,938,920	6,000,000	3,975
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO		07/19/2021	JEFFERIES & COMPANY, INC.		2,569,550	2,500,000	13,063
459506-AR-2	NUTRITION & BIOSCIENCES INC		12/14/2021	VARIOUS		23,245,616	22,070,000	177,040
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		09/22/2021	BARCLAYS CAPITAL INC		3,241,110	3,000,000	6,469
461070-AT-1	INTERSTATE POWER AND LIGHT CO		11/16/2021	J.P. MORGAN SECURITIES, INC.		1,991,460	2,000,000	0
46185J-AA-6	IHSFR_18-SFR1		01/01/2021	CAPITALIZED INTEREST		565,902	565,902	0
46591T-BK-9	JPMMT_20-2		09/02/2021	STONE X		255,035	0	4,511

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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
46592T-AJ-2	JPMMT_21-8		06/24/2021	J.P. MORGAN SECURITIES, INC.		2,012,800	2,000,000	4,028
46592T-AR-4	JPMMT_21-8		06/24/2021	J.P. MORGAN SECURITIES, INC.		3,284,777	3,250,000	6,545
46592W-AJ-5	JPMMT_21-12		09/28/2021	J.P. MORGAN SECURITIES, INC.		9,914,126	10,000,000	20,139
46630-AJ-6	JPMCC_21-MHC		04/01/2021	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0
46651E-AN-4	JPMCC_19-OSB		10/06/2021	BARCLAYS CAPITAL INC		4,186,406	4,000,000	3,040
46651T-AA-9	HENDR_18-1A		10/13/2021	BANK OF AMERICA SECURITIES LLC		4,327,456	3,862,184	0
46652K-BS-7	JPMMT_20-INV2		09/24/2021	J.P. MORGAN SECURITIES, INC.		1,164,870	0	47,500
46654B-AG-2	JPMCC_21-1MEM		09/27/2021	J.P. MORGAN SECURITIES, INC.		2,998,723	3,000,000	2,970
46654B-AJ-6	JPMCC_21-1MEM		09/27/2021	J.P. MORGAN SECURITIES, INC.		3,379,741	3,500,000	3,466
46654E-AJ-0	JPMCC_21-NYAH		10/21/2021	J.P. MORGAN SECURITIES, INC.		2,493,750	2,500,000	0
46654V-AB-9	JPMMT_21-LTV2		12/22/2021	J.P. MORGAN SECURITIES, INC.		1,499,999	1,500,000	3,352
46654V-AD-5	JPMMT_21-LTV2		12/22/2021	J.P. MORGAN SECURITIES, INC.		6,300,998	0	160,120
46671#-AA-5	JGW_21-A		12/22/2021	AMHERST PIERPONT		8,951,672	8,951,672	0
478160-CF-9	JOHNSON & JOHNSON		01/08/2021	MORGAN STANLEY & CO. INC.		296,925	250,000	3,247
478165-AH-6	SC JOHNSON & SON INC		04/01/2021	STIFEL, NICHOLAS & COMPANY, INC		3,142,875	2,500,000	56,406
48121@-AM-3	JRD HOLDINGS LLC		10/14/2021	PRIVATE DIRECT		4,800,000	4,800,000	0
48121@-AN-1	JRD HOLDINGS LLC		10/14/2021	PRIVATE DIRECT		6,700,000	6,700,000	0
48121@-AP-6	JRD HOLDINGS LLC		10/14/2021	PRIVATE DIRECT		6,700,000	6,700,000	0
48121@-AQ-4	JRD HOLDINGS LLC		10/14/2021	PRIVATE DIRECT		1,900,000	1,900,000	0
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0
48203R-AD-6	JUNIPER NETWORKS INC		07/30/2021	FIFTH THIRD SECURITIES INC		6,888,850	5,000,000	114,042
48249D-AA-9	KKR GROUP FINANCE CO		01/14/2021	VARIOUS		13,301,500	10,000,000	256,667
485134-BM-1	KANSAS CITY POWER & LIGHT COMPANY		01/25/2021	US BANCORP		409,443	300,000	5,123
48517Q-BB-9	KANSAS CITY SOUTHERN		09/03/2021	VARIOUS		7,528,033	6,016,000	99,749
491674-BL-0	KENTUCKY UTILITIES CO		01/14/2021	DEUTSCHE BANK SECURITIES, INC.		3,746,370	3,000,000	39,375
49271V-AM-2	KEURIG DR PEPPER INC		03/01/2021	GOLDMAN SACHS & CO		74,718	75,000	0
494368-BG-7	KIMBERLY-CLARK CORP		01/13/2021	WELLS FARGO SECURITIES		3,970,563	2,780,000	54,843
50085P-AG-2	KREST_21-CHIP		08/17/2021	J.P. MORGAN SECURITIES, INC.		2,291,221	2,250,000	4,348
501044-CN-9	KROGER CO. (THE)		01/21/2021	VARIOUS		6,932,640	5,113,000	5,256
501044-CR-0	KROGER CO		01/14/2021	J.P. MORGAN SECURITIES, INC.		9,070,387	6,840,000	89,300
501044-CT-6	KROGER CO		01/14/2021	J.P. MORGAN SECURITIES, INC.		4,554,140	3,346,000	80,416
501044-DF-5	KROGER CO		11/02/2021	VARIOUS		14,179,891	12,501,000	186,878
50219Q-AN-4	LNSTR_16-4		03/16/2021	BARCLAYS CAPITAL INC		3,618,750	3,750,000	8,392
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		09/28/2021	J.P. MORGAN SECURITIES, INC.		8,855,300	8,500,000	142,641
50540R-AS-1	LABORATORY CORP OF AMERICA		03/10/2021	VARIOUS		4,554,619	3,660,000	44,298
52532X-AH-8	LEIDOS HOLDINGS INC		03/31/2021	VARIOUS		15,149,440	16,000,000	49,961
53947X-AE-2	LNCR_21-CRE5		05/25/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
539830-AR-0	LOCKHEED MARTIN CORPORATION		04/05/2021	CITIGROUP GLOBAL MARKETS INC		9,484,794	6,778,000	41,685
548661-DA-2	LOWES COMPANIES INC		06/08/2021	KEYBANC CAPITAL MARKETS INC.		918,714	756,000	8,925
548661-DN-4	LOWES COMPANIES INC		09/03/2021	RBC CAPITAL MARKETS		5,052,427	4,531,000	66,593
548661-DV-6	LOWES COMPANIES INC.		08/19/2021	J.P. MORGAN SECURITIES, INC.		1,753,988	1,345,000	23,911
548661-EE-3	LOWES COMPANIES INC		10/21/2021	VARIOUS		20,206,410	20,500,000	25,667
55261F-AN-4	M&T BANK CORPORATION		08/10/2021	RBC CAPITAL MARKETS		7,000,000	7,000,000	0
55282X-AG-5	MF1_21-FL5		03/05/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,000,000	6,000,000	0
55293B-AK-1	MHP_21-STOR		07/19/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
55316V-AJ-3	MHC_21-MHC		04/06/2021	CITIGROUP GLOBAL MARKETS INC		5,985,977	6,000,000	0
55336V-AM-2	MPLX LP		10/05/2021	VARIOUS		6,783,120	6,000,000	125,625
55336V-BP-4	MPLX LP		01/07/2021	MORGAN STANLEY & CO. INC.		1,189,520	1,000,000	5,778
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP		09/29/2021	CITIGROUP GLOBAL MARKETS INC		8,551,970	7,000,000	166,231
571903-BH-5	MARRIOTT INTERNATIONAL INC		09/08/2021	BANK OF AMERICA SECURITIES LLC		7,992,560	8,000,000	0
573874-AJ-3	MARVELL TECHNOLOGY INC		04/05/2021	J.P. MORGAN SECURITIES, INC.		3,992,440	4,000,000	0
58013M-EH-3	MCDONALDS CORPORATION		01/20/2021	JEFFERIES & COMPANY, INC.		5,659,760	4,000,000	108,300
585491-AJ-2	MELLO_21-INV3		09/24/2021	J.P. MORGAN SECURITIES, INC.		4,000,566	4,000,000	8,056
58933Y-AJ-4	MERCK SHARP & DOHME CORP		08/19/2021	J.P. MORGAN SECURITIES, INC.		1,146,706	920,000	10,075
58933Y-AT-2	MERCK SHARP & DOHME CORP		08/19/2021	J.P. MORGAN SECURITIES, INC.		4,101,335	3,500,000	4,676
58933Y-BB-0	MERCK & CO INC		03/09/2021	MORGAN STANLEY & CO. INC.		879,530	1,000,000	5,240
58933Y-BF-1	MERCK & CO INC		12/07/2021	VARIOUS		50,197	50,000	0
58933Y-BG-9	MERCK & CO INC		12/07/2021	VARIOUS		75,220	75,000	0
59156R-BL-1	METLIFE INC		01/28/2021	BNP PARIBAS SECURITIES CORP		9,414,020	7,000,000	42,227
594457-BT-9	DTE GAS CO		07/29/2021	MESIROW FINANCIAL		6,635,600	5,000,000	108,458
594918-BS-2	MICROSOFT CORP		08/19/2020	VARIOUS		493,640	400,000	3,488
594918-CE-2	MICROSOFT CORPORATION		03/17/2021	CORPORATE ACTION		209,000	209,000	0
594918-CF-9	MICROSOFT CORP		04/01/2021	STIFEL, NICHOLAS & COMPANY, INC		60,027	60,000	96
59523U-AU-1	MID-AMERICA APARTMENTS LP		08/05/2021	VARIOUS		99,104	100,000	0
595620-AN-5	MIDAMERICAN ENERGY COMPANY		01/13/2021	BANK OF AMERICA SECURITIES LLC		63,580	50,000	550

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59562E-AH-8	MIDAMERICAN ENERGY COMPANY		06/10/2021	FIRST TENNESEE NATIONAL CORPORATION		1,383,950	1,000,000	19,172
59982V-AA-7	MCSLT_19-2GS		02/01/2021	CAPITALIZED INTEREST		7,275	7,276	0
60081H-B*-8	MILLIKEN & COMPANY		10/18/2021	PRIVATE DIRECT		2,000,000	2,000,000	0
60081H-B@-6	MILLIKEN & COMPANY		10/18/2021	PRIVATE DIRECT		2,000,000	2,000,000	0
609207-AP-0	MONDELEZ INTERNATIONAL INC		03/10/2021	MORGAN STANLEY & CO. INC.		3,489,450	3,000,000	48,177
609207-AW-5	MONDELEZ INTERNATIONAL INC		02/26/2021	MITSUBISHI UFJ SECURITIES		1,791,020	2,000,000	25,958
610202-BP-7	MONONGAHELA POWER CO		08/17/2021	DEUTSCHE BANK SECURITIES, INC.		6,755,950	5,000,000	48,000
615369-AV-7	MOODYS CORPORATION		09/17/2021	VARIOUS		10,234,838	10,300,000	18,753
61691D-AG-2	MSC_18-MP		01/08/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,316,992	5,000,000	6,533
61691D-AL-1	MSC_18-MP		01/08/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,317,207	3,500,000	4,573
61691D-AN-7	MSC_18-MP		07/29/2021	VARIOUS		1,896,641	2,000,000	2,205
61691Y-BN-0	MSC_21-L5		04/29/2021	MORGAN STANLEY & CO. INC.		2,641,485	3,000,000	2,083
617446-8Y-8	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO. INC.		5,125,000	5,125,000	0
61761Q-AN-3	MSBAM_13-C8		08/03/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,524,902	1,500,000	676
61772A-AW-5	MSRM_21-1		03/17/2021	MORGAN STANLEY & CO. INC.		1,966,971	2,000,000	4,028
61772B-AC-7	MORGAN STANLEY		11/01/2021	VARIOUS		4,423,875	4,150,000	35,208
61772C-AL-5	MSRM_21-3		06/24/2021	MORGAN STANLEY & CO. INC.		8,011,137	8,000,000	15,556
61772Q-AB-6	MSRM_21-6		10/15/2021	MORGAN STANLEY & CO. INC.		4,223,098	0	90,440
61915R-BC-9	MHL_05-AR1 IA2		05/25/2021	CAPITALIZED INTEREST		0	4,185	0
61945C-AE-3	MOSAIC CO		01/15/2021	J.P. MORGAN SECURITIES, INC.		2,945,970	2,250,000	22,852
61946R-AB-5	MSAIC_21-2A		06/15/2021	RBC CAPITAL MARKETS		1,492,307	1,500,000	0
61947D-AB-5	MSAIC_21-1A		03/10/2021	DEUTSCHE BANK SECURITIES, INC.		1,987,497	2,000,000	0
620076-BE-8	MOTOROLA SOLUTIONS INC		07/29/2021	VARIOUS		3,716,751	2,890,000	62,848
62927@-AL-2	NHL US FUNDING LP		10/19/2021	PRIVATE DIRECT		2,214,286	2,214,286	0
62928@-AE-7	NHL CANADA FUNDING LP		10/19/2021	PRIVATE DIRECT		1,785,714	1,785,714	0
63111X-AE-1	NASDAQ INC		09/24/2021	VARIOUS		8,230,735	8,750,000	50,920
63636#-AE-6	NATIONAL HOCKEY LEAGUE		01/06/2021	PRIVATE DIRECT		3,100,000	3,100,000	0
63636#-AG-1	NATIONAL HOCKEY LEAGUE		01/06/2021	PRIVATE DIRECT		4,500,000	4,500,000	0
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC		08/04/2021	PRIVATE DIRECT		10,000,000	10,000,000	0
647558-AB-7	NEW MOUNTAIN GUARDIAN III BDC LLC		12/21/2021	PRIVATE DIRECT		4,500,000	4,500,000	0
64829W-AH-7	NRZT_21-INV1		08/12/2021	GOLDMAN SACHS & CO		3,542,646	3,500,000	5,590
651639-AP-1	NEWMONT MINING CORP		12/15/2021	MIZUHO SECURITIES USA INC		5,596,020	4,500,000	56,063
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/09/2021	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
65473Q-BB-8	NISOURCE FINANCE CORPORATION		01/14/2021	VARIOUS		13,702,158	10,240,000	229,261
655844-BN-7	NORFOLK SOUTHERN CORPORATION		08/19/2021	J.P. MORGAN SECURITIES, INC.		1,212,500	975,000	1,040
664675-AT-2	NORTHEASTERN UNIVERSITY		05/19/2021	HILLTOP SECURITIES INC		2,315,262	2,400,000	9,526
665772-CG-2	NORTHERN STATES POWER COMPANY (MIN		11/30/2021	BARCLAYS CAPITAL INC		63,012	50,000	721
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN		01/29/2021	GOLDMAN SACHS & CO		113,562	100,000	1,577
666807-BH-4	NORTHROP GRUMMAN CORP		08/19/2021	VARIOUS		10,121,916	8,085,000	102,213
666807-BJ-0	NORTHROP GRUMMAN CORP		09/22/2021	DEUTSCHE BANK SECURITIES, INC.		1,490,942	1,265,000	21,510
66988A-AH-7	NOVANT HEALTH		04/08/2021	JP MORGAN CHASE		2,082,000	2,082,000	0
66989H-AK-4	NOVARTIS CAPITAL CORP		09/30/2021	JEFFERIES & COMPANY, INC.		7,435,979	6,155,000	91,641
67021C-AJ-6	NSTAR ELECTRIC CO		08/19/2021	MESIROW FINANCIAL		5,127,920	4,000,000	84,089
67113X-AG-5	OBX_21-J1		04/27/2021	BANK OF AMERICA SECURITIES LLC		3,953,003	4,000,000	8,056
67448X-AG-1	OBX_21-J3		10/01/2021	BANK OF AMERICA SECURITIES LLC		4,993,368	5,000,000	12,847
67647E-AG-2	OCMT_21-5		10/08/2021	WELLS FARGO SECURITIES		4,952,685	5,000,000	4,861
677050-AG-1	OGLETHORPE POWER CORP		01/13/2021	GOLDMAN SACHS & CO		3,459,375	2,662,000	32,558
677050-AJ-5	OGLETHORPE POWER CORP		06/09/2021	FIRST TENNESEE NATIONAL CORPORATION		3,280,800	3,000,000	3,500
67777J-AK-4	OHIOHEALTH CORP		05/11/2021	HILLTOP SECURITIES INC		2,108,366	2,100,000	31,586
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC CO		01/14/2021	VARIOUS		2,606,217	2,250,000	7,528
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		09/23/2021	VARIOUS		12,987,954	12,025,000	95,362
68233J-CB-8	ONCOR ELECTRIC DELIVERY COMPANY LL		11/10/2021	RBC CAPITAL MARKETS		73,559	75,000	0
68389X-BZ-7	ORACLE CORPORATION		09/23/2021	WELLS FARGO SECURITIES		17,397,960	17,000,000	1,419
68389X-CA-1	ORACLE CORP		03/22/2021	WELLS FARGO SECURITIES		5,091,075	5,100,000	0
68389X-CB-9	ORACLE CORP		03/22/2021	WELLS FARGO SECURITIES		99,804	100,000	0
68902V-AL-1	OTIS WORLDWIDE CORP		03/30/2021	BNP PARIBAS SECURITIES CORP		3,429,755	3,500,000	13,918
693304-BA-4	PECO ENERGY CO		03/01/2021	SMBC NIKKO SECURITIES AMERICA		74,911	75,000	0
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		09/08/2021	CITIGROUP GLOBAL MARKETS INC		5,500,000	5,500,000	0
69351U-AS-2	PPL ELECTRIC UTILITIES CORP		08/19/2021	VARIOUS		1,271,421	1,035,000	7,910
695156-AW-9	PACKAGING CORP OF AMERICA		09/07/2021	WELLS FARGO SECURITIES		4,973,650	5,000,000	0
70213H-AE-8	PARTNERS HEALTHCARE SYSTEM INC		04/15/2021	MORGAN STANLEY		4,316,166	4,230,000	30,308
71338Q-AV-8	PEPPERDINE UNIVERSITY		12/02/2021	MORGAN STANLEY		1,082,102	1,070,000	0
713448-FF-0	PEPSICO INC		10/06/2021	J.P. MORGAN SECURITIES, INC.		99,845	100,000	0
714046-AJ-8	PERKINELMER INC		03/04/2021	J.P. MORGAN SECURITIES, INC.		2,499,974	2,500,000	0
717081-DE-0	PFIZER INC		11/02/2021	DEUTSCHE BANK SECURITIES, INC.		1,239,020	1,000,000	16,603

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718546-BA-1	PHILLIPS 66		11/10/2021	VARIOUS		4,045,056	4,075,000	0
72014T-AE-9	PIEDMONT HEALTHCARE INC		09/10/2021	DO NOT USE - RBC CAPITAL MARKETS		2,144,860	2,134,000	0
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW		05/06/2021	HILLTOP SECURITIES INC		2,685,117	2,085,000	9,718
73940B-AC-9	POWERGRID SERVICES ACQUISITION		12/17/2021	PRIVATE DIRECT		9,207,000	9,300,000	0
74164M-AB-4	PRIMERICA INC		11/16/2021	WELLS FARGO SECURITIES		1,991,000	2,000,000	0
743820-AB-8	PROVIDENCE ST. JOSEPH HEALTH		11/03/2021	HILLTOP SECURITIES INC		3,835,608	3,900,000	3,825
744448-CM-1	PUBLIC SERVICE CO OF COLORADO		03/11/2021	BANK OF AMERICA SECURITIES LLC		2,081,280	2,000,000	17,750
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO		11/19/2021	KEYBANC CAPITAL MARKETS INC.		101,644	75,000	940
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		01/12/2021	DAIWA SECURITIES		1,463,283	1,215,000	9,650
74456Q-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO		08/04/2021	US BANCORP		117,838	100,000	1,572
74456Q-BB-1	PUBLIC SERVICE ELECTRIC AND GAS CO		08/06/2021	US BANCORP		1,183,030	1,000,000	4,117
74456Q-BN-5	PUBLIC SERVICE ELECTRIC AND GAS CO		03/11/2021	BANK OF AMERICA SECURITIES LLC		2,559,082	2,250,000	34,756
745332-BX-3	PUGET SOUND ENERGY INC		07/12/2021	VARIOUS		5,696,930	4,000,000	83,828
745332-CB-0	PUGET SOUND ENERGY INC		01/20/2021	JEFFERIES & COMPANY, INC.		2,163,208	1,523,000	30,786
745332-CC-8	PUGET SOUND ENERGY INC		01/19/2021	VARIOUS		5,757,993	4,142,000	96,079
745332-CD-6	PUGET SOUND ENERGY INC		01/25/2021	VARIOUS		2,179,867	1,550,000	23,194
745332-CE-4	PUGET SOUND ENERGY INC		01/15/2021	MESIROW FINANCIAL		563,950	461,000	3,691
74762E-AH-5	QUANTA SERVICES INC.		09/09/2021	WELLS FARGO SECURITIES		9,993,900	10,000,000	0
74762E-AJ-1	QUANTA SERVICES INC.		09/28/2021	VARIOUS		17,082,030	17,250,000	5,126
74932B-AL-7	RBSCF_13-SMV		01/05/2021	BANK OF AMERICA SECURITIES LLC		4,643,750	5,000,000	2,987
74932B-AQ-6	RBSCF_13-SMV		01/20/2021	BANK OF AMERICA SECURITIES LLC		1,350,000	1,500,000	3,136
74932B-AU-7	RBSCF_13-SMV		01/21/2021	WELLS FARGO SECURITIES		2,249,687	2,300,000	5,496
74935D-AE-4	RCKT_21-1		03/11/2021	BANK OF AMERICA SECURITIES LLC		2,509,262	2,500,000	2,951
74936R-AS-3	RCKT_21-2		06/22/2021	BANK OF AMERICA SECURITIES LLC		10,029,610	10,000,000	16,667
74936R-BA-1	RCKT_21-2		06/22/2021	BANK OF AMERICA SECURITIES LLC		734,440	0	14,681
74939K-AS-5	RCKT_21-6		12/14/2021	MORGAN STANLEY & CO. INC.		1,956,451	2,000,000	2,222
74969C-AL-1	RLGH_21-TROT		04/28/2021	GOLDMAN SACHS & CO		2,495,617	2,500,000	0
75063M-AA-5	RADY CHILDRENS HOSPITAL		05/11/2021	JP MORGAN CHASE		1,080,000	1,080,000	0
75409Q-BN-0	RATE_21-J2		12/01/2021	VARIOUS		3,733,326	0	49,036
754730-AF-6	RAYMOND JAMES FINANCIAL INC.		03/10/2021	J.P. MORGAN SECURITIES, INC.		3,696,810	3,000,000	23,513
754730-AH-2	RAYMOND JAMES FINANCIAL INC.		03/18/2021	CITIGROUP GLOBAL MARKETS INC		2,981,790	3,000,000	0
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION		01/15/2021	HSBC SECURITIES (USA) INC.		265,473	205,000	2,637
75513E-CC-3	RAYTHEON TECHNOLOGY COMPANY		12/09/2021	VARIOUS		4,242,692	3,687,000	45,592
75513E-CJ-8	RAYTHEON TECHNOLOGY COMPANY		09/02/2021	BARCLAYS CAPITAL INC		2,677,720	2,071,000	22,643
75575T-AE-3	RCMT_21-FL6		08/05/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0
75575T-AJ-2	RCMT_21-FL6		08/05/2021	J.P. MORGAN SECURITIES, INC.		1,400,000	1,400,000	0
75575W-AJ-5	RCMT_21-FL7		11/12/2021	J.P. MORGAN SECURITIES, INC.		3,650,000	3,650,000	0
75575W-AL-0	RCMT_21-FL7		11/12/2021	J.P. MORGAN SECURITIES, INC.		2,511,000	2,511,000	0
75995Q-GB-8	RAMC_05-4 M1		10/01/2021	CAPITALIZED INTEREST		0	19,549	0
761118-NP-9	RALI_05-QO4 2A2		04/25/2021	CAPITALIZED INTEREST		0	8,106	0
761713-AZ-9	REYNOLDS AMERICAN INC		01/20/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,433,702	3,400,000	73,766
761713-BA-3	REYNOLDS AMERICAN INC		03/30/2021	J.P. MORGAN SECURITIES, INC.		8,325,660	7,000,000	50,983
773903-AM-1	ROCKWELL AUTOMATION INC		08/03/2021	GOLDMAN SACHS & CO		149,641	150,000	0
78349A-AC-7	RWJ BARNABAS HEALTH IN		08/05/2021	HILLTOP SECURITIES INC		3,417,120	3,000,000	11,011
78408L-AA-5	SC JOHNSON & SON INC		09/17/2021	MESIROW FINANCIAL		1,201,540	1,000,000	14,000
78432W-AE-3	SFO_21-555		04/30/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
78449R-AL-9	SLG_21-OVA		06/15/2021	WELLS FARGO SECURITIES		15,435,646	16,000,000	29,140
78486E-AL-2	STWD_21-LIH		11/05/2021	BARCLAYS CAPITAL INC		1,990,910	2,000,000	0
78486E-AN-8	STWD_21-LIH		11/05/2021	BARCLAYS CAPITAL INC		3,981,980	4,000,000	0
78486Q-AG-6	SVB FINANCIAL GROUP		01/26/2021	GOLDMAN SACHS & CO		500,000	500,000	0
785592-C*-5	SABINE PASS LIQUEFACTION LLC		12/15/2021	PRIVATE DIRECT		49,100,000	49,100,000	0
79466L-AK-0	SALESFORCE.COM INC.		12/02/2021	VARIOUS		24,683,207	24,550,000	95,303
79466L-AL-8	SALESFORCE.COM INC.		06/29/2021	BANK OF AMERICA SECURITIES LLC		5,085,771	5,100,000	0
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		08/11/2021	CITIGROUP GLOBAL MARKETS INC		4,435,937	4,250,000	34,000
81257@-AA-6	SEATTLE ARENA COMPANY LLC		09/30/2021	PRIVATE DIRECT		43,700,000	43,700,000	0
816851-BM-0	SEMPRA ENERGY		11/15/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
81728X-AA-6	SENTARA HEALTHCARE		10/07/2021	DO NOT USE - RBC CAPITAL MARKETS		2,269,000	2,269,000	0
81745U-AA-1	SEMT_13-4		03/31/2021	ODEON CAPITAL GROUP		136,803	0	1,196
81748C-BB-5	SEMT_21-9		12/07/2021	WELLS FARGO SECURITIES		7,029,849	0	79,732
81748T-BB-8	SEMT_21-7		10/06/2021	BANK OF AMERICA SECURITIES LLC		6,005,753	0	56,302
81748V-BB-3	SEMT_21-3		04/15/2021	J.P. MORGAN SECURITIES, INC.		2,170,170	0	33,832
81748Y-BB-7	SEMT_21-6		09/22/2021	WELLS FARGO SECURITIES		6,901,487	0	145,212
817826-AF-7	7-ELEVEN INC		09/23/2021	VARIOUS		21,908,930	23,250,000	68,455
817826-AG-5	7-ELEVEN INC		03/12/2021	VARIOUS		6,055,905	6,500,000	11,200
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)		01/11/2021	US BANCORP		590,915	500,000	9,900

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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
832696-AT-5	J M SMUCKER CO		01/13/2021	RBC CAPITAL MARKETS		4,607,075	4,140,000	48,990
832696-AV-0	J M SMUCKER CO		09/21/2021	BANK OF AMERICA SECURITIES LLC		5,498,350	5,500,000	0
83410J-AA-6	SOHO_21-SOHO		07/16/2021	GOLDMAN SACHS & CO		1,981,270	2,000,000	4,489
83413U-C*-9	SLR INVESTMENT CORP		09/14/2021	PRIVATE DIRECT		4,500,000	4,500,000	0
83546D-AQ-1	SONIC_21-1		07/29/2021	BARCLAYS CAPITAL INC		5,750,000	5,750,000	0
83614U-AJ-6	SNDPT_21-2A		06/11/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0
838518-AA-6	SOUTH JERSEY INDUSTRIES INC		10/21/2021	VARIOUS		11,178,662	10,850,000	76,258
84314P-AA-7	SOUTHERN ILLINOIS HEALTHCARE ENTER		02/18/2021	HILLTOP SECURITIES INC		5,773,825	5,125,000	63,865
852388-AA-1	STADCO LA LLC		08/05/2021	PRIVATE DIRECT		31,800,000	31,800,000	0
863667-AE-1	STRYKER CORP		03/12/2021	BNP PARIBAS SECURITIES CORP		2,295,918	2,034,000	38,222
86678#-AC-0	SUN JUPITER PARENT LLC		05/07/2021	PRIVATE DIRECT		13,700,000	13,700,000	0
86678#-AD-8	SUN JUPITER PARENT LLC		05/07/2021	PRIVATE DIRECT		21,800,000	21,800,000	0
86744T-AB-2	SNVA_21-B		07/21/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,999,192	2,000,000	0
86745Q-AA-9	SNVA_21-1		06/11/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,249,019	2,250,000	0
86944B-AE-3	SUTTER HEALTH		06/25/2021	HILLTOP SECURITIES INC		1,761,180	1,500,000	22,841
86944B-AJ-2	SUTTER HEALTH		06/23/2021	JP MORGAN CHASE		573,989	545,000	6,615
87089H-AB-9	SWISS RE TREASURY (US) CORP		01/13/2021	VARIOUS		2,178,195	1,754,000	6,831
87248Q-AE-8	TIF_21-1A		01/26/2021	BANK OF AMERICA SECURITIES LLC		999,876	1,000,000	0
87264A-BL-8	T-MOBILE USA INC		09/21/2021	VARIOUS		6,509,000	6,500,000	20,583
87276W-AE-3	TRTX_21-FL4		03/25/2021	WELLS FARGO SECURITIES		13,000,000	13,000,000	0
87305Q-CM-1	TTX COMPANY		03/10/2021	US BANCORP		3,397,221	2,951,000	24,444
87342R-AJ-3	BELL_21-1A		08/11/2021	BARCLAYS CAPITAL INC		7,500,000	7,500,000	0
875127-BA-9	TAMPA ELECTRIC CO		01/04/2021	FIRST TENNESEE NATIONAL CORPORATION		122,606	100,000	239
875127-BD-3	TAMPA ELECTRIC COMPANY		01/14/2021	J.P. MORGAN SECURITIES, INC.		3,579,360	3,000,000	22,400
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		03/26/2021	BANK OF AMERICA SECURITIES LLC		10,510,810	10,500,000	6,111
883556-CM-2	THERMO FISHER SCIENTIFIC INC		08/09/2021	BARCLAYS CAPITAL INC		74,631	75,000	0
89600G-AB-7	TMIR_21-2		04/07/2021	BANK OF AMERICA SECURITIES LLC		14,000,000	14,000,000	0
899043-AC-7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS / BARCAP		1,500,000	1,500,000	0
90229*-AA-4	2015 ESA PROJECT COMPANY LLC		11/04/2021	PRIVATE DIRECT		6,500,000	6,500,000	0
902973-BC-9	US BANCORP		10/19/2021	US BANCORP		5,000,000	5,000,000	0
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THR		02/04/2021	BARCLAYS CAPITAL INC		2,099,938	2,074,013	43,168
90354T-BB-4	UWM_21-INV2		09/17/2021	J.P. MORGAN SECURITIES, INC.		630,256	0	9,931
90354X-AY-6	UWM_21-INV1		10/01/2021	VARIOUS		2,106,881	0	54,083
90354X-BB-5	UWM_21-INV1		07/30/2021	J.P. MORGAN SECURITIES, INC.		536,743	0	13,721
904764-BR-7	UNILEVER CAPITAL CORP		08/09/2021	DEUTSCHE BANK SECURITIES, INC.		98,708	100,000	0
906548-CS-9	UNION ELECTRIC CO		03/09/2021	J.P. MORGAN SECURITIES, INC.		898,750	1,000,000	11,083
907818-CU-0	UNION PACIFIC CORPORATION		04/06/2021	CITIGROUP GLOBAL MARKETS INC		4,099,542	3,080,000	83,951
907818-FD-5	UNION PACIFIC CORPORATION		03/26/2021	MORGAN STANLEY & CO. INC.		10,577,000	10,000,000	44,375
907818-FS-2	UNION PACIFIC CORPORATION		04/06/2021	CORPORATE ACTION		10,962,000	10,962,000	0
907818-FT-0	UNION PACIFIC CORPORATION		09/02/2021	BNP PARIBAS SECURITIES CORP		3,239,460	3,000,000	28,533
907818-FW-3	UNION PACIFIC CORPORATION		09/07/2021	BARCLAYS CAPITAL INC		2,749,450	2,750,000	0
90932V-AA-3	UNITED AIRLINES 2020-1 B PTT		01/25/2021	GOLDMAN SACHS & CO		2,750,000	2,750,000	0
911312-BS-4	UNITED PARCEL SERVICE INC		03/04/2021	J.P. MORGAN SECURITIES, INC.		1,878,138	1,800,000	1,190
91204H-AB-1	FUSION US HOLDCO VA INC		05/14/2021	PRIVATE DIRECT		8,713,780	8,900,000	0
913017-CW-7	UNITED TECHNOLOGIES CORP		08/04/2021	JEFFERIES & COMPANY, INC.		93,406	75,000	742
91834P-AE-5	VMC_19-FL3		03/09/2021	WELLS FARGO SECURITIES		2,224,817	2,235,997	2,293
91835R-AC-4	VMC_21-FL4		05/18/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
91862@-AA-2	VC 3 LS 2021 LP		10/14/2021	PRIVATE DIRECT		33,600,000	33,600,000	0
91862@-AB-0	VC 3 LS 2021 LP		10/14/2021	PRIVATE DIRECT		24,000,000	24,000,000	0
91913Y-AL-4	VALERO ENERGY CORPORATION		10/04/2021	ROBERT W. BAIRD & CO., INC.		5,407,720	4,000,000	81,708
92343V-GB-4	VERIZON COMMUNICATIONS INC		10/27/2021	VARIOUS		4,125,583	4,150,000	547
92343V-GC-2	VERIZON COMMUNICATIONS INC		04/01/2021	VARIOUS		313,889	315,000	273
92343V-GK-4	VERIZON COMMUNICATIONS INC		10/21/2021	VARIOUS		15,676,530	15,500,000	18,700
92345Y-AE-6	VERISK ANALYTICS INC		01/12/2021	RBC CAPITAL MARKETS		3,461,625	2,500,000	11,076
92345Y-AG-1	VERISK ANALYTICS INC		01/12/2021	RBC CAPITAL MARKETS		2,241,300	2,000,000	11,882
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTES		12/06/2021	DIRECT		749,860	749,860	0
92922F-4G-0	WAMU_05-AR14 2A2		08/01/2021	CAPITALIZED INTEREST		0	71,691	0
92925C-DC-3	WAMU_06-AR3 A1C		07/01/2021	CAPITALIZED INTEREST		0	12,211	0
92939F-AE-9	WFRBS_14-C21		07/08/2021	PERFORMANCE TRUST CAPITAL PARTNERS		5,379,062	6,200,000	11,676
931142-DG-5	WALMART INC		12/08/2021	GOLDMAN SACHS & CO		61,615	50,000	328
931142-DK-6	WAL-MART STORES INC		01/05/2021	CITIGROUP GLOBAL MARKETS INC		4,758,810	3,500,000	43,872
933638-AE-8	WAMU_06-AR19 2A1B		10/01/2021	CAPITALIZED INTEREST		0	19,693	0
94973V-AL-1	WELLPOINT INC		06/30/2021	J.P. MORGAN SECURITIES, INC.		2,713,400	2,000,000	54,275
95000P-AX-2	WFCM_16-C37		05/06/2021	PERFORMANCE TRUST CAPITAL PARTNERS		929,570	1,000,000	833
95001T-AA-3	WFMBS_19-1		02/01/2021	CAPITALIZED INTEREST		367	367	0

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95003C-AW-0	WFCM_21-C59		04/22/2021	WELLS FARGO SECURITIES		1,399,887	1,400,000	511
95003C-BE-9	WFCM_21-C59		04/22/2021	WELLS FARGO SECURITIES		1,302,024	1,500,000	417
95003F-AV-5	WFMBS_21-INV2		11/09/2021	WELLS FARGO SECURITIES		6,299,610	0	128,387
95058X-AL-2	WEN_21-1A		06/15/2021	GUGGENHEIM CAPITAL MARKETS, LLC		6,250,000	6,250,000	0
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM		03/02/2021	BANK OF AMERICA		2,295,592	2,383,000	17,398
95709T-AH-3	WESTAR ENERGY INC		04/30/2021	VARIOUS		23,661,489	19,680,000	306,247
95709T-AJ-9	WESTAR ENERGY INC		01/13/2021	JEFFERIES & COMPANY, INC.		1,201,110	1,000,000	11,844
95709T-AM-2	WESTAR ENERGY INC		01/13/2021	JEFFERIES & COMPANY, INC.		7,189,045	5,795,000	30,102
960413-AS-1	WESTLAKE CHEMICAL CORP		01/28/2021	J.P. MORGAN SECURITIES, INC.		12,110,405	9,592,000	215,327
960413-AY-8	WESTLAKE CHEMICAL CORP		09/22/2021	VARIOUS		8,102,285	8,250,000	10,262
960413-BA-9	WESTLAKE CHEMICAL CORP		08/05/2021	VARIOUS		97,257	100,000	0
97068L-AB-4	WILLIS-KNIGHTON HEALTH SYSTEM		02/23/2021	MORGAN STANLEY		3,613,350	3,750,000	4,789
976826-BK-2	WISCONSIN POWER AND LIGHT CO		06/29/2021	KEYBANC CAPITAL MARKETS INC.		692,550	595,000	5,150
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATI		01/19/2021	WELLS FARGO SECURITIES		4,314,977	3,700,000	18,865
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI		11/10/2021	BANK OF AMERICA SECURITIES LLC		74,864	75,000	0
98920M-AA-0	ZAXBY_21-1A		05/27/2021	BARCLAYS CAPITAL INC		2,500,000	2,500,000	0
98956P-AB-8	ZIMMER HOLDINGS INC		03/10/2021	MORGAN STANLEY & CO. INC.		15,117,007	11,250,000	130,932
98978V-AM-5	ZOETIS INC		03/10/2021	BNP PARIBAS SECURITIES CORP		4,464,160	4,000,000	0
BIN174-TG-1	PROFESSIONAL PHYSICAL THERAPY		10/01/2021	CAPITALIZED INTEREST		38,925	38,926	0
BIN1L7-XM-0	CED NEVADA VIRGINIA FINANCING HOLD		07/20/2021	PRIVATE DIRECT		1,332,861	1,332,861	0
BIN1L7-XN-8	CED NEVADA VIRGINIA FINANCING HOLD		08/26/2021	PRIVATE DIRECT		2,828,489	2,828,489	0
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	A	11/01/2021	HSBC SECURITIES (USA) INC.		774,742	750,000	12,180
064159-8N-9	BANK OF NOVA SCOTIA	A	09/29/2021	SCOTIA USA INC		11,000,000	11,000,000	0
0778FP-AF-6	BELL CANADA	A	03/12/2021	BMO CAPITAL MARKETS		7,978,240	8,000,000	0
12532H-AD-6	CGI INC	A	09/09/2021	J.P. MORGAN SECURITIES, INC.		14,688,492	14,750,000	0
13645R-AF-1	CANADIAN PACIFIC RR CO	A	03/31/2021	GOLDMAN SACHS & CO		10,758,400	8,000,000	185,111
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	VARIOUS		1,567,048	1,575,000	0
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	VARIOUS		1,564,284	1,575,000	0
29250N-AJ-4	ENBRIDGE INC	A	09/24/2021	BARCLAYS CAPITAL INC		2,241,246	1,885,000	25,448
67077M-AN-8	NUTRIEN LTD	A	06/03/2021	ROBERT W. BAIRD & CO., INC.		3,371,370	3,000,000	28,188
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	11/02/2021	DEUTSCHE BANK SECURITIES, INC.		1,203,670	1,000,000	22,299
C8665*-AC-0	TFORCE HOLDINGS INC	A	01/05/2021	PRIVATE DIRECT		5,000,000	5,000,000	0
C8665*-AD-8	TFORCE HOLDINGS INC	A	01/05/2021	PRIVATE DIRECT		2,000,000	2,000,000	0
00084D-AV-2	ABN AMRO BANK NV	D	12/14/2021	VARIOUS		8,032,280	8,000,000	2,216
00120B-AG-5	AGL_21-12A	D	05/14/2021	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
00140N-AS-9	AIMCO_20-11A	D	10/14/2021	J.P. MORGAN SECURITIES, INC.		1,250,000	1,250,000	0
00142D-AG-5	AIGIM_21-2A	D	07/20/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
00175L-AU-6	AMMC_14-14A	D	01/12/2021	J.P. MORGAN SECURITIES, INC.		5,880,000	5,880,000	0
00176J-AX-4	AMMC_15-16A	D	01/07/2021	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	0
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	D	04/20/2021	HSBC SECURITIES (USA) INC.		3,250,000	3,250,000	0
00500R-AG-0	ACREC_21-FL1	D	09/24/2021	J.P. MORGAN SECURITIES, INC.		2,750,000	2,750,000	0
00500R-AJ-4	ACREC_21-FL1	D	09/24/2021	J.P. MORGAN SECURITIES, INC.		2,750,000	2,750,000	0
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN SACHS & CO		998,180	1,000,000	0
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		2,490,600	2,500,000	0
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		1,493,550	1,500,000	0
00774M-AZ-8	AERCAP IRELAND CAP	D	10/21/2021	GOLDMAN SACHS & CO		1,995,300	2,000,000	0
00851W-AC-3	AGL_21-14A	D	11/05/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
00851W-AE-9	AGL_21-14A	D	11/05/2021	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0
00889B-AC-5	AIMCO_21-15A	D	07/20/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
00901F-AE-6	AIMCO_21-16A	D	11/05/2021	GOLDMAN SACHS & CO		1,250,000	1,250,000	0
00901F-AG-1	AIMCO_21-16A	D	11/05/2021	GOLDMAN SACHS & CO		3,250,000	3,250,000	0
018820-AB-6	ALLIANZ SE	D	09/01/2021	CITIGROUP GLOBAL MARKETS INC		4,600,506	4,600,000	0
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	03/30/2021	CITIGROUP GLOBAL MARKETS INC		9,900,600	10,000,000	11,181
03767V-AN-8	APID_19-31A	D	04/28/2021	GOLDMAN SACHS & CO		2,725,000	2,725,000	0
03768M-AQ-0	APID_20-33A	D	09/14/2021	GOLDMAN SACHS & CO		2,500,000	2,500,000	0
03769C-AG-3	APID_21-38A	D	11/02/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
03880K-AG-9	ARCLO_21-FL3	D	09/20/2021	J.P. MORGAN SECURITIES, INC.		3,500,000	3,500,000	0
03880K-AJ-3	ARCLO_21-FL3	D	09/20/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
03880K-AL-8	ARCLO_21-FL3	D	09/20/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
03880R-AE-9	ARCLO_21-FL4	D	11/17/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0
03880R-AG-4	ARCLO_21-FL4	D	11/17/2021	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0
03880R-AJ-8	ARCLO_21-FL4	D	11/17/2021	J.P. MORGAN SECURITIES, INC.		2,250,000	2,250,000	0
03880R-AL-3	ARCLO_21-FL4	D	11/17/2021	J.P. MORGAN SECURITIES, INC.		2,250,000	2,250,000	0
04002P-AG-9	AREIT_21-CRE5	D	09/28/2021	GOLDMAN SACHS & CO		2,500,000	2,500,000	0
04002P-AJ-3	AREIT_21-CRE5	D	09/28/2021	GOLDMAN SACHS & CO		5,106,000	5,106,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
046353-AG-3	ASTRAZENECA PLC	D	09/28/2021	VARIOUS		16,154,345	13,741,000	18,655
05578Q-AF-0	BPCE SA	D	10/12/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
05578Q-AG-8	BPCE SA	D	12/14/2021	VARIOUS		17,450,730	17,000,000	58,407
05682N-AG-8	BCC_21-7A	D	11/16/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
05875J-AN-9	BALLY_19-1A	D	06/09/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
05875Y-AE-6	BALLY_21-18A	D	11/10/2021	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0
05876K-AE-5	BALLY_21-16A	D	05/14/2021	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
05890M-AB-9	BANCO DE CREDITO E INVERSIONES-SD	D	10/06/2021	BANK OF AMERICA SECURITIES LLC		2,210,377	2,250,000	0
06738E-BS-3	BARCLAYS PLC	D	03/03/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0
06744N-BJ-5	BARDT_19-2A	D	09/27/2021	BARCLAYS CAPITAL INC		7,000,000	7,000,000	0
06759J-AU-2	BABSN_19-1A	D	04/09/2021	BARCLAYS CAPITAL INC		11,500,000	11,500,000	0
06761H-AQ-1	BABSN_19-2A	D	04/23/2021	BANK OF AMERICA SECURITIES LLC		4,750,000	4,750,000	0
06761K-AS-0	BABSN_19-3A	D	05/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,000,000	3,000,000	0
06762L-AN-8	BABSN_20-1A	D	09/22/2021	BANK OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0
06762L-AP-3	BABSN_20-1A	D	09/22/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
07586P-AA-9	BECLE SAB DE CV	D	09/30/2021	MORGAN STANLEY & CO. INC.		4,206,480	4,250,000	0
08179X-BC-8	BSP_13-IIA-BR2	D	02/17/2021	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0
08180F-BL-4	BSP_14-IVA	D	01/20/2021	CITIGROUP GLOBAL MARKETS INC		6,500,000	6,500,000	0
08186P-AQ-6	BSP_19-18A	D	11/02/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
08186P-AS-2	BSP_19-18A	D	11/02/2021	J.P. MORGAN SECURITIES, INC.		2,750,000	2,750,000	0
08186V-AE-0	BSP_21-23A	D	03/30/2021	NATIXIS		2,500,000	2,500,000	0
087598-AE-8	BETHP_21-1A	D	09/24/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
09627F-AS-9	BLUEM_19-25A	D	06/25/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0
09630G-AS-2	BLUEM_19-26A	D	10/20/2021	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0
09630K-AQ-7	BLUEM_20-29A	D	07/15/2021	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0
09631E-AG-2	BLUEM_21-32A	D	08/04/2021	GOLDMAN SACHS & CO		2,250,000	2,250,000	0
09659T-2C-4	BNP PARIBAS SA	D	09/29/2021	VARIOUS		19,087,425	19,250,000	11,472
11124T-AL-8	BDRVR_20-1A	D	05/17/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
12551J-AQ-9	CIFC_17-4A	D	05/27/2021	BANK OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0
12552F-AU-7	CIFC_14-4RA	D	12/20/2021	BNP PARIBAS SECURITIES CORP		5,500,000	5,500,000	42,755
12553S-AJ-3	CIFC_21-6A	D	09/22/2021	CITIGROUP GLOBAL MARKETS INC		1,750,000	1,750,000	0
12560E-AS-5	CIFC_20-3A	D	11/01/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI	D	04/12/2021	CITIGROUP GLOBAL MARKETS INC		1,236,337	1,250,000	0
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI	D	04/12/2021	CITIGROUP GLOBAL MARKETS INC		983,460	1,000,000	0
143120-AG-8	CGNS_21-8A	D	08/24/2021	BARCLAYS CAPITAL INC		1,750,000	1,750,000	0
14315J-AU-3	CGMS_17-2A	D	03/26/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
14316W-AG-4	CGMS_21-7A	D	08/11/2021	BNP PARIBAS SECURITIES CORP		1,750,000	1,750,000	0
14317K-AE-4	CGMS_21-9A	D	09/17/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
14317X-AW-6	CGMS_20-1A	D	07/14/2021	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0
15034A-AE-5	CEDF_21-14A	D	04/23/2021	J.P. MORGAN SECURITIES, INC.		1,500,000	1,500,000	0
192714-AE-3	COLBUN SA	D	10/14/2021	CITIGROUP GLOBAL MARKETS INC		2,994,780	3,000,000	0
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	D	01/14/2021	RBC CAPITAL MARKETS		6,924,024	6,093,000	80,455
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	D	04/01/2021	UBS SECURITIES LLC		2,937,300	3,000,000	5,600
225313-AN-5	CREDIT AGRICOLE SA	D	01/05/2021	CREDIT AGRICOLE SECURITIES		6,500,000	6,500,000	0
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	D	06/16/2021	PRIVATE DIRECT		13,000,000	13,000,000	0
232806-B*-9	CYPRESS SEMICONDUCTOR CORPORATION	D	06/16/2021	PRIVATE DIRECT		6,000,000	6,000,000	0
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		1,231,480	1,000,000	6,635
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	09/17/2021	KEYBANC CAPITAL MARKETS INC.		6,038,000	4,868,000	57,808
25211A-AJ-8	DWOLF_17-1A	D	10/08/2021	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	0
25211A-AL-3	DWOLF_17-1A	D	10/08/2021	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000	0
26244Q-AQ-6	DRSLF_17-49A	D	03/29/2021	SOCIETE GENERALE		2,000,000	2,000,000	0
262487-AG-6	DRSLF_21-95A	D	07/29/2021	CITIGROUP GLOBAL MARKETS INC		1,750,000	1,750,000	0
262488-AG-4	DRSLF_21-92A	D	08/19/2021	BANK OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0
26252W-AW-9	DRSLF_19-76A	D	10/15/2021	BNP PARIBAS SECURITIES CORP		2,500,000	2,500,000	0
29245V-AE-5	ENTEL CHILE SA	D	09/09/2021	J.P. MORGAN SECURITIES, INC.		3,599,352	3,600,000	0
29446M-AC-6	EQUINOR ASA	D	08/18/2021	DEUTSCHE BANK SECURITIES, INC.		107,651	100,000	831
30070R-AG-7	XAN_20-RS08	D	01/22/2021	BARCLAYS CAPITAL INC		4,672,289	4,665,000	3,245
30323C-AG-5	FSRIA_21-FL3	D	10/21/2021	BARCLAYS CAPITAL INC		2,409,000	2,409,000	0
30323C-AJ-9	FSRIA_21-FL3	D	10/21/2021	BARCLAYS CAPITAL INC		1,750,000	1,750,000	0
30323C-AL-4	FSRIA_21-FL3	D	10/21/2021	BARCLAYS CAPITAL INC		2,250,000	2,250,000	0
30607F-AA-8	FALABELLA SA	D	10/12/2021	CITIGROUP GLOBAL MARKETS INC		2,477,900	2,500,000	0
33883J-AS-0	FLAT_19-1A	D	11/02/2021	J.P. MORGAN SECURITIES, INC.		1,750,000	1,750,000	0
35177P-AX-5	FRANCE TELECOM SA	D	01/14/2021	RBC CAPITAL MARKETS		12,584,430	9,000,000	8,063
36262T-AG-8	GPMT_21-FL4	D	11/03/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
36830B-AB-1	GC TREASURY CENTER CO LTD	D	03/11/2021	CITIGROUP GLOBAL MARKETS INC		3,305,713	3,350,000	0

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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
36830B-AC-9	GC TREASURY CENTER CO LTD	D	03/11/2021	CITIGROUP GLOBAL MARKETS INC		2,952,270	3,000,000	0
40390J-AE-2	HGI_21-FL2	D	09/17/2021	GOLDMAN SACHS & CO		1,250,000	1,250,000	0
40390J-AG-7	HGI_21-FL2	D	09/17/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0
40390J-AJ-1	HGI_21-FL2	D	09/17/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0
404280-CQ-0	HSBC HOLDINGS PLC	D	03/02/2021	HSBC SECURITIES (USA) INC.		2,500,000	2,500,000	0
413717-AW-9	HRPK_20-1A	D	04/16/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINANCE	D	01/12/2021	ROBERT W. BAIRD & CO., INC.		3,215,075	2,500,000	35,313
45846A-AA-8	INTERCHILE SA	D	07/19/2021	SCOTIA USA INC		2,000,000	2,000,000	0
46128M-AQ-4	INVERSIONES CMPC SA	D	03/31/2021	BANK OF AMERICA SECURITIES LLC		2,084,733	2,100,000	0
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC	D	08/18/2021	VARIOUS		12,232,900	9,574,000	15,102
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL PLC	D	09/03/2021	BARCLAYS CAPITAL INC		4,198,812	3,125,000	77,409
50066P-AQ-3	KOREA NATIONAL OIL CORP	D	03/29/2021	CITIGROUP GLOBAL MARKETS INC		3,976,360	4,000,000	0
50220P-AE-3	LSEGA FINANCING PLC	D	10/21/2021	VARIOUS		11,333,289	11,200,000	10,978
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	D	09/24/2021	VARIOUS		14,503,924	11,619,000	120,798
549875-AB-8	LUKOIL CAPITAL DAC	D	10/19/2021	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
55284A-AG-3	MF1_21-FL7	D	09/10/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0
55284A-AJ-7	MF1_21-FL7	D	09/10/2021	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	0
55284A-AL-2	MF1_21-FL7	D	09/10/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
55820J-BJ-8	MDPK_16-21A	D	10/26/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
55953U-AE-4	MAGNE_21-30A	D	10/01/2021	RBC CAPITAL MARKETS		750,000	750,000	0
55954H-AQ-5	MAGNE_19-22A	D	04/16/2021	WELLS FARGO SECURITIES		4,575,000	4,575,000	0
55954N-AN-9	MAGNE_19-23A	D	11/24/2021	RBC CAPITAL MARKETS		3,000,000	3,000,000	0
55954Y-AL-9	MAGNE_20-26A	D	07/30/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0
55954Y-AQ-8	MAGNE_20-26A	D	07/30/2021	GOLDMAN SACHS & CO		2,500,000	2,500,000	0
55955E-AS-7	MAGNE_20-27A	D	08/25/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
56109B-AA-5	MALAYSIA WAKALA SUKUK	D	04/21/2021	HSBC SECURITIES (USA) INC.		2,000,000	2,000,000	0
59982W-AA-5	MCSLT_19-1A	D	01/01/2021	CAPITALIZED INTEREST		3,256	3,256	0
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/21/2021	WELLS FARGO SECURITIES		2,323,460	2,000,000	13,545
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	D	09/08/2021	MIZUHO SECURITIES USA INC		7,750,000	7,750,000	0
607504-A*-8	MODEC INC	D	12/22/2021	PRIVATE DIRECT		19,200,000	19,200,000	0
607504-A@-6	MODEC INC	D	12/22/2021	PRIVATE DIRECT		19,200,000	19,200,000	0
62954H-AF-5	NXP BV	D	09/23/2021	BANK OF AMERICA SECURITIES LLC		6,854,998	6,480,000	79,560
64130D-BL-3	NEUB_16-21A	D	04/02/2021	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0
64130T-BE-4	NEUB_15-20A	D	04/30/2021	MORGAN STANLEY & CO. INC.		3,250,000	3,250,000	0
64131J-AQ-9	NEUB_17-25A	D	02/26/2021	BANK OF AMERICA SECURITIES LLC		5,400,000	5,400,000	0
64132D-AN-8	NEUB_19-32A	D	02/12/2021	WELLS FARGO SECURITIES		5,000,000	5,000,000	0
64132T-AL-7	NEUB_19-33A	D	09/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		7,500,000	7,500,000	0
64132T-AN-3	NEUB_19-33A	D	09/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,000,000	1,000,000	0
64133V-AG-2	NEUB_21-44A	D	08/17/2021	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
64134Q-AG-2	NEUB_21-46A	D	11/24/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
65120F-AB-0	NEWCREST FINANCE PTY LTD	D	01/14/2021	J.P. MORGAN SECURITIES, INC.		1,678,044	1,207,000	12,338
65120F-AE-4	NEWCREST FINANCE PTY LTD	D	03/12/2021	VARIOUS		4,904,463	4,474,000	64,202
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/13/2021	J.P. MORGAN SECURITIES, INC.		9,500,000	9,500,000	0
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	J.P. MORGAN SECURITIES, INC.		8,750,000	8,750,000	0
65559C-AD-3	NORDEA BANK ABP	D	08/24/2021	GOLDMAN SACHS & CO		2,250,000	2,250,000	0
67080P-AJ-5	NYKPK_21-1A	D	09/02/2021	HFD NOMURA SECURITIES INC		2,000,000	2,000,000	0
67080P-AL-0	NYKPK_21-1A	D	09/02/2021	HFD NOMURA SECURITIES INC		2,000,000	2,000,000	0
67092D-AV-1	OCP_15-10A	D	10/28/2021	HFD NOMURA SECURITIES INC		1,750,000	1,750,000	0
67092D-AX-7	OCP_15-10A	D	10/28/2021	HFD NOMURA SECURITIES INC		2,000,000	2,000,000	0
67098U-AS-4	OAKC_20-6A	D	06/17/2021	BANK OF AMERICA SECURITIES LLC		1,750,000	1,750,000	0
671078-AQ-6	OCP_20-18A	D	04/07/2021	BANK OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0
67115L-AG-9	OAKC_21-16A	D	08/18/2021	J.P. MORGAN SECURITIES, INC.		1,750,000	1,750,000	0
67117T-AE-5	OCP_21-22A	D	10/14/2021	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
67389B-AG-0	OAKC_21-2A	D	11/22/2021	MORGAN STANLEY & CO. INC.		1,750,000	1,750,000	0
67389B-AJ-4	OAKC_21-2A	D	11/22/2021	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
67400E-AS-3	OAKCL_19-3A	D	08/25/2021	WELLS FARGO SECURITIES		5,000,000	5,000,000	0
67402C-AU-0	OAKCL_19-4A	D	09/28/2021	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
67402F-AL-3	OAKCL_20-1A	D	05/17/2021	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
67402F-AN-9	OAKCL_20-1A	D	05/17/2021	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
67402J-AG-6	OAKCL_21-1A	D	05/27/2021	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
67570Q-AP-6	OCP_19-16A	D	03/08/2021	RBC CAPITAL MARKETS		4,000,000	4,000,000	18,439
67577T-AA-6	ODEBRECHT HOLDCO FINANCE LTD	D	01/22/2021	CORPORATE ACTION		0	5,149,820	0
67577U-AL-9	OCT48_20-3A	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
67577U-AN-5	OCT48_20-3A	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0
67614C-AB-6	OEC FINANCE LTD	D	12/27/2021	CORPORATE ACTION		0	1,112,735	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67614C-AG-5	OEC FINANCE LTD	D	12/14/2021	CORPORATE ACTION		2	3,510,364	3
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C	D	05/06/2021	CITIGROUP GLOBAL MARKETS INC		2,470,400	2,500,000	0
69357X-AG-6	PFP_21-8	D	09/16/2021	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
69357X-AJ-0	PFP_21-8	D	09/16/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
69357X-AL-5	PFP_21-8	D	09/16/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
69688A-AS-0	PLMRS_13-2A	D	04/29/2021	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0
69688F-AE-0	PLMRS_21-3A	D	10/29/2021	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	0
69688F-AG-5	PLMRS_21-3A	D	10/29/2021	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	0
69689A-BN-9	PLMRS_15-1A	D	05/24/2021	J.P. MORGAN SECURITIES, INC.		9,000,000	9,000,000	0
69700G-AL-6	PLMRS_19-1A	D	11/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,500,000	1,500,000	0
69700G-AN-2	PLMRS_19-1A	D	11/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,000,000	4,000,000	0
69702H-AE-8	PSTAT_21-4A	D	09/21/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
69702H-AG-3	PSTAT_21-4A	D	09/21/2021	CITIGROUP GLOBAL MARKETS INC		3,500,000	3,500,000	0
71427Q-AC-2	PERNOD RICARD SA	D	03/12/2021	WELLS FARGO SECURITIES		2,187,500	2,500,000	31,510
716564-AB-5	PETROLEOS DEL PERU SA	D	02/04/2021	HSBC SECURITIES (USA) INC.		5,162,310	4,500,000	36,563
71675C-AE-8	PETRONAS CAPITAL LTD	D	04/22/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
71922L-AD-1	PHOSAGRO BOND FUNDING DAC	D	09/09/2021	CITIGROUP GLOBAL MARKETS INC		1,750,000	1,750,000	0
74166G-AF-6	PRIMA_19-RK1	D	08/19/2021	BANK OF AMERICA SECURITIES LLC		10,513,180	9,800,000	23,956
74730D-AD-5	QATAR PETROLEUM	D	06/30/2021	HSBC SECURITIES (USA) INC.		4,500,000	4,500,000	0
74730D-AE-3	QATAR PETROLEUM	D	06/30/2021	CITIGROUP GLOBAL MARKETS INC		2,241,697	2,250,000	0
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE LTD	D	03/31/2021	CITIGROUP GLOBAL MARKETS INC		2,967,660	3,000,000	0
76720A-AG-1	RIO TINTO FINANCE (USA) PLC	D	11/03/2021	VARIOUS		4,683,296	3,887,000	32,844
773663-AC-3	ROCKP_21-1A	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		3,500,000	3,500,000	0
78397P-AD-3	SA GLOBAL SUKUK LTD	D	06/09/2021	HSBC SECURITIES (USA) INC.		3,000,000	3,000,000	0
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/31/2021	VARIOUS		23,686,239	24,470,000	37,609
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	09/13/2021	GOLDMAN SACHS & CO		2,727,285	2,750,000	0
83610K-AN-3	SNDPT_17-2A	D	02/23/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
853254-AN-0	STANDARD CHARTERED PLC	D	01/25/2021	GOLDMAN SACHS & CO		6,720,250	5,000,000	95,792
85855C-AB-6	STELLANTIS NV	D	09/08/2021	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
85917P-AB-3	STERIS PLC	D	03/24/2021	VARIOUS		99,971	100,000	0
86562M-CK-4	SUMITOMO MITSUI BANKING CORPORATIO	D	09/21/2021	VARIOUS		11,241,350	11,250,000	1,221
86964W-AK-8	SUZANO AUSTRIA GMBH	D	06/28/2021	BANK OF AMERICA SECURITIES LLC		1,725,972	1,750,000	0
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	D	04/14/2021	VARIOUS		10,903,500	9,600,000	169,000
87154G-BA-2	SYMP_16-18A	D	06/10/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
87166R-DJ-3	SYMP_19-21A	D	06/30/2021	MITSUBISHI UFJ SECURITIES		5,000,000	5,000,000	0
87190G-AE-1	SYMP_21-26A	D	02/05/2021	WELLS FARGO SECURITIES		1,000,000	1,000,000	0
87190M-AJ-7	TCW_21-2A	D	06/21/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	0
87240N-BA-3	TCW_17-1A	D	09/24/2021	JEFFERIES & COMPANY, INC.		4,000,000	4,000,000	0
87241E-AY-1	TCW_19-1A	D	10/18/2021	MIZUHO SECURITIES USA INC		2,506,250	2,500,000	11,848
87938W-AV-5	TELEFONICA EMISIONES SAU	D	10/18/2021	UBS SECURITIES LLC		2,935,600	2,500,000	14,254
87938X-AB-7	TELEFONICA MOVILES CHILE SA	D	11/10/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0
89641U-AB-7	TRINITY ACQUISITION PLC	D	01/27/2021	HILLTOP SECURITIES		777,920	527,000	14,705
92331L-BG-4	VENTR_2017-27A	D	02/04/2021	J.P. MORGAN SECURITIES, INC.		1,575,000	1,575,000	0
92338B-AS-4	VERDE_19-1A	D	04/13/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
92857W-BU-3	VODAFONE GROUP PLC	D	02/17/2021	RBC CAPITAL MARKETS		6,524,952	5,600,000	100,489
92915T-AU-1	VOYA_16-4A	D	06/09/2021	RBC CAPITAL MARKETS		1,250,000	1,250,000	5,320
92915U-AJ-3	VOYA_17-2A	D	03/26/2021	NATIXIS		4,000,000	4,000,000	0
92915U-AN-4	VOYA_17-2A	D	03/26/2021	NATIXIS		8,000,000	8,000,000	0
92916M-AH-4	VOYA_17-1A	D	04/30/2021	NATIXIS		3,500,000	3,500,000	0
92918F-AG-9	VOYA_19-3A	D	11/12/2021	GREENSLEDGE CAPITAL MARKETS		2,250,000	2,250,000	0
92918F-AJ-3	VOYA_19-3A	D	11/12/2021	GREENSLEDGE CAPITAL MARKETS		6,000,000	6,000,000	0
92918F-AK-0	VOYA_19-3A	D	11/12/2021	GREENSLEDGE CAPITAL MARKETS		6,500,000	6,500,000	0
92918H-AK-6	VOYA_20-2A	D	08/06/2021	NATIXIS		3,975,000	3,975,000	0
92918Q-AG-5	VOYA_21-1A	D	07/01/2021	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0
92919D-AG-3	VOYA_21-3A	D	10/29/2021	NATIXIS		8,000,000	8,000,000	0
96329Y-AG-2	WHTPK_21-1A	D	10/22/2021	BNP PARIBAS SECURITIES CORP		1,250,000	1,250,000	0
96329Y-AJ-6	WHTPK_21-1A	D	10/22/2021	BNP PARIBAS SECURITIES CORP		2,300,000	2,300,000	0
97314H-AG-4	WINDR_21-1A	D	02/19/2021	BANK OF AMERICA SECURITIES LLC		1,250,000	1,250,000	0
97316U-AE-8	WINDR_21-4A	D	11/08/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
98420E-AD-7	XLIT LTD	D	11/03/2021	VARIOUS		16,299,455	11,770,000	122,401
BN8269-04-3	OEC FIN LTD	D	10/21/2021	CORPORATE ACTION		7,610	188,353	1
BN8301-36-6	ODEBRECHT HOLDCO FIN LTD	D	02/12/2021	CORPORATE ACTION		5,593	213,071	0
G31988-AG-2	ESSENTRA PLC	D	07/27/2021	PRIVATE DIRECT		10,900,000	10,900,000	0
G31988-AH-0	ESSENTRA PLC	D	07/27/2021	PRIVATE DIRECT		15,800,000	15,800,000	0
G6164#-AC-2	MITIE TREASURY MANAGEMENT	D	05/03/2021	TRADE ADJUSTMENT		403,920	400,000	5,861

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
L9082*-AV-1	TRAFIGURA FUNDING SA	D	04/28/2021	PRIVATE DIRECT		18,200,000	18,200,000	0
P3753#-AA-0	ERGON PERU SAC	D	03/31/2021	VARIOUS		338,073	338,073	3,950
Q3647#-AA-9	EVOLUTION MINING LTD	D	11/08/2021	PRIVATE DIRECT		3,600,000	3,600,000	0
Q3647#-AB-7	EVOLUTION MINING LTD	D	11/08/2021	PRIVATE DIRECT		5,500,000	5,500,000	0
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD	D	07/21/2021	PRIVATE DIRECT		24,500,000	24,500,000	0
Q9469*-AA-5	VISY KRAFT HOLDINGS PTY LTD	D	04/15/2021	PRIVATE DIRECT		2,700,000	2,700,000	0
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		3,600,000	3,600,000	0
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		4,600,000	4,600,000	0
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		8,200,000	8,200,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,762,704,844	3,426,296,218	15,209,863
92915H-AS-2	VOYA_16-3A	D	02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,492,500	1,500,000	1,717
92917A-AE-6	VOYA_18-1A	D	02/11/2021	J.P. MORGAN SECURITIES, INC.		800,000	800,000	1,259
92918E-AQ-0	VOYA_20-1A	D	07/14/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						4,292,500	4,300,000	2,976
8399997. Total - Bonds - Part 3						4,409,704,263	3,908,411,830	18,341,053
8399998. Total - Bonds - Part 5						1,055,082,199	975,583,330	2,887,596
8399999. Total - Bonds						5,464,786,462	4,883,995,160	21,228,649
04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION FUN		07/15/2021	PRIVATE DIRECT	108,000.000	2,700,000	0.00	0
04014F-4*-0	ARES DYNAMIC CREDIT ALLOCATION FUN		09/15/2021	PRIVATE DIRECT	180,000.000	4,500,000	0.00	0
17260G-3@-0	CION ARES DIVERSIFIED CREDIT FUND		09/30/2021	PRIVATE DIRECT	180,000.000	4,500,000	0.00	0
17260G-4@-9	CION ARES DIVERSIFIED CREDIT FUND		09/30/2021	PRIVATE DIRECT	508,000.000	12,700,000	0.00	0
33616C-72-0	FIRST REPUBLIC BANK		07/14/2021	BANK OF AMERICA SECURITIES LLC	180,000.000	4,500,000	0.00	0
PFDRES-LA-6	RES LIFE US INT HOLDINGS SER A		03/01/2021	RESOLUTION LIFE	60,000.000	60,000,000	0.00	0
PFDRES-LC-2	RES LIFE US INT HOLDINGS SER C MRPS		03/01/2021	RESOLUTION LIFE	12,500.000	12,500,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						101,400,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						101,400,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						101,400,000	XXX	0
SBMBVG-03-5	HARBOUR ENERGY PLC	B	06/25/2021	CORPORATE ACTION	1,068,626.000	6,111,104		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,111,104	XXX	0
FHLBBO-ST-3	FEDERAL HOME LOAN BANK OF BOSTON		10/12/2021	DIRECT	35,100.000	3,510,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,510,000	XXX	0
000000-00-0	Voya Special Investments, Inc.		03/01/2021	Voya Financial Inc.	499.000	79,840,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						79,840,000	XXX	0
9799997. Total - Common Stocks - Part 3						89,461,104	XXX	0
9799998. Total - Common Stocks - Part 5						6,096,842	XXX	0
9799999. Total - Common Stocks						95,557,946	XXX	0
9899999. Total - Preferred and Common Stocks						196,957,946	XXX	0
9999999 - Totals						5,661,744,408	XXX	21,228,649

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176L-GJ-8	GNMA		12/01/2021	MBS PAYDOWN		242,290	242,290	256,827	244,667	0	(2,377)	0	(2,377)	0	242,290	0	0	0	4,883	07/20/2041
36202A-NQ-6	GNMA2 30YR		10/01/2021	MBS PAYDOWN		405	405	428	407	0	(2)	0	(2)	0	405	0	0	0	12	10/20/2022
36202B-Y5-8	GNMA2 30YR		03/01/2021	MBS PAYDOWN		16	16	17	16	0	0	0	0	0	16	0	0	0	0	06/20/2021
36202D-KL-4	GNMA2 30YR		12/01/2021	MBS PAYDOWN		16,174	16,174	16,180	16,176	0	(1)	0	(1)	0	16,174	0	0	0	539	11/20/2030
36202F-HX-7	GNMA2 30YR		12/01/2021	VARIOUS		936,577	911,405	954,839	926,692	0	(5,078)	0	(5,078)	0	921,614	0	14,963	14,963	16,062	07/20/2040
36202F-UF-1	GNMA2 30YR		12/01/2021	MBS PAYDOWN		214,798	214,798	228,894	216,955	0	(2,157)	0	(2,157)	0	214,798	0	0	0	4,862	06/20/2041
36202F-V9-4	GNMA2 30YR		12/01/2021	MBS PAYDOWN		580,813	580,813	627,278	587,494	0	(6,682)	0	(6,682)	0	580,813	0	0	0	13,282	08/20/2041
36202F-X9-2	GNMA2 30YR		12/01/2021	MBS PAYDOWN		219,185	219,185	233,569	221,298	0	(2,112)	0	(2,112)	0	219,185	0	0	0	4,988	10/20/2041
36223D-SG-2	GNMA 30YR		02/01/2021	MBS PAYDOWN		87	87	96	87	0	0	0	0	0	87	0	0	0	1	05/15/2021
36297F-K6-8	GNMA 30YR		12/01/2021	MBS PAYDOWN		22,902	22,902	23,918	22,917	0	(14)	0	(14)	0	22,902	0	0	0	637	12/15/2039
36297F-KW-1	GNMA 30YR		12/01/2021	MBS PAYDOWN		81,300	81,300	84,908	81,359	0	(59)	0	(59)	0	81,300	0	0	0	1,241	12/15/2039
912810-SP-4	TREASURY BOND		01/20/2021	VARIOUS		432,807	483,000	446,700	446,762	0	47	0	47	0	446,809	0	(14,002)	(14,002)	2,832	08/15/2050
912810-SW-9	TREASURY BOND		04/19/2021	MORGAN STANLEY & CO. INC.		195,367	205,000	195,102	0	0	2	0	2	0	195,105	0	262	262	701	02/15/2041
912810-TC-2	TREASURY BOND		12/09/2021	MESIROW FINANCIAL		51,893	51,000	51,630	0	0	0	0	0	0	51,629	0	263	263	79	11/15/2041
912828-N8-9	TREASURY NOTE		01/31/2021	VARIOUS		460,000	460,000	456,137	459,911	0	89	0	89	0	460,000	0	0	0	3,163	01/31/2021
912834-UY-2	TREASURY STRIP (INT)		08/05/2021	DEUTSCHE BANK SECURITIES, INC.		576,500	1,000,000	541,360	0	0	1,014	0	1,014	0	542,374	0	34,126	34,126	0	08/15/2049
0599999. Subtotal - Bonds - U.S. Governments						4,031,114	4,488,375	4,117,883	3,224,741	0	(17,330)	0	(17,330)	0	3,995,501	0	35,612	35,612	53,282	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS	D	09/29/2021	MBS PAYDOWN		1,527,540	1,527,540	1,694,135	1,549,922	0	(22,382)	0	(22,382)	0	1,527,540	0	0	0	85,924	03/31/2030
05965M-AA-1	BANCO DEL ESTADO DE CHILE	D	01/01/2021	RESOLUTION LIFE		377,889	365,000	363,631	364,821	0	0	0	0	0	364,821	0	13,068	13,068	5,618	02/08/2022
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		130,922	90,000	116,691	116,691	0	0	0	0	0	116,691	0	14,231	14,231	3,321	01/20/2034
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)	D	01/01/2021	VARIOUS		308,469	261,000	271,195	271,195	0	0	0	0	0	271,195	0	37,274	37,274	7,096	01/07/2041
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO	D	01/01/2021	RESOLUTION LIFE		412,158	371,000	356,508	356,508	0	0	0	0	0	356,508	0	55,650	55,650	7,935	01/27/2045
195325-BM-6	COLOMBIA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		806,091	601,000	724,005	702,147	0	0	0	0	0	702,147	0	103,944	103,944	16,667	01/18/2041
195325-DP-7	COLOMBIA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		1,368,675	1,185,000	1,181,708	1,182,300	0	0	0	0	0	1,182,300	0	186,375	186,375	15,701	03/15/2029
195325-DQ-5	COLOMBIA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		410,820	325,000	324,041	324,043	0	0	0	0	0	324,043	0	86,778	86,778	2,159	05/15/2049
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD	D	01/01/2021	RESOLUTION LIFE		237,000	200,000	197,800	198,118	0	0	0	0	0	198,118	0	38,882	38,882	4,376	02/14/2042
219878-AU-2	CORPORACION NACIONAL DEL COBRE DE	D	01/01/2021	RESOLUTION LIFE		254,688	200,000	197,176	197,473	0	0	0	0	0	197,473	0	57,215	57,215	1,544	11/04/2044
226775-AD-6	CROATIA (REPUBLIC OF)	D	03/24/2021	VARIOUS		5,709,187	5,700,000	5,559,750	5,695,567	0	3,905	0	3,905	0	5,699,471	0	9,716	9,716	171,399	03/24/2021
29245J-AF-9	EMPRESA NACIONAL DEL PETROLEO ENAP	D	12/06/2021	VARIOUS		545,475	543,000	533,883	541,952	0	909	0	909	0	542,861	0	2,614	2,614	22,610	12/06/2021
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP	D	01/01/2021	RESOLUTION LIFE		546,719	500,000	491,765	495,001	0	0	0	0	0	495,001	0	51,718	51,718	7,604	08/05/2026
344593-AA-6	FONDO MIVIVIENDA SA	D	01/01/2021	RESOLUTION LIFE		151,933	145,000	145,258	145,061	0	0	0	0	0	145,061	0	6,872	6,872	2,129	01/31/2023
455780-AT-3	INDON 8 1/2 10/12/35	D	01/01/2021	RESOLUTION LIFE		657,521	402,000	572,525	530,473	0	0	0	0	0	530,473	0	127,048	127,048	7,498	10/12/2035
501499-AB-3	KUWAIT INTL BOND	D	01/01/2021	RESOLUTION LIFE		4,553,750	4,000,000	3,961,040	3,974,159	0	0	0	0	0	3,974,159	0	579,591	579,591	39,278	03/20/2027
536878-AF-8	REPUBLIC OF LITHUANIA	D	03/09/2021	VARIOUS		5,566,800	5,560,000	5,604,410	5,561,179	0	(1,098)	0	(1,098)	0	5,560,081	0	6,719	6,719	162,408	03/09/2021
536878-AG-6	LITHUANIA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		974,324	914,000	955,148	919,565	0	0	0	0	0	919,565	0	54,759	54,759	25,230	02/01/2022
69369E-AD-1	PERTAMINA (PERSERO) PT	D	01/01/2021	RESOLUTION LIFE		204,850	160,000	157,440	157,784	0	0	0	0	0	157,784	0	47,066	47,066	1,547	05/03/2042
698299-AD-6	PANAMA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		224,494	156,000	240,630	199,345	0	0	0	0	0	199,345	0	25,149	25,149	3,500	09/30/2027
698299-AK-0	PANAMA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		727,448	468,000	632,759	559,113	0	0	0	0	0	559,113	0	168,335	168,335	10,969	04/01/2029
698299-AS-3	PANAMA 9.375% 1/16/2023	D	04/30/2021	VARIOUS		468,150	410,000	545,300	444,887	0	(5,137)	0	(5,137)	0	439,750	0	28,400	28,400	29,629	01/16/2023
698299-AW-4	PANAMA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		1,689,156	1,137,000	1,455,657	1,368,958	0	0	0	0	0	1,368,958	0	320,198	320,198	32,799	01/26/2036
698299-BB-9	PANAMA REPUBLIC OF (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		139,288	110,000	110,000	110,000	0	0	0	0	0	110,000	0	29,288	29,288	815	04/29/2053
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		1,104,735	705,000	781,227	772,813	0	0	0	0	0	772,813	0	331,922	331,922	4,737	11/18/2050
71654Q-AZ-5	PETROLEOS MEXICANOS	D	01/01/2021	RESOLUTION LIFE		190,298	205,000	156,665	156,665	0	0	0	0	0	156,665	0	33,633	33,633	1,073	06/02/2041
71654Q-BR-2	PETROLEOS MEXICANOS	D	12/23/2021	VARIOUS		1,240,527	1,416,000	1,393,392	1,394,315	0	166	0	166	0	1,394,481	0	(153,954)	(153,954)	124,891	01/23/2045
71654Q-BV-3	PETROLEOS MEXICANOS	D	02/11/2021	VARIOUS		1,260,428	1,235,000	1,218,444	1,222,006	0	84	0	84	0	1,222,089	0	38,339	38,339	30,179	01/15/2025
718286-AP-2	PHILIPPINE (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		99,356	70,000	105,000	84,923	0	0	0	0	0	84,923	0	14,433	14,433	2,169	03/16/2025
718286-BK-2	PHILIPPINES (REPUBLIC OF)	D	01/15/2021	VARIOUS		2,885,536	2,885,000	2,921,063	2,885,212	0	(193)	0	(193)	0	2,885,019	0	517	517	57,303	01/15/2021
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		17,733	15,000	14,871	14,945	0	0	0	0	0	14,945	0	2,788	2,788	117	10/27/2027
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		834,188	600,000	585,318	587,408	0	0	0	0	0	587,408	0	246,780	246,780	8,156	04/04/2042
78307A-DH-3	RUSSIAN FEDERATION (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		288,375	200,000	194,374	194,987	0	0	0	0	0	194,987	0	93,388	93,388	3,427	09/16/2043
80413T-AG-4	SAUDI INTERNATIONAL BOND	D	01/01/2021	RESOLUTION LIFE		4,734,766	4,250,000	4,210,603	4,224,509	0	0	0	0	0	4,224,509	0	510,256	510,256	34,944	04/17/2025
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		189,338	180,000	178,348	179,725	0	0	0	0	0	179,725	0	9,613	9,613	875	05/21/2022
900123-AY-6	TURKEY (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		195,750	180,000	168,975	168,975	0	0	0	0	0	168,975	0	26,775	26,775	3,575	03/17/2036
900123-CP-3	TURKEY (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		303,750	300,000	273,563	273,563	0	0	0	0	0	273,563	0	30,188	30,188	5,723	02/17/2028
910860-BB-3	MEXICO (UNITED MEXICAN STATES)	D	01/01/2021	RESOLUTION LIFE		154,668	130,000	136,784	136,784	0	0	0	0	0	136,784	0	17,883	17,883	1,938	03/08/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
917288-BK-7	URUGUAY (ORIENTAL REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		110,391	90,000	89,303	89,459	0	0	0	0	0	89,459	0	20,932	20,932	1,728	01/23/2031
A00617-08-1	RUSSIAN FEDERATION (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		4,570,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	570,000	570,000	3,778	06/23/2027
AX8009-11-7	RUSSIAN FEDERATION	D	03/30/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,530	03/28/2035
EF1243-77-5	INDONESIA (REPUBLIC OF)	D	01/01/2021	RESOLUTION LIFE		696,776	426,000	644,062	589,369	0	0	0	0	0	589,369	0	107,408	107,408	7,946	10/12/2035
EG1787-98-5	INDON 6 5/8 02/17/37	D	01/01/2021	RESOLUTION LIFE		433,291	305,000	384,529	366,358	0	0	0	0	0	366,358	0	66,933	66,933	7,521	02/17/2037
EI6144-28-7	CROATIA (REPUBLIC OF)	D	03/24/2021	VARIOUS		2,265,416	2,258,000	2,181,122	2,255,410	0	2,055	0	2,055	0	2,257,465	0	7,951	7,951	63,669	03/24/2021
EI8600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)	D	11/03/2021	MATURITY		975,000	975,000	1,023,719	980,207	0	(5,207)	0	(5,207)	0	975,000	0	0	0	53,625	11/03/2021
EI8937-41-5	QATAR STATE OF (GOVERNMENT)	D	01/01/2021	RESOLUTION LIFE		298,813	200,000	213,000	211,199	0	0	0	0	0	211,199	0	87,614	87,614	5,143	01/20/2042
EI8970-97-8	EMPRESA NACIONAL DEL PETROLEO ENAP	D	12/06/2021	VARIOUS		5,421,191	5,405,000	5,650,875	5,433,406	0	(25,928)	0	(25,928)	0	5,407,478	0	13,713	13,713	235,919	12/06/2021
EJ4730-55-6	MOROCCO (KINGDOM OF)	D	01/01/2021	RESOLUTION LIFE		683,313	650,000	682,213	657,275	0	0	0	0	0	657,275	0	26,038	26,038	1,594	12/11/2022
1099999. Subtotal - Bonds - All Other Governments						56,946,986	52,010,540	53,599,905	52,845,775	0	(52,826)	0	(52,826)	0	52,792,947	0	4,154,040	4,154,040	1,329,316	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC		01/01/2021	RESOLUTION LIFE		1,423,435	1,260,000	1,263,907	1,263,045	0	0	0	0	0	1,263,045	0	160,389	160,389	14,874	10/01/2040
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE		01/01/2021	RESOLUTION LIFE		410,137	245,000	339,263	328,116	0	0	0	0	0	328,116	0	82,021	82,021	1,439	12/01/2044
011770-U2-8	ALASKA ST		01/01/2021	RESOLUTION LIFE		221,819	170,000	205,329	193,618	0	0	0	0	0	193,618	0	28,201	28,201	3,926	08/01/2029
02765U-CY-8	AMERICAN MUN PWR OHIO INC		01/01/2021	RESOLUTION LIFE		1,036,112	700,000	872,960	854,884	0	0	0	0	0	854,884	0	181,228	181,228	17,054	02/15/2044
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV S		01/01/2021	RESOLUTION LIFE		130,457	100,000	123,457	116,471	0	0	0	0	0	116,471	0	13,986	13,986	3,102	07/01/2030
052414-MF-3	AUSTIN TEX ELEC UTIL SYS REV		01/01/2021	RESOLUTION LIFE		38,845	30,000	34,267	32,840	0	0	0	0	0	32,840	0	6,005	6,005	214	11/15/2030
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV		11/01/2021	CORPORATE ACTION		2,010,000	2,010,000	2,013,010	2,012,346	0	(237)	0	(237)	0	2,012,108	0	(2,108)	(2,108)	65,534	02/01/2029
13077C-TL-8	CALIFORNIA ST UNIV REV		01/01/2021	RESOLUTION LIFE		76,788	50,000	64,154	61,911	0	0	0	0	0	61,911	0	14,877	14,877	540	11/01/2041
13080S-TQ-7	CALIFORNIA STATEWIDE CMNTYS DE		01/01/2021	RESOLUTION LIFE		926,704	850,000	850,000	850,000	0	0	0	0	0	850,000	0	76,704	76,704	17,074	08/01/2045
167727-VY-9	CHICAGO ILL WASTEWATER TRANSMI		01/01/2021	RESOLUTION LIFE		261,138	195,000	195,000	195,000	0	0	0	0	0	195,000	0	66,138	66,138	5,891	01/01/2039
172217-WX-5	CINCINNATI OHIO		01/01/2021	RESOLUTION LIFE		76,927	65,000	65,000	65,000	0	0	0	0	0	65,000	0	11,927	11,927	238	12/01/2040
185468-RU-1	CLEBURNE TEX		01/01/2021	RESOLUTION LIFE		44,914	40,000	40,000	40,000	0	0	0	0	0	40,000	0	4,914	4,914	670	08/15/2036
196581-BB-7	COLORADO SCH MINES ENTERPRISES REV		01/01/2021	RESOLUTION LIFE		90,667	60,000	77,087	74,705	0	0	0	0	0	74,705	0	15,962	15,962	315	12/01/2039
196711-LZ-6	COLORADO ST CRFS PARTN		01/01/2021	RESOLUTION LIFE		29,850	20,000	25,579	24,598	0	0	0	0	0	24,598	0	5,252	5,252	380	09/15/2039
20369E-AB-8	COMMUNITY HEALTH NETWORK		01/01/2021	RESOLUTION LIFE		189,495	150,000	180,117	180,117	0	0	0	0	0	180,117	0	9,378	9,378	1,358	05/01/2045
246380-7R-4	DELAWARE ST		01/01/2021	RESOLUTION LIFE		208,921	165,000	193,829	183,696	0	0	0	0	0	183,696	0	25,226	25,226	3,754	07/01/2029
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P		01/01/2021	RESOLUTION LIFE		505,818	360,000	438,258	428,401	0	0	0	0	0	428,401	0	77,417	77,417	4,970	10/01/2044
270618-DZ-1	EAST BATON ROUGE LA SEW COMMN		01/01/2021	RESOLUTION LIFE		283,235	250,000	266,360	258,294	0	0	0	0	0	258,294	0	24,941	24,941	4,167	02/01/2031
373384-NZ-5	GEORGIA ST		11/01/2021	VARIOUS		5,270,633	4,892,000	4,892,000	4,892,000	0	0	0	0	0	4,892,000	0	378,633	378,633	98,443	11/01/2025
419792-KM-7	HAWAII ST		01/01/2021	RESOLUTION LIFE		148,462	135,000	135,000	135,000	0	0	0	0	0	135,000	0	13,462	13,462	979	10/01/2028
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H		01/01/2021	RESOLUTION LIFE		134,178	100,000	121,471	119,450	0	0	0	0	0	119,450	0	14,728	14,728	703	11/15/2043
42521R-BF-8	HENDERSON NEV PUB IMPT TR REV		01/01/2021	RESOLUTION LIFE		86,324	80,000	79,288	79,757	0	0	0	0	0	79,757	0	6,567	6,567	2,400	01/01/2029
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C		01/01/2021	RESOLUTION LIFE		328,118	320,000	320,000	320,000	0	0	0	0	0	320,000	0	8,118	8,118	3,400	10/01/2037
438670-WP-2	HONOLULU HAWAII CITY & CNTY		01/01/2021	RESOLUTION LIFE		497,539	370,000	456,465	433,844	0	0	0	0	0	433,844	0	63,695	63,695	1,732	12/01/2029
454898-QY-6	INDIANA MUNI POWER		01/01/2021	RESOLUTION LIFE		362,822	265,000	319,709	312,130	0	0	0	0	0	312,130	0	50,692	50,692	7,412	01/01/2042
45506D-WT-8	INDIANA ST FIN AUTH REV		01/01/2021	RESOLUTION LIFE		87,071	80,000	80,000	80,000	0	0	0	0	0	80,000	0	7,071	7,071	1,126	07/01/2027
462590-LF-5	IOWA STUDENT LN LIQUIDITY CORP		01/01/2021	RESOLUTION LIFE		155,217	150,000	150,000	150,000	0	0	0	0	0	150,000	0	5,217	5,217	409	12/01/2024
46613P-XS-0	JEA FLA WTR & SWR SYS REV		01/01/2021	RESOLUTION LIFE		157,928	120,000	163,550	151,575	0	0	0	0	0	151,575	0	6,353	6,353	1,863	10/01/2033
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV		01/01/2021	RESOLUTION LIFE		571,001	440,000	518,546	502,167	0	0	0	0	0	502,167	0	68,834	68,834	6,741	09/01/2035
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS		01/01/2021	RESOLUTION LIFE		45,719	30,000	40,793	39,148	0	0	0	0	0	39,148	0	6,570	6,570	1,000	07/01/2039
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD		01/01/2021	RESOLUTION LIFE		86,163	70,000	84,344	82,093	0	0	0	0	0	82,093	0	4,070	4,070	2,328	07/01/2032
57582P-WH-9	MASSACHUSETTS ST		01/01/2021	RESOLUTION LIFE		51,298	40,000	45,377	43,843	0	0	0	0	0	43,843	0	7,455	7,455	750	08/01/2031
57582R-JN-7	MASSACHUSETTS ST		01/01/2021	RESOLUTION LIFE		521,879	450,000	450,000	450,000	0	0	0	0	0	450,000	0	71,879	71,879	1,229	06/01/2046
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DED		01/01/2021	RESOLUTION LIFE		109,689	90,000	107,071	100,485	0	0	0	0	0	100,485	0	9,204	9,204	219	06/15/2027
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON		01/01/2021	RESOLUTION LIFE		707,172	620,000	649,585	636,869	0	0	0	0	0	636,869	0	70,303	70,303	12,564	07/01/2026
592041-XT-9	MET GOVT NASHVILLE & DAVIDSON		01/01/2021	RESOLUTION LIFE		237,122	210,000	210,000	210,000	0	0	0	0	0	210,000	0	27,122	27,122	1,544	10/01/2030
592041-XU-6	MET GOVT NASHVILLE & DAVIDSON		01/01/2021	RESOLUTION LIFE		147,193	130,000	130,000	130,000	0	0	0	0	0	130,000	0	17,193	17,193	972	10/01/2031
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDIC		01/01/2021	RESOLUTION LIFE		271,998	170,000	266,579	252,968	0	0	0	0	0	252,968	0	19,030	19,030	1,594	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV F		01/01/2021	RESOLUTION LIFE		221,634	180,000	215,050	215,050	0	0	0	0	0	215,050	0	6,584	6,584	1,506	11/15/2031
59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y REV F		01/01/2021	RESOLUTION LIFE		394,544	320,000	375,933	375,933	0	0	0	0	0	375,933	0	18,611	18,611	2,753	11/15/2030
59333P-W2-0	MIAMI-DADE CNTY FLA AVIATION R		01/01/2021	RESOLUTION LIFE		501,490	470,000	451,060	452,780	0	0	0	0	0	452,780	0	48,710	48,710	4,531	10/01/2041
59333P-W4-6	MIAMI-DADE CNTY FLA AVIATION R		01/01/2021	RESOLUTION LIFE		53,992	50,000	50,201	50,123	0	0	0	0	0	50,123	0	3,868	3,868	445	10/01/2033
594612-BG-7	MICHIGAN ST		01/01/2021	RESOLUTION LIFE		1,358,838	1,300,000	1,278,576	1,285,040	0	0	0	0	0	1,285,040	0	73,798	73,798	5,814	05/15/2030
594712-PP-0	MICHIGAN ST UNIV REVS FORMERLY MIC		01/01/2021	RESOLUTION LIFE		235,296	185,000	224,901	213,784	0	0	0	0	0	213,784	0	21,511	21,511	4,314	02/15/2050
605580-5X-3	MISSISSIPPI ST		01/01/2021	RESOLUTION LIFE		371,563	280,000	339,298	324,978	0	0	0	0	0	324,978	0	46,585	46,585	2,448	11/01/2034
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS		01/01/2021	RESOLUTION LIFE		1,238,895	1,050,000	1,013,933	1,019,614	0	0	0	0	0	1,019,614	0	219,281	219,281	16,805	01/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
646066-ZA-1	NEW JERSEY ST EDL FACS AUTH RE		01/01/2021	RESOLUTION LIFE		117,605	110,000	109,906	109,933	0	0	0	0	0	109,933	0	7,673	7,673	1,770	07/01/2029
646066-ZB-9	NEW JERSEY ST EDL FACS AUTH RE		01/01/2021	RESOLUTION LIFE		139,972	130,000	129,852	129,890	0	0	0	0	0	129,890	0	10,083	10,083	2,157	07/01/2030
646139-W3-5	NJ ST TPK AUTH		01/01/2021	RESOLUTION LIFE		486,330	290,000	426,364	409,852	0	0	0	0	0	409,852	0	76,478	76,478	10,750	01/01/2040
64966H-TX-8	NEW YORK N Y		01/01/2021	RESOLUTION LIFE		432,320	310,000	390,317	374,233	0	0	0	0	0	374,233	0	58,087	58,087	1,546	12/01/2036
64966L-M7-3	NEW YORK N Y		01/01/2021	RESOLUTION LIFE		465,314	420,000	449,056	435,829	0	0	0	0	0	435,829	0	29,485	29,485	1,313	06/01/2028
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN		01/01/2021	RESOLUTION LIFE		1,142,828	840,000	1,082,092	1,033,322	0	0	0	0	0	1,033,322	0	109,506	109,506	7,801	11/01/2038
649907-P3-0	NEW YORK ST DORM AUTH REVS NON		01/01/2021	RESOLUTION LIFE		32,128	30,000	30,270	30,183	0	0	0	0	0	30,183	0	1,944	1,944	863	01/01/2029
650116-BB-1	NEW YORK TRANSN DEV CORP SPL F		01/01/2021	RESOLUTION LIFE		51,041	50,000	50,981	50,575	0	0	0	0	0	50,575	0	466	466	831	07/01/2026
650116-BC-9	NEW YORK TRANSN DEV CORP SPL F		01/01/2021	RESOLUTION LIFE		307,917	300,000	299,075	299,547	0	0	0	0	0	299,547	0	8,370	8,370	5,135	07/01/2027
66285W-FT-8	NORTH TEX TWY AUTH REV		01/01/2021	RESOLUTION LIFE		806,160	600,000	814,098	738,894	0	0	0	0	0	738,894	0	67,266	67,266	21,025	02/01/2030
677521-CX-2	OHIO STATE		01/01/2021	RESOLUTION LIFE		124,349	90,000	106,196	101,377	0	0	0	0	0	101,377	0	22,972	22,972	1,639	09/01/2030
677632-G8-8	OHIO ST UNIV GEN RCPTS		01/01/2021	RESOLUTION LIFE		612,230	500,000	529,780	527,088	0	0	0	0	0	527,088	0	85,142	85,142	1,583	12/01/2046
68189T-BA-3	OMAHA NEB SPL OBLIG		02/01/2021	VARIOUS		391,767	380,000	439,147	409,764	0	0	0	0	0	409,764	0	(17,997)	(17,997)	11,627	02/01/2026
683042-AJ-4	ONTARIO CALIF INTL ARPT AUTH R		01/01/2021	RESOLUTION LIFE		84,654	80,000	80,000	80,000	0	0	0	0	0	80,000	0	4,654	4,654	296	05/15/2025
685869-EJ-4	OREGON HEALTH SCIENCES UNIV RE		01/01/2021	RESOLUTION LIFE		112,807	85,000	99,264	97,909	0	0	0	0	0	97,909	0	14,898	14,898	2,125	07/01/2045
68608K-A2-4	OREGON ST		01/01/2021	RESOLUTION LIFE		117,090	90,000	105,008	99,930	0	0	0	0	0	99,930	0	17,160	17,160	2,000	08/01/2030
696624-AX-3	PALM DESERT CALIF REDEV AGY SU		01/01/2021	RESOLUTION LIFE		150,182	140,000	137,956	138,934	0	0	0	0	0	138,934	0	11,248	11,248	1,094	10/01/2024
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV COR		07/15/2021	VARIOUS		494,459	448,914	430,980	432,576	0	24	0	24	0	432,601	0	61,858	61,858	8,649	07/15/2048
70917R-B5-3	PENNSYLVANIA ST HIGHER EDL FAC		01/01/2021	RESOLUTION LIFE		125,963	100,000	127,474	118,473	0	0	0	0	0	118,473	0	7,490	7,490	1,535	04/01/2030
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV		01/01/2021	RESOLUTION LIFE		389,233	250,000	314,458	309,768	0	0	0	0	0	309,768	0	79,464	79,464	1,159	12/01/2049
718814-ZZ-2	PHOENIX AZ SERIES A		01/01/2021	RESOLUTION LIFE		50,631	40,000	46,954	44,498	0	0	0	0	0	44,498	0	6,133	6,133	1,054	07/01/2034
73358W-AJ-3	PORT AUTH N Y & N J		01/01/2021	RESOLUTION LIFE		506,726	380,000	480,129	453,218	0	0	0	0	0	453,218	0	53,508	53,508	1,913	12/01/2029
73474T-AD-2	PORT MORROW ORE TRANSMISSION F		01/01/2021	RESOLUTION LIFE		81,135	70,000	72,547	71,699	0	0	0	0	0	71,699	0	9,436	9,436	822	09/01/2027
768874-SG-5	RIVERSIDE CALIF ELEC REV		01/01/2021	RESOLUTION LIFE		101,206	60,000	83,346	80,136	0	0	0	0	0	80,136	0	21,070	21,070	1,141	10/01/2040
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUT		01/01/2021	RESOLUTION LIFE		488,853	390,000	390,000	390,000	0	0	0	0	0	390,000	0	98,853	98,853	7,367	08/15/2047
791078-BC-1	ST LAWRENCE CNTY N Y INDL DEV		01/01/2021	RESOLUTION LIFE		600,580	500,000	516,332	515,511	0	0	0	0	0	515,511	0	85,069	85,069	11,073	07/01/2056
79642B-2F-9	SAN ANTONIO TX WTR REVENUE		01/01/2021	RESOLUTION LIFE		27,878	25,000	25,000	25,000	0	0	0	0	0	25,000	0	2,878	2,878	102	05/15/2030
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC		01/01/2021	RESOLUTION LIFE		75,734	70,000	68,880	69,424	0	0	0	0	0	69,424	0	6,310	6,310	700	09/01/2024
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		01/01/2021	RESOLUTION LIFE		317,439	300,000	314,421	313,866	0	0	0	0	0	313,866	0	3,573	3,573	8,391	07/01/2043
798136-TU-1	SAN JOSE CALIF ARPT REV		04/07/2021	VARIOUS		2,556,320	2,555,000	2,868,728	2,565,877	0	(10,174)	0	(10,174)	0	2,555,702	0	618	618	96,041	03/01/2032
801680-EA-6	SANTA CLARA VY CALIF WTR DIST		01/01/2021	RESOLUTION LIFE		287,717	255,000	263,856	260,079	0	0	0	0	0	260,079	0	27,637	27,637	925	06/01/2046
812728-QQ-9	SEATTLE WASH WTR SYS REV		01/01/2021	RESOLUTION LIFE		64,108	50,000	61,035	56,861	0	0	0	0	0	56,861	0	7,246	7,246	1,150	08/01/2028
825437-AV-8	SHREVEPORT LA ARPT SYS REV		01/01/2021	RESOLUTION LIFE		884,616	820,000	820,000	820,000	0	0	0	0	0	820,000	0	64,616	64,616	20,500	01/01/2040
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2021	RESOLUTION LIFE		226,940	180,000	207,760	199,468	0	0	0	0	0	199,468	0	27,473	27,473	5,166	01/01/2030
837151-FV-6	SOUTH CAROLINA ST PUB SVCS AUT		01/01/2021	RESOLUTION LIFE		252,846	210,000	227,296	222,988	0	0	0	0	0	222,988	0	29,858	29,858	796	12/01/2030
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT		01/01/2021	RESOLUTION LIFE		708,250	530,000	549,907	549,169	0	0	0	0	0	549,169	0	159,080	159,080	2,107	12/01/2045
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST		01/01/2021	RESOLUTION LIFE		1,155,011	1,030,000	1,019,906	1,021,999	0	0	0	0	0	1,021,999	0	133,012	133,012	10,743	10/01/2047
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR S		01/01/2021	RESOLUTION LIFE		80,652	75,000	75,000	75,000	0	0	0	0	0	75,000	0	5,652	5,652	676	10/01/2031
882722-KF-7	TEXAS ST		01/01/2021	RESOLUTION LIFE		520,412	350,000	451,906	438,256	0	0	0	0	0	438,256	0	82,155	82,155	4,827	04/01/2039
882723-B8-1	TEXAS ST		01/01/2021	RESOLUTION LIFE		780,374	700,000	721,378	712,323	0	0	0	0	0	712,323	0	68,051	68,051	6,717	10/01/2032
913366-JF-8	UNIV CALIF REGTS MED CTR POOLE		01/01/2021	RESOLUTION LIFE		22,480	20,000	20,000	20,000	0	0	0	0	0	20,000	0	2,480	2,480	84	05/15/2036
914072-J8-7	UNIVERSITY ARK UNIV REV		01/01/2021	RESOLUTION LIFE		43,612	40,000	40,000	40,000	0	0	0	0	0	40,000	0	3,612	3,612	320	09/15/2027
91412G-QK-4	UNIVERSITY CALIF REVS FOR PREV		01/01/2021	RESOLUTION LIFE		311,523	270,000	281,966	277,821	0	0	0	0	0	277,821	0	33,702	33,702	1,166	05/15/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV		01/01/2021	RESOLUTION LIFE		1,884,449	1,370,000	1,769,150	1,769,150	0	0	0	0	0	1,769,150	0	115,299	115,299	12,444	11/01/2040
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE		01/01/2021	RESOLUTION LIFE		247,275	210,000	210,000	210,000	0	0	0	0	0	210,000	0	37,275	37,275	2,150	09/15/2031
915137-5E-9	UNIVERSITY TEX UNIV REVS		01/01/2021	RESOLUTION LIFE		444,682	350,000	419,428	408,637	0	0	0	0	0	408,637	0	36,045	36,045	6,735	08/15/2030
915137-5T-6	UNIVERSITY TEX UNIV REVS		01/01/2021	RESOLUTION LIFE		24,875	20,000	24,059	22,820	0	0	0	0	0	22,820	0	2,056	2,056	351	08/15/2030
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN		01/01/2021	RESOLUTION LIFE		1,795,668	1,400,000	1,701,244	1,626,164	0	0	0	0	0	1,626,164	0	169,504	169,504	9,571	05/15/2035
928077-JZ-0	VIRGINIA PORT AUTH PORT FAC RE		01/01/2021	RESOLUTION LIFE		226,947	210,000	206,724	207,630	0	0	0	0	0	207,630	0	19,317	19,317	3,669	07/01/2029
928077-KA-3	VIRGINIA PORT AUTH PORT FAC RE		01/01/2021	RESOLUTION LIFE		301,734	280,000	275,394	276,544	0	0	0	0	0	276,544	0	25,189	25,189	5,032	07/01/2030
928077-KB-1	VIRGINIA PORT AUTH PORT FAC RE		01/01/2021	RESOLUTION LIFE		161,820	150,000	147,414	148,000	0	0	0	0	0	148,000	0	13,820	13,820	2,771	07/01/2031
934867-DJ-8	WARREN CNTY KY INDL BLDG REVENUE		01/01/2021	RESOLUTION LIFE		614,910	500,000	524,312	520,684	0	0	0	0	0	520,684	0	94,226	94,226	1,832	12/01/2038
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB F		07/01/2021	VARIOUS		44,177	35,000	42,544	41,966	0	(8)	0	(8)	0	41,957	0	2,220	2,220	1,358	07/01/2040
955116-BP-2	W PALM BEACH FL		01/01/2021	RESOLUTION LIFE		653,568	600,000	588,600	591,305	0	0	0	0	0	591,305	0	62,263	62,263	5,997	10/01/2035
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APP		01/01/2021	RESOLUTION LIFE		406,312	350,000	318,567	323,474	0	0	0	0	0	323,474	0	82,837	82,837	1,922	05/01/2037
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP		01/01/2021	RESOLUTION LIFE		1,333,693	1,190,000	1,192,169	1,192,158	0	0	0	0	0	1,192,158	0	141,534	141,534	7,842	05/01/2036
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						47,188,542	40,145,914	43,594,533	42,711,475	0	(10,396)	0	(10,396)	0	42,701,078	0	4,487,456	4,487,456	661,877	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
001306-AB-5	AHS HOSP CORP		01/01/2021	RESOLUTION LIFE		3,011,902	2,165,000	2,217,241	2,212,717	0	0	0	0	0	2,212,717	0	799,185	799,185	54,385	07/01/2045
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH BP RE		09/15/2021	VARIOUS		1,078,563	1,039,617	1,039,617	1,039,617	0	0	0	0	0	1,039,617	0	38,947	38,947	18,051	09/15/2025
02765U-DC-5	AMERICAN MUN PWR OHIO INC REV		01/01/2021	RESOLUTION LIFE		6,308,669	4,700,000	5,637,603	5,391,851	0	0	0	0	0	5,391,851	0	916,818	916,818	114,062	02/15/2032
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS		01/01/2021	RESOLUTION LIFE		53,649	50,000	50,000	50,000	0	0	0	0	0	50,000	0	3,649	3,649	198	11/15/2025
12082T-AL-6	BURBANK CALIF WTR & PWR ELEC REV		01/01/2021	RESOLUTION LIFE		89,318	60,000	73,107	70,965	0	0	0	0	0	70,965	0	18,353	18,353	316	06/01/2040
13054W-AC-1	CALIFORNIA POLLUTION CTL FING		01/01/2021	RESOLUTION LIFE		2,027,635	1,920,000	1,954,214	1,929,348	0	0	0	0	0	1,929,348	0	98,287	98,287	48,000	11/21/2045
130685-WB-2	CALIFORNIA ST PUB WKS BRD		01/01/2021	RESOLUTION LIFE		7,680,346	4,725,000	6,751,590	6,307,944	0	0	0	0	0	6,307,944	0	1,372,402	1,372,402	98,764	10/01/2034
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE		05/15/2021	VARIOUS		233,766	160,000	211,746	199,305	0	0	0	0	0	199,305	0	34,461	34,461	1,965	05/15/2040
15504R-ET-2	CENTRAL PUGET SOUND REGL AUTH		01/01/2021	RESOLUTION LIFE		836,982	570,000	765,143	735,156	0	0	0	0	0	735,156	0	101,827	101,827	5,216	11/01/2039
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV		01/01/2021	RESOLUTION LIFE		30,127	20,000	28,260	27,235	0	0	0	0	0	27,235	0	2,892	2,892	640	01/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV		01/01/2021	RESOLUTION LIFE		248,691	150,000	233,051	224,311	0	0	0	0	0	224,311	0	24,380	24,380	5,115	07/01/2045
190760-HN-1	COBB-MARIETTA GA COLISEUM & EX		01/01/2021	RESOLUTION LIFE		307,654	275,000	273,754	274,305	0	0	0	0	0	274,305	0	33,349	33,349	4,606	07/01/2026
20369E-AA-0	COMMUNITY HEALTH NETWORK		01/01/2021	RESOLUTION LIFE		218,548	195,000	195,000	195,000	0	0	0	0	0	195,000	0	23,548	23,548	1,377	05/01/2025
212204-FA-4	CONTRA COSTA CALIF CMNTY COLLEGE D		01/01/2021	RESOLUTION LIFE		214,100	150,000	182,826	174,527	0	0	0	0	0	174,527	0	39,572	39,572	4,065	08/01/2034
23223P-CX-3	CUYAHOGA CNTY OHIO		01/01/2021	RESOLUTION LIFE		211,677	150,000	179,675	171,942	0	0	0	0	0	171,942	0	39,735	39,735	754	12/01/2034
235241-LW-4	DALLAS TX AREA RAPID TRAN		01/01/2021	RESOLUTION LIFE		313,240	220,000	254,095	251,711	0	0	0	0	0	251,711	0	61,530	61,530	921	12/01/2048
235308-UL-5	DALLAS TEX INDPT SCH DIST		01/01/2021	RESOLUTION LIFE		166,191	150,000	161,991	155,041	0	0	0	0	0	155,041	0	11,150	11,150	2,861	08/15/2033
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE		01/01/2021	RESOLUTION LIFE		257,551	185,000	239,140	229,557	0	0	0	0	0	229,557	0	27,995	27,995	6,556	01/01/2042
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		01/01/2021	RESOLUTION LIFE		1,736,765	1,150,000	1,535,840	1,457,125	0	0	0	0	0	1,457,125	0	279,640	279,640	3,586	12/15/2037
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX		01/01/2021	RESOLUTION LIFE		587,942	435,000	541,056	515,186	0	0	0	0	0	515,186	0	72,755	72,755	2,027	12/01/2034
342814-DS-6	FLORIDA ST MID-BAY BRIDGE AUTH		10/01/2021	VARIOUS		175,139	175,000	175,000	175,000	0	0	0	0	0	175,000	0	139	139	6,315	10/01/2021
353174-FW-0	FRANKLIN CNTY OHIO CONVENTION FACS		01/01/2021	RESOLUTION LIFE		1,101,788	750,000	903,240	874,826	0	0	0	0	0	874,826	0	226,962	226,962	4,088	12/01/2036
359900-7H-4	FULTON CNTY GA DEV AUTH REV		01/01/2021	RESOLUTION LIFE		51,344	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,344	1,344	511	03/15/2022
359900-7J-0	FULTON CNTY GA DEV AUTH REV		01/01/2021	RESOLUTION LIFE		42,150	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,150	2,150	422	03/15/2023
365298-M6-2	GARDEN GROVE CALIF UNI SCH DIST		01/01/2021	RESOLUTION LIFE		228,495	150,000	182,087	177,763	0	0	0	0	0	177,763	0	50,732	50,732	3,831	08/01/2040
386166-HD-7	GRAND PRAIRIE TEX SALES TAX RE		01/01/2021	RESOLUTION LIFE		162,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	12,000	12,000	3,774	01/01/2040
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST		01/01/2021	RESOLUTION LIFE		173,004	130,000	130,000	130,000	0	0	0	0	0	130,000	0	43,004	43,004	2,980	01/01/2040
432275-AM-7	HILLSBOROUGH CNTY FLA AVIATION		01/01/2021	RESOLUTION LIFE		326,601	300,000	300,000	300,000	0	0	0	0	0	300,000	0	26,601	26,601	3,451	10/01/2029
438701-WX-8	HONOLULU HAWAII CITY & CNTY WA		01/01/2021	RESOLUTION LIFE		61,531	55,000	55,000	55,000	0	0	0	0	0	55,000	0	6,531	6,531	967	07/01/2026
438701-WZ-3	HONOLULU HAWAII CITY & CNTY WA		01/01/2021	RESOLUTION LIFE		68,049	60,000	60,000	60,000	0	0	0	0	0	60,000	0	8,049	8,049	1,160	07/01/2028
438701-XA-7	HONOLULU HAWAII CITY & CNTY WA		01/01/2021	RESOLUTION LIFE		57,038	50,000	50,000	50,000	0	0	0	0	0	50,000	0	7,038	7,038	1,005	07/01/2029
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE		01/01/2021	RESOLUTION LIFE		2,650,477	2,150,000	2,400,153	2,329,119	0	0	0	0	0	2,329,119	0	321,358	321,358	67,575	07/01/2033
455057-SV-2	INDIANA ST FIN AUTH REV		01/01/2021	RESOLUTION LIFE		76,699	50,000	66,564	64,024	0	0	0	0	0	64,024	0	12,675	12,675	1,374	02/01/2039
45506D-VC-6	INDIANA ST FIN AUTH REV		01/01/2021	RESOLUTION LIFE		123,847	100,000	100,000	100,000	0	0	0	0	0	100,000	0	23,847	23,847	2,056	07/15/2030
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT BD B		01/01/2021	RESOLUTION LIFE		1,284,017	880,000	1,116,250	1,077,245	0	0	0	0	0	1,077,245	0	206,772	206,772	24,817	01/15/2040
45656R-CX-8	INDUSTRY CALIF SALES TAX REV		01/01/2021	RESOLUTION LIFE		80,723	70,000	68,491	68,791	0	0	0	0	0	68,791	0	11,932	11,932	1,794	01/01/2051
46613C-WG-6	JEA FLA ELEC SYS REV		01/01/2021	RESOLUTION LIFE		322,805	245,000	303,102	286,717	0	0	0	0	0	286,717	0	36,087	36,087	3,924	10/01/2034
534366-AX-7	LINCOLN NEB WEST HAYMARKET JT PUB		01/01/2021	RESOLUTION LIFE		77,819	50,000	61,775	60,110	0	0	0	0	0	60,110	0	17,709	17,709	133	12/15/2039
542690-W9-9	LONG ISLAND PWR AUTH N Y ELECSYS R		01/01/2021	RESOLUTION LIFE		345,090	235,000	267,724	263,890	0	0	0	0	0	263,890	0	81,201	81,201	2,291	05/01/2041
544587-C5-5	LOS ANGELES CALIF MUN IMPT COR		01/01/2021	RESOLUTION LIFE		31,711	30,000	30,000	30,000	0	0	0	0	0	30,000	0	1,711	1,711	180	11/01/2022
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST		01/01/2021	RESOLUTION LIFE		289,625	225,000	271,690	252,703	0	0	0	0	0	252,703	0	36,921	36,921	6,729	05/01/2027
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST		01/01/2021	RESOLUTION LIFE		161,184	125,000	149,273	140,667	0	0	0	0	0	140,667	0	20,517	20,517	3,597	07/01/2029
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN		01/01/2021	RESOLUTION LIFE		458,471	270,000	379,333	363,254	0	0	0	0	0	363,254	0	95,217	95,217	8,570	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FIN		01/01/2021	RESOLUTION LIFE		63,743	45,000	58,235	54,200	0	0	0	0	0	54,200	0	9,544	9,544	1,404	08/01/2033
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FAC		01/01/2021	RESOLUTION LIFE		249,870	200,000	245,388	225,586	0	0	0	0	0	225,586	0	24,284	24,284	5,788	07/01/2029
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS		01/01/2021	RESOLUTION LIFE		872,331	680,000	830,273	784,130	0	0	0	0	0	784,130	0	88,201	88,201	19,615	07/01/2031
57582P-UR-9	MASSACHUSETTS ST		01/01/2021	RESOLUTION LIFE		176,996	145,000	168,190	157,078	0	0	0	0	0	157,078	0	19,918	19,918	1,131	05/01/2026
584002-QB-8	MECKLENBURG CNTY N C		01/01/2021	RESOLUTION LIFE		307,422	300,000	312,300	301,619	0	0	0	0	0	301,619	0	5,803	5,803	3,262	10/01/2030
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY FAC		01/01/2021	RESOLUTION LIFE		72,430	50,000	57,321	56,320	0	0	0	0	0	56,320	0	16,110	16,110	371	05/15/2040
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST CO		01/01/2021	RESOLUTION LIFE		177,526	140,000	172,331	158,675	0	0	0	0	0	158,675	0	18,850	18,850	2,021	04/01/2029
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON		01/01/2021	RESOLUTION LIFE		262,924	195,000	228,560	219,351	0	0	0	0	0	219,351	0	43,573	43,573	5,564	07/01/2034
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON		01/01/2021	RESOLUTION LIFE		204,615	135,000	173,752	166,881	0	0	0	0	0	166,881	0	37,734	37,734	4,543	07/01/2043
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D		01/01/2021	RESOLUTION LIFE		2,907,917	1,640,000	2,324,805	2,273,308	0	0	0	0	0	2,273,308	0	634,609	634,609	30,594	10/01/2046
593237-EU-0	MIAMI BEACH FLA REDEV AGY TAX		01/01/2021	RESOLUTION LIFE		31,561	30,000	30,000	30,000	0	0	0	0	0	30,000	0	1,561	1,561	461	02/01/2023
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS A		01/01/2021	RESOLUTION LIFE		1,029,104	800,000	800,000	800,000	0	0	0	0	0	800,000	0	229,104	229,104	10,146	04/01/2050
60636A-MP-5	MISSOURI ST HEALTH & EDL FACS		01/01/2021	RESOLUTION LIFE		40,418	30,000	30,000	30,000	0	0	0	0	0	30,000	0	10,418	10,418	357	10/01/2045
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN		01/01/2021	RESOLUTION LIFE		462,448	350,000	419,094	402,986	0	0	0	0	0	402,986	0	59,462	59,462	3,176	05/01/2033
63968A-QR-9	NEBRASKA PUB PWR DIST REV		01/01/2021	RESOLUTION LIFE		61,596	45,000	50,557	49,706	0	0	0	0	0	49,706	0	11,890	11,890	1,220	01/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64578J-AQ-9	NEW JERSEY ECONOMIC DEV AUTH MTR V		01/01/2021	RESOLUTION LIFE		1,666,616	1,450,000	1,585,913	1,519,582	0	0	0	0	0	1,519,582	0	147,034	147,034	45,748	07/01/2026
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		01/01/2021	RESOLUTION LIFE		1,012,398	620,000	928,088	884,708	0	0	0	0	0	884,708	0	127,690	127,690	22,016	01/01/2041
649322-AA-2	THE NEW YORK PRESBYTERIAN HOSPITAL		01/01/2021	RESOLUTION LIFE		714,732	570,000	572,856	572,583	0	0	0	0	0	572,583	0	142,149	142,149	9,557	08/01/2045
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL		01/01/2021	RESOLUTION LIFE		322,506	300,000	286,992	291,529	0	0	0	0	0	291,529	0	30,977	30,977	4,125	02/01/2029
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HW		01/01/2021	RESOLUTION LIFE		391,019	305,000	372,149	348,332	0	0	0	0	0	348,332	0	42,687	42,687	4,486	04/01/2030
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR A		01/01/2021	RESOLUTION LIFE		168,762	150,000	150,000	150,000	0	0	0	0	0	150,000	0	18,762	18,762	3,044	07/01/2025
658203-Z2-3	NORTH CAROLINA MUN PWR AGY NO		01/01/2021	RESOLUTION LIFE		122,335	120,000	120,000	120,000	0	0	0	0	0	120,000	0	2,335	2,335	2,004	01/01/2022
664845-DQ-4	NORTHERN CALIF PWR AGY REV		01/01/2021	RESOLUTION LIFE		200,842	130,000	161,983	155,888	0	0	0	0	0	155,888	0	44,954	44,954	792	06/01/2040
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH		01/01/2021	RESOLUTION LIFE		346,189	230,000	330,361	306,249	0	0	0	0	0	306,249	0	39,940	39,940	6,002	02/15/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEW		01/01/2021	RESOLUTION LIFE		52,939	35,000	44,821	43,377	0	0	0	0	0	43,377	0	9,562	9,562	933	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX		01/01/2021	RESOLUTION LIFE		420,741	290,000	368,177	353,075	0	0	0	0	0	353,075	0	67,665	67,665	2,162	11/15/2034
696550-WS-7	PALM BEACH CNTY FLA SCH BRD CT		01/01/2021	RESOLUTION LIFE		173,456	145,000	166,563	155,840	0	0	0	0	0	155,840	0	17,616	17,616	3,263	08/01/2025
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE		01/01/2021	RESOLUTION LIFE		330,160	210,000	279,006	270,246	0	0	0	0	0	270,246	0	59,914	59,914	5,004	03/01/2043
702274-BD-2	PASADENA CALIF PUB FING AUTH LEASE		01/01/2021	RESOLUTION LIFE		82,816	50,000	65,984	64,387	0	0	0	0	0	64,387	0	18,429	18,429	1,191	03/01/2043
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL		01/01/2021	RESOLUTION LIFE		162,990	150,000	148,038	149,237	0	0	0	0	0	149,237	0	13,753	13,753	1,255	04/15/2026
73358W-CX-0	PORT AUTH N Y & N J		01/01/2021	RESOLUTION LIFE		745,779	520,000	643,468	629,122	0	0	0	0	0	629,122	0	116,657	116,657	4,894	11/01/2040
733911-BW-0	PORT CORPUS CHRISTI AUTH TEX N		01/01/2021	RESOLUTION LIFE		84,914	75,000	75,000	75,000	0	0	0	0	0	75,000	0	9,914	9,914	259	12/01/2029
734260-4F-6	PORT HOUSTON AUTH TEX HARRIS C		01/01/2021	RESOLUTION LIFE		33,988	30,000	30,000	30,000	0	0	0	0	0	30,000	0	3,988	3,988	267	10/01/2026
73474T-AH-3	PORT MORROW ORE TRANSMISSION F		01/01/2021	RESOLUTION LIFE		156,696	150,000	150,000	150,000	0	0	0	0	0	150,000	0	6,696	6,696	1,469	09/01/2022
73723R-UJ-0	PORTSMOUTH VA		01/01/2021	RESOLUTION LIFE		740,491	670,000	655,059	660,987	0	0	0	0	0	660,987	0	79,503	79,503	8,933	08/01/2027
743755-AJ-9	PROVIDENCE HEALTH & SERVICES		01/01/2021	RESOLUTION LIFE		714,662	650,000	709,781	672,405	0	0	0	0	0	672,405	0	42,257	42,257	7,116	10/01/2023
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV		01/01/2021	VARIOUS		544,274	410,000	488,441	475,028	0	(1,330)	0	(1,330)	0	473,699	0	70,575	70,575	14,846	01/01/2041
748250-AA-8	QUEENS HEALTH SYSTEMS		01/01/2021	RESOLUTION LIFE		187,955	150,000	150,000	150,000	0	0	0	0	0	150,000	0	37,955	37,955	3,348	07/01/2045
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PAR		01/01/2021	RESOLUTION LIFE		1,050,192	650,000	816,985	790,204	0	0	0	0	0	790,204	0	259,988	259,988	4,156	06/01/2040
783186-NH-8	RUTGERS ST UNIV N J		01/01/2021	RESOLUTION LIFE		1,828,398	1,320,000	1,550,231	1,510,198	0	0	0	0	0	1,510,198	0	318,200	318,200	12,463	05/01/2040
786050-AH-0	SACRAMENTO CALIF PUB FING AUTH		01/01/2021	RESOLUTION LIFE		251,709	235,000	235,000	235,000	0	0	0	0	0	235,000	0	16,709	16,709	2,347	04/01/2023
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PU		01/01/2021	RESOLUTION LIFE		670,734	390,000	570,387	550,560	0	0	0	0	0	550,560	0	120,174	120,174	4,517	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH S		01/01/2021	RESOLUTION LIFE		409,958	320,000	407,891	377,369	0	0	0	0	0	377,369	0	32,589	32,589	4,701	04/01/2032
842329-AA-2	SOUTHERN BAPTIST HOSPITA		01/01/2021	RESOLUTION LIFE		915,570	750,000	787,719	784,185	0	0	0	0	0	784,185	0	131,385	131,385	16,797	07/15/2045
86657M-AX-4	SUMTER LANDING CMNTY DEV DIST		01/01/2021	RESOLUTION LIFE		710,678	650,000	650,000	650,000	0	0	0	0	0	650,000	0	60,678	60,678	7,134	10/01/2030
86657M-AY-2	SUMTER LANDING CMNTY DEV DIST		01/01/2021	RESOLUTION LIFE		1,388,117	1,260,000	1,264,826	1,263,819	0	0	0	0	0	1,263,819	0	124,298	124,298	15,908	10/01/2038
880557-7X-5	TENNESSEE ST SCH BD AUTH		01/01/2021	RESOLUTION LIFE		361,905	300,000	335,739	321,517	0	0	0	0	0	321,517	0	40,388	40,388	4,282	09/15/2027
882117-W6-7	TEXAS A & M UNIV PERM UNIV FD		01/01/2021	RESOLUTION LIFE		190,103	165,000	164,144	164,564	0	0	0	0	0	164,564	0	25,540	25,540	2,949	07/01/2032
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE		01/01/2021	RESOLUTION LIFE		894,452	650,000	811,821	789,687	0	0	0	0	0	789,687	0	104,765	104,765	4,609	11/15/2040
896516-AA-9	TRINITY HEALTH CORP		01/01/2021	RESOLUTION LIFE		2,552,078	2,080,000	2,084,599	2,084,464	0	0	0	0	0	2,084,464	0	467,614	467,614	7,150	12/01/2045
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV		01/01/2021	RESOLUTION LIFE		413,919	300,000	363,540	348,346	0	0	0	0	0	348,346	0	65,573	65,573	10,377	01/01/2034
91412G-DZ-5	UNIVERSITY CALIF REVS		01/01/2021	RESOLUTION LIFE		94,435	65,000	81,598	79,055	0	0	0	0	0	79,055	0	15,380	15,380	494	05/15/2045
91412N-AZ-3	UNIVERSITY OF CHICAGO		01/01/2021	RESOLUTION LIFE		166,320	150,000	150,000	150,000	0	0	0	0	0	150,000	0	16,320	16,320	1,471	10/01/2029
914460-NL-0	UNIVERSITY MINN		01/01/2021	RESOLUTION LIFE		249,899	205,000	206,431	206,228	0	0	0	0	0	206,228	0	43,671	43,671	3,450	08/01/2031
914460-NM-8	UNIVERSITY MINN		01/01/2021	RESOLUTION LIFE		225,629	190,000	191,207	190,983	0	0	0	0	0	190,983	0	34,645	34,645	3,079	08/01/2029
914476-SB-3	UNIVERSITY MISS EDL BLDG CORP		01/01/2021	RESOLUTION LIFE		322,951	295,000	295,000	295,000	0	0	0	0	0	295,000	0	27,951	27,951	2,189	11/01/2035
917563-JE-9	UTAH ST UNIV REV		01/01/2021	RESOLUTION LIFE		217,605	170,000	173,140	173,000	0	0	0	0	0	173,000	0	44,605	44,605	673	12/01/2046
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		01/01/2021	RESOLUTION LIFE		362,130	250,000	319,925	310,262	0	0	0	0	0	310,262	0	51,868	51,868	660	06/15/2039
95639R-DX-4	WEST VA HIGHER ED POL COMMN REV		01/01/2021	RESOLUTION LIFE		49,244	30,000	42,223	40,162	0	0	0	0	0	40,162	0	9,081	9,081	574	04/01/2040
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						63,587,110	47,429,617	55,720,523	53,963,970	0	(1,330)	0	(1,330)	0	53,962,641	0	9,624,467	9,624,467	877,356	XXX
20753M-AF-5	CAS_19-R03		12/25/2021	MBS PAYDOWN		2,486,141	2,486,141	2,490,219	2,485,320	0	821	0	821	0	2,486,141	0	0	0	26,103	09/25/2031
20753Q-AE-9	CAS_18-R07		12/25/2021	MBS PAYDOWN		1,833,090	1,833,090	1,688,734	1,782,508	0	50,582	0	50,582	0	1,833,090	0	0	0	24,267	04/25/2031
20753T-AB-9	CAS_19-R04		12/25/2021	MBS PAYDOWN		229,710	229,710	232,106	230,724	0	(1,014)	0	(1,014)	0	229,710	0	0	0	2,383	06/25/2039
20754C-AB-5	CAS_20-R01		12/25/2021	MBS PAYDOWN		3,159,311	3,159,311	3,172,419	0	0	611	0	611	0	3,159,311	0	0	0	8,715	01/25/2040
30319N-AA-0	FRETE_21-ML09		12/01/2021	INTEREST ONLY PAYMENT		0	0	75,830	0	0	(1,456)	0	(1,456)	0	0	0	0	0	3,035	02/25/2040
30711X-5R-1	CAS_18-C06		12/25/2021	MBS PAYDOWN		175,718	175,718	157,268	171,470	0	4,248	0	4,248	0	175,718	0	0	0	2,032	03/25/2031
30711X-AB-0	CAS_13-C01		12/25/2021	MBS PAYDOWN		1,368,995	1,368,995	1,381,662	1,370,773	0	(1,778)	0	(1,778)	0	1,368,995	0	0	0	33,544	10/25/2023
30711X-AF-1	CAS_14-C02		12/25/2021	VARIOUS		9,712,151	9,740,119	9,100,973	8,690,487	0	72,556	0	72,556	0	9,708,115	0	4,036	4,036	96,216	05/25/2024
30711X-AH-7	CAS_14-C02		12/25/2021	VARIOUS		2,542,539	2,557,407	2,355,394	2,453,810	0	16,529	0	16,529	0	2,470,338	0	72,201	72,201	16,117	05/25/2024
30711X-AK-0	CAS_14-C03		12/25/2021	VARIOUS		1,587,802	1,598,121	1,546,192	486,663	0	(135)	0	(135)	0	1,528,053	0	59,749	59,749	4,035	07/25/2024
30711X-AP-9	CAS_14-C04		12/25/2021	MBS PAYDOWN		965,007	965,007	955,936	962,565	0	2,442	0	2,442	0	965,007	0	0	0	24,226	11/25/2024
30711X-AT-1	CAS_2015_C01		12/25/2021	VARIOUS		10,673,530	10,670,551	10,888,775	10,538,815	0	(41,495)	0	(41,495)	0	10,671,953	0	1,577	1,577	230,007	02/25/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30711X-AX-2	CAS_2015-C02		12/25/2021	VARIOUS		13,009,791	12,992,877	13,582,386	13,093,683	0	(88,155)	0	(88,155)	0	13,005,528	0	4,264	4,264	253,337	05/25/2025
30711X-BB-9	CAS_15-C03		12/25/2021	VARIOUS		22,269,319	22,254,433	23,635,051	11,986,488	0	(193,384)	0	(193,384)	0	22,265,874	0	3,445	3,445	421,869	07/25/2025
30711X-BD-5	CAS_15-C03		12/25/2021	MBS PAYDOWN		3,726,124	3,726,124	3,805,304	3,780,497	0	(54,373)	0	(54,373)	0	3,726,124	0	0	0	99,326	07/25/2025
30711X-BF-0	CAS_15-C04		12/25/2021	VARIOUS		1,448,706	1,427,832	1,587,233	1,458,587	0	(16,406)	0	(16,406)	0	1,442,181	0	6,525	6,525	33,093	04/25/2028
30711X-C3-6	CAS_18-C02		11/25/2021	VARIOUS		40,829,507	40,256,593	39,440,646	39,632,848	0	458,964	0	458,964	0	40,091,812	0	737,694	737,694	569,492	08/25/2030
30711X-CB-8	CAS_16-C02		12/25/2021	MBS PAYDOWN		216,536	216,536	235,077	221,745	0	(5,208)	0	(5,208)	0	216,536	0	0	0	10,597	09/25/2028
30711X-CT-9	CAS_16-C03		11/23/2021	VARIOUS		4,635,201	4,389,116	4,829,057	4,685,884	0	(125,232)	0	(125,232)	0	4,560,652	0	74,549	74,549	236,512	10/25/2028
30711X-DD-3	CAS_16-C04		01/01/2021	RESOLUTION LIFE		3,240,382	3,131,432	3,188,127	3,166,153	0	0	0	0	0	3,166,153	0	74,230	74,230	1,530	01/25/2029
30711X-DE-1	CAS_16-C04		12/25/2021	VARIOUS		3,943	0	27,705	8,916	0	(8,916)	0	(8,916)	0	0	0	3,943	3,943	49,897	01/25/2029
30711X-DK-7	CAS_16-C05		12/25/2021	MBS PAYDOWN		597,415	597,415	560,957	585,913	0	11,503	0	11,503	0	597,415	0	0	0	13,845	01/25/2029
30711X-DS-0	CAS_16-C06		12/25/2021	VARIOUS		4,980,860	4,929,215	5,110,925	4,974,996	0	(337)	0	(337)	0	4,974,659	0	6,201	6,201	112,396	04/25/2029
30711X-EP-5	CAS_17-C01		12/25/2021	MBS PAYDOWN		126,236	126,236	135,970	127,132	0	(896)	0	(896)	0	126,236	0	0	0	2,458	07/25/2029
30711X-GP-3	CAS_17-C02		11/23/2021	VARIOUS		2,345,223	2,252,457	2,207,408	2,217,755	0	25,577	0	25,577	0	2,243,332	0	101,891	101,891	76,302	09/25/2029
30711X-J7-0	CAS_18-C03		01/28/2021	VARIOUS		26,688,658	26,668,349	26,757,205	26,706,730	0	75,954	0	75,954	0	26,782,684	0	(94,026)	(94,026)	58,334	10/25/2030
30711X-JT-2	CAS_17-C03		12/25/2021	MBS PAYDOWN		1,807,776	1,807,776	1,933,897	1,811,239	0	(3,463)	0	(3,463)	0	1,807,776	0	0	0	42,016	10/25/2029
30711X-JX-3	CAS_17-C03		12/25/2021	MBS PAYDOWN		1,254,607	1,254,607	1,318,546	1,258,147	0	(3,540)	0	(3,540)	0	1,254,607	0	0	0	28,800	10/25/2029
30711X-LT-9	CAS_17-C04		12/25/2021	MBS PAYDOWN		666,251	666,251	655,424	660,786	0	5,465	0	5,465	0	666,251	0	0	0	10,604	11/25/2029
30711X-NT-7	CAS_17-C05		12/25/2021	VARIOUS		458,295	458,295	467,461	457,611	0	684	0	684	0	458,295	0	0	0	8,532	01/25/2030
30711X-NX-8	CAS_17-C05		12/25/2021	VARIOUS		2,190,163	2,194,064	2,172,510	2,168,503	0	1,129	0	1,129	0	2,169,632	0	20,531	20,531	5,685	01/25/2030
30711X-QC-1	CAS_17-C05		12/25/2021	MBS PAYDOWN		367,611	367,611	373,355	368,059	0	(448)	0	(448)	0	367,611	0	0	0	4,536	01/25/2030
30711X-R6-3	CAS_18-C04		11/23/2021	VARIOUS		17,065,374	16,634,999	14,981,896	15,396,555	0	553,728	0	553,728	0	15,950,284	0	1,115,090	1,115,090	399,806	12/25/2030
30711X-SX-3	CAS_17-C06		12/25/2021	MBS PAYDOWN		361,996	361,996	354,771	360,227	0	1,769	0	1,769	0	361,996	0	0	0	5,618	02/25/2030
30711X-WX-8	CAS_17-C07		12/25/2021	MBS PAYDOWN		118,481	118,481	115,214	117,800	0	680	0	680	0	118,481	0	0	0	1,630	05/25/2030
30711X-Y2-4	CAS_18-C05		11/23/2021	VARIOUS		17,320,764	16,965,355	15,076,163	15,774,315	0	572,798	0	572,798	0	16,347,113	0	973,651	973,651	376,653	01/25/2031
30711X-YX-6	CAS_18-C01		12/25/2021	MBS PAYDOWN		1,210,268	1,210,268	1,214,692	1,207,164	0	3,104	0	3,104	0	1,210,268	0	0	0	14,429	07/25/2030
31282Y-AC-3	FHSTR_103 B		05/01/2021	INTEREST ONLY PAYMENT		0	0	78	14	0	(18)	0	(18)	0	(4)	0	4	4	22	11/01/2021
31282Y-AE-9	FHLB_106-B B		12/01/2021	INTEREST ONLY PAYMENT		0	0	546	137	0	(137)	0	(137)	0	0	0	0	0	203	06/01/2022
31282Y-AL-3	FHSTR_135 B		08/01/2021	INTEREST ONLY PAYMENT		0	0	97	13	0	(13)	0	(13)	0	0	0	0	0	23	11/01/2021
31282Y-AM-1	FHSTR_136 B		09/01/2021	INTEREST ONLY PAYMENT		0	0	24	3	0	(3)	0	(3)	0	0	0	0	0	13	11/01/2021
31282Y-AN-9	FHSTR_138 A		12/01/2021	INTEREST ONLY PAYMENT		0	0	497	122	0	(122)	0	(122)	0	0	0	0	0	160	08/01/2022
31282Y-AS-8	FHSTR_143 B		12/01/2021	INTEREST ONLY PAYMENT		0	0	442	91	0	(91)	0	(91)	0	0	0	0	0	131	10/01/2022
31282Y-CW-7	FHSTR_207 IO		12/01/2021	INTEREST ONLY PAYMENT		0	0	10,238	1,262	0	(1,262)	0	(1,262)	0	0	0	0	0	1,805	04/01/2030
31282Y-NS-4	FHSTR_239		01/01/2021	RESOLUTION LIFE		463,823	0	348,488	297,172	0	0	0	0	0	297,172	0	166,651	166,651	5,762	08/15/2036
31282Y-NU-9	FHSTR_239		01/01/2021	RESOLUTION LIFE		407,306	0	294,509	251,004	0	0	0	0	0	251,004	0	156,302	156,302	4,882	08/15/2036
31282Y-YA-1	FHSTR_244		01/01/2021	RESOLUTION LIFE		143,719	0	103,331	91,310	0	0	0	0	0	91,310	0	52,409	52,409	1,756	12/15/2036
31283E-AC-6	FHGS_3 IO		12/01/2021	INTEREST ONLY PAYMENT		0	0	3	0	0	0	0	0	0	0	0	0	0	1	07/25/2022
31283G-BM-8	FGOLD_30YR		11/01/2021	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2022
31283G-KM-8	FGOLD_30YR GIANT		12/01/2021	MBS PAYDOWN		982	982	1,092	997	0	(15)	0	(15)	0	982	0	0	0	44	04/01/2025
31283G-M5-3	FGOLD_30YR GIANT		04/01/2021	MBS PAYDOWN		7	7	8	7	0	0	0	0	0	7	0	0	0	0	08/01/2021
31283G-YX-9	FGOLD_30YR		12/01/2021	MBS PAYDOWN		251	251	254	251	0	0	0	0	0	251	0	0	0	12	06/01/2027
3128HU-5X-5	FHSTR_258		01/01/2021	VARIOUS		710,610	0	726,726	726,726	0	(16,116)	0	(16,116)	0	710,610	0	0	0	16,126	01/15/2036
3128HU-A5-0	FHSTR_246		01/01/2021	RESOLUTION LIFE		124,854	0	81,065	66,574	0	0	0	0	0	66,574	0	58,281	58,281	1,464	05/15/2037
3128HU-A8-4	FHSTR_246		01/01/2021	RESOLUTION LIFE		154,735	0	105,860	86,736	0	0	0	0	0	86,736	0	67,999	67,999	1,921	05/15/2037
3128HU-BP-5	FHSTR_246		01/01/2021	RESOLUTION LIFE		374,612	0	271,307	225,743	0	0	0	0	0	225,743	0	148,869	148,869	4,563	05/15/2037
3128HU-CK-5	FHSTR_246		01/01/2021	RESOLUTION LIFE		855,246	0	637,398	534,631	0	0	0	0	0	534,631	0	320,615	320,615	10,355	05/15/2037
3128HV-A5-8	FGLMC_225		12/01/2021	MBS PAYDOWN		209,320	209,320	193,490	207,254	0	2,066	0	2,066	0	209,320	0	0	0	0	11/01/2033
3128HW-C6-2	FHSTR_242		12/01/2021	MBS PAYDOWN		191,141	191,141	171,639	188,778	0	2,363	0	2,363	0	191,141	0	0	0	0	11/15/2036
3128HX-WK-7	FHSTR_269		12/01/2021	MBS PAYDOWN		921,064	921,064	720,157	898,527	0	22,537	0	22,537	0	921,064	0	0	0	0	08/15/2042
3128K5-ZE-5	FGOLD_30YR		12/01/2021	MBS PAYDOWN		221,102	221,102	228,167	221,971	0	(869)	0	(869)	0	221,102	0	0	0	5,563	02/01/2035
3128M6-M6-2	FGOLD_30YR GIANT		12/01/2021	VARIOUS		22,950	20,228	21,938	21,873	0	(26)	0	(26)	0	21,847	0	1,103	1,103	136	08/01/2038
3128M7-YM-2	FGOLD_30YR GIANT		12/01/2021	MBS PAYDOWN		63,879	63,879	69,698	64,323	0	(443)	0	(443)	0	63,879	0	0	0	1,842	11/01/2038
3128MJ-X4-7	FGOLD_30YR GIANT		12/01/2021	MBS PAYDOWN		5,521,239	5,521,239	5,788,243	5,561,313	0	(40,074)	0	(40,074)	0	5,521,239	0	0	0	85,551	03/01/2046
3128MJ-XK-1	FGOLD_30YR GIANT		12/01/2021	MBS PAYDOWN		2,180,887	2,180,887	2,273,915	2,193,071	0	(12,185)	0	(12,185)	0	2,180,887	0	0	0	34,767	12/01/2045
312905-EH-1	FHLMC_1050 X		02/01/2021	MBS PAYDOWN		1	1	12	1	0	0	0	0	0	1	0	0	0	0	03/15/2021
312906-7A-2	FHLMC_1146 F		08/15/2021	MBS PAYDOWN		749	749	969	779	0	(30)	0	(30)	0	749	0	0	0	85	09/15/2021
312906-XX-3	FHLMC_1126 M		07/15/2021	VARIOUS		22	22	242	39	0	(17)	0	(17)	0	22	0	0	0	53	07/15/2021
312907-5H-7	FHLMC_1190 J		12/01/2021	MBS PAYDOWN		13	13	190	55	0	(42)	0	(42)	0	13	0	0	0	55	01/15/2022
312907-6X-1	FHLMC_1189 H		12/15/2021	MBS PAYDOWN		777	777	823	793	0	(15)	0	(15)	0	777	0	0	0	43	01/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312907-NU-8	FHLMC_1160 F		10/15/2021	VARIOUS		2,724	2,724	3,538	2,843	0	(120)	0	(120)	0	2,724	0	0	0	380	10/15/2021
312907-PB-8	FHLMC_1159 E		04/01/2021	MBS PAYDOWN		125	125	120	126	0	(1)	0	(1)	0	125	0	0	0	0	11/15/2021
312907-PY-8	FHLMC_1157 LZ		10/15/2021	VARIOUS		13,282	13,200	13,343	13,232	0	51	0	51	0	13,282	0	0	0	369	10/15/2021
312907-SM-1	FHLMC_1161 I		06/01/2021	MBS PAYDOWN		6,358	6,358	5,636	6,366	0	(9)	0	(9)	0	6,358	0	0	0	96	11/15/2021
312909-E2-6	FHLMC_1256 E		08/15/2021	MBS PAYDOWN		10	10	86	18	0	(9)	0	(9)	0	10	0	0	0	30	04/15/2022
312909-FV-1	FHLMC_1248 BC		11/15/2021	MBS PAYDOWN		7	7	99	26	0	(19)	0	(19)	0	7	0	0	0	28	03/15/2022
312909-GB-4	FREDDIE MAC FHLMC_1248 IOETTE		10/15/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2022
312909-PF-5	FHLMC_1249 B		09/01/2021	MBS PAYDOWN		547	547	526	549	0	(1)	0	(1)	0	547	0	0	0	0	04/15/2022
312910-3T-7	FHLMC_1311 LB		12/01/2021	MBS PAYDOWN		236	236	3,586	964	0	(728)	0	(728)	0	236	0	0	0	1,267	07/15/2022
312910-H5-4	FHLMC_1315 SA		12/15/2021	VARIOUS		12	12	1,431	422	0	(411)	0	(411)	0	12	0	0	0	496	07/15/2022
312910-H9-6	FHLMC_1315 W		12/01/2021	MBS PAYDOWN		68	68	709	219	0	(151)	0	(151)	0	68	0	0	0	206	07/15/2022
312910-KL-5	FHLMC_1294 E		05/01/2021	VARIOUS		0	0	3	0	0	0	0	0	0	0	0	0	0	1	06/15/2022
312911-L7-3	FHLMC_1372 E		11/15/2021	INTEREST ONLY PAYMENT		0	0	100	42	0	(42)	0	(42)	0	0	0	0	0	100	09/15/2022
312912-A6-5	FHLMC_1403 N		12/01/2021	MBS PAYDOWN		222,587	222,587	213,491	222,145	0	443	0	443	0	222,587	0	0	0	8,475	11/15/2022
312912-ML-9	FHLMC_1395 S		12/15/2021	INTEREST ONLY PAYMENT		0	0	6,453	1,502	0	(1,502)	0	(1,502)	0	0	0	0	0	2,449	10/15/2022
312929-FS-6	FGOLD 30YR		12/01/2021	VARIOUS		82,447	78,015	82,525	79,857	0	(297)	0	(297)	0	79,560	0	2,887	2,887	2,257	11/01/2038
31292G-5T-9	FGOLD 30YR		12/01/2021	MBS PAYDOWN		1,084	1,084	1,098	1,085	0	(1)	0	(1)	0	1,084	0	0	0	66	07/01/2029
31292G-EK-8	FGOLD 30YR		06/01/2021	MBS PAYDOWN		45	45	48	46	0	0	0	0	0	45	0	0	0	1	06/01/2022
31292G-N3-6	FGOLD 30YR		12/01/2021	MBS PAYDOWN		651	651	660	653	0	(2)	0	(2)	0	651	0	0	0	28	07/01/2025
31292H-AA-2	FGOLD 30YR		12/01/2021	MBS PAYDOWN		194	194	197	195	0	0	0	0	0	194	0	0	0	7	12/01/2029
31292K-2X-4	FGOLD 30YR		12/01/2021	VARIOUS		364,061	326,923	340,834	340,526	0	(504)	0	(504)	0	340,022	0	24,039	24,039	1,381	08/01/2040
31292S-BP-4	FGOLD 30YR		01/01/2021	VARIOUS		1,605,733	1,481,087	1,518,114	1,513,792	0	(2,218)	0	(2,218)	0	1,511,574	0	94,159	94,159	4,937	07/01/2043
312939-WA-5	FGOLD 30YR		01/01/2021	VARIOUS		290,964	252,390	262,564	261,234	0	(301)	0	(301)	0	260,933	0	30,031	30,031	1,052	03/01/2040
312941-5R-4	FGOLD 30YR		04/01/2021	VARIOUS		2,583	2,560	2,676	2,577	0	(15)	0	(15)	0	2,562	0	21	21	21	08/01/2040
312941-K7-1	FGOLD 30YR		12/01/2021	VARIOUS		209,227	195,142	207,643	199,198	0	586	0	586	0	199,784	0	9,442	9,442	1,995	07/01/2040
312941-UW-5	FGOLD 30YR		12/01/2021	VARIOUS		567,778	545,247	580,774	554,361	0	(1,572)	0	(1,572)	0	552,789	0	14,988	14,988	8,247	08/01/2040
312941-ZQ-3	FGOLD 30YR		12/01/2021	VARIOUS		401,682	360,085	376,486	372,729	0	(504)	0	(504)	0	372,225	0	29,457	29,457	1,491	08/01/2040
31298C-KW-8	FGOLD 30YR		12/01/2021	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2030
31325U-P8-3	FHSTR_304		01/01/2021	RESOLUTION LIFE		362,867	0	362,867	362,867	0	0	0	0	0	362,867	0	0	0	5,224	12/15/2032
31325U-PC-4	FHSTR_304		12/15/2021	INTEREST ONLY PAYMENT		0	0	492,020	51,463	0	(51,463)	0	(51,463)	0	0	0	0	0	68,473	02/15/2042
31325U-PH-3	FHSTR_304		01/01/2021	RESOLUTION LIFE		382,832	0	393,086	369,818	0	0	0	0	0	369,818	0	13,014	13,014	7,857	12/15/2027
31325U-PJ-9	FHSTR_304		12/15/2021	INTEREST ONLY PAYMENT		0	0	144,845	28,093	0	(28,093)	0	(28,093)	0	0	0	0	0	34,357	12/15/2027
31325U-RK-4	FHSTR_311		12/15/2021	VARIOUS		3,948,736	0	6,002,908	4,132,994	0	(238,183)	0	(238,183)	0	3,894,812	0	53,925	53,925	375,400	08/15/2043
31325X-U9-9	FHSTR_365		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,946,826	285,017	0	(285,017)	0	(285,017)	0	0	0	0	0	481,713	10/15/2047
31325X-VH-0	FHSTR_365		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,364,378	148,450	0	(148,450)	0	(148,450)	0	0	0	0	0	196,321	06/15/2046
3132HL-DJ-9	FHLMC GOLD 30YR		12/01/2021	MBS PAYDOWN		4,529,624	4,529,624	4,806,356	4,539,194	0	(9,570)	0	(9,570)	0	4,529,624	0	0	0	83,633	07/01/2042
3132HT-6G-6	FHSTR_327		12/01/2021	VARIOUS		3,926,950	4,024,186	3,253,023	3,659,667	0	62,995	0	62,995	0	3,722,662	0	204,288	204,288	0	03/15/2044
3132HT-M9-4	FHSTR_308		12/01/2021	VARIOUS		8,147,996	8,550,379	6,353,399	7,030,080	0	128,698	0	128,698	0	7,158,778	0	989,217	989,217	0	07/15/2043
3132HT-SS-6	FHSTR_310		12/01/2021	MBS PAYDOWN		777,646	777,646	602,376	762,726	0	14,920	0	14,920	0	777,646	0	0	0	0	09/15/2043
3132HT-Y6-7	FHSTR_322		12/15/2021	MBS PAYDOWN		1,103,866	1,103,866	1,317,740	1,127,103	0	(23,237)	0	(23,237)	0	1,103,866	0	0	0	51,754	12/15/2043
3132QP-A5-3	FHLMC GOLD 30YR		12/01/2021	MBS PAYDOWN		591,915	591,915	609,487	593,207	0	(1,292)	0	(1,292)	0	591,915	0	0	0	8,286	04/01/2045
3132WR-RL-9	FHLMC MULTIFAM 55DAY		12/01/2021	MBS PAYDOWN		200,689	200,689	202,006	200,726	0	(38)	0	(38)	0	200,689	0	0	0	4,239	09/01/2045
31335A-KH-0	FHLMC GOLD 30YR GIANT		12/01/2021	VARIOUS		2,763,769	2,715,553	2,810,598	2,733,798	0	(4,082)	0	(4,082)	0	2,729,717	0	34,052	34,052	45,921	07/01/2045
31335A-KW-7	FHLMC GOLD 30YR GIANT		12/01/2021	MBS PAYDOWN		1,472,046	1,472,046	1,561,289	1,472,985	0	(938)	0	(938)	0	1,472,046	0	0	0	35,133	09/01/2045
313398-VT-3	FHLMC_T-35 A		12/25/2021	MBS PAYDOWN		114,304	114,304	114,125	114,145	0	159	0	159	0	114,304	0	0	0	254	09/25/2031
31339-A9-8	FHLMC_2344 PS		12/15/2021	INTEREST ONLY PAYMENT		0	0	32,570	3,840	0	(3,840)	0	(3,840)	0	0	0	0	0	7,501	08/15/2031
31339D-DF-2	FHLMC_2420 MZ		12/01/2021	MBS PAYDOWN		197,840	197,840	206,805	198,043	0	(202)	0	(202)	0	197,840	0	0	0	7,635	02/15/2032
31339D-JE-9	FHLMC_2422 SC		12/15/2021	INTEREST ONLY PAYMENT		0	0	4,202	0	0	0	0	0	0	0	0	0	0	2,635	02/15/2032
31339G-4K-4	FHLMC_2372 XS		12/15/2021	INTEREST ONLY PAYMENT		0	0	2,459	139	0	(139)	0	(139)	0	0	0	0	0	1,339	10/15/2031
31339G-C3-3	FHLMC_2369 SU		12/15/2021	INTEREST ONLY PAYMENT		0	0	9,277	1,266	0	(1,266)	0	(1,266)	0	0	0	0	0	2,546	10/15/2031
31339G-VC-2	FHLMC_2380 S		12/15/2021	INTEREST ONLY PAYMENT		0	0	5,194	886	0	(886)	0	(886)	0	0	0	0	0	3,281	11/15/2031
31339L-JE-1	FHLMC_2396 SM		12/15/2021	INTEREST ONLY PAYMENT		0	0	4,338	699	0	(699)	0	(699)	0	0	0	0	0	1,280	12/15/2031
31339M-LE-6	FHLMC_2408 SM		12/15/2021	INTEREST ONLY PAYMENT		0	0	36,630	5,488	0	(5,488)	0	(5,488)	0	0	0	0	0	10,438	01/15/2032
31339M-LN-6	FHLMC_2407 SQ		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,976	176	0	(176)	0	(176)	0	0	0	0	0	1,439	01/15/2032
31339N-J2-3	FHLMC_2410 QS		12/15/2021	MBS PAYDOWN		200,575	200,575	217,883	195,016	0	5,559	0	5,559	0	200,575	0	0	0	18,140	02/15/2032
31339N-NE-2	FSPC_T-39 IO		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,941	0	0	0	0	0	0	0	0	0	0	930	06/25/2032
31339N-TQ-9	FHLMC_2425 SI		12/15/2021	INTEREST ONLY PAYMENT		0	0	6,467	119	0	(119)	0	(119)	0	0	0	0	0	2,838	03/15/2032
31339W-YT-7	FHLMC_2439 XI		12/01/2021	INTEREST ONLY PAYMENT		0	0	9,843	1,123	0	(1,123)	0	(1,123)	0	0	0	0	0	1,597	03/15/2032

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T1-FW-7	FHLMC_1599	S		12/15/2021	MBS PAYDOWN		21,254	21,254	24,589	22,063	0	(809)	0	(809)	0	21,254	0	0	0	2,216	10/15/2023
3133T1-MD-1	FHLMC_1590	IB		12/15/2021	MBS PAYDOWN		85,392	85,392	90,142	83,237	0	2,155	0	2,155	0	85,392	0	0	0	8,264	10/15/2023
3133T1-WK-4	FHLMC_1591	SJ		12/15/2021	INTEREST ONLY PAYMENT		0	0	994	251	0	(251)	0	(251)	0	0	0	0	0	392	10/15/2023
3133T2-JH-4	FHLMC_24	SY		12/25/2021	INTEREST ONLY PAYMENT		0	0	7,114	1,619	0	(1,619)	0	(1,619)	0	0	0	0	0	2,422	11/25/2023
3133T2-RK-8	FHLMC_1609	ID		12/01/2021	MBS PAYDOWN		45,197	45,197	43,364	44,894	0	303	0	303	0	45,197	0	0	0	0	11/15/2023
3133T4-3G-9	FHLMC_1715	SB		12/01/2021	MBS PAYDOWN		16,765	16,765	22,803	18,010	0	(1,245)	0	(1,245)	0	16,765	0	0	0	2,386	04/15/2024
3133T4-K7-0	FHLMC_1699	SD		12/15/2021	INTEREST ONLY PAYMENT		0	0	11,752	2,660	0	(2,660)	0	(2,660)	0	0	0	0	0	4,524	03/15/2024
3133T4-YG-5	FHLMC_1689	FI		12/15/2021	MBS PAYDOWN		6,216	6,216	7,804	6,560	0	(343)	0	(343)	0	6,216	0	0	0	509	03/15/2024
3133T7-WJ-4	FHLMC_1883	S		12/15/2021	INTEREST ONLY PAYMENT		0	0	944	62	0	(62)	0	(62)	0	0	0	0	0	630	09/15/2026
3133T8-AD-9	FHLMC_1908	SB		12/01/2021	INTEREST ONLY PAYMENT		0	0	9,614	2,765	0	(2,765)	0	(2,765)	0	0	0	0	0	3,628	03/15/2024
3133T9-5A-9	FHLMC_1932	U		12/01/2021	MBS PAYDOWN		3,271	3,271	2,931	3,225	0	47	0	47	0	3,271	0	0	0	0	02/15/2027
3133TB-HC-7	FHLMC_98	CF		12/01/2021	INTEREST ONLY PAYMENT		0	0	484	146	0	(146)	0	(146)	0	0	0	0	0	177	10/15/2023
3133TC-E6-1	FHLMC_2013	SC		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,330	551	0	(551)	0	(551)	0	0	0	0	0	711	03/25/2024
3133TC-YS-1	FHLMC_2030	S		12/15/2021	INTEREST ONLY PAYMENT		0	0	6,844	957	0	(957)	0	(957)	0	0	0	0	0	1,954	02/15/2028
3133TD-PX-8	FSPC_T-11			12/01/2021	MBS PAYDOWN		55,328	55,328	60,739	55,662	0	(335)	0	(335)	0	55,328	0	0	0	1,853	01/25/2028
3133TD-SL-1	FHLMC_2052	SC		12/15/2021	INTEREST ONLY PAYMENT		0	0	2,305	327	0	(327)	0	(327)	0	0	0	0	0	893	04/15/2022
3133TJ-M8-3	FHLMC_2127	S		12/15/2021	INTEREST ONLY PAYMENT		0	0	2,245	104	0	(104)	0	(104)	0	0	0	0	0	1,216	02/15/2029
3133TJ-SA-2	FHLMC_2137	Z		12/01/2021	MBS PAYDOWN		14,391	14,391	15,083	14,437	0	(46)	0	(46)	0	14,391	0	0	0	406	03/15/2029
3133TP-EH-8	FHLMC_2242	SG		12/17/2021	INTEREST ONLY PAYMENT		0	0	13	0	0	0	0	0	0	0	0	0	0	8	07/17/2030
3133TP-K9-9	FHLMC_2245	EA		12/01/2021	MBS PAYDOWN		3,985	3,985	2,467	3,926	0	59	0	59	0	3,985	0	0	0	0	08/15/2030
3133TP-L5-6	FHLMC_2245	VB		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,478	1,197	0	(1,197)	0	(1,197)	0	0	0	0	0	1,518	05/15/2023
3133TP-L7-2	FHLMC_2245	VE		12/01/2021	MBS PAYDOWN		36,843	36,843	31,536	35,665	0	1,178	0	1,178	0	36,843	0	0	0	2,860	05/15/2023
3133TP-L9-8	FHLMC_2245	VH		12/15/2021	INTEREST ONLY PAYMENT		0	0	6,972	469	0	(469)	0	(469)	0	0	0	0	0	2,068	09/15/2022
3133TQ-B3-0	FHLMC_2259	S		12/15/2021	INTEREST ONLY PAYMENT		0	0	3,383	315	0	(315)	0	(315)	0	0	0	0	0	823	10/15/2030
3133TQ-EX-1	FHLMC_2267	S		09/17/2021	INTEREST ONLY PAYMENT		0	0	4	0	0	0	0	0	0	0	0	0	0	1	08/17/2022
3133TR-7C-3	FSPC_T-31	A7		12/25/2021	MBS PAYDOWN		9,160	9,160	9,158	9,082	0	78	0	78	0	9,160	0	0	0	19	05/25/2031
3133TR-S7-1	FHLMC_2295	SE		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,414	194	0	(194)	0	(194)	0	0	0	0	0	375	03/15/2031
3133TR-WQ-4	FHLMC_2292	KS		12/25/2021	INTEREST ONLY PAYMENT		0	0	75	0	0	0	0	0	0	0	0	0	0	15	07/25/2022
3133TS-BJ-1	FHLMC_2293	SM		12/15/2021	INTEREST ONLY PAYMENT		0	0	3	0	0	0	0	0	0	0	0	0	0	3	03/15/2031
3133TT-TN-1	FHLMC_2330	PS		12/15/2021	MBS PAYDOWN		25,385	25,385	30,510	25,675	0	(290)	0	(290)	0	25,385	0	0	0	2,935	06/15/2031
3133TU-F5-2	FHLMC_2323	UD		12/15/2021	INTEREST ONLY PAYMENT		0	0	38,803	6,537	0	(6,537)	0	(6,537)	0	0	0	0	0	12,848	10/15/2028
31352D-FJ-4	FHSTR_350			11/01/2021	VARIOUS		0	0	1,145,280	151,169	0	(151,169)	0	(151,169)	0	0	0	0	0	267,470	09/15/2040
31358F-B7-3	FNMA_91-8	J		02/25/2021	VARIOUS		0	0	5	1	0	0	0	0	0	0	0	0	0	0	02/25/2021
31358F-F7-9	FNMA_91-10	K		02/25/2021	VARIOUS		2	2	15	3	0	0	0	0	0	2	0	0	0	1	02/25/2021
31358F-V5-5	FNMA_91-17	H		02/01/2021	MBS PAYDOWN		2	2	21	3	0	0	0	0	0	2	0	0	0	3	03/25/2021
31358G-G2-7	FNMA_91-59	LC		06/25/2021	VARIOUS		14	14	155	31	0	(17)	0	(17)	0	14	0	0	0	31	06/25/2021
31358G-L7-0	FNMA_91-61	J		03/01/2021	MBS PAYDOWN		1	1	8	1	0	0	0	0	0	1	0	0	0	1	06/25/2021
31358G-MB-0	FNMA_91-40	K		04/01/2021	MBS PAYDOWN		8	8	48	9	0	(1)	0	(1)	0	8	0	0	0	9	05/25/2021
31358G-UK-1	FNMA_91-46	S		03/25/2021	MBS PAYDOWN		3	3	50	0	0	3	0	3	0	3	0	0	0	10	05/25/2021
31358H-3N-3	FNMA_91-96	L		08/25/2021	VARIOUS		12	12	80	22	0	(10)	0	(10)	0	12	0	0	0	19	08/25/2021
31358H-AX-3	FNMA_91-67	M		08/25/2021	VARIOUS		6	6	67	17	0	(10)	0	(10)	0	6	0	0	0	24	08/25/2021
31358H-E5-0	FNMA_91-97	KA		08/25/2021	VARIOUS		5	5	56	14	0	(9)	0	(9)	0	5	0	0	0	19	08/25/2021
31358H-GD-1	FNMA_G-19	JQ		06/01/2021	VARIOUS		540	795	900	796	0	(256)	0	(256)	0	540	0	0	0	9	07/25/2021
31358H-KB-0	FNMA_91-77	PL		07/25/2021	VARIOUS		6	6	74	15	0	(8)	0	(8)	0	6	0	0	0	17	07/25/2021
31358H-S3-0	FNMA_91-102	G		08/25/2021	VARIOUS		3	3	36	9	0	(6)	0	(6)	0	3	0	0	0	9	08/25/2021
31358H-U4-5	FNMA_91-105	K		09/25/2021	VARIOUS		8	8	97	19	0	(12)	0	(12)	0	8	0	0	0	22	09/25/2021
31358H-Y7-4	FNMA_91-107	Q		07/01/2021	VARIOUS		3	3	28	6	0	(3)	0	(3)	0	3	0	0	0	8	08/25/2021
31358J-2J-9	FNMA_91-141	PJ		10/25/2021	VARIOUS		4	4	38	14	0	(11)	0	(11)	0	4	0	0	0	14	10/25/2021
31358J-BV-2	FNMA_G-26	S		03/25/2021	MBS PAYDOWN		8	8	69	5	0	4	0	4	0	8	0	0	0	13	08/25/2021
31358J-GY-1	FNMA_91-123	Q		09/25/2021	VARIOUS		5	5	63	13	0	(7)	0	(7)	0	5	0	0	0	15	09/25/2021
31358J-NM-9	FNMA_91-108	V		09/25/2021	VARIOUS		7	7	85	22	0	(15)	0	(15)	0	7	0	0	0	21	09/25/2021
31358J-P5-4	FNMA_91-143	G		08/01/2021	MBS PAYDOWN		7	7	68	14	0	(7)	0	(7)	0	7	0	0	0	26	10/25/2021
31358K-DF-2	FNMA_91-151	C		11/25/2021	VARIOUS		1,040	1,040	993	1,030	0	11	0	11	0	1,040	0	0	0	0	11/25/2021
31358K-DL-9	FNMA_91-151	SQ		10/25/2021	VARIOUS		11	11	454	88	0	(77)	0	(77)	0	11	0	0	0	153	11/25/2021
31358K-H4-3	FNMA_91-162	V		12/25/2021	VARIOUS		4	4	52	14	0	(10)	0	(10)	0	4	0	0	0	17	12/25/2021
31358K-P2-8	FNMA_91-160	PM		11/26/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	85	12/25/2021
31358K-TY-4	FNMA_G-39	VA		08/01/2021	MBS PAYDOWN		10	10	84	16	0	(6)	0	(6)	0	10	0	0	0	31	11/25/2021
31358K-WG-9	FNMA_91-166	H		12/25/2021	VARIOUS		21,410	21,410	18,974	21,210	0	200	0	200	0	21,410	0	0	0	631	12/25/2021

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358L-CA-2	FNMA_92-11	G		12/01/2021	MBS PAYDOWN		8	8	105	34	0	(26)	0	(26)	0	8	0	0	0	34	01/25/2022
31358L-JX-5	FNMA_92-6	K		11/01/2021	VARIOUS		16	16	212	61	0	(45)	0	(45)	0	16	0	0	0	72	01/25/2022
31358L-MU-7	FNMA_G92-8	L		06/01/2021	MBS PAYDOWN		3	3	23	4	0	(1)	0	(1)	0	3	0	0	0	6	01/25/2022
31358L-XP-6	FNMA_G92-16	SQ		06/25/2021	MBS PAYDOWN		0	0	42	0	0	0	0	0	0	0	0	0	0	0	03/25/2022
31358L-ZA-7	FNMA_G92-11	SC		12/25/2021	MBS PAYDOWN		34	34	387	120	0	(85)	0	(85)	0	34	0	0	0	185	02/25/2022
31358M-2B-9	FNMA_92-73	SQ		12/25/2021	MBS PAYDOWN		25	25	2,284	669	0	(645)	0	(645)	0	25	0	0	0	1,075	05/25/2022
31358M-M3-5	FNMA_92-69	S		12/25/2021	MBS PAYDOWN		14	14	214	60	0	(46)	0	(46)	0	14	0	0	0	72	05/25/2022
31358M-XA-7	FNMA_92-49	M		12/01/2021	MBS PAYDOWN		43	43	687	211	0	(169)	0	(169)	0	43	0	0	0	236	04/25/2022
31358N-P7-1	FNMA_92-112	JC		12/01/2021	MBS PAYDOWN		98	98	1,455	404	0	(306)	0	(306)	0	98	0	0	0	486	07/25/2022
31358P-RG-4	FNMA_G92-50	S		07/25/2021	INTEREST ONLY PAYMENT		0	0	21	1	0	(1)	0	(1)	0	0	0	0	0	5	08/25/2022
31358Q-5S-0	FNMA_92-180	MA		12/01/2021	MBS PAYDOWN		80	80	1,079	309	0	(229)	0	(229)	0	80	0	0	0	359	10/25/2022
31358Q-AT-2	FNMA_92-161	SA		12/25/2021	MBS PAYDOWN		10,284	10,284	12,883	10,898	0	(614)	0	(614)	0	10,284	0	0	0	1,458	09/25/2022
31358Q-SY-2	FNMA_G92-52	SQ		12/25/2021	VARIOUS		18	18	2,909	338	0	(320)	0	(320)	0	18	0	0	0	1,383	09/25/2022
31358R-A8-6	FNMA_92-211	L		12/01/2021	MBS PAYDOWN		70,506	70,506	66,044	70,244	0	262	0	262	0	70,506	0	0	0	2,778	12/25/2022
31358R-YU-1	FNMA_G92-65	LD		12/01/2021	MBS PAYDOWN		62	62	690	219	0	(157)	0	(157)	0	62	0	0	0	226	11/25/2022
31358S-3E-9	FNMA_00-53	S		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,811	0	0	0	0	0	0	0	0	0	0	1,797	07/25/2022
31358S-HM-6	FNMA_00-28	SD		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,598	455	0	(455)	0	(455)	0	0	0	0	0	925	09/25/2030
31358S-N4-9	FNMA_00-46	VB		12/25/2021	INTEREST ONLY PAYMENT		0	0	4,530	892	0	(892)	0	(892)	0	0	0	0	0	1,100	07/25/2023
31358S-VM-0	FNMA_00-36	S		12/25/2021	INTEREST ONLY PAYMENT		0	0	22	103	0	(103)	0	(103)	0	0	0	0	0	1,177	06/25/2030
31358T-BL-2	FNMA_93-2	H		12/01/2021	MBS PAYDOWN		1,439	1,439	1,947	1,499	0	(60)	0	(60)	0	1,439	0	0	0	122	01/25/2023
31359B-GW-1	FNMA_93-124	M		12/01/2021	MBS PAYDOWN		18,273	18,273	13,111	17,781	0	492	0	492	0	18,273	0	0	0	0	10/25/2022
31359D-5T-6	FNMA_93-165			12/25/2021	MBS PAYDOWN		6,481	6,481	7,046	6,643	0	(161)	0	(161)	0	6,481	0	0	0	335	09/25/2023
31359F-DD-7	FNMA_93-202	SZ		01/01/2021	VARIOUS		24,101	22,393	24,450	22,772	0	(18)	0	(18)	0	22,753	0	1,347	1,347	187	11/25/2023
31359G-TU-0	FNMA_94-46	E		12/01/2021	MBS PAYDOWN		7,303	7,303	5,148	7,145	0	157	0	157	0	7,303	0	0	0	0	11/25/2023
31359H-YD-0	FNMA_94-42	SE		12/01/2021	MBS PAYDOWN		10,328	10,328	13,169	10,901	0	(573)	0	(573)	0	10,328	0	0	0	1,355	04/25/2024
31359K-AN-7	FNMA_96-14	SJ		12/01/2021	INTEREST ONLY PAYMENT		0	0	9,371	1,970	0	(1,970)	0	(1,970)	0	0	0	0	0	2,992	04/25/2024
31359P-K8-8	FNMA_G97-4	SA		12/17/2021	INTEREST ONLY PAYMENT		0	0	15,125	2,172	0	(2,172)	0	(2,172)	0	0	0	0	0	3,944	06/17/2027
31359P-QU-3	FNMA_97-33	K		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,237	708	0	(708)	0	(708)	0	0	0	0	0	1,064	04/25/2024
31359P-WY-8	FNMA_97-34	SB		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,572	798	0	(798)	0	(798)	0	0	0	0	0	1,050	10/25/2023
31359Q-FP-4	FNMA_97-50	SQ		12/25/2021	INTEREST ONLY PAYMENT		0	0	7,228	1,584	0	(1,584)	0	(1,584)	0	0	0	0	0	2,143	10/25/2023
31359Q-FQ-2	FNMA_97-50	SC		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,294	280	0	(280)	0	(280)	0	0	0	0	0	379	10/25/2023
31359Q-NY-6	FNMA_97-61	PK		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,367	480	0	(480)	0	(480)	0	0	0	0	0	621	08/18/2027
31359Q-UU-6	FNMA_97-56	QG		12/01/2021	INTEREST ONLY PAYMENT		0	0	536	81	0	(81)	0	(81)	0	0	0	0	0	101	09/18/2027
31359S-BA-7	FNMA_01-8	SD		12/18/2021	INTEREST ONLY PAYMENT		0	0	1,954	426	0	(426)	0	(426)	0	0	0	0	0	1,001	03/18/2031
31359S-MU-1	FNMA_01-5	SG		12/17/2021	INTEREST ONLY PAYMENT		0	0	9,862	3,035	0	(3,035)	0	(3,035)	0	0	0	0	0	4,585	02/17/2031
31359T-7E-2	FNMA_98-M5	X		12/01/2021	INTEREST ONLY PAYMENT		0	0	20	0	0	0	0	0	0	0	0	0	0	624	07/25/2028
31359U-3Y-9	FNMA_98-66	QK		12/25/2021	INTEREST ONLY PAYMENT		0	0	7,091	289	0	(289)	0	(289)	0	0	0	0	0	2,755	12/25/2028
31359V-F5-7	FNMA_99-22	IO		08/01/2021	INTEREST ONLY PAYMENT		0	0	66	8	0	(8)	0	(8)	0	0	0	0	0	19	10/25/2021
31359V-F7-3	FNMA_99-22	B		10/01/2021	INTEREST ONLY PAYMENT		0	0	6	0	0	0	0	0	0	0	0	0	0	2	12/25/2021
31359V-F9-9	FNMA_99-22	SI		12/25/2021	INTEREST ONLY PAYMENT		0	0	4,664	1,226	0	(1,226)	0	(1,226)	0	0	0	0	0	2,007	10/25/2022
31359V-QM-8	FNMA_99-6	SE		12/17/2021	INTEREST ONLY PAYMENT		0	0	11,094	2,894	0	(2,894)	0	(2,894)	0	0	0	0	0	4,576	02/17/2029
31359W-2Y-6	FNMA_99-51	S		12/17/2021	INTEREST ONLY PAYMENT		0	0	11,672	2,588	0	(2,588)	0	(2,588)	0	0	0	0	0	4,473	09/17/2029
31359X-6C-8	FNMA_00-18	SC		12/25/2021	INTEREST ONLY PAYMENT		0	0	18,253	4,527	0	(4,527)	0	(4,527)	0	0	0	0	0	8,098	10/25/2023
31359X-7D-5	FNMA_00-23	SB		12/25/2021	INTEREST ONLY PAYMENT		0	0	20,203	2,431	0	(2,431)	0	(2,431)	0	0	0	0	0	4,878	07/25/2030
31359X-HH-5	FNMA_99-57	SE		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,212	158	0	(158)	0	(158)	0	0	0	0	0	1,670	12/25/2029
31359X-PV-5	FNMA_99-64	SE		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,631	555	0	(555)	0	(555)	0	0	0	0	0	2,137	01/25/2030
31364H-K6-3	FNSTR_268	2		12/01/2021	INTEREST ONLY PAYMENT		0	0	620	291	0	(291)	0	(291)	0	0	0	0	0	536	02/25/2023
31364H-LF-2	FNSTR_111	2		10/01/2021	INTEREST ONLY PAYMENT		0	0	532	96	0	(96)	0	(96)	0	0	0	0	0	173	11/25/2021
31364H-MB-0	FNSTR_121	2		12/01/2021	INTEREST ONLY PAYMENT		0	0	113	35	0	(35)	0	(35)	0	0	0	0	0	59	02/25/2022
31364H-N4-5	FNSTR_279	2		12/01/2021	INTEREST ONLY PAYMENT		0	0	5,435	878	0	(878)	0	(878)	0	0	0	0	0	1,195	07/25/2026
31364H-NB-9	FNSTR_133	2		08/01/2021	INTEREST ONLY PAYMENT		0	0	140	16	0	(16)	0	(16)	0	0	0	0	0	40	04/25/2022
31364H-NF-0	FNSTR_135	2		08/01/2021	INTEREST ONLY PAYMENT		0	0	39	4	0	(4)	0	(4)	0	0	0	0	0	8	04/25/2022
31364H-P4-3	FNSTR_283	2		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,202	243	0	(243)	0	(243)	0	0	0	0	0	462	11/25/2026
31364H-R8-2	FNSTR_293	2		12/01/2021	INTEREST ONLY PAYMENT		0	0	771	152	0	(152)	0	(152)	0	0	0	0	0	190	12/25/2024
31364H-T5-6	FNSTR_300			12/01/2021	MBS PAYDOWN		25,914	25,914	24,201	25,650	0	264	0	264	0	25,914	0	0	0	0	04/25/2028
3136A0-J7-3	FNMA_11-86			12/25/2021	INTEREST ONLY PAYMENT		0	0	288,011	34,252	0	(34,252)	0	(34,252)	0	0	0	0	0	71,807	09/25/2041
3136A1-AU-9	FNMA_11-102A			12/25/2021	INTEREST ONLY PAYMENT		0	0	127,791	16,727	0	(16,727)	0	(16,727)	0	0	0	0	0	24,333	10/25/2041
3136A1-LJ-2	FNMA_11-99			01/01/2021	RESOLUTION LIFE		1,961,590	0	1,716,898	1,480,908	0	0	0	0	0	1,480,908	0	480,681	480,681	8,334	10/25/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136A1-VV-4	FNMA_11-100E		12/25/2021	INTEREST ONLY PAYMENT		0	0	103,979	12,022	0	(12,022)	0	(12,022)	0	0	0	0	0	27,758	04/25/2039
3136A1-XZ-3	FNMA_11-107		12/25/2021	INTEREST ONLY PAYMENT		0	0	583,837	68,231	0	(68,231)	0	(68,231)	0	0	0	0	0	103,866	10/25/2041
3136A2-3M-3	FNMA_11-144		12/25/2021	INTEREST ONLY PAYMENT		0	0	325,456	30,786	0	(30,786)	0	(30,786)	0	0	0	0	0	49,613	01/25/2042
3136A2-AT-0	FNMA_11-110		12/25/2021	INTEREST ONLY PAYMENT		0	0	413,043	103,683	0	(103,683)	0	(103,683)	0	0	0	0	0	132,459	04/25/2041
3136A2-AX-1	FNMA_11-110		12/25/2021	INTEREST ONLY PAYMENT		0	0	168,081	42,186	0	(42,186)	0	(42,186)	0	0	0	0	0	53,899	04/25/2041
3136A2-CR-2	FNMA_11-110		12/25/2021	INTEREST ONLY PAYMENT		0	0	140,111	33,493	0	(33,493)	0	(33,493)	0	0	0	0	0	43,593	04/25/2041
3136A2-WA-7	FNMA_11-126		12/25/2021	INTEREST ONLY PAYMENT		0	0	839,738	73,846	0	(73,846)	0	(73,846)	0	0	0	0	0	122,579	12/25/2041
3136A3-C9-0	FNMA_12-9		12/25/2021	INTEREST ONLY PAYMENT		0	0	717,275	82,207	0	(82,207)	0	(82,207)	0	0	0	0	0	155,234	02/25/2042
3136A3-JH-5	FNMA_11-137		12/01/2021	INTEREST ONLY PAYMENT		0	0	147,325	28,822	0	(28,822)	0	(28,822)	0	0	0	0	0	40,339	01/25/2027
3136A4-6A-2	FNMA_12-37D		12/25/2021	INTEREST ONLY PAYMENT		0	0	226,206	21,684	0	(21,684)	0	(21,684)	0	0	0	0	0	36,351	01/25/2040
3136A4-CD-9	FNMA_12-27		01/01/2021	RESOLUTION LIFE		360,051	0	360,051	360,051	0	0	0	0	0	360,051	0	0	0	2,125	03/25/2042
3136A4-PY-9	FNMA_12-16		12/25/2021	INTEREST ONLY PAYMENT		0	0	564,725	60,491	0	(60,491)	0	(60,491)	0	0	0	0	0	83,277	03/25/2042
3136A5-3A-2	FNMA_12-55		12/25/2021	INTEREST ONLY PAYMENT		0	0	524,470	66,331	0	(66,331)	0	(66,331)	0	0	0	0	0	82,532	05/25/2042
3136A5-BU-9	FNMA_12-40		01/01/2021	VARIOUS		37,549	0	50,143	31,775	0	(713)	0	(713)	0	31,062	0	6,487	6,487	4,800	06/25/2030
3136A5-T4-8	FNMA_12-49		12/25/2021	INTEREST ONLY PAYMENT		0	0	470,947	59,636	0	(59,636)	0	(59,636)	0	0	0	0	0	76,278	05/25/2042
3136A5-UN-4	FNMA_12-30		12/25/2021	INTEREST ONLY PAYMENT		0	0	483,281	50,087	0	(50,087)	0	(50,087)	0	0	0	0	0	84,420	04/25/2042
3136A6-LN-2	FNMA_12-62		12/25/2021	INTEREST ONLY PAYMENT		0	0	491,027	53,609	0	(53,609)	0	(53,609)	0	0	0	0	0	73,925	06/25/2042
3136A6-PZ-1	FNMA_12-61		01/01/2021	RESOLUTION LIFE		705,718	0	648,160	560,384	0	0	0	0	0	560,384	0	145,334	145,334	3,018	06/25/2042
3136A6-SE-5	FNMA_12-59		12/25/2021	INTEREST ONLY PAYMENT		0	0	419,937	38,531	0	(38,531)	0	(38,531)	0	0	0	0	0	79,405	06/25/2042
3136A7-AK-8	FNMA_12-68		12/25/2021	INTEREST ONLY PAYMENT		0	0	506,332	86,923	0	(86,923)	0	(86,923)	0	0	0	0	0	107,564	05/25/2031
3136A7-E5-7	FHLMC_12-85		12/01/2021	MBS PAYDOWN		594,437	594,437	487,531	586,757	0	7,680	0	7,680	0	594,437	0	0	0	0	08/25/2042
3136A7-YL-0	FNMA_12-83		12/25/2021	INTEREST ONLY PAYMENT		0	0	324,797	35,747	0	(35,747)	0	(35,747)	0	0	0	0	0	52,991	08/25/2042
3136A7-ZJ-4	FNMA_12-83		12/25/2021	INTEREST ONLY PAYMENT		0	0	396,499	32,518	0	(32,518)	0	(32,518)	0	0	0	0	0	56,846	08/25/2042
3136A8-HQ-6	FNMA_12-93		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,960,377	217,307	0	(217,307)	0	(217,307)	0	0	0	0	0	280,896	09/25/2042
3136A8-PF-1	FNMA_12-100		12/25/2021	INTEREST ONLY PAYMENT		0	0	212,272	42,371	0	(42,371)	0	(42,371)	0	0	0	0	0	59,234	03/25/2031
3136A9-4S-4	FNMA_12-122		12/25/2021	INTEREST ONLY PAYMENT		0	0	453,525	48,757	0	(48,757)	0	(48,757)	0	0	0	0	0	60,285	11/25/2042
3136A9-EU-8	FNMA_12-111		12/25/2021	INTEREST ONLY PAYMENT		0	0	827,421	77,683	0	(77,683)	0	(77,683)	0	0	0	0	0	102,965	10/25/2042
3136A9-FK-9	FNMA_12-111		12/01/2021	MBS PAYDOWN		407,001	407,001	419,656	407,581	0	(580)	0	(580)	0	407,001	0	0	0	10,409	10/25/2042
3136A9-HB-7	FNMA_12-111		12/25/2021	MBS PAYDOWN		169,455	169,455	147,214	167,946	0	1,510	0	1,510	0	169,455	0	0	0	2,744	10/25/2042
3136A9-HT-8	FNMA_12-110		12/01/2021	MBS PAYDOWN		145,853	145,853	147,204	145,995	0	(142)	0	(142)	0	145,853	0	0	0	2,191	10/25/2042
3136A9-QG-6	FNMA_12-128		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,717,329	143,594	0	(143,594)	0	(143,594)	0	0	0	0	0	216,638	11/25/2042
3136A9-QK-7	FNMA_12-128		12/25/2021	INTEREST ONLY PAYMENT		0	0	250,475	18,644	0	(18,644)	0	(18,644)	0	0	0	0	0	36,204	06/25/2042
3136A9-QR-2	FNMA_12-128		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,598,460	271,915	0	(271,915)	0	(271,915)	0	0	0	0	0	348,628	11/25/2042
3136A9-TB-4	FNMA_12-128		12/01/2021	INTEREST ONLY PAYMENT		0	0	107,143	12,990	0	(12,990)	0	(12,990)	0	0	0	0	0	18,721	11/25/2032
3136A9-TH-1	FNMA_12-128		12/01/2021	INTEREST ONLY PAYMENT		0	0	256,417	33,411	0	(33,411)	0	(33,411)	0	0	0	0	0	42,216	11/25/2032
3136A9-VH-8	FNMA_12-128		12/25/2021	MBS PAYDOWN		304,614	304,614	248,720	302,041	0	2,573	0	2,573	0	304,614	0	0	0	6,883	11/25/2042
3136AA-UP-8	FNMA_12-134		12/25/2021	INTEREST ONLY PAYMENT		0	0	980,832	136,646	0	(136,646)	0	(136,646)	0	0	0	0	0	178,504	12/25/2042
3136AA-YK-5	FNMA_12-133		01/01/2021	RESOLUTION LIFE		2,259,375	0	1,865,105	2,033,975	0	0	0	0	0	2,033,975	0	225,401	225,401	11,111	12/25/2042
3136AB-4J-9	FNMA_13-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	584,729	51,951	0	(51,951)	0	(51,951)	0	0	0	0	0	94,507	02/25/2043
3136AB-BB-8	FNMA_12-150		06/25/2021	MBS PAYDOWN		1,621,365	1,621,365	1,292,190	1,144,855	0	476,510	0	476,510	0	1,621,365	0	0	0	22,818	01/25/2043
3136AB-KF-9	FNMA_12-144		12/01/2021	INTEREST ONLY PAYMENT		0	0	144,638	31,212	0	(31,212)	0	(31,212)	0	0	0	0	0	42,822	09/25/2031
3136AB-N2-5	FNMA_13-6		01/01/2021	RESOLUTION LIFE		277,257	0	279,200	194,027	0	0	0	0	0	194,027	0	83,229	83,229	1,568	02/25/2043
3136AB-PB-3	FNMA_12-148		12/01/2021	INTEREST ONLY PAYMENT		0	0	47,806	11,186	0	(11,186)	0	(11,186)	0	0	0	0	0	17,441	11/25/2042
3136AB-XL-2	FNMA_13-3		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,016,671	121,533	0	(121,533)	0	(121,533)	0	0	0	0	0	158,340	02/25/2043
3136AC-JE-2	FNMA_13-17		12/25/2021	INTEREST ONLY PAYMENT		0	0	227,294	24,180	0	(24,180)	0	(24,180)	0	0	0	0	0	35,517	03/25/2043
3136AD-AW-9	FNMA_13-23		12/25/2021	INTEREST ONLY PAYMENT		0	0	499,232	51,800	0	(51,800)	0	(51,800)	0	0	0	0	0	88,816	03/25/2043
3136AD-MF-3	FNMA_13-30		12/01/2021	MBS PAYDOWN		6,373,755	6,373,755	5,083,100	6,324,953	0	48,803	0	48,803	0	6,373,755	0	0	0	134,802	04/25/2043
3136AD-RS-0	FNMA_13-35		12/01/2021	INTEREST ONLY PAYMENT		0	0	193,780	15,483	0	(15,483)	0	(15,483)	0	0	0	0	0	20,166	04/25/2033
3136AD-W7-0	FNMA_13-43		12/25/2021	INTEREST ONLY PAYMENT		0	0	591,013	81,613	0	(81,613)	0	(81,613)	0	0	0	0	0	119,083	12/25/2042
3136AD-Y7-8	FNMA_13-43		12/25/2021	INTEREST ONLY PAYMENT		0	0	838,520	85,835	0	(85,835)	0	(85,835)	0	0	0	0	0	127,611	05/25/2043
3136AE-3M-7	FNMA_13-69		12/25/2021	INTEREST ONLY PAYMENT		0	0	705,382	84,661	0	(84,661)	0	(84,661)	0	0	0	0	0	139,640	05/25/2043
3136AE-PE-1	FNMA_13-63		12/25/2021	MBS PAYDOWN		1,383,491	1,383,491	1,185,047	1,361,211	0	22,281	0	22,281	0	1,383,491	0	0	0	28,374	06/25/2043
3136AE-SE-8	FNMA_13-61		12/01/2021	INTEREST ONLY PAYMENT		0	0	61,330	9,435	0	(9,435)	0	(9,435)	0	0	0	0	0	12,518	04/25/2033
3136AF-MX-9	FNMA_13-75		12/25/2021	INTEREST ONLY PAYMENT		0	0	875,152	93,343	0	(93,343)	0	(93,343)	0	0	0	0	0	131,416	07/25/2043
3136AF-PL-2	FNMA_13-75		12/01/2021	INTEREST ONLY PAYMENT		0	0	26,352	2,977	0	(2,977)	0	(2,977)	0	0	0	0	0	3,999	09/25/2032
3136AF-QV-9	FNMA_13-75		01/01/2021	RESOLUTION LIFE		188,031	182,561	150,613	150,463	0	0	0	0	0	150,463	0	37,568	37,568	148	07/25/2043
3136AG-5J-7	FNMA_13-112		12/25/2021	INTEREST ONLY PAYMENT		0	0	225,566	24,862	0	(24,862)	0	(24,862)	0	0	0	0	0	57,925	11/25/2043
3136AG-CZ-3	FNMA_13-97		01/01/2021	RESOLUTION LIFE		327,323	0	346,162	253,586	0	0	0	0	0	253,586	0	73,737	73,737	4,008	11/25/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AG-EK-4	FNMA_13-98		12/01/2021	MBS PAYDOWN		2,371,843	2,371,843	1,915,655	2,326,352	0	45,491	0	45,491	0	2,371,843	0	0	0	0	09/25/2043
3136AG-EV-0	FNMA_13-98		04/01/2021	MBS PAYDOWN		3,242,751	3,242,751	1,718,658	2,165,052	0	1,077,699	0	1,077,699	0	3,242,751	0	0	0	0	09/25/2043
3136AG-GA-4	FNMA_13-92		12/01/2021	MBS PAYDOWN		404,320	404,320	317,803	395,420	0	8,899	0	8,899	0	404,320	0	0	0	0	09/25/2043
3136AG-YK-2	FNMA_13-101		12/25/2021	MBS PAYDOWN		4,390,640	4,390,640	3,046,006	4,292,534	0	98,105	0	98,105	0	4,390,640	0	0	0	0	10/25/2043
3136AG-ZH-8	FNMA_13-101		12/25/2021	MBS PAYDOWN		356,091	356,091	279,083	348,559	0	7,532	0	7,532	0	356,091	0	0	0	0	10/25/2043
3136AH-EV-8	FNMA_13-121		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,184,076	159,612	0	(159,612)	0	(159,612)	0	0	0	0	0	192,859	12/25/2043
3136AH-G6-1	FNMA_13-130		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,896,705	242,880	0	(242,880)	0	(242,880)	0	0	0	0	0	370,124	10/25/2042
3136AH-NE-6	FNMA_13-128		12/01/2021	MBS PAYDOWN		230,066	230,066	181,860	225,567	0	4,499	0	4,499	0	230,066	0	0	0	0	12/25/2043
3136AH-ZM-5	FNMA_13-130		12/25/2021	INTEREST ONLY PAYMENT		0	0	169,541	37,288	0	(37,288)	0	(37,288)	0	0	0	0	0	44,858	05/25/2043
3136AJ-CB-0	FNMA_14-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	379,715	42,868	0	(42,868)	0	(42,868)	0	0	0	0	0	83,093	02/25/2044
3136AJ-F8-4	FNMA_14-26		01/01/2021	VARIOUS		757,095	728,371	757,827	748,812	0	(109)	0	(109)	0	748,704	0	8,391	8,391	2,428	04/25/2033
3136AJ-UU-8	FNMA_14-18		12/25/2021	INTEREST ONLY PAYMENT		0	0	575,770	63,249	0	(63,249)	0	(63,249)	0	0	0	0	0	111,503	04/25/2044
3136AJ-ZD-1	FNMA_14-15		12/01/2021	MBS PAYDOWN		1,545,063	1,545,063	1,239,871	1,514,672	0	30,391	0	30,391	0	1,545,063	0	0	0	0	04/25/2044
3136AK-6Q-1	FNMA_14-65C		12/25/2021	INTEREST ONLY PAYMENT		0	0	428,738	38,308	0	(38,308)	0	(38,308)	0	0	0	0	0	71,783	10/25/2044
3136AK-DR-1	FNMA_14-31		12/01/2021	INTEREST ONLY PAYMENT		0	0	994,005	106,343	0	(106,343)	0	(106,343)	0	0	0	0	0	140,922	06/25/2044
3136AL-2Q-3	FNMA_14-84		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,115,791	129,779	0	(129,779)	0	(129,779)	0	0	0	0	0	248,663	12/25/2044
3136AL-5S-6	FNMA_14-89		12/25/2021	INTEREST ONLY PAYMENT		0	0	714,211	86,443	0	(86,443)	0	(86,443)	0	0	0	0	0	109,125	01/25/2045
3136AL-6A-4	FNMA_14-94		01/01/2021	VARIOUS		21,519	0	23,661	23,661	0	(2,142)	0	(2,142)	0	21,519	0	0	0	2,725	10/25/2032
3136AL-FG-1	FNMA_14-66		12/01/2021	MBS PAYDOWN		1,492,433	1,492,433	1,580,579	1,495,530	0	(3,097)	0	(3,097)	0	1,492,433	0	0	0	27,284	10/25/2044
3136AL-LV-1	FNMA_14-73		01/01/2021	RESOLUTION LIFE		463,935	0	404,297	444,648	0	0	0	0	0	444,648	0	19,287	19,287	2,461	11/25/2044
3136AL-Q6-1	FNMA_14-78		12/25/2021	MBS PAYDOWN		2,525,355	2,525,355	1,826,148	2,486,059	0	39,297	0	39,297	0	2,525,355	0	0	0	0	07/25/2043
3136AM-KT-5	FANNIE MAE FNMA_14-87 MS		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,734,116	209,752	0	(209,752)	0	(209,752)	0	0	0	0	0	317,599	01/25/2045
3136AM-ZN-2	FNMA_15-10		01/01/2021	RESOLUTION LIFE		140,629	125,000	129,902	128,643	0	0	0	0	0	128,643	0	11,986	11,986	365	03/25/2045
3136AN-JB-4	FNMA_15-19		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,066,595	103,256	0	(249,563)	0	(249,563)	0	0	0	0	0	449,348	04/25/2045
3136AN-MD-6	FNMA_15-25		12/25/2021	VARIOUS		614,553	0	761,331	370,002	0	(51,767)	0	(51,767)	0	318,235	0	296,318	296,318	120,664	05/25/2045
3136AN-RY-5	FNMA_15-30		01/01/2021	RESOLUTION LIFE		1,411,684	0	1,411,684	1,411,684	0	0	0	0	0	1,411,684	0	0	0	8,593	05/25/2045
3136AN-WU-7	FNMA_15-27		12/25/2021	VARIOUS		3,509,021	0	3,361,212	2,194,863	0	(152,242)	0	(152,242)	0	2,042,622	0	1,466,399	1,466,399	269,664	05/25/2045
3136AN-X6-9	FNMA_15-42		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,308,582	185,888	0	(185,888)	0	(185,888)	0	0	0	0	0	227,412	06/25/2045
3136AP-3X-8	FNMA_15-65		12/01/2021	MBS PAYDOWN		73,780	73,780	64,812	72,110	0	1,670	0	1,670	0	73,780	0	0	0	0	09/25/2055
3136AP-4F-6	FNMA_15-65		12/25/2021	INTEREST ONLY PAYMENT		0	0	254,982	33,698	0	(33,698)	0	(33,698)	0	0	0	0	0	74,816	09/25/2055
3136AQ-2R-0	FNMA_16-4		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,284,425	131,010	0	(131,010)	0	(131,010)	0	0	0	0	0	183,685	02/25/2046
3136AQ-2Z-2	FNMA_16-4		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,307,168	305,828	0	(305,828)	0	(305,828)	0	0	0	0	0	389,669	02/25/2046
3136AQ-4Q-0	FNMA_16-6		12/25/2021	INTEREST ONLY PAYMENT		0	0	785,063	72,874	0	(72,874)	0	(72,874)	0	0	0	0	0	108,439	02/25/2046
3136AQ-6F-2	FNMA_16-10		12/25/2021	INTEREST ONLY PAYMENT		0	0	596,175	70,354	0	(70,354)	0	(70,354)	0	0	0	0	0	110,953	03/25/2046
3136AQ-GJ-3	FNMA_15-76		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,413,730	141,395	0	(141,395)	0	(141,395)	0	0	0	0	0	185,462	10/25/2045
3136AQ-HX-1	FNMA_15-82		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,021,431	347,386	0	(347,386)	0	(347,386)	0	0	0	0	0	731,978	11/25/2045
3136AQ-KZ-2	FNMA_15-79A		12/25/2021	INTEREST ONLY PAYMENT		0	0	282,449	33,648	0	(33,648)	0	(33,648)	0	0	0	0	0	50,084	11/25/2045
3136AQ-QU-7	FNMA_15-84		12/01/2021	INTEREST ONLY PAYMENT		0	0	298,478	36,706	0	(36,706)	0	(36,706)	0	0	0	0	0	47,167	08/25/2033
3136AQ-RD-4	FNMA_15-84		12/25/2021	INTEREST ONLY PAYMENT		0	0	572,249	64,099	0	(64,099)	0	(64,099)	0	0	0	0	0	151,698	11/25/2045
3136AQ-WF-3	FNMA_15-87		12/25/2021	VARIOUS		1,548,323	0	2,130,660	1,062,471	0	(129,057)	0	(129,057)	0	933,414	0	614,909	614,909	281,694	12/25/2045
3136AQ-X5-4	FNMA_16-5		12/25/2021	INTEREST ONLY PAYMENT		0	0	825,639	91,394	0	(91,394)	0	(91,394)	0	0	0	0	0	128,439	02/25/2046
3136AR-2Z-0	FNMA_16-28		12/01/2021	INTEREST ONLY PAYMENT		0	0	763,709	75,344	0	(75,344)	0	(75,344)	0	0	0	0	0	99,590	03/25/2038
3136AR-BD-9	FNMA_16-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,390,881	164,905	0	(164,905)	0	(164,905)	0	0	0	0	0	269,436	02/25/2046
3136AR-DN-5	FNMA_16-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	897,337	105,419	0	(105,419)	0	(105,419)	0	0	0	0	0	224,829	02/25/2046
3136AR-DU-9	FNMA_16-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	651,856	77,320	0	(77,320)	0	(77,320)	0	0	0	0	0	176,693	02/25/2046
3136AR-MA-3	FNMA_16-7		12/25/2021	VARIOUS		1,445,745	0	2,792,266	1,104,017	0	(210,807)	0	(210,807)	0	893,211	0	552,535	552,535	456,737	02/25/2034
3136AR-ZW-1	FNMA_16-19		12/01/2021	MBS PAYDOWN		1,255,123	1,255,123	1,020,572	1,234,249	0	20,874	0	20,874	0	1,255,123	0	0	0	0	04/25/2046
3136AS-6H-4	FNMA_16-52		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,478,809	140,700	0	(140,700)	0	(140,700)	0	0	0	0	0	217,252	08/25/2046
3136AS-HK-5	FNMA_16-24		12/25/2021	INTEREST ONLY PAYMENT		0	0	948,183	96,854	0	(96,854)	0	(96,854)	0	0	0	0	0	179,464	05/25/2046
3136AS-LH-7	FNMA_16-38		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,472,815	245,486	0	(245,486)	0	(245,486)	0	0	0	0	0	388,951	06/25/2046
3136AS-UC-8	FNMA_16-32		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,336,855	282,191	0	(282,191)	0	(282,191)	0	0	0	0	0	549,807	10/25/2034
3136AS-V2-9	FNMA_16-42		12/25/2021	INTEREST ONLY PAYMENT		0	0	658,895	81,196	0	(81,196)	0	(81,196)	0	0	0	0	0	161,333	07/25/2046
3136AS-WN-2	FNMA_16-46B		12/25/2021	INTEREST ONLY PAYMENT		0	0	736,246	79,773	0	(79,773)	0	(79,773)	0	0	0	0	0	145,332	07/25/2046
3136AS-WX-0	FNMA_16-43		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,430,084	130,226	0	(130,226)	0	(130,226)	0	0	0	0	0	193,956	07/25/2046
3136AT-5T-7	FNMA_16-81		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,336,172	152,534	0	(152,534)	0	(152,534)	0	0	0	0	0	196,183	11/25/2046
3136AT-6L-3	FNMA_16-86		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,662,218	177,662	0	(177,662)	0	(177,662)	0	0	0	0	0	346,120	11/25/2046
3136AT-BS-2	FNMA_16-50		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,148,387	222,516	0	(222,516)	0	(222,516)	0	0	0	0	0	287,872	08/25/2046
3136AT-BV-5	FNMA_16-50		12/25/2021	INTEREST ONLY PAYMENT		0	0	428,281	55,515	0	(55,515)	0	(55,515)	0	0	0	0	0	67,004	08/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AT-FX-7	FNMA_16-54		01/01/2021	RESOLUTION LIFE		4,893,381	0	3,814,060	3,758,456	0	0	0	0	0	3,758,456	0	1,134,924	1,134,924	20,958	08/25/2046
3136AT-K2-9	FNMA_16-72		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,770,425	182,245	0	(182,245)	0	(182,245)	0	0	0	0	0	234,598	10/25/2046
3136AT-KN-3	FNMA_16-49		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,969,040	229,849	0	(229,849)	0	(229,849)	0	0	0	0	0	480,737	08/25/2046
3136AT-KX-1	FNMA_16-49		12/25/2021	VARIOUS		0	0	1,168,807	128,729	0	(128,729)	0	(128,729)	0	0	0	0	0	232,582	08/25/2046
3136AT-NC-4	FNMA_16-60		12/25/2021	INTEREST ONLY PAYMENT		0	0	984,489	78,319	0	(101,265)	0	(101,265)	0	0	0	0	0	176,027	09/25/2046
3136AU-4G-3	FNMA_17-8		12/25/2021	VARIOUS		1,675,894	0	2,990,669	1,269,841	0	(225,692)	0	(225,692)	0	1,044,149	0	631,745	631,745	331,030	02/25/2047
3136AU-AH-4	FNMA_16-82		12/25/2021	INTEREST ONLY PAYMENT		0	0	811,173	111,784	0	(111,784)	0	(111,784)	0	0	0	0	0	133,625	11/25/2046
3136AU-BA-8	FNMA_16-82		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,172,334	255,467	0	(255,467)	0	(255,467)	0	0	0	0	0	374,257	11/25/2046
3136AU-KQ-3	FNMA_16-84		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,443,546	163,242	0	(163,242)	0	(163,242)	0	0	0	0	0	198,895	11/25/2046
3136AV-2E-8	FNMA_17-21		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,383,234	161,415	0	(161,415)	0	(161,415)	0	0	0	0	0	249,257	04/25/2047
3136AV-5K-1	FNMA_17-23		12/25/2021	INTEREST ONLY PAYMENT		0	0	501,405	62,867	0	(62,867)	0	(62,867)	0	0	0	0	0	89,423	04/25/2047
3136AV-BX-6	FNMA_17-1		01/01/2021	VARIOUS		279,548	0	187,772	170,792	0	(3,637)	0	(3,637)	0	167,155	0	112,393	112,393	9,593	09/25/2035
3136AV-HR-3	FNMA_17-4		12/25/2021	INTEREST ONLY PAYMENT		0	0	853,116	103,440	0	(103,440)	0	(103,440)	0	0	0	0	0	226,723	02/25/2047
3136AV-JE-0	FNMA_17-4		12/25/2021	INTEREST ONLY PAYMENT		0	0	494,637	69,659	0	(69,659)	0	(69,659)	0	0	0	0	0	99,885	02/25/2047
3136AV-NK-1	FNMA_17-19		12/01/2021	INTEREST ONLY PAYMENT		0	0	667,367	72,705	0	(72,705)	0	(72,705)	0	0	0	0	0	95,374	03/25/2047
3136AV-R3-5	FNMA_17-24		12/25/2021	INTEREST ONLY PAYMENT		0	0	873,892	86,154	0	(86,154)	0	(86,154)	0	0	0	0	0	133,473	04/25/2047
3136AV-WY-1	FNMA_17-9		12/25/2021	INTEREST ONLY PAYMENT		0	0	607,710	73,478	0	(73,478)	0	(73,478)	0	0	0	0	0	148,883	03/25/2047
3136AW-6F-9	FNMA_17-48		12/25/2021	INTEREST ONLY PAYMENT		0	0	492,247	56,965	0	(56,965)	0	(56,965)	0	0	0	0	0	105,119	07/25/2057
3136AW-AN-7	FNMA_17-25		12/25/2021	INTEREST ONLY PAYMENT		0	0	738,607	94,455	0	(94,455)	0	(94,455)	0	0	0	0	0	188,862	04/25/2047
3136AW-FD-4	FNMA_17-33		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,757,182	334,317	0	(334,317)	0	(334,317)	0	0	0	0	0	491,652	05/25/2039
3136AW-QF-7	FNMA_17-30		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,244,562	122,545	0	(122,545)	0	(122,545)	0	0	0	0	0	179,408	05/25/2047
3136AX-3P-8	FNMA_17-81		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,748,256	263,772	0	(263,772)	0	(263,772)	0	0	0	0	0	327,246	10/25/2047
3136AX-A5-4	FNMA_17-69		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,935,294	210,276	0	(210,276)	0	(210,276)	0	0	0	0	0	295,589	09/25/2047
3136AX-YA-7	FNMA_17-61		12/25/2021	VARIOUS		7,097,046	0	5,109,719	5,046,050	0	(17,345)	0	(17,345)	0	5,028,705	0	2,068,341	2,068,341	60,987	08/25/2047
3136AY-HJ-5	FNMA_17-79		12/25/2021	INTEREST ONLY PAYMENT		0	0	109,421	15,343	0	(15,343)	0	(15,343)	0	0	0	0	0	32,550	10/25/2047
3136B0-AN-6	FNMA_17-96		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,158,486	240,307	0	(240,307)	0	(240,307)	0	0	0	0	0	389,387	12/25/2057
3136B0-HP-4	FNMA_17-100		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,647,195	188,426	0	(188,426)	0	(188,426)	0	0	0	0	0	241,098	12/25/2047
3136B0-X3-5	FNMA_18-11		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,570,225	389,895	0	(389,895)	0	(389,895)	0	0	0	0	0	518,947	12/25/2047
3136B1-DK-7	FNMA_18-11		12/25/2021	VARIOUS		5,959,769	0	3,651,774	3,570,159	0	(9,891)	0	(9,891)	0	3,560,269	0	2,399,500	2,399,500	48,663	03/25/2048
3136B1-JA-3	FNMA_18-15		12/25/2021	INTEREST ONLY PAYMENT		0	0	858,485	101,276	0	(101,276)	0	(101,276)	0	0	0	0	0	149,954	03/25/2048
3136B1-L9-3	FNMA_18-27		12/25/2021	INTEREST ONLY PAYMENT		0	0	7,347,653	737,358	0	(737,358)	0	(737,358)	0	0	0	0	0	1,037,073	05/25/2048
3136B1-N4-2	FNMA_18-28		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,097,878	124,475	0	(124,475)	0	(124,475)	0	0	0	0	0	260,010	05/25/2048
3136B1-PH-1	FNMA_18-19		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,073,767	131,938	0	(131,938)	0	(131,938)	0	0	0	0	0	200,565	04/25/2058
3136B2-3C-4	FNMA_18-64		12/25/2021	INTEREST ONLY PAYMENT		0	0	638,984	79,137	0	(79,137)	0	(79,137)	0	0	0	0	0	162,566	01/25/2040
3136B2-CG-5	FNMA_18-39		01/01/2021	RESOLUTION LIFE		1,314,589	0	865,072	868,987	0	0	0	0	0	868,987	0	445,601	445,601	6,875	11/25/2033
3136B2-DJ-8	FNMA_18-36		12/25/2021	INTEREST ONLY PAYMENT		0	0	990,976	105,091	0	(105,091)	0	(105,091)	0	0	0	0	0	135,652	06/25/2048
3136B2-FF-4	FNMA_18-45		12/25/2021	INTEREST ONLY PAYMENT		0	0	546,820	62,295	0	(62,295)	0	(62,295)	0	0	0	0	0	138,305	06/25/2041
3136B2-XG-2	FNMA_18-58		12/01/2021	INTEREST ONLY PAYMENT		0	0	483,661	51,566	0	(51,566)	0	(51,566)	0	0	0	0	0	68,526	08/25/2048
3136B3-4B-3	FNMA_19-9		12/25/2021	INTEREST ONLY PAYMENT		0	0	972,618	115,252	0	(115,252)	0	(115,252)	0	0	0	0	0	140,351	11/25/2036
3136B3-H5-2	FNMA_19-4		01/01/2021	RESOLUTION LIFE		10,648,649	0	7,690,600	7,686,195	0	0	0	0	0	7,686,195	0	2,962,454	2,962,454	52,165	02/25/2049
3136B3-JT-8	FNMA_18-77		12/01/2021	INTEREST ONLY PAYMENT		0	0	643,040	57,675	0	(57,675)	0	(57,675)	0	0	0	0	0	110,375	10/25/2048
3136B3-NH-9	FNMA_18-79		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,702,197	226,701	0	(226,701)	0	(226,701)	0	0	0	0	0	442,501	11/25/2048
3136B3-VP-2	FNMA_18-93		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,803,643	226,611	0	(226,611)	0	(226,611)	0	0	0	0	0	325,393	01/25/2049
3136B3-XT-2	FNMA_18-94		12/25/2021	INTEREST ONLY PAYMENT		0	0	893,208	106,210	0	(106,210)	0	(106,210)	0	0	0	0	0	212,464	01/25/2049
3136B5-4P-7	FNMA_19-49		12/25/2021	INTEREST ONLY PAYMENT		0	0	981,455	119,285	0	(119,285)	0	(119,285)	0	0	0	0	0	174,893	03/25/2040
3136B5-4R-3	FNMA_19-49		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,145,252	140,657	0	(140,657)	0	(140,657)	0	0	0	0	0	199,450	08/25/2037
3136B5-4S-1	FNMA_19-49		12/25/2021	INTEREST ONLY PAYMENT		0	0	43,545	4,700	0	(4,700)	0	(4,700)	0	0	0	0	0	6,382	06/25/2037
3136B5-ME-2	FNMA_19-31		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,611,287	325,660	0	(325,660)	0	(325,660)	0	0	0	0	0	494,604	07/25/2049
3136B5-RB-3	FNA_19-M14		01/01/2021	RESOLUTION LIFE		988,421	900,000	859,286	862,003	0	0	0	0	0	862,003	0	126,418	126,418	2,625	04/25/2048
3136B5-TC-9	FNMA_19-41		01/01/2021	RESOLUTION LIFE		1,587,832	0	1,587,832	1,587,832	0	0	0	0	0	1,587,832	0	0	0	7,091	08/25/2049
3136B5-TZ-8	FNR_19-41		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,006,316	284,272	0	(284,272)	0	(284,272)	0	0	0	0	0	398,684	08/25/2059
3136B6-YK-3	FNR_19-66		01/01/2021	VARIOUS		1,943,665	0	1,825,800	1,821,180	0	(71,067)	0	(71,067)	0	1,750,113	0	193,553	193,553	43,622	11/25/2049
3136B7-UM-1	FNMA_19-74		12/25/2021	INTEREST ONLY PAYMENT		0	0	85,459	15,777	0	(15,777)	0	(15,777)	0	0	0	0	0	24,783	12/25/2049
3136B7-US-8	FNMA_19-74		12/25/2021	INTEREST ONLY PAYMENT		0	0	314,911	58,645	0	(58,645)	0	(58,645)	0	0	0	0	0	91,324	11/25/2049
3136B8-HX-0	FNMA_20-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,482,912	296,635	0	(296,635)	0	(296,635)	0	0	0	0	0	368,978	02/25/2050
3136B9-A5-6	FNMA_20-26		12/01/2021	INTEREST ONLY PAYMENT		0	0	544,934	49,436	0	(49,436)	0	(49,436)	0	0	0	0	0	76,580	05/25/2040
3136B9-A6-4	FNMA_20-26		01/01/2021	VARIOUS		524,145	0	428,053	460,953	0	(17,643)	0	(17,643)	0	443,310	0	80,835	80,835	13,273	04/25/2045
3136B9-Q8-3	FNMA_20-37		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,174,995	133,468	0	(133,468)	0	(133,468)	0	0	0	0	0	166,940	06/25/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136B9-S3-2	FNMA_20-37		12/25/2021	INTEREST ONLY PAYMENT		0	0	4,415,656	535,376	0	(535,376)	0	(535,376)	0	0	0	0	0	660,448	06/25/2050
3136B9-UF-2	FNMA_20-27		12/01/2021	INTEREST ONLY PAYMENT		0	0	690,764	58,849	0	(58,849)	0	(58,849)	0	0	0	0	0	86,039	05/25/2050
3136B9-YH-4	FNMA_20-26		01/01/2021	VARIOUS		957,514	0	994,344	994,344	0	(36,830)	0	(36,830)	0	957,514	0	0	0	27,352	02/25/2045
3136BA-FP-4	FNMA_20-38		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,842,668	323,082	0	(323,082)	0	(323,082)	0	0	0	0	0	444,281	06/25/2040
3136BA-HL-1	FNMA_20-34		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,146,538	116,219	0	(116,219)	0	(116,219)	0	0	0	0	0	182,824	06/25/2040
3136BA-TY-0	FNMA_20-48		12/01/2021	INTEREST ONLY PAYMENT		0	0	968,325	95,603	0	(95,603)	0	(95,603)	0	0	0	0	0	155,477	07/25/2040
3136BA-YU-2	FNMA_20-46		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,766,333	120,885	0	(120,885)	0	(120,885)	0	0	0	0	0	221,638	06/25/2050
3136BC-LS-7	FNMA_20-76		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,124,298	308,206	0	(308,206)	0	(308,206)	0	0	0	0	0	441,050	11/25/2050
3136BC-ZP-8	FNMA_20-75		12/01/2021	INTEREST ONLY PAYMENT		0	0	344,201	40,442	0	(40,442)	0	(40,442)	0	0	0	0	0	62,587	11/25/2035
3136BD-L8-9	FNMA_21-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	351,092	0	0	(12,911)	0	(12,911)	0	0	0	0	0	29,716	02/25/2051
3136FC-C5-3	FNSTR_366 23		01/01/2021	VARIOUS		1	0	4	0	0	0	0	0	0	0	0	1	1	0	10/25/2035
3136FC-JF-4	FNSTR_351 16		01/01/2021	VARIOUS		32,373	0	21,403	12,616	0	(880)	0	(880)	0	11,736	0	20,637	20,637	800	03/25/2034
3136FC-M4-5	FNSTR_369 9		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,465	443	0	(443)	0	(443)	0	0	0	0	0	580	05/25/2036
3136FC-MA-1	FNSTR_354		01/01/2021	VARIOUS		357,199	379,195	335,351	336,323	0	805	0	805	0	337,128	0	20,071	20,071	0	12/25/2034
3136FC-QN-9	FNSTR_356 18		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,312	194	0	(194)	0	(194)	0	0	0	0	0	605	12/25/2034
3136FC-ZB-5	FNSTR_365		01/01/2021	VARIOUS		54,700	0	54,293	55,648	0	(1,536)	0	(1,536)	0	54,113	0	587	587	1,414	02/25/2036
3136FC-ZJ-8	FNSTR_365 9		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,679	285	0	(285)	0	(285)	0	0	0	0	0	360	01/25/2036
3136FC-ZL-3	FNMA_365 11		12/01/2021	INTEREST ONLY PAYMENT		0	0	49,465	4,914	0	(4,914)	0	(4,914)	0	0	0	0	0	6,593	02/25/2036
3136FC-ZZ-2	FNSTR_366 3		12/01/2021	INTEREST ONLY PAYMENT		0	0	6,445	605	0	(605)	0	(605)	0	0	0	0	0	939	10/25/2035
3136FE-AA-0	FNSTR_370		12/01/2021	MBS PAYDOWN		385,842	385,842	352,563	381,312	0	4,530	0	4,530	0	385,842	0	0	0	0	06/25/2036
3136FF-AA-7	FNSTR_380		12/01/2021	MBS PAYDOWN		402,931	402,931	362,197	398,310	0	4,621	0	4,621	0	402,931	0	0	0	0	07/25/2037
3136FF-MW-6	FNSTR_383		01/01/2021	VARIOUS		107,631	0	100,287	98,834	0	(394)	0	(394)	0	98,441	0	9,190	9,190	2,504	08/25/2037
3136FL-EY-8	FNSTR_409		12/01/2021	INTEREST ONLY PAYMENT		0	0	187,747	46,294	0	(46,294)	0	(46,294)	0	0	0	0	0	56,214	04/25/2027
3136FL-FB-7	FNS_409		01/01/2021	VARIOUS		174,916	0	181,667	181,667	0	(6,751)	0	(6,751)	0	174,916	0	0	0	9,250	05/25/2027
31371K-P7-0	FNMA 30YR		12/01/2021	MBS PAYDOWN		3,411	3,411	3,579	3,429	0	(19)	0	(19)	0	3,411	0	0	0	117	06/01/2032
31376M-JB-9	FNMA 30YR		04/01/2021	MBS PAYDOWN		2,988	2,988	3,228	2,990	0	(2)	0	(2)	0	2,988	0	0	0	58	09/01/2021
3137A0-AD-7	FHLMC_369		12/01/2021	MBS PAYDOWN		290,399	290,399	239,035	283,699	0	6,700	0	6,700	0	290,399	0	0	0	0	07/15/2040
3137A0-U3-7	FHLMC_3709		12/01/2021	MBS PAYDOWN		359,995	359,995	300,564	352,231	0	7,763	0	7,763	0	359,995	0	0	0	0	08/15/2040
3137A1-KF-9	FHLMC_3708		12/15/2021	INTEREST ONLY PAYMENT		0	0	496,491	61,905	0	(61,905)	0	(61,905)	0	0	0	0	0	86,325	05/15/2040
3137A2-AG-6	FHLMC_3745		11/01/2021	MBS PAYDOWN		123,802	123,802	137,691	124,241	0	(438)	0	(438)	0	123,802	0	0	0	3,333	10/15/2040
3137A6-6H-0	FHLMC_3792		10/15/2021	VARIOUS		1,493,883	1,493,883	1,812,017	1,778,309	0	(284,426)	0	(284,426)	0	1,493,883	0	0	0	264,936	06/15/2039
3137A6-AT-9	FHLMC_3798C		12/15/2021	INTEREST ONLY PAYMENT		0	0	342,471	35,039	0	(35,039)	0	(35,039)	0	0	0	0	0	64,879	01/15/2041
3137A7-D7-2	FHLMC_3805J		12/15/2021	INTEREST ONLY PAYMENT		0	0	41,099	4,146	0	(4,146)	0	(4,146)	0	0	0	0	0	7,997	06/15/2040
3137A7-TU-4	FHLMC_3828		12/01/2021	MBS PAYDOWN		1,598,121	1,598,121	1,785,900	1,619,528	0	(21,408)	0	(21,408)	0	1,598,121	0	0	0	37,732	06/15/2039
3137A8-BR-8	FHLMC_3820		12/15/2021	INTEREST ONLY PAYMENT		0	0	501,668	74,481	0	(74,481)	0	(74,481)	0	0	0	0	0	93,044	03/15/2041
3137AA-EU-3	FHLMC_3869		12/15/2021	INTEREST ONLY PAYMENT		0	0	172,271	18,398	0	(18,398)	0	(18,398)	0	0	0	0	0	38,700	05/15/2041
3137AA-QG-1	FHLMC_3862		12/15/2021	INTEREST ONLY PAYMENT		0	0	200,709	23,062	0	(23,062)	0	(23,062)	0	0	0	0	0	44,508	05/15/2041
3137AB-AT-8	FHLMC_3852 SL		12/15/2021	MBS PAYDOWN		537,327	537,327	521,655	531,766	0	5,561	0	5,561	0	537,327	0	0	0	16,858	05/15/2041
3137AC-KF-5	FHLMC_3876		12/15/2021	INTEREST ONLY PAYMENT		0	0	561,347	71,424	0	(71,424)	0	(71,424)	0	0	0	0	0	100,449	06/15/2041
3137AE-UP-8	FHLMC_3914D		12/15/2021	INTEREST ONLY PAYMENT		0	0	382,149	43,877	0	(43,877)	0	(43,877)	0	0	0	0	0	64,215	06/15/2039
3137AF-BF-8	FHLMC_3930A		12/15/2021	INTEREST ONLY PAYMENT		0	0	129,805	25,599	0	(25,599)	0	(25,599)	0	0	0	0	0	31,817	10/15/2039
3137AF-QU-9	FHLMC_3919		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,133,972	127,813	0	(127,813)	0	(127,813)	0	0	0	0	0	209,658	09/15/2041
3137AG-3Q-1	FHLMC_3943		12/15/2021	INTEREST ONLY PAYMENT		0	0	120,754	48,602	0	(48,602)	0	(48,602)	0	0	0	0	0	59,567	02/15/2026
3137AH-5B-0	FHLMC_3936		01/01/2021	RESOLUTION LIFE		37,493	0	92,149	35,609	0	0	0	0	0	35,609	0	1,885	1,885	3,849	03/15/2026
3137AH-U3-0	FHLMC_3951		01/01/2021	RESOLUTION LIFE		87,788	0	111,955	70,030	0	0	0	0	0	70,030	0	17,757	17,757	4,398	07/15/2026
3137AH-YC-6	FHLMC_3954		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,259,075	164,108	0	(164,108)	0	(164,108)	0	0	0	0	0	259,884	11/15/2041
3137AJ-4N-1	FHLMC_3954		12/15/2021	MBS PAYDOWN		51,802	51,802	49,701	51,970	0	(169)	0	(169)	0	51,802	0	0	0	1,624	11/15/2041
3137AJ-BC-7	FHLMC_3958		12/15/2021	INTEREST ONLY PAYMENT		0	0	333,080	27,041	0	(27,041)	0	(27,041)	0	0	0	0	0	51,998	11/15/2041
3137AK-5F-4	FHLMC_3975		12/01/2021	INTEREST ONLY PAYMENT		0	0	50,840	5,439	0	(5,439)	0	(5,439)	0	0	0	0	0	7,409	06/15/2041
3137AL-BH-1	FHLMC_4005		12/15/2021	INTEREST ONLY PAYMENT		0	0	305,326	45,150	0	(45,150)	0	(45,150)	0	0	0	0	0	72,179	10/15/2041
3137AL-WU-9	FHLMC_3996		01/01/2021	RESOLUTION LIFE		593,458	0	593,458	593,458	0	0	0	0	0	593,458	0	0	0	18,477	12/15/2040
3137AM-CQ-8	FHLMC_3997		12/01/2021	MBS PAYDOWN		1,135,590	1,135,590	1,236,374	1,141,045	0	(5,455)	0	(5,455)	0	1,135,590	0	0	0	26,063	02/15/2042
3137AM-QL-4	FHLMC_4012		01/01/2021	RESOLUTION LIFE		3,049,003	0	2,443,738	2,443,837	0	0	0	0	0	2,443,837	0	605,166	605,166	35,451	03/15/2042
3137AQ-Q2-7	FHLMC_4039		12/01/2021	INTEREST ONLY PAYMENT		0	0	192,423	38,919	0	(38,919)	0	(38,919)	0	0	0	0	0	48,131	05/15/2027
3137AQ-SS-8	FHLMC_4047		01/01/2021	RESOLUTION LIFE		416,367	0	417,149	413,893	0	0	0	0	0	413,893	0	2,473	2,473	15,455	04/15/2031
3137AR-7L-4	FHLMC_4060		12/15/2021	INTEREST ONLY PAYMENT		0	0	408,080	34,432	0	(34,432)	0	(34,432)	0	0	0	0	0	53,093	06/15/2042
3137AR-CU-8	FHLMC_4061		12/15/2021	INTEREST ONLY PAYMENT		0	0	682,268	88,125	0	(88,125)	0	(88,125)	0	0	0	0	0	109,757	06/15/2042
3137AR-FX-9	FHLMC_4062		01/01/2021	VARIOUS		110,493	0	121,280	102,253	0	(2,515)	0	(2,515)	0	99,738	0	10,755	10,755	4,266	02/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AR-KM-7	FHLMC 4057		12/15/2021	VARIOUS		1,763,171	0	2,031,894	1,676,204	0	(17,754)	0	(17,754)	0	1,658,451	0	104,721	104,721	49,801	06/15/2042
3137AR-SP-2	FHLMC 4080		12/15/2021	INTEREST ONLY PAYMENT		0	0	308,156	36,413	0	(36,413)	0	(36,413)	0	0	0	0	0	63,821	07/15/2042
3137AS-FB-5	FHLMC 4076		12/15/2021	INTEREST ONLY PAYMENT		0	0	124,358	29,521	0	(29,521)	0	(29,521)	0	0	0	0	0	47,418	11/15/2039
3137AT-7E-6	FHLMC 4098		12/01/2021	INTEREST ONLY PAYMENT		0	0	312,136	37,423	0	(37,423)	0	(37,423)	0	0	0	0	0	54,395	04/15/2042
3137AT-LS-9	FHLMC 4097		12/15/2021	INTEREST ONLY PAYMENT		0	0	593,366	83,161	0	(83,161)	0	(83,161)	0	0	0	0	0	123,114	09/15/2031
3137AT-VA-7	FHLMC 4113		12/01/2021	INTEREST ONLY PAYMENT		0	0	116,069	10,896	0	(10,896)	0	(10,896)	0	0	0	0	0	18,227	09/15/2042
3137AT-VD-1	FHLMC 4113		12/15/2021	INTEREST ONLY PAYMENT		0	0	436,023	43,174	0	(43,174)	0	(43,174)	0	0	0	0	0	55,533	09/15/2042
3137AX-JA-2	FHLMC 4155		12/01/2021	INTEREST ONLY PAYMENT		0	0	135,511	16,242	0	(16,242)	0	(16,242)	0	0	0	0	0	22,383	01/15/2033
3137AX-K8-5	FHLMC 4151		12/01/2021	INTEREST ONLY PAYMENT		0	0	112,234	14,020	0	(14,020)	0	(14,020)	0	0	0	0	0	19,017	01/15/2033
3137AX-T7-8	FHLMC 4156		01/01/2021	VARIOUS		513,843	0	438,677	406,864	0	(16,447)	0	(16,447)	0	390,417	0	123,426	123,426	25,683	10/15/2031
3137AY-3X-7	FHLMC 4150		12/01/2021	INTEREST ONLY PAYMENT		0	0	212,041	25,902	0	(25,902)	0	(25,902)	0	0	0	0	0	34,999	01/15/2033
3137AY-AK-7	FHLMC 4150		01/01/2021	RESOLUTION LIFE		1,064,735	0	1,337,334	1,014,575	0	0	0	0	0	1,014,575	0	50,160	50,160	14,876	01/15/2043
3137AY-SE-2	FHLMC 4165		12/15/2021	INTEREST ONLY PAYMENT		0	0	420,839	37,240	0	(37,240)	0	(37,240)	0	0	0	0	0	52,222	02/15/2043
3137B0-4T-8	FHLMC 4175		12/15/2021	INTEREST ONLY PAYMENT		0	0	514,678	53,220	0	(53,220)	0	(53,220)	0	0	0	0	0	67,188	03/15/2043
3137B0-B8-6	FHLMC 4183		12/15/2021	INTEREST ONLY PAYMENT		0	0	409,681	33,712	0	(33,712)	0	(33,712)	0	0	0	0	0	50,492	03/15/2043
3137B0-GA-6	FHLMC 4174		01/01/2021	RESOLUTION LIFE		56,660	0	56,660	56,660	0	0	0	0	0	56,660	0	0	0	3,890	05/15/2039
3137B0-RY-2	FHLMC 4186		12/01/2021	INTEREST ONLY PAYMENT		0	0	223,093	16,577	0	(16,577)	0	(16,577)	0	0	0	0	0	22,206	03/15/2033
3137B1-AB-8	FHLMC 4179		01/01/2021	VARIOUS		199,588	0	198,023	159,687	0	(9,881)	0	(9,881)	0	149,806	0	49,782	49,782	16,859	12/15/2030
3137B1-HX-3	FHLMC 4193		12/15/2021	VARIOUS		4,118,689	4,058,468	4,410,414	4,045,010	0	(13,948)	0	(13,948)	0	4,031,062	0	87,627	87,627	209,360	04/15/2043
3137B1-MD-1	FHLMC 4198		12/01/2021	INTEREST ONLY PAYMENT		0	0	56,680	9,787	0	(9,787)	0	(9,787)	0	0	0	0	0	12,236	01/15/2033
3137B2-3C-2	FHLMC 4211		12/15/2021	INTEREST ONLY PAYMENT		0	0	414,329	82,608	0	(82,608)	0	(82,608)	0	0	0	0	0	140,574	04/15/2035
3137B2-EV-8	FHLMC 4203		01/01/2021	RESOLUTION LIFE		1,569,250	1,486,281	1,465,903	1,399,241	0	0	0	0	0	1,399,241	0	170,009	170,009	3,806	05/15/2033
3137B3-UJ-5	FHLMC 4240		01/01/2021	VARIOUS		271,739	0	265,088	273,690	0	(4,574)	0	(4,574)	0	269,116	0	2,623	2,623	6,122	11/15/2042
3137B3-WH-7	FHLMC 4245		12/15/2021	INTEREST ONLY PAYMENT		0	0	510,868	42,977	0	(42,977)	0	(42,977)	0	0	0	0	0	63,493	08/15/2043
3137B4-PX-8	FHLMC 4246		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,252,616	162,949	0	(162,949)	0	(162,949)	0	0	0	0	0	235,661	02/15/2036
3137B5-CY-7	FHLMC 4254		12/01/2021	MBS PAYDOWN		2,232,671	2,232,671	1,280,995	2,104,472	0	128,199	0	128,199	0	2,232,671	0	0	0	0	06/15/2043
3137B5-QN-6	FHLMC 4263		12/15/2021	INTEREST ONLY PAYMENT		0	0	486,727	54,956	0	(54,956)	0	(54,956)	0	0	0	0	0	118,145	11/15/2043
3137B5-SC-8	FHLMC 4265		01/01/2021	RESOLUTION LIFE		608,708	0	456,917	390,435	0	0	0	0	0	390,435	0	218,273	218,273	7,830	11/15/2043
3137B6-CY-5	FHLMC 4272		12/15/2021	INTEREST ONLY PAYMENT		0	0	395,275	51,157	0	(51,157)	0	(51,157)	0	0	0	0	0	105,165	11/15/2043
3137B6-CZ-2	FHLMC 4272		12/15/2021	INTEREST ONLY PAYMENT		0	0	340,394	45,043	0	(45,043)	0	(45,043)	0	0	0	0	0	84,413	11/15/2043
3137B6-D4-0	FHLMC 4272		12/15/2021	INTEREST ONLY PAYMENT		0	0	504,279	61,811	0	(61,811)	0	(61,811)	0	0	0	0	0	91,694	06/15/2038
3137B6-V5-7	FHLMC 4286		01/01/2021	RESOLUTION LIFE		1,283,005	0	1,189,030	1,277,024	0	0	0	0	0	1,277,024	0	5,981	5,981	18,477	12/15/2043
3137B7-ER-6	FHLMC 4290		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,215,653	147,237	0	(147,237)	0	(147,237)	0	0	0	0	0	219,017	07/15/2035
3137B8-BK-2	FHLMC 4307		01/01/2021	RESOLUTION LIFE		4,553,670	3,594,643	4,621,363	4,553,373	0	0	0	0	0	4,553,373	0	297	297	24,834	09/15/2036
3137B8-EA-1	FHLMC 4302		12/15/2021	INTEREST ONLY PAYMENT		0	0	930,588	105,323	0	(105,323)	0	(105,323)	0	0	0	0	0	129,609	02/15/2044
3137B8-QW-0	FHLMC 4320		12/15/2021	INTEREST ONLY PAYMENT		0	0	881,065	118,875	0	(118,875)	0	(118,875)	0	0	0	0	0	148,772	07/15/2039
3137B9-U5-2	FHLMC 4325		12/01/2021	MBS PAYDOWN		247,664	247,664	117,641	237,199	0	10,466	0	10,466	0	247,664	0	0	0	0	04/15/2044
3137BB-PE-4	FHLMC 4351		12/15/2021	VARIOUS		655,670	0	1,004,979	449,446	0	(39,424)	0	(39,424)	0	410,022	0	245,648	245,648	95,367	06/15/2044
3137BB-R8-5	FHLMC 4347		12/15/2021	INTEREST ONLY PAYMENT		0	0	852,818	88,553	0	(88,553)	0	(88,553)	0	0	0	0	0	164,511	06/15/2054
3137BC-HN-1	FHLMC 4360		01/01/2021	RESOLUTION LIFE		316,805	0	297,939	308,188	0	0	0	0	0	308,188	0	8,616	8,616	5,622	07/15/2044
3137BC-PL-6	FHLMC 4365		01/01/2021	VARIOUS		1,166,196	0	1,189,491	1,160,721	0	(23,876)	0	(23,876)	0	1,136,845	0	29,351	29,351	28,366	12/15/2036
3137BD-L7-9	FHLMC 4384		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,208,560	131,013	0	(131,013)	0	(131,013)	0	0	0	0	0	166,867	09/15/2044
3137BD-WC-6	FHLMC 4385		12/15/2021	INTEREST ONLY PAYMENT		0	0	717,098	86,029	0	(86,029)	0	(86,029)	0	0	0	0	0	132,579	05/15/2044
3137BE-3Q-5	FHLMC 4386		12/15/2021	INTEREST ONLY PAYMENT		0	0	735,980	83,591	0	(83,591)	0	(83,591)	0	0	0	0	0	122,507	09/15/2044
3137BF-W8-0	FHLMC 4417		12/01/2021	MBS PAYDOWN		1,672,785	1,672,785	1,388,412	1,644,781	0	28,005	0	28,005	0	1,672,785	0	0	0	0	06/15/2041
3137BG-FU-8	FHLMC 4436		01/01/2021	RESOLUTION LIFE		2,415,013	0	1,899,006	1,876,089	0	0	0	0	0	1,876,089	0	538,923	538,923	29,966	02/15/2045
3137BG-VR-7	FHLMC 4453		01/01/2021	VARIOUS		919,153	817,777	875,377	858,942	0	0	0	0	0	858,942	0	60,211	60,211	2,726	03/15/2045
3137BH-QW-0	FHLMC 4464		12/15/2021	INTEREST ONLY PAYMENT		0	0	741,144	72,839	0	(72,839)	0	(72,839)	0	0	0	0	0	96,434	04/15/2045
3137BL-LU-0	FHLMC 4507		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,571,411	174,753	0	(174,753)	0	(174,753)	0	0	0	0	0	317,255	09/15/2045
3137BM-3B-0	FHLMC 4526		12/15/2021	INTEREST ONLY PAYMENT		0	0	980,906	100,137	0	(100,137)	0	(100,137)	0	0	0	0	0	141,117	11/15/2045
3137BM-CE-4	FHLMC 4541		12/01/2021	INTEREST ONLY PAYMENT		0	0	580,316	57,827	0	(57,827)	0	(57,827)	0	0	0	0	0	76,879	12/15/2045
3137BN-3A-0	FHLMC 4550		12/15/2021	INTEREST ONLY PAYMENT		0	0	617,520	72,968	0	(72,968)	0	(72,968)	0	0	0	0	0	109,883	02/15/2046
3137BP-FF-1	FHLMC 4585		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,115,871	132,577	0	(132,577)	0	(132,577)	0	0	0	0	0	166,929	05/15/2046
3137BP-HL-6	FHLMC 4582		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,852,959	200,454	0	(200,454)	0	(200,454)	0	0	0	0	0	264,079	05/15/2046
3137BP-XJ-3	FHLMC 4587		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,218,822	145,446	0	(145,446)	0	(145,446)	0	0	0	0	0	252,865	06/15/2046
3137BQ-LG-0	FHLMC 4594		12/15/2021	MBS PAYDOWN		753,783	753,783	623,756	743,227	0	10,556	0	10,556	0	753,783	0	0	0	13,992	05/15/2033
3137BR-BG-9	FHLMC 4608		12/15/2021	INTEREST ONLY PAYMENT		0	0	5,984,217	733,010	0	(733,010)	0	(733,010)	0	0	0	0	0	959,806	05/15/2040
3137BR-CG-8	FHLMC 4611		12/15/2021	INTEREST ONLY PAYMENT		0	0	499,354	56,124	0	(56,124)	0	(56,124)	0	0	0	0	0	106,406	06/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BR-FM-2	FHLMC_4607		12/15/2021	INTEREST ONLY PAYMENT		0	0	502,887	63,477	0	(63,477)	0	(63,477)	0	0	0	0	0	148,705	08/15/2046
3137BR-PF-6	FHLMC_4604		12/15/2021	INTEREST ONLY PAYMENT		0	0	495,399	67,286	0	(67,286)	0	(67,286)	0	0	0	0	0	82,961	08/15/2046
3137BR-SF-3	FHLMC_4612		12/15/2021	INTEREST ONLY PAYMENT		0	0	773,631	77,159	0	(77,159)	0	(77,159)	0	0	0	0	0	112,178	09/15/2046
3137BS-B2-8	FHLMC_4620		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,436,352	160,038	0	(160,038)	0	(160,038)	0	0	0	0	0	282,222	10/15/2046
3137BS-HH-9	FHLMC_4621		01/01/2021	RESOLUTION LIFE		1,935,316	0	1,665,576	1,672,182	0	0	0	0	0	1,672,182	0	263,134	263,134	21,472	10/15/2046
3137BT-F3-0	FHLMC_4637		12/01/2021	INTEREST ONLY PAYMENT		0	0	399,761	30,576	0	(30,576)	0	(30,576)	0	0	0	0	0	62,374	08/15/2044
3137BT-XP-1	FHLMC_4651		12/15/2021	INTEREST ONLY PAYMENT		0	0	955,742	125,678	0	(125,678)	0	(125,678)	0	0	0	0	0	154,477	01/15/2047
3137BW-5X-8	FHLMC_4669		01/01/2021	RESOLUTION LIFE		3,560,302	0	2,260,980	2,196,875	0	0	0	0	0	2,196,875	0	1,363,427	1,363,427	47,182	03/15/2044
3137BW-RG-1	FHLMC_4664		12/15/2021	INTEREST ONLY PAYMENT		0	0	628,685	72,431	0	(72,431)	0	(72,431)	0	0	0	0	0	105,892	03/15/2047
3137BX-SJ-2	FHLMC_4685		01/01/2021	RESOLUTION LIFE		1,972,650	0	1,432,437	1,475,316	0	0	0	0	0	1,475,316	0	497,334	497,334	21,310	05/15/2047
3137BX-WY-4	FHLMC_4684		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,472,562	132,982	0	(132,982)	0	(132,982)	0	0	0	0	0	201,664	05/15/2047
3137BY-PE-4	FHLMC_4692		01/01/2021	RESOLUTION LIFE		7,578,672	0	5,788,274	6,032,609	0	0	0	0	0	6,032,609	0	1,546,063	1,546,063	97,238	06/15/2047
3137F1-YG-7	FHLMC_4705		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,177,769	124,888	0	(124,888)	0	(124,888)	0	0	0	0	0	240,874	01/15/2039
3137F5-RN-1	FHLMC_4795		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,728,917	222,929	0	(222,929)	0	(222,929)	0	0	0	0	0	337,760	05/15/2048
3137F6-PN-1	FHLMC_5040		12/01/2021	INTEREST ONLY PAYMENT		0	0	950,547	72,207	0	(72,207)	0	(72,207)	0	0	0	0	0	129,496	11/25/2050
3137F6-VW-4	FHR 5041		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,714,899	212,011	0	(212,011)	0	(212,011)	0	0	0	0	0	353,890	11/25/2050
3137F6-WC-7	FHR 5041		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,789,508	204,651	0	(204,651)	0	(204,651)	0	0	0	0	0	366,668	11/25/2050
3137F8-4T-7	FHMS_KG04		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,631	77	0	(77)	0	(77)	0	0	0	0	0	111	11/25/2030
3137F8-TU-7	FHMS_K-1519-X1		12/01/2021	INTEREST ONLY PAYMENT		0	0	26,118	0	0	(752)	0	(752)	0	0	0	0	0	1,112	12/25/2035
3137F9-BK-6	FHLMC_5069		12/01/2021	VARIOUS		0	0	1,818,158	158,240	0	(167,494)	0	(167,494)	0	0	0	0	0	244,639	02/25/2041
3137F9-C4-1	FHLMC_5069		12/01/2021	INTEREST ONLY PAYMENT		0	0	375,550	0	0	(15,389)	0	(15,389)	0	0	0	0	0	34,593	02/25/2051
3137F9-R8-6	FHR_5071		12/01/2021	INTEREST ONLY PAYMENT		0	0	832,750	0	0	(55,712)	0	(55,712)	0	0	0	0	0	87,411	12/25/2049
3137FA-QF-8	FHMS_KW03		12/01/2021	VARIOUS		62,467	0	140,844	67,335	0	(5,953)	0	(5,953)	0	61,382	0	1,085	1,085	9,403	06/25/2027
3137FB-AK-2	FHMS_17-K1R3		01/01/2021	RESOLUTION LIFE		268,884	0	268,884	268,884	0	0	0	0	0	268,884	0	0	0	2,528	08/25/2027
3137FB-X8-4	FHLMC_4739		01/01/2021	RESOLUTION LIFE		8,081,593	0	6,156,753	6,387,708	0	0	0	0	0	6,387,708	0	1,693,886	1,693,886	102,265	12/15/2047
3137FB-YH-3	FHLMC_4737		12/01/2021	INTEREST ONLY PAYMENT		0	0	720,985	76,991	0	(76,991)	0	(76,991)	0	0	0	0	0	105,811	12/15/2047
3137FC-AA-2	FHLMC_4735		12/01/2021	INTEREST ONLY PAYMENT		0	0	605,111	67,204	0	(67,204)	0	(67,204)	0	0	0	0	0	93,635	07/15/2034
3137FC-ZC-1	FHLMC_4748		01/01/2021	RESOLUTION LIFE		677,698	0	677,698	677,698	0	0	0	0	0	677,698	0	0	0	13,959	08/15/2047
3137FD-B7-6	FHLMC_4751		12/15/2021	INTEREST ONLY PAYMENT		0	0	2,678,339	356,130	0	(356,130)	0	(356,130)	0	0	0	0	0	446,909	03/15/2039
3137FD-B9-2	FHLMC_4751		12/15/2021	INTEREST ONLY PAYMENT		0	0	712,585	87,580	0	(87,580)	0	(87,580)	0	0	0	0	0	111,880	07/15/2040
3137FE-VJ-6	FHLMC_4800		12/01/2021	MBS PAYDOWN		2,138,115	2,138,115	2,303,569	2,154,205	0	(16,090)	0	(16,090)	0	2,138,115	0	0	0	73,119	05/15/2048
3137FF-AJ-6	FHR_5071		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,137,605	0	0	(52,470)	0	(52,470)	0	0	0	0	0	125,862	11/25/2049
3137FH-AE-3	FHLMC_4824		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,957,639	190,875	0	(190,875)	0	(190,875)	0	0	0	0	0	263,574	04/15/2045
3137FJ-ZZ-5	FHLMC_4845		12/15/2021	INTEREST ONLY PAYMENT		0	0	2,466,887	316,409	0	(316,409)	0	(316,409)	0	0	0	0	0	395,111	12/15/2048
3137FL-ZV-9	FHLMC_4887		12/15/2021	INTEREST ONLY PAYMENT		0	0	1,822,725	215,833	0	(215,833)	0	(215,833)	0	0	0	0	0	412,275	09/15/2038
3137FP-D9-3	FHLMC_4917		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,548,284	179,949	0	(179,949)	0	(179,949)	0	0	0	0	0	241,041	10/25/2049
3137FP-GK-5	FHLMC_4924		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,372,131	299,090	0	(299,090)	0	(299,090)	0	0	0	0	0	380,392	04/25/2049
3137FP-XW-0	FHLMC_4923		12/15/2021	INTEREST ONLY PAYMENT		0	0	844,091	96,602	0	(96,602)	0	(96,602)	0	0	0	0	0	153,590	10/15/2039
3137FQ-QX-4	FHLMC_4944		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,666,718	201,390	0	(201,390)	0	(201,390)	0	0	0	0	0	267,973	01/25/2050
3137FQ-R5-4	FHLMC_4944		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,354,592	169,348	0	(169,348)	0	(169,348)	0	0	0	0	0	206,566	01/25/2050
3137FR-X9-7	FHLMC_4968		01/01/2021	VARIOUS		930,291	0	843,812	879,991	0	(33,042)	0	(33,042)	0	846,949	0	83,342	83,342	23,294	06/25/2045
3137FT-FU-6	FHMS_K738		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,072	96	0	(96)	0	(96)	0	0	0	0	0	135	01/25/2027
3137FT-G2-7	FHMS_K109		12/01/2021	INTEREST ONLY PAYMENT		0	0	7,909	380	0	(380)	0	(380)	0	0	0	0	0	615	04/25/2030
3137FT-SN-8	FHLMC_4985		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,087,793	111,503	0	(111,503)	0	(111,503)	0	0	0	0	0	161,920	06/25/2050
3137FT-ZM-2	FHMS_K1515		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,174	148	0	(148)	0	(148)	0	0	0	0	0	220	02/25/2035
3137FU-J4-7	FHLMC_4992		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,491,973	166,846	0	(166,846)	0	(166,846)	0	0	0	0	0	245,222	07/25/2050
3137FU-K4-5	FHLMC_4989		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,345,281	373,090	0	(373,090)	0	(373,090)	0	0	0	0	0	509,428	01/25/2037
3137FV-6Z-0	FHLMC_4998		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,718,575	253,069	0	(253,069)	0	(253,069)	0	0	0	0	0	435,531	08/25/2040
3137FV-JJ-2	FHLMC_5003		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,107,138	363,793	0	(363,793)	0	(363,793)	0	0	0	0	0	556,734	08/25/2050
3137FV-UW-0	FHLMC_5016		11/01/2021	INTEREST ONLY PAYMENT		0	0	595,060	0	0	52,616	0	52,616	0	0	0	0	0	31,532	04/15/2045
3137FW-UY-4	FHLMC_5023		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,702,852	205,452	0	(205,452)	0	(205,452)	0	0	0	0	0	349,536	10/25/2050
3137FX-3T-3	FHMS_K117		12/01/2021	INTEREST ONLY PAYMENT		0	0	10,156	482	0	(482)	0	(482)	0	0	0	0	0	676	08/25/2030
3137FX-QX-9	FHMS_K-1518		12/01/2021	INTEREST ONLY PAYMENT		0	0	26,917	904	0	(904)	0	(904)	0	0	0	0	0	1,463	10/25/2035
3137FY-RS-7	FHR_5906		12/01/2021	INTEREST ONLY PAYMENT		0	0	443,457	0	0	(19,949)	0	(19,949)	0	0	0	0	0	36,057	04/25/2051
3137FY-TY-2	FHMS_K1520		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,354	0	0	(32)	0	(32)	0	0	0	0	0	50	12/25/2035
3137G0-AD-1	STACR_13-DN2		12/25/2021	MBS PAYDOWN		2,062,951	2,062,951	2,174,935	1,341,210	0	(9,491)	0	(9,491)	0	2,062,951	0	0	0	30,533	11/25/2023
3137G0-AM-1	STACR_14-DN1		12/25/2021	MBS PAYDOWN		15,571,261	15,571,261	15,847,387	13,685,955	0	1,586	0	1,586	0	15,571,261	0	0	0	332,955	02/25/2024
3137G0-AY-5	STACR_14-DN2		12/25/2021	MBS PAYDOWN		1,445,608	1,445,608	1,476,327	0	0	(970)	0	(970)	0	1,445,608	0	0	0	11,168	04/25/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137G0-BK-4	STACR_14-DN3		12/25/2021	VARIOUS		3,176,400	3,169,009	3,177,960	3,178,362	0	(3,974)	0	(3,974)	0	3,174,388	0	2,012	2,012	53,131	08/25/2024
3137G0-CU-1	STACR_14-DN4		12/25/2021	VARIOUS		3,043,512	3,041,390	3,066,805	624,863	0	(3,199)	0	(3,199)	0	3,043,259	0	253	253	52,423	10/25/2024
3137G0-DF-3	STACR_14-HQ3		12/25/2021	VARIOUS		1,305,272	1,303,510	1,287,219	1,308,866	0	(4,621)	0	(4,621)	0	1,304,245	0	1,026	1,026	26,284	10/25/2024
3137G0-EJ-4	STACR_15-HQ1		01/25/2021	MBS PAYDOWN		141,066	141,066	129,995	140,789	0	277	0	277	0	141,066	0	0	0	433	03/25/2025
3137G0-GW-3	STACR_15-DNA3		12/25/2021	VARIOUS		2,811,509	2,754,776	2,975,970	2,815,933	0	(18,067)	0	(18,067)	0	2,797,865	0	13,644	13,644	46,236	04/25/2028
3137G0-GX-1	STACR_15-DNA3		12/25/2021	MBS PAYDOWN		3,475,438	3,475,438	3,730,666	3,505,063	0	(29,624)	0	(29,624)	0	3,475,438	0	0	0	93,624	04/25/2028
3137G0-HJ-1	STACR_15-HQA2		12/25/2021	VARIOUS		3,294,879	3,263,599	3,644,973	3,333,626	0	(49,467)	0	(49,467)	0	3,284,159	0	10,720	10,720	95,360	05/25/2028
3137G0-HW-2	STACR_2016-DNA1		01/01/2021	RESOLUTION LIFE		2,323,479	2,226,813	2,324,299	2,305,365	0	0	0	0	0	2,305,365	0	18,113	18,113	1,412	07/25/2028
3137G0-JU-4	STACR_16-DNA2		12/25/2021	MBS PAYDOWN		2,801,361	2,801,361	3,017,631	2,426,404	0	(32,179)	0	(32,179)	0	2,801,361	0	0	0	97,938	10/25/2028
3137G0-KE-8	STACR_16-HQA2		12/25/2021	MBS PAYDOWN		1,709,339	1,709,339	1,870,124	1,730,352	0	(21,013)	0	(21,013)	0	1,709,339	0	0	0	72,278	11/25/2028
3137G0-KG-3	STACR_16-HQA2		12/25/2021	MBS PAYDOWN		5,280,796	5,280,796	5,932,850	5,336,689	0	(55,893)	0	(55,893)	0	5,280,796	0	0	0	170,182	11/25/2028
3137G0-KQ-1	STACR_16-DNA3		12/25/2021	VARIOUS		7,257,485	7,132,734	7,661,022	7,256,202	0	(61,317)	0	(61,317)	0	7,194,885	0	62,601	62,601	182,175	12/25/2028
3137G0-LA-5	STACR_16-HQA3		09/22/2021	CORPORATE ACTION		26,006,110	25,100,000	27,649,676	26,438,587	0	(251,762)	0	(251,762)	0	26,186,825	0	(180,715)	(180,715)	739,431	03/25/2029
3137G0-LJ-6	STACR_16-DNA4		12/25/2021	MBS PAYDOWN		2,826,389	2,826,389	3,102,076	2,852,556	0	(26,166)	0	(26,166)	0	2,826,389	0	0	0	88,575	03/25/2029
3137G0-PU-7	STACR_17-HQA2		12/25/2021	MBS PAYDOWN		34,035	34,035	34,162	33,934	0	100	0	100	0	34,035	0	0	0	512	12/25/2029
3137G0-QQ-5	STACR_17-DNA3		12/25/2021	VARIOUS		1,542,929	1,524,852	1,530,562	1,530,484	0	915	0	915	0	1,531,399	0	11,529	11,529	1,040	03/25/2030
3137G0-RB-7	STACR_17-DNA3		12/25/2021	INTEREST ONLY PAYMENT		0	0	4,966	1,182	0	(1,182)	0	(1,182)	0	0	0	0	0	3,308	03/25/2030
3137G0-RL-5	STACR_17-HQA3		09/22/2021	VARIOUS		1,870,557	1,823,862	1,851,220	1,841,612	0	5,004	0	5,004	0	1,846,616	0	23,942	23,942	32,989	04/25/2030
3137G0-TU-3	STACR_18-DNA1		12/25/2021	VARIOUS		4,007	0	22,063	3,420	0	(2,723)	0	(2,723)	0	696	0	3,311	3,311	17,856	07/25/2030
3137GA-4S-3	FHLMC_3730B		12/01/2021	INTEREST ONLY PAYMENT		0	0	113,310	19,602	0	(19,602)	0	(19,602)	0	0	0	0	0	28,051	03/15/2040
3137GA-LT-2	FHLMC_3736		12/15/2021	INTEREST ONLY PAYMENT		0	0	441,279	39,314	0	(39,314)	0	(39,314)	0	0	0	0	0	80,338	10/15/2040
3137GA-N7-8	FHLMC_3746 SA		12/15/2021	INTEREST ONLY PAYMENT		0	0	257,407	34,050	0	(34,050)	0	(34,050)	0	0	0	0	0	58,020	07/15/2040
3137H0-H7-6	FHMS_KLU3		12/01/2021	VARIOUS		1,947,210	0	1,956,967	0	0	(1,191)	0	(1,191)	0	1,943,984	0	3,226	3,226	21,822	01/25/2031
31384V-MN-9	FNMA 30YR		12/01/2021	MBS PAYDOWN		6,616	6,616	6,856	6,650	0	(33)	0	(33)	0	6,616	0	0	0	285	01/01/2025
3138A4-YE-9	FNMA 30YR		12/01/2021	MBS PAYDOWN		149,672	149,672	157,623	151,243	0	(1,572)	0	(1,572)	0	149,672	0	0	0	4,802	01/01/2041
3138AN-4C-4	FANNIE MAE		12/01/2021	MBS PAYDOWN		1,004,552	1,004,552	1,044,577	1,010,280	0	(5,728)	0	(5,728)	0	1,004,552	0	0	0	8,409	09/01/2041
3138AN-C6-8	FANNIE MAE		12/01/2021	MBS PAYDOWN		604,650	604,650	642,913	610,209	0	(5,559)	0	(5,559)	0	604,650	0	0	0	14,333	08/01/2041
3138AN-DY-6	FANNIE MAE		12/01/2021	MBS PAYDOWN		1,741,224	1,741,224	1,812,505	1,754,363	0	(13,140)	0	(13,140)	0	1,741,224	0	0	0	34,527	08/01/2041
3138AP-Q3-5	FANNIE MAE		12/01/2021	MBS PAYDOWN		825,631	825,631	861,430	833,919	0	(8,288)	0	(8,288)	0	825,631	0	0	0	17,154	09/01/2041
3138AS-SC-7	FANNIE MAE		12/01/2021	MBS PAYDOWN		870,873	870,873	930,745	879,900	0	(9,027)	0	(9,027)	0	870,873	0	0	0	14,091	09/01/2041
3138AW-HC-0	FANNIE MAE		12/01/2021	MBS PAYDOWN		388,533	388,533	405,713	391,688	0	(3,155)	0	(3,155)	0	388,533	0	0	0	6,721	12/01/2041
3138EN-GF-0	FNMA 30YR		01/01/2021	VARIOUS		10,342,656	9,299,112	9,602,786	9,602,786	0	(10,805)	0	(10,805)	0	9,591,981	0	750,676	750,676	34,872	06/01/2044
3138ER-YH-7	FNMA 30YR		12/01/2021	MBS PAYDOWN		7,908,514	7,908,514	7,934,463	7,913,710	0	(5,196)	0	(5,196)	0	7,908,514	0	0	0	148,257	11/01/2046
3138ET-6F-8	FNMA 30YR		12/01/2021	MBS PAYDOWN		67,113	67,113	69,113	68,153	0	(1,041)	0	(1,041)	0	67,113	0	0	0	941	10/01/2043
3138WG-AC-8	FNMA 30YR		01/01/2021	VARIOUS		3,703,173	3,472,568	3,590,448	3,575,689	0	(5,931)	0	(5,931)	0	3,569,758	0	133,415	133,415	10,128	12/01/2045
3138WX-A9-8	FNMA 30YR		12/01/2021	MBS PAYDOWN		190,502	190,502	200,860	190,723	0	(222)	0	(222)	0	190,502	0	0	0	836	08/01/2043
3138X5-ZX-8	FNMA 30YR		01/01/2021	VARIOUS		311,476	286,832	302,428	299,130	0	(26)	0	(26)	0	299,104	0	12,372	12,372	1,076	08/01/2043
3138X8-LE-9	FNMA 30YR		12/01/2021	MBS PAYDOWN		163,096	163,096	171,964	162,595	0	501	0	501	0	163,096	0	0	0	6,007	09/01/2043
313920-QK-9	FNMA_01-38	SA	12/25/2021	INTEREST ONLY PAYMENT		0	0	8,447	852	0	(852)	0	(852)	0	0	0	0	0	2,300	08/25/2031
313920-ZJ-2	FNMA_01-46	S	12/18/2021	INTEREST ONLY PAYMENT		0	0	28,938	3,727	0	(3,727)	0	(3,727)	0	0	0	0	0	11,182	09/18/2031
313921-A9-9	FNMA_01-59	S	12/25/2021	INTEREST ONLY PAYMENT		0	0	23,748	2,593	0	(2,593)	0	(2,593)	0	0	0	0	0	6,556	11/25/2031
313921-GK-8	FNMA_01-56	SG	12/25/2021	INTEREST ONLY PAYMENT		0	0	9,387	400	0	(400)	0	(400)	0	0	0	0	0	6,079	10/25/2031
313921-JE-9	FNMA_01-57	S	12/25/2021	INTEREST ONLY PAYMENT		0	0	5,590	628	0	(628)	0	(628)	0	0	0	0	0	1,258	06/25/2031
313921-U8-9	FNMA_01-60	QI	12/25/2021	INTEREST ONLY PAYMENT		0	0	14,783	510	0	(510)	0	(510)	0	0	0	0	0	1,324	09/25/2031
31392A-DM-7	FNMA_01-62	SC	12/25/2021	INTEREST ONLY PAYMENT		0	0	9,043	1,017	0	(1,017)	0	(1,017)	0	0	0	0	0	2,054	11/25/2031
31392A-NC-8	FNMA_01-50	SQ	12/25/2021	INTEREST ONLY PAYMENT		0	0	5,707	642	0	(642)	0	(642)	0	0	0	0	0	1,292	11/25/2031
31392A-VG-0	FNMA_01-63	SA	12/18/2021	INTEREST ONLY PAYMENT		0	0	7,181	873	0	(873)	0	(873)	0	0	0	0	0	1,618	12/18/2031
31392B-5U-6	FNMA_02-10	SA	12/25/2021	INTEREST ONLY PAYMENT		0	0	4,703	379	0	(379)	0	(379)	0	0	0	0	0	2,704	02/25/2032
31392B-5X-0	FNMA_02-10	SE	12/25/2021	INTEREST ONLY PAYMENT		0	0	7,192	807	0	(807)	0	(807)	0	0	0	0	0	1,630	01/25/2032
31392B-6J-0	FNMA_02-10	QI	12/25/2021	INTEREST ONLY PAYMENT		0	0	14,655	721	0	(721)	0	(721)	0	0	0	0	0	1,191	10/25/2031
31392B-6K-7	FNMA_02-10	QJ	12/25/2021	INTEREST ONLY PAYMENT		0	0	10,937	643	0	(643)	0	(643)	0	0	0	0	0	1,082	10/25/2031
31392B-6S-0	FNMA_02-10	QT	12/25/2021	MBS PAYDOWN		126,928	126,928	145,527	126,612	0	316	0	316	0	126,928	0	0	0	12,486	10/25/2031
31392B-JJ-6	FNMA_01-72	SW	12/25/2021	MBS PAYDOWN		10,088	10,088	13,258	10,499	0	(411)	0	(411)	0	10,088	0	0	0	1,082	12/25/2031
31392B-K2-1	FNMA_02-9	SI	12/25/2021	INTEREST ONLY PAYMENT		0	0	617	61	0	(61)	0	(61)	0	0	0	0	0	99	03/25/2032
31392B-ND-4	FNMA_01-81	SX	12/18/2021	INTEREST ONLY PAYMENT		0	0	1,417	370	0	(370)	0	(370)	0	0	0	0	0	600	01/18/2032
31392B-SY-3	FNMA_02-5	S	12/25/2021	INTEREST ONLY PAYMENT		0	0	22,835	3,325	0	(3,325)	0	(3,325)	0	0	0	0	0	6,355	02/25/2032
31392B-TQ-9	FNMA_02-5	SA	12/25/2021	INTEREST ONLY PAYMENT		0	0	7,777	1,116	0	(1,116)	0	(1,116)	0	0	0	0	0	1,942	11/25/2027
31392B-WA-0	FNMA_02-1	SC	12/25/2021	INTEREST ONLY PAYMENT		0	0	7,161	811	0	(811)	0	(811)	0	0	0	0	0	1,626	01/25/2032

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31392C-6U-3	FNMA_02-25	SX		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,662	151	0	(151)	0	(151)	0	0	0	0	0	1,301	04/25/2032
31392C-N2-6	FNMA_02-34	SA		12/18/2021	INTEREST ONLY PAYMENT		0	0	10,785	1,498	0	(1,498)	0	(1,498)	0	0	0	0	0	2,685	05/18/2032
31392C-Q4-9	FNMA_02-34	SE		12/18/2021	INTEREST ONLY PAYMENT		0	0	35,515	5,079	0	(5,079)	0	(5,079)	0	0	0	0	0	9,200	05/18/2032
31392C-RB-2	FNMA_02-21	SD		01/01/2021	RESOLUTION LIFE		48,383	0	22,574	6,713	0	0	0	0	0	6,713	0	41,669	41,669	373	04/25/2032
31392C-UN-2	FNMA_02-16	SN		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,023	110	0	(110)	0	(110)	0	0	0	0	0	212	01/25/2032
31392D-AQ-5	FNMA_02-28	SB		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,876	766	0	(766)	0	(766)	0	0	0	0	0	1,408	05/25/2032
31392D-QF-2	FNMA_02-39	ST		12/18/2021	INTEREST ONLY PAYMENT		0	0	3,900	570	0	(570)	0	(570)	0	0	0	0	0	1,225	06/18/2032
31392D-SC-7	FNMA_02-44	SJ		12/25/2021	INTEREST ONLY PAYMENT		0	0	9,566	1,131	0	(1,131)	0	(1,131)	0	0	0	0	0	2,150	04/25/2032
31392D-VZ-2	FNMA_02-47	NS		12/25/2021	INTEREST ONLY PAYMENT		0	0	12,053	1,425	0	(1,425)	0	(1,425)	0	0	0	0	0	2,709	04/25/2032
31392D-WZ-1	FNMA_02-51	SM		12/25/2021	INTEREST ONLY PAYMENT		0	0	14,775	1,803	0	(1,803)	0	(1,803)	0	0	0	0	0	3,378	08/25/2032
31392E-6F-2	FNMA_02-67			12/01/2021	MBS PAYDOWN		120,363	120,363	131,497	121,577	0	(1,214)	0	(1,214)	0	120,363	0	0	0	3,457	11/25/2032
31392E-GM-6	FNMA_02-52	S		12/25/2021	INTEREST ONLY PAYMENT		0	0	42,145	1,943	0	(1,943)	0	(1,943)	0	0	0	0	0	21,471	09/25/2032
31392E-HK-9	FNMA_02-53	SG		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,518	142	0	(142)	0	(142)	0	0	0	0	0	1,187	07/25/2032
31392E-P9-5	FNMA_02-64	SH		12/25/2021	INTEREST ONLY PAYMENT		0	0	11,395	1,228	0	(1,228)	0	(1,228)	0	0	0	0	0	2,750	10/25/2032
31392E-VX-5	FNMA_02-60	X1		01/01/2021	RESOLUTION LIFE		142,439	0	132,964	33,005	0	0	0	0	0	33,005	0	109,434	109,434	3,961	02/25/2044
31392E-WS-5	FNMA_02-60	MS		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,456	377	0	(377)	0	(377)	0	0	0	0	0	621	08/25/2032
31392F-6E-2	FNMA_02-77	S		12/25/2021	MBS PAYDOWN		53,461	53,461	56,680	51,838	0	1,623	0	1,623	0	53,461	0	0	0	4,046	12/25/2032
31392F-Z7-5	FNMA_02-82	SH		12/25/2021	MBS PAYDOWN		2,253	2,253	2,369	2,171	0	82	0	82	0	2,253	0	0	0	175	12/25/2032
31392H-T9-4	FNMA_03-8	SJ		12/25/2021	INTEREST ONLY PAYMENT		0	0	11,222	1,542	0	(1,542)	0	(1,542)	0	0	0	0	0	3,055	02/25/2033
31392H-ZL-0	FNMA_03-2	S		01/01/2021	RESOLUTION LIFE		74,768	0	27,921	15,782	0	0	0	0	0	15,782	0	58,986	58,986	365	02/25/2033
31392J-AT-6	FNGT_03-T2	A1		12/25/2021	MBS PAYDOWN		54,973	54,973	55,016	54,885	0	88	0	88	0	54,973	0	0	0	126	03/25/2033
31392M-AE-2	FHLMC_2448	ZH		12/01/2021	MBS PAYDOWN		377,702	377,702	401,898	379,381	0	(1,679)	0	(1,679)	0	377,702	0	0	0	12,553	05/15/2032
31392P-HX-6	FHLMC_2459	SP		12/15/2021	INTEREST ONLY PAYMENT		0	0	9,780	1,102	0	(1,102)	0	(1,102)	0	0	0	0	0	1,981	06/15/2032
31392R-DC-2	FHLMC_2469	SH		12/15/2021	INTEREST ONLY PAYMENT		0	0	14,626	1,910	0	(1,910)	0	(1,910)	0	0	0	0	0	4,400	07/15/2032
31392U-L3-6	FHLMC_2504	SM		12/17/2021	INTEREST ONLY PAYMENT		0	0	12,149	2,064	0	(2,064)	0	(2,064)	0	0	0	0	0	3,436	09/17/2032
31392X-V9-6	FHLMC_2520	BE		12/01/2021	MBS PAYDOWN		65,676	65,676	72,059	66,250	0	(574)	0	(574)	0	65,676	0	0	0	1,980	11/15/2032
31393A-LW-5	FNMA_03-31	SM		12/25/2021	INTEREST ONLY PAYMENT		0	0	15,638	1,939	0	(1,939)	0	(1,939)	0	0	0	0	0	5,502	04/25/2033
31393A-S4-0	FNW_03-W5	A		12/25/2021	MBS PAYDOWN		27,346	27,346	27,341	27,345	0	1	0	1	0	27,346	0	0	0	46	04/25/2033
31393B-6U-4	FNW_03-W9	A		12/25/2021	MBS PAYDOWN		12,100	12,100	12,100	12,100	0	0	0	0	0	12,100	0	0	0	26	06/25/2033
31393C-7G-2	FNMA_03-W13	AV2		12/25/2021	MBS PAYDOWN		8,054	8,054	8,054	8,054	0	0	0	0	0	8,054	0	0	0	28	10/25/2033
31393C-PX-5	FNMA_03-55			12/01/2021	MBS PAYDOWN		450,634	450,634	493,444	454,672	0	(4,038)	0	(4,038)	0	450,634	0	0	0	12,048	06/25/2033
31393C-TF-0	FNMA_03-45			12/01/2021	MBS PAYDOWN		10,967	10,967	15,425	11,420	0	(453)	0	(453)	0	10,967	0	0	0	989	06/25/2033
31393C-ZC-0	FNMA_03-46	T		12/01/2021	VARIOUS		242,081	229,865	250,193	242,262	0	(1,091)	0	(1,091)	0	241,171	0	910	910	6,697	06/25/2033
31393E-4H-9	FNMA_03-87			12/25/2021	MBS PAYDOWN		18,873	18,873	19,119	18,934	0	(61)	0	(61)	0	18,873	0	0	0	533	07/25/2033
31393E-5B-1	FNMA_03-87			12/01/2021	MBS PAYDOWN		26,488	26,488	19,891	26,076	0	412	0	412	0	26,488	0	0	0	0	07/25/2033
31393F-AC-0	FHLMC_2530	QT		12/15/2021	INTEREST ONLY PAYMENT		0	0	9,809	523	0	(523)	0	(523)	0	0	0	0	0	917	01/15/2032
31393F-VT-0	FHLMC_2534			12/15/2021	MBS PAYDOWN		2,858	2,858	4,137	3,014	0	(157)	0	(157)	0	2,858	0	0	0	317	02/15/2032
31393G-PX-6	FHLMC_2535	HI		01/01/2021	VARIOUS		293	0	939	256	0	0	0	0	0	237	0	56	56	45	12/15/2022
31393J-BT-4	FHLMC_2551	SD		12/15/2021	INTEREST ONLY PAYMENT		0	0	35,117	3,886	0	(3,886)	0	(3,886)	0	0	0	0	0	7,559	01/15/2033
31393N-QN-2	FHLMC_2599	EA		12/01/2021	MBS PAYDOWN		62,367	62,367	59,248	61,789	0	577	0	577	0	62,367	0	0	0	0	04/15/2033
31393Q-P3-0	FHLMC_2614			12/01/2021	MBS PAYDOWN		3,494	3,494	4,165	3,589	0	(95)	0	(95)	0	3,494	0	0	0	228	05/15/2033
31393Q-X5-6	FHLMC_2610	EA		01/01/2021	VARIOUS		143,223	152,016	136,814	116,685	0	664	0	664	0	117,349	0	25,874	25,874	0	05/15/2033
31393U-3C-5	FNMA_04-2	SW		12/25/2021	INTEREST ONLY PAYMENT		0	0	14,175	1,975	0	(1,975)	0	(1,975)	0	0	0	0	0	3,927	02/25/2034
31393U-5Y-5	FNMA_04-14	SP		12/25/2021	INTEREST ONLY PAYMENT		0	0	10,914	0	0	0	0	0	0	0	0	0	0	5,833	11/25/2033
31393U-6D-0	FNMA_04-14	S		12/25/2021	INTEREST ONLY PAYMENT		0	0	18,296	440	0	(440)	0	(440)	0	0	0	0	0	9,496	03/25/2034
31393U-CE-1	FNMA_03-126	IC		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,818	195	0	(195)	0	(195)	0	0	0	0	0	251	12/25/2033
31393U-EF-6	FNMA_03-119	MQ		12/25/2021	MBS PAYDOWN		49,204	49,204	55,754	47,103	0	2,101	0	2,101	0	49,204	0	0	0	5,185	11/25/2033
31393U-ZG-1	FNMA_03-131	SK		12/25/2021	MBS PAYDOWN		98,796	98,796	115,671	96,180	0	2,616	0	2,616	0	98,796	0	0	0	8,548	01/25/2034
31393W-WX-3	FHLMC_2638	CS		01/01/2021	RESOLUTION LIFE		202,158	156,577	113,591	31,349	0	0	0	0	0	31,349	0	170,809	170,809	947	07/15/2033
31393X-5Y-9	FNMA_04-40			01/01/2021	RESOLUTION LIFE		798,420	0	787,236	766,744	0	0	0	0	0	766,744	0	31,675	31,675	3,650	05/25/2034
31393X-BH-9	FNMA_04-12	ES		01/01/2021	RESOLUTION LIFE		162,218	150,057	152,495	136,754	0	0	0	0	0	136,754	0	25,464	25,464	350	07/25/2033
31393X-YR-2	FNMA_04-17	BS		12/25/2021	INTEREST ONLY PAYMENT		0	0	194,308	25,879	0	(25,879)	0	(25,879)	0	0	0	0	0	47,458	01/25/2034
31393Y-D6-9	FNMA_04-47	UI		12/01/2021	INTEREST ONLY PAYMENT		0	0	48,754	5,252	0	(5,252)	0	(5,252)	0	0	0	0	0	12,655	06/25/2034
31393Y-Q9-9	FNMA_04-46			12/25/2021	MBS PAYDOWN		24,956	24,956	22,675	24,680	0	276	0	276	0	24,956	0	0	0	0	03/25/2034
31393Y-T7-0	FNMA_04-46	QT		01/01/2021	RESOLUTION LIFE		60,153	0	60,153	60,153	0	0	0	0	0	60,153	0	0	0	433	05/25/2034
31393Y-TH-8	FNMA_04-43	S		12/25/2021	MBS PAYDOWN		27,833	27,833	27,416	26,103	0	1,731	0	1,731	0	27,833	0	0	0	1,795	06/25/2034
31394A-2W-5	FNMA_04-73	TI		12/01/2021	INTEREST ONLY PAYMENT		0	0	32,050	3,333	0	(3,333)	0	(3,333)	0	0	0	0	0	4,292	10/25/2034
31394A-4U-7	FNMA_04-70	XJ		12/01/2021	INTEREST ONLY PAYMENT		0	0	19,056	1,932	0	(1,932)	0	(1,932)	0	0	0	0	0	2,419	10/25/2034

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394A-E4-4	FNMA_04-69	IP		12/01/2021	INTEREST ONLY PAYMENT		0	0	66,723	7,090	0	(7,090)	0	(7,090)	0	0	0	0	0	10,510	12/25/2033
31394A-J7-2	FNMA_04-66	XA		12/01/2021	INTEREST ONLY PAYMENT		0	0	40,867	4,705	0	(4,705)	0	(4,705)	0	0	0	0	0	6,753	09/25/2034
31394A-NN-2	FNMA_04-63	PI		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,830	1,713	0	(1,713)	0	(1,713)	0	0	0	0	0	3,733	08/25/2034
31394A-NQ-5	FNMA_04-63	TI		12/01/2021	VARIOUS		14,207	0	41,964	11,245	0	(3,220)	0	(3,220)	0	8,025	0	6,182	6,182	5,251	08/25/2034
31394A-NR-3	FNMA_04-63	BI		12/01/2021	VARIOUS		50,198	0	126,138	45,716	0	(11,371)	0	(11,371)	0	34,345	0	15,853	15,853	17,368	08/25/2034
31394A-QS-8	FNMA_04-62	TP		12/01/2021	INTEREST ONLY PAYMENT		0	0	41,715	4,005	0	(4,005)	0	(4,005)	0	0	0	0	0	6,049	07/25/2033
31394A-TB-2	FNMA_04-61	SW		12/25/2021	INTEREST ONLY PAYMENT		0	0	49,359	6,051	0	(6,051)	0	(6,051)	0	0	0	0	0	11,918	08/25/2034
31394A-TD-8	FNMA_04-61	GS		12/25/2021	INTEREST ONLY PAYMENT		0	0	28,822	5,726	0	(5,726)	0	(5,726)	0	0	0	0	0	9,650	08/25/2034
31394A-TX-4	FNMA_04-61			01/01/2021	RESOLUTION LIFE		79,428	65,783	75,712	72,580	0	0	0	0	0	72,580	0	6,848	6,848	93	11/25/2032
31394A-WM-4	FNMA_04-60			12/25/2021	INTEREST ONLY PAYMENT		0	0	131,506	13,107	0	(13,107)	0	(13,107)	0	0	0	0	0	28,202	04/25/2034
31394A-ZQ-2	FNMA_04-71	TI		12/01/2021	INTEREST ONLY PAYMENT		0	0	22,746	2,935	0	(2,935)	0	(2,935)	0	0	0	0	0	4,470	04/25/2034
31394A-ZS-8	FNMA_04-71	UI		12/01/2021	INTEREST ONLY PAYMENT		0	0	32,324	3,757	0	(3,757)	0	(3,757)	0	0	0	0	0	5,847	02/25/2034
31394B-H4-9	FNMA_04-100	SB		12/25/2021	INTEREST ONLY PAYMENT		0	0	56,957	5,137	0	(5,137)	0	(5,137)	0	0	0	0	0	9,894	01/25/2035
31394C-JG-8	FNMA_05-19	SA		12/25/2021	INTEREST ONLY PAYMENT		0	0	57,744	3,898	0	(3,898)	0	(3,898)	0	0	0	0	0	15,430	03/25/2035
31394C-RE-4	FNMA_05-17			12/25/2021	INTEREST ONLY PAYMENT		0	0	79,743	3,929	0	(3,929)	0	(3,929)	0	0	0	0	0	16,967	03/25/2035
31394D-6V-7	FNMA_05-56			12/25/2021	MBS PAYDOWN		3,588	3,588	3,728	3,617	0	(29)	0	(29)	0	3,588	0	0	0	102	08/25/2033
31394D-Q6-0	FNMA_05-45			12/25/2021	MBS PAYDOWN		176,039	176,039	269,340	183,507	0	(7,468)	0	(7,468)	0	176,039	0	0	0	23,601	06/25/2035
31394E-KG-2	FNMA_05-66	SQ		12/25/2021	MBS PAYDOWN		25,539	25,539	25,874	24,781	0	758	0	758	0	25,539	0	0	0	2,195	07/25/2035
31394E-KU-1	FNMA_05-66	SX		12/25/2021	INTEREST ONLY PAYMENT		0	0	36,376	5,441	0	(5,441)	0	(5,441)	0	0	0	0	0	10,650	07/25/2035
31394E-TE-8	FNMA_05-59	PS		12/25/2021	MBS PAYDOWN		48,392	48,392	49,179	46,541	0	1,852	0	1,852	0	48,392	0	0	0	4,130	05/25/2035
31394E-TM-0	FNMA_05-59	SW		01/01/2021	RESOLUTION LIFE		1,608,797	0	932,157	901,483	0	0	0	0	0	901,483	0	707,314	707,314	8,025	06/25/2035
31394E-TX-6	FNMA_05-59	DS		01/01/2021	RESOLUTION LIFE		16,548	0	16,621	3,118	0	0	0	0	0	3,118	0	13,430	13,430	283	05/25/2035
31394E-WY-0	FNMA_05-72	AS		12/25/2021	INTEREST ONLY PAYMENT		0	0	72,155	4,935	0	(4,935)	0	(4,935)	0	0	0	0	0	33,691	08/25/2035
31394F-4P-7	FNMA_05-93			12/25/2021	MBS PAYDOWN		340,975	340,975	437,833	355,303	0	(14,328)	0	(14,328)	0	340,975	0	0	0	27,403	08/25/2034
31394F-BL-8	FNMA_05-75	SU		12/25/2021	MBS PAYDOWN		74,709	74,709	83,207	72,157	0	2,552	0	2,552	0	74,709	0	0	0	11,598	09/25/2035
31394F-CG-8	FNMA_05-76	SA		03/25/2021	MBS PAYDOWN		77,753	77,753	83,930	77,906	0	(153)	0	(153)	0	77,753	0	0	0	2,507	06/25/2034
31394F-DH-5	FNMA_05-74			12/25/2021	MBS PAYDOWN		40,559	40,559	49,730	42,288	0	(1,729)	0	(1,729)	0	40,559	0	0	0	4,226	05/25/2035
31394F-DT-9	FNMA_05-74			12/25/2021	MBS PAYDOWN		382,564	382,564	575,929	396,568	0	(14,004)	0	(14,004)	0	382,564	0	0	0	45,511	07/25/2035
31394F-J3-0	FNMA_05-84			01/01/2021	RESOLUTION LIFE		1,677,367	0	1,700,378	1,652,609	0	0	0	0	0	1,652,609	0	24,758	24,758	8,095	10/25/2035
31394F-L6-0	FNMA_05-84	SN		12/25/2021	INTEREST ONLY PAYMENT		0	0	119,480	14,125	0	(14,125)	0	(14,125)	0	0	0	0	0	28,014	10/25/2035
31394K-KV-5	FHLMC_2682	SB		01/01/2021	RESOLUTION LIFE		107,808	78,268	81,399	48,729	0	0	0	0	0	48,729	0	59,079	59,079	453	10/15/2033
31394M-WC-0	FHLMC_2725	SC		12/01/2021	MBS PAYDOWN		111,085	111,085	101,018	104,379	0	6,706	0	6,706	0	111,085	0	0	0	5,216	11/15/2033
31394P-JE-4	FHLMC_2736	SB		12/01/2021	MBS PAYDOWN		287,479	287,479	274,947	251,760	0	35,719	0	35,719	0	287,479	0	0	0	21,090	12/15/2033
31394R-FB-0	FHLMC_2750	SG		12/15/2021	INTEREST ONLY PAYMENT		0	0	23,393	1,006	0	(1,006)	0	(1,006)	0	0	0	0	0	12,793	02/15/2034
31394R-FJ-3	FHLMC_2750	SQ		12/15/2021	INTEREST ONLY PAYMENT		0	0	17,033	4,319	0	(4,319)	0	(4,319)	0	0	0	0	0	7,932	08/15/2022
31394R-YC-7	FHLMC_2761	ST		12/15/2021	INTEREST ONLY PAYMENT		0	0	22,529	3,667	0	(3,667)	0	(3,667)	0	0	0	0	0	15,542	12/15/2033
31394U-EP-3	FNMA_05-95	PS		12/25/2021	MBS PAYDOWN		33,473	33,473	32,751	31,712	0	1,760	0	1,760	0	33,473	0	0	0	2,695	10/25/2035
31394U-HT-2	FNMA_05-102	DS		12/25/2021	MBS PAYDOWN		93,787	93,787	108,001	66,198	0	27,589	0	27,589	0	93,787	0	0	0	12,638	11/25/2035
31394U-HY-1	FNMA_05-102			12/25/2021	MBS PAYDOWN		120,880	120,880	202,398	124,798	0	(3,918)	0	(3,918)	0	120,880	0	0	0	12,591	11/25/2035
31394U-L2-6	FNMA_05-106	PK		12/25/2021	MBS PAYDOWN		43,156	43,156	40,755	0	0	43,156	0	43,156	0	43,156	0	0	0	5,672	12/25/2035
31394U-V6-6	FNMA_05-110	PS		12/25/2021	MBS PAYDOWN		282,893	282,893	287,711	269,228	0	13,664	0	13,664	0	282,893	0	0	0	36,287	09/25/2035
31394V-CT-5	FNMA_05-117	KS		12/25/2021	INTEREST ONLY PAYMENT		0	0	50,553	5,809	0	(5,809)	0	(5,809)	0	0	0	0	0	10,899	01/25/2036
31394V-EV-8	FNMA_05-122			12/25/2021	INTEREST ONLY PAYMENT		0	0	42,112	3,854	0	(3,854)	0	(3,854)	0	0	0	0	0	9,710	11/25/2035
31394V-FN-5	FNMA_05-113	DI		12/25/2021	INTEREST ONLY PAYMENT		0	0	73,305	5,132	0	(5,132)	0	(5,132)	0	0	0	0	0	19,584	01/25/2036
31394V-JJ-0	FNMA_05-114	SP		12/25/2021	MBS PAYDOWN		77,439	77,439	92,684	77,741	0	(302)	0	(302)	0	77,439	0	0	0	8,710	01/25/2036
31394V-Z6-0	FNMA_06-8	NS		12/25/2021	INTEREST ONLY PAYMENT		0	0	61,302	2,717	0	(2,717)	0	(2,717)	0	0	0	0	0	40,121	03/25/2036
31394Y-VD-3	FHLMC_2795	TS		12/15/2021	INTEREST ONLY PAYMENT		0	0	34,003	3,182	0	(3,182)	0	(3,182)	0	0	0	0	0	6,143	03/15/2024
31395A-JY-2	FHLMC_2810	ME		12/01/2021	MBS PAYDOWN		344,242	344,242	382,356	346,773	0	(2,531)	0	(2,531)	0	344,242	0	0	0	10,027	06/15/2034
31395B-5X-7	FNMA_06-32			12/25/2021	INTEREST ONLY PAYMENT		0	0	420,024	49,015	0	(49,015)	0	(49,015)	0	0	0	0	0	73,021	05/25/2036
31395B-GL-1	FNMA_06-3			01/01/2021	RESOLUTION LIFE		294,117	0	272,380	212,927	0	0	0	0	0	212,927	0	81,190	81,190	2,827	07/25/2035
31395B-LW-1	FNMA_06-10			12/25/2021	MBS PAYDOWN		536,428	536,428	474,990	529,077	0	7,351	0	7,351	0	536,428	0	0	0	0	03/25/2036
31395B-TT-0	FNMA_06-15			12/25/2021	INTEREST ONLY PAYMENT		0	0	249,864	19,256	0	(19,256)	0	(19,256)	0	0	0	0	0	44,711	03/25/2036
31395B-TU-7	FNMA_06-15			12/01/2021	MBS PAYDOWN		28,709	28,709	25,053	28,371	0	338	0	338	0	28,709	0	0	0	0	03/25/2036
31395B-VW-0	FNMA_06-15	SB		12/25/2021	MBS PAYDOWN		36,270	36,270	32,281	0	0	36,270	0	36,270	0	36,270	0	0	0	3,089	03/25/2036
31395B-ZL-0	FNMA_06-27			12/25/2021	MBS PAYDOWN		12,405	12,405	11,543	12,271	0	134	0	134	0	12,405	0	0	0	0	04/25/2036
31395C-FD-8	FHLMC_2820	PI		12/01/2021	INTEREST ONLY PAYMENT		0	0	38,083	4,328	0	(4,328)	0	(4,328)	0	0	0	0	0	5,646	06/15/2033
31395C-Y5-4	FHLMC_2827	SH		01/01/2021	RESOLUTION LIFE		317,516	196,271	186,948	139,922	0	0	0	0	0	139,922	0	177,594	177,594	2,237	02/15/2033
31395D-BC-2	FNMA_06-40	SI		12/25/2021	INTEREST ONLY PAYMENT		0	0	29,337	1,250	0	(1,250)	0	(1,250)	0	0	0	0	0	17,077	05/25/2036

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395D-P4-5	FNMA_06-43	SI		12/25/2021	INTEREST ONLY PAYMENT		0	0	126,817	10,994	0	(10,994)	0	(10,994)	0	0	0	0	0	33,463	06/25/2036
31395D-PQ-6	FNMA_06-36	SA		12/25/2021	MBS PAYDOWN		7,996	7,996	8,077	0	0	7,996	0	7,996	0	7,996	0	0	0	1,537	05/25/2036
31395D-QP-7	FNMA_06-36	MS		12/25/2021	INTEREST ONLY PAYMENT		0	0	16,102	1,151	0	(1,151)	0	(1,151)	0	0	0	0	0	4,283	05/25/2036
31395D-S4-2	FNMA_06-51			12/25/2021	INTEREST ONLY PAYMENT		0	0	118,740	13,218	0	(13,218)	0	(13,218)	0	0	0	0	0	21,842	03/25/2036
31395G-2E-1	FHLMC_2864			12/01/2021	MBS PAYDOWN		148,851	148,851	165,129	150,755	0	(1,903)	0	(1,903)	0	148,851	0	0	0	4,286	09/15/2034
31395K-V9-1	FHLMC_2906	SN		12/15/2021	MBS PAYDOWN		388,925	388,925	396,218	377,851	0	11,074	0	11,074	0	388,925	0	0	0	46,844	12/15/2034
31395L-VZ-1	FHLMC_2916			12/15/2021	INTEREST ONLY PAYMENT		0	0	82,614	8,859	0	(8,859)	0	(8,859)	0	0	0	0	0	17,560	01/15/2035
31395M-ST-7	FHLMC_2933			12/01/2021	MBS PAYDOWN		58,967	58,967	46,658	57,914	0	1,053	0	1,053	0	58,967	0	0	0	0	02/15/2035
31395N-BF-3	FNMA_06-44	IS		12/25/2021	INTEREST ONLY PAYMENT		0	0	24,393	1,277	0	(1,277)	0	(1,277)	0	0	0	0	0	14,983	06/25/2036
31395N-LC-9	FNMA_06-48			01/01/2021	RESOLUTION LIFE		438,894	0	360,005	328,352	0	0	0	0	0	328,352	0	110,542	110,542	2,132	06/25/2036
31395N-MK-0	FNMA_06-48	DQ		12/25/2021	INTEREST ONLY PAYMENT		0	0	118,756	6,792	0	(6,792)	0	(6,792)	0	0	0	0	0	25,583	06/25/2036
31395N-ML-8	FNMA_06-48			12/25/2021	MBS PAYDOWN		141,298	141,298	120,278	138,527	0	2,770	0	2,770	0	141,298	0	0	0	0	06/25/2036
31395N-QU-4	FNMA_06-63			01/01/2021	VARIOUS		3,984,266	3,485,373	3,866,548	3,850,573	0	(6,949)	0	(6,949)	0	3,843,624	0	140,642	140,642	15,975	07/25/2036
31395N-SH-1	FNMA_06-60	AI		12/25/2021	INTEREST ONLY PAYMENT		0	0	86,599	7,680	0	(7,680)	0	(7,680)	0	0	0	0	0	27,146	07/25/2036
31395N-TJ-6	FNMA_06-60	EI		12/25/2021	INTEREST ONLY PAYMENT		0	0	26,199	3,536	0	(3,536)	0	(3,536)	0	0	0	0	0	15,552	02/25/2036
31395N-UH-8	FANNIE MAE			12/25/2021	INTEREST ONLY PAYMENT		0	0	532,762	55,759	0	(55,759)	0	(55,759)	0	0	0	0	0	104,474	07/25/2036
31395N-UK-1	FNMA_06-60			12/01/2021	MBS PAYDOWN		40,468	40,468	35,290	40,001	0	467	0	467	0	40,468	0	0	0	0	07/25/2036
31395N-UQ-8	FNMA_06-60	LI		12/25/2021	INTEREST ONLY PAYMENT		0	0	34,184	1,019	0	(1,019)	0	(1,019)	0	0	0	0	0	17,958	07/25/2036
31395N-WY-9	FNMA_06-56	CS		12/25/2021	INTEREST ONLY PAYMENT		0	0	106,528	9,584	0	(9,584)	0	(9,584)	0	0	0	0	0	36,147	07/25/2036
31395N-YE-1	FNMA_06-56	PS		12/25/2021	INTEREST ONLY PAYMENT		0	0	128,119	11,066	0	(11,066)	0	(11,066)	0	0	0	0	0	50,618	07/25/2036
31395P-E4-0	FHLMC_2943			01/01/2021	RESOLUTION LIFE		423,786	88,173	410,003	350,749	0	0	0	0	0	350,749	0	73,037	73,037	4,731	03/15/2035
31395Q-CM-0	FNSTR_410			12/01/2021	INTEREST ONLY PAYMENT		0	0	965,820	0	0	(70,037)	0	(70,037)	0	0	0	0	0	116,929	04/25/2042
31395Q-E7-1	FNSTR_417			01/01/2021	RESOLUTION LIFE		297,210	0	297,210	297,210	0	0	0	0	0	297,210	0	0	0	1,366	12/25/2042
31395U-NF-4	FHLMC_2979	SJ		01/01/2021	RESOLUTION LIFE		732,453	468,432	486,291	279,603	0	0	0	0	0	279,603	0	452,850	452,850	4,031	05/15/2035
31395U-Z5-3	FHLMC_2996	SA		01/01/2021	RESOLUTION LIFE		82,532	75,205	71,656	62,861	0	0	0	0	0	62,861	0	19,671	19,671	647	06/15/2035
31395V-2T-5	FHLMC_2990			12/01/2021	MBS PAYDOWN		70,273	70,273	61,840	69,398	0	875	0	875	0	70,273	0	0	0	0	02/15/2035
31395V-HT-9	FHLMC_2994	SG		12/15/2021	MBS PAYDOWN		289,846	289,846	319,734	287,624	0	2,221	0	2,221	0	289,846	0	0	0	29,482	06/15/2035
31395W-4N-4	FHLMC_3003D	LS		12/15/2021	INTEREST ONLY PAYMENT		0	0	16,704	1,424	0	(1,424)	0	(1,424)	0	0	0	0	0	4,740	07/15/2035
31395X-Z9-9	FHLMC_3017	CS		12/15/2021	INTEREST ONLY PAYMENT		0	0	8,511	0	0	0	0	0	0	0	0	0	0	4,407	08/15/2025
31396A-MW-1	FHLMC_3035	OG		12/01/2021	MBS PAYDOWN		133,164	133,164	89,282	129,641	0	3,523	0	3,523	0	133,164	0	0	0	0	09/15/2035
31396C-BU-3	FHLMC_3045	DO		12/01/2021	MBS PAYDOWN		168,557	168,557	141,798	165,371	0	3,186	0	3,186	0	168,557	0	0	0	0	10/15/2035
31396E-DX-1	FHLMC_3050			11/15/2021	MBS PAYDOWN		24,268	24,268	30,410	25,508	0	(1,241)	0	(1,241)	0	24,268	0	0	0	1,912	09/15/2034
31396F-JA-2	FHLMC_3072			12/01/2021	MBS PAYDOWN		94,309	94,309	83,463	93,143	0	1,165	0	1,165	0	94,309	0	0	0	0	02/15/2035
31396F-LT-8	FHLMC_3072			12/15/2021	MBS PAYDOWN		225,085	225,085	384,613	245,139	0	(20,054)	0	(20,054)	0	225,085	0	0	0	29,343	11/15/2035
31396F-M9-1	FHLMC_3074	BI		12/01/2021	INTEREST ONLY PAYMENT		0	0	38,909	4,081	0	(4,081)	0	(4,081)	0	0	0	0	0	5,165	11/15/2035
31396F-TX-1	FHLMC_3092	MS		12/15/2021	MBS PAYDOWN		156,207	156,207	190,963	155,679	0	528	0	528	0	156,207	0	0	0	16,351	12/15/2035
31396F-UA-9	FHLMC_3092	SJ		12/15/2021	INTEREST ONLY PAYMENT		0	0	82,951	9,179	0	(9,179)	0	(9,179)	0	0	0	0	0	18,306	12/15/2035
31396F-Z7-1	FHLMC_3077			12/01/2021	MBS PAYDOWN		51,130	51,130	46,524	50,337	0	792	0	792	0	51,130	0	0	0	0	04/15/2035
31396G-E2-3	FHLMC_3084			12/15/2021	MBS PAYDOWN		164,683	164,683	222,347	170,052	0	(5,369)	0	(5,369)	0	164,683	0	0	0	18,146	12/15/2034
31396G-J3-6	FHLMC_3105			12/15/2021	INTEREST ONLY PAYMENT		0	0	244,458	24,811	0	(24,811)	0	(24,811)	0	0	0	0	0	39,530	01/15/2036
31396H-2D-0	FHLMC_3100			12/15/2021	MBS PAYDOWN		20,429	20,429	18,670	20,184	0	244	0	244	0	20,429	0	0	0	0	01/15/2036
31396H-2E-8	FHLMC_3100	PQ		01/01/2021	RESOLUTION LIFE		388,726	0	242,970	232,475	0	0	0	0	0	232,475	0	156,251	156,251	5,434	01/15/2036
31396H-GB-9	FHLMC_3114	BI		12/15/2021	INTEREST ONLY PAYMENT		0	0	69,068	10,412	0	(10,412)	0	(10,412)	0	0	0	0	0	20,791	04/15/2030
31396H-H5-1	FHLMC_3114	IP		12/15/2021	VARIOUS		158,895	0	89,189	14,349	0	(2,087)	0	(2,087)	0	12,261	0	146,633	146,633	30,701	02/15/2036
31396H-RL-5	FHLMC_3118	SG		12/15/2021	INTEREST ONLY PAYMENT		0	0	17,575	0	0	0	0	0	0	0	0	0	0	20,309	02/15/2036
31396H-SA-8	FHLMC_3119	HI		12/15/2021	INTEREST ONLY PAYMENT		0	0	182,893	14,747	0	(14,747)	0	(14,747)	0	0	0	0	0	52,061	02/15/2036
31396J-5W-1	FHLMC_3134	SA		12/15/2021	INTEREST ONLY PAYMENT		0	0	55,694	2,150	0	(2,150)	0	(2,150)	0	0	0	0	0	32,225	03/15/2036
31396J-PN-9	FHLMC_3123			01/01/2021	RESOLUTION LIFE		1,355,538	0	1,156,606	966,737	0	0	0	0	0	966,737	0	388,801	388,801	15,871	03/15/2036
31396K-5P-3	FNMA_06-98	SQ		01/01/2021	RESOLUTION LIFE		1,766,937	0	1,145,549	915,489	0	0	0	0	0	915,489	0	851,448	851,448	7,643	10/25/2036
31396K-5V-0	FNMA_06-98	ST		01/01/2021	RESOLUTION LIFE		63,106	53,884	52,832	49,475	0	0	0	0	0	49,475	0	13,631	13,631	59	10/25/2036
31396K-6U-1	FNMA_06-100	SA		12/25/2021	MBS PAYDOWN		41,983	41,983	63,027	42,609	0	(626)	0	(626)	0	41,983	0	0	0	9,630	10/25/2036
31396K-D2-5	FNMA_06-83			12/25/2021	INTEREST ONLY PAYMENT		0	0	243,084	25,946	0	(25,946)	0	(25,946)	0	0	0	0	0	51,322	09/25/2036
31396K-F7-2	FNMA_06-88	BI		12/25/2021	INTEREST ONLY PAYMENT		0	0	31,922	0	0	0	0	0	0	0	0	0	0	22,272	09/25/2036
31396K-JP-8	FNMA_06-72			12/25/2021	INTEREST ONLY PAYMENT		0	0	196,549	24,438	0	(24,438)	0	(24,438)	0	0	0	0	0	51,766	08/25/2036
31396K-LL-4	FNMA_06-70	PK		12/25/2021	MBS PAYDOWN		119,105	119,105	126,270	113,334	0	5,771	0	5,771	0	119,105	0	0	0	20,768	06/25/2036
31396K-M4-1	FNMA_06-81	SQ		12/25/2021	INTEREST ONLY PAYMENT		0	0	107,167	10,529	0	(10,529)	0	(10,529)	0	0	0	0	0	41,248	09/25/2036
31396L-3N-8	FNMA_06-114	SE		01/01/2021	RESOLUTION LIFE		68,994	0	12,992	6,251	0	0	0	0	0	6,251	0	62,742	62,742	327	12/25/2036
31396L-3P-3	FNMA_06-114			01/01/2021	RESOLUTION LIFE		146,882	157,483	138,856	132,424	0	0	0	0	0	132,424	0	14,457	14,457	0	12/25/2036

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396L-D5-6	FNMA_06-117			01/01/2021	RESOLUTION LIFE		183,436	0	132,038	118,638	0	0	0	0	0	118,638	0	64,799	64,799	757	12/25/2036
31396L-F8-8	FNMA_06-122	S		12/25/2021	INTEREST ONLY PAYMENT		0	0	21,505	2,163	0	(2,163)	0	(2,163)	0	0	0	0	0	9,343	12/25/2036
31396L-GE-4	FNMA_06-103			12/01/2021	MBS PAYDOWN		116,029	116,029	100,021	113,616	0	2,413	0	2,413	0	116,029	0	0	0	0	10/25/2036
31396L-HY-9	FNMA_06-101			12/25/2021	INTEREST ONLY PAYMENT		0	0	110,725	9,419	0	(9,419)	0	(9,419)	0	0	0	0	0	26,606	10/25/2036
31396L-LW-8	FNMA_06-104			01/01/2021	RESOLUTION LIFE		1,155,335	0	794,901	723,688	0	0	0	0	0	723,688	0	431,647	431,647	5,677	11/25/2036
31396L-MF-4	FNMA_06-104			01/01/2021	RESOLUTION LIFE		1,026,384	0	1,026,384	1,026,384	0	0	0	0	0	1,026,384	0	0	0	4,778	11/25/2036
31396L-QX-1	FNMA_06-109			12/25/2021	INTEREST ONLY PAYMENT		0	0	118,183	9,959	0	(9,959)	0	(9,959)	0	0	0	0	0	23,900	11/25/2036
31396L-RB-8	FNMA_06-109			01/01/2021	RESOLUTION LIFE		606,050	0	413,302	391,409	0	0	0	0	0	391,409	0	214,641	214,641	2,538	11/25/2036
31396L-T3-4	FNMA_06-115	IE		01/01/2021	RESOLUTION LIFE		33,440	0	25,140	10,850	0	0	0	0	0	10,850	0	22,590	22,590	187	12/25/2036
31396L-XH-8	FNMA_06-110	CX		12/25/2021	INTEREST ONLY PAYMENT		0	0	123,434	11,436	0	(11,436)	0	(11,436)	0	0	0	0	0	26,784	11/25/2036
31396N-7L-4	FHLMC_3138	SC		12/15/2021	INTEREST ONLY PAYMENT		0	0	42,528	1,879	0	(1,879)	0	(1,879)	0	0	0	0	0	20,772	04/15/2036
31396N-E5-1	FHLMC_3140	SG		12/15/2021	INTEREST ONLY PAYMENT		0	0	41,708	3,542	0	(3,542)	0	(3,542)	0	0	0	0	0	17,145	03/15/2036
31396N-H4-1	FHLMC_3136	NS		12/15/2021	INTEREST ONLY PAYMENT		0	0	41,210	3,098	0	(3,098)	0	(3,098)	0	0	0	0	0	10,998	04/15/2036
31396N-HC-3	FHLMC_3136	PS		12/15/2021	INTEREST ONLY PAYMENT		0	0	125,514	14,111	0	(14,111)	0	(14,111)	0	0	0	0	0	29,978	04/15/2036
31396N-KH-8	FHLMC_3147			12/15/2021	INTEREST ONLY PAYMENT		0	0	177,066	17,188	0	(17,188)	0	(17,188)	0	0	0	0	0	34,059	04/15/2036
31396N-LG-9	FHLMC_3147			01/01/2021	RESOLUTION LIFE		1,217,154	0	825,309	737,609	0	0	0	0	0	737,609	0	479,544	479,544	15,905	04/15/2036
31396P-2W-0	FNMA_07-21			12/25/2021	INTEREST ONLY PAYMENT		0	0	713	103	0	(103)	0	(103)	0	0	0	0	0	249	03/25/2037
31396P-3X-7	FNMA_07-21			12/25/2021	MBS PAYDOWN		60,502	60,502	52,930	58,638	0	1,864	0	1,864	0	60,502	0	0	0	0	03/25/2037
31396P-5X-5	FNMA_07-18	SB		12/25/2021	INTEREST ONLY PAYMENT		0	0	13,632	1,264	0	(1,264)	0	(1,264)	0	0	0	0	0	8,973	03/25/2037
31396P-EY-3	FNMA_06-128			12/25/2021	INTEREST ONLY PAYMENT		0	0	117,685	12,987	0	(12,987)	0	(12,987)	0	0	0	0	0	24,428	01/25/2037
31396P-G6-2	FNMA_07-14			12/01/2021	MBS PAYDOWN		65,475	65,475	57,076	64,098	0	1,378	0	1,378	0	65,475	0	0	0	0	03/25/2037
31396P-HL-8	FNMA_07-1			12/25/2021	INTEREST ONLY PAYMENT		0	0	186,183	21,005	0	(21,005)	0	(21,005)	0	0	0	0	0	37,069	02/25/2037
31396P-ME-8	FNMA_39633	PS		12/25/2021	INTEREST ONLY PAYMENT		0	0	187,880	18,725	0	(18,725)	0	(18,725)	0	0	0	0	0	41,439	02/25/2037
31396P-ZF-1	FNMA_07-17			01/01/2021	RESOLUTION LIFE		292,124	0	199,347	180,847	0	0	0	0	0	180,847	0	111,278	111,278	1,463	03/25/2037
31396Q-5E-5	FNMA_09-69			01/01/2021	RESOLUTION LIFE		1,011,117	0	659,048	621,525	0	0	0	0	0	621,525	0	389,592	389,592	4,283	09/25/2039
31396Q-CH-0	FNMA_09-48D	IA		01/01/2021	VARIOUS		9,622	0	8,889	9,237	0	(305)	0	(305)	0	8,931	0	691	691	223	07/25/2039
31396Q-LY-3	FNMA_09-50			12/01/2021	VARIOUS		2,672,777	2,376,230	2,596,142	2,613,993	0	(3,917)	0	(3,917)	0	2,610,076	0	62,701	62,701	19,085	02/25/2049
31396Q-YP-8	FNMA_09-70			12/25/2021	MBS PAYDOWN		37,835	37,835	33,495	37,279	0	555	0	555	0	37,835	0	0	0	0	01/25/2037
31396R-AU-1	FHLMC_3156			12/01/2021	MBS PAYDOWN		202,747	202,747	177,562	199,317	0	3,430	0	3,430	0	202,747	0	0	0	0	05/15/2036
31396R-G9-2	FHLMC_3149			01/01/2021	RESOLUTION LIFE		202,467	212,775	165,133	46,774	0	0	0	0	0	46,774	0	155,693	155,693	0	05/15/2036
31396R-J5-7	FHLMC_3149	SI		12/15/2021	INTEREST ONLY PAYMENT		0	0	159,961	11,266	0	(11,266)	0	(11,266)	0	0	0	0	0	38,811	05/15/2036
31396R-KM-8	FHLMC_3153			12/01/2021	MBS PAYDOWN		24,191	24,191	21,836	23,935	0	256	0	256	0	24,191	0	0	0	0	05/15/2036
31396R-KW-6	FHLMC_3153			01/01/2021	RESOLUTION LIFE		422,461	0	351,177	293,883	0	0	0	0	0	293,883	0	128,578	128,578	5,732	05/15/2036
31396R-QA-8	FHLMC_3178			01/01/2021	RESOLUTION LIFE		772,602	0	803,484	734,815	0	0	0	0	0	734,815	0	37,787	37,787	9,843	06/15/2036
31396T-2M-4	FHLMC_3175			12/01/2021	MBS PAYDOWN		89,957	89,957	78,557	87,673	0	2,283	0	2,283	0	89,957	0	0	0	0	06/15/2036
31396T-A8-6	FHLMC_3170	SA		12/15/2021	INTEREST ONLY PAYMENT		0	0	145,172	11,004	0	(11,004)	0	(11,004)	0	0	0	0	0	33,891	09/15/2033
31396T-ZH-9	FHLMC_3191			01/01/2021	RESOLUTION LIFE		882,278	490,658	858,651	716,287	0	0	0	0	0	716,287	0	165,991	165,991	6,055	07/15/2036
31396U-X2-1	FHLMC_3184	JS		12/15/2021	INTEREST ONLY PAYMENT		0	0	27,776	896	0	(896)	0	(896)	0	0	0	0	0	19,650	07/15/2036
31396V-A5-7	FNMA_07-46	SD		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,621	545	0	(545)	0	(545)	0	0	0	0	0	1,084	05/25/2037
31396V-D7-0	FNMA_07-48			12/25/2021	INTEREST ONLY PAYMENT		0	0	250,429	29,106	0	(29,106)	0	(29,106)	0	0	0	0	0	46,538	05/25/2037
31396V-HU-5	FNMA_07-30			12/25/2021	INTEREST ONLY PAYMENT		0	0	213,866	26,423	0	(26,423)	0	(26,423)	0	0	0	0	0	51,871	04/25/2037
31396V-J6-6	FNR 2007-45	SM		12/25/2021	INTEREST ONLY PAYMENT		0	0	156,943	14,729	0	(14,729)	0	(14,729)	0	0	0	0	0	37,225	06/25/2036
31396V-KN-7	FNMA_07-28			01/01/2021	RESOLUTION LIFE		1,342,965	0	1,346,014	1,340,696	0	0	0	0	0	1,340,696	0	2,269	2,269	6,598	10/25/2035
31396V-KZ-0	FNMA_07-28	JS		12/25/2021	INTEREST ONLY PAYMENT		0	0	63,156	0	0	0	0	0	0	0	0	0	0	39,742	09/25/2035
31396V-LW-6	FNMA_07-28			12/25/2021	MBS PAYDOWN		638,184	638,184	609,565	633,614	0	4,569	0	4,569	0	638,184	0	0	0	2,083	01/25/2036
31396V-N4-6	FNMA_07-42			01/01/2021	RESOLUTION LIFE		676,248	0	410,448	396,578	0	0	0	0	0	396,578	0	279,670	279,670	2,823	05/25/2037
31396V-PY-8	FNMA_07-W3	2A2		12/25/2021	INTEREST ONLY PAYMENT		0	0	13,343	0	0	0	0	0	0	0	0	0	0	4,982	04/25/2037
31396V-SY-5	FNMA_07-39			12/25/2021	INTEREST ONLY PAYMENT		0	0	372,338	43,363	0	(43,363)	0	(43,363)	0	0	0	0	0	52,527	05/25/2037
31396V-VG-0	FNMA_07-43	KS		12/25/2021	INTEREST ONLY PAYMENT		0	0	4,948	311	0	(311)	0	(311)	0	0	0	0	0	4,205	05/25/2037
31396V-VH-8	FNMA_07-43			12/25/2021	INTEREST ONLY PAYMENT		0	0	15,267	1,946	0	(1,946)	0	(1,946)	0	0	0	0	0	4,423	05/25/2037
31396W-ED-4	FNMA_07-54			12/25/2021	INTEREST ONLY PAYMENT		0	0	122,684	14,607	0	(14,607)	0	(14,607)	0	0	0	0	0	24,507	06/25/2037
31396W-FP-6	FNMA_07-54			12/25/2021	INTEREST ONLY PAYMENT		0	0	52,594	6,470	0	(6,470)	0	(6,470)	0	0	0	0	0	10,206	06/25/2037
31396W-JS-6	FNMA_07-57			12/01/2021	MBS PAYDOWN		261,162	261,162	233,740	257,706	0	3,455	0	3,455	0	261,162	0	0	0	0	06/25/2036
31396W-NC-6	FNMA_07-71	SM		12/25/2021	INTEREST ONLY PAYMENT		0	0	55,010	4,751	0	(4,751)	0	(4,751)	0	0	0	0	0	9,158	07/25/2037
31396W-PH-3	FNMA_07-67	SI		12/25/2021	INTEREST ONLY PAYMENT		0	0	7,830	1,238	0	(1,238)	0	(1,238)	0	0	0	0	0	1,493	07/25/2037
31396W-PV-2	FNMA_07-67	SK		12/25/2021	INTEREST ONLY PAYMENT		0	0	35,631	2,877	0	(2,877)	0	(2,877)	0	0	0	0	0	9,611	07/25/2037
31396W-SH-0	FNMA_07-60B	BS		12/25/2021	INTEREST ONLY PAYMENT		0	0	62,581	5,983	0	(5,983)	0	(5,983)	0	0	0	0	0	18,485	07/25/2037
31396W-ZA-7	FNMA_07-66	SD		12/25/2021	MBS PAYDOWN		95,061	95,061	111,111	34,976	0	60,085	0	60,085	0	95,061	0	0	0	24,410	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396X-KV-5	FNMA_07-84D SB		12/25/2021	MBS PAYDOWN		11,268	11,268	17,042	11,361	0	(93)	0	(93)	0	11,268	0	0	0	1,626	08/25/2037
31396X-YQ-1	FNMA_07-91A SA		12/25/2021	INTEREST ONLY PAYMENT		0	0	42,291	4,521	0	(4,521)	0	(4,521)	0	0	0	0	0	11,240	10/25/2037
31396Y-BA-9	FNMA_07-117		12/25/2021	INTEREST ONLY PAYMENT		0	0	156,512	18,520	0	(18,520)	0	(18,520)	0	0	0	0	0	28,918	01/25/2038
31396Y-KY-7	FNMA_08-10		12/25/2021	INTEREST ONLY PAYMENT		0	0	110,361	14,417	0	(14,417)	0	(14,417)	0	0	0	0	0	23,437	03/25/2038
31396Y-L5-9	FNMA_08-25		12/25/2021	INTEREST ONLY PAYMENT		0	0	196,655	22,180	0	(22,180)	0	(22,180)	0	0	0	0	0	37,307	04/25/2038
31396Y-N9-9	FNMA_08-33		12/25/2021	INTEREST ONLY PAYMENT		0	0	136,184	13,187	0	(13,187)	0	(13,187)	0	0	0	0	0	24,618	04/25/2038
31396Y-WB-4	FNMA_08-13		12/25/2021	INTEREST ONLY PAYMENT		0	0	171,529	18,703	0	(18,703)	0	(18,703)	0	0	0	0	0	44,975	03/25/2038
31396Y-WR-9	FNMA_08-18		12/25/2021	INTEREST ONLY PAYMENT		0	0	21,234	2,721	0	(2,721)	0	(2,721)	0	0	0	0	0	5,020	03/25/2038
31396Y-Y5-5	FNMA_08-28		12/25/2021	MBS PAYDOWN		361,072	361,072	581,327	384,625	0	(23,552)	0	(23,552)	0	361,072	0	0	0	47,603	04/25/2038
31397A-M2-6	FHLMC_3196		01/01/2021	RESOLUTION LIFE		373,639	281,375	642,936	341,762	0	0	0	0	0	341,762	0	31,877	31,877	10,228	04/15/2032
31397A-Q8-9	FHLMC_3203		12/15/2021	MBS PAYDOWN		158,934	158,934	136,957	156,378	0	2,556	0	2,556	0	158,934	0	0	0	0	08/15/2036
31397A-ZX-4	FHLMC_3213A LS		01/01/2021	RESOLUTION LIFE		356,434	0	176,272	100,112	0	0	0	0	0	100,112	0	256,322	256,322	4,190	09/15/2036
31397B-F8-9	FHLMC_3219		12/15/2021	MBS PAYDOWN		148,966	148,966	245,794	152,886	0	(3,920)	0	(3,920)	0	148,966	0	0	0	22,077	04/15/2032
31397B-HF-1	FHLMC_3218 AS		12/15/2021	INTEREST ONLY PAYMENT		0	0	83,438	4,373	0	(4,373)	0	(4,373)	0	0	0	0	0	18,122	09/15/2036
31397B-QV-6	FHLMC_3225		12/01/2021	MBS PAYDOWN		323,937	323,937	295,339	319,755	0	4,181	0	4,181	0	323,937	0	0	0	0	10/15/2036
31397B-W7-2	FHLMC_3231 SE		12/15/2021	MBS PAYDOWN		90,896	90,896	90,555	81,018	0	9,878	0	9,878	0	90,896	0	0	0	13,492	10/15/2036
31397C-BA-6	FHLMC_3236 KS		12/15/2021	INTEREST ONLY PAYMENT		0	0	43,094	0	0	0	0	0	0	0	0	0	0	38,484	11/15/2036
31397C-FS-3	FHLMC_3240		12/15/2021	INTEREST ONLY PAYMENT		0	0	242,777	19,496	0	(19,496)	0	(19,496)	0	0	0	0	0	54,998	11/15/2036
31397C-UP-2	FHLMC_3239		12/15/2021	MBS PAYDOWN		218,275	218,275	359,062	231,923	0	(13,648)	0	(13,648)	0	218,275	0	0	0	24,615	11/15/2036
31397C-VF-3	FHLMC_3239 GI		12/01/2021	INTEREST ONLY PAYMENT		0	0	23,922	2,256	0	(2,256)	0	(2,256)	0	0	0	0	0	3,441	11/15/2036
31397C-VU-0	FHLMC_3239 PS		12/15/2021	MBS PAYDOWN		283,009	283,009	280,356	255,596	0	27,414	0	27,414	0	283,009	0	0	0	37,978	11/15/2036
31397E-AH-8	FHLMC_3255		12/15/2021	INTEREST ONLY PAYMENT		0	0	119,747	13,413	0	(13,413)	0	(13,413)	0	0	0	0	0	25,147	12/15/2036
31397F-6N-7	FHLMC_32-74		12/01/2021	MBS PAYDOWN		20,247	20,247	17,491	19,634	0	613	0	613	0	20,247	0	0	0	0	02/15/2037
31397F-6Y-3	FHLMC_3274 SM		12/15/2021	INTEREST ONLY PAYMENT		0	0	144,050	16,367	0	(16,367)	0	(16,367)	0	0	0	0	0	40,246	02/15/2037
31397F-HB-1	FHLMC_3271 SD		12/15/2021	INTEREST ONLY PAYMENT		0	0	9,925	1,190	0	(1,190)	0	(1,190)	0	0	0	0	0	2,313	02/15/2037
31397F-TH-5	FHLMC_3293 SA		12/15/2021	INTEREST ONLY PAYMENT		0	0	16,551	1,762	0	(1,762)	0	(1,762)	0	0	0	0	0	9,781	03/15/2037
31397G-7A-2	FHLMC_3287A		12/15/2021	INTEREST ONLY PAYMENT		0	0	58,437	6,594	0	(6,594)	0	(6,594)	0	0	0	0	0	14,235	03/15/2037
31397G-KC-3	FHLMC_3308		12/15/2021	INTEREST ONLY PAYMENT		0	0	66,149	8,694	0	(8,694)	0	(8,694)	0	0	0	0	0	15,649	02/15/2033
31397G-QV-5	FHLMC_3300		12/01/2021	MBS PAYDOWN		192,769	192,769	169,245	188,983	0	3,787	0	3,787	0	192,769	0	0	0	0	02/15/2037
31397G-R2-8	FHLMC_3300 MO		12/01/2021	MBS PAYDOWN		131,414	131,414	108,170	128,245	0	3,170	0	3,170	0	131,414	0	0	0	0	11/15/2036
31397G-RK-8	FHLMC_3300		01/01/2021	RESOLUTION LIFE		432,951	0	332,544	288,767	0	0	0	0	0	288,767	0	144,185	144,185	5,332	04/15/2037
31397G-S3-5	FHLMC_3297		12/15/2021	INTEREST ONLY PAYMENT		0	0	153,947	16,055	0	(16,055)	0	(16,055)	0	0	0	0	0	37,319	04/15/2037
31397H-D3-9	FHLMC_3318 CS		12/15/2021	INTEREST ONLY PAYMENT		0	0	34,516	3,764	0	(3,764)	0	(3,764)	0	0	0	0	0	7,358	05/15/2037
31397H-DN-5	FHLMC_3318 GS		12/15/2021	INTEREST ONLY PAYMENT		0	0	5,815	688	0	(688)	0	(688)	0	0	0	0	0	3,844	05/15/2037
31397J-5X-8	FHLMC_3331D SP		12/15/2021	INTEREST ONLY PAYMENT		0	0	94,805	8,259	0	(8,259)	0	(8,259)	0	0	0	0	0	28,315	06/15/2037
31397J-DA-9	FHLMC_3325		12/15/2021	INTEREST ONLY PAYMENT		0	0	47,940	4,910	0	(4,910)	0	(4,910)	0	0	0	0	0	10,214	06/15/2037
31397J-KD-5	FHLMC_3326		12/15/2021	INTEREST ONLY PAYMENT		0	0	26,175	2,490	0	(2,490)	0	(2,490)	0	0	0	0	0	5,026	06/15/2037
31397J-KK-9	FHLMC_3326		12/15/2021	INTEREST ONLY PAYMENT		0	0	164,690	20,772	0	(20,772)	0	(20,772)	0	0	0	0	0	39,561	02/15/2036
31397J-NZ-3	FHLMC_3350		12/01/2021	MBS PAYDOWN		126,805	126,805	145,825	127,723	0	(919)	0	(919)	0	126,805	0	0	0	3,361	07/15/2037
31397J-VU-5	FHLMC_3349 MY		12/01/2021	MBS PAYDOWN		142,441	142,441	157,685	143,857	0	(1,415)	0	(1,415)	0	142,441	0	0	0	4,451	07/15/2037
31397K-F8-9	FHLMC_3361		01/01/2021	RESOLUTION LIFE		391,674	0	274,504	260,442	0	0	0	0	0	260,442	0	131,233	131,233	4,844	08/15/2035
31397K-RN-3	FHLMC_3378		01/01/2021	RESOLUTION LIFE		999,374	594,268	950,829	889,798	0	0	0	0	0	889,798	0	109,576	109,576	6,064	06/15/2037
31397L-B8-1	FNMA_08-53C KI		12/25/2021	INTEREST ONLY PAYMENT		0	0	5,751	1,036	0	(1,036)	0	(1,036)	0	0	0	0	0	1,998	07/25/2023
31397L-H9-3	FNMA_08-60		12/25/2021	INTEREST ONLY PAYMENT		0	0	155,019	19,194	0	(19,194)	0	(19,194)	0	0	0	0	0	36,545	07/25/2038
31397L-PB-9	FNMA_08-42 MF		12/25/2021	MBS PAYDOWN		1,070	1,070	1,006	1,050	0	20	0	20	0	1,070	0	0	0	3	03/25/2037
31397L-PR-4	FNMA_08-42		12/25/2021	INTEREST ONLY PAYMENT		0	0	259,970	28,780	0	(28,780)	0	(28,780)	0	0	0	0	0	55,107	05/25/2038
31397L-X4-6	FNMA_08-62		12/25/2021	INTEREST ONLY PAYMENT		0	0	134,651	17,765	0	(17,765)	0	(17,765)	0	0	0	0	0	34,788	07/25/2038
31397M-7C-5	FNMA_09-1B SM		12/25/2021	INTEREST ONLY PAYMENT		0	0	6,857	763	0	(763)	0	(763)	0	0	0	0	0	4,821	02/25/2039
31397M-E4-5	FNMA_08-92		12/25/2021	INTEREST ONLY PAYMENT		0	0	553,357	55,096	0	(55,096)	0	(55,096)	0	0	0	0	0	92,693	12/25/2038
31397M-Q7-5	FNMA_08-93		01/01/2021	RESOLUTION LIFE		39,936	0	17,768	12,147	0	0	0	0	0	12,147	0	27,789	27,789	192	07/25/2048
31397N-3G-8	FNMA_09-43		01/01/2021	RESOLUTION LIFE		1,098,472	0	674,240	654,417	0	0	0	0	0	654,417	0	444,055	444,055	4,782	06/25/2039
31397N-FK-6	FNMA_09-17B		12/25/2021	INTEREST ONLY PAYMENT		0	0	17,182	3,586	0	(3,586)	0	(3,586)	0	0	0	0	0	6,818	03/25/2039
31397N-LU-7	FNMA_09-11 SU		12/25/2021	INTEREST ONLY PAYMENT		0	0	56,187	6,190	0	(6,190)	0	(6,190)	0	0	0	0	0	25,357	03/25/2049
31397N-MG-7	FNMA_09-11 PO		12/01/2021	MBS PAYDOWN		43,832	43,832	35,723	42,006	0	1,826	0	1,826	0	43,832	0	0	0	0	08/25/2038
31397N-SE-6	FNMA_09-22		12/25/2021	INTEREST ONLY PAYMENT		0	0	38,772	3,776	0	(3,776)	0	(3,776)	0	0	0	0	0	7,858	04/25/2037
31397N-UG-8	FNMA_09-19D TD		01/01/2021	VARIOUS		476,864	419,786	452,873	443,930	0	(101)	0	(101)	0	443,829	0	33,035	33,035	1,749	08/25/2036
31397P-2K-5	FHLMC_3376 SJ		12/15/2021	INTEREST ONLY PAYMENT		0	0	10,756	1,214	0	(1,214)	0	(1,214)	0	0	0	0	0	5,971	10/15/2037
31397P-4L-1	FHLMC_3383		01/01/2021	RESOLUTION LIFE		35,792	0	27,388	23,197	0	0	0	0	0	23,197	0	12,595	12,595	456	11/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397P-AQ-3	FHLMC 3385 SI		12/15/2021	INTEREST ONLY PAYMENT		0	0	40,818	6,488	0	(6,488)	0	(6,488)	0	0	0	0	0	22,248	11/15/2037
31397P-FP-0	FHLMC 3387 SC		12/15/2021	INTEREST ONLY PAYMENT		0	0	807	71	0	(71)	0	(71)	0	0	0	0	0	216	11/15/2037
31397P-FR-6	FHLMC 3387 SE		12/15/2021	INTEREST ONLY PAYMENT		0	0	93,609	11,553	0	(11,553)	0	(11,553)	0	0	0	0	0	24,897	11/15/2037
31397P-MB-3	FHLMC 3397		12/15/2021	INTEREST ONLY PAYMENT		0	0	171,743	15,801	0	(15,801)	0	(15,801)	0	0	0	0	0	42,770	12/15/2037
31397P-NN-6	FHLMC 3400		12/15/2021	INTEREST ONLY PAYMENT		0	0	154,356	16,679	0	(16,679)	0	(16,679)	0	0	0	0	0	29,890	12/15/2037
31397P-U7-3	FHLMC 3408 BI		12/15/2021	INTEREST ONLY PAYMENT		0	0	53,963	7,327	0	(7,327)	0	(7,327)	0	0	0	0	0	19,256	01/15/2038
31397Q-3A-4	FNMA 10-149A		12/25/2021	INTEREST ONLY PAYMENT		0	0	463,928	50,105	0	(50,105)	0	(50,105)	0	0	0	0	0	73,553	01/25/2041
31397Q-PY-8	FNMA 11-10		01/01/2021	VARIOUS		2,085,812	1,846,405	2,094,758	2,094,758	0	(8,946)	0	(8,946)	0	2,085,812	0	0	0	7,693	02/25/2041
31397Q-Y2-8	FNMA 10-147		12/01/2021	MBS PAYDOWN		81,135	81,135	91,346	82,424	0	(1,288)	0	(1,288)	0	81,135	0	0	0	4,406	01/25/2041
31397R-4G-8	FHLMC 3415		01/01/2021	RESOLUTION LIFE		599,986	0	464,234	437,534	0	0	0	0	0	437,534	0	162,452	162,452	7,576	08/15/2035
31397R-C3-8	FHLMC 3416		12/15/2021	INTEREST ONLY PAYMENT		0	0	71,815	4,842	0	(4,842)	0	(4,842)	0	0	0	0	0	15,537	02/15/2038
31397R-DX-1	FHLMC 3420 CS		12/15/2021	INTEREST ONLY PAYMENT		0	0	30,052	3,144	0	(3,144)	0	(3,144)	0	0	0	0	0	7,869	02/15/2038
31397R-MY-9	FHLMC 3429		12/15/2021	MBS PAYDOWN		32,262	32,262	36,779	32,376	0	(114)	0	(114)	0	32,262	0	0	0	2,852	03/15/2038
31397S-LZ-5	FNMA 11-30B		12/25/2021	INTEREST ONLY PAYMENT		0	0	29,903	2,945	0	(2,945)	0	(2,945)	0	0	0	0	0	6,664	04/25/2041
31397T-3F-7	FHLMC 3435		01/01/2021	RESOLUTION LIFE		999,331	0	525,384	516,820	0	0	0	0	0	516,820	0	482,511	482,511	11,925	04/15/2038
31397T-3Q-3	FHLMC 3442 MT		12/15/2021	MBS PAYDOWN		229,442	229,442	218,503	227,314	0	2,128	0	2,128	0	229,442	0	0	0	147	07/15/2034
31397U-3F-4	FNMA 11-60		12/01/2021	MBS PAYDOWN		116,121	116,121	102,687	114,192	0	1,929	0	1,929	0	116,121	0	0	0	0	08/25/2039
31397U-GY-9	FNMA 11-49		01/01/2021	RESOLUTION LIFE		326,462	0	180,299	164,883	0	0	0	0	0	164,883	0	161,579	161,579	1,483	06/25/2041
31397U-KP-3	FNMA 11-51C		12/25/2021	MBS PAYDOWN		1,045,976	1,045,976	1,016,993	1,032,242	0	13,734	0	13,734	0	1,045,976	0	0	0	36,781	06/25/2041
31397U-M7-1	FNMA 11-57 SE		12/25/2021	INTEREST ONLY PAYMENT		0	0	128,955	7,476	0	(7,476)	0	(7,476)	0	0	0	0	0	23,858	07/25/2041
31397U-N6-2	FNMA 11-57B		01/01/2021	RESOLUTION LIFE		796,029	0	545,445	507,026	0	0	0	0	0	507,026	0	289,003	289,003	3,604	07/25/2041
31397U-RB-7	FNMA 11-53		12/25/2021	INTEREST ONLY PAYMENT		0	0	788,888	91,850	0	(91,850)	0	(91,850)	0	0	0	0	0	170,718	06/25/2041
31397U-RE-1	FNMA 11-63A		08/01/2021	VARIOUS		0	0	16,447	7,409	0	(7,368)	42	(7,410)	0	0	0	0	0	9,530	01/25/2041
31397U-SA-8	FNMA 11-63		01/01/2021	RESOLUTION LIFE		577,129	0	356,714	326,053	0	0	0	0	0	326,053	0	251,076	251,076	2,597	07/25/2041
31397V-FT-9	FNSTR 421		01/01/2021	VARIOUS		142,911	0	143,100	136,416	0	(4,364)	0	(4,364)	0	132,052	0	10,859	10,859	3,321	12/25/2038
31397V-GE-1	FNSTR 421		01/01/2021	VARIOUS		1,811,379	0	1,859,404	1,859,404	0	(48,025)	0	(48,025)	0	1,811,379	0	0	0	41,800	06/25/2039
31397Y-RA-1	FHLMC 3504		11/15/2021	INTEREST ONLY PAYMENT		0	0	6,153	1,309	0	(1,309)	0	(1,309)	0	0	0	0	0	4,238	01/15/2039
31397Y-SN-2	FHLMC 3501-SC SC		01/01/2021	RESOLUTION LIFE		207,363	0	92,832	32,816	0	0	0	0	0	32,816	0	174,547	174,547	2,547	01/15/2039
31397Y-SP-7	FHLMC 3501		12/15/2021	INTEREST ONLY PAYMENT		0	0	203,515	20,379	0	(20,379)	0	(20,379)	0	0	0	0	0	32,507	01/15/2039
31397Y-W7-2	FHLMC 3513		01/01/2021	RESOLUTION LIFE		478,462	0	372,417	328,619	0	0	0	0	0	328,619	0	149,843	149,843	6,037	02/15/2039
31397Y-Z2-0	FHLMC 3510		01/01/2021	RESOLUTION LIFE		388,273	0	299,552	264,731	0	0	0	0	0	264,731	0	123,541	123,541	4,549	07/15/2037
31397Y-ZF-1	FHLMC 3510 ID		12/15/2021	INTEREST ONLY PAYMENT		0	0	100,534	7,700	0	(7,700)	0	(7,700)	0	0	0	0	0	22,747	02/15/2037
31397Y-ZP-9	FHLMC 3510		12/15/2021	MBS PAYDOWN		59,303	59,303	51,580	58,525	0	778	0	778	0	59,303	0	0	0	0	02/15/2037
31398E-BM-5	FHLMC 3540G KS		12/15/2021	INTEREST ONLY PAYMENT		0	0	37,732	1,152	0	(1,152)	0	(1,152)	0	0	0	0	0	17,054	11/15/2036
31398E-PY-4	FHLMC 3549		12/15/2021	INTEREST ONLY PAYMENT		0	0	39,256	6,628	0	(6,628)	0	(6,628)	0	0	0	0	0	11,805	07/15/2039
31398E-X7-4	FHLMC 3550		12/15/2021	INTEREST ONLY PAYMENT		0	0	120,850	12,109	0	(12,109)	0	(12,109)	0	0	0	0	0	26,571	07/15/2039
31398F-6B-2	FNMA 09-101		12/25/2021	INTEREST ONLY PAYMENT		0	0	248,783	26,087	0	(26,087)	0	(26,087)	0	0	0	0	0	60,307	12/25/2039
31398F-7C-9	FNW 09-W1		12/01/2021	MBS PAYDOWN		117,523	117,523	106,395	115,329	0	2,194	0	2,194	0	117,523	0	0	0	0	12/25/2049
31398F-B6-7	FNMA 09-90E		12/25/2021	INTEREST ONLY PAYMENT		0	0	51,273	7,989	0	(7,989)	0	(7,989)	0	0	0	0	0	18,967	11/25/2039
31398F-LW-9	FNMA 09-78		12/25/2021	INTEREST ONLY PAYMENT		0	0	292,095	32,385	0	(32,385)	0	(32,385)	0	0	0	0	0	57,181	10/25/2039
31398F-PJ-4	FNMA 09-82		12/25/2021	INTEREST ONLY PAYMENT		0	0	138,719	22,368	0	(22,368)	0	(22,368)	0	0	0	0	0	39,713	10/25/2039
31398F-R5-2	FNMA 09-87C		12/25/2021	INTEREST ONLY PAYMENT		0	0	32,430	5,197	0	(5,197)	0	(5,197)	0	0	0	0	0	13,495	11/25/2039
31398F-RQ-6	FNMA 09-86K		12/01/2021	MBS PAYDOWN		711,791	711,791	557,421	703,338	0	8,453	0	8,453	0	711,791	0	0	0	0	08/25/2036
31398F-RT-0	FNMA 09-86		12/01/2021	MBS PAYDOWN		43,889	43,889	38,300	43,328	0	561	0	561	0	43,889	0	0	0	0	10/25/2037
31398F-V7-3	FNMA 09-94E FX		01/01/2021	RESOLUTION LIFE		103,470	98,905	86,789	83,969	0	0	0	0	0	83,969	0	19,501	19,501	12	02/25/2038
31398G-3F-4	FNMA 10-3D		12/25/2021	INTEREST ONLY PAYMENT		0	0	186,540	22,708	0	(22,708)	0	(22,708)	0	0	0	0	0	35,402	02/25/2040
31398G-AF-6	FNMA 09-104		12/25/2021	INTEREST ONLY PAYMENT		0	0	182,472	21,319	0	(21,319)	0	(21,319)	0	0	0	0	0	43,362	12/25/2039
31398G-G8-6	FNMA 10-5		12/25/2021	INTEREST ONLY PAYMENT		0	0	237,928	27,654	0	(27,654)	0	(27,654)	0	0	0	0	0	60,972	02/25/2040
31398G-HZ-5	FNMA 09-103B SA		12/25/2021	INTEREST ONLY PAYMENT		0	0	39,264	11,270	0	(11,270)	0	(11,270)	0	0	0	0	0	23,273	09/25/2039
31398G-WE-5	FNMA 09-113D SA		12/25/2021	INTEREST ONLY PAYMENT		0	0	198,914	13,879	0	(13,879)	0	(13,879)	0	0	0	0	0	53,846	01/25/2040
31398G-YX-1	FNMA 10-8		01/01/2021	RESOLUTION LIFE		940,001	0	602,573	553,594	0	0	0	0	0	553,594	0	386,407	386,407	4,532	02/25/2040
31398G-YZ-6	FNMA 10-8B		12/25/2021	INTEREST ONLY PAYMENT		0	0	128,145	16,247	0	(16,247)	0	(16,247)	0	0	0	0	0	26,326	02/25/2040
31398J-HH-9	FHLMC 3560		12/15/2021	INTEREST ONLY PAYMENT		0	0	197,095	21,264	0	(21,264)	0	(21,264)	0	0	0	0	0	41,407	08/15/2039
31398J-HT-3	FHLMC 3560F IM		05/01/2021	INTEREST ONLY PAYMENT		0	0	1,273	572	0	(572)	0	(572)	0	0	0	0	0	1,098	12/15/2038
31398J-SS-3	FHLMC 3572 JS JS		12/15/2021	INTEREST ONLY PAYMENT		0	0	185,175	11,255	0	(11,255)	0	(11,255)	0	0	0	0	0	52,135	09/15/2039
31398J-VX-8	FHLMC 3578 BO		12/01/2021	MBS PAYDOWN		31,377	31,377	23,249	29,138	0	2,239	0	2,239	0	31,377	0	0	0	0	10/15/2036
31398K-CB-4	FHLMC 3582		01/01/2021	RESOLUTION LIFE		590,688	0	415,228	419,286	0	0	0	0	0	419,286	0	171,402	171,402	7,314	10/15/2039
31398K-CC-2	FHLMC 3582		12/15/2021	INTEREST ONLY PAYMENT		0	0	220,647	25,856	0	(25,856)	0	(25,856)	0	0	0	0	0	40,156	10/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398K-N5	FHLMC_3602A		12/15/2021	MBS PAYDOWN		112,726	112,726	145,910	114,912	0	(2,186)	0	(2,186)	0	112,726	0	0	0	11,705	11/15/2024
31398K-QQ-6	FHLMC_3604		12/01/2021	MBS PAYDOWN		26,934	26,934	24,035	26,630	0	304	0	304	0	26,934	0	0	0	0	05/15/2036
31398K-QW-3	FHLMC_3604B SI		12/15/2021	INTEREST ONLY PAYMENT		0	0	91,950	5,381	0	(5,381)	0	(5,381)	0	0	0	0	0	22,560	05/15/2036
31398K-VS-6	FHLMC_3600		11/15/2021	MBS PAYDOWN		10,327	10,327	12,989	10,745	0	(419)	0	(419)	0	10,327	0	0	0	869	07/15/2039
31398L-QK-7	FHLMC_3607		12/01/2021	MBS PAYDOWN		146,508	146,508	125,372	144,461	0	2,047	0	2,047	0	146,508	0	0	0	0	04/15/2036
31398L-R3-4	FHLMC_3607		12/15/2021	MBS PAYDOWN		31,705	31,705	27,658	31,344	0	361	0	361	0	31,705	0	0	0	0	10/15/2039
31398L-XD-5	FHLMC_3622C GI		11/01/2021	VARIOUS		0	0	13,452	0	0	0	0	0	0	0	0	0	0	4,676	06/15/2037
31398L-ZP-6	FHLMC_3621		12/01/2021	MBS PAYDOWN		19,530	19,530	17,244	19,277	0	252	0	252	0	19,530	0	0	0	0	01/15/2040
31398M-F8-4	FNMA_10-28		12/25/2021	MBS PAYDOWN		4,234	4,234	4,723	4,314	0	(80)	0	(80)	0	4,234	0	0	0	209	04/25/2040
31398M-QR-0	FNMA_10-15		12/25/2021	INTEREST ONLY PAYMENT		0	0	247,961	28,593	0	(28,593)	0	(28,593)	0	0	0	0	0	57,562	03/25/2040
31398N-BH-6	FNMA_10-102		12/25/2021	INTEREST ONLY PAYMENT		0	0	168,798	15,923	0	(15,923)	0	(15,923)	0	0	0	0	0	26,816	09/25/2040
31398N-EY-6	FNMA_10-95F		12/25/2021	INTEREST ONLY PAYMENT		0	0	68,636	5,697	0	(5,697)	0	(5,697)	0	0	0	0	0	14,361	09/25/2040
31398N-HF-4	FNMA_10-97E SC		12/25/2021	INTEREST ONLY PAYMENT		0	0	614,658	43,431	0	(43,431)	0	(43,431)	0	0	0	0	0	81,790	09/25/2040
31398N-L2-8	FNMA_10-110		12/25/2021	VARIOUS		1,207,614	0	1,495,729	944,103	0	(60,707)	0	(60,707)	0	883,396	0	324,218	324,218	126,567	10/25/2040
31398N-NM-2	FNMA_10-115		12/25/2021	INTEREST ONLY PAYMENT		0	0	75,407	8,065	0	(8,065)	0	(8,065)	0	0	0	0	0	12,574	10/25/2040
31398N-TF-1	FNMA_10-109		12/25/2021	INTEREST ONLY PAYMENT		0	0	215,201	25,000	0	(25,000)	0	(25,000)	0	0	0	0	0	38,516	10/25/2040
31398N-V9-2	FNMA_10-123		12/25/2021	INTEREST ONLY PAYMENT		0	0	240,730	27,326	0	(27,326)	0	(27,326)	0	0	0	0	0	54,748	11/25/2040
31398P-CN-7	FNMA_10-38		12/25/2021	INTEREST ONLY PAYMENT		0	0	16	0	0	0	0	0	0	0	0	0	0	4	04/25/2025
31398P-QC-6	FNMA_10-40A		12/25/2021	INTEREST ONLY PAYMENT		0	0	45,656	3,910	0	(3,910)	0	(3,910)	0	0	0	0	0	9,283	04/25/2040
31398P-U2-3	FNMA_10-39		12/01/2021	MBS PAYDOWN		38,334	38,334	33,683	37,824	0	510	0	510	0	38,334	0	0	0	0	10/25/2035
31398P-UU-1	FNMA_10-46 QP		12/01/2021	VARIOUS		47,924	44,055	47,062	46,432	0	(18)	0	(18)	0	46,414	0	1,509	1,509	213	05/25/2040
31398P-VV-8	FNMA_10-46		01/01/2021	RESOLUTION LIFE		1,033,345	0	1,033,345	1,033,345	0	0	0	0	0	1,033,345	0	0	0	5,121	05/25/2040
31398Q-RT-6	FHLMC_3738		01/01/2021	RESOLUTION LIFE		614,143	0	598,393	398,320	0	0	0	0	0	398,320	0	215,823	215,823	16,608	08/15/2040
31398R-BC-8	FNMA_10-43		01/01/2021	VARIOUS		61	0	882	0	0	0	0	0	0	0	0	61	61	14	09/25/2039
31398R-LT-0	FNMA_10-65		12/25/2021	MBS PAYDOWN		863,773	863,773	1,109,949	870,104	0	(6,331)	0	(6,331)	0	863,773	0	0	0	55,069	05/25/2040
31398S-F4-0	FNMA_10-135D		01/01/2021	RESOLUTION LIFE		118,741	0	121,884	109,549	0	0	0	0	0	109,549	0	9,192	9,192	1,208	04/25/2040
31398S-MC-4	FNMA_10-134		12/25/2021	INTEREST ONLY PAYMENT		0	0	379,106	37,906	0	(37,906)	0	(37,906)	0	0	0	0	0	74,793	12/25/2040
31398S-T3-7	FNMA_10-140		12/25/2021	INTEREST ONLY PAYMENT		0	0	62,453	45,599	0	(54,476)	0	(54,476)	0	0	0	0	0	50,566	07/25/2039
31398S-WF-6	FNMA_10-139E		01/01/2021	VARIOUS		114,484	0	117,439	117,439	0	(2,954)	0	(2,954)	0	114,485	0	0	0	3,134	12/25/2040
31398S-XR-9	FNMA_10-141		12/25/2021	INTEREST ONLY PAYMENT		0	0	217,289	25,334	0	(25,334)	0	(25,334)	0	0	0	0	0	53,316	12/25/2040
31398S-Y9-8	FNMA_10-154		01/01/2021	RESOLUTION LIFE		939,559	0	939,559	939,559	0	0	0	0	0	939,559	0	0	0	4,701	01/25/2041
31398T-6S-5	FNMA_10-108 BC		12/01/2021	VARIOUS		249,710	243,003	235,713	240,943	0	556	0	556	0	241,499	0	8,212	8,212	4,190	09/25/2040
31398T-GX-3	FNMA_10-68 SC		12/25/2021	INTEREST ONLY PAYMENT		0	0	51,912	3,102	0	(3,102)	0	(3,102)	0	0	0	0	0	13,381	07/25/2040
31398V-FM-3	FHLMC_3645 WI		01/01/2021	RESOLUTION LIFE		164,061	0	171,393	163,467	0	0	0	0	0	163,467	0	593	593	3,191	02/15/2040
31398V-LL-8	FHLMC_3656 KS		01/01/2021	RESOLUTION LIFE		148,452	0	137,083	119,002	0	0	0	0	0	119,002	0	29,450	29,450	2,829	02/15/2040
31398V-SY-3	FHLMC_3662C ZB		12/01/2021	VARIOUS		192,255	188,962	192,150	189,191	0	(10)	0	(10)	0	189,181	0	3,074	3,074	5,011	08/15/2036
31398W-4K-7	FHLMC_3626E AS		11/01/2021	VARIOUS		0	0	13,462	0	0	0	0	0	0	0	0	0	0	6,673	06/15/2037
31398W-RF-3	FHLMC_3632		12/15/2021	MBS PAYDOWN		30,774	30,774	40,722	32,132	0	(1,358)	0	(1,358)	0	30,774	0	0	0	2,863	02/15/2040
31406G-JF-7	FN 5 /1 12M LIBOR ARM		12/01/2021	MBS PAYDOWN		46,025	46,025	46,595	46,044	0	(18)	0	(18)	0	46,025	0	0	0	528	02/01/2035
3140EU-E2-1	FNMA 30YR		12/01/2021	MBS PAYDOWN		2,404,514	2,404,514	2,506,190	2,410,138	0	(5,623)	0	(5,623)	0	2,404,514	0	0	0	38,047	01/01/2046
3140HJ-3A-7	FNMA 30YR		12/01/2021	MBS PAYDOWN		4,419,542	4,419,542	4,617,386	4,477,069	0	(57,527)	0	(57,527)	0	4,419,542	0	0	0	108,267	06/01/2048
3140HL-PU-4	FNMA 30YR		12/01/2021	MBS PAYDOWN		6,903,218	6,903,218	7,402,083	6,978,415	0	(75,197)	0	(75,197)	0	6,903,218	0	0	0	215,496	07/01/2048
3140J7-RU-1	FNMA 30YR		12/01/2021	MBS PAYDOWN		3,305,958	3,305,958	3,263,600	3,298,127	0	7,831	0	7,831	0	3,305,958	0	0	0	59,652	11/01/2047
31410K-NG-5	FNMA 30YR		01/01/2021	VARIOUS		91,501	77,641	78,132	78,132	0	(15)	0	(15)	0	78,117	0	13,384	13,384	388	07/01/2038
31412T-M2-6	FNMA 30YR		01/01/2021	VARIOUS		381,852	330,566	341,774	341,774	0	(33)	0	(33)	0	341,741	0	40,110	40,110	1,515	06/01/2038
31414G-GZ-6	FNMA 30YR		12/01/2021	MBS PAYDOWN		7,402	7,402	7,366	7,399	0	3	0	3	0	7,402	0	0	0	200	12/01/2037
31415C-FD-4	FNMA 30YR		01/01/2021	VARIOUS		1,829	1,583	1,553	1,553	0	0	0	0	0	1,553	0	276	276	7	07/01/2038
31416B-7D-4	FNMA 30YR		12/01/2021	MBS PAYDOWN		105,150	105,150	117,834	106,288	0	(1,138)	0	(1,138)	0	105,150	0	0	0	3,033	03/01/2039
31417F-SW-9	FNMA 30YR		12/01/2021	MBS PAYDOWN		1,212,869	1,212,869	1,251,150	1,214,523	0	(1,654)	0	(1,654)	0	1,212,869	0	0	0	16,229	03/01/2043
31418D-FQ-0	FNMA 30YR UMBS		12/01/2021	MBS PAYDOWN		1,838,698	1,838,698	1,871,449	1,849,304	0	(10,606)	0	(10,606)	0	1,838,698	0	0	0	23,699	09/01/2049
31418D-GM-8	FNMA 30YR UMBS		12/01/2021	MBS PAYDOWN		1,765,587	1,765,587	1,822,072	1,784,081	0	(18,494)	0	(18,494)	0	1,765,587	0	0	0	27,617	10/01/2049
31418D-LT-7	FNMA 30YR UMBS		03/01/2021	VARIOUS		31,392,613	30,035,426	30,584,511	30,584,511	0	(79,289)	0	(79,289)	0	30,505,222	0	887,392	887,392	165,978	02/01/2050
31418M-ML-3	FNMA 30YR		12/01/2021	MBS PAYDOWN		128,084	128,084	139,951	129,661	0	(1,577)	0	(1,577)	0	128,084	0	0	0	3,154	10/01/2039
31418S-4V-8	FNMA 30YR		12/01/2021	VARIOUS		271,911	235,802	251,239	246,363	0	(39)	0	(39)	0	246,325	0	25,586	25,586	1,122	07/01/2040
31418U-BS-2	FNMA 30YR		12/01/2021	VARIOUS		267,073	254,635	275,921	262,866	0	(1,545)	0	(1,545)	0	261,321	0	5,753	5,753	5,883	05/01/2040
31418V-3A-8	FNMA 30YR		12/01/2021	VARIOUS		425,814	415,165	432,939	422,133	0	(3,254)	0	(3,254)	0	418,878	0	6,935	6,935	6,688	07/01/2040
31418V-UM-2	FNMA 30YR		12/01/2021	VARIOUS		177,068	155,366	167,868	165,181	0	(23)	0	(23)	0	165,158	0	11,910	11,910	831	08/01/2040
31418X-EK-0	FNMA 30YR		12/01/2021	VARIOUS		603,989	585,928	610,646	594,375	0	(2,539)	0	(2,539)	0	591,836	0	12,153	12,153	11,438	08/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419B-SY-2	FNMA 30YR		12/01/2021	VARIOUS		428,560	419,047	436,726	425,805	0	(3,011)	0	(3,011)	0	422,794	0	5,766	5,766	7,932	08/01/2040
31419C-R4-7	FNMA 30YR		12/01/2021	VARIOUS		170,838	161,594	172,022	166,090	0	(362)	0	(362)	0	165,728	0	5,110	5,110	2,735	08/01/2040
31419D-NR-8	FNMA 30YR		12/01/2021	MBS PAYDOWN		14,278	14,278	15,193	14,256	0	22	0	22	0	14,278	0	0	0	389	09/01/2040
37610L-AH-0	GNMA_06-29 SH		12/20/2021	INTEREST ONLY PAYMENT		0	0	9,009	234	0	(234)	0	(234)	0	0	0	0	0	5,581	06/20/2036
38373A-UX-2	GNMA_09-68 PS		12/16/2021	INTEREST ONLY PAYMENT		0	0	59,655	12,223	0	(12,223)	0	(12,223)	0	0	0	0	0	21,090	11/16/2038
38373Q-NX-5	GNMA_03-41 S		12/17/2021	INTEREST ONLY PAYMENT		0	0	6,884	1,691	0	(1,691)	0	(1,691)	0	0	0	0	0	2,678	02/17/2033
38373Q-S2-8	GNMA_03-52 S		12/16/2021	INTEREST ONLY PAYMENT		0	0	10,356	411	0	(411)	0	(411)	0	0	0	0	0	3,581	06/16/2033
38373S-3R-6	GNMA_03-26 SX		12/16/2021	MBS PAYDOWN		46,412	46,412	47,833	44,334	0	2,078	0	2,078	0	46,412	0	0	0	2,912	04/16/2033
38373S-3Y-1	GNMA_03-26 SY		12/16/2021	INTEREST ONLY PAYMENT		0	0	32,379	2,937	0	(2,937)	0	(2,937)	0	0	0	0	0	16,374	04/16/2033
38373S-B2-2	GNMA_03-23 S		06/16/2021	INTEREST ONLY PAYMENT		0	0	300,130	269,730	0	(269,730)	0	(269,730)	0	0	0	0	0	100,160	12/16/2029
38373V-MX-5	GNMA_02-65 SC		06/16/2021	INTEREST ONLY PAYMENT		0	0	50,462	31,981	0	(31,981)	0	(31,981)	0	0	0	0	0	17,030	09/16/2032
38373V-NT-3	GNMA_02-63 SF		12/16/2021	INTEREST ONLY PAYMENT		0	0	77,085	3,887	0	(3,887)	0	(3,887)	0	0	0	0	0	21,720	09/16/2032
38373V-PS-3	GNMA_02-64 SG		03/16/2021	INTEREST ONLY PAYMENT		0	0	78,942	68,420	0	(68,420)	0	(68,420)	0	0	0	0	0	10,188	09/16/2032
38373Y-2P-8	GNMA_03-7 SB		12/16/2021	INTEREST ONLY PAYMENT		0	0	3,733	680	0	(680)	0	(680)	0	0	0	0	0	1,524	01/16/2033
38373Y-KV-5	GNMA_02-92 ES		12/20/2021	INTEREST ONLY PAYMENT		0	0	19,752	2,628	0	(2,628)	0	(2,628)	0	0	0	0	0	4,623	02/20/2029
38373Y-KX-1	GNMA_02-92 SE		12/20/2021	INTEREST ONLY PAYMENT		0	0	7,003	929	0	(929)	0	(929)	0	0	0	0	0	1,605	02/20/2029
383742-J6-1	GNMA_08-32 SW		01/01/2021	RESOLUTION LIFE		306,003	0	114,752	41,403	0	0	0	0	0	41,403	0	264,600	264,600	3,315	04/16/2038
38374B-7B-3	GNMA_03-80 SA		12/16/2021	INTEREST ONLY PAYMENT		0	0	13,802	1,534	0	(1,534)	0	(1,534)	0	0	0	0	0	3,185	09/16/2033
38374B-XC-2	GNMA_03-67		01/01/2021	RESOLUTION LIFE		1,097,713	1,161,705	839,091	943,277	0	0	0	0	0	943,277	0	154,436	154,436	0	08/20/2033
38374B-ZG-1	GNMA_03-69 SG		12/16/2021	INTEREST ONLY PAYMENT		0	0	57,949	8,262	0	(8,262)	0	(8,262)	0	0	0	0	0	14,952	12/16/2029
38374C-4M-0	GNMA_03-85 QC		12/17/2021	MBS PAYDOWN		182,438	182,438	216,446	178,606	0	3,832	0	3,832	0	182,438	0	0	0	10,688	05/17/2033
38374C-H6-1	GNMA_03-86 SH		12/16/2021	INTEREST ONLY PAYMENT		0	0	92,441	12,042	0	(12,042)	0	(12,042)	0	0	0	0	0	25,986	10/16/2033
38374D-BJ-7	GNMA_06-34		12/01/2021	MBS PAYDOWN		5,296	5,296	4,504	5,215	0	80	0	80	0	5,296	0	0	0	0	07/20/2036
38374D-BK-4	GNMA_06-34 PS		12/20/2021	INTEREST ONLY PAYMENT		0	0	40,339	4,734	0	(4,734)	0	(4,734)	0	0	0	0	0	10,114	07/20/2036
38374E-P3-5	GNMA_03-110 S		01/01/2021	RESOLUTION LIFE		538,363	0	372,873	324,820	0	0	0	0	0	324,820	0	213,543	213,543	4,893	10/20/2033
38374F-5Y-6	GNMA_04-26 GS		12/17/2021	INTEREST ONLY PAYMENT		0	0	30,760	967	0	(967)	0	(967)	0	0	0	0	0	14,677	07/17/2033
38374F-GF-5	GNMA_04-8 SI		12/26/2021	INTEREST ONLY PAYMENT		0	0	23,340	5,605	0	(5,605)	0	(5,605)	0	0	0	0	0	8,990	11/26/2023
38374F-S7-0	GNMA_04-18		12/16/2021	MBS PAYDOWN		22,072	22,072	75,267	27,578	0	(5,506)	0	(5,506)	0	22,072	0	0	0	9,894	03/16/2034
38374F-TV-6	GNMA_04-19C MS		01/01/2021	RESOLUTION LIFE		391,190	306,534	341,312	313,047	0	0	0	0	0	313,047	0	78,143	78,143	937	03/20/2034
38374G-6K-3	GNMA_04-46 SD		12/16/2021	INTEREST ONLY PAYMENT		0	0	17,395	1,588	0	(1,588)	0	(1,588)	0	0	0	0	0	3,001	06/16/2034
38374G-M9-0	GNMA_04-34 SN		12/20/2021	MBS PAYDOWN		126,267	126,267	104,170	117,278	0	8,989	0	8,989	0	126,267	0	0	0	9,652	02/20/2034
38374G-SJ-2	GNMA_04-37		12/01/2021	MBS PAYDOWN		337,307	337,307	272,858	332,014	0	5,292	0	5,292	0	337,307	0	0	0	0	04/20/2034
38374G-UN-0	GNMA_04-39 UD		01/01/2021	RESOLUTION LIFE		38,639	0	38,639	38,639	0	0	0	0	0	38,639	0	0	0	442	05/16/2034
38374G-XG-2	GNMA_04-39 QD		12/16/2021	MBS PAYDOWN		12,465	12,465	12,216	11,360	0	1,105	0	1,105	0	12,465	0	0	0	1,498	05/16/2034
38374G-XQ-0	GNMA_04-32 S		12/16/2021	INTEREST ONLY PAYMENT		0	0	8,749	997	0	(997)	0	(997)	0	0	0	0	0	2,099	11/16/2031
38374G-YL-0	GNMA_04-32 SU		01/01/2021	RESOLUTION LIFE		190,933	140,561	128,613	76,541	0	0	0	0	0	76,541	0	114,392	114,392	601	04/20/2034
38374H-RU-6	GNMA_04-63 SB		12/16/2021	MBS PAYDOWN		95,443	95,443	91,506	90,565	0	4,878	0	4,878	0	95,443	0	0	0	9,020	08/16/2034
38374J-KT-2	GNMA_04-89		12/20/2021	MBS PAYDOWN		61,969	61,969	71,865	62,990	0	(1,021)	0	(1,021)	0	61,969	0	0	0	2,490	10/20/2034
38374K-7U-1	GNMA_05-28		05/01/2021	MBS PAYDOWN		10,354	10,354	9,851	10,326	0	28	0	28	0	10,354	0	0	0	0	02/17/2033
38374K-AW-3	GNMA_04-109 WK		01/01/2021	RESOLUTION LIFE		13,555	12,334	12,180	11,258	0	0	0	0	0	11,258	0	2,297	2,297	50	12/20/2034
38374K-KX-0	GNMA_05-8 SB		01/01/2021	RESOLUTION LIFE		360,501	0	176,064	136,242	0	0	0	0	0	136,242	0	224,258	224,258	3,329	01/20/2035
38374K-WW-9	GNMA_05-16A		12/20/2021	INTEREST ONLY PAYMENT		0	0	55,625	5,865	0	(5,865)	0	(5,865)	0	0	0	0	0	12,859	02/20/2035
38374L-4E-8	GNMA_05-68 SH		12/17/2021	MBS PAYDOWN		94,477	94,477	107,682	94,878	0	(402)	0	(402)	0	94,477	0	0	0	8,066	06/17/2035
38374M-6J-3	GNMA_06-21 CS		12/20/2021	MBS PAYDOWN		278,102	278,102	353,998	277,485	0	616	0	616	0	278,102	0	0	0	49,679	05/20/2036
38374M-7D-5	GNMA_06-35 SA		01/01/2021	RESOLUTION LIFE		38,435	0	7,909	0	0	0	0	0	0	0	0	38,435	38,435	319	07/20/2036
38374N-SL-2	GNMA_06-50 JC		12/01/2021	MBS PAYDOWN		322,492	322,492	350,307	326,436	0	(3,944)	0	(3,944)	0	322,492	0	0	0	8,604	06/20/2036
38374T-5Z-3	GNMA_09-47A KI		12/01/2021	INTEREST ONLY PAYMENT		0	0	19,541	1,923	0	(1,923)	0	(1,923)	0	0	0	0	0	2,715	06/16/2039
38374T-KL-7	GNMA_09-15 SM		12/20/2021	INTEREST ONLY PAYMENT		0	0	50,027	6,320	0	(6,320)	0	(6,320)	0	0	0	0	0	13,680	03/20/2039
38374U-JQ-5	GNMA_09-33B SN		01/01/2021	RESOLUTION LIFE		2,870	0	13,177	1,610	0	0	0	0	0	1,610	0	1,260	1,260	508	05/20/2039
38374U-LF-6	GNMA_09-33		05/20/2021	INTEREST ONLY PAYMENT		0	0	63,072	6,558	0	(6,558)	0	(6,558)	0	0	0	0	0	14,555	05/20/2039
38374U-LG-4	GNMA_09-33B NI		01/01/2021	RESOLUTION LIFE		434	0	1,136	321	0	0	0	0	0	321	0	112	112	176	05/20/2039
38374V-LM-9	GNMA_09-56		12/20/2021	INTEREST ONLY PAYMENT		0	0	144,413	16,762	0	(16,762)	0	(16,762)	0	0	0	0	0	37,776	07/20/2039
38374V-P9-4	GNMA_09-50E NS		01/01/2021	RESOLUTION LIFE		116,081	0	148,082	75,678	0	0	0	0	0	75,678	0	40,403	40,403	3,525	09/20/2038
38374V-UT-4	GNMA_09-57C HI		01/01/2021	RESOLUTION LIFE		58,970	0	58,970	58,970	0	0	0	0	0	58,970	0	0	0	2,801	06/16/2039
38374V-Y7-8	GNMA_2009-50 PS		12/20/2021	INTEREST ONLY PAYMENT		0	0	67,630	8,130	0	(8,130)	0	(8,130)	0	0	0	0	0	23,667	06/20/2039
38374V-ZT-9	GNMA_09-54D US		12/16/2021	INTEREST ONLY PAYMENT		0	0	23,515	2,119	0	(2,119)	0	(2,119)	0	0	0	0	0	9,013	04/16/2039
38374X-EE-1	GNMA_09-16		12/20/2021	INTEREST ONLY PAYMENT		0	0	111,036	11,410	0	(11,410)	0	(11,410)	0	0	0	0	0	23,064	01/20/2037
38375B-4H-2	GNMA_13-H15		12/01/2021	INTEREST ONLY PAYMENT		0	0	39,487	0	0	(4,536)	0	(4,536)	0	0	0	0	0	7,434	07/20/2063

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375B-5Z-1	GNMA_13-H19		12/01/2021	VARIOUS		0	0	550,129	60,560	0	(60,560)	0	(60,560)	0	0	0	0	0	104,397	08/20/2063
38375B-ES-7	GNMA_10-H18-IF		12/01/2021	VARIOUS		0	0	103,098	4,491	0	(4,491)	0	(4,491)	0	0	0	0	0	14,245	09/20/2060
38375B-GQ-9	GNMA_10-H24		12/01/2021	VARIOUS		0	0	118,701	7,481	0	(7,481)	0	(7,481)	0	0	0	0	0	14,396	10/20/2060
38375B-JL-7	GNMA_10-H27		12/01/2021	VARIOUS		0	0	113,720	4,308	0	(4,308)	0	(4,308)	0	0	0	0	0	14,566	12/20/2060
38375B-LV-2	GNMA_11-H13		12/01/2021	VARIOUS		0	0	329,911	23,192	0	(23,192)	0	(23,192)	0	0	0	0	0	39,478	04/20/2061
38375B-MH-2	GNMA_11-H16		12/01/2021	INTEREST ONLY PAYMENT		0	0	54,579	0	0	(2,149)	0	(2,149)	0	0	0	0	0	4,948	07/20/2061
38375B-RA-2	GNMA_12-H10		12/01/2021	INTEREST ONLY PAYMENT		0	0	170,618	0	0	(8,817)	0	(8,817)	0	0	0	0	0	16,558	12/20/2061
38375B-RK-0	GNMA_12-H09		12/01/2021	INTEREST ONLY PAYMENT		0	0	117,423	9,037	0	(9,037)	0	(9,037)	0	0	0	0	0	19,551	03/20/2062
38375B-SL-7	GNMA_12-H11		12/01/2021	INTEREST ONLY PAYMENT		0	0	108,250	0	0	(6,850)	0	(6,850)	0	0	0	0	0	13,109	02/20/2062
38375B-X7-2	GNMA_13-H10-XI		12/01/2021	VARIOUS		0	0	52,836	40,172	0	(40,172)	0	(40,172)	0	0	0	0	0	42,094	04/20/2063
38375B-YR-7	GNMA_12-H26		12/01/2021	INTEREST ONLY PAYMENT		0	0	723	29	0	(29)	0	(29)	0	0	0	0	0	166	07/20/2062
38375B-ZX-3	GNMA_12-H29		12/01/2021	INTEREST ONLY PAYMENT		0	0	32,549	0	0	(1,969)	0	(1,969)	0	0	0	0	0	5,193	02/20/2062
38375J-EM-3	GNMA_07-1 S		12/20/2021	INTEREST ONLY PAYMENT		0	0	66,717	4,976	0	(4,976)	0	(4,976)	0	0	0	0	0	18,362	01/20/2037
38375J-MP-7	GNMA_07-9 AI		12/16/2021	INTEREST ONLY PAYMENT		0	0	89,995	4,235	0	(4,235)	0	(4,235)	0	0	0	0	0	27,437	03/16/2037
38375J-MY-8	GNMA_07-9 DO		12/01/2021	MBS PAYDOWN		20,643	20,643	17,663	20,368	0	274	0	274	0	20,643	0	0	0	0	03/20/2037
38375J-RP-2	GNMA_07-8		12/20/2021	INTEREST ONLY PAYMENT		0	0	133,461	14,327	0	(14,327)	0	(14,327)	0	0	0	0	0	24,410	03/20/2037
38375J-TE-5	GNMA_07-17		12/01/2021	MBS PAYDOWN		20,410	20,410	17,154	20,014	0	396	0	396	0	20,410	0	0	0	0	04/16/2037
38375J-UP-8	GNMA_07-19		12/20/2021	INTEREST ONLY PAYMENT		0	0	43,034	3,180	0	(3,180)	0	(3,180)	0	0	0	0	0	15,025	04/20/2037
38375K-2J-0	GNMA_07-43 SI		01/01/2021	RESOLUTION LIFE		35,599	0	24,960	31,092	0	0	0	0	0	31,092	0	4,507	4,507	311	07/20/2037
38375K-AQ-5	GNMA_07-26 SA		12/20/2021	INTEREST ONLY PAYMENT		0	0	152,819	15,105	0	(15,105)	0	(15,105)	0	0	0	0	0	31,989	05/20/2037
38375K-G3-0	GNMA_07-47 SD		10/16/2021	MBS PAYDOWN		247,055	247,055	246,051	209,846	0	37,209	0	37,209	0	247,055	0	0	0	29,084	08/16/2036
38375K-JJ-2	GNMA_07-36		01/01/2021	RESOLUTION LIFE		487,378	0	315,695	320,222	0	0	0	0	0	320,222	0	167,156	167,156	5,812	06/16/2037
38375L-EF-3	GNMA_07-53		12/20/2021	INTEREST ONLY PAYMENT		0	0	61,065	8,598	0	(8,598)	0	(8,598)	0	0	0	0	0	14,304	09/20/2037
38375L-SY-7	GNMA_07-60		12/01/2021	MBS PAYDOWN		20,229	20,229	17,811	19,900	0	329	0	329	0	20,229	0	0	0	0	10/20/2037
38375L-UL-2	GNMA_07-57		01/01/2021	RESOLUTION LIFE		317,106	0	323,585	316,214	0	0	0	0	0	316,214	0	892	892	5,816	03/20/2037
38375L-Y7-9	GNMA_07-66 SG		12/20/2021	INTEREST ONLY PAYMENT		0	0	95,944	8,829	0	(8,829)	0	(8,829)	0	0	0	0	0	27,867	11/20/2037
38375P-KL-4	GNMA_08-9A SC		12/20/2021	INTEREST ONLY PAYMENT		0	0	23,920	1,659	0	(1,659)	0	(1,659)	0	0	0	0	0	8,614	02/20/2038
38375P-Q9-5	GNMA_08-7		12/20/2021	MBS PAYDOWN		28,317	28,317	34,086	28,272	0	45	0	45	0	28,317	0	0	0	2,779	11/20/2037
38375P-R6-0	GNMA_08-20A SI		01/01/2021	RESOLUTION LIFE		17,314	0	29,459	7,734	0	0	0	0	0	7,734	0	9,581	9,581	566	09/20/2037
38375P-XS-5	GNMA_08-11B SB		12/20/2021	INTEREST ONLY PAYMENT		0	0	29,828	2,509	0	(2,509)	0	(2,509)	0	0	0	0	0	10,333	02/20/2038
38375P-YP-0	GNMA_08-10 SP		12/20/2021	VARIOUS		38,188	0	30,535	7,419	0	(674)	0	(674)	0	6,745	0	31,443	31,443	5,872	01/20/2038
38375Q-3R-8	GNMA_08-53 TS		12/20/2021	INTEREST ONLY PAYMENT		0	0	67,847	7,825	0	(7,825)	0	(7,825)	0	0	0	0	0	21,814	05/20/2038
38375Q-GJ-2	GNMA_08-38		12/20/2021	INTEREST ONLY PAYMENT		0	0	84,208	10,013	0	(10,013)	0	(10,013)	0	0	0	0	0	19,709	05/20/2038
38375Q-JY-6	GNMA_08-42C		12/01/2021	MBS PAYDOWN		300,408	300,408	328,383	303,745	0	(3,337)	0	(3,337)	0	300,408	0	0	0	8,728	05/20/2038
38375Q-KH-1	GNMA_08-44		12/20/2021	INTEREST ONLY PAYMENT		0	0	74,582	7,417	0	(7,417)	0	(7,417)	0	0	0	0	0	14,853	05/20/2038
38375U-7J-3	GNMA_18-H02		12/01/2021	INTEREST ONLY PAYMENT		0	0	251,456	0	0	(56,959)	0	(56,959)	0	0	0	0	0	14,077	01/20/2068
38375U-7K-0	GNMA_18-H02		12/01/2021	INTEREST ONLY PAYMENT		0	0	277,172	0	0	(4,619)	0	(4,619)	0	0	0	0	0	14,665	02/20/2068
38375U-AQ-3	GNMA_13-H21		08/01/2021	VARIOUS		0	0	106,984	8,605	0	(8,605)	0	(8,605)	0	0	0	0	0	17,955	08/20/2063
38375U-BN-9	GNMA_13-H24		12/01/2021	INTEREST ONLY PAYMENT		0	0	61,304	0	0	(6,444)	0	(6,444)	0	0	0	0	0	11,640	09/20/2063
38375U-ER-7	GNMA_14-H06		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,885	0	0	(271)	0	(271)	0	0	0	0	0	540	02/20/2064
38375U-EU-0	GNMA_14-H06		12/01/2021	INTEREST ONLY PAYMENT		0	0	27,316	0	0	(1,578)	0	(1,578)	0	0	0	0	0	3,589	03/20/2064
38375U-FU-9	GNMA_14-H09		12/01/2021	INTEREST ONLY PAYMENT		0	0	35,564	0	0	(2,241)	0	(2,241)	0	0	0	0	0	4,564	01/20/2064
38375U-JW-1	GNMA_14-H12		12/01/2021	INTEREST ONLY PAYMENT		0	0	194,267	58,297	0	(58,297)	0	(58,297)	0	0	0	0	0	74,459	06/20/2064
38375U-KB-5	GNMA_14-H11		12/01/2021	INTEREST ONLY PAYMENT		0	0	8,112	0	0	(193)	0	(193)	0	0	0	0	0	578	06/20/2064
38375U-LB-4	GNMA_14-H13		12/01/2021	INTEREST ONLY PAYMENT		0	0	41,220	0	0	(2,518)	0	(2,518)	0	0	0	0	0	5,156	05/20/2064
38375U-S8-4	GNMA_17-H23		12/01/2021	INTEREST ONLY PAYMENT		0	0	110,202	0	0	(4,277)	0	(4,277)	0	0	0	0	0	10,346	11/20/2067
38375U-SH-4	GNMA_14-H22		12/01/2021	INTEREST ONLY PAYMENT		0	0	349,211	25,385	0	(25,385)	0	(25,385)	0	0	0	0	0	32,981	11/20/2064
38375U-VZ-0	GNMA_15-H09		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,102	0	0	(115)	0	(115)	0	0	0	0	0	334	03/20/2065
38375U-WZ-9	GNMA_16-H11		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,716	377	0	(377)	0	(377)	0	0	0	0	0	531	01/20/2066
38375X-JM-7	GNMA_08-62B PS		12/20/2021	INTEREST ONLY PAYMENT		0	0	13,665	1,220	0	(1,220)	0	(1,220)	0	0	0	0	0	5,432	07/20/2038
38375X-L9-3	GNMA_08-66		12/20/2021	INTEREST ONLY PAYMENT		0	0	63,939	7,744	0	(7,744)	0	(7,744)	0	0	0	0	0	13,524	08/20/2038
38375Y-T2-8	GNMA_08-89		12/20/2021	INTEREST ONLY PAYMENT		0	0	35,629	4,318	0	(4,318)	0	(4,318)	0	0	0	0	0	8,509	11/20/2038
38375Y-Z5-4	GNMA_08-97		12/20/2021	INTEREST ONLY PAYMENT		0	0	43,084	4,715	0	(4,715)	0	(4,715)	0	0	0	0	0	9,700	12/20/2038
38376C-F7-9	GNMA_09-76 SJ		12/16/2021	INTEREST ONLY PAYMENT		0	0	100,683	34,352	0	(34,352)	0	(34,352)	0	0	0	0	0	36,316	06/16/2039
38376C-Q6-9	GNMA_09-92B		12/16/2021	INTEREST ONLY PAYMENT		0	0	188,927	34,234	0	(34,234)	0	(34,234)	0	0	0	0	0	67,272	04/16/2039
38376C-XX-2	GNMA_09-79		12/01/2021	MBS PAYDOWN		58,958	58,958	52,313	58,144	0	814	0	814	0	58,958	0	0	0	0	11/16/2037
38376C-Z8-5	GNMA_09-89B SL		12/20/2021	INTEREST ONLY PAYMENT		0	0	77,281	7,452	0	(7,452)	0	(7,452)	0	0	0	0	0	19,689	07/20/2039
38376C-Z9-3	GNMA_09-89		12/01/2021	MBS PAYDOWN		226,984	226,984	244,362	230,545	0	(3,561)	0	(3,561)	0	226,984	0	0	0	6,123	07/16/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376C-ZR-3	GNMA_09-76 XS		12/16/2021	INTEREST ONLY PAYMENT		0	0	64,482	5,633	0	(5,633)	0	(5,633)	0	0	0	0	0	16,733	09/16/2039
38376E-TW-5	GNMA_09-110		12/16/2021	INTEREST ONLY PAYMENT		0	0	66,958	10,016	0	(10,016)	0	(10,016)	0	0	0	0	0	16,938	04/16/2039
38376E-UK-9	GNMA_09-110E		12/16/2021	INTEREST ONLY PAYMENT		0	0	321,257	39,823	0	(39,823)	0	(39,823)	0	0	0	0	0	72,056	11/16/2039
38376F-4F-6	GNMA_09-81B		12/20/2021	INTEREST ONLY PAYMENT		0	0	41,895	5,230	0	(5,230)	0	(5,230)	0	0	0	0	0	12,260	09/20/2039
38376F-BU-5	GNMA_09-61		12/20/2021	INTEREST ONLY PAYMENT		0	0	62,638	20,138	0	(20,138)	0	(20,138)	0	0	0	0	0	27,516	11/20/2038
38376F-DJ-8	GNMA_09-61 YC		12/16/2021	INTEREST ONLY PAYMENT		0	0	7,734	1,373	0	(1,373)	0	(1,373)	0	0	0	0	0	1,645	02/16/2039
38376F-DK-5	GNMA_09-61 YD		12/16/2021	INTEREST ONLY PAYMENT		0	0	7,734	1,373	0	(1,373)	0	(1,373)	0	0	0	0	0	1,645	02/16/2039
38376F-FL-1	GNMA_09-61 SG		12/20/2021	INTEREST ONLY PAYMENT		0	0	120,873	19,876	0	(19,876)	0	(19,876)	0	0	0	0	0	27,730	08/20/2039
38376F-HU-9	GNMA_09-61 AS		12/20/2021	INTEREST ONLY PAYMENT		0	0	50,988	5,291	0	(5,291)	0	(5,291)	0	0	0	0	0	17,751	03/20/2039
38376F-SV-5	GNMA_09-66 QS		12/20/2021	INTEREST ONLY PAYMENT		0	0	22,634	2,177	0	(2,177)	0	(2,177)	0	0	0	0	0	8,156	07/20/2039
38376J-EF-7	GNMA_09-106		12/20/2021	INTEREST ONLY PAYMENT		0	0	177,255	20,121	0	(20,121)	0	(20,121)	0	0	0	0	0	39,855	11/20/2039
38376J-T8-7	GNMA_09-100 SC		09/16/2021	INTEREST ONLY PAYMENT		0	0	15,477	5,485	0	(5,485)	0	(5,485)	0	0	0	0	0	8,520	05/16/2039
38376J-V3-5	GNMA_09-100B SX		01/01/2021	RESOLUTION LIFE		652,153	0	385,946	387,984	0	0	0	0	0	387,984	0	264,169	264,169	7,733	11/16/2039
38376K-VC-2	GNMA_09-87		12/20/2021	INTEREST ONLY PAYMENT		0	0	77,088	11,527	0	(11,527)	0	(11,527)	0	0	0	0	0	19,707	09/20/2039
38376L-CB-3	GNMA_10-91 IM		06/01/2021	VARIOUS		0	0	3,149	3,149	0	(2,729)	420	(3,149)	0	0	0	0	0	2,377	06/20/2039
38376L-EQ-8	GNMA_10-90C		12/20/2021	INTEREST ONLY PAYMENT		0	0	168,836	21,898	0	(21,898)	0	(21,898)	0	0	0	0	0	33,863	07/20/2040
38376L-HD-4	GNMA_11-90		12/20/2021	INTEREST ONLY PAYMENT		0	0	149,238	17,949	0	(17,949)	0	(17,949)	0	0	0	0	0	32,356	06/20/2041
38376R-A8-9	GNMA_16-H23		12/01/2021	INTEREST ONLY PAYMENT		0	0	576,934	51,068	0	(77,577)	0	(77,577)	0	0	0	0	0	85,134	09/20/2066
38376R-EX-0	GNMA_15-H18		12/01/2021	INTEREST ONLY PAYMENT		0	0	105,290	0	0	(6,418)	0	(6,418)	0	0	0	0	0	13,509	06/20/2065
38376R-GZ-3	GNMA_15-H22		12/01/2021	INTEREST ONLY PAYMENT		0	0	27,129	3,551	0	(3,551)	0	(3,551)	0	0	0	0	0	4,189	09/20/2065
38376R-HT-6	GNMA_15-H24		12/01/2021	INTEREST ONLY PAYMENT		0	0	88,407	0	0	(25,125)	0	(25,125)	0	0	0	0	0	13,357	08/20/2065
38376R-HY-5	GNMA_15-H24		12/01/2021	INTEREST ONLY PAYMENT		0	0	39,170	8,213	0	(8,213)	0	(8,213)	0	0	0	0	0	10,878	09/20/2065
38376R-JD-9	GNMA_15-H25		12/01/2021	INTEREST ONLY PAYMENT		0	0	5,822	0	0	(142)	0	(142)	0	0	0	0	0	421	09/20/2065
38376R-NT-9	GNMA_16-H03		12/01/2021	INTEREST ONLY PAYMENT		0	0	15,058	2,041	0	(3,322)	0	(3,322)	0	0	0	0	0	2,950	12/20/2065
38376R-PD-2	GNMA_16-H01		11/01/2021	INTEREST ONLY PAYMENT		0	0	129,228	10,643	0	(25,129)	0	(25,129)	0	0	0	0	0	32,847	10/20/2065
38376R-QY-5	GNMA_16-H04		12/01/2021	INTEREST ONLY PAYMENT		0	0	10,661	1,350	0	(1,694)	0	(1,694)	0	0	0	0	0	2,126	07/20/2065
38376R-SL-1	GNMA_16-H06		12/01/2021	INTEREST ONLY PAYMENT		0	0	42,480	5,228	0	(5,228)	0	(5,228)	0	0	0	0	0	7,177	02/20/2066
38376R-U3-8	GNMA_17-H05		12/01/2021	INTEREST ONLY PAYMENT		0	0	281,571	0	0	(26,224)	0	(26,224)	0	0	0	0	0	14,848	01/20/2067
38376R-VS-2	GNMA_16-H13		12/01/2021	INTEREST ONLY PAYMENT		0	0	73,972	8,160	0	(8,160)	0	(8,160)	0	0	0	0	0	11,982	06/20/2066
38376R-W5-1	GNMA_17-H06		12/01/2021	INTEREST ONLY PAYMENT		0	0	91,637	0	0	(3,124)	0	(3,124)	0	0	0	0	0	7,849	02/20/2067
38376R-YL-4	GNMA_16-H20		12/01/2021	INTEREST ONLY PAYMENT		0	0	71,600	0	0	(2,755)	0	(2,755)	0	0	0	0	0	6,517	09/20/2066
38376T-6Q-0	GNMA_16-180		01/01/2021	RESOLUTION LIFE		120,848	120,896	99,777	120,711	0	0	0	0	0	120,711	0	137	137	0	10/20/2046
38376T-AB-8	GNMA_10-12 SA		12/20/2021	INTEREST ONLY PAYMENT		0	0	122,715	12,853	0	(12,853)	0	(12,853)	0	0	0	0	0	31,088	01/20/2040
38376T-ZN-5	GNMA_10-11		12/16/2021	INTEREST ONLY PAYMENT		0	0	216,767	21,606	0	(21,606)	0	(21,606)	0	0	0	0	0	57,157	01/16/2040
38376U-JJ-9	GNMA_17-56		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,470,540	189,244	0	(189,244)	0	(189,244)	0	0	0	0	0	279,830	04/20/2047
38376V-RR-0	GNMA_10-26F WS		12/20/2021	INTEREST ONLY PAYMENT		0	0	334,297	14,646	0	(14,646)	0	(14,646)	0	0	0	0	0	72,659	02/20/2040
38376W-BQ-7	GNMA_10-14		12/20/2021	MBS PAYDOWN		20,578	20,578	18,157	20,305	0	273	0	273	0	20,578	0	0	0	0	11/20/2035
38376W-BS-3	GNMA_10-14		12/01/2021	MBS PAYDOWN		72,621	72,621	63,683	71,631	0	991	0	991	0	72,621	0	0	0	0	08/20/2035
38376W-DC-6	GNMA_10-14		12/16/2021	INTEREST ONLY PAYMENT		0	0	164,885	18,383	0	(18,383)	0	(18,383)	0	0	0	0	0	39,377	02/16/2040
38376W-GV-1	GNMA_10-14 HS		12/16/2021	INTEREST ONLY PAYMENT		0	0	58,951	5,180	0	(5,180)	0	(5,180)	0	0	0	0	0	14,231	02/16/2040
38376W-M8-5	GNMA_10-35		12/01/2021	INTEREST ONLY PAYMENT		0	0	316,585	32,294	0	(32,294)	0	(32,294)	0	0	0	0	0	43,984	03/20/2040
38376Y-T8-4	GNMA_10-47L SH		12/20/2021	INTEREST ONLY PAYMENT		0	0	43,625	2,620	0	(2,620)	0	(2,620)	0	0	0	0	0	11,421	07/20/2038
38377D-KH-8	GNMA_10-101		12/01/2021	MBS PAYDOWN		169,207	169,207	145,518	164,427	0	4,780	0	4,780	0	169,207	0	0	0	0	08/20/2040
38377D-LT-1	GNMA_10-101		12/01/2021	MBS PAYDOWN		568,404	568,404	636,790	572,401	0	(3,997)	0	(3,997)	0	568,404	0	0	0	11,336	08/20/2040
38377D-SN-7	GNMA_10-101		01/01/2021	RESOLUTION LIFE		12,846	0	12,846	12,846	0	0	0	0	0	12,846	0	0	0	1,609	10/20/2039
38377E-GX-6	GNMA_10-42		12/16/2021	INTEREST ONLY PAYMENT		0	0	129,237	52,532	0	(52,532)	0	(52,532)	0	0	0	0	0	57,250	06/16/2039
38377E-MR-2	GNMA_10-42		12/16/2021	INTEREST ONLY PAYMENT		0	0	158,778	18,579	0	(18,579)	0	(18,579)	0	0	0	0	0	25,366	11/16/2039
38377E-NC-4	GNMA_10-42		12/16/2021	VARIOUS		294,971	281,625	340,993	309,451	0	(14,480)	0	(14,480)	0	294,971	0	0	0	16,864	06/16/2039
38377F-2Z-3	GNMA_10-80		01/01/2021	RESOLUTION LIFE		64,931	0	58,292	52,190	0	0	0	0	0	52,190	0	12,741	12,741	1,433	04/20/2040
38377G-4A-4	GNMA_10-88		12/20/2021	INTEREST ONLY PAYMENT		0	0	115,051	15,398	0	(15,398)	0	(15,398)	0	0	0	0	0	22,042	07/20/2040
38377G-ZP-7	GNMA_10-68		12/16/2021	INTEREST ONLY PAYMENT		0	0	152,610	11,741	0	(11,741)	0	(11,741)	0	0	0	0	0	29,313	12/16/2039
38377J-4B-6	GNMA_10-113		09/20/2021	VARIOUS		0	0	30,307	25,015	0	(24,570)	445	(25,015)	0	0	0	0	0	19,449	11/20/2039
38377J-4Y-6	GNMA_10-113K		12/16/2021	INTEREST ONLY PAYMENT		0	0	72,296	7,870	0	(7,870)	0	(7,870)	0	0	0	0	0	16,910	02/16/2040
38377J-M8-3	GNMA_10-111		12/20/2021	INTEREST ONLY PAYMENT		0	0	139,532	14,229	0	(14,229)	0	(14,229)	0	0	0	0	0	26,169	09/20/2040
38377L-L4-8	GNMA_10-130C		01/01/2021	RESOLUTION LIFE		636,109	0	356,022	343,543	0	0	0	0	0	343,543	0	292,566	292,566	7,342	10/16/2040
38377M-F3-5	GNMA_10-147 PS		12/20/2021	INTEREST ONLY PAYMENT		0	0	130,939	25,350	0	(25,350)	0	(25,350)	0	0	0	0	0	28,982	05/20/2040
38377M-F5-0	GNMA_10-147		12/20/2021	INTEREST ONLY PAYMENT		0	0	466,978	54,017	0	(54,017)	0	(54,017)	0	0	0	0	0	86,606	11/20/2040
38377M-QM-1	GNMA_10-154		01/01/2021	RESOLUTION LIFE		16,971	0	16,971	16,971	0	0	0	0	0	16,971	0	0	0	895	10/20/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377N-F4-1	GNMA_10-157		12/01/2021	MBS PAYDOWN		29,174	29,174	25,614	28,732	0	442	0	442	0	29,174	0	0	0	0	12/20/2040
38377Q-FA-0	GNMA_11-26D		12/16/2021	INTEREST ONLY PAYMENT		0	0	212,278	20,129	0	(20,129)	0	(20,129)	0	0	0	0	0	40,996	12/16/2040
38377Q-GM-3	GNMA_11-18		01/01/2021	RESOLUTION LIFE		2,576,011	0	3,310,720	2,125,020	0	0	0	0	0	2,125,020	0	450,991	450,991	22,317	08/20/2040
38377Q-ZT-7	GNMA_11-46		12/20/2021	INTEREST ONLY PAYMENT		0	0	121,986	16,303	0	(16,303)	0	(16,303)	0	0	0	0	0	24,639	03/20/2041
38377T-3H-2	GNMA_11-28		12/20/2021	INTEREST ONLY PAYMENT		0	0	428,112	67,955	0	(67,955)	0	(67,955)	0	0	0	0	0	96,597	12/20/2040
38377T-Q5-3	GNMA_11-24		01/01/2021	RESOLUTION LIFE		705,689	0	521,809	629,257	0	0	0	0	0	629,257	0	76,432	76,432	6,600	02/20/2041
38377T-ZQ-7	GNMA_11-19 JS		12/20/2021	INTEREST ONLY PAYMENT		0	0	133,257	15,249	0	(15,249)	0	(15,249)	0	0	0	0	0	28,363	02/20/2041
38377V-GW-0	GNMA_11-52 MY		12/20/2021	INTEREST ONLY PAYMENT		0	0	289,829	28,243	0	(28,243)	0	(28,243)	0	0	0	0	0	62,456	04/20/2041
38377V-RB-4	GNMA_11-56		12/20/2021	INTEREST ONLY PAYMENT		0	0	488,861	60,723	0	(60,723)	0	(60,723)	0	0	0	0	0	103,239	04/20/2041
38377V-UD-6	GNMA_11-56		12/20/2021	MBS PAYDOWN		4,633,693	4,633,693	3,553,740	4,493,315	0	140,378	0	140,378	0	4,633,693	0	0	0	0	04/20/2041
38377W-G6-5	GNMA_11-108		01/01/2021	RESOLUTION LIFE		633,077	0	470,436	548,041	0	0	0	0	0	548,041	0	85,036	85,036	5,723	07/20/2041
38377W-GK-4	GNMA_11-72		01/01/2021	RESOLUTION LIFE		250,784	0	179,167	216,428	0	0	0	0	0	216,428	0	34,356	34,356	2,239	05/20/2041
38377W-H2-3	GNMA_11-108B		12/20/2021	INTEREST ONLY PAYMENT		0	0	218,159	24,863	0	(24,863)	0	(24,863)	0	0	0	0	0	51,842	06/20/2041
38377W-KB-9	GNMA_11-70		12/16/2021	MBS PAYDOWN		4,979,245	4,979,245	3,860,396	4,810,344	0	168,900	0	168,900	0	4,979,245	0	0	0	0	05/16/2041
38377W-QA-5	GNMA_11-88B		12/20/2021	INTEREST ONLY PAYMENT		0	0	163,067	16,524	0	(16,524)	0	(16,524)	0	0	0	0	0	30,325	06/20/2041
38377X-DM-1	GNMA_11-102		01/01/2021	RESOLUTION LIFE		963,113	0	643,919	721,898	0	0	0	0	0	721,898	0	241,215	241,215	8,517	07/20/2041
38377X-VA-7	GNMA_11-116		12/01/2021	INTEREST ONLY PAYMENT		0	0	52,416	12,846	0	(12,846)	0	(12,846)	0	0	0	0	0	17,190	08/16/2026
38377Y-G3-8	GNMA_11-141		12/20/2021	INTEREST ONLY PAYMENT		0	0	399,466	27,136	0	(27,136)	0	(27,136)	0	0	0	0	0	58,899	10/20/2041
38377Y-LW-8	GNMA_11-124B		12/01/2021	MBS PAYDOWN		16,892	16,892	10,737	16,561	0	331	0	331	0	16,892	0	0	0	0	09/20/2041
38378A-ER-8	GNMA_11-153		12/16/2021	INTEREST ONLY PAYMENT		0	0	169,546	19,533	0	(19,533)	0	(19,533)	0	0	0	0	0	29,872	07/16/2041
38378B-XV-6	GNMA_12-89		12/01/2021	VARIOUS		0	0	218,736	20,786	0	(20,786)	0	(20,786)	0	0	0	0	0	22,995	12/16/2053
38378C-HN-0	GNMA_12-15		12/01/2021	INTEREST ONLY PAYMENT		0	0	53,046	8,703	0	(8,703)	0	(8,703)	0	0	0	0	0	11,795	04/20/2040
38378C-K4-8	GNMA_12-3		12/01/2021	INTEREST ONLY PAYMENT		0	0	156,478	33,787	0	(33,787)	0	(33,787)	0	0	0	0	0	44,532	01/16/2027
38378D-2B-0	GNMA_12-32		12/01/2021	INTEREST ONLY PAYMENT		0	0	56,865	11,877	0	(11,877)	0	(11,877)	0	0	0	0	0	16,335	03/16/2027
38378D-Z5-7	GNMA_12-32		12/16/2021	INTEREST ONLY PAYMENT		0	0	323,849	31,931	0	(31,931)	0	(31,931)	0	0	0	0	0	49,694	03/16/2042
38378E-K9-3	GNMA_12-61C		12/16/2021	INTEREST ONLY PAYMENT		0	0	320,886	27,790	0	(27,790)	0	(27,790)	0	0	0	0	0	36,274	05/16/2042
38378E-PB-3	GNMA_12-66		01/01/2021	RESOLUTION LIFE		69,745	0	79,498	62,682	0	0	0	0	0	62,682	0	7,063	7,063	2,305	06/16/2026
38378E-R5-4	GNMA_12-81		06/01/2021	VARIOUS		2,575	0	2,575	1,976	0	(1,820)	155	(1,975)	0	0	0	0	0	1,896	08/20/2039
38378F-NM-8	GNMA_13-4		12/01/2021	INTEREST ONLY PAYMENT		0	0	299,524	20,897	0	(20,897)	0	(20,897)	0	0	0	0	0	28,389	10/16/2042
38378H-3S-3	GNMA_12-124		12/20/2021	INTEREST ONLY PAYMENT		0	0	156,434	12,891	0	(12,891)	0	(12,891)	0	0	0	0	0	26,468	10/20/2042
38378H-4N-3	GNMA_12-124		12/20/2021	INTEREST ONLY PAYMENT		0	0	150,784	12,142	0	(12,142)	0	(12,142)	0	0	0	0	0	30,725	10/20/2042
38378H-NH-5	GNMA_12-118		12/20/2021	INTEREST ONLY PAYMENT		0	0	157,623	21,308	0	(21,308)	0	(21,308)	0	0	0	0	0	37,993	09/20/2042
38378H-NN-2	GNMA_12-118		12/20/2021	INTEREST ONLY PAYMENT		0	0	60,367	5,916	0	(5,916)	0	(5,916)	0	0	0	0	0	11,976	09/20/2042
38378J-R2-0	GNMA_13-34		12/16/2021	INTEREST ONLY PAYMENT		0	0	141,315	14,010	0	(14,010)	0	(14,010)	0	0	0	0	0	29,080	01/16/2040
38378K-NB-1	GNMA_13-59		01/01/2021	RESOLUTION LIFE		3,560,120	3,385,742	2,640,879	2,894,872	0	0	0	0	0	2,894,872	0	665,248	665,248	7,558	09/16/2050
38378N-6W-8	GNMA_14-89		12/01/2021	MBS PAYDOWN		1,705,501	1,705,501	1,539,748	1,693,230	0	12,271	0	12,271	0	1,705,501	0	0	0	35,940	01/16/2057
38378P-7C-6	GNMA_14-8		01/01/2021	RESOLUTION LIFE		454,811	0	426,642	399,407	0	0	0	0	0	399,407	0	55,405	55,405	9,537	05/20/2042
38378P-8Y-7	GNMA_14-8		01/01/2021	RESOLUTION LIFE		609,448	0	407,494	465,020	0	0	0	0	0	465,020	0	144,427	144,427	5,930	01/20/2044
38378P-WK-0	GNMA_13-189		12/16/2021	INTEREST ONLY PAYMENT		0	0	1,067,674	148,299	0	(148,299)	0	(148,299)	0	0	0	0	0	190,460	12/16/2043
38378P-ZE-1	GNMA_14-10		12/16/2021	INTEREST ONLY PAYMENT		0	0	338,321	43,104	0	(43,104)	0	(43,104)	0	0	0	0	0	55,716	01/16/2044
38378U-AG-2	GNMA_13-133		12/16/2021	INTEREST ONLY PAYMENT		0	0	432,837	44,941	0	(44,941)	0	(44,941)	0	0	0	0	0	86,173	02/16/2037
38378U-B8-9	GNMA_13-144		01/01/2021	RESOLUTION LIFE		449,477	0	465,736	325,147	0	0	0	0	0	325,147	0	124,330	124,330	12,445	07/20/2042
38378U-BM-8	GNMA_13-130		12/01/2021	INTEREST ONLY PAYMENT		0	0	918,234	128,518	0	(128,518)	0	(128,518)	0	0	0	0	0	156,090	09/16/2043
38378U-FF-9	GNMA_13-150		12/16/2021	INTEREST ONLY PAYMENT		0	0	976,621	123,064	0	(123,064)	0	(123,064)	0	0	0	0	0	259,265	10/16/2043
38378U-KY-2	GNMA_13-149		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,443,176	180,291	0	(180,291)	0	(180,291)	0	0	0	0	0	219,287	12/20/2039
38378U-PG-6	GNMA_13-147		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,599,898	306,362	0	(306,362)	0	(306,362)	0	0	0	0	0	395,192	12/20/2039
38378U-XW-2	GNMA_13-152		12/16/2021	INTEREST ONLY PAYMENT		0	0	309,840	42,898	0	(42,898)	0	(42,898)	0	0	0	0	0	58,080	10/16/2043
38378V-2K-0	GNMA_13-117		12/20/2021	INTEREST ONLY PAYMENT		0	0	894,229	112,021	0	(112,021)	0	(112,021)	0	0	0	0	0	144,381	03/20/2043
38378V-L3-7	GNMA_13-116		12/16/2021	INTEREST ONLY PAYMENT		0	0	311,037	25,195	0	(25,195)	0	(25,195)	0	0	0	0	0	47,214	08/16/2043
38378V-LC-7	GNMA_13-104		12/16/2021	INTEREST ONLY PAYMENT		0	0	971,662	116,801	0	(116,801)	0	(116,801)	0	0	0	0	0	228,885	07/16/2043
38378V-W5-0	GNMA_13-117		06/20/2021	MBS PAYDOWN		97,022	97,022	130,009	99,266	0	(2,245)	0	(2,245)	0	97,022	0	0	0	4,533	06/20/2039
38378W-CC-5	GNMA_13-122		03/20/2021	MBS PAYDOWN		252,611	252,611	259,116	256,458	0	(3,847)	0	(3,847)	0	252,611	0	0	0	4,526	05/20/2039
38378W-HG-1	GNMA_13-114		12/16/2021	MBS PAYDOWN		213,039	213,039	352,738	227,218	0	(14,179)	0	(14,179)	0	213,039	0	0	0	37,564	08/16/2043
38378W-JU-8	GNMA_13-114		12/20/2021	MBS PAYDOWN		104,411	104,411	150,369	110,783	0	(6,371)	0	(6,371)	0	104,411	0	0	0	11,769	08/20/2043
38378W-N5-8	GNMA_13-131		12/15/2021	INTEREST ONLY PAYMENT		0	0	562,008	76,478	0	(76,478)	0	(76,478)	0	0	0	0	0	111,982	09/16/2043
38378X-SN-2	GNMA_14-134		01/01/2021	RESOLUTION LIFE		542,375	509,688	448,598	457,779	0	0	0	0	0	457,779	0	84,596	84,596	1,112	11/16/2055
38378Y-CK-3	GNMA_13-172		12/16/2021	INTEREST ONLY PAYMENT		0	0	489,195	55,826	0	(55,826)	0	(55,826)	0	0	0	0	0	82,102	10/16/2043
38378Y-ZV-4	GNMA_14-3		12/16/2021	INTEREST ONLY PAYMENT		0	0	383,735	41,899	0	(41,899)	0	(41,899)	0	0	0	0	0	65,367	01/16/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38379A-E5-5	GNMA_14-43		12/01/2021	INTEREST ONLY PAYMENT		0	0	523,117	61,254	0	(61,254)	0	(61,254)	0	0	0	0	0	77,813	03/20/2044
38379A-WZ-9	GNMA_14-36		12/16/2021	INTEREST ONLY PAYMENT		0	0	658,679	76,813	0	(76,813)	0	(76,813)	0	0	0	0	0	146,743	03/16/2044
38379A-X9-6	GNMA_14-41		12/16/2021	INTEREST ONLY PAYMENT		0	0	239,931	29,450	0	(29,450)	0	(29,450)	0	0	0	0	0	54,420	03/16/2044
38379A-XF-2	GNMA_14-36		12/20/2021	INTEREST ONLY PAYMENT		0	0	299,879	49,624	0	(49,624)	0	(49,624)	0	0	0	0	0	63,222	03/20/2044
38379B-3W-6	GNMA_14-79		12/01/2021	INTEREST ONLY PAYMENT		0	0	557,913	58,600	0	(58,600)	0	(58,600)	0	0	0	0	0	78,740	05/16/2044
38379B-5X-2	GNMA_14-66		01/01/2021	RESOLUTION LIFE		2,704,840	0	2,655,498	2,674,410	0	0	0	0	0	2,674,410	0	30,430	30,430	56,058	05/16/2044
38379B-7Q-5	GNMA_14-76B		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,554,821	232,903	0	(232,903)	0	(232,903)	0	0	0	0	0	316,717	01/20/2040
38379B-GA-0	GNMA_14-55		12/16/2021	VARIOUS		1,144,477	0	1,471,686	900,703	0	(81,744)	0	(81,744)	0	818,960	0	325,518	325,518	161,325	04/16/2044
38379B-L4-8	GNMA_14-80		12/01/2021	INTEREST ONLY PAYMENT		0	0	458,487	47,889	0	(47,889)	0	(47,889)	0	0	0	0	0	64,889	05/20/2044
38379C-Y4-2	GNMA_14-96		12/16/2021	INTEREST ONLY PAYMENT		0	0	623,991	74,641	0	(74,641)	0	(74,641)	0	0	0	0	0	138,323	07/16/2044
38379D-CX-0	GNMA_14-99		12/20/2021	VARIOUS		837,799	0	1,125,369	670,956	0	(25,930)	0	(25,930)	0	645,026	0	192,773	192,773	56,053	06/20/2044
38379D-HW-7	GNMA_14-108		12/20/2021	INTEREST ONLY PAYMENT		0	0	377,920	32,469	0	(32,469)	0	(32,469)	0	0	0	0	0	56,884	07/20/2044
38379H-4J-1	GNMA_15-13		12/01/2021	MBS PAYDOWN		534,170	534,170	559,877	536,789	0	(2,619)	0	(2,619)	0	534,170	0	0	0	15,242	01/20/2045
38379H-ZA-6	GNMA_14-185		01/01/2021	RESOLUTION LIFE		515,240	0	509,174	514,186	0	0	0	0	0	514,186	0	1,055	1,055	10,665	12/20/2044
38379H-ZE-8	GNMA_14-185		12/01/2021	INTEREST ONLY PAYMENT		0	0	209,544	19,617	0	(19,617)	0	(19,617)	0	0	0	0	0	27,350	12/16/2044
38379K-3D-8	GNMA_15-174		01/01/2021	RESOLUTION LIFE		659,885	617,196	527,096	540,057	0	0	0	0	0	540,057	0	119,828	119,828	1,543	11/16/2055
38379K-F8-6	GNMA_15-120		01/01/2021	RESOLUTION LIFE		1,459,456	1,374,173	1,232,209	1,255,104	0	0	0	0	0	1,255,104	0	204,352	204,352	3,722	03/16/2057
38379K-G3-6	GNMA_15-140		12/01/2021	MBS PAYDOWN		47,450	47,450	42,403	46,993	0	457	0	457	0	47,450	0	0	0	1,216	06/16/2057
38379K-GN-2	GNMA_15-58		01/01/2021	RESOLUTION LIFE		958,733	903,670	845,955	867,000	0	0	0	0	0	867,000	0	91,733	91,733	2,184	07/16/2044
38379K-J6-6	GNMA_15-130		01/01/2021	RESOLUTION LIFE		2,493,945	2,330,348	1,967,848	2,016,959	0	0	0	0	0	2,016,959	0	476,985	476,985	5,629	07/16/2057
38379K-V4-7	GNMA_15-150		12/01/2021	MBS PAYDOWN		8,655,519	8,655,519	7,698,002	8,573,201	0	82,317	0	82,317	0	8,655,519	0	0	0	96,250	09/16/2057
38379K-VE-5	GNMA_15-109		01/01/2021	RESOLUTION LIFE		531,242	500,000	462,500	473,928	0	0	0	0	0	473,928	0	57,314	57,314	1,250	01/16/2052
38379K-X5-2	GNMA_15-145		01/01/2021	RESOLUTION LIFE		11,636,802	11,066,347	9,522,428	9,712,858	0	0	0	0	0	9,712,858	0	1,923,944	1,923,944	26,584	07/16/2057
38379M-6W-9	GNMA_15-132		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,957,645	242,096	0	(242,096)	0	(242,096)	0	0	0	0	0	373,438	09/20/2045
38379N-S8-6	GNMA_15-99		12/01/2021	INTEREST ONLY PAYMENT		0	0	411,161	42,330	0	(42,892)	0	(42,892)	0	0	0	0	0	54,031	07/20/2045
38379R-3T-8	GNMA_17-142		12/01/2021	MBS PAYDOWN		75,309	75,309	70,917	75,064	0	246	0	246	0	75,309	0	0	0	2,259	11/16/2059
38379R-5V-1	GNMA_17-145		01/01/2021	RESOLUTION LIFE		891,845	861,000	760,034	770,700	0	0	0	0	0	770,700	0	121,145	121,145	1,937	04/16/2057
38379R-HB-2	GNMA_16-36		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,327,428	375,178	0	(375,178)	0	(375,178)	0	0	0	0	0	401,498	08/16/2057
38379R-TJ-2	GNMA_17-62		01/01/2021	RESOLUTION LIFE		518,882	500,000	460,000	465,890	0	0	0	0	0	465,890	0	52,992	52,992	1,201	12/16/2058
38379R-WZ-2	GNMA_2017-72		01/01/2021	RESOLUTION LIFE		390,337	380,000	326,088	334,290	0	0	0	0	0	334,290	0	56,047	56,047	792	04/16/2057
38379R-ZG-1	GNMA_17-89		01/01/2021	RESOLUTION LIFE		350,509	333,000	316,675	319,444	0	0	0	0	0	319,444	0	31,066	31,066	833	07/16/2059
38379U-FK-7	GNMA_16-30		01/01/2021	RESOLUTION LIFE		3,743,435	3,385,839	3,210,252	3,226,461	0	0	0	0	0	3,226,461	0	516,974	516,974	10,061	08/16/2055
38379U-FV-3	GNMA_16-24		12/01/2021	INTEREST ONLY PAYMENT		0	0	647,908	185,472	0	(185,472)	0	(185,472)	0	0	0	0	0	201,056	09/16/2057
38379U-ZB-5	GNMA_16-102		01/01/2021	RESOLUTION LIFE		3,365,682	3,023,823	2,880,190	2,899,959	0	0	0	0	0	2,899,959	0	465,723	465,723	8,190	10/16/2055
38379V-AB-0	GNMA_16-16		12/16/2021	INTEREST ONLY PAYMENT		0	0	718,745	89,620	0	(89,620)	0	(89,620)	0	0	0	0	0	143,030	02/16/2046
38379V-EC-4	GNMA_16-20		12/20/2021	INTEREST ONLY PAYMENT		0	0	509,271	52,656	0	(52,656)	0	(52,656)	0	0	0	0	0	70,933	02/20/2046
38379W-FS-6	GNMA_16-49		01/01/2021	RESOLUTION LIFE		1,387,194	0	880,683	1,004,102	0	0	0	0	0	1,004,102	0	383,092	383,092	13,727	04/20/2046
38379X-HD-5	GNMA_16-84		12/20/2021	INTEREST ONLY PAYMENT		0	0	970,702	102,020	0	(102,020)	0	(102,020)	0	0	0	0	0	169,096	11/20/2045
38380F-2Y-1	GNMA_17-101		12/20/2021	INTEREST ONLY PAYMENT		0	0	858,963	0	0	(102,883)	0	(102,883)	0	0	0	0	0	145,249	07/20/2047
38380G-NE-0	GNMA_17-118		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,103,703	146,916	0	(146,916)	0	(146,916)	0	0	0	0	0	217,876	08/20/2047
38380H-TR-3	GNMA_17-156		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,409,519	338,976	0	(338,976)	0	(338,976)	0	0	0	0	0	458,805	10/20/2047
38380J-NC-8	GNMA_18-10		01/01/2021	RESOLUTION LIFE		2,189,319	2,070,000	1,896,638	1,916,919	0	0	0	0	0	1,916,919	0	272,400	272,400	5,175	04/16/2060
38380J-TY-4	GNMA_18-41		01/01/2021	RESOLUTION LIFE		533,030	500,000	452,109	458,417	0	0	0	0	0	458,417	0	74,612	74,612	1,250	05/16/2060
38380L-2L-6	GNMA_20-H04		12/01/2021	INTEREST ONLY PAYMENT		0	0	111,482	0	0	(5,652)	0	(5,652)	0	0	0	0	0	11,760	07/20/2069
38380L-AB-9	GNMA_18-H05		12/01/2021	INTEREST ONLY PAYMENT		0	0	331,625	16,899	0	(16,899)	0	(16,899)	0	0	0	0	0	33,869	02/20/2068
38380L-FP-3	GNMA_18-H11C		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,766,942	134,051	0	(134,051)	0	(134,051)	0	0	0	0	0	212,083	06/20/2068
38380L-KH-5	GNMA_18-H14		12/01/2021	INTEREST ONLY PAYMENT		0	0	326,238	0	0	(57,472)	0	(57,472)	0	0	0	0	0	43,836	09/20/2068
38380L-PJ-6	GNMA_19-H01		12/01/2021	INTEREST ONLY PAYMENT		0	0	412,772	51,510	0	(77,096)	0	(77,096)	0	0	0	0	0	77,049	12/20/2068
38380L-QM-8	GNR_19-H02		12/01/2021	INTEREST ONLY PAYMENT		0	0	94,534	11,022	0	(11,022)	0	(11,022)	0	0	0	0	0	12,286	01/20/2069
38380M-F5-5	GNMA_19-8		12/01/2021	MBS PAYDOWN		333,903	333,903	243,580	324,395	0	9,509	0	9,509	0	333,903	0	0	0	8,253	11/16/2060
38380U-AV-5	GNMA_17-182		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,661,213	359,145	0	(359,145)	0	(359,145)	0	0	0	0	0	490,769	12/20/2047
38380X-AK-3	GNMA_18-84		12/01/2021	INTEREST ONLY PAYMENT		0	0	566,906	62,044	0	(62,044)	0	(62,044)	0	0	0	0	0	77,208	06/16/2048
38381A-AC-0	GNMA_18-128		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,274,725	332,213	0	(332,213)	0	(332,213)	0	0	0	0	0	476,223	09/20/2048
38381R-AY-5	GNMA_19-20		12/20/2021	INTEREST ONLY PAYMENT		0	0	3,158,625	423,500	0	(423,500)	0	(423,500)	0	0	0	0	0	721,631	02/20/2049
38381R-N5-4	GNMA_19-36		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,660,498	256,030	0	(256,030)	0	(256,030)	0	0	0	0	0	337,024	03/20/2049
38381T-YU-3	GNMA_19-45		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,146,603	174,837	0	(174,837)	0	(174,837)	0	0	0	0	0	249,586	04/20/2049
38381T-ZX-6	GNMA_19-H06		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,530,418	111,510	0	(111,510)	0	(111,510)	0	0	0	0	0	175,505	03/20/2069
38381V-TH-3	GNMA_19-57		12/20/2021	INTEREST ONLY PAYMENT		0	0	5,479,485	810,396	0	(810,396)	0	(810,396)	0	0	0	0	0	1,210,166	05/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38381V-TK-6	GNMA_19-57		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,664,928	288,016	0	(288,016)	0	(288,016)	0	0	0	0	0	399,235	05/20/2049
38381V-W5-5	GNMA_19-74		12/20/2021	INTEREST ONLY PAYMENT		0	0	8,488,814	1,292,798	0	(1,292,798)	0	(1,292,798)	0	0	0	0	0	1,904,030	06/20/2049
38381W-TC-2	GNMA_19-78		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,075,254	141,278	0	(141,278)	0	(141,278)	0	0	0	0	0	140,644	06/20/2049
38381X-M9-4	GNMA_19-100		01/01/2021	RESOLUTION LIFE		2,005,315	0	1,967,499	1,992,510	0	0	0	0	0	1,992,510	0	12,805	12,805	24,603	08/20/2049
38381Y-RH-9	GNMA_19-117		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,751,571	383,120	0	(383,120)	0	(383,120)	0	0	0	0	0	615,660	09/20/2049
38382A-A3-9	GNMA_19-143		12/20/2021	VARIOUS		0	0	2,000,249	0	0	(297,334)	0	(297,334)	0	0	0	0	0	381,754	08/20/2049
38382D-KM-0	GNMA_20-21		12/20/2021	INTEREST ONLY PAYMENT		0	0	1,103,006	111,736	0	(111,736)	0	(111,736)	0	0	0	0	0	113,263	02/20/2050
38382D-VC-0	GNMA_20-31		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,065,883	238,530	0	(238,530)	0	(238,530)	0	0	0	0	0	316,357	03/20/2050
38382E-W5-2	GNMA_20-61R		12/20/2021	INTEREST ONLY PAYMENT		0	0	6,760,276	0	0	(843,192)	0	(843,192)	0	0	0	0	0	1,215,374	08/20/2049
38382F-GG-3	GNMA_20-63		12/01/2021	INTEREST ONLY PAYMENT		0	0	692,166	73,754	0	(73,754)	0	(73,754)	0	0	0	0	0	100,505	05/20/2049
38382F-GX-6	GNMA_20-63S		12/20/2021	VARIOUS		0	0	2,446,518	0	0	(304,874)	0	(304,874)	0	0	0	0	0	419,238	05/20/2050
38382F-ST-2	GNMA_20-67		12/01/2021	INTEREST ONLY PAYMENT		0	0	771,963	67,638	0	(67,638)	0	(67,638)	0	0	0	0	0	115,938	05/20/2050
38382G-CR-1	GNMA_20-86		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,332,529	301,409	0	(301,409)	0	(301,409)	0	0	0	0	0	409,756	04/20/2049
38382H-JW-1	GNMA_20-104		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,037,456	87,309	0	(87,309)	0	(87,309)	0	0	0	0	0	146,995	07/20/2050
38382K-MB-6	GNMA_20-162		12/01/2021	INTEREST ONLY PAYMENT		0	0	709,880	56,946	0	(56,946)	0	(56,946)	0	0	0	0	0	93,116	10/20/2050
38382L-PJ-4	GNMA_20-173		12/20/2021	INTEREST ONLY PAYMENT		0	0	2,448,427	0	0	(300,124)	0	(300,124)	0	0	0	0	0	458,191	11/20/2050
650035-TD-0	NEW YORK ST URBAN DEV CORP		01/01/2021	RESOLUTION LIFE		3,215,150	2,500,000	2,466,150	2,487,787	0	0	0	0	0	2,487,787	0	727,363	727,363	42,474	03/15/2039
911760-CM-6	VENDE_93-2 IO		12/01/2021	INTEREST ONLY PAYMENT		0	0	1	(4)	0	4	0	4	0	0	0	0	0	0	06/15/2023
911760-LJ-3	VENDE_98-1 2IO		12/01/2021	INTEREST ONLY PAYMENT		0	0	19,538	(6)	0	6	0	6	0	0	0	0	0	0	03/15/2028
911760-LZ-7	VENDE_98-3 IO		12/31/2021	VARIOUS		0	0	3	(21)	0	(1)	0	(1)	0	(22)	0	22	22	0	03/15/2029
3199999. Subtotal - Bonds - U.S. Special Revenues						715,135,368	548,899,358	1,045,840,733	679,739,565	0	(41,995,148)	1,062	(41,996,210)	0	664,882,580	0	50,252,782	50,252,782	79,431,309	XXX
00075W-AP-4	ABFC_06-HE1		12/25/2021	VARIOUS		651,976	732,433	486,153	621,666	0	9,403	0	9,403	0	631,070	0	20,907	20,907	611	01/25/2037
0010EP-A@-7	AEP TEXAS CENTRAL CO		01/01/2021	RESOLUTION LIFE		6,114,420	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	714,420	714,420	34,861	04/30/2026
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP		01/01/2021	RESOLUTION LIFE		8,251,680	6,000,000	5,989,140	5,992,759	0	0	0	0	0	5,992,759	0	2,258,921	2,258,921	90,000	10/01/2034
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP		01/01/2021	RESOLUTION LIFE		10,184,766	7,000,000	6,988,310	6,990,133	0	0	0	0	0	6,990,133	0	3,194,633	3,194,633	121,090	03/15/2041
				SINKING FUND REDEMPTION																
001768-AA-4	AMF FLORENCE LLC		12/31/2021			1,146,473	1,146,473	1,146,473	1,146,473	0	0	0	0	0	1,146,473	0	0	0	23,417	12/31/2035
00184A-AC-9	WARNER MEDIA LLC		01/01/2021	RESOLUTION LIFE		6,067,665	4,500,000	5,044,880	4,823,311	0	0	0	0	0	4,823,311	0	1,244,354	1,244,354	72,438	04/15/2031
00206R-GM-8	AT&T INC		01/01/2021	RESOLUTION LIFE		3,810,510	3,000,000	3,014,796	3,014,055	0	0	0	0	0	3,014,055	0	796,455	796,455	15,938	06/01/2028
00206R-GR-7	AT&T INC		01/01/2021	RESOLUTION LIFE		3,426,475	2,500,000	2,825,663	2,772,606	0	0	0	0	0	2,772,606	0	653,869	653,869	74,375	02/15/2030
00206R-JG-8	AT&T INC		01/01/2021	RESOLUTION LIFE		3,465,449	2,689,000	2,851,174	2,834,174	0	0	0	0	0	2,834,174	0	631,275	631,275	30,513	10/15/2041
00206R-KJ-0	AT&T INC		06/02/2021	RBC CAPITAL MARKETS		199,863	209,000	207,784	207,789	0	8	0	8	0	207,797	0	(7,935)	(7,935)	5,202	09/15/2053
				SINKING FUND REDEMPTION																
00229*-AA-3	AP TUNDRA HOLDINGS LLC		08/16/2021			132,696	132,696	132,696	132,696	0	0	0	0	0	132,696	0	0	0	3,957	02/15/2042
00287Y-AS-8	ABBVIE INC		01/01/2021	RESOLUTION LIFE		8,751,188	6,700,000	6,696,784	6,697,101	0	0	0	0	0	6,697,101	0	2,054,087	2,054,087	41,112	05/14/2045
00287Y-AV-1	ABBVIE INC		01/01/2021	RESOLUTION LIFE		3,074,569	2,500,000	2,486,375	2,488,586	0	0	0	0	0	2,488,586	0	585,983	585,983	14,035	05/14/2036
00287Y-CR-8	ABBVIE INC		09/16/2021	VARIOUS		1,309,589	1,307,000	1,307,000	1,307,000	0	0	0	0	0	1,307,000	0	2,589	2,589	46,361	12/15/2021
00287Y-DB-2	ABBVIE INC		01/01/2021	RESOLUTION LIFE		197,033	151,000	150,210	150,291	0	0	0	0	0	150,291	0	46,743	46,743	2,112	03/15/2045
00440E-AW-7	ACE INA HOLDINGS INC		01/01/2021	RESOLUTION LIFE		3,119,029	2,300,000	2,294,250	2,294,791	0	0	0	0	0	2,294,791	0	824,237	824,237	16,119	11/03/2045
004421-UU-5	ACE_06-NC1		01/01/2021	RESOLUTION LIFE		95,245	100,000	93,850	93,850	0	0	0	0	0	93,850	0	1,395	1,395	8	12/25/2035
007036-QE-9	ARMT_05-8 2A21		12/01/2021	MBS PAYDOWN		348,163	338,507	332,703	339,018	0	6,180	0	6,180	0	348,163	0	0	0	6,033	11/25/2035
00724F-AC-5	ADOBE SYSTEMS INCORPORATED		01/01/2021	RESOLUTION LIFE		550,424	500,000	494,640	497,597	0	0	0	0	0	497,597	0	52,827	52,827	6,771	02/01/2025
				SINKING FUND REDEMPTION																
00737B-AB-1	ADS TACTICAL INC -TL		03/23/2021			5,608,864	5,608,864	5,542,492	5,542,492	0	66,372	0	66,372	0	5,608,864	0	0	0	85,068	07/26/2023
00766T-AD-2	AECOM		01/01/2021	RESOLUTION LIFE		1,115,280	1,000,000	1,034,438	1,017,733	0	0	0	0	0	1,017,733	0	97,547	97,547	12,403	10/15/2024
				SINKING FUND REDEMPTION																
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/22/2021			498,651	498,651	498,186	498,186	0	464	0	464	0	498,651	0	0	0	21,644	03/22/2035
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		11/19/2021	VARIOUS		5,188,851	5,100,000	5,097,180	5,097,369	0	439	0	439	0	5,097,808	0	91,043	91,043	138,585	05/15/2040
010392-EC-8	ALABAMA POWER COMPANY		01/01/2021	RESOLUTION LIFE		3,053,766	2,241,000	2,684,046	2,600,380	0	0	0	0	0	2,600,380	0	453,386	453,386	48,256	02/15/2033
010392-EZ-7	ALABAMA POWER CO		01/01/2021	RESOLUTION LIFE		1,490,610	1,000,000	997,410	997,990	0	0	0	0	0	997,990	0	492,620	492,620	7,826	05/15/2038
01126#-AA-1	ALAMO 6 LLC		09/30/2021	VARIOUS		256,007	256,007	256,007	256,007	0	0	0	0	0	256,007	0	0	0	9,010	03/31/2042
01166V-AA-7	ALASKA AIRLINES 2020 TRUST		08/15/2021	VARIOUS		509,524	509,524	509,524	509,524	0	0	0	0	0	509,524	0	0	0	21,251	08/15/2027
01185*-AA-3	ALASKA VENTURES LLC		12/31/2021	VARIOUS		1,459,566	1,459,566	1,459,566	1,459,566	0	0	0	0	0	1,459,566	0	0	0	68,154	06/30/2033
01959L-AA-0	ALLINA HEALTH SYSTEM		01/01/2021	RESOLUTION LIFE		940,382	715,000	818,744	808,821	0	0	0	0	0	808,821	0	131,561	131,561	4,390	11/15/2045
020002-AP-6	ALLSTATE CORPORATION (THE)		01/01/2021	RESOLUTION LIFE		1,333,671	1,000,000	931,550	953,605	0	0	0	0	0	953,605	0	380,067	380,067	2,722	12/15/2032
020002-BC-4	ALLSTATE CORPORATION (THE)		01/01/2021	RESOLUTION LIFE		6,592,323	5,000,000	4,978,800	4,980,406	0	0	0	0	0	4,980,406	0	1,611,917	1,611,917	9,333	12/15/2046
02134#-AA-9	ALTA WIND VII LLC		08/24/2021	VARIOUS		29,186,668	24,568,881	24,568,881	24,568,880	0	0	0	0	0	29,186,668	0	0	0	753,238	12/31/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147F-AQ-9	CWALT_06-18CB A6		12/25/2021	MBS PAYDOWN		163,051	165,874	160,120	156,955	0	6,096	0	6,096	0	163,051	0	0	0	22,112	07/25/2036
02147P-AZ-7	CWALT_06-29T1 2A16		12/25/2021	MBS PAYDOWN		59,148	58,836	28,017	57,892	0	1,256	0	1,256	0	59,148	0	0	0	192	10/25/2036
02147R-AF-7	CWALT_06-23CB 1A6		12/01/2021	MBS PAYDOWN		58,887	60,860	50,411	58,156	0	731	0	731	0	58,887	0	0	0	2,089	08/25/2036
02147R-AT-7	CWALT_06-23CB 2A6		12/25/2021	MBS PAYDOWN		31,352	37,251	37,601	32,596	0	(1,244)	0	(1,244)	0	31,352	0	0	0	5,010	09/25/2036
02147W-AN-9	CWALT_06-26CB A13		12/25/2021	INTEREST ONLY PAYMENT		0	0	18,062	316	0	(316)	0	(316)	0	0	0	0	0	13,974	09/25/2036
02151B-AR-9	CWALT_07-22 2A1		11/25/2021	MBS PAYDOWN		194,323	196,645	36,891	187,675	0	6,648	0	6,648	0	194,323	0	0	0	579	10/25/2037
02151E-AC-6	CWALT_07-23CB A3		12/25/2021	MBS PAYDOWN		94,909	108,299	41,502	91,890	0	3,019	0	3,019	0	94,909	0	0	0	399	09/25/2037
02151E-AR-3	CWALT_07-23CB A7		12/25/2021	MBS PAYDOWN		197,030	200,261	75,352	193,501	0	3,529	0	3,529	0	197,031	0	0	0	557	09/25/2037
02151E-AS-1	CWALT_07-23CB A8		12/25/2021	MBS PAYDOWN		8,813	8,957	8,228	8,497	0	315	0	315	0	8,813	0	0	0	1,361	09/25/2037
02151F-AG-4	CWALT_07-21CB 2A1		12/25/2021	MBS PAYDOWN		127,473	121,326	44,732	125,090	0	2,383	0	2,383	0	127,473	0	0	0	318	09/25/2037
02151G-AA-5	CWALT_07-24 A1		12/25/2021	MBS PAYDOWN		45,575	46,565	6,667	43,606	0	1,969	0	1,969	0	45,575	0	0	0	171	11/25/2037
02151G-AD-9	CWA_07-24 A4		12/25/2021	MBS PAYDOWN		45,570	46,565	7,220	43,799	0	1,771	0	1,771	0	45,570	0	0	0	209	11/25/2037
02209S-AL-7	ALTRIA GROUP INC.		03/01/2021	GOLDMAN SACHS & CO		15,114,150	15,000,000	14,936,250	14,997,274	0	1,319	0	1,319	0	14,998,593	0	115,557	115,557	229,583	05/05/2021
02209S-BC-6	ALTRIA GROUP INC		01/01/2021	RESOLUTION LIFE		1,160,793	1,000,000	997,910	998,410	0	0	0	0	0	998,410	0	162,383	162,383	16,744	02/14/2026
023135-BC-9	AMAZON.COM INC		09/20/2021	BNP PARIBAS SECURITIES CORP		1,464,072	1,325,000	1,322,628	1,324,231	0	287	0	287	0	1,324,517	0	139,555	139,555	45,216	08/22/2027
023135-CA-2	AMAZON.COM INC		11/09/2021	RBC CAPITAL MARKETS		2,640,725	2,500,000	2,490,575	0	0	176	0	176	0	2,490,751	0	149,974	149,974	35,938	05/12/2041
023761-AA-7	AMERICAN AIRLINES INC		08/15/2021	SINKING FUND REDEMPTION		43,083	43,083	39,334	42,844	0	239	0	239	0	43,083	0	0	0	1,179	02/15/2029
023765-AA-8	AMERICAN AIRLINES INC 16-2 AA		12/15/2021	SINKING FUND REDEMPTION		195,840	195,840	172,805	194,912	0	928	0	928	0	195,840	0	0	0	4,700	06/15/2028
02376A-AA-7	AMER AIRLINES 17-2 AA PTT		10/15/2021	SINKING FUND REDEMPTION		152,625	152,625	152,625	152,625	0	0	0	0	0	152,625	0	0	0	3,835	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC		07/15/2021	SINKING FUND REDEMPTION		10,877	10,877	9,626	10,832	0	45	0	45	0	10,877	0	0	0	292	01/15/2028
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2021	VARIOUS		3,755,089	3,810,691	3,527,739	3,541,888	0	981	0	981	0	3,542,869	0	212,221	212,221	42,340	09/22/2027
02377L-AA-2	AMER AIRLINES PT TR 2019-1AA PTT		08/15/2021	SINKING FUND REDEMPTION		124,847	124,847	110,490	124,463	0	384	0	384	0	124,847	0	0	0	3,114	02/15/2032
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT		10/15/2021	SINKING FUND REDEMPTION		1,844,727	1,844,727	1,844,727	1,844,727	0	0	0	0	0	1,844,727	0	0	0	71,668	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT		08/15/2021	SINKING FUND REDEMPTION		2,232,148	2,232,148	2,184,120	1,683,259	0	6,181	0	6,181	0	2,232,148	0	0	0	79,611	08/15/2023
023808-AA-2	AMERICAN AIRLINES 2015-1 C		11/01/2021	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,225	05/01/2023
0258M0-EB-1	AMERICAN EXPRESS CREDIT CORPORATIO		04/05/2021	CORPORATE ACTION		5,000,000	5,000,000	4,996,950	4,999,779	0	160	0	160	0	4,999,939	0	61	61	46,563	05/05/2021
02660T-EL-3	AHM_05-2 1A2		12/25/2021	MBS PAYDOWN		18,608	16,835	16,835	17,763	0	845	0	845	0	18,608	0	0	0	67	09/25/2045
02666B-AC-0	AH4R_15-SFR2		01/01/2021	RESOLUTION LIFE		4,221,827	3,832,000	3,992,166	3,935,998	0	0	0	0	0	3,935,998	0	285,830	285,830	14,980	10/17/2052
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		01/01/2021	RESOLUTION LIFE		2,350,071	1,960,000	1,767,133	1,782,673	0	0	0	0	0	1,782,673	0	567,399	567,399	35,021	01/15/2035
03027X-AD-2	AMERICAN TOWER CORP		01/01/2021	RESOLUTION LIFE		6,792,273	6,000,000	5,993,280	5,997,611	0	0	0	0	0	5,997,611	0	794,662	794,662	113,333	02/15/2024
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC		01/01/2021	RESOLUTION LIFE		3,800,631	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	700,631	700,631	55,443	07/18/2033
03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC		01/01/2021	RESOLUTION LIFE		5,256,135	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	756,135	756,135	75,388	07/18/2028
03040#-AJ-1	RWE AG PRVT		06/14/2021	PRIVATE DIRECT		3,743,989	3,365,778	3,365,778	3,365,778	0	47,567	0	47,567	0	3,743,989	0	0	0	127,988	05/15/2023
03072S-LU-7	AMSI_03-11 AF6		12/01/2021	VARIOUS		18,009	18,009	18,007	(84,545)	0	102,553	0	102,553	0	18,009	0	0	0	432	12/25/2033
03072S-VR-3	AMSI_04-R10 M1		01/01/2021	RESOLUTION LIFE		95,469	96,325	75,134	90,188	0	0	0	0	0	90,188	0	5,281	5,281	13	11/25/2034
03073E-AN-5	AMERISOURCEBERGEN CORPORATION		01/01/2021	RESOLUTION LIFE		546,796	450,000	453,499	453,099	0	0	0	0	0	453,099	0	93,697	93,697	6,375	03/01/2045
03076C-AF-3	AMERIPRISE FINANCIAL INC		01/01/2021	RESOLUTION LIFE		3,857,120	3,500,000	3,483,130	3,494,702	0	0	0	0	0	3,494,702	0	362,417	362,417	29,556	10/15/2023
03085*-AC-6	AMERITEX PIPE & PRODUCTS LLC		12/02/2021	SINKING FUND REDEMPTION		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	0	11/04/2024
031100-L*-9	AMETEK INC		01/01/2021	RESOLUTION LIFE		8,348,904	7,600,000	7,600,000	7,600,000	0	0	0	0	0	7,600,000	0	748,904	748,904	71,657	09/30/2024
031162-BA-7	AMGEN INC		01/01/2021	RESOLUTION LIFE		4,542,169	3,000,000	3,268,290	3,245,861	0	0	0	0	0	3,245,861	0	1,296,309	1,296,309	80,000	02/01/2039
032165-AD-4	AMSOUTH BANCORPORATION		01/01/2021	RESOLUTION LIFE		583,098	475,000	384,804	430,436	0	0	0	0	0	430,436	0	152,662	152,662	5,344	11/01/2025
032654-AK-1	ANALOG DEVICES INC		01/01/2021	RESOLUTION LIFE		6,975,279	5,000,000	5,581,450	5,531,003	0	0	0	0	0	5,531,003	0	1,444,276	1,444,276	11,778	12/15/2045
032654-AP-0	ANALOG DEVICES INC		01/01/2021	RESOLUTION LIFE		2,998,635	2,500,000	2,428,275	2,433,443	0	0	0	0	0	2,433,443	0	565,192	565,192	8,125	12/05/2036
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.		01/01/2021	RESOLUTION LIFE		2,587,275	1,880,000	2,003,629	1,955,532	0	0	0	0	0	1,955,532	0	631,743	631,743	58,948	01/15/2031
03522A-AH-3	ANHEUSER-BUSCH INBEV FINANCE INC		01/01/2021	RESOLUTION LIFE		19,026,093	15,000,000	14,874,900	14,895,903	0	0	0	0	0	14,895,903	0	4,130,190	4,130,190	293,750	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH INBEV FINANCE INC		01/01/2021	RESOLUTION LIFE		8,459,395	6,500,000	6,941,885	6,901,787	0	0	0	0	0	6,901,787	0	1,557,608	1,557,608	132,708	02/01/2046
03674X-AF-3	ANTERO RESOURCES CORP		03/01/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,164)	06/01/2023
037411-AY-1	APACHE CORPORATION		01/01/2021	RESOLUTION LIFE		2,155,680	2,000,000	1,632,235	1,632,235	0	0	0	0	0	1,632,235	0	523,445	523,445	43,750	02/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
037735-CG-0	APPALACHIAN POWER CO		01/01/2021	RESOLUTION LIFE		4,209,900	3,000,000	3,176,430	3,127,556	0	0	0	0	0	3,127,556	0	1,082,344	1,082,344	47,813	04/01/2036
037833-AL-4	APPLE INC		12/14/2021	VARIOUS		6,077,127	5,100,000	4,967,238	4,985,304	0	608	0	608	0	4,985,912	0	1,091,215	1,091,215	197,120	05/04/2043
037833-BA-7	APPLE INC		01/01/2021	RESOLUTION LIFE		2,423,166	2,000,000	1,737,800	1,764,287	0	0	0	0	0	1,764,287	0	658,879	658,879	27,217	02/09/2045
037833-BG-4	APPLE INC		01/01/2021	RESOLUTION LIFE		222,950	200,000	199,304	199,668	0	0	0	0	0	199,668	0	23,281	23,281	853	05/13/2025
037833-BH-2	APPLE INC		01/01/2021	RESOLUTION LIFE		1,368,271	1,000,000	996,350	996,727	0	0	0	0	0	996,727	0	371,543	371,543	5,833	05/13/2045
037833-BW-9	APPLE INC		01/01/2021	RESOLUTION LIFE		1,344,731	1,000,000	1,117,720	1,108,121	0	0	0	0	0	1,108,121	0	236,611	236,611	16,000	02/23/2036
037833-BX-7	APPLE INC		01/01/2021	RESOLUTION LIFE		7,095,946	5,000,000	5,173,350	5,157,891	0	0	0	0	0	5,157,891	0	1,938,055	1,938,055	82,667	02/23/2046
037833-EA-4	APPLE INC		04/06/2021	VARIOUS		64,721	75,000	74,200	74,204	0	3	0	3	0	74,207	0	(9,486)	(9,486)	1,164	08/20/2060
03789X-AE-8	DIN_19-1A		09/05/2021	MBS PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	443	06/05/2049
038222-AJ-4	APPLIED MATERIALS INC		01/01/2021	RESOLUTION LIFE		687,723	600,000	597,828	598,867	0	0	0	0	0	598,867	0	88,856	88,856	5,850	10/01/2025
038222-AK-1	APPLIED MATERIALS INC		01/01/2021	RESOLUTION LIFE		2,497,306	1,800,000	1,908,910	1,900,293	0	0	0	0	0	1,900,293	0	597,013	597,013	22,950	10/01/2035
038370-AA-0	AQFIT_19-A		12/15/2021	MBS PAYDOWN		1,325,339	1,325,339	1,325,133	1,323,566	0	1,772	0	1,772	0	1,325,339	0	0	0	22,560	07/16/2040
038413-AA-8	AQFIT_20-AA		11/17/2021	VARIOUS		4,601,535	4,590,015	4,589,167	4,588,855	0	(2,892)	0	(2,892)	0	4,585,963	0	15,572	15,572	67,406	07/17/2046
038779-AB-0	ARBYS_20-1		10/30/2021	MBS PAYDOWN		55,000	55,000	55,000	54,945	0	55	0	55	0	55,000	0	0	0	1,002	07/30/2050
04002Q-AA-0	AREIT_18-CRE2		04/14/2021	MBS PAYDOWN		2,571,818	2,571,818	2,434,386	2,475,529	0	96,289	0	96,289	0	2,571,818	0	0	0	8,515	11/14/2035
042208-AA-2	ARMENIA MOUNTAIN WIND LLC		12/31/2021	VARIOUS		589,687	589,687	589,687	589,687	0	0	0	0	0	589,687	0	0	0	9,612	12/31/2024
042856-AA-2	ARRW_18-1		01/01/2021	RESOLUTION LIFE		2,824,673	2,783,511	2,783,452	2,779,192	0	0	0	0	0	2,779,192	0	45,480	45,480	8,729	04/25/2048
042858-AC-4	ARRW_19-2		12/01/2021	MBS PAYDOWN		1,191,195	1,191,195	1,154,715	1,191,405	0	(210)	0	(210)	0	1,191,195	0	0	0	23,578	04/25/2049
04317#-AS-7	ARTHUR J GALLAGHER & CO		01/01/2021	RESOLUTION LIFE		6,668,550	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	868,550	868,550	21,959	06/02/2031
04351L-AB-6	ASCENSION HEALTH ALLIANCE		01/01/2021	RESOLUTION LIFE		764,557	593,000	611,124	609,516	0	0	0	0	0	609,516	0	155,041	155,041	2,989	11/15/2046
04542B-AQ-5	ABFC_02-SB1 A11		11/25/2021	MBS PAYDOWN		47,347	47,347	47,347	47,347	0	0	0	0	0	47,347	0	0	0	266	12/25/2030
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		09/01/2021	SINKING FUND REDEMPTION		295,101	295,101	295,101	295,101	0	0	0	0	0	295,101	0	0	0	7,969	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		09/01/2021	SINKING FUND REDEMPTION		207,976	207,976	207,976	207,976	0	0	0	0	0	207,976	0	0	0	5,616	09/01/2042
052769-AG-1	AUTODESK INC		12/07/2021	AMHERST PIERPONT		7,238,420	7,000,000	6,984,250	6,985,583	0	1,331	0	1,331	0	6,986,914	0	251,506	251,506	279,300	01/15/2030
053611-AJ-8	AVERY DENNISON CORPORATION		01/01/2021	RESOLUTION LIFE		6,804,907	5,500,000	5,472,500	5,481,005	0	0	0	0	0	5,481,005	0	1,323,902	1,323,902	18,620	12/06/2028
05369A-AD-3	AVIATION CAPITAL GROUP LLC		01/01/2021	RESOLUTION LIFE		2,096,369	2,000,000	1,800,583	1,800,583	0	0	0	0	0	1,800,583	0	295,786	295,786	34,375	08/01/2025
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MINNES		01/01/2021	RESOLUTION LIFE		378,943	350,000	349,969	349,986	0	0	0	0	0	349,986	0	28,957	28,957	2,211	05/01/2025
05490R-AN-6	BAMLL_15-ASTR		01/01/2021	RESOLUTION LIFE		544,186	500,000	461,710	463,878	0	0	0	0	0	463,878	0	80,308	80,308	1,771	07/14/2037
05518P-AB-4	BAYMARK HEALTH SERVICES		09/30/2021	VARIOUS		10,800	10,800	10,665	0	0	49	0	49	0	10,800	0	0	0	169	06/11/2027
05518P-AC-2	BAYMARK HEALTH SERVICES		11/10/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,248	06/11/2027
05523G-AL-5	BAMLL_16-ISQR		01/01/2021	RESOLUTION LIFE		1,284,440	1,300,000	1,186,802	1,194,524	0	0	0	0	0	1,194,524	0	89,916	89,916	3,907	08/14/2034
05525Q-AA-5	BAMLL_14-FRR8		01/01/2021	RESOLUTION LIFE		1,363,782	1,500,000	1,201,654	1,231,238	0	0	0	0	0	1,231,238	0	132,544	132,544	2,636	11/26/2047
05526V-AG-0	BAMLL_15-FR11		01/01/2021	RESOLUTION LIFE		1,902,747	1,900,000	1,717,570	1,806,985	0	0	0	0	0	1,806,985	0	95,762	95,762	3,941	09/27/2045
05531F-AV-5	TRUIST FINANCIAL CORP		04/09/2021	CORPORATE ACTION		5,000,000	5,000,000	4,994,800	4,999,610	0	272	0	272	0	4,999,882	0	118	118	42,424	05/10/2021
05549G-AJ-0	BHMS_18-ATLS		01/01/2021	RESOLUTION LIFE		12,218,050	13,000,000	11,762,713	11,762,713	0	0	0	0	0	11,762,713	0	455,337	455,337	12,638	07/15/2035
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		01/15/2021	SINKING FUND REDEMPTION		915,113	915,113	915,113	915,113	0	0	0	0	0	915,113	0	0	0	22,149	01/15/2023
05577@-AP-5	UNION PACIFIC CORP SER A-1		01/01/2021	RESOLUTION LIFE		425,703	391,833	391,833	391,833	0	0	0	0	0	391,833	0	33,870	33,870	5,475	02/23/2026
05577@-AQ-3	UNION PACIFIC CORP SER A-2		01/01/2021	RESOLUTION LIFE		200,331	184,392	184,392	184,392	0	0	0	0	0	184,392	0	15,939	15,939	2,577	02/23/2026
05577@-AR-1	UNION PACIFIC CORP		01/01/2021	RESOLUTION LIFE		818,054	749,092	749,092	749,092	0	0	0	0	0	749,092	0	68,961	68,961	4,743	05/03/2026
05602*-AA-9	BKRF OCB LLC		10/29/2021	VARIOUS		4,885,020	4,885,020	4,885,020	4,885,020	0	0	0	0	0	4,885,020	0	0	0	439,978	11/04/2026
056054-AH-2	BX_19-XL		04/26/2021	VARIOUS		9,492,978	9,492,978	9,492,978	9,492,978	0	0	0	0	0	9,492,978	0	0	0	67,824	10/15/2036
056054-AJ-8	BX_19-XL		04/26/2021	VARIOUS		4,271,840	4,271,840	4,271,840	4,271,840	0	0	0	0	0	4,271,840	0	0	0	33,695	10/15/2036
056057-AL-6	BX_18-BIOA		04/26/2021	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	3,877,500	3,894,763	0	18,009	0	18,009	0	3,912,772	0	87,228	87,228	21,533	03/15/2037
056057-AN-2	BX_18-BIOA		04/26/2021	J.P. MORGAN SECURITIES, INC.		12,924,000	12,924,000	11,946,805	12,060,051	0	77,631	0	77,631	0	12,137,682	0	786,318	786,318	99,880	03/15/2037
056059-AN-8	BX_18-IND		04/23/2021	J.P. MORGAN SECURITIES, INC.		7,231,000	7,231,000	7,201,276	7,189,421	0	7,149	0	7,149	0	7,196,569	0	34,431	34,431	48,763	11/15/2035
056059-AS-7	BX_18-IND		04/23/2021	J.P. MORGAN SECURITIES, INC.		1,399,125	1,400,000	1,136,625	1,190,384	0	22,330	0	22,330	0	1,212,714	0	186,411	186,411	11,251	11/15/2035
05606J-AJ-4	BX_18-BILT		04/27/2021	J.P. MORGAN SECURITIES, INC.		2,992,500	3,000,000	2,996,250	2,996,147	0	5,798	0	5,798	0	3,001,945	0	(9,445)	(9,445)	15,135	05/15/2030
05607Q-AU-2	BX_20-BXLP		11/15/2021	MBS PAYDOWN		1,312,359	1,312,359	1,309,898	1,311,248	0	1,111	0	1,111	0	1,312,359	0	0	0	16,428	12/15/2036
056083-AL-2	BXP_17-GM		01/01/2021	RESOLUTION LIFE		2,128,062	2,000,000	1,893,828	1,920,708	0	0	0	0	0	1,920,708	0	207,354	207,354	5,708	06/13/2039
05648C-AB-6	BAD BOY LLC		03/12/2021	VARIOUS		3,758,744	3,758,744	3,721,156	3,722,587	0	1,056	0	1,056	0	3,723,643	0	35,101	35,101	93,735	12/06/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05648C-AF-7	BAD BOY MOWER ACQUISITION		10/29/2021	SINKING FUND REDEMPTION		316,370	316,370	315,579	0	0	90	0	90	0	316,347	0	23	23	9,047	03/13/2028
05723K-AF-7	BAKER HUGHES A GE CO LLC / BAKER H		01/01/2021	RESOLUTION LIFE		1,128,087	1,000,000	997,781	997,781	0	0	0	0	0	997,781	0	130,306	130,306	1,813	12/15/2047
05849B-AR-7	BALL CORP		01/01/2021	RESOLUTION LIFE		1,689,694	1,615,000	1,615,000	1,615,000	0	0	0	0	0	1,615,000	0	74,694	74,694	23,776	03/15/2022
05892Y-AB-0	BAFC_06-A 1A2		12/01/2021	MBS PAYDOWN		51,675	56,676	39,277	49,663	0	2,012	0	2,012	0	51,675	0	0	0	945	02/20/2036
05946X-R2-1	BAFC_05-7 1A2		11/25/2021	MBS PAYDOWN		469,268	469,268	428,500	451,626	0	17,641	0	17,641	0	469,268	0	0	0	48,326	11/25/2035
05946X-R3-9	BAFC_05-7 1A3		11/01/2021	MBS PAYDOWN		88,693	88,693	38,215	50,478	0	50,478	0	50,478	0	88,693	0	0	0	3,029	11/25/2035
05948K-4P-1	BOAA_06-3 4CB1		01/01/2021	VARIOUS		304,463	304,463	308,839	0	0	304,463	0	304,463	0	304,463	0	0	0	1,649	04/25/2036
05948K-A4-1	BOAA_05-5 1CB2		01/01/2021	RESOLUTION LIFE		56,858	49,647	51,105	37,195	0	0	0	0	0	37,195	0	19,663	19,663	147	06/25/2035
05948K-K4-0	BOAA_05-8 1CB2		01/25/2021	VARIOUS		495,123	490,725	499,889	415,408	0	61,414	0	61,414	0	476,823	0	18,301	18,301	6,128	09/25/2035
05948K-N7-0	BOAA_05-9 2CB1		01/01/2021	VARIOUS		448,678	448,678	415,891	418,951	0	29,727	0	29,727	0	448,678	0	0	0	2,243	10/25/2035
059496-BV-0	BOAA_07-1 4A1		12/01/2021	MBS PAYDOWN		57,487	65,696	59,695	57,004	0	483	0	483	0	57,487	0	0	0	1,873	04/25/2037
05949A-ZG-8	BOAMS_04-L 4A1		12/01/2021	MBS PAYDOWN		166,175	166,175	162,650	165,676	0	499	0	499	0	166,175	0	0	0	1,538	01/25/2035
05949C-CE-4	BOAMS_05-F 4A1		12/01/2021	MBS PAYDOWN		310,910	310,910	313,279	310,513	0	398	0	398	0	310,910	0	0	0	3,752	07/25/2035
05949C-EK-8	BOAMS_05-G 3A2		12/01/2021	MBS PAYDOWN		36,198	36,198	35,806	35,416	0	782	0	782	0	36,198	0	0	0	286	08/25/2035
05949C-GD-2	BOAMS_05-H 4A1		12/01/2021	MBS PAYDOWN		5,858	5,858	5,815	5,849	0	9	0	9	0	5,858	0	0	0	86	09/25/2035
05950A-AU-0	BOAA_06-4 4CB1		12/01/2021	MBS PAYDOWN		96,529	109,686	111,265	98,098	0	(1,569)	0	(1,569)	0	96,529	0	0	0	4,063	05/25/2046
05950F-AC-9	BAFC_06-4 A3		12/25/2021	MBS PAYDOWN		1,785	2,200	1,865	1,472	0	314	0	314	0	1,785	0	0	0	8	07/25/2036
05951G-BE-1	BAFC_07-2		12/25/2021	VARIOUS		128,125	147,619	119,781	125,262	0	2,863	0	2,863	0	128,125	0	0	0	579	03/25/2037
05951G-BG-6	BAFC_07-2		12/25/2021	MBS PAYDOWN		26,688	30,748	23,359	25,804	0	884	0	884	0	26,688	0	0	0	122	03/25/2037
05951V-AV-1	BAFC_06-I 6A1		12/20/2021	MBS PAYDOWN		41,122	40,483	39,479	40,171	0	950	0	950	0	41,122	0	0	0	112	10/20/2046
05953Y-AH-4	BAFC_07-4 TA1B		12/01/2021	MBS PAYDOWN		22,892	22,595	20,957	22,690	0	201	0	201	0	22,892	0	0	0	512	05/25/2037
05972L-AE-6	BANC_18-CRE4		04/27/2021	J.P. MORGAN SECURITIES, INC.		5,496,563	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(3,438)	(3,438)	28,359	09/15/2035
060352-AX-9	BANK_17-BNK6		11/08/2021	BANK OF AMERICA SECURITIES LLC		4,265,125	7,450,000	4,442,117	5,073,774	0	168,719	0	168,719	0	5,242,492	0	(977,367)	(977,367)	185,308	07/15/2060
06036F-BH-3	BANK_18-BNK15		01/01/2021	RESOLUTION LIFE		7,347,442	7,000,000	6,461,705	6,481,123	0	0	0	0	0	6,481,123	0	866,319	866,319	27,153	11/15/2061
06050A-AA-1	BOAA_06-8 1A1		01/01/2021	RESOLUTION LIFE		320,344	0	76,579	0	0	0	0	0	0	0	0	320,344	320,344	2,543	11/25/2036
06051G-BM-0	BAFC_04-2 1CB1		12/01/2021	MBS PAYDOWN		242,956	242,956	245,746	242,972	0	(17)	0	(17)	0	242,956	0	0	0	7,030	09/20/2034
06051G-EE-5	BANK OF AMERICA CORP		01/05/2021	MATURITY		20,000,000	20,000,000	20,185,600	19,999,903	0	97	0	97	0	20,000,000	0	0	0	587,500	01/05/2021
06051G-FL-8	BANK OF AMERICA CORP		01/01/2021	RESOLUTION LIFE		4,690,877	4,000,000	3,887,560	3,913,221	0	0	0	0	0	3,913,221	0	777,656	777,656	32,583	10/22/2026
06051G-GR-4	BANK OF AMERICA CORP		01/01/2021	RESOLUTION LIFE		374,740	330,000	330,000	330,000	0	0	0	0	0	330,000	0	44,740	44,740	5,270	07/21/2028
06051G-HQ-5	BANK OF AMERICA CORP		01/01/2021	RESOLUTION LIFE		4,120,481	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	620,481	620,481	55,636	02/07/2030
06406H-CQ-0	BANK OF NEW YORK MELLON CORP		01/01/2021	RESOLUTION LIFE		2,326,594	2,000,000	1,995,260	1,997,800	0	0	0	0	0	1,997,800	0	328,794	328,794	9,436	11/18/2025
06406R-AF-4	BANK OF NEW YORK MELLON CORP		09/21/2021	CITIGROUP GLOBAL MARKETS INC		7,345,932	6,600,000	6,596,700	6,600,000	0	0	0	0	0	6,600,000	0	745,932	745,932	258,060	01/29/2028
06427D-AX-1	BACM_17-BNK3		01/01/2021	RESOLUTION LIFE		508,999	500,000	439,841	443,397	0	0	0	0	0	443,397	0	65,602	65,602	1,813	02/15/2050
06539L-BG-4	BANK_18-BN13		01/01/2021	RESOLUTION LIFE		2,659,004	2,500,000	2,177,366	2,191,176	0	0	0	0	0	2,191,176	0	467,828	467,828	9,492	08/15/2061
06540A-AJ-0	BANK_19-BN20		02/04/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(277)	09/15/2062
06540A-AM-3	BANK_19-BN20		11/19/2021	MORGAN STANLEY & CO. INC.		5,590,527	6,490,000	5,463,789	5,494,997	0	56,920	0	56,920	0	5,551,917	0	38,609	38,609	158,644	09/15/2062
06540B-AJ-8	BANK_19-BN21		11/19/2021	MORGAN STANLEY & CO. INC.		6,622,852	7,500,000	6,640,561	6,707,669	0	56,303	0	56,303	0	6,763,972	0	(141,120)	(141,120)	183,333	10/17/2052
06540V-AJ-4	BANK_19-B2N4		01/01/2021	RESOLUTION LIFE		2,704,254	3,000,000	2,325,817	2,351,082	0	0	0	0	0	2,351,082	0	353,172	353,172	6,250	11/15/2062
06540V-AL-9	BANK_19-BN24		11/18/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,231,172	1,500,000	1,220,858	1,241,118	0	17,753	0	17,753	0	1,258,872	0	(27,700)	(27,700)	36,563	11/15/2062
06541K-BF-4	BANK_18-BN12		01/01/2021	RESOLUTION LIFE		304,177	300,000	259,129	261,060	0	0	0	0	0	261,060	0	43,117	43,117	1,105	05/15/2061
06541R-AJ-2	BANK_19-BNK23		01/01/2021	RESOLUTION LIFE		1,871,894	2,083,125	1,491,015	1,511,430	0	0	0	0	0	1,511,430	0	360,464	360,464	4,340	12/15/2052
06541U-CB-0	BANK_20-BN30		12/01/2021	INTEREST ONLY PAYMENT		0	0	27,249	1,478	0	(1,478)	0	(1,478)	0	0	0	0	0	2,001	12/15/2053
06541W-BC-5	BANK_17-BNK5		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(209)	06/15/2060
06541X-AL-4	BANK_17-BNK7		02/17/2021	VARIOUS		861,584	800,000	750,554	757,706	0	754	0	754	0	758,460	0	103,124	103,124	6,183	09/15/2060
06650A-AF-4	BANK_17-BNK8		12/01/2021	VARIOUS		67,687	0	81,363	67,042	0	(511)	0	(511)	0	66,531	0	1,155	1,155	1,684	11/15/2050
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		01/01/2021	RESOLUTION LIFE		6,141,069	4,250,000	4,221,015	4,225,681	0	0	0	0	0	4,225,681	0	1,915,388	1,915,388	20,860	05/30/2041
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE		10/28/2021	VARIOUS		500,000	500,000	545,705	502,379	0	(2,379)	0	(2,379)	0	500,000	0	0	0	24,450	10/28/2027
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I		06/15/2021	SINKING FUND REDEMPTION		56,086	56,086	56,086	56,086	0	0	0	0	0	56,086	0	0	0	1,150	06/15/2034
07086*-AA-0	BATH COUNTY ENERGY LLC		01/01/2021	RESOLUTION LIFE		591,720	500,000	500,000	500,000	0	0	0	0	0	500,000	0	91,720	91,720	64	05/03/2033
07274N-BC-6	BAYER US FINANCE II LLC		01/01/2021	RESOLUTION LIFE		2,580,880	2,000,000	1,970,600	1,977,348	0	0	0	0	0	1,977,348	0	603,532	603,532	24,806	04/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE		01/01/2021	RESOLUTION LIFE		141,339	100,000	111,110	110,127	0	0	0	0	0	110,127	0	31,212	31,212	672	11/15/2046
07378R-AB-5	BSABS_07-AC4 A2		12/25/2021	MBS PAYDOWN		132,655	136,921	136,493	128,306	0	4,349	0	4,349	0	132,655	0	0	0	12,149	02/25/2037
07378R-AQ-2	BSABS_07-AC4 A5		12/25/2021	INTEREST ONLY PAYMENT		0	0	44,927	4,451	0	(4,451)	0	(4,451)	0	0	0	0	0	26,035	02/25/2037
07384M-YU-0	BSARM_03-7 4AM		12/01/2021	MBS PAYDOWN		1,535,836	1,535,836	1,536,796	1,535,836	0	0	0	0	0	1,535,836	0	0	0	20,487	10/25/2033
07384Y-NA-0	BSABS_03-A5 A5		12/01/2021	MBS PAYDOWN		30,695	30,695	30,350	30,659	0	36	0	36	0	30,695	0	0	0	887	10/25/2033
07386V-AB-6	BSABS_07-AC3 A2		12/25/2021	INTEREST ONLY PAYMENT		0	0	80,448	8,519	0	(8,519)	0	(8,519)	0	0	0	0	0	84,810	04/25/2037
07387#-AA-2	BEAR SWAMP FINANCE LP		01/01/2021	RESOLUTION LIFE		10,757,516	9,486,178	9,486,932	9,486,932	0	0	0	0	0	9,486,932	0	1,270,584	1,270,584	1,289	10/08/2025
073879-4H-8	BSABS_05-AC9 A4		12/25/2021	MBS PAYDOWN		116,770	116,770	113,267	115,663	0	1,107	0	1,107	0	116,770	0	0	0	6,468	12/25/2035
073879-T2-4	BSABS_05-AC7 A1		12/25/2021	MBS PAYDOWN		207,565	207,565	207,500	205,749	0	1,816	0	1,816	0	207,565	0	0	0	545	10/25/2035
073879-WQ-7	BSABS_05-AC3 2A1		12/01/2021	VARIOUS		79,964	79,964	68,821	83,447	0	(3,484)	0	(3,484)	0	79,964	0	0	0	2,072	06/25/2022
073879-Z2-7	BSABS_05-AC8 A1		12/25/2021	MBS PAYDOWN		165,716	163,035	55,030	161,257	0	4,459	0	4,459	0	165,716	0	0	0	388	11/25/2035
07387U-CE-9	BSABS_06-AC1 1A1		12/01/2021	MBS PAYDOWN		67,001	67,001	66,340	66,338	0	663	0	663	0	67,001	0	0	0	1,122	02/25/2036
07387U-GC-9	BSABS_06-AC2 1A2		12/25/2021	MBS PAYDOWN		202,210	202,210	169,228	202,446	0	(236)	0	(236)	0	202,210	0	0	0	9,570	03/25/2036
07388B-AF-9	BSABS_07-AC5 A6		12/25/2021	INTEREST ONLY PAYMENT		0	0	100,621	0	0	0	0	0	0	0	0	0	0	65,800	07/25/2037
07388W-AB-2	BSABS_06-AC4 A2		12/25/2021	MBS PAYDOWN		165,063	158,881	162,903	162,480	0	2,583	0	2,583	0	165,063	0	0	0	22,395	07/25/2036
073914-VY-6	BSMSI_97-6 X		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,300	0	0	0	0	0	0	0	0	0	0	1,454	03/25/2031
07401N-AP-4	BSMF_06-AR5		12/25/2021	VARIOUS		720,707	737,883	680,698	702,316	0	11,660	0	11,660	0	713,976	0	6,730	6,730	882	01/25/2037
08161B-BC-6	BMARK_18-B3		12/07/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,101)	04/10/2051
08161C-AL-5	BMARK_18-B2		01/01/2021	RESOLUTION LIFE		108,036	100,000	94,650	94,935	0	0	0	0	0	94,935	0	13,101	13,101	350	02/15/2051
08161H-AK-6	BMARK_18-B4		01/01/2021	RESOLUTION LIFE		1,114,925	1,000,000	868,953	874,696	0	0	0	0	0	874,696	0	240,229	240,229	3,797	07/15/2051
08162R-AF-4	BMARK_21-B23		12/01/2021	INTEREST ONLY PAYMENT		0	0	11,304	0	0	(530)	0	(530)	0	0	0	0	0	684	02/15/2054
08162X-BJ-2	BMARK_20-B20		12/01/2021	INTEREST ONLY PAYMENT		0	0	15,647	814	0	(814)	0	(814)	0	0	0	0	0	1,215	10/15/2053
08163B-BF-7	BMARK_20-B22		12/01/2021	INTEREST ONLY PAYMENT		0	0	4,824	243	0	(243)	0	(243)	0	0	0	0	0	335	01/15/2054
08163C-BE-8	BMARK_21-B24		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,583	0	0	(101)	0	(101)	0	0	0	0	0	151	03/15/2054
08163L-AL-3	BMARK_20-B21		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,739	179	0	(179)	0	(179)	0	0	0	0	0	272	12/17/2053
09062X-AD-5	BIOGEN INC		02/16/2021	VARIOUS		12,315,709	9,077,000	11,213,922	11,205,336	0	(5,811)	0	(5,811)	0	11,199,524	0	1,116,184	1,116,184	184,419	09/15/2045
09062X-AF-0	BIOGEN INC		01/01/2021	RESOLUTION LIFE		572,861	500,000	498,820	499,386	0	0	0	0	0	499,386	0	73,475	73,475	5,963	09/15/2025
092113-AL-3	BLACK HILLS CORP		01/01/2021	RESOLUTION LIFE		1,126,864	1,000,000	996,970	998,326	0	0	0	0	0	998,326	0	128,538	128,538	18,214	01/15/2026
095370-AD-4	BLUE CUBE SPINCO INC		05/14/2021	CORPORATE ACTION		1,890,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,890,000	0	0	0	90,955	10/15/2025
09539*-AA-9	BLUE DOLPHIN FRAC LLC		10/31/2021	VARIOUS		1,288,489	1,288,489	1,288,489	1,288,489	0	0	0	0	0	1,288,489	0	0	0	35,814	10/31/2024
097023-BK-0	BOEING CO		01/01/2021	RESOLUTION LIFE		299,436	300,000	273,251	273,251	0	0	0	0	0	273,251	0	26,184	26,184	3,300	03/01/2035
097023-BL-8	BOEING CO		01/01/2021	RESOLUTION LIFE		197,046	200,000	173,792	173,792	0	0	0	0	0	173,792	0	23,254	23,254	2,333	03/01/2045
09857L-AP-3	BOOKING HOLDINGS INC		04/05/2021	CORPORATE ACTION		3,897,810	3,500,000	3,499,370	3,499,453	0	29	0	29	0	3,897,292	0	518	518	67,764	04/13/2025
10103D-AA-4	BOSTON MEDICAL CENTER		01/01/2021	RESOLUTION LIFE		760,715	650,000	679,059	667,042	0	0	0	0	0	667,042	0	93,672	93,672	14,687	07/01/2026
10112R-AV-6	BOSTON PROPERTIES LP		01/01/2021	RESOLUTION LIFE		6,364,313	6,000,000	5,531,580	5,853,259	0	0	0	0	0	5,853,259	0	511,054	511,054	62,500	09/01/2023
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.		01/01/2021	RESOLUTION LIFE		4,689,890	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	689,890	689,890	43,744	09/21/2028
10463N-AB-4	BRADSHAW INTERNATIONAL INC REV		12/31/2021	SINKING FUND REDEMPTION		255,191	255,191	233,027	0	0	403	0	403	0	255,191	0	0	0	1,529	10/21/2026
10567@-AA-0	BRAVES STADIUM COMPANY LLC		09/30/2021	VARIOUS		5,410,897	5,628,197	5,410,897	5,410,897	0	0	0	0	0	5,410,897	0	0	0	59,327	09/30/2041
110122-DA-3	BRISTOL-MYERS SQUIBB CO		03/24/2021	CORPORATE ACTION		8,681,840	8,000,000	7,956,160	7,986,803	0	796	0	796	0	8,669,439	0	12,401	12,401	194,667	08/15/2023
110122-DE-5	BRISTOL-MYERS SQUIBB CO		01/01/2021	RESOLUTION LIFE		1,183,505	1,000,000	996,560	997,412	0	0	0	0	0	997,412	0	186,092	186,092	14,192	02/20/2028
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		01/01/2021	RESOLUTION LIFE		11,206,911	7,750,000	7,771,503	7,769,523	0	0	0	0	0	7,769,523	0	3,437,388	3,437,388	146,389	08/15/2045
11042C-AA-8	BRITISH AIR 21-1 A PTT		12/15/2021	VARIOUS		1,780,850	1,765,406	1,765,406	0	0	0	0	0	0	1,765,406	0	15,444	15,444	15,644	03/15/2035
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT		01/01/2021	RESOLUTION LIFE		444,436	434,079	415,598	415,598	0	0	0	0	0	415,598	0	28,838	28,838	504	09/20/2031
11135F-AS-0	BROADCOM INC		09/01/2021	DEUTSCHE BANK SECURITIES, INC.		172,052	150,000	172,131	171,473	0	(1,059)	0	(1,059)	0	170,414	0	1,638	1,638	5,160	11/15/2032
113804-AD-0	BROOKLYN NAVY YARD COGENERATION PA		12/31/2021	VARIOUS		207,452	207,452	207,452	207,452	0	0	0	0	0	207,452	0	0	0	11,952	12/31/2040
114259-AP-9	BROOKLYN UNION GAS CO		01/01/2021	RESOLUTION LIFE		6,482,889	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,482,889	1,482,889	69,437	03/10/2046
115637-AL-4	BROWN-FORMAN CORPORATION		01/01/2021	RESOLUTION LIFE		1,182,200	1,000,000	986,880	988,609	0	0	0	0	0	988,609	0	193,591	193,591	17,292	01/15/2043
12189T-AG-9	BURLINGTON NORTHERN SANTA FE CORPO		01/01/2021	RESOLUTION LIFE		4,033,290	3,000,000	3,322,590	3,141,126	0	0	0	0	0	3,141,126	0	892,164	892,164	17,188	12/01/2027
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORPO		01/01/2021	RESOLUTION LIFE		709,680	520,000	543,556	532,294	0	0	0	0	0	532,294	0	177,386	177,386	14,517	08/01/2028
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO		01/01/2021	RESOLUTION LIFE		3,035,670	2,000,000	2,039,100	2,028,632	0	0	0	0	0	2,028,632	0	1,007,038	1,007,038	46,844	08/15/2036
12433A-AG-4	BX_20-FOX		04/23/2021	VARIOUS		2,007,982	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	7,982	7,982	16,416	11/15/2032
12482H-AJ-3	CAMB_19-LIFE		02/18/2021	J.P. MORGAN SECURITIES, INC.		2,001,250	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,250	1,250	6,094	12/15/2037
12482H-AL-8	CAMB_19-LIFE		02/18/2021	J.P. MORGAN SECURITIES, INC.		16,010,000	16,000,000	16,005,000	16,026,564	0	9,547	0	9,547	0	16,036,112	0	(26,112)	(26,112)	57,956	12/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12482H-AN-4	CAMB_19-LIFE		05/13/2021	J.P. MORGAN SECURITIES, INC.		8,002,500	8,000,000	8,002,500	7,969,958	0	22,838	0	22,838	0	7,992,796	0	9,704	9,704	77,321	12/15/2037
124857-AG-8	VIACOMCBS INC		01/01/2021	RESOLUTION LIFE		3,076,209	3,000,000	2,820,810	2,971,529	0	0	0	0	0	2,971,529	0	104,680	104,680	33,750	03/01/2022
124857-AN-3	VIACOMCBS INC		01/01/2021	RESOLUTION LIFE		836,650	700,000	690,907	691,871	0	0	0	0	0	691,871	0	144,778	144,778	14,848	01/15/2045
12489W-QE-7	CBASS_05-CB8		12/01/2021	MBS PAYDOWN		1,015,024	1,015,024	1,009,949	1,013,076	0	1,948	0	1,948	0	1,015,024	0	0	0	17,860	12/25/2035
12508G-AA-4	CCUBS_17-C1		01/01/2021	RESOLUTION LIFE		184,234	200,000	158,566	160,536	0	0	0	0	0	160,536	0	23,698	23,698	732	11/15/2050
12508G-AZ-9	CCUBS_17-C1		01/01/2021	RESOLUTION LIFE		106,509	100,000	87,108	87,779	0	0	0	0	0	87,779	0	18,730	18,730	366	11/15/2050
12515B-AR-9	CD_19-CD8		11/19/2021	GOLDMAN SACHS & CO		3,909,902	4,500,000	4,125,184	4,157,813	0	26,680	0	26,680	0	4,184,492	0	(274,590)	(274,590)	132,000	08/15/2057
12523@-AA-9	CC TUGS LLC		12/31/2021	VARIOUS		319,713	319,713	319,713	319,713	0	0	0	0	0	319,713	0	0	0	12,825	09/30/2030
12524@-AA-8	CED WIND HOLDINGS LLC		12/31/2021	SINKING FUND REDEMPTION		1,490,686	1,490,686	1,490,686	1,490,686	0	0	0	0	0	1,490,686	0	0	0	32,870	12/31/2028
12527G-AD-5	CF INDUSTRIES INC		01/01/2021	RESOLUTION LIFE		2,909,175	2,370,000	2,215,950	2,229,176	0	0	0	0	0	2,229,176	0	679,999	679,999	9,776	06/01/2043
12527G-AF-0	CF INDUSTRIES INC		01/01/2021	RESOLUTION LIFE		3,231,757	2,630,000	2,643,360	2,640,267	0	0	0	0	0	2,640,267	0	591,491	591,491	39,881	03/15/2034
12527G-AH-6	CF INDUSTRIES INC		01/01/2021	RESOLUTION LIFE		1,184,757	1,000,000	993,850	996,050	0	0	0	0	0	996,050	0	188,708	188,708	3,750	12/01/2026
12529T-AC-7	CF_19-CF3		01/01/2021	RESOLUTION LIFE		3,291,895	4,000,000	2,840,417	2,880,867	0	0	0	0	0	2,880,867	0	411,028	411,028	8,333	01/15/2053
12542R-F#-2	CHS INC		06/09/2021	VARIOUS		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	56,500	06/09/2021
125523-AH-3	CIGNA CORPORATION		01/01/2021	RESOLUTION LIFE		6,040,798	5,000,000	4,993,350	4,994,786	0	0	0	0	0	4,994,786	0	1,046,012	1,046,012	46,180	10/15/2028
125523-AJ-9	CIGNA CORPORATION		01/01/2021	RESOLUTION LIFE		11,060,738	8,500,000	8,486,315	8,486,990	0	0	0	0	0	8,486,990	0	2,573,749	2,573,749	154,133	08/15/2038
125523-AX-8	CIGNA CORPORATION		01/01/2021	RESOLUTION LIFE		4,081,110	3,000,000	2,740,770	2,875,960	0	0	0	0	0	2,875,960	0	1,205,150	1,205,150	30,188	05/15/2027
12553X-AD-5	CIM_18-INV1		12/01/2021	MBS PAYDOWN		482,848	482,848	479,945	484,422	0	(1,574)	0	(1,574)	0	482,848	0	0	0	8,243	08/25/2048
12553X-AK-9	CIM_18-INV1		12/01/2021	MBS PAYDOWN		742,645	742,645	716,255	738,205	0	4,440	0	4,440	0	742,645	0	0	0	26,656	08/25/2048
12553X-AP-8	CIM_18-INV1		12/01/2021	MBS PAYDOWN		8,108,543	8,108,543	8,146,552	8,110,065	0	(1,522)	0	(1,522)	0	8,108,543	0	0	0	172,741	08/25/2048
12554C-BA-5	CIM_18-J1		12/01/2021	INTEREST ONLY PAYMENT		0	0	275,450	67,305	0	(67,305)	0	(67,305)	0	0	0	0	0	98,191	03/25/2048
12554T-AC-5	CIM_19-INV2		12/01/2021	MBS PAYDOWN		1,269,254	1,269,254	1,304,685	1,280,844	0	(11,590)	0	(11,590)	0	1,269,254	0	0	0	21,873	05/25/2049
12554T-AR-2	CIM_19-INV2		12/01/2021	MBS PAYDOWN		456,932	456,932	460,930	459,503	0	(2,572)	0	(2,572)	0	456,932	0	0	0	7,874	05/25/2049
12555D-AA-3	CIM_19-INV1		12/01/2021	MBS PAYDOWN		2,267,647	2,267,647	2,304,741	2,281,429	0	(13,782)	0	(13,782)	0	2,267,647	0	0	0	39,036	02/25/2049
12555D-AR-6	CIM_19-INV1		12/01/2021	MBS PAYDOWN		78,641	78,641	76,331	78,758	0	(117)	0	(117)	0	78,641	0	0	0	1,935	02/25/2049
12556M-AB-0	CIM_19-J1		12/01/2021	MBS PAYDOWN		1,686,651	1,686,651	1,709,315	1,698,136	0	(11,485)	0	(11,485)	0	1,686,651	0	0	0	25,370	08/25/2049
12557L-AC-9	CIM_19-INV3		12/01/2021	MBS PAYDOWN		1,140,155	1,140,155	1,155,689	1,141,883	0	(1,728)	0	(1,728)	0	1,140,155	0	0	0	17,749	08/25/2049
12557L-AQ-8	CIM_19-INV3		12/01/2021	MBS PAYDOWN		484,622	484,622	488,227	484,899	0	(276)	0	(276)	0	484,622	0	0	0	7,544	08/25/2049
12558T-AE-7	CIM_19-J2		12/01/2021	MBS PAYDOWN		463,448	463,448	465,878	464,229	0	(781)	0	(781)	0	463,448	0	0	0	14,809	10/25/2049
12558T-AN-7	CIM_19-J2		12/01/2021	MBS PAYDOWN		3,038,514	3,038,514	3,052,482	3,041,585	0	(3,070)	0	(3,070)	0	3,038,514	0	0	0	44,020	10/25/2049
12560A-AB-0	CIM_20-INV1		12/01/2021	MBS PAYDOWN		2,254,915	2,254,915	2,319,039	2,261,223	0	(6,308)	0	(6,308)	0	2,254,915	0	0	0	24,930	04/25/2050
12560A-AN-4	CIM_20-INV1		12/01/2021	MBS PAYDOWN		2,818,644	2,818,644	2,904,965	2,827,295	0	(8,651)	0	(8,651)	0	2,818,644	0	0	0	37,357	04/25/2050
12560A-AS-3	CIM_20-INV1		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,800,823	309,668	0	(355,871)	0	(355,871)	0	0	0	0	0	609,802	04/25/2050
12560A-AT-1	CIM_20-INV1		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,380,754	148,323	0	(148,323)	0	(148,323)	0	0	0	0	0	283,721	04/25/2050
12565V-BG-7	CIM_21-J3		12/01/2021	MBS PAYDOWN		77,031	77,031	77,585	0	0	(23)	0	(23)	0	77,031	0	0	0	715	06/25/2051
12565V-BN-2	CIM_21-J3		12/01/2021	INTEREST ONLY PAYMENT		0	0	65,309	0	0	(2,681)	0	(2,681)	0	0	0	0	0	5,537	06/25/2051
12566X-AL-2	CMALT_07-A7 2A2		12/25/2021	MBS PAYDOWN		187,124	205,381	198,321	180,089	0	7,035	0	7,035	0	187,124	0	0	0	36,638	07/25/2037
12568P-CD-3	CIM_20-J2		12/01/2021	MBS PAYDOWN		71,700	71,700	72,550	71,773	0	(73)	0	(73)	0	71,700	0	0	0	1,094	01/25/2051
12572Q-AJ-4	CME GROUP INC		01/01/2021	RESOLUTION LIFE		414,685	350,000	349,944	349,955	0	0	0	0	0	349,955	0	64,731	64,731	583	06/15/2028
12592L-BP-6	COMM_14_CCRE20		01/01/2021	RESOLUTION LIFE		2,643,064	2,500,000	2,321,957	2,337,547	0	0	0	0	0	2,337,547	0	305,518	305,518	9,398	11/10/2047
12592T-AN-5	COMM_15-3BP		01/01/2021	RESOLUTION LIFE		3,376,397	3,300,000	2,956,409	2,988,439	0	0	0	0	0	2,988,439	0	387,959	387,959	8,906	02/10/2035
12593A-BD-6	COMM_15-CR23		01/01/2021	RESOLUTION LIFE		435,576	400,000	401,969	401,031	0	0	0	0	0	401,031	0	34,545	34,545	1,394	05/10/2048
12593G-AJ-1	COMM_15-PC1		01/01/2021	RESOLUTION LIFE		106,366	100,000	101,961	101,081	0	0	0	0	0	101,081	0	5,285	5,285	360	07/10/2050
12593J-BJ-4	COMM_15-CR24		01/01/2021	RESOLUTION LIFE		468,078	425,000	439,375	433,982	0	0	0	0	0	433,982	0	34,096	34,096	1,551	08/10/2048
12593P-AZ-5	COMM_15-CR25		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(303)	08/10/2048
12594M-BF-4	COMM_16-COR1		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(236)	10/10/2049
12594X-AM-6	CSMC_17-HL1		12/01/2021	VARIOUS		3,081,537	3,075,458	3,082,894	3,075,544	0	86	0	86	0	3,075,630	0	5,907	5,907	58,749	06/25/2047
12595F-AK-8	CSAIL_17-CX9		01/01/2021	RESOLUTION LIFE		848,041	800,000	787,913	788,351	0	0	0	0	0	788,351	0	59,690	59,690	2,639	09/15/2050
12595J-AW-4	CSAIL_17-CX10		01/01/2021	RESOLUTION LIFE		198,498	200,000	183,085	184,094	0	0	0	0	0	184,094	0	14,404	14,404	685	11/15/2050
12595X-AZ-6	CSAIL_18-CX12		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(212)	08/15/2051
12624K-AH-9	COMM_12-CR2		01/01/2021	RESOLUTION LIFE		1,277,778	1,300,000	1,224,944	1,235,112	0	0	0	0	0	1,235,112	0	42,667	42,667	5,233	08/15/2045
12626L-AW-2	COMM_13-CR11		01/01/2021	RESOLUTION LIFE		202,328	200,000	192,694	193,584	0	0	0	0	0	193,584	0	8,744	8,744	853	08/10/2050
12626L-BP-6	COMM_13-CR11		01/01/2021	RESOLUTION LIFE		2,716,514	2,500,000	2,636,230	2,571,236	0	0	0	0	0	2,571,236	0	145,278	145,278	10,650	08/10/2050
126307-AF-4	CSC HOLDINGS LLC		11/15/2021	VARIOUS		1,646,575	1,645,000	1,647,800	1,645,318	0	0	0	0	0	1,645,318	0	1,257	1,257	108,977	11/15/2021
126307-AH-0	CSC HOLDINGS LLC		01/01/2021	RESOLUTION LIFE		811,800	750,000	700,800	729,367	0	0	0	0	0	729,367	0	82,433	82,433	3,281	06/01/2024
126307-AU-1	CSC HOLDINGS LLC		05/17/2021	VARIOUS		5,042,688	4,900,000	4,818,156	4,840,773	0	3,145	0	3,145	0	4,961,206	0	81,482	81,482	121,750	05/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12630B-BA-5	COMM_13-CR13		01/01/2021	RESOLUTION LIFE		142,505	130,000	133,897	131,133	0	0	0	0	0	131,133	0	11,372	11,372	454	11/10/2046
12630B-BF-4	COMM_13-CR13		01/01/2021	RESOLUTION LIFE		108,156	100,000	96,185	96,673	0	0	0	0	0	96,673	0	11,482	11,482	407	11/10/2046
12634N-AY-4	CSAIL_15-C2		01/01/2021	RESOLUTION LIFE		983,694	1,000,000	956,906	956,906	0	0	0	0	0	956,906	0	26,788	26,788	3,491	06/15/2057
12637H-AL-2	CSMC_06-4 1A11		12/01/2021	MBS PAYDOWN		77,356	75,528	59,129	78,845	0	(1,489)	0	(1,489)	0	77,356	0	0	0	2,805	05/25/2036
12640B-GH-0	CSX CORP		01/01/2021	RESOLUTION LIFE		1,174,514	800,000	956,000	945,129	0	0	0	0	0	945,129	0	229,385	229,385	12,000	10/01/2036
12640B-GK-3	CSX CORP		01/01/2021	RESOLUTION LIFE		8,656,863	5,800,000	6,968,466	6,726,588	0	0	0	0	0	6,726,588	0	1,930,275	1,930,275	59,450	05/01/2037
12640B-GW-7	CSX CORP		01/01/2021	RESOLUTION LIFE		3,944,301	3,000,000	3,037,740	3,033,425	0	0	0	0	0	3,033,425	0	910,876	910,876	12,271	05/30/2042
12646X-AY-8	CSMC_13-IVR3		12/01/2021	MBS PAYDOWN		323,170	323,170	322,463	324,656	0	(1,485)	0	(1,485)	0	323,170	0	0	0	5,405	05/25/2043
12647G-CM-8	CSMC_13-IVR4		12/01/2021	MBS PAYDOWN		606,496	606,496	590,196	607,444	0	(949)	0	(949)	0	606,496	0	0	0	11,098	07/25/2043
12647G-CN-6	CSMC_13-IVR4		12/01/2021	MBS PAYDOWN		980,150	980,150	960,547	982,201	0	(2,051)	0	(2,051)	0	980,150	0	0	0	17,935	07/25/2043
12647V-AZ-8	CSMC_13-IVR5		12/01/2021	MBS PAYDOWN		345,234	345,234	344,479	346,368	0	(1,134)	0	(1,134)	0	345,234	0	0	0	5,323	10/25/2043
12648A-AY-6	CSMC_14-IVR1		12/01/2021	MBS PAYDOWN		346,746	346,746	340,461	347,616	0	(870)	0	(870)	0	346,746	0	0	0	6,616	11/25/2043
12648A-AZ-3	CSMC_14-IVR1		12/01/2021	MBS PAYDOWN		303,403	303,403	294,870	303,835	0	(432)	0	(432)	0	303,403	0	0	0	5,789	11/25/2043
12648A-BA-7	CSMC_14-IVR1		12/01/2021	MBS PAYDOWN		188,543	188,543	188,131	189,295	0	(752)	0	(752)	0	188,543	0	0	0	3,597	11/25/2043
12648H-AK-1	CSMC_14-IVR2		01/01/2021	RESOLUTION LIFE		3,523,447	3,432,213	3,474,963	3,488,988	0	0	0	0	0	3,488,988	0	34,459	34,459	10,804	04/25/2044
12648H-BD-6	CSMC_14-IVR2		12/01/2021	MBS PAYDOWN		217,639	217,639	217,163	218,774	0	(1,135)	0	(1,135)	0	217,639	0	0	0	4,336	04/25/2044
12648T-AS-8	CSMC_14-IVR3		12/01/2021	MBS PAYDOWN		258,904	258,904	258,338	260,235	0	(1,331)	0	(1,331)	0	258,904	0	0	0	5,462	07/25/2044
12650U-BA-8	CSMLT_15-3		12/01/2021	MBS PAYDOWN		713,811	713,811	606,739	701,765	0	12,046	0	12,046	0	713,811	0	0	0	12,711	11/25/2045
12653B-AL-4	CSWF_18-TOP		09/15/2021	MBS PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	48,694	08/15/2035
12653B-AN-0	CSWF_18-TOP		09/15/2021	MBS PAYDOWN		948,237	948,237	806,002	926,392	0	21,845	0	21,845	0	948,237	0	0	0	17,026	08/15/2035
12653V-AG-1	CSMC_19-ICE4		05/13/2021	J.P. MORGAN SECURITIES, INC.		10,522,969	10,500,000	10,481,250	10,483,387	0	2,937	0	2,937	0	10,486,324	0	36,644	36,644	76,935	05/15/2036
12653V-AJ-5	CSMC_19-ICE4		05/13/2021	J.P. MORGAN SECURITIES, INC.		3,133,840	3,127,000	3,052,734	3,060,606	0	9,763	0	9,763	0	3,070,370	0	63,471	63,471	30,221	05/15/2036
12656*-AM-4	CSLB HOLDINGS INC		01/01/2021	RESOLUTION LIFE		8,906,160	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	906,160	906,160	54,080	10/13/2031
12661X-AJ-1	CSMC_21-INV1		11/29/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	24	07/25/2056
126650-BX-7	CVS CAREMARK CORP		01/01/2021	RESOLUTION LIFE		6,870,850	5,000,000	5,869,300	5,706,913	0	0	0	0	0	5,706,913	0	1,163,937	1,163,937	36,736	05/15/2041
126650-CM-0	CVS CAREMARK CORP		01/01/2021	RESOLUTION LIFE		3,237,893	2,500,000	2,678,550	2,643,931	0	0	0	0	0	2,643,931	0	593,963	593,963	54,505	07/20/2035
126650-CX-6	CVS HEALTH CORP		01/01/2021	RESOLUTION LIFE		4,166,026	3,500,000	3,450,790	3,462,503	0	0	0	0	0	3,462,503	0	703,523	703,523	40,133	03/25/2028
12667D-GR-3	CWL_05-13 AF4		12/01/2021	MBS PAYDOWN		623,235	642,406	398,967	609,384	0	13,851	0	13,851	0	623,235	0	0	0	21,501	04/25/2036
12667F-S7-1	CWALT_04-J12 X		11/01/2021	INTEREST ONLY PAYMENT		0	0	6,740	370	0	(370)	0	(370)	0	0	0	0	0	638	01/25/2035
12667F-T8-8	CWALT_05-J1 2A1		12/01/2021	MBS PAYDOWN		59,153	59,153	60,077	59,255	0	(102)	0	(102)	0	59,153	0	0	0	2,003	02/25/2025
12667G-GA-5	CWALT_05-19CB A2		12/25/2021	VARIOUS		177,143	168,579	170,871	150,543	0	347	0	347	0	150,890	0	26,253	26,253	8,352	06/25/2035
12667G-LD-3	CWALT_05-23CB A3		12/25/2021	MBS PAYDOWN		24,409	24,597	25,578	24,492	0	(83)	0	(83)	0	24,409	0	0	0	2,684	07/25/2035
12667G-TM-5	CWALT_05-26CB A1		12/25/2021	MBS PAYDOWN		44,973	45,101	33,060	44,364	0	609	0	609	0	44,973	0	0	0	137	07/25/2035
12667G-YX-5	CWALT_05-31		12/25/2021	MBS PAYDOWN		227,778	227,778	214,396	225,221	0	2,557	0	2,557	0	227,778	0	0	0	904	08/25/2035
12668A-KU-8	CWALT_05-53T2 2A6		12/25/2021	MBS PAYDOWN		77,182	75,317	38,356	70,630	0	2,527	0	2,527	0	77,182	0	0	0	309	12/25/2035
12668A-NB-7	CWALT_05-55CB 2A4		12/25/2021	MBS PAYDOWN		87,588	87,636	88,457	88,157	0	(568)	0	(568)	0	87,588	0	0	0	8,388	11/25/2035
12668B-SN-4	CWALT_06-6CB 2A8		01/01/2021	RESOLUTION LIFE		1,255,883	0	8,257	0	0	0	0	0	0	0	0	1,255,883	1,255,883	4,529	05/25/2036
12668B-WF-6	CWALT_06-11CB 3A1		12/01/2021	MBS PAYDOWN		44,811	44,827	45,344	45,031	0	(220)	0	(220)	0	44,811	0	0	0	1,935	05/25/2036
12668B-XG-3	CWALT_06-12CB A11		12/25/2021	MBS PAYDOWN		67,258	67,273	67,778	67,524	0	(266)	0	(266)	0	67,258	0	0	0	9,204	06/25/2036
12669E-EH-5	CWHL_03-15 1A2		01/01/2021	RESOLUTION LIFE		19,963	19,985	19,961	12,020	0	(1)	0	(1)	0	19,961	0	2	2	41	05/25/2022
12669F-AU-7	CWHL_03-56		12/01/2021	MBS PAYDOWN		278,318	278,318	276,926	277,657	0	661	0	661	0	278,318	0	0	0	3,865	12/25/2033
12669F-QA-4	CWHL_04-3 A26		12/01/2021	MBS PAYDOWN		51,348	51,348	52,552	51,365	0	(17)	0	(17)	0	51,348	0	0	0	1,001	04/25/2034
12669G-NP-2	CWHL_05-7 2A1		12/25/2021	MBS PAYDOWN		9,951	9,951	9,951	9,942	0	10	0	10	0	9,951	0	0	0	45	04/25/2035
12669G-U4-1	CWHL_05-J2 2A3		12/25/2021	MBS PAYDOWN		102,183	102,183	92,983	96,972	0	5,211	0	5,211	0	102,183	0	0	0	12,226	09/25/2035
12701#-AA-1	CRG ISSUER 2017-1		07/10/2021	MBS PAYDOWN		7,318,733	7,318,733	7,318,733	7,306,631	0	12,102	0	12,102	0	7,318,733	0	0	0	189,304	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1		07/10/2021	MBS PAYDOWN		21,275,465	21,275,465	21,275,465	21,275,465	0	0	0	0	0	21,275,465	0	0	0	620,553	07/10/2025
127097-AE-3	CIMAREX ENERGY CO.		01/01/2021	RESOLUTION LIFE		220,347	200,000	192,204	194,041	0	0	0	0	0	194,041	0	26,306	26,306	997	05/15/2027
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD		12/31/2021	SINKING FUND REDEMPTION		3,701	3,701	3,701	0	0	0	0	0	0	3,701	0	0	0	0	12/31/2046
13033D-AF-2	CAHFA_21-1		12/01/2021	VARIOUS		0	0	59,016	0	0	(1,677)	0	(1,677)	0	0	0	0	0	2,855	11/20/2035
13033D-AH-8	CAHFA_21-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	13,068	0	0	(126)	0	(126)	0	0	0	0	0	311	03/25/2035
14268*-AA-6	CARLSBAD HOLDCO LLC		10/30/2021	VARIOUS		194,380	194,380	194,380	194,380	0	0	0	0	0	194,380	0	0	0	11,494	12/31/2038
14456#-AF-3	CARRIX INC		01/01/2021	RESOLUTION LIFE		5,846,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	846,050	846,050	85,776	07/31/2032
147528-E#-6	CASEYS GENERAL STORES INC		01/01/2021	RESOLUTION LIFE		12,573,736	11,300,000	11,300,000	11,300,000	0	0	0	0	0	11,300,000	0	1,273,736	1,273,736	16,128	06/17/2028
147528-F#-5	CASEYS GENERAL STORES INC		01/01/2021	RESOLUTION LIFE		6,660,168	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	910,168	910,168	37,433	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC		01/01/2021	RESOLUTION LIFE		3,827,720	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	427,720	427,720	4,958	12/17/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
147528-F@-7	CASEYS GENERAL STORES INC		01/01/2021	RESOLUTION LIFE		6,610,315	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	860,315	860,315	34,396	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC.		01/01/2021	RESOLUTION LIFE		8,295,075	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	795,075	795,075	13,163	06/13/2025
147528-G@-6	CASEYS GENERAL STORES INC.		01/01/2021	RESOLUTION LIFE		16,602,872	14,300,000	14,300,000	14,300,000	0	0	0	0	0	14,300,000	0	2,302,872	2,302,872	193,181	08/22/2028
149123-BS-9	CATERPILLAR INC		12/28/2021	VARIOUS		11,878,399	8,436,000	11,062,540	10,930,959	0	(76,349)	0	(76,349)	0	10,854,610	0	1,023,789	1,023,789	300,708	05/27/2041
149123-CJ-8	CATERPILLAR INC		09/20/2021	SUSQUEHANNA FINANCIAL GROUP		3,094,355	2,750,000	2,739,028	2,739,187	0	162	0	162	0	2,739,349	0	355,006	355,006	85,155	04/09/2050
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES COR		08/09/2021	MATURITY		2,800,000	2,800,000	2,794,260	2,799,278	0	722	0	722	0	2,800,000	0	0	0	47,600	08/09/2021
14986D-AH-3	CD_06-CD3 AM AM		06/01/2021	MBS PAYDOWN		9,278,453	9,278,453	9,009,633	9,313,259	0	(34,806)	0	(34,806)	0	9,278,453	0	0	0	265,517	10/15/2048
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		01/01/2021	RESOLUTION LIFE		5,627,717	4,554,348	4,554,348	4,554,348	0	0	0	0	0	4,554,348	0	1,073,369	1,073,369	563	06/30/2042
15089Q-AC-8	CELANESE US HOLDINGS LLC		03/01/2021	VARIOUS		314,964	310,000	311,331	310,079	0	0	0	0	0	310,079	0	4,885	4,885	3,698	06/15/2021
15137T-AA-8	CENTENE ESCROW I CORP		08/13/2021	CORPORATE ACTION		1,300,387	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,300,388	0	0	0	47,031	06/01/2026
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORPO		01/01/2021	RESOLUTION LIFE		2,541,630	1,900,000	1,891,485	1,893,688	0	0	0	0	0	1,893,688	0	647,942	647,942	49,479	02/01/2037
152314-LS-7	CXHE_04-D MV3		01/01/2021	RESOLUTION LIFE		95,597	94,817	94,364	94,364	0	0	0	0	0	94,364	0	1,232	1,232	17	09/25/2034
15506#-AA-1	CENTRAL RIVERS POWER US LLC		12/22/2021	SINKING FUND REDEMPTION		640,349	640,349	640,349	640,349	0	0	0	0	0	640,349	0	0	0	13,666	12/20/2034
156700-BA-3	CENTURYTEL INC		01/01/2021	RESOLUTION LIFE		1,245,750	1,100,000	1,100,625	1,100,295	0	0	0	0	0	1,100,295	0	145,455	145,455	20,625	04/01/2024
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		01/01/2021	RESOLUTION LIFE		2,108,428	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	108,428	108,428	39,184	07/23/2022
16158R-AC-0	CHASE_19-ATR1		12/01/2021	MBS PAYDOWN		1,230,081	1,230,081	1,245,264	1,235,437	0	(5,356)	0	(5,356)	0	1,230,081	0	0	0	20,920	04/25/2049
16158R-AM-8	CHASE_19-ATR1		12/25/2021	INTEREST ONLY PAYMENT		0	0	157,467	42,030	0	(42,030)	0	(42,030)	0	0	0	0	0	71,046	04/25/2049
16158R-AU-0	CHASE_19-ATR1		12/01/2021	INTEREST ONLY PAYMENT		0	0	87,678	27,591	0	(27,591)	0	(27,591)	0	0	0	0	0	39,778	04/25/2049
16158R-AX-4	CHASE_19-ATR1		12/01/2021	INTEREST ONLY PAYMENT		0	0	12,094	3,145	0	(3,145)	0	(3,145)	0	0	0	0	0	5,474	04/25/2049
16159G-AC-3	CHASE_19-ATR2		12/01/2021	MBS PAYDOWN		1,706,465	1,706,465	1,725,647	1,711,273	0	(4,808)	0	(4,808)	0	1,706,465	0	0	0	26,894	07/25/2049
16159G-AM-1	CHASE_19-ATR2		12/25/2021	VARIOUS		0	0	1,459,753	322,386	0	(322,386)	0	(322,386)	0	0	0	0	0	456,966	07/25/2049
16159W-AJ-3	CHASE_19-1		12/01/2021	MBS PAYDOWN		846,830	846,830	862,010	850,125	0	(3,295)	0	(3,295)	0	846,830	0	0	0	26,297	03/25/2050
16159W-BD-5	CHASE_19-1		12/25/2021	INTEREST ONLY PAYMENT		0	0	424,489	103,002	0	(103,002)	0	(103,002)	0	0	0	0	0	155,117	03/25/2050
16159W-BH-6	CHASE_19-1		12/01/2021	MBS PAYDOWN		1,083,949	1,083,949	1,093,603	1,085,981	0	(2,032)	0	(2,032)	0	1,083,949	0	0	0	16,780	03/25/2050
16159W-BP-8	CHASE_19-1		12/01/2021	INTEREST ONLY PAYMENT		0	0	13,698	2,835	0	(2,835)	0	(2,835)	0	0	0	0	0	5,664	03/25/2050
16165T-AB-9	CFLX_05-1 1A2		12/01/2021	MBS PAYDOWN		39,814	38,845	39,518	39,560	0	255	0	255	0	39,814	0	0	0	983	02/25/2035
16384Y-AF-4	CHEMOURS COMPANY		01/06/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,903	04/03/2025
163851-AE-8	CHEMOURS COMPANY		01/01/2021	RESOLUTION LIFE		1,368,525	1,285,000	1,161,242	1,161,242	0	0	0	0	0	1,161,242	0	207,283	207,283	8,825	05/15/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/29/2021	CORPORATE ACTION		461,813	450,000	450,000	450,000	0	0	0	0	0	461,813	0	0	0	11,548	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		10/01/2021	CORPORATE ACTION		3,223,188	3,135,000	3,112,950	3,118,005	0	1,904	0	1,904	0	3,208,097	0	15,091	15,091	176,344	10/01/2026
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		01/01/2021	RESOLUTION LIFE		581,793	500,000	500,000	500,000	0	0	0	0	0	500,000	0	81,793	81,793	82	03/31/2025
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		01/01/2021	RESOLUTION LIFE		1,427,671	1,250,000	1,244,888	1,246,066	0	0	0	0	0	1,246,066	0	181,605	181,605	3,854	06/01/2028
166756-AX-4	NOBLE ENERGY INC		10/12/2021	CORPORATE ACTION		186,753	150,000	132,938	133,081	0	283	0	283	0	133,364	0	53,389	53,389	6,248	10/15/2049
167885-A#-9	CHICAGO PARKING METERS LLC		12/30/2021	SINKING FUND REDEMPTION		1,585,515	1,585,515	1,585,515	1,585,515	0	0	0	0	0	1,585,515	0	0	0	51,927	12/30/2033
171232-AQ-4	CHUBB CORPORATION		01/01/2021	RESOLUTION LIFE		1,505,970	1,000,000	945,290	958,526	0	0	0	0	0	958,526	0	547,444	547,444	8,333	05/11/2037
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2021	SINKING FUND REDEMPTION		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	7,838	03/15/2041
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		01/01/2021	RESOLUTION LIFE		10,768,929	9,520,000	9,520,000	9,520,000	0	0	0	0	0	9,520,000	0	1,248,929	1,248,929	96,147	03/15/2037
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION INC.		01/01/2021	RESOLUTION LIFE		2,418,301	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	518,301	518,301	26,741	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC.		10/30/2021	VARIOUS		198,857	198,857	198,857	198,857	0	0	0	0	0	198,857	0	0	0	5,826	10/30/2050
172070-BT-0	CINCINNATI GAS & ELECTRIC CO		01/01/2021	RESOLUTION LIFE		12,502,800	10,000,000	10,979,000	10,331,274	0	0	0	0	0	10,331,274	0	2,171,527	2,171,527	57,500	06/01/2025
17275R-AD-4	CISCO SYSTEMS INC		01/01/2021	RESOLUTION LIFE		4,620,532	3,000,000	2,907,335	2,926,299	0	0	0	0	0	2,926,299	0	1,694,233	1,694,233	66,867	02/15/2039
17275R-AW-2	CISCO SYSTEMS INC		01/01/2021	RESOLUTION LIFE		1,132,240	1,000,000	997,330	998,693	0	0	0	0	0	998,693	0	133,547	133,547	1,556	06/15/2025
17275R-BC-5	CISCO SYSTEMS INC		12/07/2021	BANK OF AMERICA SECURITIES LLC		532,380	500,000	499,620	499,790	0	36	0	36	0	499,826	0	32,554	32,554	18,888	02/28/2026
17290Y-AW-8	CGCMT_16-C1		12/01/2021	INTEREST ONLY PAYMENT		0	0	75,615	7,545	0	(7,545)	0	(7,545)	0	0	0	0	0	9,579	05/10/2049
172967-EP-2	C 6 7/8 03/05/38		01/01/2021	RESOLUTION LIFE		2,953,335	2,000,000	2,230,360	2,184,661	0	0	0	0	0	2,184,661	0	768,674	768,674	44,306	03/05/2038
172967-FT-3	CITIGROUP INC		03/01/2021	CITIGROUP GLOBAL MARKETS INC		10,365,909	10,000,000	9,901,000	9,987,897	0	1,918	0	1,918	0	9,989,814	0	376,095	376,095	283,750	01/14/2022
172967-LW-9	CITIGROUP INC		01/01/2021	RESOLUTION LIFE		293,221	250,000	250,000	250,000	0	0	0	0	0	250,000	0	43,221	43,221	1,924	04/23/2029
17307G-AU-2	CMLTI_03-UP3 A2		12/01/2021	MBS PAYDOWN		20,414	20,414	21,593	20,526	0	(112)	0	(112)	0	20,414	0	0	0	746	09/25/2033
17307G-E8-7	CMLTI_05-8 1A4A		12/01/2021	MBS PAYDOWN		585,826	565,689	415,666	571,536	0	14,289	0	14,289	0	585,826	0	0	0	10,143	10/25/2035
17307G-ZK-7	CMLTI_05-5 3A4A		12/01/2021	MBS PAYDOWN		212,156	201,187	192,495	203,991	0	8,165	0	8,165	0	212,156	0	0	0	2,879	10/25/2035
17320D-AS-7	CGCMT_13-GC11		01/01/2021	RESOLUTION LIFE		4,056,702	4,000,000	3,901,238	3,915,851	0	0	0	0	0	3,915,851	0	140,851	140,851	13,780	04/10/2046
17321R-AL-0	CGCMT_13-GC17		01/22/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(616)	11/10/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17322Y-AH-3	CGCMT_14-GC25		01/01/2021	RESOLUTION LIFE		322,502	300,000	283,127	284,644	0	0	0	0	0	284,644	0	37,858	37,858	1,131	10/10/2047
17323M-AD-7	CMLTI_15-A		12/01/2021	VARIOUS		506,512	500,046	516,552	501,933	0	(1,210)	0	(1,210)	0	500,723	0	5,789	5,789	9,998	06/25/2058
17324D-AX-2	CGCMT_15-P1		01/01/2021	RESOLUTION LIFE		1,204,400	1,100,000	1,115,017	1,113,614	0	0	0	0	0	1,113,614	0	90,786	90,786	3,956	09/15/2048
17325D-AH-6	CGCMT_16-P5		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	204	10/10/2049
17325D-AL-7	CGCMT_16-P5		11/10/2021	BANK OF AMERICA SECURITIES LLC		2,598,633	3,000,000	2,093,083	2,115,091	0	83,210	0	83,210	0	2,198,301	0	400,332	400,332	85,250	10/10/2049
17325H-BT-0	CGCMT_17-P7		01/01/2021	RESOLUTION LIFE		2,943,711	3,000,000	2,681,840	2,700,867	0	0	0	0	0	2,700,867	0	242,844	242,844	10,862	04/14/2050
17325H-BU-7	CGCMT_17-P7		12/01/2021	INTEREST ONLY PAYMENT		0	0	451,449	46,582	0	(46,582)	0	(46,582)	0	0	0	0	0	58,357	04/14/2050
17326C-BE-3	CGCMT_17-B1		12/01/2021	VARIOUS		58,645	0	77,705	58,291	0	(1,268)	0	(1,268)	0	57,023	0	1,622	1,622	2,935	08/15/2050
17326D-AH-5	CGCMT_17-P8		05/21/2021	VARIOUS		3,074,511	2,800,000	2,799,783	2,794,239	0	(1,184)	0	(1,184)	0	2,793,054	0	281,457	281,457	56,612	09/15/2050
17326D-AJ-1	CGCMT_17-P8		12/01/2021	VARIOUS		67,643	0	84,034	64,184	0	(839)	0	(839)	0	63,345	0	4,298	4,298	2,212	09/15/2050
17326F-AF-4	CGCMT_17-C4		12/01/2021	VARIOUS		54,497	0	71,865	55,995	0	(1,497)	0	(1,497)	0	54,497	0	0	0	3,443	10/12/2050
17327G-AA-2	CGCMT_18-C6		01/01/2021	RESOLUTION LIFE		1,930,218	2,000,000	1,714,303	1,725,681	0	0	0	0	0	1,725,681	0	204,537	204,537	8,443	11/10/2051
17327G-BC-7	CGCMT_18-C6		01/01/2021	RESOLUTION LIFE		4,645,497	4,500,000	4,196,693	4,210,632	0	0	0	0	0	4,210,632	0	434,865	434,865	18,998	11/10/2051
17329E-AX-5	CMLTI_21-J1		12/01/2021	MBS PAYDOWN		117,832	117,832	118,859	0	0	(54)	0	(54)	0	117,832	0	0	0	1,158	04/25/2051
17329P-BU-5	CMLTI_21-INV1		12/01/2021	INTEREST ONLY PAYMENT		0	0	123,744	0	0	(4,162)	0	(4,162)	0	0	0	0	0	8,479	05/25/2051
17330B-BL-3	CMLTI_21-J3		12/01/2021	INTEREST ONLY PAYMENT		0	0	29,232	0	0	(445)	0	(445)	0	0	0	0	0	1,670	09/25/2051
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI		01/01/2021	RESOLUTION LIFE		3,918,092	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	518,092	518,092	21,363	05/01/2027
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI		01/01/2021	RESOLUTION LIFE		3,968,990	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	568,990	568,990	21,647	05/01/2028
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI		01/01/2021	RESOLUTION LIFE		9,910,236	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	1,510,236	1,510,236	54,180	05/01/2029
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC		03/17/2021	CORPORATE ACTION		418,060	395,000	395,000	395,000	0	0	0	0	0	418,060	0	0	0	9,590	10/15/2025
185508-A#-5	CLECO POWER LLC		01/01/2021	RESOLUTION LIFE		3,019,572	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	319,572	319,572	12,696	11/15/2025
185508-A*-9	CLECO POWER LLC		01/01/2021	RESOLUTION LIFE		1,038,088	800,000	800,000	800,000	0	0	0	0	0	800,000	0	238,088	238,088	1,707	12/16/2041
185508-A@-7	CLECO POWER LLC		01/01/2021	RESOLUTION LIFE		706,980	600,000	600,000	600,000	0	0	0	0	0	600,000	0	106,980	106,980	3,320	05/15/2027
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		08/17/2021	J.P. MORGAN SECURITIES, INC.		8,403,544	6,150,000	8,179,110	8,142,336	0	(60,819)	0	(60,819)	0	8,081,517	0	322,028	322,028	248,016	12/15/2036
18976G-AL-0	CMALT_07-A6 IA11		12/01/2021	MBS PAYDOWN		18,243	19,146	17,715	18,297	0	(55)	0	(55)	0	18,243	0	0	0	587	06/25/2037
190749-AG-6	CWCI_06-C1 IO		03/01/2021	INTEREST ONLY PAYMENT		0	0	1,717	0	0	0	0	0	0	0	0	0	0	274	08/15/2048
191216-CQ-1	COCA-COLA COMPANY (THE)		12/16/2021	MIZUHO SECURITIES USA INC		2,561,180	2,000,000	1,987,160	1,987,327	0	218	0	218	0	1,987,545	0	573,635	573,635	103,833	03/25/2050
191216-CW-8	COCA-COLA CO		02/10/2021	GOLDMAN SACHS & CO		5,043,550	5,000,000	5,260,000	5,256,108	0	(1,253)	0	(1,253)	0	5,254,855	0	(211,305)	(211,305)	24,653	06/01/2040
191216-CY-4	COCA-COLA CO		02/25/2021	MIZUHO SECURITIES USA INC		94,571	100,000	108,970	108,916	0	(20)	0	(20)	0	108,896	0	(14,324)	(14,324)	635	06/01/2060
193051-AQ-2	COLD_20-ICE5		03/15/2021	MBS PAYDOWN		25,514	25,514	25,412	25,475	0	39	0	39	0	25,514	0	0	0	128	11/15/2037
194162-EJ-5	COLGATE-PALMOLIVE CO		01/01/2021	RESOLUTION LIFE		1,207,299	900,000	897,804	898,040	0	0	0	0	0	898,040	0	309,259	309,259	13,600	08/15/2045
20030N-AF-8	COMCAST CORPORATION		01/01/2021	RESOLUTION LIFE		6,024,963	4,200,000	4,190,298	4,193,426	0	0	0	0	0	4,193,426	0	1,831,536	1,831,536	10,547	06/15/2035
20030N-BQ-3	COMCAST CORP		01/01/2021	RESOLUTION LIFE		4,046,200	3,000,000	3,149,520	3,134,769	0	0	0	0	0	3,134,769	0	911,431	911,431	52,133	08/15/2045
20030N-BT-7	COMCAST CORPORATION		01/01/2021	RESOLUTION LIFE		3,177,604	2,800,000	2,757,720	2,764,827	0	0	0	0	0	2,764,827	0	412,777	412,777	41,316	07/15/2036
20030N-CL-3	COMCAST CORPORATION		01/01/2021	RESOLUTION LIFE		3,290,135	2,500,000	2,498,350	2,498,504	0	0	0	0	0	2,498,504	0	791,631	791,631	24,278	10/15/2038
200339-DX-4	COMERICA BANK		01/01/2021	RESOLUTION LIFE		1,128,152	1,000,000	993,970	996,941	0	0	0	0	0	996,941	0	131,211	131,211	17,111	07/27/2025
20048J-AG-5	COMM_18-HOME		01/01/2021	RESOLUTION LIFE		2,003,041	2,200,000	1,781,359	1,801,873	0	0	0	0	0	1,801,873	0	201,168	201,168	6,994	04/10/2033
201723-AN-3	COMMERCIAL METALS COMPANY		02/19/2021	CORPORATE ACTION		3,239,719	3,125,000	3,127,344	3,126,152	0	39	0	39	0	3,240,831	0	(1,112)	(1,112)	61,893	04/15/2026
20267V-AC-1	CBSLT_17-AGS		12/25/2021	MBS PAYDOWN		214,589	214,589	214,578	214,156	0	433	0	433	0	214,589	0	0	0	3,386	05/25/2041
20267X-AC-7	CBSLT_18-CGS		12/25/2021	MBS PAYDOWN		600,891	600,891	600,753	599,142	0	1,749	0	1,749	0	600,891	0	0	0	11,986	02/25/2046
20267X-AD-5	CBSLT_18-CGS		12/25/2021	MBS PAYDOWN		149,640	149,640	149,626	149,106	0	534	0	534	0	149,640	0	0	0	3,055	02/25/2046
20269D-AC-9	CBSLT_18-AGS		01/01/2021	RESOLUTION LIFE		560,609	548,014	547,780	547,414	0	0	0	0	0	547,414	0	13,195	13,195	327	02/25/2044
20269D-AD-7	CBSLT_18-AGS		01/01/2021	RESOLUTION LIFE		116,415	114,106	114,081	113,927	0	0	0	0	0	113,927	0	2,487	2,487	73	02/25/2044
20716E-AN-2	CONFIE SEGUROS HOLDINGS		06/08/2021	SINKING FUND REDEMPTION		659,568	659,568	655,017	655,017	0	4,551	0	4,551	0	659,568	0	0	0	16,741	04/19/2022
20826F-AC-0	CONOCOPHILLIPS CO		01/01/2021	RESOLUTION LIFE		3,817,145	3,000,000	2,983,440	2,985,353	0	0	0	0	0	2,985,353	0	831,793	831,793	16,483	11/15/2044
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW		01/01/2021	RESOLUTION LIFE		9,125,832	6,623,000	7,870,243	7,699,640	0	0	0	0	0	7,699,640	0	1,426,192	1,426,192	31,459	12/01/2036
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK		01/01/2021	RESOLUTION LIFE		5,094,720	4,325,000	4,285,253	4,289,646	0	0	0	0	0	4,289,646	0	805,074	805,074	56,946	03/01/2043
21036P-AL-2	CONSTELLATION BRANDS INC		01/01/2021	RESOLUTION LIFE		65,399	60,000	60,188	60,051	0	0	0	0	0	60,051	0	5,347	5,347	425	05/01/2023
21036P-BC-1	CONSTELLATION BRANDS INC		01/01/2021	RESOLUTION LIFE		1,583,983	1,300,000	1,296,360	1,297,038	0	0	0	0	0	1,297,038	0	286,945	286,945	7,724	11/15/2028
210518-CV-6	CONSUMERS ENERGY CO		01/01/2021	RESOLUTION LIFE		1,210,098	1,130,000	1,112,361	1,124,756	0	0	0	0	0	1,124,756	0	85,342	85,342	14,408	08/15/2023
210518-DH-6	CONSUMERS ENERGY COMPANY		09/21/2021	BARCLAYS CAPITAL INC		5,769,500	5,000,000	4,980,300	4,980,410	0	264	0	264	0	4,980,674	0	788,826	788,826	200,278	08/01/2051
210795-PZ-7	CONTINENTAL AIRLINES INC 2012-1 A		10/11/2021	SINKING FUND REDEMPTION		323,613	323,613	278,307	321,178	0	2,435	0	2,435	0	323,613	0	0	0	10,072	04/11/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
210795-QB-9	CONTINENTAL AIRLINES 2012-2 PASS T		10/29/2021	SINKING FUND REDEMPTION		294,786	294,786	257,938	289,021	0	5,766	0	5,766	0	294,786	0	0	0	8,802	10/29/2024
212168-AA-6	CONTINENTAL WIND LLC		01/01/2021	RESOLUTION LIFE		6,123,423	5,269,968	5,474,737	5,452,398	0	0	0	0	0	5,452,398	0	671,024	671,024	106,278	02/28/2033
219350-AV-7	CORNING INC		01/01/2021	RESOLUTION LIFE		1,473,465	1,100,000	1,336,863	1,302,339	0	0	0	0	0	1,302,339	0	171,126	171,126	23,894	08/15/2040
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP		02/09/2021	WELLS FARGO SECURITIES		3,114,990	3,000,000	2,982,480	2,983,383	0	376	0	376	0	2,983,759	0	131,231	131,231	27,000	03/15/2026
22025Y-AP-5	CORRECTIONS CORP OF AMERICA		02/23/2021	VARIOUS		629,887	645,000	646,000	643,767	0	(52)	0	(52)	0	643,716	0	(13,828)	(13,828)	9,034	05/01/2023
224044-BV-8	COX COMMUNICATIONS INC 144A		01/01/2021	RESOLUTION LIFE		9,464,496	5,500,000	6,776,550	6,604,377	0	0	0	0	0	6,604,377	0	2,860,119	2,860,119	153,542	03/01/2039
224044-CF-2	COX COMMUNICATIONS INC		01/01/2021	RESOLUTION LIFE		11,310,834	8,950,000	8,655,178	8,705,424	0	0	0	0	0	8,705,424	0	2,605,410	2,605,410	179,000	02/01/2035
22540A-7C-6	CSFB_01-HE17 AIO		12/25/2021	INTEREST ONLY PAYMENT		0	0	21,366	0	0	0	0	0	0	0	0	0	0	9,224	01/25/2032
225410-YG-1	CSFB_03-25		12/01/2021	MBS PAYDOWN		117,276	117,276	123,507	117,727	0	(450)	0	(450)	0	117,276	0	0	0	2,515	10/25/2033
225458-2J-6	CSFB_05-8 8A1		12/01/2021	MBS PAYDOWN		7,834	8,380	8,711	8,081	0	(247)	0	(247)	0	7,834	0	0	0	474	09/25/2035
228189-AB-2	CROWN AMERICAS LLC		10/14/2021	VARIOUS		901,982	860,000	860,000	860,000	0	0	0	0	0	897,020	0	4,962	4,962	45,083	01/15/2023
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP		03/10/2021	VARIOUS		2,484,223	2,290,000	2,282,575	2,288,007	0	150	0	150	0	2,473,902	0	10,321	10,321	77,575	01/15/2023
22944B-AU-2	CSMC_07-5 3A1		12/25/2021	MBS PAYDOWN		123,249	135,995	78,126	118,620	0	4,629	0	4,629	0	123,249	0	0	0	478	08/25/2037
22966R-AE-6	CUBESMART LP		01/01/2021	RESOLUTION LIFE		3,545,473	3,000,000	2,980,680	2,983,799	0	0	0	0	0	2,983,799	0	561,674	561,674	48,854	02/15/2029
231021-AQ-9	CUMMINS INC		01/01/2021	RESOLUTION LIFE		6,989,716	5,000,000	5,262,000	5,227,323	0	0	0	0	0	5,227,323	0	1,762,393	1,762,393	60,937	10/01/2043
231021-AR-7	CUMMINS INC		01/01/2021	RESOLUTION LIFE		3,250,616	3,000,000	2,982,060	2,994,408	0	0	0	0	0	2,994,408	0	256,208	256,208	27,375	10/01/2023
233046-AF-8	DNKN_17-1A		11/20/2021	MBS PAYDOWN		137,000	137,000	136,835	136,972	0	28	0	28	0	137,000	0	0	0	3,451	11/20/2047
233046-AL-5	DNKN_19-1A		11/20/2021	MBS PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,360	05/20/2049
233050-AJ-2	DBUBS_11-LC1A		03/01/2021	MBS PAYDOWN		4,200,000	4,200,000	4,184,250	4,166,791	0	33,209	0	33,209	0	4,200,000	0	0	0	60,105	11/10/2046
23305J-AL-6	DBUBS_17-BRBK		01/01/2021	RESOLUTION LIFE		255,072	250,000	232,148	237,603	0	0	0	0	0	237,603	0	17,469	17,469	735	10/10/2034
23305X-AJ-0	DBUBS_11-LC2A		06/01/2021	VARIOUS		1,616,818	1,621,234	1,690,721	1,622,213	0	(12,799)	0	(12,799)	0	1,609,414	0	7,404	7,404	42,232	07/10/2044
23306G-AG-2	DBGS_18-BIOD		04/26/2021	VARIOUS		6,032,903	6,032,903	5,854,816	5,878,802	0	25,333	0	25,333	0	5,904,135	0	128,768	128,768	32,004	05/15/2035
23306N-AC-6	DBWF_15-LCM-A2		01/01/2021	RESOLUTION LIFE		972,395	1,000,000	961,172	969,804	0	0	0	0	0	969,804	0	2,591	2,591	2,851	06/10/2034
23306N-AL-6	DBWF_15-LCM		01/01/2021	RESOLUTION LIFE		329,745	400,000	325,737	325,737	0	0	0	0	0	325,737	0	4,008	4,008	1,140	06/10/2034
23312V-AS-5	DBJPM_16-C3		01/01/2021	RESOLUTION LIFE		610,912	800,000	557,243	570,158	0	0	0	0	0	570,158	0	40,755	40,755	2,327	08/10/2049
23317H-AE-2	DDR CORP		01/01/2021	RESOLUTION LIFE		836,774	775,000	767,979	771,116	0	0	0	0	0	771,116	0	65,658	65,658	13,724	02/01/2026
23321P-BC-1	DLJMA_92-5 A2		12/01/2021	VARIOUS		11,085	11,085	11,452	11,068	0	17	0	17	0	11,085	0	0	0	305	07/25/2022
23331A-BH-1	DR HORTON INC		01/01/2021	RESOLUTION LIFE		67,314	60,000	60,338	60,102	0	0	0	0	0	60,102	0	7,212	7,212	1,303	08/15/2023
23338V-AE-6	DTE ELECTRIC CO		01/01/2021	RESOLUTION LIFE		604,116	500,000	498,830	498,970	0	0	0	0	0	498,970	0	105,146	105,146	5,447	03/15/2045
23338V-AF-3	DTE ELECTRIC CO		01/01/2021	RESOLUTION LIFE		4,262,339	3,500,000	3,497,410	3,497,693	0	0	0	0	0	3,497,693	0	764,647	764,647	10,792	06/01/2046
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC		01/01/2021	RESOLUTION LIFE		1,112,624	1,000,000	995,410	997,693	0	0	0	0	0	997,693	0	114,931	114,931	14,389	08/03/2025
235851-AR-3	DANAHER CORP		01/01/2021	RESOLUTION LIFE		2,645,294	2,000,000	1,995,680	1,996,097	0	0	0	0	0	1,996,097	0	649,197	649,197	25,764	09/15/2045
244199-BG-9	DEERE & CO		09/20/2021	MORGAN STANLEY & CO. INC.		534,300	500,000	473,968	473,968	0	0	0	0	0	473,968	0	60,332	60,332	14,974	09/07/2049
24500E-AL-8	DAFC_17-AMO		01/01/2021	RESOLUTION LIFE		224,408	300,000	214,170	218,686	0	0	0	0	0	218,686	0	5,722	5,722	909	06/05/2035
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		11/14/2021	VARIOUS		717,364	717,364	717,364	717,364	0	0	0	0	0	717,364	0	0	0	20,976	11/14/2034
24618#-AK-6	DELAWARE NORTH COMPANIES INC		01/01/2021	RESOLUTION LIFE		4,047,680	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	47,680	47,680	40,132	12/20/2027
24618#-AL-4	DELAWARE NORTH COMPANIES INC		01/01/2021	RESOLUTION LIFE		3,013,110	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	13,110	13,110	30,328	12/20/2032
24703T-AA-4	DELL INTERNATIONAL LLC		12/06/2021	VARIOUS		14,701,804	13,732,000	13,726,095	13,729,844	0	627	0	627	0	14,488,361	0	213,443	213,443	757,890	06/15/2023
24703T-AE-6	DELL INTERNATIONAL LLC		01/01/2021	RESOLUTION LIFE		1,770,833	1,500,000	1,496,145	1,496,956	0	0	0	0	0	1,496,956	0	273,876	273,876	18,375	10/01/2026
24703T-AJ-5	DELL INTERNATIONAL LLC		12/21/2021	CORPORATE ACTION		71,713	46,000	62,278	61,973	0	(723)	0	(723)	0	61,250	0	10,463	10,463	5,341	07/15/2036
247109-BT-7	DELMARVA POWER & LIGHT CO		01/01/2021	RESOLUTION LIFE		4,362,484	3,500,000	3,515,505	3,514,279	0	0	0	0	0	3,514,279	0	848,205	848,205	18,560	05/15/2045
24715@-AF-1	DELOITTE LLP PRVT		09/17/2021	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,278,000	09/17/2021
247361-ZN-1	DELTA AIR LINES INC		01/01/2021	RESOLUTION LIFE		2,011,140	2,000,000	1,645,878	1,645,878	0	0	0	0	0	1,645,878	0	365,262	365,262	17,500	04/19/2028
24736@-AA-7	DELTA AIR LINES 2020-1A B		12/10/2021	VARIOUS		1,232,344	1,232,344	1,232,344	1,232,344	0	0	0	0	0	1,232,344	0	0	0	147,678	06/10/2027
24736X-AA-6	DELTA AIR LINES INC		01/01/2021	RESOLUTION LIFE		4,020,326	3,914,766	3,871,350	3,871,350	0	0	0	0	0	3,871,350	0	148,976	148,976	59,523	07/30/2027
24736Y-AA-4	DELTA AIR LINES INC		07/30/2021	SINKING FUND REDEMPTION		175,326	175,326	163,930	174,652	0	675	0	675	0	175,326	0	0	0	3,446	07/30/2027
24737*-AA-8	DELTA AIR LINES 2019-1A B		10/25/2021	SINKING FUND REDEMPTION		1,493,333	1,493,333	1,493,333	1,493,333	0	0	0	0	0	1,493,333	0	0	0	89,600	04/25/2023
24906P-AA-7	DENTSPLY INTERNATIONAL INC		02/09/2021	AMHERST PIERPONT		7,959,951	7,262,000	7,987,837	7,960,250	0	(7,707)	0	(7,707)	0	7,952,542	0	7,409	7,409	45,892	06/01/2030
250847-EB-2	DETROIT EDISON CO		01/01/2021	RESOLUTION LIFE		3,758,494	2,500,000	3,324,425	3,205,755	0	0	0	0	0	3,205,755	0	552,740	552,740	13,802	06/01/2036
25272K-AU-7	DIAMOND 1 FINANCE CORPORATION/DIAM		04/22/2021	CORPORATE ACTION		387,000	387,000	387,000	387,000	0	0	0	0	0	387,000	0	0	0	6,329	06/15/2021
25272K-AW-3	DIAMOND 1 FINANCE CORP		11/02/2021	CORPORATE ACTION		595,419	585,000	585,000	585,000	0	0	0	0	0	595,419	0	0	0	36,703	06/15/2024
25278X-AH-2	DIAMONDBACK ENERGY INC		08/24/2021	CORPORATE ACTION		1,453,035	1,415,000	1,407,388	1,409,578	0	645	0	645	0	1,448,258	0	4,777	4,777	55,563	05/31/2025
254010-AE-1	DIGNITY HEALTH		01/01/2021	RESOLUTION LIFE		899,850	665,000	686,386	685,809	0	0	0	0	0	685,809	0	214,041	214,041	5,838	11/01/2064
254687-CX-2	WALT DISNEY CO		01/01/2021	RESOLUTION LIFE		4,390,420	3,400,000	3,534,164	3,439,356	0	0	0	0	0	3,439,356	0	951,064	951,064	148,939	07/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254687-DZ-6	WALT DISNEY CO		01/01/2021	RESOLUTION LIFE		2,272,163	1,500,000	1,459,170	1,470,823	0	0	0	0	0	1,470,823	0	801,340	801,340	4,133	12/15/2034
254687-ED-4	WALT DISNEY CO		01/01/2021	RESOLUTION LIFE		6,728,280	4,000,000	3,995,320	3,996,493	0	0	0	0	0	3,996,493	0	2,731,787	2,731,787	67,011	10/17/2036
254687-EZ-5	WALT DISNEY CO		01/01/2021	RESOLUTION LIFE		1,987,145	1,100,000	1,183,083	1,173,327	0	0	0	0	0	1,173,327	0	813,817	813,817	7,104	12/01/2045
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC		03/21/2021	CORPORATE ACTION		10,096,044	10,000,000	9,937,700	9,996,522	0	1,272	0	1,272	0	10,093,839	0	2,205	2,205	116,667	06/15/2021
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		01/01/2021	RESOLUTION LIFE		1,768,931	1,500,000	1,523,940	1,518,384	0	0	0	0	0	1,518,384	0	250,547	250,547	22,458	03/11/2026
25470X-AW-5	DISH DBS CORP		01/01/2021	RESOLUTION LIFE		1,048,535	1,000,000	940,018	969,480	0	0	0	0	0	969,480	0	79,055	79,055	7,507	11/15/2024
257375-AE-5	DOMINION GAS HOLDINGS LLC		01/01/2021	RESOLUTION LIFE		2,154,784	2,000,000	1,997,640	1,999,251	0	0	0	0	0	1,999,251	0	155,533	155,533	11,833	11/01/2023
25755T-AE-0	DPABS_15-1A		10/25/2021	MBS PAYDOWN		7,500	7,500	7,072	7,372	0	128	0	128	0	7,500	0	0	0	252	10/25/2045
25755T-AG-5	DPABS_17-1A		03/01/2021	VARIOUS		3,993,990	3,977,000	3,918,066	4,012,312	0	27,684	0	27,684	0	4,039,996	0	(46,006)	(46,006)	38,166	07/25/2047
25755T-AH-3	DPABS_17-1A		10/25/2021	VARIOUS		240,082	226,250	226,250	226,250	0	0	0	0	0	226,250	0	13,832	13,832	2,461	07/25/2047
25755T-AJ-9	DPABS_18-1A		10/25/2021	VARIOUS		4,170,313	3,974,500	3,974,500	3,974,500	0	0	0	0	0	3,974,500	0	195,813	195,813	31,496	07/25/2048
25755T-AL-4	DPABS_18-1A		10/25/2021	VARIOUS		548,294	517,500	517,500	517,500	0	0	0	0	0	517,500	0	30,794	30,794	3,948	10/25/2049
25755T-AP-5	DPABS_21-1A		10/25/2021	MBS PAYDOWN		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	378	04/25/2051
260543-CY-7	DOW CHEMICAL COMPANY (THE)		01/01/2021	RESOLUTION LIFE		6,147,797	5,000,000	4,994,900	4,995,774	0	0	0	0	0	4,995,774	0	1,152,023	1,152,023	20,667	11/30/2028
260543-DC-4	DOW CHEMICAL COMPANY (THE)		02/09/2021	BARCLAYS CAPITAL INC		8,083,360	8,000,000	7,957,330	7,958,487	0	477	0	477	0	7,958,964	0	124,396	124,396	77,000	11/15/2030
26078J-AD-2	DOWDUPONT INC		01/01/2021	RESOLUTION LIFE		1,231,934	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	231,934	231,934	6,038	11/15/2028
26208L-AD-0	HONK_19-1A		10/20/2021	MBS PAYDOWN		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	870	04/20/2049
26209X-AC-5	HONK_20-2A		10/20/2021	MBS PAYDOWN		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	728	01/20/2051
26442U-AB-0	DUKE ENERGY PROGRESS INC		01/01/2021	RESOLUTION LIFE		7,606,251	6,000,000	5,969,580	5,972,655	0	0	0	0	0	5,972,655	0	1,633,596	1,633,596	95,200	08/15/2045
266228-C@-2	DUQUESNE LIGHT HOLDINGS INC		01/01/2021	RESOLUTION LIFE		2,670,240	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	670,240	670,240	39,667	02/03/2042
268571-AB-2	ELFI_18-A		01/01/2021	RESOLUTION LIFE		740,060	697,371	697,291	697,660	0	0	0	0	0	697,660	0	42,400	42,400	399	08/25/2042
268571-AC-0	ELFI_18-A		12/25/2021	VARIOUS		757,195	741,747	727,150	732,809	0	2,565	0	2,565	0	735,375	0	21,821	21,821	7,926	08/25/2042
26857E-AB-4	ELFI_19-A		12/25/2021	MBS PAYDOWN		320,393	320,393	320,316	319,831	0	562	0	562	0	320,393	0	0	0	4,585	03/25/2044
26860#-AA-8	EIF PIO PICO LLC		12/31/2021	VARIOUS		448,951	448,951	448,951	448,951	0	0	0	0	0	448,951	0	0	0	26,291	12/31/2041
26875P-AG-6	EOG RESOURCES INC.		02/01/2021	MATURITY		10,000,000	10,000,000	9,957,600	9,999,575	0	425	0	425	0	10,000,000	0	0	0	205,000	02/01/2021
26875P-AN-1	EOG RESOURCES INC		01/01/2021	RESOLUTION LIFE		3,693,469	3,150,000	3,046,890	3,067,039	0	0	0	0	0	3,067,039	0	626,430	626,430	30,713	04/01/2035
26884A-AZ-6	ERP OPERATING LP		03/01/2021	MORGAN STANLEY & CO. INC.		6,108,404	5,972,000	5,949,247	5,969,350	0	457	0	457	0	5,969,807	0	138,597	138,597	58,310	12/15/2021
26907Y-AA-2	ESH HOSPITALITY INC		07/16/2021	CORPORATE ACTION		3,194,950	3,140,000	2,988,800	3,032,825	0	11,020	0	11,020	0	3,098,795	0	96,155	96,155	116,769	05/01/2025
26986*-AA-1	EAGLE SOLAR LLC		12/30/2021	SINKING FUND REDEMPTION		1,987,771	1,987,771	1,987,771	1,987,771	0	0	0	0	0	1,987,771	0	0	0	47,905	12/31/2042
277432-AP-5	EASTMAN CHEMICAL COMPANY		01/01/2021	RESOLUTION LIFE		4,171,315	3,300,000	3,149,652	3,165,606	0	0	0	0	0	3,165,606	0	1,005,709	1,005,709	32,395	10/15/2044
278058-DB-5	EATON CORP		01/01/2021	RESOLUTION LIFE		3,498,625	2,500,000	2,490,500	2,492,991	0	0	0	0	0	2,492,991	0	1,005,634	1,005,634	42,694	03/15/2037
278865-BG-4	ECOLAB INC		11/30/2021	WELLS FARGO SECURITIES		6,352,850	7,000,000	6,938,470	6,939,036	0	1,367	0	1,367	0	6,940,403	0	(587,553)	(587,553)	193,788	08/15/2050
27889*-AC-3	ECOM ATLANTIC INC		10/12/2021	MATURITY		4,600,000	4,600,000	4,747,135	4,635,906	0	(35,906)	0	(35,906)	0	4,600,000	0	0	0	314,640	10/12/2021
27889*-AE-9	ECOM ATLANTIC INC		09/13/2021	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	353,500	09/13/2021
28047H-AC-2	EDGEWOOD PARTNERS HOLDINGS LLC		09/30/2021	VARIOUS		608,103	608,103	608,103	608,103	0	0	0	0	0	608,103	0	0	0	26,903	09/08/2024
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		08/31/2021	VARIOUS		881,607	881,607	881,607	881,607	0	0	0	0	0	881,607	0	0	0	34,759	11/30/2035
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC		02/28/2021	VARIOUS		1,691,865	1,691,865	1,691,865	1,691,865	0	0	0	0	0	1,691,865	0	0	0	81,533	11/30/2035
283677-AZ-5	EL PASO ELECTRIC CO		01/01/2021	RESOLUTION LIFE		2,368,401	2,000,000	2,094,020	2,085,514	0	0	0	0	0	2,085,514	0	282,887	282,887	8,333	12/01/2044
28368E-AD-8	KINDER MORGAN INC		01/01/2021	RESOLUTION LIFE		343,835	240,000	247,500	245,220	0	0	0	0	0	245,220	0	98,615	98,615	7,800	08/01/2031
28368E-AE-6	KINDER MORGAN INC		01/01/2021	RESOLUTION LIFE		21,753	15,000	17,756	16,917	0	0	0	0	0	16,917	0	4,836	4,836	536	01/15/2032
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC		01/01/2021	RESOLUTION LIFE		5,948,306	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	1,348,306	1,348,306	10,833	06/13/2043
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		01/01/2021	RESOLUTION LIFE		3,699,495	3,000,000	3,008,340	3,006,768	0	0	0	0	0	3,006,768	0	692,727	692,727	48,583	09/15/2040
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP		03/01/2021	VARIOUS		15,161,478	15,000,000	14,969,700	14,997,427	0	599	0	599	0	14,998,026	0	163,452	163,452	290,500	09/15/2021
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		12/30/2021	VARIOUS		1,542,000	1,542,000	1,542,000	1,542,000	0	0	0	0	0	1,542,000	0	0	0	75,743	06/30/2040
29273R-AQ-2	ENERGY TRANSFER OPERATING LP		03/01/2021	BARCLAYS CAPITAL INC		5,302,802	5,155,000	5,340,116	5,174,679	0	(3,860)	0	(3,860)	0	5,170,819	0	131,983	131,983	156,368	02/01/2022
29278N-AN-3	ENERGY TRANSFER LP		01/01/2021	RESOLUTION LIFE		883,532	750,000	706,875	722,726	0	0	0	0	0	722,726	0	160,806	160,806	3,438	06/01/2027
29364W-AS-7	ENTERGY LOUISIANA LLC		01/01/2021	RESOLUTION LIFE		3,258,296	3,000,000	2,990,670	2,997,147	0	0	0	0	0	2,997,147	0	261,149	261,149	40,500	09/01/2023
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	RESOLUTION LIFE		13,313,810	11,000,000	10,941,700	10,950,882	0	0	0	0	0	10,950,882	0	2,362,928	2,362,928	184,922	02/15/2043
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	RESOLUTION LIFE		1,469,567	1,450,000	1,351,250	1,351,413	0	0	0	0	0	1,351,413	0	118,155	118,155	28,547	08/16/2077
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	RESOLUTION LIFE		505,049	500,000	445,000	445,000	0	0	0	0	0	445,000	0	60,049	60,049	10,153	02/15/2078
29429E-AF-8	CGCMT_16-P4		12/01/2021	INTEREST ONLY PAYMENT		0	0	113,725	7,352	0	(7,352)	0	(7,352)	0	0	0	0	0	10,723	07/10/2049
29429E-AK-7	CGCMT_16-P4		01/01/2021	RESOLUTION LIFE		991,955	1,000,000	872,437	880,391	0	0	0	0	0	880,391	0	111,563	111,563	3,310	07/10/2049
29444U-AR-7	EQUINIX INC		06/02/2021	CORPORATE ACTION		2,284,478	2,130,000	2,092,088	2,100,280	0	1,632	0	1,632	0	2,256,390	0	28,088	28,088	62,650	05/15/2027
29736R-AF-7	ESTEE LAUDER CO INC		01/01/2021	RESOLUTION LIFE		1,327,536	1,200,000	1,104,936	1,113,523	0	0	0	0	0	1,113,523	0	214,013	214,013	16,773	08/15/2042
29736R-AG-5	ESTEE LAUDER CO INC		01/01/2021	RESOLUTION LIFE		4,848,720	3,650,000	3,721,504	3,714,305	0	0	0	0	0	3,714,305	0	1,134,414	1,134,414	7,097	06/15/2045
29736R-AH-3	ESTEE LAUDER CO INC		04/12/2021	CORPORATE ACTION		5,500,000	5,500,000	5,498,680	5,499,902	0	69	0	69	0	5,499,970	0	30	30	38,958	05/10/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29736R-AJ-9	ESTEE LAUDER CO INC		12/16/2021	JEFFERIES & COMPANY, INC.		2,468,820	2,300,000	2,299,149	2,299,489	0	73	0	73	0	2,299,563	0	169,257	169,257	91,569	03/15/2027
30212P-AM-7	EXPEDIA INC		01/01/2021	RESOLUTION LIFE		448,127	400,000	398,140	398,982	0	0	0	0	0	398,982	0	49,145	49,145	7,556	02/15/2026
30227F-AG-5	ESA_21-ESH		09/15/2021	MBS PAYDOWN		16,562	16,562	16,562	0	0	0	0	0	0	16,562	0	0	0	57	07/15/2038
30231G-AN-2	EXXON MOBIL CORP		12/29/2021	VARIOUS		564,703	500,000	532,610	532,180	0	(1,026)	0	(1,026)	0	531,154	0	33,548	33,548	11,048	03/06/2045
30231G-AW-2	EXXON MOBIL CORP		01/01/2021	RESOLUTION LIFE		12,384,954	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	2,384,954	2,384,954	137,133	03/01/2046
30247D-AE-1	FFML_06-FF13		12/25/2021	VARIOUS		1,128,030	1,169,150	874,549	1,090,098	0	20,124	0	20,124	0	1,110,222	0	17,809	17,809	2,919	11/25/2036
302610-AD-2	FRETE_21-ML11		12/01/2021	INTEREST ONLY PAYMENT		0	0	34,862	0	0	(343)	0	(343)	0	0	0	0	0	762	03/25/2038
30306V-A@-8	FLNG LIQUEFACTION 3 LLC		12/31/2021	SINKING FUND REDEMPTION		1,295,510	1,295,510	1,295,510	1,295,510	0	0	0	0	0	1,295,510	0	0	0	28,242	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3 LLC		09/30/2021	SINKING FUND REDEMPTION		505,400	505,400	505,400	505,400	0	0	0	0	0	505,400	0	0	0	21,212	03/31/2039
30311K-AC-0	FR FLOW CONTROL CB LLC		06/04/2021	VARIOUS		504,819	504,819	497,174	504,355	0	464	0	464	0	504,819	0	0	0	7,276	06/26/2026
30311K-AD-8	FR FLOW CONTROL CB LLC		04/06/2021	SINKING FUND REDEMPTION		3,192,000	3,192,000	3,143,659	3,143,659	0	48,341	0	48,341	0	3,192,000	0	0	0	56,481	06/28/2026
30318L-AK-3	FRETE_21-ML08		12/25/2021	INTEREST ONLY PAYMENT		0	0	64,066	0	0	(1,985)	0	(1,985)	0	0	0	0	0	2,978	07/25/2037
307000-AA-7	FAMILY DOLLAR STORES INC		01/19/2021	CORPORATE ACTION		10,015,171	10,000,000	9,949,400	9,999,472	0	0	0	0	0	10,014,643	0	528	528	233,333	02/01/2021
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST		01/01/2021	RESOLUTION LIFE		2,534,842	2,150,000	2,217,269	2,210,617	0	0	0	0	0	2,210,617	0	324,225	324,225	8,063	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST		01/01/2021	RESOLUTION LIFE		943,857	900,000	879,804	881,596	0	0	0	0	0	881,596	0	62,261	62,261	13,594	08/01/2046
3137FR-UV-1	FHMS_K106		12/01/2021	VARIOUS		0	0	11,534	467	0	(631)	0	(631)	0	0	0	0	0	777	01/25/2030
3137FT-BP-1	FHMS_K108		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,403	81	0	(207)	0	(207)	0	0	0	0	0	248	03/25/2030
31428X-BA-3	FEDEX CORP		01/01/2021	RESOLUTION LIFE		1,193,198	1,000,000	995,420	996,454	0	0	0	0	0	996,454	0	196,744	196,744	16,250	02/01/2035
31428X-BE-5	FEDEX CORP		01/01/2021	RESOLUTION LIFE		4,223,154	3,250,000	3,220,068	3,222,819	0	0	0	0	0	3,222,819	0	1,000,335	1,000,335	19,726	11/15/2045
31428X-BG-0	FEDEX CORP		01/01/2021	RESOLUTION LIFE		1,926,728	1,500,000	1,493,415	1,493,978	0	0	0	0	0	1,493,978	0	432,750	432,750	17,063	04/01/2046
31428X-BN-5	FEDEX CORP		01/01/2021	RESOLUTION LIFE		3,153,834	2,500,000	2,473,650	2,475,513	0	0	0	0	0	2,475,513	0	678,321	678,321	50,722	01/15/2047
316773-CH-1	FIFTH THIRD BANCORP		01/01/2021	RESOLUTION LIFE		3,382,465	2,000,000	1,994,960	1,995,827	0	0	0	0	0	1,995,827	0	1,386,638	1,386,638	55,000	03/01/2038
32051G-KH-7	FHAMS_05-FA3 1APO		12/01/2021	MBS PAYDOWN		6,724	6,724	4,711	6,683	0	41	0	41	0	6,724	0	0	0	0	05/25/2035
33766W-BH-6	FKMT_14-1		12/01/2021	INTEREST ONLY PAYMENT		0	0	33,073	0	0	(8,858)	0	(8,858)	0	0	0	0	0	9,176	11/25/2044
337932-AH-0	FIRSTENERGY CORP		01/01/2021	RESOLUTION LIFE		550,943	500,000	498,335	498,856	0	0	0	0	0	498,856	0	52,087	52,087	8,992	07/15/2027
337932-AJ-6	FIRSTENERGY CORP		01/01/2021	RESOLUTION LIFE		622,248	500,000	496,845	497,045	0	0	0	0	0	497,045	0	125,203	125,203	11,182	07/15/2047
33830J-AA-3	GUYS_17-1		01/01/2021	RESOLUTION LIFE		154,972	148,875	148,875	148,875	0	0	0	0	0	148,875	0	6,097	6,097	1,256	07/25/2047
33849N-AH-8	FSMT_18-5		12/01/2021	MBS PAYDOWN		3,622,249	3,622,249	3,553,372	3,598,459	0	23,790	0	23,790	0	3,622,249	0	0	0	66,837	09/25/2048
33850B-AG-2	FSMT_17-1		12/01/2021	VARIOUS		842,137	837,784	823,647	833,946	0	1,677	0	1,677	0	835,623	0	6,514	6,514	15,896	03/25/2047
33850T-AG-3	FSMT_18-1		12/01/2021	VARIOUS		9,290,430	9,258,377	8,943,263	9,073,768	0	143,600	0	143,600	0	9,217,368	0	73,062	73,062	158,673	03/25/2048
33850T-AN-8	FSMT_18-1		12/01/2021	MBS PAYDOWN		136,183	136,183	132,651	136,389	0	(206)	0	(206)	0	136,183	0	0	0	2,596	03/25/2048
33851F-AG-2	FSMT_18-6RR		12/01/2021	MBS PAYDOWN		4,440,975	4,440,975	4,293,310	4,414,879	0	26,096	0	26,096	0	4,440,975	0	0	0	119,612	10/25/2048
33851F-BQ-9	FSMT_18-6RR		12/01/2021	MBS PAYDOWN		68,511	68,511	68,168	68,754	0	(243)	0	(243)	0	68,511	0	0	0	1,891	10/25/2048
33851G-AM-7	FSMT_21-6INV		12/25/2021	INTEREST ONLY PAYMENT		0	0	286,592	0	0	(14,982)	0	(14,982)	0	0	0	0	0	30,376	07/25/2051
33851G-AY-1	FSMT_21-6INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	457,171	0	0	(4,859)	0	(4,859)	0	0	0	0	0	40,414	07/25/2051
33851G-AZ-8	FSMT_21-6INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	451,172	0	0	(4,541)	0	(4,541)	0	0	0	0	0	35,373	07/25/2051
33851H-AC-7	FSMT_18-2		12/01/2021	VARIOUS		3,431,751	3,399,408	3,438,713	3,457,506	0	(26,968)	0	(26,968)	0	3,430,537	0	1,214	1,214	37,081	04/25/2048
33851H-AP-8	FSMT_18-2		12/01/2021	MBS PAYDOWN		328,572	328,572	319,844	327,911	0	661	0	661	0	328,572	0	0	0	6,279	04/25/2048
33851K-AC-0	FSMT_20-2		12/01/2021	MBS PAYDOWN		5,993,152	5,993,152	6,161,709	6,015,204	0	(22,052)	0	(22,052)	0	5,993,152	0	0	0	76,717	08/01/2050
33851K-AG-1	FSMT_20-2		12/01/2021	MBS PAYDOWN		2,497,147	2,497,147	2,550,211	2,504,338	0	(7,191)	0	(7,191)	0	2,497,147	0	0	0	31,965	08/25/2050
33851L-AE-4	FSMT_18-4		01/01/2021	RESOLUTION LIFE		485,613	486,071	485,613	485,613	0	0	0	0	0	485,613	0	0	0	1,620	07/25/2048
33851M-AK-8	FSMT_21-9INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	31,835	0	0	(778)	0	(778)	0	0	0	0	0	1,704	09/25/2041
33851R-AQ-4	FSMT_21-10INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	294,085	0	0	(59,348)	0	(59,348)	0	0	0	0	0	12,886	10/25/2051
33851T-AY-3	FSMT_21-11IN		12/01/2021	INTEREST ONLY PAYMENT		0	0	105,463	0	0	(2,074)	0	(2,074)	0	0	0	0	0	3,561	12/31/2043
33851Y-AC-0	FSMT_20-1INV		12/01/2021	MBS PAYDOWN		1,748,567	1,748,567	1,773,703	1,750,985	0	(2,418)	0	(2,418)	0	1,748,567	0	0	0	26,968	03/25/2050
33851Y-AM-8	FSMT_20-1INV		12/25/2021	INTEREST ONLY PAYMENT		0	0	3,112,347	458,226	0	(458,226)	0	(458,226)	0	0	0	0	0	870,401	03/25/2050
33852A-AM-9	FSMT_19-1INV		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,606,214	293,491	0	(293,491)	0	(293,491)	0	0	0	0	0	611,875	10/25/2049
33852A-AR-8	FSMT_19-1INV		12/01/2021	MBS PAYDOWN		340,504	340,504	343,803	340,917	0	(413)	0	(413)	0	340,504	0	0	0	5,350	10/25/2049
33852B-AJ-4	FSMT_19-2		12/01/2021	MBS PAYDOWN		746,623	746,623	764,057	749,937	0	(3,314)	0	(3,314)	0	746,623	0	0	0	24,009	12/25/2049
33852H-AQ-5	FSMT_21-8INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	399,704	0	0	(83,608)	0	(83,608)	0	0	0	0	0	27,148	09/25/2051
33852H-AR-3	FSMT_21-8INV		12/01/2021	INTEREST ONLY PAYMENT		0	0	229,836	0	0	(3,697)	0	(3,697)	0	0	0	0	0	6,833	09/25/2051
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2021	VARIOUS		9,286,236	9,443,360	8,961,885	8,961,885	0	0	0	0	0	8,961,885	0	324,351	324,351	110,274	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		12/28/2021	TD SECURITIES USA		4,910,400	5,000,000	4,996,000	0	0	92	0	92	0	4,996,092	0	(85,692)	(85,692)	29,069	10/01/2031
341081-FF-9	FLORIDA POWER & LIGHT CO		01/01/2021	RESOLUTION LIFE		1,545,847	1,220,000	1,297,665	1,288,091	0	0	0	0	0	1,288,091	0	257,756	257,756	20,969	02/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34461L-AL-8	FMBT_19-FBLU		01/01/2021	RESOLUTION LIFE		1,538,535	1,500,000	1,373,945	1,385,623	0	0	0	0	0	1,385,623	0	152,912	152,912	4,954	12/10/2036
345370-CS-7	FORD MOTOR COMPANY		01/01/2021	RESOLUTION LIFE		3,135,000	3,000,000	2,466,870	2,466,870	0	0	0	0	0	2,466,870	0	668,130	668,130	10,141	12/08/2046
345370-CV-0	FORD MOTOR COMPANY		12/07/2021	CORPORATE ACTION		6,728,716	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,728,716	0	0	0	584,753	04/21/2023
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC		08/02/2021	MATURITY		1,490,000	1,490,000	1,555,188	1,494,921	0	(4,921)	0	(4,921)	0	1,490,000	0	0	0	87,538	08/02/2021
34959J-AH-1	FORTIVE CORP		12/13/2021	GOLDMAN SACHS & CO		206,633	171,000	176,310	176,177	0	(117)	0	(117)	0	176,060	0	30,573	30,573	7,353	06/15/2046
35137L-AH-8	FOX CORP		01/01/2021	RESOLUTION LIFE		10,313,053	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	1,813,053	1,813,053	173,448	01/25/2029
35137L-AK-1	FOX CORP		01/01/2021	RESOLUTION LIFE		1,459,402	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	459,402	459,402	24,163	01/25/2049
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC		12/01/2021	CORPORATE ACTION		100,000	100,000	82,750	96,367	0	2,836	0	2,836	0	99,203	0	797	797	4,438	03/01/2022
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		01/01/2021	RESOLUTION LIFE		4,357,500	3,500,000	1,820,000	1,887,702	0	0	0	0	0	1,887,702	0	2,469,798	2,469,798	56,165	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN COPPER & GOLD INC		01/01/2021	RESOLUTION LIFE		1,876,875	1,500,000	1,076,250	1,135,528	0	0	0	0	0	1,135,528	0	741,347	741,347	10,575	11/14/2034
35805B-AB-4	FRESENIUS MEDICAL CARE AG & CO KGA		02/08/2021	J.P. MORGAN SECURITIES, INC.		6,673,484	6,750,000	6,729,683	6,730,141	0	170	0	170	0	6,730,312	0	(56,828)	(56,828)	64,125	02/16/2031
35833T-AB-1	FRETE_21-ML12		12/01/2021	INTEREST ONLY PAYMENT		0	0	2,134	0	0	(13)	0	(13)	0	0	0	0	0	16	01/25/2041
35877#-AA-0	FRISCO HQ OPERATIONS LLC		12/15/2021	SINKING FUND REDEMPTION		443,442	443,442	443,442	443,442	0	0	0	0	0	443,442	0	0	0	13,782	12/15/2037
358885-AA-9	FROEDTERT HEALTH INC		01/01/2021	RESOLUTION LIFE		1,009,949	825,000	809,465	810,912	0	0	0	0	0	810,912	0	199,036	199,036	9,665	04/01/2045
36144B-BE-2	GATX CORPORATION		01/01/2021	RESOLUTION LIFE		8,533,406	7,000,000	6,988,520	6,991,011	0	0	0	0	0	6,991,011	0	1,542,395	1,542,395	82,250	04/01/2029
36162J-AB-2	THE GEO GROUP INC		02/17/2021	VARIOUS		1,002,525	1,315,000	1,144,000	1,144,000	0	0	0	0	0	1,144,000	0	(141,475)	(141,475)	22,377	04/15/2026
361841-AF-6	GLP CAPITAL LP / GLP FINANCING II		01/01/2021	RESOLUTION LIFE		846,672	775,000	805,750	786,321	0	0	0	0	0	786,321	0	60,351	60,351	6,943	11/01/2023
36192B-AG-2	GSMS_12-GC6		11/01/2021	MBS PAYDOWN		1,500,000	1,500,000	1,550,684	1,548,898	0	(48,898)	0	(48,898)	0	1,500,000	0	0	0	80,110	01/10/2045
36192B-AJ-6	GSMS_12-GC6		01/01/2021	RESOLUTION LIFE		1,715,634	1,750,000	1,437,973	1,486,213	0	0	0	0	0	1,486,213	0	229,421	229,421	8,240	01/10/2045
36228F-PF-7	GSR_03-3F 2A1		12/01/2021	MBS PAYDOWN		59,917	59,917	59,617	59,860	0	57	0	57	0	59,917	0	0	0	1,062	04/25/2033
36228F-XX-9	GSR_03-10 1A1		12/01/2021	MBS PAYDOWN		4,522	4,522	4,594	4,522	0	(1)	0	(1)	0	4,522	0	0	0	60	10/25/2033
362341-S5-9	GSR_05-9F 2A4		04/30/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036
362341-XE-4	GSR_05-AR7 5A1		12/01/2021	MBS PAYDOWN		155,197	154,242	133,290	152,645	0	2,552	0	2,552	0	155,197	0	0	0	2,314	11/25/2035
362351-AB-4	GSAA_06-20 1A2		12/25/2021	MBS PAYDOWN		90,792	90,792	46,287	90,043	0	750	0	750	0	90,792	0	0	0	235	12/25/2046
36242D-7K-3	GSR_05-5F 8A1		12/25/2021	MBS PAYDOWN		5,984	5,984	5,984	5,984	0	0	0	0	0	5,984	0	0	0	18	06/25/2035
36242D-T5-2	GSMPS_05-RP2 1AF 144A		12/25/2021	MBS PAYDOWN		169,588	169,588	156,915	156,915	0	12,673	0	12,673	0	169,588	0	0	0	440	03/25/2035
36250P-AJ-4	GSMS_15-GC32		01/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(586)	07/10/2048
36250W-AN-0	GSMS_15-590M		02/04/2021	VARIOUS		6,071,245	6,025,700	5,774,392	5,840,101	0	3,257	0	3,257	0	5,843,358	0	227,887	227,887	40,805	10/10/2035
36251P-AF-1	GSMS_16-GS3		12/01/2021	INTEREST ONLY PAYMENT		0	0	48,987	4,909	0	(4,909)	0	(4,909)	0	0	0	0	0	6,158	10/10/2049
36252S-AA-5	GSMS_19-GC38		01/08/2021	CITIGROUP GLOBAL MARKETS INC		1,385,273	1,500,000	1,322,875	1,327,075	0	516	0	516	0	1,327,591	0	57,682	57,682	5,125	02/10/2052
36252S-BB-2	GSMS_19-GC38		01/01/2021	RESOLUTION LIFE		559,116	500,000	435,859	438,642	0	0	0	0	0	438,642	0	120,474	120,474	1,984	02/10/2052
36252W-BC-1	GSMS_14-GC20		01/01/2021	RESOLUTION LIFE		1,160,755	1,100,000	1,119,250	1,110,001	0	0	0	0	0	1,110,001	0	50,754	50,754	4,152	04/10/2047
36253X-AN-5	GSMS_17-500K		03/15/2021	MBS PAYDOWN		3,350,000	3,350,000	3,096,656	3,161,167	0	188,833	0	188,833	0	3,350,000	0	0	0	13,682	07/15/2032
36253X-AQ-8	GSMS_17-500K		03/15/2021	MBS PAYDOWN		6,500,000	6,500,000	6,191,250	6,261,936	0	238,064	0	238,064	0	6,500,000	0	0	0	31,422	07/15/2032
36257C-AJ-6	GSMS_17-GPTX		01/01/2021	RESOLUTION LIFE		1,831,111	2,000,000	1,768,603	1,826,336	0	0	0	0	0	1,826,336	0	4,775	4,775	5,504	05/10/2034
36257L-AA-5	GSMBS_19-PJ2		12/01/2021	MBS PAYDOWN		1,206,643	1,206,643	1,233,415	1,231,573	0	(24,930)	0	(24,930)	0	1,206,643	0	0	0	19,661	11/25/2049
36257L-AL-1	GSMBS_19-PJ2		12/01/2021	INTEREST ONLY PAYMENT		0	0	387,050	149,550	0	(149,550)	0	(149,550)	0	0	0	0	0	189,920	11/25/2049
36257M-AN-5	GSMS_19-70P		04/09/2021	J.P. MORGAN SECURITIES, INC.		4,925,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(75,000)	(75,000)	31,021	10/15/2036
36257Q-AA-4	GSMBS_19-PJ3		12/01/2021	VARIOUS		1,922,906	1,922,906	1,943,613	1,929,980	0	(7,074)	0	(7,074)	0	1,922,906	0	0	0	28,100	03/25/2050
36257Q-AF-3	GSMBS_19-PJ3		05/01/2021	VARIOUS		2,497,087	2,497,087	2,465,874	2,464,271	0	32,817	0	32,817	0	2,497,087	0	0	0	20,290	03/25/2050
36257Q-AQ-9	GSMBS_19-PJ3		12/01/2021	VARIOUS		79,925	79,925	84,514	80,474	0	(550)	0	(550)	0	79,925	0	0	0	2,125	03/25/2050
36257Q-AR-7	GSMBS_19-PJ3		12/01/2021	MBS PAYDOWN		57,167	57,167	60,125	57,649	0	(482)	0	(482)	0	57,167	0	0	0	1,540	03/25/2050
36257T-AA-8	GSMBS_19-PJ1		12/01/2021	MBS PAYDOWN		774,771	774,771	783,730	789,353	0	(14,582)	0	(14,582)	0	774,771	0	0	0	13,841	08/25/2049
36257X-AL-5	GSMS_19-SOHO		07/15/2021	MBS PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	80,971	06/15/2036
36258F-AA-7	GSMBS_20-PJ1		12/01/2021	MBS PAYDOWN		2,369,390	2,369,390	2,415,667	2,377,717	0	(8,327)	0	(8,327)	0	2,369,390	0	0	0	34,770	05/25/2050
36258F-AF-6	GSMBS_20-PJ1		10/01/2021	MBS PAYDOWN		1,660,677	1,660,677	1,647,703	1,646,079	0	14,599	0	14,599	0	1,660,677	0	0	0	20,528	05/25/2050
36258F-AH-2	GSMBS_20-PJ1		12/01/2021	MBS PAYDOWN		1,057,137	1,057,137	1,091,620	1,064,607	0	(7,470)	0	(7,470)	0	1,057,137	0	0	0	34,994	05/25/2050
36259V-AB-9	GSMBS_20-PJ4		12/01/2021	MBS PAYDOWN		1,379,174	1,379,174	1,421,196	1,383,064	0	(3,889)	0	(3,889)	0	1,379,174	0	0	0	18,665	01/25/2051
36259V-AM-5	GSMBS_20-PJ4		12/01/2021	INTEREST ONLY PAYMENT		0	0	251,010	33,711	0	(33,711)	0	(33,711)	0	0	0	0	0	72,556	01/25/2051
36260D-AD-2	GSMBS_20-PJ5		12/01/2021	MBS PAYDOWN		5,095,928	5,095,928	5,218,549	5,105,513	0	(9,584)	0	(9,584)	0	5,095,928	0	0	0	71,478	03/27/2051
36261H-AS-9	GSMBS_21-PJ5		12/01/2021	INTEREST ONLY PAYMENT		0	0	171,157	0	0	(8,206)	0	(8,206)	0	0	0	0	0	18,867	10/25/2051
36262D-AA-6	GSMBS_20-PJ2		12/01/2021	MBS PAYDOWN		3,186,341	3,186,341	3,260,025	3,194,264	0	(7,923)	0	(7,923)	0	3,186,341	0	0	0	44,752	07/25/2050
36262D-AL-2	GSMBS_20-PJ2		12/01/2021	INTEREST ONLY PAYMENT		0	0	21,108	0	0	(3,058)	0	(3,058)	0	0	0	0	0	4,685	07/25/2050
36262J-AK-1	GSMBS_21-GR2		12/25/2021	INTEREST ONLY PAYMENT		0	0	158,344	0	0	(35,643)	0	(35,643)	0	0	0	0	0	12,554	02/25/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36262J-AU-9	GSMBS_21-GR2		12/01/2021	INTEREST ONLY PAYMENT		0	0	238,843	0	0	(38,860)	0	(38,860)	0	0	0	0	0	15,566	02/25/2052
36262J-AX-3	GSMBS_21-GR2		12/01/2021	INTEREST ONLY PAYMENT		0	0	11,180	0	0	(225)	0	(225)	0	0	0	0	0	720	02/25/2052
36263C-AY-5	GSMBS_21-PJ9		12/01/2021	INTEREST ONLY PAYMENT		0	0	236,914	0	0	(5,091)	0	(5,091)	0	0	0	0	0	13,911	02/26/2052
36263K-AX-9	GSMBS_21-INV1		12/01/2021	INTEREST ONLY PAYMENT		0	0	11,954	0	0	(209)	0	(209)	0	0	0	0	0	730	12/25/2051
36298X-AA-0	GSMPS_06-RP2 1AF1 144A		12/25/2021	MBS PAYDOWN		220,289	238,370	205,571	219,864	0	425	0	425	0	220,289	0	0	0	556	04/25/2036
36417J-BU-2	GFMT_18-1		12/01/2021	VARIOUS		145,024	141,074	140,469	140,827	0	5	0	5	0	140,831	0	4,193	4,193	1,245	11/25/2057
36418A-AG-2	GFMT_19-2		12/01/2021	MBS PAYDOWN		2,777,923	2,777,923	2,817,312	2,793,117	0	(15,194)	0	(15,194)	0	2,777,923	0	0	0	43,314	06/25/2059
36418A-BV-8	GFMT_19-2		12/01/2021	MBS PAYDOWN		22,070	22,070	19,145	21,875	0	195	0	195	0	22,070	0	0	0	450	06/25/2059
36418W-AG-4	GFMT_19-1		12/01/2021	MBS PAYDOWN		2,478,876	2,478,876	2,510,086	2,499,759	0	(20,883)	0	(20,883)	0	2,478,876	0	0	0	54,729	02/25/2059
36418W-AJ-8	GFMT_19-1		12/01/2021	MBS PAYDOWN		1,735,213	1,735,213	1,737,111	1,747,850	0	(12,636)	0	(12,636)	0	1,735,213	0	0	0	34,054	02/25/2059
36418W-AQ-2	GFMT_19-1		12/01/2021	MBS PAYDOWN		1,526,492	1,526,492	1,508,842	1,533,877	0	(7,385)	0	(7,385)	0	1,526,492	0	0	0	29,957	02/25/2059
364614-AA-5	GAM_21-FRR1		04/08/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,208,906	1,500,000	1,195,893	0	0	0	0	0	0	1,195,893	0	13,013	13,013	0	07/28/2027
364614-AN-7	GAM_21-FRR1		04/08/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,131,041	1,430,000	1,118,002	0	0	0	0	0	0	1,118,002	0	13,039	13,039	0	12/29/2027
364725-BC-4	GANNETT CO INC		01/01/2021	RESOLUTION LIFE		321,135	316,000	314,616	315,379	0	0	0	0	0	315,379	0	5,756	5,756	2,221	09/15/2024
368306-AN-6	GB_20-FLIX		08/15/2021	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	83,054	08/15/2037
369550-BJ-6	GENERAL DYNAMICS CORPORATION		12/16/2021	MORGAN STANLEY & CO. INC.		1,938,795	1,500,000	1,477,950	1,478,243	0	368	0	368	0	1,478,611	0	460,184	460,184	77,740	04/01/2050
369604-BF-9	GENERAL ELECTRIC CO		06/09/2021	CORPORATE ACTION		135,863	120,000	118,861	118,877	0	14	0	14	0	118,891	0	16,972	16,972	3,300	10/09/2042
369604-BX-0	GENERAL ELECTRIC CO		06/09/2021	CORPORATE ACTION		171,968	150,000	154,283	154,234	0	(37)	0	(37)	0	154,197	0	17,771	17,771	3,860	05/01/2040
36962G-3P-7	GENERAL ELECTRIC CO		06/09/2021	VARIOUS		2,164,737	1,600,000	1,599,517	1,604,130	0	(342)	0	(342)	0	1,637,867	0	526,870	526,870	51,884	01/14/2038
36962G-W7-5	GENERAL ELECTRIC CO		12/01/2021	CORPORATE ACTION		108,158	114,000	103,348	105,045	0	1,486	0	1,486	0	106,530	0	1,627	1,627	6,714	05/05/2026
370334-CG-7	GENERAL MILLS INC		01/01/2021	RESOLUTION LIFE		1,498,102	1,250,000	1,247,475	1,248,058	0	0	0	0	0	1,248,058	0	250,044	250,044	10,792	04/17/2028
37045V-AE-0	GENERAL MOTORS CO		01/01/2021	RESOLUTION LIFE		155,302	140,000	139,725	139,911	0	0	0	0	0	139,911	0	15,391	15,391	1,687	10/02/2023
37045V-AF-7	GENERAL MOTORS CO		01/01/2021	RESOLUTION LIFE		127,982	95,000	95,200	95,183	0	0	0	0	0	95,183	0	32,799	32,799	1,468	10/02/2043
37045V-AH-3	GENERAL MOTORS CO		01/01/2021	RESOLUTION LIFE		6,016,158	5,000,000	4,372,700	4,471,295	0	0	0	0	0	4,471,295	0	1,544,863	1,544,863	62,500	04/01/2035
37045V-AS-9	GENERAL MOTORS CO		01/01/2021	RESOLUTION LIFE		5,947,315	5,000,000	4,998,250	4,998,738	0	0	0	0	0	4,998,738	0	948,577	948,577	62,500	10/01/2028
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC		02/09/2021	MORGAN STANLEY & CO. INC.		5,057,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	57,500	57,500	9,258	06/30/2022
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC		01/01/2021	RESOLUTION LIFE		1,116,185	1,000,000	999,460	1,000,000	0	0	0	0	0	1,000,000	0	116,185	116,185	9,908	04/09/2025
372460-C#-0	GENUINE PARTS COMPANY		01/01/2021	RESOLUTION LIFE		11,350,548	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	1,450,548	1,450,548	60,036	10/30/2027
373298-CF-3	GEORGIA-PACIFIC LLC		01/01/2021	RESOLUTION LIFE		201,304	165,000	176,963	168,726	0	0	0	0	0	168,726	0	32,577	32,577	6,087	01/15/2024
375558-AZ-6	GILEAD SCIENCES INC		01/01/2021	RESOLUTION LIFE		2,208,930	2,000,000	1,998,120	1,999,244	0	0	0	0	0	1,999,244	0	209,686	209,686	29,167	02/01/2025
375558-BA-0	GILEAD SCIENCES INC		01/01/2021	RESOLUTION LIFE		3,828,505	3,000,000	2,982,390	2,984,707	0	0	0	0	0	2,984,707	0	843,799	843,799	56,250	02/01/2045
375558-BD-4	GILEAD SCIENCES INC		01/01/2021	RESOLUTION LIFE		2,646,775	2,000,000	1,991,740	1,992,437	0	0	0	0	0	1,992,437	0	654,338	654,338	31,667	03/01/2046
375558-BF-9	GILEAD SCIENCES INC		01/01/2021	RESOLUTION LIFE		7,611,839	6,700,000	6,672,932	6,685,304	0	0	0	0	0	6,685,304	0	926,535	926,535	81,517	03/01/2026
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC		01/01/2021	RESOLUTION LIFE		1,053,834	1,000,000	946,150	985,762	0	0	0	0	0	985,762	0	68,073	68,073	8,011	03/18/2023
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE		01/01/2021	RESOLUTION LIFE		7,820,165	5,000,000	5,050,950	5,043,394	0	0	0	0	0	5,043,394	0	2,776,771	2,776,771	130,208	02/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC		03/01/2021	GOLDMAN SACHS & CO		19,893,315	19,500,000	19,640,190	19,510,325	0	(2,984)	0	(2,984)	0	19,507,340	0	385,975	385,975	608,563	07/27/2021
382371-AA-0	GOOD_21-3CS		12/20/2021	MBS PAYDOWN		180,805	180,805	180,720	0	0	814	0	814	0	180,805	0	0	0	938	05/20/2048
382550-BF-7	GOODYEAR TIRE & RUBBER COMPANY (TH		01/01/2021	RESOLUTION LIFE		1,533,750	1,500,000	1,397,250	1,397,250	0	0	0	0	0	1,397,250	0	136,500	136,500	6,458	05/31/2026
38406H-AN-2	GRCE_14-GRCE		01/01/2021	VARIOUS		21,473,602	21,480,000	20,892,360	21,274,225	0	64,181	0	64,181	0	21,338,406	0	135,197	135,197	66,405	06/10/2028
384802-AB-0	WW GRAINGER INC		01/01/2021	RESOLUTION LIFE		13,429,567	10,023,000	10,657,020	10,593,758	0	0	0	0	0	10,593,758	0	2,835,809	2,835,809	20,491	06/15/2045
384802-AC-8	WW GRAINGER INC		01/01/2021	RESOLUTION LIFE		3,180,499	2,700,000	2,681,694	2,683,358	0	0	0	0	0	2,683,358	0	497,141	497,141	12,938	05/15/2046
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN		01/15/2021	VARIOUS		655,024	655,000	655,000	655,000	0	0	0	0	0	655,000	0	24	24	7,704	04/15/2021
39121J-A*-1	GREAT RIVER ENERGY PRVT		07/01/2021	MATURITY		1,627,907	1,627,907	1,627,907	1,627,907	0	0	0	0	0	1,627,907	0	0	0	94,581	07/01/2021
39121J-B@-8	GREAT RIVER ENERGY		01/01/2021	RESOLUTION LIFE		6,041,650	5,000,000	4,926,350	4,939,999	0	0	0	0	0	4,939,999	0	1,101,651	1,101,651	51,375	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY		10/15/2021	SINKING FUND REDEMPTION		995,000	995,000	995,000	995,000	0	0	0	0	0	995,000	0	0	0	35,721	10/15/2045
39122@-AA-7	GREAT RIVER HYDRO LLC		01/01/2021	RESOLUTION LIFE		7,877,723	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	1,777,723	1,777,723	101,284	04/19/2032
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT		01/01/2021	RESOLUTION LIFE		314,997	289,911	289,911	289,911	0	0	0	0	0	289,911	0	25,086	25,086	2,961	02/10/2024
39813#-AA-9	GRIDFLEX GENERATION LLC		12/31/2021	VARIOUS		3,858,129	3,858,129	3,858,129	3,858,129	0	0	0	0	0	3,858,129	0	0	0	149,683	12/31/2030
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		01/01/2021	RESOLUTION LIFE		2,845,735	2,500,000	2,499,050	2,499,482	0	0	0	0	0	2,499,482	0	346,253	346,253	33,861	09/15/2025
404119-BN-8	HCA INC		01/01/2021	RESOLUTION LIFE		179,970	160,000	160,000	160,000	0	0	0	0	0	160,000	0	19,970	19,970	2,356	03/15/2024
404119-BQ-1	HCA INC		01/01/2021	RESOLUTION LIFE		1,459,328	1,250,000	1,281,250	1,266,447	0	0	0	0	0	1,266,447	0	192,880	192,880	13,854	04/15/2025
40432B-BG-3	HALO_07-2 APO		01/01/2021	RESOLUTION LIFE		158,961	164,497	158,961	158,961	0	0	0	0	0	158,961	0	0	0	0	09/25/2037
404478-AE-5	HMSHOST CORP		12/03/2021	CORPORATE ACTION		18,032,604	17,200,000	17,200,000	17,200,000	0	0	0	0	0	18,032,604	0	0	0	1,476,104	01/17/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40461#-AA-2	HA FEDERAL FUNDING III TRUST		10/10/2021	VARIOUS		9,840,128	8,377,499	8,377,499	8,377,499	0	0	0	0	0	8,377,499	0	1,462,629	1,462,629	73,169	10/10/2038
40462#-AA-1	HA FEDERAL FUNDING II TRUST		08/01/2021	VARIOUS		6,795,054	5,885,696	5,885,696	5,885,696	0	0	0	0	0	5,885,696	0	909,357	909,357	90,104	08/01/2035
410867-AG-0	HANOVER INSURANCE GROUP INC		02/10/2021	AMHERST PIERPONT		10,135,905	9,750,000	9,795,089	9,793,653	0	(464)	0	(464)	0	9,793,189	0	342,716	342,716	113,750	09/01/2030
41161P-LG-6	HVMLT_05-1 X		12/01/2021	INTEREST ONLY PAYMENT		0	0	150,055	(49,840)	0	49,840	0	49,840	0	0	0	0	0	97,217	03/19/2035
41165A-AB-8	HVMLT_07-5		12/19/2021	VARIOUS		1,067,142	1,080,440	967,655	1,045,423	0	12,106	0	12,106	0	1,057,528	0	9,614	9,614	1,422	09/19/2037
41242*-BD-3	HARDWOOD FUNDING LLC		01/01/2021	RESOLUTION LIFE		5,878,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	878,150	878,150	12,233	06/07/2031
41242*-BJ-0	HARDWOOD FUNDING LLC		01/01/2021	RESOLUTION LIFE		2,618,528	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	418,528	418,528	5,427	06/07/2033
413875-AT-2	HARRIS CORP		01/01/2021	RESOLUTION LIFE		483,199	350,000	350,000	350,000	0	0	0	0	0	350,000	0	133,199	133,199	3,145	04/27/2045
41975*-AM-7	HAWAII ELECTRIC LIGHT COMPANY INC		01/01/2021	RESOLUTION LIFE		973,616	800,000	800,000	800,000	0	0	0	0	0	800,000	0	173,616	173,616	9,680	10/01/2027
419866-D@-4	HAWAIIAN ELECTRIC CO		01/01/2021	RESOLUTION LIFE		410,505	300,000	300,000	300,000	0	0	0	0	0	300,000	0	110,505	110,505	4,043	04/01/2042
419866-E*-5	HAWAIIAN ELECTRIC CO		01/01/2021	RESOLUTION LIFE		1,371,240	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	71,240	71,240	4,821	12/01/2022
419866-E@-3	HAWAIIAN ELECTRIC CO		01/01/2021	RESOLUTION LIFE		1,517,178	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	217,178	217,178	15,730	10/01/2027
419870-E#-3	HAWAIIAN ELECTRIC INDUSTRIES INC		03/24/2021	MATURITY		7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	7,300,000	0	0	0	206,955	03/24/2021
419870-F@-4	HAWAIIAN ELECTRIC CO		01/01/2021	RESOLUTION LIFE		675,810	600,000	600,000	600,000	0	0	0	0	0	600,000	0	75,810	75,810	1,221	12/15/2025
42217K-BC-9	HEALTH CARE REIT INC		01/01/2021	RESOLUTION LIFE		881,573	800,000	791,664	797,173	0	0	0	0	0	797,173	0	84,399	84,399	16,600	01/15/2024
42824C-AW-9	HEWLETT-PACKARD CO		01/01/2021	RESOLUTION LIFE		3,509,889	3,000,000	2,991,750	2,995,571	0	0	0	0	0	2,995,571	0	514,317	514,317	31,033	10/15/2025
42981C-AA-6	HIGH STREET FUNDING TRUST I		01/01/2021	RESOLUTION LIFE		977,559	850,000	850,000	850,000	0	0	0	0	0	850,000	0	127,559	127,559	13,007	02/15/2028
431318-AQ-7	HILCORP ENERGY I LP		11/15/2021	CORPORATE ACTION		2,293,133	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,293,133	0	0	0	145,188	10/01/2025
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	CORPORATE ACTION		1,927,000	1,880,000	1,809,500	1,833,198	0	3,768	0	3,768	0	1,883,966	0	43,034	43,034	71,806	02/15/2025
43148#-AA-7	HILL TOP ENERGY CENTER LLC		12/31/2021	VARIOUS		2,631,954	2,484,618	2,484,618	2,484,618	0	0	0	0	0	2,484,618	0	147,336	147,336	37,641	12/31/2029
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		02/04/2021	CORPORATE ACTION		4,545,228	4,385,000	4,350,350	4,359,131	0	349	0	349	0	4,519,708	0	25,520	25,520	58,056	05/01/2026
437076-AS-1	HOME DEPOT INC		01/01/2021	RESOLUTION LIFE		13,629,986	9,000,000	9,050,420	9,045,182	0	0	0	0	0	9,045,182	0	4,584,804	4,584,804	22,031	12/16/2036
437076-BC-5	HOME DEPOT INC		01/01/2021	RESOLUTION LIFE		3,289,600	3,000,000	2,984,430	2,994,661	0	0	0	0	0	2,994,661	0	294,939	294,939	42,500	02/15/2024
437076-BH-4	HOME DEPOT INC		01/01/2021	RESOLUTION LIFE		5,304,536	4,005,000	4,378,707	4,342,337	0	0	0	0	0	4,342,337	0	962,199	962,199	42,553	04/01/2046
43730W-AE-6	HPA_18-1		03/18/2021	CITIGROUP GLOBAL MARKETS INC		3,004,688	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	4,688	4,688	10,943	07/17/2037
438516-AT-3	HONEYWELL INTERNATIONAL INC		01/01/2021	RESOLUTION LIFE		5,711,578	4,000,000	4,403,960	4,302,269	0	0	0	0	0	4,302,269	0	1,409,309	1,409,309	67,133	03/15/2037
44217N-AN-6	HGMT_15-HGLR		01/01/2021	RESOLUTION LIFE		3,502,443	3,800,000	3,455,831	3,455,831	0	0	0	0	0	3,455,831	0	46,612	46,612	12,611	03/05/2037
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2021	VARIOUS		395,143	395,143	395,143	395,143	0	0	0	0	0	395,143	0	0	0	10,168	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PARTNERS LLC		11/30/2021	VARIOUS		38,825	38,825	38,825	38,825	0	0	0	0	0	38,825	0	0	0	1,182	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PARTNERS LLC		11/30/2021	VARIOUS		30,122	30,122	30,122	30,122	0	0	0	0	0	30,122	0	0	0	917	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC		01/01/2021	RESOLUTION LIFE		4,090,715	3,434,776	3,434,776	3,434,776	0	0	0	0	0	3,434,776	0	655,939	655,939	13,132	11/30/2032
44974A-AG-2	IMTT_17-APTS		04/15/2021	MBS PAYDOWN		399,272	399,272	341,377	393,768	0	5,504	0	5,504	0	399,272	0	0	0	1,445	06/15/2034
44974A-BE-6	IMTT_17-APTS		01/01/2021	VARIOUS		1,228,202	1,300,000	1,138,490	1,156,277	0	0	0	0	0	1,156,277	0	71,925	71,925	2,029	06/15/2034
45138L-BD-4	IDAHO POWER CO		01/01/2021	RESOLUTION LIFE		288,870	250,000	248,285	248,488	0	0	0	0	0	248,488	0	40,382	40,382	3,042	03/01/2045
45138L-BE-2	IDAHO POWER CO		01/01/2021	RESOLUTION LIFE		4,214,942	3,500,000	3,490,970	3,491,763	0	0	0	0	0	3,491,763	0	723,179	723,179	47,250	03/01/2046
452308-AQ-2	ILLINOIS TOOL WORKS INC		01/01/2021	RESOLUTION LIFE		2,758,601	2,000,000	2,186,360	2,151,692	0	0	0	0	0	2,151,692	0	606,909	606,909	28,708	09/15/2041
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY		01/01/2021	RESOLUTION LIFE		5,875,647	4,500,000	4,484,565	4,485,943	0	0	0	0	0	4,485,943	0	1,389,703	1,389,703	60,288	03/15/2046
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO		01/01/2021	RESOLUTION LIFE		5,739,664	4,700,000	4,668,604	4,671,233	0	0	0	0	0	4,671,233	0	1,068,431	1,068,431	31,725	05/01/2046
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY		01/01/2021	RESOLUTION LIFE		65,751	50,000	50,946	50,882	0	0	0	0	0	50,882	0	14,869	14,869	179	12/01/2040
45780D-BX-9	INSTITUTE FOR ADVANCED STUDY		01/01/2021	RESOLUTION LIFE		145,074	110,000	114,395	114,104	0	0	0	0	0	114,104	0	30,970	30,970	403	12/01/2045
458140-AN-0	INTEL CORP		01/01/2021	RESOLUTION LIFE		3,787,668	3,045,000	2,944,089	2,971,980	0	0	0	0	0	2,971,980	0	815,688	815,688	5,413	12/15/2032
458140-AS-9	INTEL CORP		01/01/2021	RESOLUTION LIFE		565,655	500,000	499,255	499,625	0	0	0	0	0	499,625	0	66,030	66,030	7,811	07/29/2025
458140-AT-7	INTEL CORP		01/01/2021	RESOLUTION LIFE		4,913,799	3,500,000	3,497,270	3,497,520	0	0	0	0	0	3,497,520	0	1,416,279	1,416,279	72,411	07/29/2045
458140-BG-4	INTEL CORP		01/01/2021	RESOLUTION LIFE		6,495,932	5,445,000	5,445,000	5,445,000	0	0	0	0	0	5,445,000	0	1,050,932	1,050,932	12,990	12/08/2047
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	RESOLUTION LIFE		7,959,709	5,750,000	6,017,423	5,950,717	0	0	0	0	0	5,950,717	0	2,008,993	2,008,993	99,092	02/19/2046
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		12/14/2021	VARIOUS		8,267,693	7,500,000	7,481,175	7,483,810	0	1,298	0	1,298	0	7,485,108	0	782,586	782,586	234,646	05/15/2029
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	RESOLUTION LIFE		1,896,643	1,500,000	1,492,935	1,493,317	0	0	0	0	0	1,493,317	0	403,326	403,326	7,781	05/15/2039
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		09/30/2021	VARIOUS		69,000	69,000	68,241	68,879	0	121	0	121	0	69,000	0	0	0	2,731	06/06/2025
460146-CK-7	INTERNATIONAL PAPER CO		11/15/2021	CORPORATE ACTION		1,015,561	790,000	988,819	987,314	0	(5,137)	0	(5,137)	0	982,177	0	33,384	33,384	34,760	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO		11/15/2021	VARIOUS		4,009,163	3,100,000	3,223,986	3,219,089	0	(3,675)	0	(3,675)	0	3,215,414	0	793,749	793,749	93,611	09/15/2035
460146-CN-1	INTERNATIONAL PAPER CO		01/01/2021	RESOLUTION LIFE		3,459,970	2,500,000	2,518,025	2,516,804	0	0	0	0	0	2,516,804	0	943,166	943,166	16,451	05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO		01/01/2021	RESOLUTION LIFE		1,306,157	1,000,000	910,760	916,492	0	0	0	0	0	916,492	0	389,665	389,665	16,622	08/15/2047
46185H-AE-2	IHSFR_18-SFR2		03/18/2021	BARCLAYS CAPITAL INC		5,513,750	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	13,750	13,750	20,497	06/17/2037
46185J-AA-6	IHSFR_18-SFR1		03/18/2021	VARIOUS		1,754,836	1,752,942	1,674,996	1,735,735	0	14,879	0	14,879	0	1,750,614	0	4,222	4,222	3,822	03/17/2037
46185J-AE-8	IHSFR_18-SFR1		03/18/2021	BARCLAYS CAPITAL INC		1,502,813	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	2,813	2,813	5,471	03/17/2037
46187V-AE-9	IHSFR_18-SFR3		03/18/2021	BARCLAYS CAPITAL INC		4,011,250	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	11,250	11,250	15,119	07/17/2037
46187X-AE-5	IHSFR_18-SFR4		03/18/2021	BARCLAYS CAPITAL INC		4,021,875	4,000,000	3,975,469	3,996,123	0	6,748	0	6,748	0	4,002,871	0	19,004	19,004	16,174	01/17/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46187X-AG-0	IHSFR_18-SFR4		03/18/2021	BARCLAYS CAPITAL INC		9,049,219	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	49,219	49,219	42,329	01/17/2038
462613-AP-5	IPALCO ENTERPRISES INC		02/09/2021	J.P. MORGAN SECURITIES, INC.		6,296,840	5,500,000	6,308,665	6,286,544	0	(8,600)	0	(8,600)	0	6,277,944	0	18,896	18,896	64,931	05/01/2030
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM 144A		10/31/2021	VARIOUS		193,235	193,235	218,947	195,346	0	(2,111)	0	(2,111)	0	193,235	0	0	0	26,987	10/31/2027
46448*-AD-5	ALTEON HEALTH - TL		09/30/2021	VARIOUS		45,990	45,990	44,027	45,714	0	277	0	277	0	45,990	0	0	0	2,913	09/01/2023
46574*-AA-7	ITT HOLDINGS LLC		07/08/2021	CORPORATE ACTION		32,311,332	29,200,000	29,200,000	29,200,000	0	0	0	0	0	32,311,332	0	0	0	721,759	05/21/2025
46574*-AB-5	ITT HOLDINGS LLC		07/08/2021	CORPORATE ACTION		42,309,970	37,000,000	37,000,000	37,000,000	0	0	0	0	0	42,309,970	0	0	0	937,888	05/21/2027
46590U-AA-0	HENDR_18-2A		12/15/2021	VARIOUS		643,221	643,221	642,883	642,893	0	328	0	328	0	643,221	0	0	0	13,480	10/15/2075
46591D-AL-3	JPMMT_19-INV1		12/25/2021	INTEREST ONLY PAYMENT		0	0	818,882	194,090	0	(194,090)	0	(194,090)	0	0	0	0	0	293,922	10/25/2049
46591D-AX-7	JPMMT_19-INV1		12/01/2021	MBS PAYDOWN		135,261	135,261	131,542	135,131	0	130	0	130	0	135,261	0	0	0	3,693	10/25/2049
46591F-AC-8	JPMMT_19-5		12/01/2021	MBS PAYDOWN		2,824,946	2,824,946	2,888,507	2,853,208	0	(28,262)	0	(28,262)	0	2,824,946	0	0	0	50,314	11/25/2049
46591F-AZ-7	JPMMT_19-5		12/01/2021	MBS PAYDOWN		34,791	34,791	37,242	34,872	0	(82)	0	(82)	0	34,791	0	0	0	791	11/25/2049
46591H-AA-8	CHASE_19-CL1		05/25/2021	MBS PAYDOWN		1,175,347	1,175,347	1,175,347	1,175,347	0	0	0	0	0	1,175,347	0	0	0	3,682	04/25/2047
46591K-AC-7	JPMMT_19-8		12/01/2021	MBS PAYDOWN		1,695,298	1,695,298	1,717,284	1,699,588	0	(4,289)	0	(4,289)	0	1,695,298	0	0	0	26,329	03/25/2050
46591K-BA-0	JPMMT_19-8		12/25/2021	INTEREST ONLY PAYMENT		0	0	681,117	189,405	0	(189,405)	0	(189,405)	0	0	0	0	0	389,757	03/25/2050
46591L-BD-2	JPMMT_19-INV3		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,284,957	189,365	0	(189,365)	0	(189,365)	0	0	0	0	0	416,284	05/25/2050
46591L-BH-3	JPMMT_19-INV3		12/01/2021	MBS PAYDOWN		1,455,753	1,455,753	1,446,655	1,475,365	0	(19,611)	0	(19,611)	0	1,455,753	0	0	0	23,857	05/25/2050
46591L-BN-0	JPMMT_19-INV3		12/01/2021	INTEREST ONLY PAYMENT		0	0	518,935	72,598	0	(72,598)	0	(72,598)	0	0	0	0	0	139,019	05/25/2050
46591L-BP-5	JPMMT_19-INV3		12/01/2021	INTEREST ONLY PAYMENT		0	0	131,414	18,608	0	(18,608)	0	(18,608)	0	0	0	0	0	35,192	05/25/2050
46591L-BQ-3	JPMMT_19-INV3		12/01/2021	MBS PAYDOWN		119,210	119,210	111,163	118,954	0	257	0	257	0	119,210	0	0	0	2,931	05/25/2050
46591N-BH-9	JPMMT_20-LTV1		12/01/2021	MBS PAYDOWN		3,627,957	3,627,957	3,685,211	3,642,462	0	(14,505)	0	(14,505)	0	3,627,957	0	0	0	64,464	06/25/2050
46591T-AC-8	JPMMT_20-2		12/01/2021	MBS PAYDOWN		1,629,136	1,629,136	1,667,573	1,634,022	0	(4,886)	0	(4,886)	0	1,629,136	0	0	0	24,320	07/25/2050
46591T-AE-4	JPMMT_20-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	426,005	76,324	0	(76,324)	0	(76,324)	0	0	0	0	0	128,217	07/25/2050
46591T-BG-8	JPMMT_20-2		12/01/2021	MBS PAYDOWN		610,926	610,926	613,981	611,974	0	(1,048)	0	(1,048)	0	610,926	0	0	0	9,120	07/25/2050
46591T-BK-9	JPMMT_20-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	47,481	0	0	(4,750)	0	(4,750)	0	0	0	0	0	7,540	07/25/2050
46591T-BN-3	JPMMT_20-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	40,561	4,962	0	(4,962)	0	(4,962)	0	0	0	0	0	12,230	07/25/2050
46591V-BD-0	JPMMT_20-INV1		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,947,801	372,823	0	(372,823)	0	(372,823)	0	0	0	0	0	753,527	08/25/2050
465964-AY-0	JPMMT_18-LTV1		11/01/2021	VARIOUS		0	0	28,105	28,105	0	(19,927)	8,178	(28,105)	0	0	0	0	0	22,984	04/25/2049
466112-AR-0	JBS USA LLC/JBS USA FINANCE INC		02/16/2021	VARIOUS		2,377,725	2,310,000	2,293,711	2,300,737	0	(47)	0	(47)	0	2,336,915	0	40,810	40,810	14,960	06/15/2025
46620V-AA-2	HENDR_17-2A		12/15/2021	VARIOUS		708,508	678,079	677,773	679,527	0	399	0	399	0	679,927	0	28,581	28,581	7,736	09/15/2072
466247-LP-6	JPMMT_05-A1 3A1		12/01/2021	MBS PAYDOWN		57,008	57,008	58,950	57,294	0	(286)	0	(286)	0	57,008	0	0	0	846	02/25/2035
46625H-HZ-6	JPMORGAN CHASE & CO		03/01/2021	J.P. MORGAN SECURITIES, INC.		10,084,400	10,000,000	9,988,900	9,999,510	0	228	0	228	0	9,999,738	0	84,662	84,662	142,604	05/10/2021
46625H-JC-5	JPMORGAN CHASE & CO		03/01/2021	J.P. MORGAN SECURITIES, INC.		25,465,000	25,000,000	24,880,000	24,990,904	0	2,408	0	2,408	0	24,993,312	0	471,688	471,688	592,083	08/15/2021
46625H-JU-5	JPMORGAN CHASE & CO		01/01/2021	RESOLUTION LIFE		5,748,112	4,000,000	4,257,040	4,230,561	0	0	0	0	0	4,230,561	0	1,517,551	1,517,551	80,833	02/01/2044
46627M-FA-0	JPALT_06-S1 3A2		10/15/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2036
466313-AG-8	JABIL CIRCUIT INC		01/01/2021	RESOLUTION LIFE		47,940	45,000	44,996	45,000	0	0	0	0	0	45,000	0	2,941	2,941	623	09/15/2022
46639N-AX-9	JPMBB_13-C12		04/16/2021	VARIOUS		930,000	1,000,000	905,880	905,930	0	5,161	0	5,161	0	911,091	0	18,909	18,909	15,946	07/15/2045
46640J-AC-1	JPMCC_13-C13		01/01/2021	RESOLUTION LIFE		101,251	100,000	92,520	96,457	0	0	0	0	0	96,457	0	4,794	4,794	340	01/15/2046
46640N-AP-3	JPMBB_13-C15		01/01/2021	RESOLUTION LIFE		95,595	100,000	86,379	87,894	0	0	0	0	0	87,894	0	7,701	7,701	433	11/15/2045
46640U-AD-4	JPMBB_13-C17		01/01/2021	RESOLUTION LIFE		142,510	130,000	133,899	131,101	0	0	0	0	0	131,101	0	11,410	11,410	455	01/15/2047
46641B-AD-5	JPMCC_13-C16		01/01/2021	RESOLUTION LIFE		135,754	125,000	128,749	126,020	0	0	0	0	0	126,020	0	9,734	9,734	434	12/15/2046
46641W-BA-4	JPMBB_14_C19		12/07/2021	VARIOUS		12,115,242	11,500,000	11,906,758	11,847,000	0	(161,835)	0	(161,835)	0	11,685,165	0	430,077	430,077	351,327	04/15/2047
46641W-BB-2	JPMBB_14_C19		01/01/2021	RESOLUTION LIFE		97,984	100,000	94,111	94,732	0	0	0	0	0	94,732	0	3,252	3,252	390	04/15/2047
46643B-AW-1	JPMMT_14-IVR3		12/01/2021	MBS PAYDOWN		1,387,915	1,387,915	1,362,759	1,380,406	0	7,509	0	7,509	0	1,387,915	0	0	0	19,250	09/25/2044
46643G-AG-5	JPMBB_14-C24		05/27/2021	VARIOUS		1,316,018	0	2,853,443	1,397,672	0	(174,480)	0	(174,480)	0	1,223,193	0	92,825	92,825	271,962	11/15/2047
46644K-AG-5	JPMCC_15-FRR2		01/01/2021	RESOLUTION LIFE		4,180,766	4,136,000	3,635,497	3,773,971	0	0	0	0	0	3,773,971	0	406,795	406,795	9,768	08/27/2047
46644U-BF-4	JPMBB_15-C30		01/01/2021	RESOLUTION LIFE		2,880,906	2,700,000	2,727,000	2,714,794	0	0	0	0	0	2,714,794	0	166,111	166,111	9,601	07/17/2048
46645W-AC-7	JPMCC_18-WPT		04/27/2021	J.P. MORGAN SECURITIES, INC.		500,000	500,000	466,563	473,299	0	3,508	0	3,508	0	476,807	0	23,193	23,193	2,974	07/05/2033
46645W-BE-2	JPMCC_18-WPT		01/01/2021	RESOLUTION LIFE		3,302,207	3,300,000	3,192,219	3,206,574	0	0	0	0	0	3,206,574	0	95,633	95,633	14,713	07/05/2033
46646R-AP-8	JPMDB_16-C4		01/01/2021	RESOLUTION LIFE		1,064,111	1,000,000	980,781	985,712	0	0	0	0	0	985,712	0	78,399	78,399	3,032	12/15/2049
46646R-AQ-6	JPMDB_16-C4		01/01/2021	RESOLUTION LIFE		6,002,610	5,950,000	4,906,307	4,965,533	0	0	0	0	0	4,965,533	0	1,037,077	1,037,077	15,308	12/15/2049
46647E-AE-1	JPMMT_16-3		12/01/2021	VARIOUS		2,298,175	2,288,940	2,307,895	2,292,225	0	(1,673)	0	(1,673)	0	2,290,552	0	7,623	7,623	47,658	10/25/2046
46647P-AJ-5	JPMORGAN CHASE & CO		01/01/2021	RESOLUTION LIFE		2,955,643	2,430,000	2,430,000	2,430,000	0	0	0	0	0	2,430,000	0	525,643	525,643	41,140	07/24/2038
46647P-AR-7	JPMORGAN CHASE & CO		01/01/2021	RESOLUTION LIFE		9,979,334	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	1,479,334	1,479,334	64,303	04/23/2029
46647P-AX-4	JPMORGAN CHASE & CO		01/01/2021	RESOLUTION LIFE		2,439,099	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	439,099	439,099	6,431	12/05/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647S-AN-0	JPMMT_17-3		12/01/2021	MBS PAYDOWN		2,568,451	2,568,451	2,389,161	2,539,573	0	28,877	0	28,877	0	2,568,451	0	0	0	49,567	08/25/2047
46647S-BE-9	JPMMT_17-3		12/01/2021	INTEREST ONLY PAYMENT		0	0	174,869	40,848	0	(40,848)	0	(40,848)	0	0	0	0	0	57,719	08/26/2047
46648C-AH-7	JPMMT_17-1		01/01/2021	RESOLUTION LIFE		6,273,523	6,050,000	6,038,893	6,035,518	0	0	0	0	0	6,035,518	0	238,006	238,006	17,646	01/25/2047
46648H-AG-8	JPMMT_17-2		12/01/2021	VARIOUS		2,386,741	2,378,009	2,356,292	2,372,737	0	2,895	0	2,895	0	2,375,632	0	11,109	11,109	56,809	05/25/2047
46648H-AZ-6	JPMMT_17-2		12/01/2021	VARIOUS		190,093	186,281	185,767	185,994	0	(7)	0	(7)	0	185,988	0	4,105	4,105	2,166	05/25/2047
46648K-AW-6	JPMDB_17-C7		05/27/2021	VARIOUS		665,736	0	1,024,436	698,430	0	(42,335)	0	(42,335)	0	656,094	0	9,642	9,642	66,481	10/15/2050
46648P-AJ-4	JPMCC_17-FL11		11/15/2021	MBS PAYDOWN		3,000,000	3,000,000	2,992,500	2,991,440	0	8,560	0	8,560	0	3,000,000	0	0	0	42,027	10/15/2032
46648R-AG-6	JPMMT_18-1		12/01/2021	VARIOUS		2,590,600	2,582,947	2,556,678	2,573,561	0	6,689	0	6,689	0	2,580,250	0	10,350	10,350	53,860	06/25/2048
46648U-AG-9	JPMMT_17-4		12/01/2021	VARIOUS		4,474,444	4,468,555	4,456,694	4,462,521	0	5,476	0	5,476	0	4,467,996	0	6,448	6,448	89,685	11/25/2048
46649C-AN-3	JPMMT_18-4		12/01/2021	MBS PAYDOWN		115,969	115,969	113,432	115,830	0	139	0	139	0	115,969	0	0	0	2,216	10/25/2048
46649K-AW-5	JPMMT_18-5		12/01/2021	INTEREST ONLY PAYMENT		0	0	57,665	20,282	0	(20,282)	0	(20,282)	0	0	0	0	0	34,514	10/25/2048
46649T-AG-1	JPMMT_18-3		12/01/2021	VARIOUS		9,003,709	8,889,634	8,512,306	8,702,483	0	62,660	0	62,660	0	8,765,144	0	238,565	238,565	137,946	09/25/2048
46649T-AN-6	JPMMT_18-3		12/01/2021	MBS PAYDOWN		175,141	175,141	171,310	174,943	0	198	0	198	0	175,141	0	0	0	3,326	09/25/2048
46649Y-AG-0	JPMMT_18-9		12/01/2021	MBS PAYDOWN		3,439,822	3,439,822	3,335,102	3,415,968	0	23,854	0	23,854	0	3,439,822	0	0	0	61,475	02/25/2049
46649Y-BG-9	JPMMT_18-9		12/01/2021	MBS PAYDOWN		102,412	102,412	103,632	102,485	0	(73)	0	(73)	0	102,412	0	0	0	2,508	02/25/2049
46650H-AC-2	JPMMT_19-1		12/01/2021	MBS PAYDOWN		1,946,435	1,946,435	1,941,265	1,944,543	0	1,892	0	1,892	0	1,946,435	0	0	0	32,267	05/25/2049
46650H-AM-0	JPMMT_19-1		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,193,891	419,028	0	(419,028)	0	(419,028)	0	0	0	0	0	513,093	05/25/2049
46650H-AV-0	JPMMT_19-1		12/01/2021	INTEREST ONLY PAYMENT		0	0	24,946	7,989	0	(7,989)	0	(7,989)	0	0	0	0	0	11,835	05/25/2049
46650H-AW-8	JPMMT_19-1		12/01/2021	MBS PAYDOWN		74,935	74,935	76,621	75,009	0	(74)	0	(74)	0	74,935	0	0	0	1,818	05/25/2049
46650J-AG-9	JPMMT_18-6		12/01/2021	MBS PAYDOWN		3,462,783	3,462,783	3,201,046	3,416,337	0	46,446	0	46,446	0	3,462,783	0	0	0	62,079	12/25/2048
46650M-AU-1	JPMMT_18-8		12/01/2021	VARIOUS		4,507,521	4,474,033	4,458,231	4,463,954	0	5,778	0	5,778	0	4,469,732	0	37,789	37,789	56,728	01/25/2049
46650M-BG-1	JPMMT_18-8		12/01/2021	MBS PAYDOWN		98,709	98,709	104,828	99,019	0	(310)	0	(310)	0	98,709	0	0	0	2,244	01/25/2049
46650P-AM-2	JPMMT_19-LTV1		12/25/2021	INTEREST ONLY PAYMENT		0	0	725,376	401,031	0	(401,031)	0	(401,031)	0	0	0	0	0	443,711	06/25/2049
46650P-AY-6	JPMMT_19-LTV1		12/01/2021	MBS PAYDOWN		108,280	108,280	114,462	108,574	0	(293)	0	(293)	0	108,280	0	0	0	2,777	06/25/2049
46650P-AZ-3	JPMMT_19-LTV1		12/01/2021	MBS PAYDOWN		98,128	98,128	102,169	98,318	0	(190)	0	(190)	0	98,128	0	0	0	2,516	06/25/2049
46650Q-AC-2	JPMMT_19-3		12/01/2021	MBS PAYDOWN		1,224,936	1,224,936	1,239,291	1,238,429	0	(13,493)	0	(13,493)	0	1,224,936	0	0	0	19,462	09/25/2049
46650T-AC-6	JPMMT_19-2		12/01/2021	MBS PAYDOWN		1,379,546	1,379,546	1,396,790	1,399,317	0	(19,771)	0	(19,771)	0	1,379,546	0	0	0	19,611	08/25/2049
46650T-AX-0	JPMMT_19-2		12/01/2021	MBS PAYDOWN		41,457	41,457	44,135	41,612	0	(155)	0	(155)	0	41,457	0	0	0	1,018	08/25/2049
46650T-BE-1	JPMMT_19-2		12/25/2021	INTEREST ONLY PAYMENT		0	0	379,893	150,240	0	(150,240)	0	(150,240)	0	0	0	0	0	205,066	08/25/2049
46651A-AT-9	JPMMT_19-LTV2		12/01/2021	MBS PAYDOWN		1,686,944	1,686,944	1,724,900	1,707,107	0	(20,163)	0	(20,163)	0	1,686,944	0	0	0	27,620	12/25/2049
46651A-BA-9	JPMMT_19-LTV2		12/01/2021	MBS PAYDOWN		95,693	95,693	104,675	96,067	0	(374)	0	(374)	0	95,693	0	0	0	2,453	12/25/2049
46651A-BB-7	JPMMT_19-LTV2		12/01/2021	MBS PAYDOWN		47,847	47,847	51,669	48,004	0	(157)	0	(157)	0	47,847	0	0	0	1,226	12/25/2049
46651B-AC-4	JPMMT_19-6		12/01/2021	MBS PAYDOWN		2,710,673	2,710,673	2,697,488	2,704,992	0	5,681	0	5,681	0	2,710,673	0	0	0	39,179	12/25/2049
46651B-AR-1	JPMMT_19-6		12/01/2021	MBS PAYDOWN		670,959	670,959	672,636	672,187	0	(1,228)	0	(1,228)	0	670,959	0	0	0	9,698	12/25/2049
46651D-AC-0	JPMMT_19-INV2		12/01/2021	MBS PAYDOWN		1,030,144	1,030,144	1,042,764	1,032,007	0	(1,863)	0	(1,863)	0	1,030,144	0	0	0	17,180	02/25/2050
46651D-AM-8	JPMMT_19-INV2		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,664,826	516,294	0	(516,294)	0	(516,294)	0	0	0	0	0	1,156,615	09/25/2049
46651D-AR-7	JPMMT_19-INV2		12/01/2021	MBS PAYDOWN		3,347,968	3,347,968	3,356,407	3,348,976	0	(1,008)	0	(1,008)	0	3,347,968	0	0	0	55,834	02/25/2050
46651D-AU-0	JPMMT_19-INV2		12/01/2021	INTEREST ONLY PAYMENT		0	0	214,239	36,562	0	(36,562)	0	(36,562)	0	0	0	0	0	75,461	09/25/2049
46651D-AX-4	JPMMT_19-INV2		12/01/2021	INTEREST ONLY PAYMENT		0	0	185,978	30,124	0	(30,124)	0	(30,124)	0	0	0	0	0	63,261	09/25/2049
46651D-AZ-9	JPMMT_19-INV2		12/01/2021	MBS PAYDOWN		126,307	126,307	117,036	126,192	0	115	0	115	0	126,307	0	0	0	2,252	02/25/2050
46651F-AS-0	JPMMT_19-HYB1		12/01/2021	MBS PAYDOWN		62,627	62,627	49,534	62,103	0	524	0	524	0	62,627	0	0	0	1,274	10/25/2049
46651G-AC-3	JPMMT_19-7		12/01/2021	MBS PAYDOWN		2,842,121	2,842,121	2,877,647	2,849,080	0	(6,959)	0	(6,959)	0	2,842,121	0	0	0	44,028	02/25/2050
46651G-AM-1	JPMMT_19-7		12/25/2021	INTEREST ONLY PAYMENT		0	0	817,998	219,010	0	(219,010)	0	(219,010)	0	0	0	0	0	449,430	02/25/2050
46651G-AX-7	JPMMT_19-7		12/01/2021	INTEREST ONLY PAYMENT		0	0	53,069	11,288	0	(11,288)	0	(11,288)	0	0	0	0	0	16,760	02/25/2050
46651H-AC-1	JPMMT_19-LTV3		12/01/2021	MBS PAYDOWN		2,353,276	2,353,276	2,384,530	2,427,590	0	(74,314)	0	(74,314)	0	2,353,276	0	0	0	37,731	03/25/2050
46651H-BD-8	JPMMT_19-LTV3		12/25/2021	VARIOUS		0	0	2,304,612	662,612	0	(662,612)	0	(662,612)	0	0	0	0	0	1,154,993	03/25/2050
46651H-BL-0	JPMMT_19-LTV3		12/01/2021	INTEREST ONLY PAYMENT		0	0	262,353	55,640	0	(55,640)	0	(55,640)	0	0	0	0	0	68,465	03/25/2050
46651H-BP-1	JPMMT_19-LTV3		12/01/2021	INTEREST ONLY PAYMENT		0	0	201,054	49,298	0	(49,298)	0	(49,298)	0	0	0	0	0	62,564	03/25/2050
46651H-BQ-9	JPMMT_19-LTV3		12/01/2021	MBS PAYDOWN		67,039	67,039	72,800	67,226	0	(187)	0	(187)	0	67,039	0	0	0	1,594	03/25/2050
46651H-BT-3	JPMMT_19-LTV3		12/01/2021	MBS PAYDOWN		34,989	34,989	37,484	35,067	0	(78)	0	(78)	0	34,989	0	0	0	832	03/25/2050
46651T-AA-9	HENDR_18-1A		12/15/2021	VARIOUS		2,230,717	2,029,903	2,034,190	1,977,967	0	844	0	844	0	2,027,470	0	203,247	203,247	14,301	10/17/2072
46651X-AJ-1	JPMMT_20-1		12/01/2021	MBS PAYDOWN		1,247,738	1,247,738	1,310,861	1,257,496	0	(9,758)	0	(9,758)	0	1,247,738	0	0	0	41,087	06/25/2050
46651X-BQ-4	JPMMT_20-1		12/01/2021	MBS PAYDOWN		41,633	41,633	42,179	41,666	0	(34)	0	(34)	0	41,633	0	0	0	879	06/25/2050
46651Y-AC-4	JPMMT_19-9		12/01/2021	MBS PAYDOWN		410,882	410,882	400,610	409,028	0	1,854	0	1,854	0	410,882	0	0	0	6,004	05/25/2050
46651Y-AE-0	JPMMT_19-9		12/01/2021	INTEREST ONLY PAYMENT		0	0	140,633	20,330	0	(20,330)	0	(20,330)	0	0	0	0	0	30,020	05/25/2050
46651Y-AH-3	JPMMT_19-9		12/01/2021	MBS PAYDOWN		190,983	190,983	196,248	191,858	0	(874)	0	(874)	0	190,983	0	0	0	6,684	05/25/2050
46651Y-BC-3	JPMMT_19-9		12/25/2021	INTEREST ONLY PAYMENT		0	0	789,655	158,069	0	(158,069)	0	(158,069)	0	0	0	0	0	375,768	05/25/2050
46651Y-BN-9	JPMMT_19-9		12/01/2021	INTEREST ONLY PAYMENT		0	0	65,685	9,494	0	(9,494)	0	(9,494)	0	0	0	0	0	14,021	05/25/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46652K-BS-7	JPMMT_20-INV2		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,209,075	123,222	0	(127,365)	0	(127,365)	0	0	0	0	0	289,859	10/25/2050
46652T-AC-4	JPMMT_20-8		12/01/2021	MBS PAYDOWN		2,910,794	2,910,794	3,008,124	2,922,074	0	(11,279)	0	(11,279)	0	2,910,794	0	0	0	45,035	03/25/2051
46652T-BW-9	JPMMT_20-8		12/01/2021	MBS PAYDOWN		1,091,548	1,091,548	1,120,542	1,095,099	0	(3,551)	0	(3,551)	0	1,091,548	0	0	0	16,888	03/25/2051
46653J-BM-2	JPMMT_20-5		12/01/2021	MBS PAYDOWN		1,563,658	1,563,658	1,604,704	1,568,305	0	(4,647)	0	(4,647)	0	1,563,658	0	0	0	21,898	12/25/2050
47032@-AG-6	JAMES CAMPBELL CO LLC		01/01/2021	RESOLUTION LIFE		5,091,480	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	591,480	591,480	560	09/30/2024
47032@-AM-3	JAMES CAMPBELL CO LLC		01/01/2021	RESOLUTION LIFE		5,151,195	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	651,195	651,195	473	09/30/2026
47032@-AN-1	JAMES CAMPBELL CO LLC		01/01/2021	RESOLUTION LIFE		6,388,250	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	888,250	888,250	585	09/30/2027
47032@-AQ-4	JAMES CAMPBELL CO LLC		01/01/2021	RESOLUTION LIFE		4,820,616	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	720,616	720,616	442	09/30/2028
47032@-AS-0	JAMES CAMPBELL CO LLC		01/01/2021	RESOLUTION LIFE		5,121,952	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	721,952	721,952	455	09/30/2028
477143-AH-4	JETBLUE AIR 2019-1 CLASS AA		11/15/2021	SINKING FUND REDEMPTION		178,016	178,016	178,016	178,016	0	0	0	0	0	178,016	0	0	0	3,672	05/15/2032
477164-AA-5	JETBLUE AIRWAYS CORPORATION		11/15/2021	SINKING FUND REDEMPTION		196,311	196,311	196,311	196,311	0	0	0	0	0	196,311	0	0	0	5,889	11/15/2032
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		01/01/2021	RESOLUTION LIFE		535,818	430,000	426,115	426,410	0	0	0	0	0	426,410	0	109,408	109,408	2,108	05/15/2046
478160-BJ-2	JOHNSON & JOHNSON		01/01/2021	RESOLUTION LIFE		133,371	100,000	113,738	110,232	0	0	0	0	0	110,232	0	23,140	23,140	316	12/05/2033
478160-BU-7	JOHNSON & JOHNSON		01/08/2021	VARIOUS		8,935,825	7,250,000	7,275,758	7,280,817	0	(112)	0	(112)	0	7,280,705	0	1,655,120	1,655,120	86,063	03/01/2036
478160-BV-5	JOHNSON & JOHNSON		01/01/2021	RESOLUTION LIFE		8,912,021	7,000,000	6,953,520	6,957,993	0	0	0	0	0	6,957,993	0	1,954,027	1,954,027	86,333	03/01/2046
478160-CF-9	JOHNSON & JOHNSON		01/01/2021	RESOLUTION LIFE		134,321	110,000	108,720	108,897	0	0	0	0	0	108,897	0	25,424	25,424	1,307	03/03/2037
478165-AH-6	SC JOHNSON & SON INC		01/01/2021	RESOLUTION LIFE		8,967,411	6,460,000	6,508,035	6,503,745	0	0	0	0	0	6,503,745	0	2,463,666	2,463,666	64,779	10/15/2046
48121@-AC-5	JRD HOLDINGS LLC		03/27/2021	MATURITY		2,180,000	2,180,000	2,180,000	2,180,000	0	0	0	0	0	2,180,000	0	0	0	37,823	03/27/2021
48121@-AD-3	JRD HOLDINGS LLC		01/01/2021	RESOLUTION LIFE		3,982,907	3,770,799	3,822,078	3,799,297	0	0	0	0	0	3,799,297	0	183,610	183,610	40,664	03/27/2024
48128K-AY-7	JPMCC_17-JP6		01/01/2021	RESOLUTION LIFE		3,852,859	3,600,000	3,610,738	3,608,947	0	0	0	0	0	3,608,947	0	243,911	243,911	11,838	07/15/2050
48128K-AZ-4	JPMCC_17-JP6		01/01/2021	RESOLUTION LIFE		203,619	200,000	184,365	185,240	0	0	0	0	0	185,240	0	18,379	18,379	627	07/15/2050
482480-AJ-9	KLA CORP		01/26/2021	FIFTH THIRD SECURITIES INC		59,943	54,000	60,570	60,506	0	(11)	0	(11)	0	60,495	0	(552)	(552)	728	03/01/2050
48253Q-AG-0	KIND_20-AIP		10/15/2021	VARIOUS		3,374,720	3,374,720	3,214,421	3,229,280	0	145,440	0	145,440	0	3,374,720	0	0	0	41,085	03/15/2037
48253Q-AL-9	KIND_20-AIP		10/15/2021	VARIOUS		3,856,823	3,856,823	3,847,181	3,852,416	0	17,662	0	17,662	0	3,870,078	0	(13,255)	(13,255)	69,590	03/15/2037
48255@-AA-7	KKR PINE BROOKE ISSUER LLC		12/15/2021	VARIOUS		407,777	407,777	407,777	407,777	0	0	0	0	0	407,777	0	0	0	8,921	03/15/2051
482598-AL-3	KNDL_19-KNSQ		03/11/2021	J.P. MORGAN SECURITIES, INC.		780,488	780,000	723,450	731,671	0	2,576	0	2,576	0	734,247	0	46,240	46,240	2,798	05/15/2036
482598-AN-9	KNDL_19-KNSQ		02/22/2021	MORGAN STANLEY & CO. INC.		20,487,342	20,449,000	19,426,031	19,581,277	0	35,300	0	35,300	0	19,616,577	0	870,765	870,765	78,204	05/15/2036
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		01/01/2021	RESOLUTION LIFE		1,277,556	1,230,000	1,269,666	1,238,320	0	0	0	0	0	1,238,320	0	39,236	39,236	10,763	04/01/2022
485260-BM-4	KANSAS GAS AND ELECTRIC COMPANY		01/01/2021	RESOLUTION LIFE		2,826,372	2,277,000	2,449,597	2,431,509	0	0	0	0	0	2,431,509	0	394,863	394,863	45,148	07/15/2044
486606-J*-8	KAYNE ANDERSON KYN FUND		03/17/2021	CORPORATE ACTION		440,578	440,578	440,578	440,578	0	0	0	0	0	440,578	0	0	0	3,446	04/16/2021
487836-BQ-0	KELLOGG COMPANY		01/01/2021	RESOLUTION LIFE		6,418,027	5,000,000	4,950,150	4,954,522	0	0	0	0	0	4,954,522	0	1,463,505	1,463,505	56,250	04/01/2046
491674-BL-0	KENTUCKY UTILITIES CO		01/01/2021	RESOLUTION LIFE		1,300,319	1,000,000	999,170	999,253	0	0	0	0	0	999,253	0	301,066	301,066	10,938	10/01/2045
49271V-AF-7	KEURIG DR PEPPER		01/01/2021	RESOLUTION LIFE		3,041,497	2,500,000	2,503,630	2,502,826	0	0	0	0	0	2,502,826	0	538,670	538,670	11,493	05/25/2028
49271V-AH-3	KEURIG DR PEPPER		01/01/2021	RESOLUTION LIFE		5,763,602	5,000,000	5,009,175	5,006,043	0	0	0	0	0	5,006,043	0	757,559	757,559	22,085	05/25/2025
49307W-AD-8	KCM_18-S1		02/18/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,460,370	1,260,000	1,297,799	1,289,665	0	(541)	0	(541)	0	1,289,124	0	171,245	171,245	13,728	10/15/2053
49307W-AF-3	KCM_18-S1		01/01/2021	RESOLUTION LIFE		3,437,037	3,014,000	3,013,731	3,011,924	0	0	0	0	0	3,011,924	0	425,113	425,113	12,558	10/15/2053
49308V-AF-4	KCM_20-S3		12/01/2021	INTEREST ONLY PAYMENT		0	0	166,286	12,325	0	(12,325)	0	(12,325)	0	0	0	0	0	19,384	09/16/2052
49338C-AA-1	KEYSPAN GAS EAST CORPORATION		01/01/2021	RESOLUTION LIFE		3,141,034	2,235,000	2,706,496	2,660,203	0	0	0	0	0	2,660,203	0	480,832	480,832	32,514	04/01/2041
49427R-AL-6	KILROY REALTY LP		01/01/2021	RESOLUTION LIFE		4,486,162	4,000,000	3,977,760	3,988,305	0	0	0	0	0	3,988,305	0	497,858	497,858	43,750	10/01/2025
494550-AT-3	KINDER MORGAN ENERGY PARTNERS L P		01/01/2021	RESOLUTION LIFE		2,511,834	2,000,000	1,742,960	1,811,370	0	0	0	0	0	1,811,370	0	700,465	700,465	34,156	03/15/2035
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		01/01/2021	RESOLUTION LIFE		3,417,093	2,500,000	2,502,325	2,501,985	0	0	0	0	0	2,501,985	0	915,108	915,108	80,118	01/15/2038
494550-BK-1	KINDER MORGAN ENERGY PARTNERS L.P.		01/01/2021	RESOLUTION LIFE		6,099,366	5,000,000	4,975,400	4,979,425	0	0	0	0	0	4,979,425	0	1,119,941	1,119,941	93,750	09/01/2041
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		01/01/2021	RESOLUTION LIFE		206,366	205,634	206,366	206,366	0	0	0	0	0	206,366	0	0	0	33	03/30/2021
50075N-AT-1	KRAFT FOODS INC		01/01/2021	RESOLUTION LIFE		1,516,620	1,091,000	1,069,213	1,074,018	0	0	0	0	0	1,074,018	0	442,602	442,602	31,253	02/01/2038
50075N-AW-4	KRAFT FOODS INC		01/01/2021	RESOLUTION LIFE		1,659,312	1,200,000	1,100,412	1,117,825	0	0	0	0	0	1,117,825	0	541,487	541,487	35,521	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO		01/01/2021	RESOLUTION LIFE		2,376,688	2,200,000	2,162,014	2,162,014	0	0	0	0	0	2,162,014	0	214,674	214,674	8,021	06/01/2046
501044-CT-6	KROGER CO		01/01/2021	RESOLUTION LIFE		547,179	400,000	428,668	426,450	0	0	0	0	0	426,450	0	120,730	120,730	8,583	08/01/2043
501044-DK-4	KROGER CO		01/01/2021	RESOLUTION LIFE		1,299,320	1,000,000	992,760	993,150	0	0	0	0	0	993,150	0	306,170	306,170	21,442	01/15/2048
50170@-AA-5	LAFC STADIUMCO LLC		12/01/2021	SINKING FUND REDEMPTION		132,769	132,769	132,769	132,769	0	0	0	0	0	132,769	0	0	0	10,600	12/01/2043
50200X-AA-8	LCSS_2018-A		12/15/2021	MBS PAYDOWN		439,330	439,330	439,330	439,330	0	0	0	0	0	439,330	0	0	0	12,603	12/15/2062
50540R-AS-1	LABORATORY CORP OF AMERICA		01/01/2021	RESOLUTION LIFE		6,553,088	5,000,000	4,746,300	4,769,788	0	0	0	0	0	4,769,788	0	1,783,301	1,783,301	97,917	02/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		12/31/2021	VARIOUS		297,000	297,000	297,000	297,000	0	0	0	0	0	297,000	0	0	0	14,707	03/31/2024
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		04/21/2021	SINKING FUND REDEMPTION		7,567,000	7,567,000	7,361,063	7,503,076	0	63,924	0	63,924	0	7,567,000	0	0	0	242,652	03/07/2022
513272-AA-2	LAMB WESTON HOLDINGS INC		11/18/2021	CORPORATE ACTION		1,918,369	1,875,000	1,837,500	1,850,389	0	4,954	0	4,954	0	1,898,712	0	19,657	19,657	90,814	11/01/2024
513272-AB-0	LAMB WESTON HOLDINGS INC		11/18/2021	VARIOUS		3,165,983	3,060,000	3,028,650	3,039,036	0	3,133	0	3,133	0	3,080,201	0	85,782	85,782	91,829	11/01/2026
514666-AJ-5	LAND O LAKES INC		01/01/2021	RESOLUTION LIFE		16,100	15,000	15,000	15,000	0	0	0	0	0	15,000	0	1,100	1,100	115	11/15/2022
518889-AD-2	DRB_17-C		01/01/2021	RESOLUTION LIFE		943,771	919,500	904,459	904,279	0	0	0	0	0	904,279	0	39,492	39,492	452	11/25/2042
51888R-AC-4	LRB_18-B		01/01/2021	RESOLUTION LIFE		1,649,956	1,638,441	1,637,078	1,636,717	0	0	0	0	0	1,636,717	0	13,239	13,239	1,016	05/26/2043
52520N-AG-6	LMT_06-6 2A2		12/25/2021	INTEREST ONLY PAYMENT		0	0	14,531	5,921	0	(5,921)	0	(5,921)	0	0	0	0	0	25,953	10/25/2036
52520N-AH-4	LMT_06-6 2A3		12/01/2021	INTEREST ONLY PAYMENT		0	0	3,104	552	0	(552)	0	(552)	0	0	0	0	0	1,920	10/25/2036
52520R-AF-9	LMT_06-4 2A2		12/25/2021	INTEREST ONLY PAYMENT		0	0	30,258	1,776	0	(1,776)	0	(1,776)	0	0	0	0	0	20,441	08/25/2036
52520T-AS-7	LMT_06-5 2A1		12/25/2021	MBS PAYDOWN		52,555	52,082	3,623	51,139	0	1,416	0	1,416	0	52,555	0	0	0	154	09/25/2036
52521F-AG-2	LMT_07-3 24A		12/25/2021	INTEREST ONLY PAYMENT		0	0	36,181	0	0	0	0	0	0	0	0	0	0	34,859	02/25/2037
52521J-AQ-2	LMT_07-3 1A6		12/25/2021	INTEREST ONLY PAYMENT		0	0	0	17	0	(17)	0	(17)	0	0	0	0	0	58	03/25/2037
52521R-AR-2	LMT_07-5 2A2		12/25/2021	INTEREST ONLY PAYMENT		0	0	50,400	0	0	0	0	0	0	0	0	0	0	41,056	06/25/2037
53079E-AG-9	LIBERTY MUTUAL GROUP INC. 144A		01/01/2021	RESOLUTION LIFE		5,954,796	3,980,000	3,655,431	3,744,162	0	0	0	0	0	3,744,162	0	2,210,634	2,210,634	76,173	03/15/2035
53079E-BK-9	LIBERTY MUTUAL GROUP INC		01/01/2021	RESOLUTION LIFE		4,774,401	4,000,000	3,906,320	3,906,976	0	0	0	0	0	3,906,976	0	867,425	867,425	20,189	05/15/2060
532457-AP-3	ELI LILLY AND COMPANY		01/01/2021	RESOLUTION LIFE		2,188,680	1,500,000	1,944,960	1,850,088	0	0	0	0	0	1,850,088	0	338,592	338,592	50,775	01/01/2036
532716-AU-1	LIMITED BRANDS INC		01/01/2021	RESOLUTION LIFE		10,363	10,000	9,775	9,775	0	0	0	0	0	9,775	0	588	588	213	02/15/2022
53621@-AE-6	LION INDUSTRIAL PROPERTIES LP		01/01/2021	RESOLUTION LIFE		1,701,270	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	201,270	201,270	15,129	03/31/2026
53621@-AG-1	LION INDUSTRIAL PROPERTIES LP		01/01/2021	RESOLUTION LIFE		6,893,220	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	893,220	893,220	82,800	09/01/2026
53621@-AH-9	LION INDUSTRIAL PROPERTIES LP		01/01/2021	RESOLUTION LIFE		2,884,100	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	384,100	384,100	38,722	02/15/2027
536797-AC-7	LITHIA MOTORS INC.		08/01/2021	CORPORATE ACTION		4,219,940	4,112,000	4,112,000	4,112,000	0	0	0	0	0	4,219,940	0	0	0	215,880	08/01/2025
53688T-AA-2	LFRF-2015-1		10/30/2021	MBS PAYDOWN		2,361,649	2,361,649	2,361,649	2,361,649	0	0	0	0	0	2,361,649	0	0	0	59,327	10/30/2027
537008-C@-1	LITTELFUSE INC		01/01/2021	RESOLUTION LIFE		8,397,372	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	997,372	997,372	105,672	02/15/2030
53948K-AA-7	LPSLT_20-2GF		12/20/2021	MBS PAYDOWN		647,019	647,019	646,747	646,057	0	963	0	963	0	647,019	0	0	0	10,041	07/20/2047
53948N-AA-1	LPSLT_20-3GS		12/20/2021	VARIOUS		457,948	457,948	457,758	455,618	0	2,330	0	2,330	0	457,948	0	0	0	4,441	12/20/2047
539830-BK-4	LOCKHEED MARTIN CORP		01/01/2021	RESOLUTION LIFE		2,632,237	2,000,000	2,166,960	2,153,917	0	0	0	0	0	2,153,917	0	478,319	478,319	11,500	05/15/2036
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN		01/01/2021	RESOLUTION LIFE		1,007,848	800,000	799,336	799,403	0	0	0	0	0	799,403	0	208,446	208,446	8,750	10/01/2045
548661-CJ-4	LOWES COMPANIES INC.		01/01/2021	RESOLUTION LIFE		3,455,241	2,500,000	2,474,170	2,482,282	0	0	0	0	0	2,482,282	0	972,959	972,959	29,028	10/15/2035
548661-CP-0	LOWES COMPANIES INC		01/01/2021	RESOLUTION LIFE		1,174,856	800,000	978,432	967,377	0	0	0	0	0	967,377	0	207,479	207,479	15,664	09/15/2037
548661-DA-2	LOWES COMPANIES INC		01/01/2021	RESOLUTION LIFE		636,818	500,000	495,010	495,644	0	0	0	0	0	495,644	0	141,174	141,174	7,361	09/15/2043
55261F-AN-4	M&T BANK CORPORATION		09/13/2021	UBS SECURITIES LLC		631,250	625,000	625,000	0	0	0	0	0	0	625,000	0	6,250	6,250	1,701	01/01/9999
55265K-3T-4	MAST_03-12		12/01/2021	MBS PAYDOWN		33,723	33,723	35,788	33,848	0	(125)	0	(125)	0	33,723	0	0	0	749	12/25/2033
55282D-AE-4	MBRT_19-MBR		11/15/2021	J.P. MORGAN SECURITIES, INC.		1,996,250	2,000,000	1,911,250	1,919,078	0	28,944	0	28,944	0	1,948,022	0	48,228	48,228	23,633	11/15/2036
55282M-AJ-3	MAD_17-330M		01/01/2021	RESOLUTION LIFE		1,532,368	1,500,000	1,476,563	1,483,469	0	0	0	0	0	1,483,469	0	48,900	48,900	5,135	08/15/2034
55305B-AQ-4	M/I HOMES INC		08/24/2021	CORPORATE ACTION		1,922,603	1,870,000	1,800,125	1,818,360	0	5,513	0	5,513	0	1,876,477	0	46,126	46,126	111,908	08/01/2025
55312Y-BD-3	MLCFC_07-5 X		12/01/2021	INTEREST ONLY PAYMENT		0	0	0	(1)	0	1	0	1	0	0	0	0	0	30	08/12/2048
55336V-AA-8	MPLX LP		01/01/2021	RESOLUTION LIFE		1,117,349	1,000,000	996,400	998,343	0	0	0	0	0	998,343	0	119,006	119,006	15,111	02/15/2025
55336V-BM-1	MPLX LP		01/01/2021	RESOLUTION LIFE		364,319	355,000	356,531	355,569	0	0	0	0	0	355,569	0	8,749	8,749	8,594	01/15/2025
55348U-AS-7	MRCD_19-PARK		02/12/2021	J.P. MORGAN SECURITIES, INC.		1,118,556	1,120,000	1,063,194	1,073,795	0	1,345	0	1,345	0	1,075,140	0	43,416	43,416	6,425	12/15/2036
55354G-AF-7	MSCI INC		09/02/2021	CORPORATE ACTION		1,333,913	1,250,000	1,250,000	1,250,000	0	(83,724)	0	(83,724)	0	1,333,913	0	0	0	53,564	05/15/2027
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		07/05/2021	SINKING FUND REDEMPTION		2,902,527	2,902,527	2,902,523	2,902,523	0	4	0	4	0	2,902,527	0	0	0	94,935	09/30/2025
565849-AE-6	MARATHON OIL CORP		01/01/2021	RESOLUTION LIFE		1,234,031	1,000,000	992,770	992,770	0	0	0	0	0	992,770	0	241,262	241,262	16,500	10/01/2037
56585A-BB-7	TESORO CORP		06/18/2021	VARIOUS		686,115	680,000	680,000	680,000	0	0	0	0	0	685,508	0	606	606	24,047	04/01/2024
57108R-AC-5	MFT_20-2A		12/07/2021	VARIOUS		5,009,372	5,000,000	4,999,366	4,998,928	0	289	0	289	0	4,999,217	0	10,154	10,154	88,182	09/16/2030
57169*-AZ-0	MARS INC		01/01/2021	RESOLUTION LIFE		7,502,459	6,700,000	6,700,000	6,700,000	0	0	0	0	0	6,700,000	0	802,459	802,459	51,959	09/27/2031
57169*-BB-2	MARS INC		01/01/2021	RESOLUTION LIFE		8,880,333	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	1,180,333	1,180,333	71,777	09/27/2041
57169*-BC-0	MARS INC		01/01/2021	RESOLUTION LIFE		5,826,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	826,000	826,000	48,958	09/27/2046
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		01/01/2021	RESOLUTION LIFE		3,306,866	2,500,000	2,484,150	2,485,319	0	0	0	0	0	2,485,319	0	821,546	821,546	45,615	01/30/2047
571903-AX-1	MARRIOTT INTERNATIONAL INC		01/01/2021	RESOLUTION LIFE		1,256,640	1,100,000	1,121,208	1,121,208	0	0	0	0	0	1,121,208	0	135,432	135,432	12,375	10/01/2034
57636Q-AF-1	MASTERCARD INC		10/21/2021	CORPORATE ACTION		10,000,000	10,000,000	9,942,900	9,989,404	0	8,933	0	8,933	0	9,998,337	0	1,663	1,663	183,333	11/21/2021
576434-D8-4	MALT_05-1 2A1		12/01/2021	MBS PAYDOWN		125,902	125,902	128,007	126,018	0	(116)	0	(116)	0	125,902	0	0	0	3,741	02/25/2035
576434-ZR-8	MALT_04-13 2A1		10/01/2021	MBS PAYDOWN		2,215	2,215	2,274	2,724	0	(510)	0	(510)	0	2,215	0	0	0	0	07/25/2021
57643M-MM-3	MASTR_06-1 2A1		12/25/2021	MBS PAYDOWN		95,264	95,275	28,707	94,154	0	1,110	0	1,110	0	95,264	0	0	0	201	05/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57736*-AM-3	MAUI ELECTRIC COMPANY LIMITED		01/01/2021	RESOLUTION LIFE		4,016,166	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	716,166	716,166	39,930	10/01/2027
578454-AD-2	MAYO CLINIC		01/01/2021	RESOLUTION LIFE		360,928	275,000	275,000	275,000	0	0	0	0	0	275,000	0	85,928	85,928	1,451	11/15/2052
58013M-EF-7	MCDONALDS CORP MTN		01/01/2021	RESOLUTION LIFE		6,029,498	4,000,000	3,984,460	3,987,952	0	0	0	0	0	3,987,952	0	2,041,546	2,041,546	84,000	03/01/2038
581557-BC-8	MCKESSON CORP		07/23/2021	CORPORATE ACTION		17,325,134	13,226,000	16,471,891	16,468,394	0	(53,794)	0	(53,794)	0	16,414,600	0	910,534	910,534	552,540	03/15/2044
581557-BN-4	MCKESSON CORP		01/01/2021	RESOLUTION LIFE		12,304,190	10,000,000	9,991,000	9,992,453	0	0	0	0	0	9,992,453	0	2,311,736	2,311,736	40,903	05/30/2029
58155Q-AE-3	MCKESSON CORP		07/23/2021	CORPORATE ACTION		10,693,575	7,500,000	10,320,525	10,286,517	0	(56,580)	0	(56,580)	0	10,229,938	0	463,637	463,637	402,500	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO		01/01/2021	RESOLUTION LIFE		1,705,893	1,150,000	1,382,979	1,348,665	0	0	0	0	0	1,348,665	0	357,228	357,228	11,308	11/01/2039
58502B-AA-4	MEDNAX INC		01/07/2021	CORPORATE ACTION		891,554	880,000	880,000	880,000	0	0	0	0	0	891,554	0	0	0	4,620	12/01/2023
585498-AM-0	MELLO_18-MTG1		12/01/2021	VARIOUS		2,896,288	2,870,124	2,773,349	2,810,357	0	28,921	0	28,921	0	2,839,278	0	57,011	57,011	30,772	03/25/2048
585499-AA-4	MELLO_18-MTG2		08/01/2021	MBS PAYDOWN		1,775,798	1,775,798	1,791,427	1,821,304	0	(45,505)	0	(45,505)	0	1,775,798	0	0	0	26,930	10/25/2048
585499-AJ-5	MELLO_18-MTG2		12/01/2021	MBS PAYDOWN		4,095,883	4,095,883	4,167,561	4,127,603	0	(31,720)	0	(31,720)	0	4,095,883	0	0	0	146,699	10/25/2048
589929-2M-9	MLCC_03-F A1		12/25/2021	MBS PAYDOWN		6,649	6,649	6,649	6,649	0	0	0	0	0	6,649	0	0	0	20	10/25/2028
589929-K5-6	MLCC_03-B A1		12/25/2021	MBS PAYDOWN		11,710	11,710	11,710	11,710	0	0	0	0	0	11,710	0	0	0	47	04/25/2028
59001A-AQ-5	MERITAGE HOMES CORP		04/30/2021	VARIOUS		2,037,035	1,920,000	1,962,500	1,930,051	0	0	0	0	0	1,979,586	0	57,449	57,449	53,037	04/01/2022
590027-AJ-7	MHP_20-HILL		09/15/2021	MBS PAYDOWN		56,966	56,966	56,966	56,966	0	0	0	0	0	56,966	0	0	0	779	08/15/2037
590027-AL-2	MHP_20-HILL		09/15/2021	MBS PAYDOWN		341,797	341,797	341,797	341,797	0	0	0	0	0	341,797	0	0	0	6,357	08/15/2037
59020U-NZ-4	MLCC_04-G A1		12/25/2021	MBS PAYDOWN		4,390	4,390	4,390	4,390	0	0	0	0	0	4,390	0	0	0	17	01/25/2030
59022C-AJ-2	MERRILL LYNCH & CO INC		01/01/2021	RESOLUTION LIFE		1,164,004	800,000	948,136	938,308	0	0	0	0	0	938,308	0	225,696	225,696	20,638	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO		01/01/2021	RESOLUTION LIFE		1,021,899	600,000	834,954	820,941	0	0	0	0	0	820,941	0	200,958	200,958	6,071	05/14/2038
59100H-AG-2	META SPECIAL AEROSPACE LLC		12/30/2021	VARIOUS		225,000	225,000	223,875	223,720	0	1,280	0	1,280	0	225,000	0	0	0	9,353	11/16/2022
59100H-AH-0	META SPECIAL AEROSPACE LLC		09/30/2021	VARIOUS		37,500	37,500	37,359	37,362	0	138	0	138	0	37,500	0	0	0	1,462	11/16/2022
59100H-AJ-6	META SPECIAL AEROSPACE LLC		12/31/2021	VARIOUS		325,000	325,000	318,360	322,169	0	2,831	0	2,831	0	325,000	0	0	0	12,372	11/16/2022
59156R-AJ-7	METLIFE INC		01/01/2021	RESOLUTION LIFE		1,977,466	1,300,000	1,394,419	1,362,340	0	0	0	0	0	1,362,340	0	615,126	615,126	3,683	06/15/2034
594918-AT-1	MICROSOFT CORP		01/01/2021	RESOLUTION LIFE		522,522	500,000	452,860	487,134	0	0	0	0	0	487,134	0	35,388	35,388	1,979	05/01/2023
594918-AW-4	MICROSOFT CORP		01/01/2021	RESOLUTION LIFE		1,201,208	1,100,000	1,094,588	1,098,197	0	0	0	0	0	1,098,197	0	103,011	103,011	1,772	12/15/2023
594918-BS-2	MICROSOFT CORP		03/17/2021	CORPORATE ACTION		706,128	706,128	759,119	261,991	0	(52,991)	0	(52,991)	0	209,000	0	497,128	497,128	0	08/08/2036
594918-BY-9	MICROSOFT CORPORATION		09/21/2021	BNP PARIBAS SECURITIES CORP		3,338,130	3,000,000	2,989,350	2,993,093	0	753	0	753	0	2,993,846	0	344,284	344,284	111,925	02/06/2027
594918-CD-4	MICROSOFT CORPORATION		04/01/2021	STIFEL, NICHOLAS & COMPANY, INC		60,592	65,000	73,321	73,265	0	(36)	0	(36)	0	73,229	0	(12,637)	(12,637)	604	06/01/2060
594918-CE-2	MICROSOFT CORPORATION		12/07/2021	VARIOUS		8,361,059	6,609,000	6,484,117	6,523,687	0	(482)	0	(482)	0	6,532,205	0	1,828,854	1,828,854	120,961	03/17/2052
594918-CF-9	MICROSOFT CORP		12/07/2021	GOLDMAN SACHS & CO		65,964	60,000	84,089	83,900	0	(318)	0	(318)	0	83,582	0	(17,618)	(17,618)	16,673	03/17/2062
595112-BM-4	MICRON TECHNOLOGY INC		01/01/2021	RESOLUTION LIFE		1,181,700	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	181,700	181,700	20,038	02/06/2026
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO		01/01/2021	RESOLUTION LIFE		2,901,827	2,000,000	1,990,280	1,992,732	0	0	0	0	0	1,992,732	0	909,096	909,096	15,206	05/15/2037
59980A-AB-3	MCMLT_17-2		01/01/2021	RESOLUTION LIFE		212,802	200,000	202,228	201,168	0	0	0	0	0	201,168	0	11,633	11,633	542	07/25/2059
59980A-AC-1	MCMLT_17-2		01/01/2021	RESOLUTION LIFE		2,002,445	1,875,000	1,835,217	1,845,448	0	0	0	0	0	1,845,448	0	156,998	156,998	5,078	07/25/2059
59980C-AF-0	MCMLT_17-3		11/01/2021	VARIOUS		232,265	216,655	211,391	212,919	0	16	0	16	0	212,935	0	19,330	19,330	840	01/25/2061
59981H-AC-5	MCMLT_17-1		01/01/2021	RESOLUTION LIFE		95,190	87,500	86,581	86,802	0	0	0	0	0	86,802	0	8,388	8,388	237	11/25/2058
59982V-AA-7	MCSLT_19-2GS		12/20/2021	VARIOUS		321,452	328,991	328,965	320,550	0	902	0	902	0	321,452	0	0	0	7,537	07/20/2043
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2021	VARIOUS		732,029	732,029	732,029	732,029	0	0	0	0	0	732,029	0	0	0	42,857	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2021	VARIOUS		383,931	383,931	383,931	383,931	0	0	0	0	0	383,931	0	0	0	19,998	06/30/2032
605417-BY-9	MISSISSIPPI POWER COMPANY		01/01/2021	RESOLUTION LIFE		6,854,981	5,650,000	5,734,577	5,727,899	0	0	0	0	0	5,727,899	0	1,127,082	1,127,082	56,657	10/15/2041
605417-BZ-6	MISSISSIPPI POWER COMPANY		01/01/2021	RESOLUTION LIFE		1,203,384	1,000,000	994,450	995,435	0	0	0	0	0	995,435	0	207,949	207,949	12,514	03/15/2042
605417-CB-8	MISSISSIPPI POWER COMPANY		01/01/2021	RESOLUTION LIFE		1,165,100	1,000,000	997,210	998,738	0	0	0	0	0	998,738	0	166,362	166,362	9,985	03/30/2028
608190-AJ-3	MOHAWK INDUSTRIES INC		01/01/2021	RESOLUTION LIFE		1,922,449	1,810,000	1,695,861	1,780,269	0	0	0	0	0	1,780,269	0	142,179	142,179	29,035	02/01/2023
615369-AE-5	MOODY S CORP		01/01/2021	RESOLUTION LIFE		1,104,504	800,000	813,304	812,153	0	0	0	0	0	812,153	0	292,350	292,350	19,367	07/15/2044
61690F-AS-2	MSBAM_15-C22		01/01/2021	RESOLUTION LIFE		2,270,784	2,530,000	2,270,784	2,270,784	0	0	0	0	0	2,270,784	0	0	0	8,886	04/15/2048
61690G-AT-8	MSBAM_14-C14		01/22/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(699)	02/15/2047
61690Y-BZ-4	MSC_16-BNK2		01/01/2021	RESOLUTION LIFE		680,349	700,000	650,243	653,148	0	0	0	0	0	653,148	0	27,201	27,201	2,276	11/15/2049
61691D-AL-1	MSC_18-MP		01/01/2021	RESOLUTION LIFE		6,055,420	7,000,000	5,809,438	5,809,438	0	0	0	0	0	5,809,438	0	245,982	245,982	24,943	07/11/2040
61691N-AK-1	MSC_17-HR2		02/04/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(504)	12/15/2050
61691Q-AK-4	MSC_18-L1		01/01/2021	RESOLUTION LIFE		5,608,575	5,000,000	4,411,647	4,434,228	0	0	0	0	0	4,434,228	0	1,174,348	1,174,348	19,979	10/15/2051
617458-AQ-7	MSC_11-C1		01/01/2021	MBS PAYDOWN		5,201,725	5,201,725	5,019,664	5,273,833	0	(72,108)	0	(72,108)	0	5,201,725	0	0	0	24,008	09/15/2047
617458-AS-3	MSC_11-C11		02/01/2021	VARIOUS		8,000,000	8,000,000	7,240,000	7,947,353	0	52,647	0	52,647	0	8,000,000	0	0	0	61,691	09/15/2047
617458-BA-1	MSC_11-C1		01/01/2021	RESOLUTION LIFE		1,832,532	2,000,000	1,702,435	1,761,241	0	0	0	0	0	1,761,241	0	71,291	71,291	6,988	09/15/2047
61746B-CY-0	MORGAN STANLEY MTN		01/01/2021	RESOLUTION LIFE		4,275,067	3,350,000	3,566,209	3,451,080	0	0	0	0	0	3,451,080	0	823,987	823,987	82,587	08/09/2026
61746B-DZ-6	MORGAN STANLEY		01/01/2021	RESOLUTION LIFE		602,079	525,000	517,361	519,736	0	0	0	0	0	519,736	0	82,342	82,342	8,703	01/27/2026
61747W-AF-6	MORGAN STANLEY		01/25/2021	MATURITY		30,000,000	30,000,000	31,013,250	30,008,791	0	(8,791)	0	(8,791)	0	30,000,000	0	0	0	862,500	01/25/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61747W-AL-3	MORGAN STANLEY		03/01/2021	VARIOUS		19,398,037	19,000,000	19,151,170	19,010,633	0	(3,060)	0	(3,060)	0	19,007,573	0	390,465	390,465	618,292	07/28/2021
61754J-AH-1	MSC_07-T27 AJ		12/01/2021	MBS PAYDOWN		412,693	412,693	389,781	412,710	0	(17)	0	(17)	0	412,693	0	0	0	13,281	06/11/2042
61760R-AJ-1	MSC_11-C3		12/01/2021	VARIOUS		11,303,389	11,597,757	10,953,145	11,014,859	0	(23,423)	0	(23,423)	0	10,991,436	0	311,952	311,952	220,385	07/15/2049
61761A-AG-3	MSBAM_12-C5		01/01/2021	RESOLUTION LIFE		3,022,736	3,000,000	2,803,065	2,831,460	0	0	0	0	0	2,831,460	0	191,276	191,276	11,687	08/15/2045
61761Q-AN-3	MSBAM_13-C8		01/01/2021	RESOLUTION LIFE		3,686,085	4,000,000	3,447,345	3,519,896	0	0	0	0	0	3,519,896	0	166,190	166,190	13,519	12/15/2048
61763K-AE-4	MSBAM_14-C15		01/01/2021	RESOLUTION LIFE		98,748	100,000	78,615	80,769	0	0	0	0	0	80,769	0	17,979	17,979	408	04/15/2047
61763Q-AU-5	MSC_14-CPT		03/01/2021	VARIOUS		11,785,165	11,750,000	11,447,383	11,672,781	0	21,296	0	21,296	0	11,694,076	0	91,089	91,089	101,212	07/13/2029
61763U-BE-1	MSBAM_14-C17		01/22/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(63)	08/15/2047
61763X-AL-0	MSBAM_14-C18		01/01/2021	RESOLUTION LIFE		1,648,252	1,600,000	1,472,525	1,483,457	0	0	0	0	0	1,483,457	0	164,795	164,795	6,039	10/15/2047
61764R-BJ-6	MSBAM_15-C20		01/01/2021	RESOLUTION LIFE		4,354,158	4,000,000	4,017,500	4,007,592	0	0	0	0	0	4,007,592	0	346,566	346,566	13,867	02/15/2048
61764R-BL-1	MSBAM_15-C20		01/01/2021	VARIOUS		104,697	100,000	91,792	92,555	0	0	0	0	0	92,555	0	12,142	12,142	252	02/15/2048
61764X-BP-9	MSBAM_15-C21		01/08/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(316)	03/15/2048
61767E-AK-0	MSBAM_17-C34		01/01/2021	RESOLUTION LIFE		215,241	200,000	172,954	174,310	0	0	0	0	0	174,310	0	40,931	40,931	697	11/15/2052
61769J-AC-5	MSC_19-H6		11/08/2021	MORGAN STANLEY & CO. INC.		5,709,648	6,315,000	5,294,783	5,316,035	0	75,441	0	75,441	0	5,391,476	0	318,172	318,172	178,399	06/15/2052
61772Q-AB-6	MSRM_21-6		12/01/2021	INTEREST ONLY PAYMENT		0	0	153,742	0	0	(2,982)	0	(2,982)	0	0	0	0	0	6,782	12/31/2049
61913P-AP-7	MHL_05-1 1A1		12/25/2021	MBS PAYDOWN		19,166	19,166	19,166	19,166	0	0	0	0	0	19,166	0	0	0	71	02/25/2035
61915R-BC-9	MHL_05-AR1 1A2		12/25/2021	MBS PAYDOWN		23,163	23,790	9,429	21,403	0	1,760	0	1,760	0	23,163	0	0	0	109	11/25/2035
61945C-AD-5	MOSAIC CO		01/01/2021	RESOLUTION LIFE		6,212,406	5,000,000	5,296,550	5,221,701	0	0	0	0	0	5,221,701	0	990,704	990,704	34,819	11/15/2033
61945L-AA-1	MSAIC_19-2A		12/20/2021	MBS PAYDOWN		404,962	404,962	404,823	404,388	0	574	0	574	0	404,962	0	0	0	6,002	09/20/2040
61946C-AA-0	MSAIC_19-1A		12/20/2021	MBS PAYDOWN		1,082,000	1,082,000	1,081,640	1,079,713	0	2,287	0	2,287	0	1,082,000	0	0	0	24,764	12/21/2043
61946F-AA-3	MSAIC_18-1A		12/20/2021	VARIOUS		2,995,813	2,814,843	2,814,697	2,809,960	0	1,192	0	1,192	0	2,811,152	0	184,662	184,662	14,709	06/22/2043
61946L-AA-0	MSAIC_18-2GS		01/01/2021	RESOLUTION LIFE		1,626,748	1,510,764	1,510,520	1,506,073	0	0	0	0	0	1,506,073	0	120,675	120,675	1,939	02/22/2044
61946N-AB-4	MSAIC_20-1A		12/20/2021	MBS PAYDOWN		383,438	383,438	383,355	383,832	0	(394)	0	(394)	0	383,438	0	0	0	5,860	04/20/2046
61946R-AB-5	MSAIC_21-2A		12/20/2021	MBS PAYDOWN		76,160	76,160	75,770	0	0	373	0	373	0	76,160	0	0	0	489	04/22/2047
61947D-AB-5	MSAIC_21-1A		12/20/2021	VARIOUS		398,823	398,823	396,330	0	0	1,583	0	1,583	0	398,823	0	0	0	6,675	12/20/2046
61975F-AL-3	MOTEL_17-MTL6		09/15/2021	MBS PAYDOWN		8,024,479	8,024,479	7,778,729	7,865,407	0	159,072	0	159,072	0	8,024,479	0	0	0	95,730	08/15/2034
620076-BC-2	MOTOROLA SOLUTIONS INC		01/01/2021	RESOLUTION LIFE		264,226	250,000	235,443	246,099	0	0	0	0	0	246,099	0	18,127	18,127	2,917	03/01/2023
620076-BT-5	MOTOROLA SOLUTIONS INC		02/09/2021	JEFFERIES & COMPANY, INC.		9,022,230	9,000,000	8,982,180	8,982,626	0	175	0	175	0	8,982,801	0	39,429	39,429	49,450	11/15/2030
624758-AE-8	MUELLER WATER PRODUCTS INC		06/17/2021	CORPORATE ACTION		1,284,375	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,284,375	0	0	0	34,757	06/15/2026
628530-BD-8	MYLAN INC		01/01/2021	RESOLUTION LIFE		2,952,428	2,700,000	2,689,524	2,696,485	0	0	0	0	0	2,696,485	0	255,943	255,943	10,080	11/29/2023
62927#-AD-8	NFL VENTURES LP		10/15/2021	SINKING FUND REDEMPTION		1,861,004	1,861,004	1,861,004	1,861,004	0	0	0	0	0	1,861,004	0	0	0	39,592	03/31/2024
629394-AA-5	NTC CAPITAL 1		10/15/2021	CORPORATE ACTION		1,335,000	1,335,000	1,221,525	1,244,473	0	10,952	0	10,952	0	1,255,424	0	79,576	79,576	9,705	01/15/2027
629398-AA-6	NTC CAPITAL II		10/15/2021	CORPORATE ACTION		3,640,000	3,640,000	3,321,500	3,383,921	0	29,648	0	29,648	0	3,413,569	0	226,431	226,431	29,084	04/15/2027
62940Q-AA-3	NSG HOLDINGS LLC 144A		01/01/2021	RESOLUTION LIFE		2,553,406	2,408,874	2,408,874	2,408,874	0	0	0	0	0	2,408,874	0	144,532	144,532	8,297	12/15/2025
63111X-AE-1	NASDAQ INC		03/25/2021	CITIGROUP GLOBAL MARKETS INC		176,850	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(23,150)	(23,150)	1,361	12/21/2040
637417-AH-9	NATIONAL RETAIL PROPERTIES INC		01/01/2021	RESOLUTION LIFE		1,465,480	1,300,000	1,296,867	1,298,348	0	0	0	0	0	1,298,348	0	167,132	167,132	6,644	11/15/2025
637432-NK-7	NATIONAL RURAL UTILITIES COOP FINA		01/01/2021	RESOLUTION LIFE		5,595,019	5,050,000	5,050,000	5,050,000	0	0	0	0	0	5,050,000	0	545,019	545,019	52,288	04/20/2046
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI		01/01/2021	RESOLUTION LIFE		2,934,521	2,500,000	2,498,350	2,498,658	0	0	0	0	0	2,498,658	0	435,863	435,863	16,250	11/01/2028
63773H-AE-5	NATIONAL SPINE AND PAIN CENTERS LLC		09/30/2021	VARIOUS		2,820	2,820	2,789	2,820	0	0	0	0	0	2,820	0	0	0	126	06/02/2024
63940P-AD-7	NAVSL_18-A		01/01/2021	RESOLUTION LIFE		1,122,737	1,100,000	1,099,726	1,098,444	0	0	0	0	0	1,098,444	0	24,294	24,294	1,799	02/18/2042
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		08/19/2021	CORPORATE ACTION		48,000	38,000	51,707	51,508	0	(298)	0	(298)	0	51,209	0	(3,209)	(3,209)	1,851	01/15/2043
63946C-AE-8	NBCUNIVERSAL ENTERPRISE INC		03/26/2021	CORPORATE ACTION		5,324,000	5,324,000	5,709,990	5,344,162	0	(15,509)	0	(15,509)	0	5,328,653	0	(4,653)	(4,653)	69,878	12/31/2049
64079*-AB-8	NEPTUNE REG TRANS PRVT		01/01/2021	VARIOUS		6,010,701	5,084,851	5,084,851	5,084,850	0	0	0	0	0	5,084,850	0	925,851	925,851	82,265	06/30/2027
641062-AN-4	NESTLE HOLDINGS INC.		12/13/2021	MORGAN STANLEY & CO. INC.		9,374,700	7,500,000	7,399,275	7,409,321	0	4,746	0	4,746	0	7,414,068	0	1,960,632	1,960,632	367,500	09/24/2048
643528-AC-6	NCAMT_06-ALT1 AF3		12/01/2021	MBS PAYDOWN		340,137	340,137	340,164	340,473	0	(336)	0	(336)	0	340,137	0	0	0	3,121	07/25/2036
64828G-AH-3	NRZT_19-6A		12/01/2021	INTEREST ONLY PAYMENT		0	0	403,399	43,755	0	(43,755)	0	(43,755)	0	0	0	0	0	78,287	09/25/2059
64830B-AZ-0	NRZT_17-6A		12/01/2021	MBS PAYDOWN		123,345	123,345	117,794	122,940	0	405	0	405	0	123,345	0	0	0	2,667	08/27/2057
64830E-AF-8	NRZT_19-3		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,616,696	141,810	0	(141,810)	0	(141,810)	0	0	0	0	0	264,806	11/25/2058
64830E-AM-3	NRZT_19-3A		12/01/2021	INTEREST ONLY PAYMENT		0	0	21,484	1,469	0	(1,469)	0	(1,469)	0	0	0	0	0	2,491	11/25/2058
64830E-AW-1	NRZT_19-3A		12/01/2021	INTEREST ONLY PAYMENT		0	0	7,915	649	0	(649)	0	(649)	0	0	0	0	0	892	11/25/2058
64830E-BF-7	NRZT_19-3A		12/01/2021	INTEREST ONLY PAYMENT		0	0	1,475	94	0	(94)	0	(94)	0	0	0	0	0	129	11/25/2058
649757-AA-9	NEW YORK PUBLIC LIBRARY		01/01/2021	RESOLUTION LIFE		252,094	240,000	248,352	247,560	0	0	0	0	0	247,560	0	4,533	4,533	5,166	07/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP		09/20/2021	DEUTSCHE BANK SECURITIES, INC.		1,077,980	1,000,000	954,803	954,803	0	0	0	0	0	954,803	0	123,177	123,177	33,642	09/15/2049
651229-AX-4	NEWELL RUBBERMAID INC.		01/01/2021	RESOLUTION LIFE		1,120,350	924,000	985,215	985,215	0	0	0	0	0	985,215	0	135,135	135,135	13,571	04/01/2036
651290-AQ-1	NEWFIELD EXPLORATION CO		01/01/2021	RESOLUTION LIFE		59,028	55,000	52,251	52,251	0	0	0	0	0	52,251	0	6,777	6,777	1,547	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION COMPANY		01/01/2021	RESOLUTION LIFE		804,698	750,000	702,325	702,325	0	0	0	0	0	702,325	0	102,374	102,374	20,156	01/01/2026
651639-AW-6	NEWMONT MINING CORPORATION		01/01/2021	RESOLUTION LIFE		2,546,152	1,750,000	1,776,118	1,792,000	0	0	0	0	0	1,792,000	0	754,152	754,152	25,703	04/01/2035
65339K-AA-8	NEXTERA ENERGY INC		03/01/2021	VARIOUS		8,003,254	8,000,000	7,993,760	7,999,676	0	122	0	122	0	7,999,798	0	3,456	3,456	86,250	06/01/2021
654106-AE-3	NIKE INC		01/01/2021	RESOLUTION LIFE		7,917,898	6,100,000	6,043,270	6,048,996	0	0	0	0	0	6,048,996	0	1,868,902	1,868,902	39,396	11/01/2045
654106-AL-7	NIKE INC		09/20/2021	J.P. MORGAN SECURITIES, INC.		2,239,340	2,000,000	1,987,480	1,987,822	0	333	0	333	0	1,988,156	0	251,184	251,184	64,097	03/27/2040
655664-AP-5	NORDSTROM INC		01/01/2021	RESOLUTION LIFE		2,023,224	2,000,000	1,998,763	1,998,763	0	0	0	0	0	1,998,763	0	24,461	24,461	16,889	10/15/2021
655844-AJ-7	NORFOLK SOUTHERN CORPORATION		01/01/2021	RESOLUTION LIFE		1,361,710	1,000,000	1,070,340	1,030,744	0	0	0	0	0	1,030,744	0	330,966	330,966	9,967	05/15/2027
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		12/15/2021	VARIOUS		6,839,524	6,263,333	6,095,845	6,095,845	0	0	0	0	0	6,095,845	0	743,680	743,680	117,664	12/15/2046
662352-AB-9	NORTH SHORE LONG ISLAND JEWISH HEA		01/01/2021	RESOLUTION LIFE		214,010	150,000	181,223	178,137	0	0	0	0	0	178,137	0	35,873	35,873	1,538	11/01/2043
664787-AD-0	NORTHERN BORDER PIPELINE COMPANY		03/01/2021	NATIONSBANK		2,070,860	2,000,000	1,952,540	1,996,908	0	688	0	688	0	1,997,596	0	73,264	73,264	62,500	09/15/2021
665772-CE-7	NORTHERN STATES POWER COMPANY (MIN		01/01/2021	RESOLUTION LIFE		7,182,003	5,000,000	4,990,500	4,992,351	0	0	0	0	0	4,992,351	0	2,189,652	2,189,652	44,583	11/01/2039
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN		12/29/2021	MORGAN STANLEY & CO. INC.		2,062,283	1,915,000	2,193,996	2,190,707	0	(10,022)	0	(10,022)	0	2,180,686	0	(118,403)	(118,403)	89,707	08/15/2042
665772-CP-2	NORTHERN STATES POWER CO		01/01/2021	RESOLUTION LIFE		3,877,885	3,200,000	3,180,864	3,182,599	0	0	0	0	0	3,182,599	0	695,286	695,286	14,720	05/15/2046
665772-CR-8	NORTHERN STATES POWER CO		09/20/2021	JANE STREET		1,049,730	1,000,000	952,526	952,526	0	0	0	0	0	952,526	0	97,204	97,204	30,692	03/01/2050
667274-AA-2	NORTHWELL HEALTHCARE INC		01/01/2021	RESOLUTION LIFE		160,495	140,000	140,000	140,000	0	0	0	0	0	140,000	0	20,495	20,495	928	11/01/2046
668074-D#-1	NORTHWESTERN CORP		01/01/2021	RESOLUTION LIFE		3,210,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	810,000	810,000	3,880	12/19/2043
668074-D*-5	NORTHWESTERN CORP		01/01/2021	RESOLUTION LIFE		7,990,952	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	1,190,952	1,190,952	9,044	12/19/2028
668074-G*-2	NORTHWESTERN CORP		01/01/2021	RESOLUTION LIFE		9,342,303	7,900,000	7,900,000	7,900,000	0	0	0	0	0	7,900,000	0	1,442,303	1,442,303	48,640	11/06/2047
66988A-AE-4	NOVANT HEALTH		01/01/2021	RESOLUTION LIFE		1,973,200	1,600,000	1,767,280	1,749,702	0	0	0	0	0	1,749,702	0	223,498	223,498	11,656	11/01/2043
67066G-AF-1	NVIDIA CORPORATION		12/07/2021	BANK OF AMERICA SECURITIES LLC		532,760	500,000	498,145	498,267	0	156	0	156	0	498,423	0	34,337	34,337	16,942	04/01/2030
67066G-AG-9	NVIDIA CORPORATION		12/14/2021	MESIROW FINANCIAL		2,262,060	2,000,000	1,996,000	1,996,107	0	138	0	138	0	1,996,246	0	265,814	265,814	84,583	04/01/2040
67066G-AH-7	NVIDIA CORPORATION		09/21/2021	VARIOUS		2,459,990	2,125,000	2,149,991	2,149,748	0	9	0	9	0	2,149,757	0	310,233	310,233	69,927	04/01/2050
67098A-AC-3	OBX_19-INV1		12/01/2021	MBS PAYDOWN		1,850,414	1,850,414	1,878,936	1,857,433	0	(7,019)	0	(7,019)	0	1,850,414	0	0	0	41,206	11/25/2048
67103H-AD-9	O REILLY AUTOMOTIVE INC		01/01/2021	RESOLUTION LIFE		4,254,216	3,971,000	3,895,908	3,949,406	0	0	0	0	0	3,949,406	0	304,810	304,810	6,795	06/15/2023
67112F-AM-2	OBX_18-1		12/01/2021	MBS PAYDOWN		164,639	164,639	145,706	162,880	0	1,759	0	1,759	0	164,639	0	0	0	2,659	06/25/2057
67112V-AM-7	OBX_19-INV2		12/25/2021	INTEREST ONLY PAYMENT		0	0	1,215,940	284,255	0	(284,255)	0	(284,255)	0	0	0	0	0	484,640	05/27/2049
67112V-BB-0	OBX_19-INV2		12/01/2021	MBS PAYDOWN		1,887,577	1,887,577	1,928,689	1,897,484	0	(9,907)	0	(9,907)	0	1,887,577	0	0	0	32,534	05/27/2049
67113A-AQ-3	OBX_19-EXP3		12/01/2021	MBS PAYDOWN		434,367	434,367	437,333	434,952	0	(586)	0	(586)	0	434,367	0	0	0	7,205	10/25/2059
67113A-BH-2	OBX_19-EXP3		12/01/2021	MBS PAYDOWN		72,614	72,614	66,078	72,176	0	438	0	438	0	72,614	0	0	0	1,771	10/25/2059
67113A-BL-3	OBX_19-EXP3		12/01/2021	MBS PAYDOWN		121,385	121,385	105,909	120,426	0	959	0	959	0	121,385	0	0	0	2,961	10/25/2059
67113C-AE-6	OBX_20-INV1		12/01/2021	MBS PAYDOWN		2,274,925	2,274,925	2,326,466	2,281,815	0	(6,890)	0	(6,890)	0	2,274,925	0	0	0	36,764	12/25/2049
67113C-AM-8	OBX_20-INV1		12/25/2021	INTEREST ONLY PAYMENT		0	0	2,918,570	516,006	0	(516,006)	0	(516,006)	0	0	0	0	0	784,669	05/25/2049
67113K-AK-4	OBX_19-EXP2		12/07/2021	CITIGROUP GLOBAL MARKETS INC		5,993,438	6,000,000	5,912,887	5,936,136	0	38,080	0	38,080	0	5,974,216	0	19,221	19,221	57,836	07/25/2059
67113K-AX-6	OBX_19-EXP2		12/01/2021	MBS PAYDOWN		2,158,379	2,158,379	2,200,014	2,167,945	0	(9,566)	0	(9,566)	0	2,158,379	0	0	0	41,602	06/25/2059
67113U-AB-2	OT BORROWER LLC		06/22/2021	VARIOUS		3,180,000	3,180,000	3,148,200	3,151,773	0	28,227	0	28,227	0	3,180,000	0	0	0	108,537	07/21/2026
674003-A#-5	OAKTREE CAPITAL GROUP LLC		01/01/2021	RESOLUTION LIFE		6,117,756	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	1,017,756	1,017,756	70,377	09/03/2029
674003-A@-7	OAKTREE CAPITAL GROUP LLC		01/01/2021	RESOLUTION LIFE		5,057,668	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	657,668	657,668	57,833	09/03/2026
674003-B@-6	OAKTREE CAPITAL GROUP LLC		01/01/2021	RESOLUTION LIFE		5,428,368	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	828,368	828,368	6,279	12/18/2032
67448Q-AC-5	QBX_19-EXP1		12/01/2021	MBS PAYDOWN		1,577,832	1,577,832	1,590,153	1,580,040	0	(2,208)	0	(2,208)	0	1,577,832	0	0	0	30,879	01/25/2059
674599-CQ-6	OCCIDENTAL PETROLEUM CORPORATION		09/20/2021	CORPORATE ACTION		1,700,000	1,700,000	1,343,000	1,444,997	0	98,255	0	98,255	0	1,543,252	0	156,748	156,748	23,749	08/15/2022
675553-AA-9	OCHSNER CLINIC FOUNDATION		01/01/2021	RESOLUTION LIFE		2,113,773	1,540,000	1,748,337	1,729,901	0	0	0	0	0	1,729,901	0	383,872	383,872	11,604	05/15/2045
677050-AC-0	OGLETHORPE POWER CORP		01/01/2021	RESOLUTION LIFE		124,011	100,000	119,420	113,537	0	0	0	0	0	113,537	0	10,473	10,473	3,096	01/01/2031
677050-AG-1	OGLETHORPE POWER CORP		01/01/2021	RESOLUTION LIFE		9,249,874	7,000,000	7,256,480	7,206,214	0	0	0	0	0	7,206,214	0	2,043,660	2,043,660	69,417	11/01/2039
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA		01/01/2021	RESOLUTION LIFE		1,148,368	1,000,000	987,480	990,145	0	0	0	0	0	990,145	0	158,222	158,222	13,455	08/26/2026
680665-AK-2	OLIN CORP		01/01/2021	RESOLUTION LIFE		1,001,100	940,000	831,900	831,900	0	0	0	0	0	831,900	0	169,200	169,200	19,583	02/01/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY COMPANY LL		12/13/2021	BARCLAYS CAPITAL INC		5,812,250	5,000,000	4,985,250	4,985,790	0	261	0	261	0	4,986,051	0	826,199	826,199	200,417	05/15/2050
68249D-AG-4	ONYP_20-1NYP		04/23/2021	WELLS FARGO SECURITIES		6,048,750	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	48,750	48,750	46,044	01/15/2026
682696-AA-7	OMFIT_20-2A		12/07/2021	MORGAN STANLEY & CO. INC.		2,488,379	2,500,000	2,499,787	2,498,273	0	(4,924)	0	(4,924)	0	2,493,348	0	(4,970)	(4,970)	43,142	09/14/2035
68389F-ET-7	OOHE_04-1 M2		12/25/2021	MBS PAYDOWN		241,746	241,746	236,599	239,357	0	2,027	0	2,027	0	241,746	0	0	0	2,151	02/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-BE-4	ORACLE CORP		01/01/2021	RESOLUTION LIFE		1,839,773	1,500,000	1,445,760	1,456,226	0	0	0	0	0	1,456,226	0	383,547	383,547	7,475	05/15/2035
68389X-CA-1	ORACLE CORP		03/22/2021	VARIOUS		34,331	34,000	33,941	0	0	0	0	0	0	33,941	0	390	390	0	03/25/2051
68389X-CB-9	ORACLE CORP		03/23/2021	VARIOUS		50,948	50,000	49,902	0	0	0	0	0	0	49,902	0	1,046	1,046	3	03/25/2061
686515-AA-5	ORLANDO HEALTH INC		01/01/2021	RESOLUTION LIFE		219,680	200,000	216,678	215,343	0	0	0	0	0	215,343	0	4,337	4,337	2,208	10/01/2044
68964*-AF-8	OTTER TAIL POWER COMPANY		01/01/2021	RESOLUTION LIFE		6,314,659	6,100,000	6,100,000	6,162,691	0	0	0	0	0	6,162,691	0	151,968	151,968	23,536	12/01/2021
69346T-AG-9	PFP_19-5		04/27/2021	J.P. MORGAN SECURITIES, INC.		2,996,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(3,750)	(3,750)	23,701	04/14/2036
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION		01/01/2021	RESOLUTION LIFE		3,458,731	3,000,000	3,014,370	3,006,576	0	0	0	0	0	3,006,576	0	452,154	452,154	21,000	11/01/2025
69351U-AT-0	PPL ELECTRIC UTILITIES CORP		01/01/2021	RESOLUTION LIFE		5,121,072	4,100,000	4,074,908	4,077,381	0	0	0	0	0	4,077,381	0	1,043,691	1,043,691	42,538	10/01/2045
69352P-AH-6	PPL CAPITAL FUNDING INC		01/01/2021	RESOLUTION LIFE		6,249,976	5,000,000	4,982,400	4,984,897	0	0	0	0	0	4,984,897	0	1,265,079	1,265,079	19,583	06/01/2043
693652-AP-4	PSMC_20-2		12/01/2021	MBS PAYDOWN		479,593	479,593	502,214	489,836	0	(10,243)	0	(10,243)	0	479,593	0	0	0	13,204	05/25/2050
693675-AA-8	PSMC_20-3		12/01/2021	MBS PAYDOWN		1,726,657	1,726,657	1,771,173	1,732,387	0	(5,730)	0	(5,730)	0	1,726,657	0	0	0	23,155	11/25/2050
693684-AA-0	PSMC_20-1		12/01/2021	MBS PAYDOWN		4,051,276	4,051,276	4,141,797	4,085,661	0	(34,385)	0	(34,385)	0	4,051,276	0	0	0	59,961	01/25/2050
69371V-AM-9	PSMC_18-1A		12/01/2021	VARIOUS		6,860,083	6,844,833	6,599,565	6,715,299	0	115,167	0	115,167	0	6,830,465	0	29,618	29,618	118,550	02/25/2048
69372X-AA-0	PSMC_19-1		09/01/2021	MBS PAYDOWN		980,445	980,445	1,002,505	1,034,471	0	(54,026)	0	(54,026)	0	980,445	0	0	0	12,050	07/25/2049
69374J-AA-9	PSTAT_18-3		07/01/2021	MBS PAYDOWN		459,736	459,736	458,659	459,667	0	69	0	69	0	459,736	0	0	0	5,721	08/25/2048
69374K-AA-6	PSMC_18-4		07/01/2021	MBS PAYDOWN		582,762	582,762	575,933	570,658	0	12,104	0	12,104	0	582,762	0	0	0	7,052	11/25/2048
69374X-AA-8	PSMC_19-2		12/01/2021	MBS PAYDOWN		2,944,290	2,944,290	3,003,176	2,988,473	0	(44,183)	0	(44,183)	0	2,944,290	0	0	0	39,306	10/25/2049
69375B-AM-9	PSMC_19-3		12/01/2021	MBS PAYDOWN		2,820,564	2,820,564	2,884,058	2,854,548	0	(33,983)	0	(33,983)	0	2,820,564	0	0	0	65,025	11/25/2049
695114-CD-8	PACIFICORP		01/01/2021	RESOLUTION LIFE		2,844,400	2,000,000	1,999,920	2,000,000	0	0	0	0	0	2,000,000	0	844,400	844,400	28,750	04/01/2037
695156-AQ-2	PACKAGING CORP OF AMERICA		01/01/2021	RESOLUTION LIFE		551,356	500,000	501,115	500,366	0	0	0	0	0	500,366	0	50,990	50,990	3,750	11/01/2023
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC		01/01/2021	RESOLUTION LIFE		713,090	550,000	574,622	573,245	0	0	0	0	0	573,245	0	139,845	139,845	11,322	07/01/2055
703481-AB-7	PATTERSON-UTI ENERGY INC.		11/05/2021	VARIOUS		6,166,590	6,125,000	6,120,406	6,121,637	0	353	0	353	0	6,121,990	0	44,600	44,600	304,452	02/01/2028
70432*-AA-9	PAYCHEX OF NEW YORK LLC		01/01/2021	RESOLUTION LIFE		9,690,072	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	1,290,072	1,290,072	102,564	03/13/2026
70466@-AA-6	POLYVENTIVE LLC		09/30/2021	VARIOUS		48,433	48,433	48,376	48,376	0	0	0	0	0	48,433	0	0	0	10,182	01/01/2023
709599-BE-3	PENSKE TRUCK LEASING CO LP / PTL F		01/01/2021	RESOLUTION LIFE		4,051,369	3,500,000	3,490,620	3,492,913	0	0	0	0	0	3,492,913	0	558,456	558,456	65,761	01/29/2026
711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY		01/01/2021	RESOLUTION LIFE		3,897,454	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	497,454	497,454	5,516	12/15/2046
711123-C*-8	PEOPLES GAS LIGHT AND COKE COMPANY		01/01/2021	RESOLUTION LIFE		9,733,200	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	1,733,200	1,733,200	132,000	08/01/2043
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY		01/01/2021	RESOLUTION LIFE		6,533,967	5,700,000	5,700,000	5,700,000	0	0	0	0	0	5,700,000	0	833,967	833,967	9,247	12/15/2046
713448-CY-2	PEPSICO INC		12/16/2021	BANK OF AMERICA SECURITIES LLC		6,111,255	5,700,000	5,673,324	5,686,709	0	2,660	0	2,660	0	5,689,370	0	421,885	421,885	284,288	07/17/2025
713448-DD-7	PEPSICO INC		01/01/2021	RESOLUTION LIFE		8,357,453	6,000,000	5,984,100	5,985,547	0	0	0	0	0	5,985,547	0	2,371,906	2,371,906	57,108	04/14/2046
713448-ET-1	PEPSICO INC		10/25/2021	VARIOUS		8,235,529	7,150,000	7,132,632	7,133,412	0	102	0	102	0	7,133,514	0	1,102,015	1,102,015	253,497	03/19/2040
713448-EU-8	PEPSICO INC		09/21/2021	BNP PARIBAS SECURITIES CORP		5,987,850	5,000,000	4,973,700	4,974,086	0	368	0	368	0	4,974,453	0	1,013,397	1,013,397	183,264	03/19/2050
713448-EV-6	PEPSICO INC		10/25/2021	CORPORATE ACTION		153,009	125,000	175,339	175,002	0	(661)	0	(661)	0	174,341	0	(21,332)	(21,332)	5,328	03/19/2060
717081-EA-7	PFIZER INC		09/20/2021	HSBC SECURITIES (USA) INC.		550,510	500,000	495,740	497,328	0	300	0	300	0	497,628	0	52,882	52,882	11,542	12/15/2026
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC		01/01/2021	RESOLUTION LIFE		333,644	300,000	297,084	298,530	0	0	0	0	0	298,530	0	35,114	35,114	3,938	08/11/2025
723133-AA-2	PINELAWN DEPOSITOR CORP 144A		01/01/2021	RESOLUTION LIFE		9,338,045	8,434,309	8,398,408	8,426,294	0	0	0	0	0	8,426,294	0	911,751	911,751	1,488	06/30/2025
72352@-AA-9	PIO PICO HOLDCO ISSUER LLC		08/31/2021	VARIOUS		346,944	346,944	346,944	346,944	0	0	0	0	0	346,944	0	0	0	11,945	08/31/2041
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP		02/16/2021	CITIGROUP GLOBAL MARKETS INC		73,275	70,000	70,384	70,384	0	(1)	0	(1)	0	70,383	0	2,892	2,892	759	06/01/2042
727493-AB-4	PLANTRONICS INC		01/01/2021	RESOLUTION LIFE		1,263,150	1,260,000	1,097,775	1,097,775	0	0	0	0	0	1,097,775	0	165,375	165,375	8,855	05/31/2023
731068-A#-9	POLARIS INDUSTRIES INC.		01/19/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	800	12/21/2020
731068-A@-1	POLARIS INDUSTRIES INC.		05/01/2021	VARIOUS		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	75,298	05/01/2021
73179P-AK-2	POLYONE CORPORATION		01/01/2021	RESOLUTION LIFE		874,088	815,000	812,000	814,012	0	0	0	0	0	814,012	0	60,076	60,076	12,599	03/15/2023
736508-L@-9	PORTLAND GENERAL ELECTRIC COMP		01/01/2021	RESOLUTION LIFE		6,205,488	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	1,405,488	1,405,488	81,056	08/14/2043
737679-DF-4	POTOMAC ELECTRIC POWER CO		01/01/2021	RESOLUTION LIFE		843,830	650,000	696,157	691,074	0	0	0	0	0	691,074	0	152,756	152,756	4,111	11/15/2043
73940B-AC-9	POWERGRID SERVICES ACQUISITION		12/31/2021	SINKING FUND REDEMPTION		23,250	23,250	23,018	0	0	49	0	49	0	23,250	0	0	0	54	11/10/2028
740528-AA-5	PREMIER HEALTH PARTNERS		01/01/2021	RESOLUTION LIFE		126,085	120,000	115,864	115,864	0	0	0	0	0	115,864	0	10,222	10,222	446	11/15/2026
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C		01/01/2021	RESOLUTION LIFE		153,767	130,000	129,779	129,796	0	0	0	0	0	129,796	0	23,971	23,971	1,888	07/15/2046
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP		02/10/2021	MATURITY		9,600,000	9,600,000	9,603,269	9,600,134	0	(134)	0	(134)	0	9,600,000	0	0	0	187,680	02/10/2021
74160M-EV-0	PRIME_04-1 1A7		12/25/2021	MBS PAYDOWN		2,384	2,384	1,809	2,355	0	29	0	29	0	2,384	0	0	0	9	08/25/2034
74160M-GP-1	PRIME_05-1 1A6		12/25/2021	MBS PAYDOWN		69,324	69,324	58,048	58,048	0	11,277	0	11,277	0	69,324	0	0	0	208	03/25/2035
74166Y-AA-8	PROSE_19-1A		10/30/2021	MBS PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	881	07/30/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
742718-FJ-3	PROCTER & GAMBLE COMPANY		09/21/2021	MORGAN STANLEY & CO. INC.		1,804,440	1,500,000	1,492,545	1,492,744	0	194	0	194	0	1,492,938	0	311,502	311,502	52,954	03/25/2040
742718-FK-0	PROCTER & GAMBLE COMPANY		09/20/2021	MORGAN STANLEY & CO. INC.		1,260,570	1,000,000	993,640	993,732	0	89	0	89	0	993,820	0	266,750	266,750	35,700	03/25/2050
74331M-AE-6	PROG_18-SFR3		04/27/2021	BARCLAYS CAPITAL INC		3,375,183	3,333,000	3,016,365	3,073,004	0	26,700	0	26,700	0	3,099,704	0	275,480	275,480	66,771	10/17/2035
74332W-AJ-2	PROG_19-SFR3		04/27/2021	PERFORMANCE TRUST CAPITAL PARTNERS		2,563,379	2,500,000	2,499,905	2,497,188	0	(138)	0	(138)	0	2,497,050	0	66,329	66,329	34,626	09/17/2036
74333B-AJ-7	PROG_19-SFR1		04/27/2021	BARCLAYS CAPITAL INC		1,538,672	1,500,000	1,341,563	1,341,956	0	13,980	0	13,980	0	1,355,937	0	182,735	182,735	27,540	08/17/2035
74334A-AE-9	PROG_18-SFR1		03/01/2021	MBS PAYDOWN		1,666,000	1,666,000	1,507,730	1,542,939	0	123,061	0	123,061	0	1,666,000	0	0	0	18,243	03/17/2035
74340X-BE-0	PROLOGIS LP		03/08/2021	CORPORATE ACTION		6,410,505	5,700,000	5,664,717	5,681,290	0	590	0	590	0	6,392,385	0	18,120	18,120	75,406	11/01/2025
743874-AC-3	PFMT_20-1-1		12/01/2021	MBS PAYDOWN		964,540	964,540	978,255	965,707	0	(1,167)	0	(1,167)	0	964,540	0	0	0	11,202	02/25/2050
744448-CM-1	PUBLIC SERVICE CO OF COLORADO		01/01/2021	RESOLUTION LIFE		1,632,222	1,400,000	1,385,440	1,388,285	0	0	0	0	0	1,388,285	0	243,937	243,937	2,209	06/15/2046
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA		01/01/2021	RESOLUTION LIFE		1,469,480	1,000,000	1,114,910	1,090,740	0	0	0	0	0	1,090,740	0	378,740	378,740	8,465	11/15/2037
744560-BQ-8	PUBLIC SERVICE ELECTRIC		01/01/2021	RESOLUTION LIFE		6,140,569	5,000,000	4,977,800	4,979,898	0	0	0	0	0	4,979,898	0	1,160,671	1,160,671	63,333	03/01/2046
745867-AM-3	PULTE HOMES INC		01/01/2021	RESOLUTION LIFE		336,656	225,000	218,475	220,092	0	0	0	0	0	220,092	0	116,565	116,565	788	06/15/2032
745867-AW-1	PULTE GROUP INC		01/01/2021	RESOLUTION LIFE		1,784,873	1,500,000	1,493,413	1,495,966	0	0	0	0	0	1,495,966	0	288,906	288,906	27,500	03/01/2026
747525-AJ-2	QUALCOMM INCORPORATED		01/01/2021	RESOLUTION LIFE		6,683,700	5,000,000	4,729,900	4,779,995	0	0	0	0	0	4,779,995	0	1,903,704	1,903,704	26,479	05/20/2035
747525-AK-9	QUALCOMM INCORPORATED		01/01/2021	RESOLUTION LIFE		3,196,283	2,250,000	2,223,068	2,225,444	0	0	0	0	0	2,225,444	0	970,838	970,838	12,300	05/20/2045
74824D-AA-8	QCMT_13-QCA		01/01/2021	RESOLUTION LIFE		134,132	129,000	119,866	125,088	0	0	0	0	0	125,088	0	9,044	9,044	352	01/11/2037
74834L-AY-6	QUEST DIAGNOSTICS INC		01/01/2021	RESOLUTION LIFE		1,275,984	1,000,000	999,170	999,284	0	0	0	0	0	999,284	0	276,699	276,699	11,881	03/30/2045
74837H-B@-4	QUESTAR GAS CO		01/01/2021	RESOLUTION LIFE		4,411,251	3,900,000	3,889,431	3,889,431	0	0	0	0	0	3,889,431	0	521,820	521,820	11,765	12/01/2046
74922G-AK-0	RALI_06-QS14 A10		12/25/2021	MBS PAYDOWN		26,314	29,494	21,446	25,727	0	111	0	111	0	26,314	0	0	0	137	12/25/2036
74922R-AH-3	RALI_06-QS18 2A1		12/25/2021	MBS PAYDOWN		49,534	62,753	44,625	48,704	0	830	0	830	0	49,534	0	0	0	192	12/25/2036
74927U-AV-0	RBSGC_05-A 1A		09/01/2021	MBS PAYDOWN		0	6	6	(1)	0	1	0	1	0	0	0	0	0	0	04/25/2035
749357-AA-7	RCKT_19-1		12/01/2021	MBS PAYDOWN		2,240,327	2,240,327	2,277,921	2,249,646	0	(9,320)	0	(9,320)	0	2,240,327	0	0	0	33,532	09/25/2049
74936R-BA-1	RCKT_21-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	24,605	0	0	(321)	0	(321)	0	0	0	0	0	2,464	06/25/2051
749389-AA-0	RCKT_20-1		12/01/2021	MBS PAYDOWN		5,241,331	5,241,331	5,299,477	5,246,311	0	(4,981)	0	(4,981)	0	5,241,331	0	0	0	72,443	02/25/2050
75116C-AA-4	RALI_07-QS6 A1		12/25/2021	MBS PAYDOWN		40,877	46,303	34,383	40,174	0	703	0	703	0	40,877	0	0	0	101	05/25/2037
754090-BN-0	RATE_21-J2		12/01/2021	INTEREST ONLY PAYMENT		0	0	145,091	0	0	(4,338)	0	(4,338)	0	0	0	0	0	7,850	08/25/2051
75513E-CJ-8	RAYTHEON TECHNOLOGY COMPANY		01/01/2021	RESOLUTION LIFE		381,939	300,000	354,036	347,041	0	0	0	0	0	347,041	0	34,899	34,899	640	12/15/2043
75575Q-AJ-8	RCMT_19-6		11/12/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,003,281	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	3,281	3,281	36,796	10/25/2052
7591EP-AK-6	REGIONS FINANCIAL CORP		01/22/2021	CORPORATE ACTION		6,000,000	6,000,000	5,993,700	5,999,861	0	0	0	0	0	5,999,861	0	139	139	87,467	02/08/2021
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		02/10/2021	BARCLAYS CAPITAL INC		6,028,200	6,000,000	5,983,320	5,983,953	0	175	0	175	0	5,984,129	0	44,071	44,071	67,725	08/15/2030
759748-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2021	VARIOUS		1,687,900	1,687,900	1,687,900	1,687,900	0	0	0	0	0	1,687,900	0	0	0	58,393	03/31/2035
759950-FG-8	RAMC_05-1 AF6		12/01/2021	MBS PAYDOWN		78,676	78,676	78,675	78,676	0	0	0	0	0	78,676	0	0	0	2,216	05/25/2035
759950-GB-8	RAMC_05-4 M1		12/01/2021	MBS PAYDOWN		0	61,715	0	0	0	0	0	0	0	0	0	0	0	827	02/25/2036
760759-AN-0	REPUBLIC SERVICES INC		01/01/2021	RESOLUTION LIFE		7,143,557	5,000,000	4,999,200	4,999,387	0	0	0	0	0	4,999,387	0	2,144,170	2,144,170	36,417	05/15/2041
76110H-2X-6	RALI_05-QS5 A1		12/25/2021	MBS PAYDOWN		49,744	57,960	49,853	49,155	0	589	0	589	0	49,744	0	0	0	144	05/25/2035
76110W-C7-9	RASC_04-KS8 MI1		12/01/2021	MBS PAYDOWN		337,732	337,732	337,631	337,697	0	35	0	35	0	337,732	0	0	0	14,901	09/25/2034
761118-JH-2	RALI_05-QS14 2A1		12/01/2021	VARIOUS		71,114	115,050	86,190	71,849	0	(735)	0	(735)	0	71,114	0	0	0	4,689	09/25/2035
761118-NP-9	RALI_05-Q04 2A2		12/25/2021	MBS PAYDOWN		12,552	28,046	2,462	6,852	0	5,700	0	5,700	0	12,552	0	0	0	157	12/25/2045
761118-VY-1	RALI_06-Q02 A1		12/25/2021	MBS PAYDOWN		67,560	67,560	65,098	66,327	0	1,233	0	1,233	0	67,560	0	0	0	202	02/25/2046
76112B-ES-5	RAAC_04-SP3 AII		07/25/2021	MBS PAYDOWN		32,323	32,323	32,323	32,323	0	0	0	0	0	32,323	0	0	0	93	09/25/2034
761713-BA-3	REYNOLDS AMERICAN INC		01/01/2021	RESOLUTION LIFE		1,515,586	1,200,000	1,298,754	1,280,393	0	0	0	0	0	1,280,393	0	235,193	235,193	25,840	08/15/2035
761713-BW-5	REYNOLDS AMERICAN INC		01/01/2021	RESOLUTION LIFE		2,372,019	1,768,000	2,096,385	2,087,564	0	0	0	0	0	2,087,564	0	284,455	284,455	50,535	08/04/2041
76824*-AV-6	RIVER FUEL TRUST NO 1		07/15/2021	MATURITY		9,300,000	9,300,000	9,300,000	9,300,000	0	0	0	0	0	9,300,000	0	0	0	339,450	07/15/2021
772739-AL-2	ROCK-TENN CO		09/10/2021	CORPORATE ACTION		546,176	535,000	533,984	534,856	0	81	0	81	0	546,113	0	63	63	26,870	03/01/2022
772739-AQ-1	ROCK-TENN CO		01/01/2021	RESOLUTION LIFE		31,866	30,000	29,679	29,922	0	0	0	0	0	29,922	0	1,944	1,944	400	03/01/2023
781172-AB-7	RUBY PIPELINE LLC		04/01/2021	VARIOUS		742,053	742,053	766,321	751,093	0	(9,040)	0	(9,040)	0	742,053	0	0	0	28,755	04/01/2022
78423X-AB-8	SH130 CONCESSION CO LLC		12/27/2021	VARIOUS		126,780	126,780	126,833	126,780	0	0	0	0	0	126,780	0	0	0	19,110	06/30/2024
784338-AA-9	EDUCATION SOLUTIONS SERVICES		12/27/2021	SINKING FUND REDEMPTION		883,500	883,500	870,248	870,248	0	13,253	0	13,253	0	883,500	0	0	0	68,631	10/15/2024
784358-AA-7	SE US HOLDINGS THREE LLC		10/29/2021	VARIOUS		20,926,854	21,000,000	20,790,000	20,793,575	0	56,425	0	56,425	0	20,850,000	0	76,854	76,854	1,594,124	11/16/2023
78445X-AA-4	SLMA_10-1		12/25/2021	MBS PAYDOWN		1,619	1,619	1,625	1,619	0	1	0	1	0	1,619	0	0	0	5	03/25/2025
78471C-AB-5	SOFI_17-D		01/01/2021	RESOLUTION LIFE		567,367	550,689	550,553	550,348	0	0	0	0	0	550,348	0	17,019	17,019	243	09/25/2040
78471W-AC-9	SCLP_2018-2		03/25/2021	VARIOUS		8,245,102	8,100,000	8,098,826	8,083,565	0	11,873	0	11,873	0	8,095,438	0	149,664	149,664	42,903	04/26/2027
78472C-AC-2	SCLP_19-1		12/25/2021	VARIOUS		3,974,518	3,923,437	3,910,710	3,907,137	0	5,424	0	5,424	0	3,912,561	0	61,956	61,956	69,712	02/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78486Q-AD-3	SVB FINANCIAL GROUP		01/01/2021	RESOLUTION LIFE		735,704	675,000	674,433	674,745	0	0	0	0	0	674,745	0	60,959	60,959	9,975	01/29/2025
79466L-AK-0	SALESFORCE.COM INC.		11/19/2021	BARCLAYS CAPITAL INC		5,017,800	5,000,000	4,972,400	0	0	535	0	535	0	4,972,935	0	44,865	44,865	49,125	07/15/2041
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		01/01/2021	RESOLUTION LIFE		8,742,683	6,366,000	8,146,252	7,912,279	0	0	0	0	0	7,912,279	0	830,404	830,404	114,809	09/15/2037
806605-AG-6	SCHERING-PLOUGH CORPORATION		01/01/2021	RESOLUTION LIFE		4,836,704	3,100,000	4,024,017	3,785,389	0	0	0	0	0	3,785,389	0	1,051,315	1,051,315	16,792	12/01/2033
806851-AK-7	SCHLUMBERGER HOLDINGS CORP		01/01/2021	RESOLUTION LIFE		565,061	500,000	527,460	523,916	0	0	0	0	0	523,916	0	41,145	41,145	2,383	05/17/2028
808513-AM-7	CHARLES SCHWAB CORP		12/14/2021	JEFFERIES & COMPANY, INC.		5,367,400	5,000,000	4,980,950	4,989,548	0	1,820	0	1,820	0	4,991,368	0	376,032	376,032	231,438	02/13/2026
81211K-AK-6	SEALED AIR CORPORATION 144A		01/01/2021	RESOLUTION LIFE		4,620,000	3,500,000	3,056,303	3,163,127	0	0	0	0	0	3,163,127	0	1,456,873	1,456,873	110,955	07/15/2033
81743A-AU-3	SEMT_19-5		12/01/2021	MBS PAYDOWN		1,037,750	1,037,750	1,050,722	1,039,808	0	(2,058)	0	(2,058)	0	1,037,750	0	0	0	16,357	12/25/2049
81743P-AA-4	SEMT_03-1 1A		12/20/2021	MBS PAYDOWN		41,805	41,805	38,931	41,625	0	180	0	180	0	41,805	0	0	0	156	04/20/2033
81743P-BH-8	SEMT_03-4 1A1		12/20/2021	MBS PAYDOWN		12,128	12,128	11,823	12,072	0	56	0	56	0	12,128	0	0	0	38	07/20/2033
81744F-DV-6	SEMT_04-9 A1		12/20/2021	MBS PAYDOWN		3,473	3,473	3,474	3,461	0	11	0	11	0	3,473	0	0	0	17	10/20/2034
81744F-EV-5	SEMT_04-10 A2		12/20/2021	MBS PAYDOWN		14,374	14,374	14,374	14,374	0	0	0	0	0	14,374	0	0	0	54	11/20/2034
81745D-AE-1	SEMT_13-9		12/01/2021	MBS PAYDOWN		1,106,678	1,106,678	1,126,563	1,109,657	0	(2,979)	0	(2,979)	0	1,106,678	0	0	0	16,537	07/25/2043
81745U-AA-1	SEMT_13-4		12/01/2021	INTEREST ONLY PAYMENT		0	0	43,166	0	0	(19,793)	0	(19,793)	0	0	0	0	0	10,516	04/25/2043
81745X-AG-2	SEMT_17-4		12/01/2021	VARIOUS		2,685,162	2,679,603	2,687,996	2,679,868	0	81	0	81	0	2,679,949	0	5,213	5,213	43,284	07/25/2047
81745X-AU-1	SEMT_17-4		12/01/2021	MBS PAYDOWN		250,298	250,298	250,924	250,982	0	(684)	0	(684)	0	250,298	0	0	0	3,408	07/25/2047
81746D-AU-4	SEMT_17-5		12/01/2021	MBS PAYDOWN		250,037	250,037	240,505	247,415	0	2,623	0	2,623	0	250,037	0	0	0	3,634	08/25/2047
81746H-AA-9	SEMT_17-CH1		12/01/2021	VARIOUS		1,139,816	1,137,469	1,167,413	1,149,504	0	(10,821)	0	(10,821)	0	1,138,684	0	1,133	1,133	19,617	08/25/2047
81746H-AN-1	SEMT_17-CH1		12/01/2021	VARIOUS		2,090,437	2,086,379	2,148,678	2,099,343	0	(11,137)	0	(11,137)	0	2,088,206	0	2,231	2,231	52,952	08/25/2047
81746J-AN-7	SEMT_17-CH2		12/01/2021	VARIOUS		1,698,402	1,694,534	1,732,551	1,703,223	0	(7,308)	0	(7,308)	0	1,695,915	0	2,487	2,487	47,094	12/25/2047
81746Q-AG-6	SEMT_18-2		12/01/2021	VARIOUS		2,176,815	2,167,994	2,162,740	2,166,103	0	1,093	0	1,093	0	2,167,196	0	9,619	9,619	51,245	02/25/2048
81746W-AN-8	SEMT_18-CH3		12/01/2021	VARIOUS		3,386,634	3,317,278	3,376,481	3,340,092	0	(5,602)	0	(5,602)	0	3,334,491	0	52,144	52,144	45,658	08/25/2048
81746Y-AA-2	SEMT_19-2		12/01/2021	MBS PAYDOWN		2,943,704	2,943,704	2,999,819	2,984,343	0	(40,639)	0	(40,639)	0	2,943,704	0	0	0	54,616	06/25/2049
81747A-AA-3	SEMT_19-1		11/01/2021	MBS PAYDOWN		3,194,705	3,194,705	3,201,194	3,256,629	0	(61,924)	0	(61,924)	0	3,194,705	0	0	0	66,919	02/25/2049
81747C-AA-9	SEMT_19-CH2		12/01/2021	MBS PAYDOWN		1,624,350	1,624,350	1,671,443	1,651,056	0	(26,706)	0	(26,706)	0	1,624,350	0	0	0	31,584	08/25/2049
81747D-AN-9	SEMT_18-CH1		12/01/2021	VARIOUS		1,671,036	1,650,527	1,663,503	1,654,291	0	(1,631)	0	(1,631)	0	1,652,660	0	18,376	18,376	35,761	03/25/2048
81747D-BC-2	SEMT_18-CH1		12/01/2021	INTEREST ONLY PAYMENT		0	0	55,131	15,899	0	(15,899)	0	(15,899)	0	0	0	0	0	23,044	03/25/2048
81747E-AQ-0	SEMT_18-CH2		12/01/2021	VARIOUS		4,734,652	4,581,061	4,564,131	4,566,457	0	823	0	823	0	4,567,280	0	167,371	167,371	35,624	06/25/2048
81747L-AN-1	SEMT_18-CH4		12/01/2021	MBS PAYDOWN		3,503,332	3,503,332	3,526,182	3,507,254	0	(3,921)	0	(3,921)	0	3,503,332	0	0	0	91,972	10/25/2048
81747M-AA-7	SEMT_19-CH1		12/01/2021	VARIOUS		897,430	886,962	903,211	907,144	0	(9,974)	0	(9,974)	0	897,170	0	260	260	10,740	03/25/2049
81747M-CD-9	SEMT_19-CH1		12/01/2021	MBS PAYDOWN		101,350	101,350	108,083	102,119	0	(769)	0	(769)	0	101,350	0	0	0	2,860	03/25/2049
81748B-AB-8	SEMT_19-3		12/01/2021	MBS PAYDOWN		2,697,538	2,697,538	2,745,166	2,716,459	0	(18,921)	0	(18,921)	0	2,697,538	0	0	0	40,450	09/25/2049
81748G-AA-9	SEMT_19-CH3		12/01/2021	MBS PAYDOWN		3,359,128	3,359,128	3,423,733	3,380,344	0	(21,216)	0	(21,216)	0	3,359,128	0	0	0	58,129	09/25/2049
81748G-BA-8	SEMT_19-CH3		12/01/2021	MBS PAYDOWN		636,186	636,186	658,587	642,596	0	(6,410)	0	(6,410)	0	636,186	0	0	0	22,006	09/25/2049
81748G-BN-0	SEMT_19-CH3		12/01/2021	MBS PAYDOWN		933,091	933,091	938,923	938,303	0	(5,212)	0	(5,212)	0	933,091	0	0	0	16,147	09/25/2049
81748G-CA-7	SEMT_19-CH3		12/01/2021	INTEREST ONLY PAYMENT		0	0	842,095	212,203	0	(212,203)	0	(212,203)	0	0	0	0	0	280,948	09/25/2049
81748G-EJ-6	SEMT_19-CH3		12/01/2021	MBS PAYDOWN		65,853	65,853	70,801	66,113	0	(260)	0	(260)	0	65,853	0	0	0	1,664	09/25/2049
81748H-AG-4	SEMT_18-8		12/01/2021	MBS PAYDOWN		8,837,139	8,837,139	8,525,665	8,712,358	0	124,782	0	124,782	0	8,837,139	0	0	0	153,205	11/25/2048
81748J-AA-3	SEMT_19-4		12/01/2021	MBS PAYDOWN		3,299,223	3,299,223	3,368,301	3,316,009	0	(16,785)	0	(16,785)	0	3,299,223	0	0	0	47,747	11/25/2049
81748K-AA-0	SEMT_20-2		12/01/2021	MBS PAYDOWN		4,121,596	4,121,596	4,223,348	4,134,934	0	(13,338)	0	(13,338)	0	4,121,596	0	0	0	59,390	03/25/2050
81748R-AV-9	SEMT_20-4		12/01/2021	MBS PAYDOWN		969,051	969,051	990,249	970,464	0	(1,413)	0	(1,413)	0	969,051	0	0	0	12,868	11/25/2050
81748T-BB-8	SEMT_21-7		12/01/2021	VARIOUS		0	0	53,621	0	0	(1,277)	0	(1,277)	0	0	0	0	0	1,894	11/25/2051
81748V-BB-3	SEMT_21-3		12/01/2021	INTEREST ONLY PAYMENT		0	0	143,511	0	0	(7,392)	0	(7,392)	0	0	0	0	0	15,949	05/25/2051
81748Y-BB-7	SEMT_21-6		12/01/2021	INTEREST ONLY PAYMENT		0	0	195,865	0	0	(2,936)	0	(2,936)	0	0	0	0	0	8,732	10/25/2051
81753R-AA-7	RRT_14-1		01/01/2021	RESOLUTION LIFE		91,902	100,000	74,750	86,677	0	0	0	0	0	86,677	0	5,225	5,225	0	05/25/2047
82281F-BA-1	SCOT_17-2		12/01/2021	INTEREST ONLY PAYMENT		0	0	84,145	26,735	0	(26,735)	0	(26,735)	0	0	0	0	0	53,432	10/25/2047
824348-AS-5	SHERWIN-WILLIAMS CO		01/01/2021	RESOLUTION LIFE		647,708	500,000	497,000	497,289	0	0	0	0	0	497,289	0	150,419	150,419	9,479	08/01/2045
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)		01/01/2021	RESOLUTION LIFE		1,936,283	1,600,000	1,586,935	1,588,382	0	0	0	0	0	1,588,382	0	347,901	347,901	29,333	02/01/2045
82967N-AW-8	SIRIUS XM RADIO INC		01/01/2021	RESOLUTION LIFE		521,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	21,250	21,250	12,392	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC		01/01/2021	RESOLUTION LIFE		796,883	750,000	750,000	750,000	0	0	0	0	0	750,000	0	46,883	46,883	15,625	08/01/2027
831350-AJ-2	SLIDE_18-FUN		12/15/2021	MBS PAYDOWN		132,394	132,394	132,394	132,394	0	0	0	0	0	132,394	0	0	0	1,257	06/15/2031
83189D-AD-2	SMB_17-B		01/01/2021	RESOLUTION LIFE		104,152	100,000	99,305	99,479	0	0	0	0	0	99,479	0	4,673	4,673	156	12/16/2041
832696-AM-0	J M SMUCKER CO		01/01/2021	RESOLUTION LIFE		3,676,455	3,000,000	2,926,980	2,941,038	0	0	0	0	0	2,941,038	0	735,417	735,417	37,542	03/15/2035
832696-AP-3	JM SMUCKER CO/THE		01/01/2021	RESOLUTION LIFE		866,603	700,000	688,170	689,411	0	0	0	0	0	689,411	0	177,192	177,192	9,017	03/15/2045
83401B-AC-0	SOFI_17-F		01/01/2021	RESOLUTION LIFE		209,329	200,000	199,931	199,758	0	0	0	0	0	199,758	0	9,571	9,571	121	01/25/2041
83402Q-AC-6	SOLP_2016-2A		12/25/2021	VARIOUS		697,250	694,582	711,009	699,428	0	(3,032)	0	(3,032)	0	696,396	0	854	854	8,167	10/27/2025
83403Y-AC-8	SOFI_17-B		01/01/2021	RESOLUTION LIFE		104,345	100,000	101,344	100,804	0	0	0	0	0	100,804	0	3,541	3,541	62	05/25/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83404J-AB-2	SOLP_17-3		01/01/2021	RESOLUTION LIFE		508,480	500,000	506,328	500,423	0	0	0	0	0	500,423	0	8,057	8,057	321	05/25/2026
83404K-AD-5	SOFI_17-E		01/01/2021	RESOLUTION LIFE		417,633	400,000	397,652	397,569	0	0	0	0	0	397,569	0	20,064	20,064	233	11/26/2040
83404K-AE-3	SOFI_17-E		01/01/2021	RESOLUTION LIFE		105,338	100,000	99,835	98,844	0	0	0	0	0	98,844	0	6,494	6,494	69	11/26/2040
83404R-AC-2	SOFI_18-B		01/01/2021	RESOLUTION LIFE		4,231,123	4,000,000	3,896,456	3,901,555	0	0	0	0	0	3,901,555	0	329,569	329,569	2,553	08/25/2047
83405D-AD-0	SOFI_17-B		01/01/2021	RESOLUTION LIFE		206,915	200,000	193,504	194,126	0	0	0	0	0	194,126	0	12,790	12,790	119	07/25/2040
83405J-AB-1	SOLP_17-4		03/01/2021	DEUTSCHE BANK SECURITIES, INC.		2,536,730	2,500,000	2,499,872	2,495,498	0	(231)	0	(231)	0	2,495,267	0	41,463	41,463	16,454	05/26/2026
83405L-AC-4	SOFI_17-5		12/25/2021	VARIOUS		5,960,740	5,900,000	5,899,100	5,889,652	0	6,507	0	6,507	0	5,896,160	0	64,581	64,581	127,479	09/25/2026
83405Q-AC-3	SOLP_17-6		03/01/2021	VARIOUS		8,800,517	8,600,000	8,587,047	8,584,093	0	(486)	0	(486)	0	8,583,607	0	216,909	216,909	38,485	11/25/2026
83405R-AC-1	SOLP_2018-1		03/25/2021	VARIOUS		3,977,912	3,900,000	3,899,500	3,893,299	0	8,450	0	8,450	0	3,901,750	0	76,163	76,163	35,074	02/25/2027
83405X-AC-8	SOLP_2018-3		01/01/2021	RESOLUTION LIFE		1,541,156	1,500,000	1,499,662	1,497,329	0	0	0	0	0	1,497,329	0	43,827	43,827	1,005	08/25/2027
83406E-AD-7	SOFI_18-A		01/01/2021	RESOLUTION LIFE		312,287	300,000	299,804	299,434	0	0	0	0	0	299,434	0	12,853	12,853	181	02/25/2042
83406H-AC-2	SOLP_18-4		12/25/2021	MBS PAYDOWN		1,551,406	1,551,406	1,551,138	1,545,940	0	5,467	0	5,467	0	1,551,406	0	0	0	53,640	11/26/2027
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2021	SINKING FUND REDEMPTION		1,226,470	1,226,470	1,254,241	1,227,384	0	(914)	0	(914)	0	1,226,470	0	0	0	60,292	06/30/2035
834423-AB-1	SOLVAY FINANCE AMERICA LLC		01/01/2021	RESOLUTION LIFE		13,148,380	11,500,000	11,486,200	11,492,449	0	0	0	0	0	11,492,449	0	1,655,931	1,655,931	39,803	12/03/2025
83546D-AF-5	SONIC_18-1A		09/20/2021	VARIOUS		1,373,606	1,370,833	1,370,833	1,370,833	0	0	0	0	0	1,370,833	0	2,773	2,773	56,681	02/20/2048
83546D-AG-3	SONIC_20-1		12/20/2021	MBS PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	364	01/20/2050
83546D-AQ-1	SONIC_21-1		12/20/2021	MBS PAYDOWN		14,375	14,375	14,375	0	0	0	0	0	0	14,375	0	0	0	74	08/20/2051
83611M-BV-9	SVHE_04-WMC1		12/25/2021	MBS PAYDOWN		78,213	78,213	75,867	77,555	0	658	0	658	0	78,213	0	0	0	396	01/25/2035
837004-CE-8	SOUTH CAROLINA ELECTRIC & GAS CO		01/01/2021	RESOLUTION LIFE		1,433,793	1,000,000	1,001,310	1,001,079	0	0	0	0	0	1,001,079	0	432,714	432,714	22,708	02/01/2041
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		01/01/2021	RESOLUTION LIFE		8,519,471	7,590,000	7,590,000	7,590,000	0	0	0	0	0	7,590,000	0	929,471	929,471	32,005	11/15/2043
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO		01/01/2021	RESOLUTION LIFE		2,256,003	2,000,000	1,988,060	1,989,989	0	0	0	0	0	1,989,989	0	266,014	266,014	22,967	03/15/2043
842587-CY-1	SOUTHERN COMPANY (THE)		01/01/2021	RESOLUTION LIFE		1,975,290	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	75,290	75,290	30,769	03/15/2057
84265V-AA-3	SOUTHERN PERU COPPER		01/01/2021	RESOLUTION LIFE		1,458,103	960,000	1,077,184	1,049,751	0	0	0	0	0	1,049,751	0	408,352	408,352	30,800	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP		01/01/2021	RESOLUTION LIFE		360,144	241,000	257,277	254,510	0	0	0	0	0	254,510	0	105,635	105,635	3,389	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP		01/01/2021	RESOLUTION LIFE		275,396	206,000	165,669	169,815	0	0	0	0	0	169,815	0	105,581	105,581	1,592	11/08/2042
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		03/15/2021	CORPORATE ACTION		12,000,000	12,000,000	11,996,040	11,999,784	0	79	0	79	0	11,999,863	0	137	137	138,000	06/15/2021
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		01/01/2021	RESOLUTION LIFE		4,465,577	4,000,000	3,990,600	3,996,596	0	0	0	0	0	3,996,596	0	468,981	468,981	55,944	03/15/2024
84857L-A#-8	SPIRE INC		01/01/2021	RESOLUTION LIFE		231,768	200,000	200,000	200,000	0	0	0	0	0	200,000	0	31,768	31,768	2,314	03/15/2027
84857L-A@-0	SPIRE INC		01/01/2021	RESOLUTION LIFE		7,469,618	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	719,618	719,618	70,425	09/01/2026
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		12/20/2021	VARIOUS		2,208,090	2,125,000	2,125,000	2,125,000	0	0	0	0	0	2,125,000	0	83,090	83,090	41,424	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC		01/01/2021	RESOLUTION LIFE		1,157,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	157,500	157,500	1,574	03/20/2028
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2021	SINKING FUND REDEMPTION		302,925	302,925	302,925	302,925	0	0	0	0	0	302,925	0	0	0	7,583	04/01/2039
853496-AC-1	STANDARD INDUSTRIES INC		01/01/2021	RESOLUTION LIFE		1,118,150	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	48,150	48,150	20,211	02/15/2027
855244-AH-2	STARBUCKS CORP		01/01/2021	RESOLUTION LIFE		3,487,713	2,800,000	2,846,788	2,842,024	0	0	0	0	0	2,842,024	0	645,690	645,690	5,351	06/15/2045
855244-AJ-8	STARBUCKS CORP		02/04/2021	MATURITY		5,000,000	5,000,000	4,997,150	4,999,945	0	55	0	55	0	5,000,000	0	0	0	52,500	02/04/2021
85571K-AA-3	STAR_19-1		07/01/2021	MBS PAYDOWN		1,552,805	1,552,805	1,539,218	1,533,850	0	18,955	0	18,955	0	1,552,805	0	0	0	24,689	06/25/2049
857477-AM-5	STATE STREET CORP		01/01/2021	RESOLUTION LIFE		1,095,631	1,000,000	997,600	999,215	0	0	0	0	0	999,215	0	96,417	96,417	4,214	11/20/2023
857477-AT-0	STATE STREET CORP		01/01/2021	RESOLUTION LIFE		1,134,975	1,000,000	998,660	999,321	0	0	0	0	0	999,321	0	135,655	135,655	13,115	08/18/2025
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		01/01/2021	RESOLUTION LIFE		6,151,642	5,218,740	5,218,740	5,218,740	0	0	0	0	0	5,218,740	0	932,902	932,902	554	06/30/2047
860838-AA-5	STIM STAR IV LLC		10/31/2021	VARIOUS		2,244,266	2,244,266	2,244,266	2,244,266	0	0	0	0	0	2,244,266	0	0	0	70,506	04/30/2023
86358H-RV-3	SAMI_03-AR1 A1		12/19/2021	MBS PAYDOWN		5,486	5,486	5,382	5,382	0	105	0	105	0	5,486	0	0	0	29	10/19/2033
86358R-ND-5	ARC_01-BC6W A		12/25/2021	VARIOUS		987	987	987	987	0	0	0	0	0	987	0	0	0	(3)	10/25/2031
86359L-BL-2	SAMI_04-AR2 1A		12/19/2021	MBS PAYDOWN		16,608	16,608	16,608	16,608	0	0	0	0	0	16,608	0	0	0	68	05/19/2034
86360F-AA-7	SFS_06-A A 144A		05/15/2021	VARIOUS		117,641	117,477	117,477	117,477	0	0	0	0	0	117,477	0	164	164	1,352	01/15/2030
86360F-AB-5	SFS_06-A B 144A		01/01/2021	RESOLUTION LIFE		382,250	365,827	365,827	365,827	0	0	0	0	0	365,827	0	16,423	16,423	1,108	01/15/2030
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		01/01/2021	RESOLUTION LIFE		1,828,038	1,790,000	1,772,100	1,772,100	0	0	0	0	0	1,772,100	0	55,938	55,938	8,204	06/01/2024
86744T-AB-2	SNVA_21-B		12/20/2021	MBS PAYDOWN		90,608	90,608	90,572	0	0	(58)	0	(58)	0	90,608	0	0	0	351	07/20/2048
86745J-AA-5	SNVA_18-1A		07/20/2021	MBS PAYDOWN		223,287	223,287	223,239	222,650	0	637	0	637	0	223,287	0	0	0	8,006	07/20/2048
86745N-AA-6	SNVA_18-1A		10/30/2021	VARIOUS		79,304	79,304	79,275	79,292	0	12	0	12	0	79,304	0	0	0	1,803	02/01/2055
86745Q-AA-9	SNVA_21-1		10/30/2021	MBS PAYDOWN		58,831	58,831	58,806	0	0	(58)	0	(58)	0	58,831	0	0	0	181	04/28/2056
86765L-AL-1	SUNOCO LP / SUNOCO FINANCE CORP		10/22/2021	CORPORATE ACTION		87,338	85,000	85,000	85,000	0	0	0	0	0	87,338	0	0	0	5,545	02/15/2026
86772D-AA-4	SUNRN_18-1		10/30/2021	MBS PAYDOWN		101,407	101,407	99,911	101,249	0	158	0	158	0	101,407	0	0	0	3,223	04/30/2049
86772F-AA-9	SUNRN_19-2		10/30/2021	MBS PAYDOWN		54,128	54,128	54,102	54,082	0	46	0	46	0	54,128	0	0	0	1,099	02/01/2055
86773P-AA-6	SUNRN_19-1A		12/30/2021	MBS PAYDOWN		178,701	178,701	178,691	178,287	0	414	0	414	0	178,701	0	0	0	4,576	06/30/2054
86800R-AG-6	STALT_06-1F 3S		01/01/2021	RESOLUTION LIFE		505,081	0	52,567	0	0	0	0	0	0	0	0	505,081	505,081	1,686	04/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86934N-AA-7	SCML_18-SBC7		03/01/2021	VARIOUS		3,118,805	3,105,895	3,105,760	3,084,031	0	12,815	0	12,815	0	3,096,846	0	21,958	21,958	20,770	05/25/2039
87054#-AA-6	SWEETWATER ROYALTIES LLC		09/30/2021	VARIOUS		619,272	619,272	619,272	619,272	0	0	0	0	0	619,272	0	0	0	32,002	09/30/2040
87089H-AB-9	SWISS RE TREASURY (US) CORP		01/01/2021	RESOLUTION LIFE		5,030,460	4,000,000	3,845,120	3,861,516	0	0	0	0	0	3,861,516	0	1,168,944	1,168,944	11,806	12/06/2042
871829-AY-3	SYSCO CORPORATION		01/01/2021	RESOLUTION LIFE		3,795,357	3,000,000	2,997,630	2,997,855	0	0	0	0	0	2,997,855	0	797,502	797,502	36,375	10/01/2045
871829-BD-8	SYSCO CORPORATION		01/01/2021	RESOLUTION LIFE		1,213,138	1,000,000	996,570	996,857	0	0	0	0	0	996,857	0	216,280	216,280	11,250	04/01/2046
871829-BM-8	SYSCO CORPORATION		06/07/2021	CORPORATE ACTION		7,491,315	5,125,000	6,014,564	6,009,403	0	(14,560)	0	(14,560)	0	5,994,844	0	1,496,471	1,496,471	231,138	04/01/2040
871829-BN-6	SYSCO CORPORATION		06/07/2021	CORPORATE ACTION		569,135	369,000	544,463	543,995	0	(1,450)	0	(1,450)	0	542,545	0	26,590	26,590	16,642	04/01/2050
872480-AE-8	TIF_21-1A		12/20/2021	MBS PAYDOWN		71,042	71,042	71,033	0	0	50	0	50	0	71,042	0	0	0	550	02/20/2046
87305Q-CH-2	TTX CO		01/01/2021	RESOLUTION LIFE		2,782,670	2,500,000	2,499,625	2,499,904	0	0	0	0	0	2,499,904	0	282,766	282,766	41,500	01/15/2025
87305Q-CM-1	TTX COMPANY		01/01/2021	RESOLUTION LIFE		1,737,263	1,400,000	1,398,544	1,400,000	0	0	0	0	0	1,400,000	0	337,263	337,263	29,400	07/01/2046
87342R-AC-8	TBELL_16-1A		11/25/2021	MBS PAYDOWN		1,825	1,825	1,779	1,812	0	13	0	13	0	1,825	0	0	0	57	05/25/2046
87342R-AE-4	BELL_18-1A		11/25/2021	VARIOUS		3,304,149	3,001,300	2,999,950	3,001,133	0	167	0	167	0	3,001,300	0	302,849	302,849	16,416	11/25/2048
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		12/07/2021	VARIOUS		1,934,270	1,900,000	1,900,263	0	0	70	0	70	0	1,900,334	0	33,936	33,936	36,781	04/01/2031
879360-C#-0	TELEDYNE TECHNOLOGIES INC		03/17/2021	CORPORATE ACTION		11,309,275	10,803,400	10,163,575	11,623,725	0	(1,145,700)	0	(1,145,700)	(1,460,150)	10,163,575	1,145,700	0	1,145,700	68,238	04/18/2023
879360-C@-2	TELEDYNE TECHNOLOGIES INC		03/17/2021	CORPORATE ACTION		13,690,175	13,077,800	12,303,275	14,070,825	0	(1,386,900)	0	(1,386,900)	(1,767,550)	12,303,275	1,386,900	0	1,386,900	231,609	04/18/2022
88037E-AJ-0	TENNECO INC		01/01/2021	RESOLUTION LIFE		724,658	750,000	509,063	509,063	0	0	0	0	0	509,063	0	215,595	215,595	1,792	12/15/2024
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN		12/31/2021	VARIOUS		761,312	761,312	761,312	761,312	0	0	0	0	0	761,312	0	0	0	31,537	08/31/2040
88159D-AA-3	TES_17-1A		10/20/2021	VARIOUS		239,221	234,105	231,989	231,935	0	104	0	104	0	232,039	0	7,183	7,183	3,123	10/20/2047
88161N-AB-5	TESLA_18-B		03/01/2021	CITIGROUP GLOBAL MARKETS INC		10,123,256	10,000,000	9,998,325	9,982,196	0	(648)	0	(648)	0	9,981,548	0	141,708	141,708	81,256	10/20/2021
88307*-AA-3	TEXOMA WIND LLC		12/31/2021	SINKING FUND REDEMPTION		1,985,840	1,985,840	1,985,840	1,985,840	0	0	0	0	0	1,985,840	0	0	0	40,908	06/30/2034
883556-BG-6	THERMO FISHER SCIENTIFIC INC		01/01/2021	RESOLUTION LIFE		652,930	450,000	527,621	518,238	0	0	0	0	0	518,238	0	134,692	134,692	9,938	02/01/2044
884903-AY-1	THOMSON REUTERS CORP		01/01/2021	RESOLUTION LIFE		11,996,332	9,000,000	10,279,890	9,966,803	0	0	0	0	0	9,966,803	0	2,029,529	2,029,529	187,000	08/15/2035
88632A-CC-0	TBMLT_18-3		12/01/2021	MBS PAYDOWN		46,827	46,827	44,632	46,660	0	167	0	167	0	46,827	0	0	0	1,079	11/25/2048
887315-AM-1	HISTORIC TW INC		01/01/2021	RESOLUTION LIFE		3,463,920	3,000,000	3,796,650	3,141,668	0	0	0	0	0	3,141,668	0	322,252	322,252	114,375	02/01/2023
88732J-AJ-7	TIME WARNER CABLE INC		01/01/2021	RESOLUTION LIFE		1,371,249	1,000,000	1,017,470	1,013,340	0	0	0	0	0	1,013,340	0	357,909	357,909	10,917	05/01/2037
88732J-AU-2	TIME WARNER CABLE INC		01/01/2021	RESOLUTION LIFE		4,264,678	3,000,000	2,913,930	2,929,020	0	0	0	0	0	2,929,020	0	1,335,658	1,335,658	9,000	06/15/2039
889175-BD-6	TOLEDO EDISON COMPANY (THE)		01/01/2021	RESOLUTION LIFE		4,968,896	3,645,000	4,383,853	4,288,234	0	0	0	0	0	4,288,234	0	680,663	680,663	28,644	05/15/2037
88947E-AK-6	TOLL BROTHERS FINANCE CORP		11/15/2021	CORPORATE ACTION		785,000	785,000	784,984	785,000	0	0	0	0	0	785,000	0	0	0	57,648	02/15/2022
88947E-AQ-3	TOLL BROTHERS FINANCE CORP.		03/15/2021	CORPORATE ACTION		567,355	500,000	506,875	502,416	0	(132)	0	(132)	0	569,638	0	(2,283)	(2,283)	18,750	01/15/2024
891092-AE-8	TORO CO		01/01/2021	RESOLUTION LIFE		661,855	500,000	492,565	494,310	0	0	0	0	0	494,310	0	167,545	167,545	5,521	05/01/2037
89171Y-BA-8	TPMT_15-2		01/01/2021	RESOLUTION LIFE		219,757	200,000	214,719	209,700	0	0	0	0	0	209,700	0	10,056	10,056	693	11/25/2057
89171Y-BD-2	TPMT_15-2		01/01/2021	RESOLUTION LIFE		110,104	100,000	105,234	103,862	0	0	0	0	0	103,862	0	6,243	6,243	346	11/25/2057
89172P-AC-3	TPMT_16-2		01/01/2021	RESOLUTION LIFE		6,138,583	5,800,000	5,600,172	5,673,702	0	0	0	0	0	5,673,702	0	464,881	464,881	14,500	08/25/2055
89172P-AD-1	TPMT_16-2		01/01/2021	RESOLUTION LIFE		212,003	200,000	194,000	195,612	0	0	0	0	0	195,612	0	16,391	16,391	500	08/25/2055
89172R-AD-7	TPMT_15-6		01/01/2021	RESOLUTION LIFE		109,303	100,000	101,563	100,941	0	0	0	0	0	100,941	0	8,363	8,363	313	04/25/2055
89173F-AC-4	TPMT_17-1		01/01/2021	RESOLUTION LIFE		218,217	200,000	203,750	202,015	0	0	0	0	0	202,015	0	16,202	16,202	625	10/25/2056
89173H-AC-0	TPMT_17-2		01/01/2021	RESOLUTION LIFE		4,335,902	4,000,000	4,076,563	4,046,829	0	0	0	0	0	4,046,829	0	289,073	289,073	12,500	04/25/2057
89307#-AA-7	TRANS BAY CABLE LLC		12/31/2021	VARIOUS		348,159	348,159	347,851	347,851	0	308	0	308	0	348,159	0	0	0	8,941	06/30/2047
89417E-AK-5	TRAVELERS CO INC		01/01/2021	RESOLUTION LIFE		6,599,309	5,000,000	4,960,800	4,964,652	0	0	0	0	0	4,964,652	0	1,634,657	1,634,657	75,250	08/25/2045
89600M-AA-6	TMIR_2020-1		11/25/2021	MBS PAYDOWN		12,000,000	12,000,000	12,000,000	11,970,353	0	29,647	0	29,647	0	12,000,000	0	0	0	251,665	10/25/2030
89837#-AD-0	ESTATE OF BERNICE BISHOP PRVT		04/14/2021	SINKING FUND REDEMPTION		437,500	437,500	461,519	437,500	0	0	0	0	0	437,500	0	0	0	10,784	04/14/2029
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE		01/01/2021	RESOLUTION LIFE		618,849	550,000	554,487	554,082	0	0	0	0	0	554,082	0	64,767	64,767	1,592	06/01/2046
899042-AC-9	TUFTS MEDICAL CENTER INC		01/01/2021	RESOLUTION LIFE		97,201	70,000	80,986	79,257	0	0	0	0	0	79,257	0	17,944	17,944	2,450	01/01/2038
90117P-AQ-8	AOTA_15-1211		01/01/2021	RESOLUTION LIFE		386,649	400,000	378,382	380,213	0	0	0	0	0	380,213	0	6,436	6,436	1,381	08/10/2035
902055-AG-7	LBTY_16-225L		01/01/2021	RESOLUTION LIFE		1,830,080	1,700,000	1,728,625	1,718,098	0	0	0	0	0	1,718,098	0	111,982	111,982	6,585	02/10/2036
90214G-AA-5	2014 ESA PROJECT COMPANY INC		12/31/2021	VARIOUS		823,399	823,399	816,240	822,073	0	1,326	0	1,326	0	823,399	0	0	0	46,740	03/30/2030
90229*-AA-4	2015 ESA PROJECT COMPANY LLC		12/31/2021	SINKING FUND REDEMPTION		64,534	64,534	64,534	0	0	0	0	0	0	64,534	0	0	0	0	06/30/2031
902494-AZ-6	TYSON FOODS INC		01/01/2021	RESOLUTION LIFE		6,544,426	5,000,000	4,887,500	4,897,851	0	0	0	0	0	4,897,851	0	1,646,576	1,646,576	92,083	08/15/2034
90265E-AK-6	UDR INC		03/15/2021	CORPORATE ACTION		5,680,588	5,000,000	4,988,500	4,994,006	0	191	0	191	0	5,674,785	0	5,803	5,803	90,001	10/01/2025
902691-B*-4	UGI UTILITIES INC.		01/01/2021	RESOLUTION LIFE		6,058,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,058,350	1,058,350	34,906	10/31/2046
90270Y-AL-3	UBSBB_13-C5		01/08/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(513)	03/10/2046
90276T-AM-6	UBSCM_17-C5		01/01/2021	RESOLUTION LIFE		370,810	350,000	304,279	304,929	0	0	0	0	0	304,929	0	65,880	65,880	1,258	11/15/2050
90291J-AX-5	UBSCM_18-C9		12/01/2021	INTEREST ONLY PAYMENT		0	0	18,025	1,570	0	(1,570)	0	(1,570)	0	0	0	0	0	1,759	03/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THR		10/01/2021	SINKING FUND REDEMPTION		865,749	865,749	813,328	607,526	0	5,851	0	5,851	0	865,749	0	0	0	38,133	10/01/2024
90349G-AQ-8	UBSBB_13-C6		11/18/2021	VARIOUS		6,751,557	7,000,000	6,157,226	6,223,036	0	62,986	0	62,986	0	6,286,022	0	465,535	465,535	206,338	04/10/2046
90354T-BB-4	UWM_21-INV2		12/01/2021	INTEREST ONLY PAYMENT		0	0	7,268	0	0	(88)	0	(88)	0	0	0	0	0	278	09/25/2051
90354X-AY-6	UWM_21-INV1		12/01/2021	VARIOUS		0	0	59,819	0	0	(1,558)	0	(1,558)	0	0	0	0	0	4,572	08/25/2051
90354X-BB-5	UWM_21-INV1		12/01/2021	VARIOUS		0	0	15,239	0	0	(299)	0	(299)	0	0	0	0	0	1,163	08/25/2051
907818-DZ-8	UNION PACIFIC CORP		04/06/2021	CORPORATE ACTION		5,075,391	4,462,000	5,504,733	5,502,916	0	(8,290)	0	(8,290)	0	5,494,626	0	(419,235)	(419,235)	134,250	01/15/2045
907818-EF-1	UNION PACIFIC CORP		01/01/2021	RESOLUTION LIFE		3,808,155	3,100,000	3,085,523	3,087,000	0	0	0	0	0	3,087,000	0	721,155	721,155	16,042	11/15/2045
907825-AA-1	UNION PACIFIC RAILROAD CO		05/14/2021	VARIOUS		1,089,052	990,335	1,012,652	1,009,477	0	5	0	5	0	1,009,482	0	79,570	79,570	4,625	05/14/2026
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P		05/12/2021	SINKING FUND REDEMPTION		307,123	307,123	283,747	306,743	0	380	0	380	0	307,123	0	0	0	4,138	05/12/2027
909319-AA-3	UNITED AIRLINES 2013-1 CLASS A PAS		08/15/2021	SINKING FUND REDEMPTION		656,280	656,280	584,041	652,213	0	4,067	0	4,067	0	656,280	0	0	0	21,165	08/15/2025
90931C-AA-6	UNITED AIR 2019-1 AA PTT		08/25/2021	SINKING FUND REDEMPTION		323,746	323,746	323,746	323,746	0	0	0	0	0	323,746	0	0	0	10,077	08/25/2031
90932E-AA-1	UNITED AIRLINES INC		10/07/2021	SINKING FUND REDEMPTION		317,172	317,172	281,886	314,954	0	2,218	0	2,218	0	317,172	0	0	0	6,839	10/07/2028
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA		11/01/2021	SINKING FUND REDEMPTION		315,545	315,545	307,472	315,178	0	367	0	367	0	315,545	0	0	0	6,450	05/01/2032
90932V-AA-3	UNITED AIRLINES 2020-1 B PTT		10/15/2021	SINKING FUND REDEMPTION		280,500	280,500	280,500	0	0	0	0	0	0	280,500	0	0	0	6,456	01/15/2026
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC		01/01/2021	RESOLUTION LIFE		4,606,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	606,000	606,000	4,433	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC		01/01/2021	RESOLUTION LIFE		7,911,540	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	1,411,540	1,411,540	7,656	12/21/2031
911312-AJ-5	UPS OF AMERICA INC		01/01/2021	RESOLUTION LIFE		1,567,126	1,000,000	994,870	996,045	0	0	0	0	0	996,045	0	571,082	571,082	28,589	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE INC		12/28/2021	J.P. MORGAN SECURITIES, INC.		7,470,450	6,500,000	7,527,000	7,515,630	0	(34,868)	0	(34,868)	0	7,480,762	0	(10,312)	(10,312)	293,877	10/01/2042
911312-AZ-9	UNITED PARCEL SERVICE INC		11/19/2021	CITIGROUP GLOBAL MARKETS INC		3,358,989	2,965,000	3,339,234	3,335,930	0	(9,215)	0	(9,215)	0	3,326,715	0	32,275	32,275	103,050	11/15/2046
911312-BQ-8	UNITED PARCEL SERVICE INC		12/13/2021	JEFFERIES & COMPANY, INC.		1,073,555	830,000	867,035	865,985	0	(697)	0	(697)	0	865,288	0	208,267	208,267	44,094	03/15/2049
91204H-AB-1	FUSION US HOLDCO VA INC		12/31/2021	VARIOUS		44,500	44,500	43,569	0	0	7	0	7	0	44,500	0	0	0	1,150	02/19/2026
913017-BK-4	UNITED TECHNOLOGIES CORP		11/17/2021	CORPORATE ACTION		140,091	100,000	148,224	147,128	0	(2,246)	0	(2,246)	0	144,881	0	(4,790)	(4,790)	5,815	06/01/2036
913017-BS-7	UNITED TECHNOLOGIES CORPORATION		11/17/2021	CORPORATE ACTION		2,814,240	2,000,000	2,871,540	2,859,939	0	(29,429)	0	(29,429)	0	2,830,509	0	(16,269)	(16,269)	124,133	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP		01/01/2021	RESOLUTION LIFE		6,510,679	5,000,000	5,278,650	5,233,638	0	0	0	0	0	5,233,638	0	1,277,041	1,277,041	18,750	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP		01/01/2021	RESOLUTION LIFE		379,177	300,000	299,586	299,634	0	0	0	0	0	299,634	0	79,543	79,543	1,591	05/15/2045
91324P-AX-0	UNITEDHEALTH GROUP INC		01/01/2021	RESOLUTION LIFE		7,999,135	5,000,000	4,944,800	4,957,526	0	0	0	0	0	4,957,526	0	3,041,609	3,041,609	14,444	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC		01/01/2021	RESOLUTION LIFE		1,605,267	1,000,000	992,410	994,082	0	0	0	0	0	994,082	0	611,185	611,185	8,465	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INCORPORATED		01/01/2021	RESOLUTION LIFE		4,914,312	3,000,000	2,954,250	2,963,808	0	0	0	0	0	2,963,808	0	1,950,504	1,950,504	77,917	02/15/2038
91324P-BP-6	UNITEDHEALTH GROUP INC		02/15/2021	MATURITY		12,000,000	12,000,000	11,978,280	11,999,671	0	329	0	329	0	12,000,000	0	0	0	282,000	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INCORPORATED		01/01/2021	RESOLUTION LIFE		1,139,104	1,000,000	997,290	998,638	0	0	0	0	0	998,638	0	140,467	140,467	17,292	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INCORPORATED		12/13/2021	GOLDMAN SACHS & CO		2,502,900	2,000,000	1,999,760	1,999,788	0	10	0	10	0	1,999,798	0	503,102	503,102	131,042	07/15/2035
91324P-CX-8	UNITEDHEALTH GROUP INC		01/01/2021	RESOLUTION LIFE		3,955,670	3,000,000	2,977,590	2,979,316	0	0	0	0	0	2,979,316	0	976,354	976,354	58,100	01/15/2047
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA		01/01/2021	RESOLUTION LIFE		217,580	200,000	200,000	200,000	0	0	0	0	0	200,000	0	17,580	17,580	1,514	10/01/2039
91834P-AE-5	VMC_19-FL3		05/15/2021	MBS PAYDOWN		33,595	33,595	33,427	0	0	9	0	9	0	33,595	0	0	0	44	09/15/2036
92047W-AB-7	VALVOLINE INC		01/14/2021	CORPORATE ACTION		2,561,369	2,480,000	2,349,800	2,394,622	0	0	0	0	0	2,475,991	0	85,378	85,378	44,907	08/15/2025
92343E-AF-9	VERISIGN INC		06/23/2021	VARIOUS		2,655,350	2,655,000	2,690,000	2,656,705	0	(1,705)	0	(1,705)	0	2,655,000	0	350	350	78,250	05/01/2023
92343V-AK-0	VERIZON COMMUNICATIONS INC		01/01/2021	RESOLUTION LIFE		6,809,800	5,000,000	4,952,550	4,963,061	0	0	0	0	0	4,963,061	0	1,846,739	1,846,739	120,889	02/15/2038
92343V-CK-8	VERIZON COMMUNICATIONS INC		10/27/2021	BANK OF AMERICA SECURITIES LLC		197,120	150,000	210,755	210,046	0	(1,337)	0	(1,337)	0	208,709	0	(11,590)	(11,590)	8,671	08/21/2046
92343V-DV-3	VERIZON COMMUNICATIONS INC		03/29/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/16/2047
92343V-EK-6	VERIZON COMMUNICATIONS INC		01/01/2021	RESOLUTION LIFE		1,666,480	1,239,000	1,239,000	1,239,000	0	0	0	0	0	1,239,000	0	427,480	427,480	14,042	05/01/2029
92343V-FU-3	VERIZON COMMUNICATIONS INC		03/12/2021	J.P. MORGAN SECURITIES, INC.		131,966	150,000	149,610	149,611	0	2	0	2	0	149,613	0	(17,647)	(17,647)	1,390	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC		03/12/2021	J.P. MORGAN SECURITIES, INC.		24,111	28,000	27,755	27,755	0	1	0	1	0	27,756	0	(3,645)	(3,645)	271	11/20/2060
92344G-AX-4	VERIZON COMMUNICATIONS INC		01/01/2021	RESOLUTION LIFE		1,287,418	900,000	1,062,198	1,049,799	0	0	0	0	0	1,049,799	0	237,619	237,619	15,503	09/15/2035
92536M-AA-9	VERUS_18-INV1		01/01/2021	VARIOUS		5,949,416	5,949,416	5,871,330	5,908,975	0	40,441	0	40,441	0	5,949,416	0	0	0	17,977	03/25/2058
92537D-AB-6	VERUS_19-1		03/01/2021	MBS PAYDOWN		739,114	739,114	734,495	731,321	0	7,793	0	7,793	0	739,114	0	0	0	7,277	02/25/2059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92537F-AC-9	VERUS_19-INV1		05/01/2021	MBS PAYDOWN		2,991,614	2,991,614	2,946,740	2,952,274	0	39,341	0	39,341	0	2,991,614	0	0	0	45,597	12/25/2059
925524-AX-8	VIACOM INC		01/01/2021	RESOLUTION LIFE		4,877,489	3,375,000	3,341,351	3,349,926	0	0	0	0	0	3,349,926	0	1,527,564	1,527,564	39,316	04/30/2036
92553P-AZ-5	VIACOM INC		01/01/2021	RESOLUTION LIFE		1,174,110	1,000,000	865,750	888,682	0	0	0	0	0	888,682	0	285,428	285,428	2,156	12/15/2034
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO		01/01/2021	RESOLUTION LIFE		1,352,147	1,000,000	999,520	999,585	0	0	0	0	0	999,585	0	352,561	352,561	17,567	08/15/2043
92826C-AK-8	VISA INC		11/30/2021	VARIOUS		10,324,000	10,000,000	10,879,500	10,865,868	0	(19,539)	0	(19,539)	0	10,846,329	0	(522,329)	(522,329)	196,500	04/15/2040
928388-AA-1	VISTA RIDGE LLC		12/31/2021	VARIOUS		157,115	157,115	157,115	157,115	0	0	0	0	0	157,115	0	0	0	2,015	10/14/2049
929227-2G-0	WAMU_03-S5		12/01/2021	VARIOUS		41,779	41,779	44,129	41,888	0	(109)	0	(109)	0	41,779	0	0	0	704	06/25/2033
92922F-3R-7	WAMU_05-AR12 2A2		12/01/2021	MBS PAYDOWN		2,064	2,064	2,035	0	0	2,064	0	2,064	0	2,064	0	0	0	36	09/25/2035
92922F-4G-0	WAMU_05-AR14 2A2		11/01/2021	MBS PAYDOWN		22,317	68,813	26,931	0	0	22,317	0	22,317	0	22,317	0	0	0	1,373	12/25/2035
92922F-4V-7	WAMU_05-AR13		12/25/2021	VARIOUS		771,608	773,452	759,960	765,696	0	3,428	0	3,428	0	769,124	0	2,484	2,484	3,978	10/25/2045
92922F-7T-9	WAMU_05-AR17 A1B3		12/25/2021	MBS PAYDOWN		55,248	55,248	51,669	54,875	0	373	0	373	0	55,248	0	0	0	259	12/25/2045
92922F-S2-5	WAMU_05-AR8 21B3		12/25/2021	MBS PAYDOWN		21,267	21,267	21,267	21,267	0	0	0	0	0	21,267	0	0	0	107	07/25/2045
92922F-TB-4	WAMU_04-AR7		12/01/2021	MBS PAYDOWN		580,050	580,050	589,113	579,709	0	341	0	341	0	580,050	0	0	0	7,935	07/25/2034
92922F-WE-4	WAMU_04-AR9 A1		12/01/2021	MBS PAYDOWN		44,084	44,084	42,817	43,917	0	167	0	167	0	44,084	0	0	0	745	08/25/2034
92925C-DC-3	WAMU_06-AR3 A1C		12/01/2021	MBS PAYDOWN		28,889	34,614	20,237	26,532	0	2,357	0	2,357	0	28,889	0	0	0	267	02/25/2046
92938E-BJ-1	WFRBS_13-C16		01/01/2021	RESOLUTION LIFE		931,297	1,000,000	857,955	874,554	0	0	0	0	0	874,554	0	56,743	56,743	4,181	09/15/2046
92939K-AH-1	WFRBS_14-C24		12/01/2021	INTEREST ONLY PAYMENT		0	0	146,745	6,621	0	(6,621)	0	(6,621)	0	0	0	0	0	9,386	11/15/2047
92939V-AA-2	JPMDB_15-WPG		01/01/2021	RESOLUTION LIFE		1,014,752	1,000,000	972,930	980,065	0	0	0	0	0	980,065	0	34,687	34,687	2,930	06/05/2035
92940P-AD-6	WESTROCK CO		01/01/2021	RESOLUTION LIFE		9,877,164	8,000,000	7,996,080	7,996,242	0	0	0	0	0	7,996,242	0	1,880,922	1,880,922	115,422	03/15/2029
92943G-AC-5	WR GRACE & CO (CONNECTICUT DIVISIO		01/01/2021	RESOLUTION LIFE		1,618,125	1,500,000	1,600,305	1,552,637	0	0	0	0	0	1,552,637	0	65,488	65,488	21,094	10/01/2024
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2021	VARIOUS		888,841	888,841	888,841	888,841	0	0	0	0	0	888,841	0	0	0	31,329	01/31/2028
931142-CB-7	WALMART INC		01/01/2021	RESOLUTION LIFE		6,547,180	4,500,000	4,481,010	4,487,249	0	0	0	0	0	4,487,249	0	2,059,932	2,059,932	78,750	09/01/2035
931142-CH-4	WALMART INC		01/01/2021	RESOLUTION LIFE		6,439,548	5,000,000	4,990,650	4,995,852	0	0	0	0	0	4,995,852	0	1,443,695	1,443,695	70,174	04/05/2027
931142-CK-7	WALMART INC		01/01/2021	RESOLUTION LIFE		1,458,981	900,000	906,948	905,372	0	0	0	0	0	905,372	0	553,610	553,610	22,100	08/15/2037
931142-EB-5	WALMART INC		09/23/2021	VARIOUS		1,416,829	1,150,000	1,248,342	1,244,031	0	(3,242)	0	(3,242)	0	1,240,789	0	176,040	176,040	33,438	06/28/2038
931142-EC-3	WALMART INC		09/23/2021	CORPORATE ACTION		132,078	100,000	141,037	140,561	0	(823)	0	(823)	0	139,737	0	(7,659)	(7,659)	2,970	06/29/2048
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		04/26/2021	CORPORATE ACTION		79,796	74,000	76,328	76,317	0	(3)	0	(3)	0	76,314	0	3,482	3,482	1,610	04/15/2050
933638-AC-2	WAMU_06-AR19 1A1B		12/01/2021	MBS PAYDOWN		23,028	15,626	15,611	21,291	0	1,737	0	1,737	0	23,028	0	0	0	99	01/25/2047
933638-AE-8	WAMU_06-AR19 2A1B		12/01/2021	MBS PAYDOWN		51,765	56,554	41,009	50,497	0	1,212	0	1,212	0	51,765	0	0	0	553	01/25/2047
93363R-AC-0	WAMU_06-AR13 2A1B		12/01/2021	MBS PAYDOWN		196,111	214,875	123,859	185,811	0	10,300	0	10,300	0	196,111	0	0	0	2,111	10/25/2046
93363X-AD-5	WMHE_07-HE4		12/25/2021	VARIOUS		1,184,435	1,261,512	865,402	1,148,267	0	13,815	0	13,815	0	1,162,081	0	22,353	22,353	1,563	07/25/2047
93364B-AA-8	WAMU_07-OA5 1A		12/01/2021	MBS PAYDOWN		104,682	104,682	104,682	103,145	0	1,537	0	1,537	0	104,682	0	0	0	546	06/25/2047
939336-2W-2	WMALT_05-1 CX		12/01/2021	INTEREST ONLY PAYMENT		0	0	59,103	4,968	0	(4,968)	0	(4,968)	0	0	0	0	0	9,274	03/25/2035
93934F-AA-0	WMALT_05-5 CB1		12/25/2021	MBS PAYDOWN		16,038	17,329	17,329	15,746	0	292	0	292	0	16,038	0	0	0	47	07/25/2035
93934F-BU-5	WMALT_05-7 4CB		12/01/2021	MBS PAYDOWN		14,883	28,747	24,594	14,547	0	336	0	336	0	14,883	0	0	0	1,137	08/25/2035
93934F-PT-3	WAMU_06-AR4 2A1A		12/01/2021	MBS PAYDOWN		57,011	57,011	56,904	56,475	0	536	0	536	0	57,011	0	0	0	591	05/25/2046
93934N-AA-3	WMALT_06-5 1A1		12/25/2021	MBS PAYDOWN		111,881	124,543	71,857	108,452	0	3,430	0	3,430	0	111,881	0	0	0	465	07/25/2036
939355-BR-3	WMALT_07-OA3 4A2		12/01/2021	MBS PAYDOWN		204,630	210,651	210,387	201,679	0	2,951	0	2,951	0	204,630	0	0	0	1,193	04/25/2047
93935A-AF-9	WMALT_06-AR5 5A		12/01/2021	MBS PAYDOWN		78,493	83,852	62,716	70,594	0	1,455	0	1,455	0	78,493	0	0	0	542	06/25/2046
93935F-AC-5	WMALT_06-AR6		12/01/2021	MBS PAYDOWN		515,175	498,622	360,176	508,340	0	6,835	0	6,835	0	515,175	0	0	0	3,470	08/25/2046
93935Y-AA-8	WMALT_06-AR10		12/25/2021	VARIOUS		279,345	301,531	205,556	273,960	0	3,428	0	3,428	0	277,389	0	1,956	1,956	263	12/25/2036
94106L-BB-4	WASTE MANAGEMENT INC		05/13/2021	VARIOUS		633,159	525,000	551,215	550,645	0	(608)	0	(608)	0	550,037	0	83,122	83,122	8,612	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC		01/01/2021	RESOLUTION LIFE		752,586	600,000	598,764	598,906	0	0	0	0	0	598,906	0	153,680	153,680	8,200	03/01/2045
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		03/31/2021	VARIOUS		4,496,500	4,496,500	4,446,144	4,448,705	0	47,795	0	47,795	0	4,496,500	0	0	0	76,363	07/17/2023
94847A-AC-1	WEDGEWOOD VILLAGE PHARMACY LLC		03/31/2021	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	34,214	07/17/2023
94973V-AL-1	WELLPOINT INC		01/01/2021	RESOLUTION LIFE		9,963,702	7,200,000	7,147,470	7,187,049	0	0	0	0	0	7,187,049	0	2,776,653	2,776,653	194,220	01/15/2036
94973V-AN-7	WELLPOINT INC		01/01/2021	RESOLUTION LIFE		4,335,874	3,000,000	2,894,910	2,919,085	0	0	0	0	0	2,919,085	0	1,416,789	1,416,789	8,500	06/15/2037
94974B-EV-8	WELLS FARGO & CO		04/01/2021	MATURITY		20,000,000	20,000,000	19,958,600	19,998,727	0	1,273	0	1,273	0	20,000,000	0	0	0	460,000	04/01/2021
94974B-GK-0	WELLS FARGO & CO		01/01/2021	RESOLUTION LIFE		624,987	500,000	498,330	498,517	0	0	0	0	0	498,517	0	126,470	126,470	3,250	05/01/2045
94974B-GP-9	WELLS FARGO & CO		01/01/2021	RESOLUTION LIFE		673,861	600,000	598,950	599,456	0	0	0	0	0	599,456	0	74,405	74,405	5,443	09/29/2025
949796-AA-4	WFMBS_20-RR1		12/01/2021	MBS PAYDOWN		1,016,134	1,016,134	1,046,936	1,021,072	0	(4,937)	0	(4,937)	0	1,016,134	0	0	0	12,222	05/25/2050
949796-AS-5	WFMBS_20-RR1		12/01/2021	MBS PAYDOWN		812,908	812,908	832,468	815,660	0	(2,753)	0	(2,753)	0	812,908	0	0	0	9,777	05/25/2050
94982P-AA-7	WFMBS_05-AR7 1A1		12/01/2021	MBS PAYDOWN		304,989	304,989	297,768	304,195	0	794	0	794	0	304,989	0	0	0	5,135	05/25/2035
949831-AA-9	WFMBS_19-3		12/01/2021	VARIOUS		1,379,820	1,379,820	1,399,223	1,389,894	0	(10,074)	0	(10,074)	0	1,379,820	0	0	0	20,196	07/25/2049
949831-AS-0	WFMBS_19-3		12/01/2021	VARIOUS		1,034,864	1,034,864	1,038,572	1,036,744	0	(1,880)	0	(1,880)	0	1,034,864	0	0	0	15,148	07/25/2049
949831-AW-1	WFMBS_19-3		12/01/2021	VARIOUS		0	0	340,687	102,025	0	(102,025)	0	(102,025)	0	0	0	0	0	162,712	07/25/2049
949831-AX-9	WFMBS_19-3		12/01/2021	VARIOUS		0	0	154,042	45,348	0	(45,348)	0	(45,348)	0	0	0	0	0	72,772	07/25/2049
94983J-AC-6	WFMBS_06-AR1 IIA1		12/01/2021	MBS PAYDOWN		146,593	148,141	136,292	146,791	0	(197)	0	(197)	0	146,593	0	0	0	1,877	03/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94985J-CD-0	WFMBS_07-7 APO		12/31/2021	VARIOUS		98,555	104,547	61,943	91,620	0	6,934	0	6,934	0	98,555	0	0	0	0	06/25/2037
94989E-AL-1	WFCM_15-LC20		01/01/2021	RESOLUTION LIFE		1,151,372	1,150,000	1,054,376	1,062,908	0	0	0	0	0	1,062,908	0	88,464	88,464	3,887	04/15/2050
94989J-BE-5	WFCM_15-C28		01/01/2021	RESOLUTION LIFE		2,131,998	2,000,000	1,963,047	1,972,134	0	0	0	0	0	1,972,134	0	159,864	159,864	6,823	05/15/2048
94989N-AL-1	WFCM_15-C30		01/01/2021	RESOLUTION LIFE		98,834	100,000	74,986	76,670	0	0	0	0	0	76,670	0	22,164	22,164	375	09/15/2058
94989N-BK-2	WFCM_15-C30		01/01/2021	RESOLUTION LIFE		755,537	700,000	722,230	713,776	0	0	0	0	0	713,776	0	41,761	41,761	2,567	09/15/2058
94989T-BE-3	WFCM_15-LC22		01/01/2021	RESOLUTION LIFE		2,806,444	2,500,000	2,584,180	2,555,235	0	0	0	0	0	2,555,235	0	251,208	251,208	9,451	09/15/2058
94989V-AK-5	WFCM_15-NXS3		01/01/2021	RESOLUTION LIFE		3,841,005	3,590,000	3,274,007	3,297,857	0	0	0	0	0	3,297,857	0	543,148	543,148	13,463	09/15/2057
94989W-AY-3	WFCM_15-C31		01/01/2021	RESOLUTION LIFE		1,100,091	1,000,000	996,867	996,935	0	0	0	0	0	996,935	0	103,156	103,156	3,735	11/15/2048
95000C-BE-2	WFCMT_16-NXS5		12/01/2021	INTEREST ONLY PAYMENT		0	0	71,300	5,707	0	(5,707)	0	(5,707)	0	0	0	0	0	6,795	01/15/2059
95000P-AL-8	WFCM_16-C37		01/01/2021	RESOLUTION LIFE		106,709	100,000	89,168	89,846	0	0	0	0	0	89,846	0	16,863	16,863	374	12/15/2049
95001N-BD-9	WFCM_18-C45		01/01/2021	RESOLUTION LIFE		541,724	500,000	455,953	457,969	0	0	0	0	0	457,969	0	83,756	83,756	1,970	06/15/2051
95001T-AA-3	WFMBS_19-1		12/01/2021	VARIOUS		1,821,658	1,821,658	1,820,235	1,821,471	0	187	0	187	0	1,821,658	0	0	0	29,391	11/25/2048
95001T-AW-5	WFMBS_19-1		12/01/2021	INTEREST ONLY PAYMENT		0	0	13,824	10,829	0	(10,829)	0	(10,829)	0	0	0	0	0	12,679	11/25/2048
95002C-AE-1	WFCM_20-SOP		06/15/2021	MBS PAYDOWN		5,000,000	5,000,000	4,994,380	5,004,065	0	(4,065)	0	(4,065)	0	5,000,000	0	0	0	48,786	01/15/2035
95002E-BF-3	WFCM_20-C55		12/01/2021	INTEREST ONLY PAYMENT		0	0	17,267	1,112	0	(1,112)	0	(1,112)	0	0	0	0	0	1,340	02/15/2053
95002F-AE-4	WFMBS_19-4		12/01/2021	MBS PAYDOWN		1,600,736	1,600,736	1,641,643	1,611,201	0	(10,465)	0	(10,465)	0	1,600,736	0	0	0	50,588	09/25/2049
95002F-AX-2	WFMBS_19-4		12/01/2021	VARIOUS		0	0	103,133	18,189	0	(18,189)	0	(18,189)	0	0	0	0	0	29,889	09/25/2049
95002J-AA-4	WFMBS_19-2		12/01/2021	MBS PAYDOWN		2,207,060	2,207,060	2,246,373	2,279,218	0	(72,158)	0	(72,158)	0	2,207,060	0	0	0	37,989	04/25/2049
95002K-AA-1	WFMBS_20-1		12/01/2021	MBS PAYDOWN		2,662,872	2,659,509	2,682,688	2,665,665	0	(2,794)	0	(2,794)	0	2,662,872	0	0	0	34,159	12/25/2049
95002T-AS-3	WFMBS_20-3		12/01/2021	MBS PAYDOWN		1,082,788	1,082,788	1,111,550	1,086,149	0	(3,360)	0	(3,360)	0	1,082,788	0	0	0	15,001	06/25/2050
95002V-AA-7	WFMBS_20-4		12/01/2021	MBS PAYDOWN		983,695	983,695	1,025,963	988,104	0	(4,409)	0	(4,409)	0	983,695	0	0	0	13,392	07/25/2050
95002V-AS-8	WFMBS_20-4		12/01/2021	MBS PAYDOWN		4,426,626	4,426,626	4,572,567	4,442,964	0	(16,338)	0	(16,338)	0	4,426,626	0	0	0	60,264	07/25/2050
95003B-AS-1	WFMBS_20-5		12/01/2021	MBS PAYDOWN		1,716,368	1,716,368	1,753,646	1,720,846	0	(4,478)	0	(4,478)	0	1,716,368	0	0	0	24,608	09/25/2050
95003F-AV-5	WFMBS_21-INV2		12/01/2021	INTEREST ONLY PAYMENT		0	0	69,020	0	0	(512)	0	(512)	0	0	0	0	0	1,918	09/25/2051
95058X-AE-8	WEN_18-1A		12/15/2021	VARIOUS		485,703	462,000	462,000	462,000	0	0	0	0	0	462,000	0	23,703	23,703	2,466	03/15/2048
95058X-AG-3	WEN_19-1A		12/15/2021	MBS PAYDOWN		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	6,809	06/15/2049
95058X-AL-2	WEN_21-1A		12/15/2021	MBS PAYDOWN		31,250	31,250	31,250	0	0	0	0	0	0	31,250	0	0	0	308	06/15/2051
955306-B#-1	WEST PHARMACEUTICAL SERVICES INC		01/01/2021	VARIOUS		1,428,180	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	128,180	128,180	24,278	07/05/2024
95810D-AR-2	WESTERN DIGITAL CORPORATION		10/26/2021	VARIOUS		2,851,858	2,851,858	2,744,913	2,749,501	0	102,357	0	102,357	0	2,851,858	0	0	0	41,037	04/29/2023
958254-AA-2	WESTERN GAS PARTNERS LP		03/01/2021	CORPORATE ACTION		660,000	660,000	651,935	659,572	0	171	0	171	0	659,743	0	257	257	8,869	06/01/2021
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC		07/31/2021	VARIOUS		164,673	164,673	164,673	164,673	0	0	0	0	0	164,673	0	0	0	887	03/31/2040
96221T-AQ-0	WFRBS_14-LC14		03/19/2021	CITIGROUP GLOBAL MARKETS INC		2,006,239	1,959,023	1,635,638	1,649,156	0	13,553	0	13,553	0	1,662,709	0	343,529	343,529	27,950	03/15/2047
969457-BG-4	WILLIAMS COMPANIES INC		03/01/2021	VARIOUS		430,847	415,000	430,563	416,109	0	(238)	0	(238)	0	415,870	0	14,977	14,977	15,711	09/01/2021
969457-BM-1	WILLIAMS COMPANIES INC		01/01/2021	RESOLUTION LIFE		267,559	183,000	200,385	194,704	0	0	0	0	0	194,704	0	72,855	72,855	4,715	03/15/2032
97314B-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		01/01/2021	RESOLUTION LIFE		10,975,321	9,430,509	9,464,930	9,463,827	0	0	0	0	0	9,463,827	0	1,511,494	1,511,494	961	12/18/2034
97415J-AB-4	WSTOP_20-1A		09/05/2021	MBS PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	462	12/05/2050
976656-CJ-5	WISCONSIN ELECTRIC POWER CO		01/01/2021	RESOLUTION LIFE		2,490,640	2,000,000	1,994,220	1,994,831	0	0	0	0	0	1,994,831	0	495,809	495,809	3,822	12/15/2045
976826-BK-2	WISCONSIN POWER AND LIGHT CO		01/01/2021	RESOLUTION LIFE		1,993,869	1,635,000	1,706,711	1,699,275	0	0	0	0	0	1,699,275	0	294,594	294,594	14,152	10/15/2044
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		01/01/2021	RESOLUTION LIFE		10,926,117	9,166,667	9,166,667	9,166,667	0	0	0	0	0	9,166,667	0	1,759,450	1,759,450	108,251	09/10/2045
978097-AD-5	WOLVERINE WORLD WIDE INC		08/26/2021	CORPORATE ACTION		1,928,147	1,880,000	1,823,525	1,840,691	0	3,994	0	3,994	0	1,892,832	0	35,315	35,315	92,694	09/01/2026
980745-D#-7	WOODWARD INC		01/01/2021	RESOLUTION LIFE		1,944,681	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	244,681	244,681	17,765	11/15/2025
980745-E#-6	WOODWARD INC		01/01/2021	RESOLUTION LIFE		1,944,681	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	244,681	244,681	17,765	11/15/2025
98161*-AA-7	WORLEYPARSONS US HOLDING CORP		03/24/2021	VARIOUS		3,713,209	3,708,571	3,708,571	3,708,571	0	0	0	0	0	3,708,571	0	4,638	4,638	96,257	03/24/2021
983024-AL-4	WYETH		01/01/2021	RESOLUTION LIFE		1,490,217	1,000,000	1,275,270	1,254,054	0	0	0	0	0	1,254,054	0	236,163	236,163	22,667	02/15/2036
983024-AN-0	WYETH		01/01/2021	RESOLUTION LIFE		14,974,522	10,000,000	9,932,100	9,949,596	0	0	0	0	0	9,949,596	0	5,024,926	5,024,926	148,750	04/01/2037
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC		01/06/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	5,418	05/30/2025
984121-CP-6	XEROX CORPORATION		01/01/2021	RESOLUTION LIFE		643,750	625,000	620,313	620,313	0	0	0	0	0	620,313	0	23,438	23,438	7,490	03/17/2022
98581*-AA-9	YELLOWSTONE ENERGY LTD		01/01/2021	VARIOUS		9,712,746	8,430,471	8,692,398	8,692,398	0	0	0	0	0	8,692,398	0	1,020,348	1,020,348	265,235	12/31/2026
988498-AD-3	YUM! BRANDS INC		01/01/2021	RESOLUTION LIFE		957,325	745,000	694,698	704,919	0	0	0	0	0	704,919	0	252,406	252,406	6,545	11/15/2037
98920M-AA-0	ZAXBY_21-1A		10/30/2021	VARIOUS		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	78	07/30/2051
BIN174-TG-1	PROFESSIONAL PHYSICAL THERAPY		10/01/2021	VARIOUS		14,789	14,789	13,413	14,625	0	164	0	164	0	14,789	0	0	0	1,088	12/16/2022
BIN17E-EQ-3	MINISTRY BRANDS LLC		09/30/2021	VARIOUS		4,777	4,777	4,754	4,777	0	0	0	0	0	4,777	0	0	0	154	12/02/2022
BIN1JZ-G9-9	SAM6388		12/17/2020	AMHERST PIERPONT		7,097,921	0	7,097,921	7,097,921	0	(4,493)	0	(4,493)	0	7,093,428	0	4,493	4,493	150,562	01/01/2039
BIN1L7-XM-0	CED NEVADA VIRGINIA FINANCING HOLD		12/31/2021	SINKING FUND REDEMPTION		5,882	5,882	5,882	0	0	0	0	0	0	5,882	0	0	0	0	12/31/2046
BIN1L7-XN-8	CED NEVADA VIRGINIA FINANCING HOLD		12/31/2021	SINKING FUND REDEMPTION		12,482	12,482	12,482	0	0	0	0	0	0	12,482	0	0	0	0	12/31/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C7236#-AA-2	PET SUPERMARKET INC - TL		06/30/2021	VARIOUS		13,784,599	13,784,599	13,706,380	13,758,508	0	6,522	0	6,522	0	13,765,030	0	19,569	19,569	681,904	07/05/2022
008474-B#-4	AGNICO-EAGLE MINES LIMITED	A	01/01/2021	RESOLUTION LIFE		2,480,619	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	180,619	180,619	290	06/30/2023
009088-AA-3	AIR CANADA 2015-2AA PTT	A	12/15/2021	SINKING FUND REDEMPTION		241,107	241,107	241,107	241,107	0	0	0	0	0	241,107	0	0	0	6,781	12/15/2027
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS TH	A	07/15/2021	SINKING FUND REDEMPTION		288,870	288,870	276,020	288,195	0	675	0	675	0	288,870	0	0	0	7,150	01/15/2030
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2021	VARIOUS		273,223	274,546	267,972	267,972	0	0	0	0	0	267,972	0	5,251	5,251	6,154	03/15/2027
00909D-AA-1	AIR CANADA 2020-2 CLASS A PASS THR	A	10/01/2021	SINKING FUND REDEMPTION		565,665	565,665	565,665	565,665	0	0	0	0	0	565,665	0	0	0	22,933	04/01/2029
013716-AW-5	ALCAN INC	A	01/01/2021	RESOLUTION LIFE		876,453	600,000	721,974	712,227	0	0	0	0	0	712,227	0	164,226	164,226	2,875	06/01/2035
0778FP-AF-6	BELL CANADA	A	12/16/2021	JANE STREET		3,294,780	3,000,000	2,991,840	0	0	632	0	632	0	2,992,472	0	302,308	302,308	83,038	03/17/2051
09784Y-AA-6	BONAVISTA ENERGY CORP	A	05/11/2021	SEAPORT GROUP		805,100	805,100	805,100	805,100	0	0	0	0	0	805,100	0	0	0	32,204	08/11/2025
09784Y-AC-2	BONAVISTA ENERGY CORP	A	05/11/2021	VARIOUS		412,563	412,563	412,563	412,563	0	0	0	0	0	412,563	0	0	0	20,627	08/11/2035
11271L-AC-6	BROOKFIELD FINANCE INC	A	01/01/2021	RESOLUTION LIFE		9,753,087	8,500,000	8,470,590	8,478,158	0	0	0	0	0	8,478,158	0	1,274,929	1,274,929	143,650	01/25/2028
124900-AD-3	CCL INDUSTRIES INC	A	02/09/2021	KEYBANC CAPITAL MARKETS INC.		10,688,300	10,000,000	10,487,200	10,469,120	0	(5,088)	0	(5,088)	0	10,464,032	0	224,268	224,268	59,306	06/01/2030
136375-BE-1	CANADIAN NATIONAL RAILWAY COMPANY	A	01/01/2021	RESOLUTION LIFE		7,912,600	5,000,000	6,577,850	6,246,720	0	0	0	0	0	6,246,720	0	1,665,880	1,665,880	154,749	07/15/2036
136385-AE-1	CANADIAN NATURAL RESOURCES LTD	A	01/01/2021	RESOLUTION LIFE		4,107,343	3,128,000	3,697,390	3,634,181	0	0	0	0	0	3,634,181	0	473,162	473,162	560	06/30/2033
13645R-AD-6	CANADIAN PACIFIC RAILWAY COMPANY	A	01/01/2021	RESOLUTION LIFE		6,368,536	4,300,000	4,760,664	4,572,824	0	0	0	0	0	4,572,824	0	1,795,711	1,795,711	64,679	10/15/2031
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO	A	01/01/2021	RESOLUTION LIFE		2,629,614	2,000,000	1,990,820	1,992,485	0	0	0	0	0	1,992,485	0	637,130	637,130	28,267	09/15/2035
14040*-AA-1	CAPITAL POWER CORP	A	06/15/2021	MATURITY		14,500,000	14,500,000	14,877,938	14,559,271	0	(59,271)	0	(59,271)	0	14,500,000	0	0	0	377,725	06/15/2021
292766-A#-9	ENERPLUS CORP	A	05/15/2021	VARIOUS		1,386,541	1,380,000	1,355,686	1,355,686	0	0	0	0	0	1,355,686	0	30,854	30,854	19,878	05/15/2024
292766-A@-1	ENERPLUS CORP	A	01/01/2021	RESOLUTION LIFE		201,548	200,000	194,736	194,736	0	0	0	0	0	194,736	0	6,812	6,812	1,124	05/15/2022
448055-AD-5	HUSKY ENERGY INC.	A	01/01/2021	RESOLUTION LIFE		1,261,588	1,000,000	1,005,020	1,003,967	0	0	0	0	0	1,003,967	0	257,621	257,621	20,022	09/15/2037
559222-AR-5	MAGNA INTERNATIONAL INC.	A	01/01/2021	RESOLUTION LIFE		5,729,795	5,000,000	4,980,500	4,989,774	0	0	0	0	0	4,989,774	0	740,021	740,021	51,875	10/01/2025
575385-AB-5	MASONITE INTERNATIONAL CORPORATION	A	07/24/2021	CORPORATE ACTION		2,279,275	2,200,000	2,177,425	2,183,135	0	1,403	0	1,403	0	2,263,813	0	15,462	15,462	108,579	09/15/2026
655422-AV-5	XSTRATA CANADA CORP	A	01/01/2021	RESOLUTION LIFE		657,620	500,000	529,665	527,631	0	0	0	0	0	527,631	0	129,989	129,989	1,378	06/15/2035
66977W-AN-9	NOVA CHEMICALS CORP	A	05/14/2021	VARIOUS		2,987,044	2,965,000	2,985,388	2,933,718	0	(2,917)	0	(2,917)	0	2,947,645	0	39,399	39,399	102,196	08/01/2023
67077M-AL-2	NUTRIEN LTD	A	12/16/2021	CORPORATE ACTION		5,319,200	5,000,000	4,992,750	4,996,688	0	683	0	683	0	5,316,570	0	2,630	2,630	211,406	03/15/2025
67077M-AN-8	NUTRIEN LTD	A	01/01/2021	RESOLUTION LIFE		4,210,258	3,538,000	3,252,778	3,281,217	0	0	0	0	0	3,281,217	0	929,042	929,042	42,972	03/15/2035
67077M-AQ-1	NUTRIEN LTD	A	12/16/2021	CORPORATE ACTION		4,383,240	3,000,000	3,002,220	3,002,024	0	(54)	0	(54)	0	3,001,971	0	1,381,269	1,381,269	260,823	01/15/2041
67077M-AS-7	NUTRIEN LTD	A	01/01/2021	RESOLUTION LIFE		1,224,020	900,000	948,339	943,326	0	0	0	0	0	943,326	0	280,695	280,695	21,788	01/15/2045
683715-AB-2	OPEN TEXT CORPORATION	A	12/09/2021	CORPORATE ACTION		1,327,894	1,290,000	1,293,063	1,292,007	0	(501)	0	(501)	0	1,329,400	0	(1,506)	(1,506)	77,471	06/01/2026
716442-AH-1	PETRO-CANADA	A	01/01/2021	RESOLUTION LIFE		4,875,429	4,000,000	4,249,320	4,227,440	0	0	0	0	0	4,227,440	0	647,988	647,988	98,678	07/15/2033
775109-AY-7	ROGERS COMMUNICATIONS INC.	A	01/01/2021	RESOLUTION LIFE		2,186,978	2,000,000	1,996,260	1,998,815	0	0	0	0	0	1,998,815	0	188,164	188,164	20,500	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC.	A	01/01/2021	RESOLUTION LIFE		547,617	400,000	406,800	406,159	0	0	0	0	0	406,159	0	141,457	141,457	5,889	03/15/2044
92658T-AQ-1	VIDEOTRON LTD	A	07/06/2021	VARIOUS		1,955,294	1,880,000	1,880,000	1,880,000	0	0	0	0	0	1,955,038	0	256	256	90,740	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA	A	01/01/2021	RESOLUTION LIFE		1,374,580	1,000,000	996,870	997,531	0	0	0	0	0	997,531	0	377,049	377,049	8,817	11/15/2037
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	09/27/2021	VARIOUS		6,908,706	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,908,706	0	0	0	242,987	05/27/2022
C0445#-AM-8	ARC RESOURCES LTD	A	09/27/2021	VARIOUS		3,762,330	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,731,597	0	30,733	30,733	131,614	08/23/2024
C1465*-AF-0	CGI GROUP INC	A	12/15/2021	MATURITY		14,600,000	14,600,000	14,600,000	14,846,163	0	(246,163)	0	(246,163)	0	14,600,000	0	0	0	728,540	12/15/2021
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	01/01/2021	RESOLUTION LIFE		3,251,025	2,902,364	2,902,364	2,902,364	0	0	0	0	0	2,902,364	0	348,661	348,661	51,467	03/03/2024
C4111#-AF-8	GRAYMONT LTD PRVT	A	07/10/2021	SINKING FUND REDEMPTION		1,723,077	1,723,077	1,723,077	1,723,077	0	0	0	0	0	1,723,077	0	0	0	88,782	01/10/2023
C4111#-AG-6	GRAYMONT LTD	A	01/01/2021	RESOLUTION LIFE		3,505,953	3,150,003	3,150,003	3,150,003	0	0	0	0	0	3,150,003	0	355,950	355,950	4,113	06/21/2027
C6901P-AA-6	SIENNA METALS LTD	A	01/01/2021	VARIOUS		3,491,250	3,500,000	3,355,625	3,355,836	0	0	0	0	0	3,355,625	0	135,625	135,625	73,160	09/30/2026
C9824@-AD-2	WORLEYPARSONS LTD	A	03/24/2021	MATURITY		8,091,429	8,091,429	8,091,429	8,091,429	0	0	0	0	0	8,091,429	0	0	0	224,942	03/24/2021
00175L-AJ-1	AMMC_14-14A	D	01/25/2021	MBS PAYDOWN		6,000,000	6,000,000	5,994,600	5,965,454	0	34,546	0	34,546	0	6,000,000	0	0	0	29,040	07/25/2029
00176J-AP-1	AMMC_15-16A	D	01/14/2021	MBS PAYDOWN		3,000,000	3,000,000	2,929,200	2,927,136	0	72,864	0	72,864	0	3,000,000	0	0	0	19,771	04/14/2029
00182E-BF-5	ANZ NEW ZEALAND INTL LTD (LONDON B	D	01/01/2021	RESOLUTION LIFE		7,641,547	6,750,000	6,735,825	6,740,176	0	0	0	0	0	6,740,176	0	901,371	901,371	106,088	07/17/2027
00182E-BK-4	ANZ NEW ZEALAND INTL LTD (LONDON B	D	01/01/2021	RESOLUTION LIFE		1,085,417	1,000,000	999,910	999,940	0	0	0	0	0	999,940	0	85,477	85,477	9,633	03/19/2024
00289L-AA-3	ABENGOA TRANSMISION SUR SA	D	10/31/2021	VARIOUS		191,770	191,770	191,760	191,770	0	0	0	0	0	191,770	0	0	0	13,730	04/30/2043
00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	D	04/30/2021	VARIOUS		1,392,644	1,340,000	1,333,501	1,339,207	0	243	0	243	0	1,339,450	0	53,193	53,193	27,240	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	D	05/10/2021	CORPORATE ACTION		4,604,494	4,370,000	4,343,955	4,363,988	0	1,031	0	1,031	0	4,365,019	0	239,475	239,475	131,130	01/12/2023
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	D	01/01/2021	RESOLUTION LIFE		647,325	630,000	519,750	519,750	0	0	0	0	0	519,750	0	127,575	127,575	11,603	08/15/2026
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TOCUME	D	08/11/2021	VARIOUS		1,738,029	1,486,537	1,444,958	1,447,111	0	935	0	935	0	1,448,046	0	289,983	289,983	65,061	11/18/2048
013822-AB-7	ALCOA NEDERLAND HOLDING BV	D	09/30/2021	CORPORATE ACTION		1,863,000	1,800,000	1,830,000	1,816,007	0	(2,891)	0	(2,891)	0	1,876,117	0	(13,117)	(13,117)	126,000	09/30/2026
02343*-AC-6	AMCOR LIMITED PRVT	D	12/15/2021	MATURITY		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	1,130,500	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02364W-AJ-4	AMXLMM 6 3/8 03/01/35	D	01/01/2021	RESOLUTION LIFE		506,192	338,000	363,311	356,792	0	0	0	0	0	356,792	0	149,400	149,400	7,183	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	D	01/01/2021	RESOLUTION LIFE		295,517	200,000	222,480	219,183	0	0	0	0	0	219,183	0	76,335	76,335	3,097	03/30/2040
034863-AU-4	ANGLO AMERICAN CAPITAL PLC	D	01/01/2021	RESOLUTION LIFE		587,116	500,000	506,040	505,059	0	0	0	0	0	505,059	0	82,057	82,057	6,625	03/15/2028
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	02/24/2021	MORGAN STANLEY & CO. INC.		7,085,260	7,000,000	6,936,650	6,938,362	0	848	0	848	0	6,939,210	0	146,050	146,050	84,729	09/10/2030
03763Y-BC-9	APID_12-11A	D	04/29/2021	CORPORATE ACTION		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	102,343	10/17/2030
03763Y-BE-5	APID_12-11A	D	04/29/2021	CORPORATE ACTION		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	50,753	10/17/2030
03764D-AH-4	APID_13-12A	D	10/06/2021	GOLDMAN SACHS & CO		2,001,340	2,000,000	2,005,760	1,992,414	0	10,880	0	10,880	0	2,003,294	0	(1,954)	(1,954)	25,422	04/15/2031
03764Q-BE-1	APID_13-15A	D	11/15/2021	RBC CAPITAL MARKETS		3,980,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(19,600)	(19,600)	62,741	04/20/2031
03767V-AE-8	APID_19-31A	D	05/14/2021	CORPORATE ACTION		2,725,000	2,725,000	2,725,000	2,725,000	0	0	0	0	0	2,725,000	0	0	0	44,424	04/15/2031
04002R-AA-8	AREIT_20-FL4	D	12/15/2021	MBS PAYDOWN		1,459,774	1,459,774	1,457,950	1,455,550	0	4,225	0	4,225	0	1,459,774	0	0	0	27,200	04/14/2037
04016N-AB-9	ARES_17-44A	D	04/29/2021	CORPORATE ACTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	25,890	10/15/2029
04016V-AC-9	ARES_18-47A	D	11/15/2021	CREDIT SUISSE SECURITIES (USA) LLC		7,440,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(60,000)	(60,000)	111,170	04/15/2030
046353-AG-3	ASTRAZENECA PLC	D	11/09/2021	MARKET AXESS		462,967	377,000	462,964	462,449	0	(2,484)	0	(2,484)	0	459,965	0	3,003	3,003	17,342	09/18/2042
05253J-AQ-4	AUSTRALIA & NEW ZEALAND BANKING GR	D	11/23/2021	MATURITY		5,500,000	5,500,000	5,501,815	5,500,342	0	(342)	0	(342)	0	5,500,000	0	0	0	140,250	11/23/2021
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	12/31/2021	SINKING FUND REDEMPTION		718,250	718,250	716,147	716,147	0	2,103	0	2,103	0	718,250	0	0	0	29,588	06/30/2035
05523R-AD-9	BAE SYSTEMS PLC	D	12/13/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,364,650	5,000,000	4,964,800	4,966,936	0	2,933	0	2,933	0	4,969,869	0	394,781	394,781	198,333	04/15/2030
05581K-AB-7	BNP PARIBAS SA	D	01/01/2021	RESOLUTION LIFE		1,089,317	1,000,000	994,110	997,227	0	0	0	0	0	997,227	0	92,090	92,090	18,050	01/10/2024
05583J-AE-2	BPCE SA	D	01/01/2021	RESOLUTION LIFE		12,533,431	10,500,000	10,438,575	10,450,312	0	0	0	0	0	10,450,312	0	2,083,119	2,083,119	147,036	09/12/2028
05607K-AE-1	BXMT_17-FL1	D	04/15/2021	MBS PAYDOWN		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	9,495	06/15/2035
05607K-AG-6	BXMT_17-FL1	D	04/15/2021	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,926	06/15/2035
05964H-AB-1	BANCO SANTANDER SA	D	01/01/2021	RESOLUTION LIFE		2,312,657	2,000,000	1,982,160	1,987,923	0	0	0	0	0	1,987,923	0	324,734	324,734	18,889	04/11/2027
05964H-AH-8	BANCO SANTANDER SA	D	02/09/2021	MIZUHO SECURITIES USA INC		9,153,540	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	153,540	153,540	40,662	04/12/2023
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ LTD	D	01/01/2021	RESOLUTION LIFE		2,193,652	2,000,000	1,992,200	1,997,580	0	0	0	0	0	1,997,580	0	196,072	196,072	25,511	09/09/2023
06738E-AT-2	BARCLAYS PLC	D	03/01/2021	BARCLAYS CAPITAL INC		4,348,964	4,300,000	3,881,551	3,979,715	0	24,674	0	24,674	0	4,004,389	0	344,575	344,575	30,925	01/10/2023
06738E-AV-7	BARCLAYS PLC	D	01/01/2021	RESOLUTION LIFE		4,089,920	3,000,000	2,997,210	2,997,389	0	0	0	0	0	2,997,389	0	1,092,530	1,092,530	70,538	01/10/2047
06744N-AE-7	BARDT_19-2A	D	10/22/2021	MBS PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	144,774	10/22/2032
06759J-AJ-7	BABSN_19-1A	D	04/22/2021	VARIOUS		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	133,295	04/15/2027
06760P-AG-6	BABSN_18-3A	D	01/01/2021	RESOLUTION LIFE		5,450,737	5,500,000	5,285,109	5,305,410	0	0	0	0	0	5,305,410	0	145,327	145,327	18,607	07/20/2029
06761H-AJ-7	BABSN_19-2A	D	05/06/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	81,294	04/15/2031
06761K-AG-6	BABSN_19-3A	D	05/20/2021	CORPORATE ACTION		2,565,000	2,565,000	2,565,000	2,565,000	0	0	0	0	0	2,565,000	0	0	0	44,054	04/20/2031
06762L-AC-2	BABSN_20-1A	D	10/15/2021	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	62,032	10/15/2032
06849A-AB-5	ABX FINANCING COMPANY 144A	D	01/01/2021	RESOLUTION LIFE		9,735,827	6,900,000	7,396,902	7,355,278	0	0	0	0	0	7,355,278	0	2,380,549	2,380,549	92,498	10/15/2036
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY	D	01/01/2021	RESOLUTION LIFE		2,156,940	1,500,000	1,749,015	1,735,754	0	0	0	0	0	1,735,754	0	421,186	421,186	18,842	10/15/2039
07876T-AA-0	BMIR_20-1A	D	03/25/2021	MBS PAYDOWN		10,088,114	10,088,114	10,102,301	10,101,585	0	(13,471)	0	(13,471)	0	10,088,114	0	0	0	43,365	06/25/2030
08179H-AB-6	BSP_17-12A	D	10/15/2021	MBS PAYDOWN		7,000,000	7,000,000	6,946,100	6,923,234	0	76,766	0	76,766	0	7,000,000	0	0	0	133,200	10/15/2030
08179X-AS-4	BSP_13-IIA-BR	D	03/08/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	55,769	07/15/2029
08180F-BA-8	BSP_14-IVA	D	02/26/2021	VARIOUS		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	66,328	01/20/2029
08180N-AQ-7	BSP_15-VIA	D	07/18/2021	MBS PAYDOWN		5,500,000	5,500,000	5,468,650	5,449,228	0	50,772	0	50,772	0	5,500,000	0	0	0	82,774	10/18/2029
08181L-AN-7	BSP_16-10A	D	03/04/2021	CORPORATE ACTION		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	28,216	01/15/2029
08186P-AA-1	BSP_19-18A	D	11/16/2021	CORPORATE ACTION		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	126,619	10/15/2032
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L	D	01/07/2021	VARIOUS		10,406,151	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	806,151	806,151	88,305	04/07/2027
09609N-AG-0	BLUEM_19-24A	D	05/06/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	64,207	04/20/2031
09626R-BA-2	BLUEM_12-2A	D	12/07/2021	VARIOUS		9,891,719	9,900,000	9,887,165	9,887,165	0	0	0	0	0	9,887,165	0	4,554	4,554	222,080	11/20/2028
09626U-AU-2	BLUEM_13-1A	D	11/15/2021	VARIOUS		5,041,445	5,040,651	5,038,982	5,038,982	0	0	0	0	0	5,038,982	0	2,463	2,463	59,643	01/20/2029
09626Y-AN-0	BLUEM_13-2A	D	11/15/2021	VARIOUS		493,535	493,437	493,437	493,437	0	0	0	0	0	493,437	0	98	98	7,283	10/22/2030
09627F-AG-5	BLUEM_19-25A	D	07/15/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	81,009	07/15/2032
09627X-AY-7	BLUEM_15-1A	D	02/10/2021	VARIOUS		5,100,004	5,100,000	5,098,778	5,098,778	0	0	0	0	0	5,098,778	0	1,226	1,226	45,888	04/13/2027
09628Q-AN-5	BLUEM_16-1A	D	07/09/2021	CORPORATE ACTION		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	37,501	04/20/2027
11124T-AC-8	BDRVR_20-1A	D	06/15/2021	CORPORATE ACTION		2,000,000	2,000,000	1,990,000	1,993,367	0	6,414	0	6,414	0	1,999,781	0	219	219	34,291	04/20/2029
11283#-AC-5	BROOKFIELD POWER NY PRVT	C	01/01/2021	RESOLUTION LIFE		6,814,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,814,050	1,814,050	12,417	12/16/2030
12434L-AA-2	BXMT_20-FL2	D	04/20/2021	J.P. MORGAN SECURITIES, INC.		3,986,259	3,990,000	3,780,525	3,843,107	0	23,937	0	23,937	0	3,867,044	0	119,215	119,215	14,298	02/16/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12548M-BF-1	CIFC_15-1A	D	10/06/2021	J.P. MORGAN SECURITIES, INC.		2,001,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,920	1,920	25,388	01/22/2031
12551J-AE-6	CIFC_17-4A	D	06/17/2021	CORPORATE ACTION		3,000,000	3,000,000	2,973,750	2,965,488	0	10,949	0	10,949	0	2,976,436	0	23,564	23,564	37,191	10/24/2030
12552F-AJ-2	CIFC_14-4RA	D	12/29/2021	CORPORATE ACTION		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	158,875	10/17/2030
13079W-AS-7	SYMP_12-9A	D	09/23/2021	CORPORATE ACTION		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	119,421	07/16/2032
141312-AA-6	CRBN_17-1A	D	11/15/2021	J.P. MORGAN SECURITIES, INC.		1,000,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	400	400	14,484	01/20/2031
14310M-AY-3	CGMS_14-1A	D	10/06/2021	WELLS FARGO SECURITIES		6,005,280	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	5,280	5,280	78,045	04/17/2031
14310M-BC-0	CGMS_14-1A	D	01/01/2021	RESOLUTION LIFE		963,724	1,000,000	922,901	922,901	0	0	0	0	0	922,901	0	40,823	40,823	4,148	04/17/2031
14314F-AE-8	CGMS_17-3A	D	03/09/2021	CORPORATE ACTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,734	07/20/2029
143658-BC-5	CARNIVAL CORP	D	10/18/2021	VARIOUS		1,367,256	1,200,000	1,188,000	1,192,043	0	4,121	0	4,121	0	1,222,311	0	144,945	144,945	119,850	04/01/2023
15032E-AA-7	CEDF_17-8A	D	09/02/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,804	10/17/2030
15032F-AC-0	CEDF_18-7A	D	11/15/2021	RBC CAPITAL MARKETS		1,998,200	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(1,800)	(1,800)	28,750	01/20/2031
15032T-AW-6	CEDF_13-1A	D	04/22/2021	CORPORATE ACTION		2,500,000	2,500,000	2,497,375	2,490,404	0	4,086	0	4,086	0	2,494,490	0	5,510	5,510	18,291	06/09/2030
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA	D	01/01/2021	RESOLUTION LIFE		451,500	400,000	397,232	397,616	0	0	0	0	0	397,616	0	53,884	53,884	2,881	04/30/2029
157214-AA-5	CEZ AS	D	04/21/2021	CORPORATE ACTION		10,325,000	10,000,000	10,068,750	10,010,437	0	(2,486)	0	(2,486)	0	10,007,951	0	317,049	317,049	233,750	04/03/2022
191241-AF-5	COCA-COLA FEMSA SAB DE CV	D	01/01/2021	RESOLUTION LIFE		418,688	300,000	294,972	295,561	0	0	0	0	0	295,561	0	123,127	123,127	1,531	11/26/2043
19329L-AS-6	CLPK_15-1A	D	03/10/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,005,401	0	0	0	0	0	4,005,401	0	(5,401)	(5,401)	34,785	10/20/2028
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2021	SINKING FUND REDEMPTION		1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	0	0	51,582	09/29/2036
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA	D	11/18/2021	MARKET AXESS		2,511,990	2,375,000	2,373,765	2,374,292	0	110	0	110	0	2,374,402	0	137,588	137,588	68,440	05/18/2026
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	D	01/01/2021	RESOLUTION LIFE		1,573,377	1,250,000	1,245,388	1,245,689	0	0	0	0	0	1,245,689	0	327,687	327,687	22,750	07/12/2047
210314-AB-6	CONSORCIO TRANSMANTARO SA	D	01/01/2021	RESOLUTION LIFE		1,419,750	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	219,750	219,750	11,750	04/16/2034
21623P-AC-1	COOK_18-1A	D	10/06/2021	WELLS FARGO SECURITIES		2,001,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,760	1,760	25,818	04/17/2030
21685W-BT-3	RABOBANK NEDERLAND	D	01/11/2021	MATURITY		20,000,000	20,000,000	19,945,800	19,999,815	0	185	0	185	0	20,000,000	0	0	0	450,000	01/11/2021
218333-A*-3	CORBION NV	D	01/01/2021	RESOLUTION LIFE		8,023,400	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	1,023,400	1,023,400	8,108	12/21/2025
225401-AH-1	CREDIT SUISSE GROUP AG	D	02/16/2021	MARKET AXESS		1,528,572	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	28,572	28,572	4,014	06/12/2024
23076R-AN-1	CPARK_15-2A	D	12/07/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,812	07/20/2028
23330J-AA-9	DP WORLD LTD 144A	D	01/01/2021	VARIOUS		821,813	600,000	615,595	613,193	0	0	0	0	0	613,193	0	208,619	208,619	20,436	07/02/2037
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	D	06/10/2021	CORPORATE ACTION		1,300,950	1,260,000	1,234,800	1,240,958	0	1,234	0	1,234	0	1,283,143	0	17,807	17,807	39,812	06/01/2026
24668P-AE-7	DELHAIZE AMERICA INC.	D	01/01/2021	RESOLUTION LIFE		117,329	82,000	81,688	81,742	0	0	0	0	0	81,742	0	35,587	35,587	1,169	10/01/2040
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	01/01/2021	RESOLUTION LIFE		236,009	200,000	202,092	201,660	0	0	0	0	0	201,660	0	34,348	34,348	243	06/21/2028
25243Y-AH-2	DIAGEO CAPITAL PLC	D	12/06/2021	BARCLAYS CAPITAL INC		4,798,308	3,390,000	4,893,533	4,871,183	0	(72,785)	0	(72,785)	0	4,798,398	0	(91)	(91)	236,782	09/30/2036
256853-AB-8	DOLPHIN ENERGY LTD	D	11/29/2021	VARIOUS		2,778,954	2,764,000	3,170,308	2,821,376	0	(46,364)	0	(46,364)	0	2,780,528	0	(1,574)	(1,574)	135,241	12/15/2021
262431-AB-5	DRSLF_17-50A	D	04/26/2021	CORPORATE ACTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,903	07/15/2030
26245C-AY-9	DRSLF_16-43A	D	04/21/2021	CORPORATE ACTION		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	79,499	07/20/2029
26252J-AN-8	DRSLF_19-75A	D	04/01/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,315	07/15/2030
26252W-AE-9	DRSLF_19-76A	D	11/18/2021	CORPORATE ACTION		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	54,354	10/20/2032
268317-AP-9	ELECTRICITE DE FRANCE SA	D	01/01/2021	RESOLUTION LIFE		5,224,384	4,200,000	4,111,884	4,127,368	0	0	0	0	0	4,127,368	0	1,097,016	1,097,016	43,225	10/13/2035
268317-AU-8	ELECTRICITE DE FRANCE SA	D	01/01/2021	RESOLUTION LIFE		1,788,476	1,500,000	1,481,820	1,486,727	0	0	0	0	0	1,486,727	0	301,750	301,750	18,750	09/21/2028
26874R-AE-8	ENI SPA	D	01/01/2021	RESOLUTION LIFE		3,666,904	3,000,000	2,975,970	2,980,533	0	0	0	0	0	2,980,533	0	686,371	686,371	43,146	09/12/2028
26876F-AA-0	ENN ENERGY HOLDINGS LTD	D	03/01/2021	VARIOUS		2,293,572	2,270,000	2,290,167	2,270,978	0	(335)	0	(335)	0	2,270,642	0	22,929	22,929	36,860	05/13/2021
268789-AB-0	E.ON INTERNATIONAL FINANCE BV 144A	D	01/01/2021	RESOLUTION LIFE		2,979,301	2,000,000	1,991,440	1,993,280	0	0	0	0	0	1,993,280	0	986,022	986,022	22,536	04/30/2038
279158-AE-9	ECOPETROL SA	D	01/01/2021	RESOLUTION LIFE		339,609	250,000	248,685	248,802	0	0	0	0	0	248,802	0	90,808	90,808	5,275	09/18/2043
279158-AJ-8	ECOPETROL SA	D	01/01/2021	RESOLUTION LIFE		88,011	73,000	72,515	72,560	0	0	0	0	0	72,560	0	15,451	15,451	393	05/28/2045
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACI	D	09/15/2021	VARIOUS		4,292,030	4,000,000	4,091,720	4,036,301	0	(5,687)	0	(5,687)	0	4,030,614	0	261,416	261,416	156,867	10/30/2024
29266M-AE-9	IBERDROLA INTERNATIONAL BV	D	01/01/2021	RESOLUTION LIFE		16,560,475	12,240,000	12,761,302	12,581,851	0	0	0	0	0	12,581,851	0	3,978,624	3,978,624	243,270	09/15/2033
29446M-AB-8	EQUINOR ASA	D	01/01/2021	RESOLUTION LIFE		17,459,844	15,000,000	14,975,100	14,980,079	0	0	0	0	0	14,980,079	0	2,479,765	2,479,765	167,656	09/10/2028
29446M-AH-5	EQUINOR ASA	D	08/18/2021	DEUTSCHE BANK SECURITIES, INC.		116,388	100,000	125,306	125,053	0	(384)	0	(384)	0	124,670	0	(8,282)	(8,282)	3,227	04/06/2050
30069L-AE-8	XAN_19-RS07	D	04/27/2021	J.P. MORGAN SECURITIES, INC.		1,499,063	1,500,000	1,211,250	1,254,866	0	20,675	0	20,675	0	1,275,541	0	223,522	223,522	10,103	04/15/2036
30069L-AG-3	XAN_19-RS07	D	04/27/2021	J.P. MORGAN SECURITIES, INC.		4,996,875	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(3,125)	(3,125)	40,142	04/15/2036
33883J-AD-3	FLAT_19-1A	D	11/16/2021	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	87,411	11/16/2032
33938E-AS-6	FLEX LTD	D	01/01/2021	RESOLUTION LIFE		81,105	75,000	75,000	75,000	0	0	0	0	0	75,000	0	6,105	6,105	1,417	02/15/2023
358030-AA-5	FRESENIUS MEDICAL CARE US FINANCE	C	02/15/2021	VARIOUS		1,905,805	1,905,000	1,881,188	1,904,623	0	348	0	348	0	1,904,971	0	833	833	53,750	02/15/2021
361640-NA-2	GE CAPITAL INTERNATIONAL FUNDING C	D	01/01/2021	RESOLUTION LIFE		8,347,094	7,000,000	6,704,810	6,735,358	0	0	0	0	0	6,735,358	0	1,611,736	1,611,736	39,517	11/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
368266-AF-9	GAZ CAPITAL (GAZPROM)	D	01/01/2021	RESOLUTION LIFE		456,725	431,000	406,420	427,493	0	0	0	0	0	427,493	0	29,232	29,232	8,885	03/07/2022
368266-AH-5	GAZ CAPITAL SA	D	01/01/2021	RESOLUTION LIFE		307,978	210,000	229,320	225,439	0	0	0	0	0	225,439	0	82,540	82,540	5,739	08/16/2037
375415-AA-4	GILBT_17-1A	D	11/15/2021	J.P. MORGAN SECURITIES, INC.		1,500,600	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	600	600	22,897	10/15/2030
38060A-AC-8	GOLD FIELDS OROGEN HOLDING BVI LTD	D	01/01/2021	RESOLUTION LIFE		364,781	300,000	300,000	300,000	0	0	0	0	0	300,000	0	64,781	64,781	2,348	05/15/2029
40049J-AV-9	GRUPO TELEVISA SA	D	01/01/2021	RESOLUTION LIFE		528,661	435,000	477,178	453,002	0	0	0	0	0	453,002	0	75,659	75,659	8,245	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SA	D	01/01/2021	RESOLUTION LIFE		325,772	234,000	258,536	254,883	0	0	0	0	0	254,883	0	70,888	70,888	7,148	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB	D	01/01/2021	RESOLUTION LIFE		481,375	400,000	386,136	387,569	0	0	0	0	0	387,569	0	93,806	93,806	2,667	05/13/2045
40049J-BE-6	GROUP TELEVISA	D	01/01/2021	RESOLUTION LIFE		378,375	300,000	295,764	295,861	0	0	0	0	0	295,861	0	82,514	82,514	1,619	05/24/2049
40052V-AB-0	GRUPO BIMBO SAB DE CV	D	04/26/2021	CORPORATE ACTION		3,918,033	3,800,000	3,899,256	3,812,745	0	(2,946)	0	(2,946)	0	3,927,833	0	(9,800)	(9,800)	128,725	01/25/2022
404280-AF-6	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		2,917,818	2,000,000	2,478,419	2,291,647	0	0	0	0	0	2,291,647	0	626,170	626,170	18,639	05/17/2032
404280-AG-4	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		723,387	500,000	612,115	604,192	0	0	0	0	0	604,192	0	119,194	119,194	5,326	05/02/2036
404280-AJ-8	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		2,118,217	1,400,000	1,782,410	1,759,719	0	0	0	0	0	1,759,719	0	358,498	358,498	7,933	06/01/2038
404280-BL-2	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		544,375	500,000	496,875	496,875	0	0	0	0	0	496,875	0	47,500	47,500	3,250	01/01/9999
404280-BW-8	HSBC HOLDINGS PLC	D	02/23/2021	BARCLAYS CAPITAL INC		5,171,940	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	171,940	171,940	16,217	09/12/2026
404280-BX-6	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		7,976,108	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	976,108	976,108	90,967	09/12/2026
404280-BZ-1	HSBC HOLDINGS PLC	D	01/01/2021	RESOLUTION LIFE		1,091,868	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	91,868	91,868	11,620	03/11/2025
44841C-AB-0	HUTCHISON WHAMPOA LTD	D	03/01/2021	HSBC SECURITIES (USA) INC.		8,018,693	7,750,000	7,728,998	7,747,370	0	418	0	418	0	7,747,788	0	270,905	270,905	227,010	01/13/2022
44930#-AD-1	ICL ISRAEL CHEMICALS LTD	D	01/15/2021	MATURITY		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	202,475	01/15/2021
45605P-AM-0	BIND_16-1A	C	10/15/2021	MBS PAYDOWN		2,628,472	2,628,472	2,627,871	2,628,471	0	0	0	0	0	2,628,472	0	0	0	86,559	04/15/2026
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY	D	03/26/2021	CORPORATE ACTION		526,221	515,000	519,025	515,456	0	(120)	0	(120)	0	526,557	0	(336)	(336)	19,760	02/15/2022
46115H-BB-2	INTESA SANPAOLO SPA	D	01/01/2021	RESOLUTION LIFE		274,368	250,000	249,465	249,627	0	0	0	0	0	249,627	0	24,741	24,741	4,494	07/14/2027
46132F-AD-2	INVESCO FINANCE PLC	D	01/01/2021	RESOLUTION LIFE		2,820,258	2,500,000	2,493,550	2,496,698	0	0	0	0	0	2,496,698	0	323,560	323,560	43,229	01/15/2026
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	01/01/2021	RESOLUTION LIFE		6,916,875	6,000,000	5,945,340	5,957,997	0	0	0	0	0	5,957,997	0	958,878	958,878	97,042	08/14/2028
50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER CO LTD	D	03/01/2021	VARIOUS		1,479,644	1,455,000	1,419,949	1,452,658	0	629	0	629	0	1,453,287	0	26,357	26,357	42,188	07/13/2021
50188Y-AC-8	LCM_24A	D	03/03/2021	MBS PAYDOWN		1,850,000	1,850,000	1,800,513	1,801,892	0	48,108	0	48,108	0	1,850,000	0	0	0	17,010	03/20/2030
50200Y-AJ-7	LCM_30A	D	06/09/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,135	04/20/2031
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	D	01/01/2021	RESOLUTION LIFE		251,275	200,000	216,934	214,931	0	0	0	0	0	214,931	0	36,344	36,344	2,871	03/15/2044
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	01/01/2021	RESOLUTION LIFE		2,257,562	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	257,562	257,562	10,722	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	D	01/01/2021	RESOLUTION LIFE		892,609	750,000	747,353	747,976	0	0	0	0	0	747,976	0	144,634	144,634	9,023	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC	D	01/01/2021	RESOLUTION LIFE		2,267,218	2,000,000	2,033,680	2,023,166	0	0	0	0	0	2,023,166	0	244,052	244,052	35,417	01/11/2027
53948P-AA-6	LPSLT_21-1GS	D	12/20/2021	MBS PAYDOWN		608,247	608,247	608,215	607,539	0	708	0	708	0	608,247	0	0	0	6,154	01/20/2048
549876-AA-8	LUKOIL INTL FINANCE BV 144A	D	10/20/2021	VARIOUS		1,619,841	1,560,000	1,560,000	1,560,000	0	0	0	0	0	1,560,000	0	59,841	59,841	83,860	06/07/2022
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	D	01/01/2021	RESOLUTION LIFE		600,999	500,000	491,765	492,231	0	0	0	0	0	492,231	0	108,768	108,768	8,030	02/26/2055
55282L-AG-1	MF1_19-FL2	D	04/27/2021	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	28,809	12/25/2034
55608J-AJ-7	MACQUARIE GROUP LTD	D	02/09/2021	UBS SECURITIES LLC		1,010,850	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,850	10,850	2,523	11/28/2023
55608J-AM-0	MACQUARIE GROUP LTD	D	02/16/2021	MIZUHO SECURITIES USA INC		10,193,870	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	193,870	193,870	22,681	03/27/2024
55817A-AJ-3	MDPK_18-32A	D	03/17/2021	CORPORATE ACTION		5,700,000	5,700,000	5,621,910	5,602,520	0	7,462	0	7,462	0	5,609,982	0	90,018	90,018	72,082	01/22/2031
55818H-BG-2	MDPK_12-10A	D	01/20/2021	MBS PAYDOWN		3,250,000	3,250,000	3,106,675	3,119,960	0	130,040	0	130,040	0	3,250,000	0	0	0	18,043	01/20/2029
55820C-AJ-4	MDPK 2018-29A	D	02/25/2021	J.P. MORGAN SECURITIES, INC.		3,001,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	1,500	1,500	26,816	10/18/2030
55820T-AC-2	MDPK_17-25A	D	06/15/2021	CORPORATE ACTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,120	07/27/2030
55954H-AG-7	MAGNE_19-22A	D	05/07/2021	CORPORATE ACTION		4,575,000	4,575,000	4,575,000	4,575,000	0	0	0	0	0	4,575,000	0	0	0	73,448	04/15/2031
55954N-AE-9	MAGNE_19-23A	D	12/15/2021	CORPORATE ACTION		6,000,000	6,000,000	6,000,000	5,976,722	0	58,302	0	58,302	0	6,035,023	0	(35,023)	(35,023)	199,631	10/25/2032
55954Y-AC-9	MAGNE_20-26A	D	09/10/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,873	07/15/2030
58516N-AA-2	MEGA ADVANCE INVESTMENTS	D	03/01/2021	VARIOUS		605,375	600,000	593,910	599,721	0	106	0	106	0	599,828	0	5,547	5,547	8,250	05/12/2021
58516N-AB-0	MEGA ADVANCE INVESTMENTS	D	01/01/2021	RESOLUTION LIFE		280,688	200,000	199,178	199,300	0	0	0	0	0	199,300	0	81,387	81,387	1,735	05/12/2041
59284B-AB-4	MEXICHEM SAB DE CV	D	05/26/2021	VARIOUS		3,907,250	3,700,000	3,663,650	3,692,137	0	1,681	0	1,681	0	3,693,818	0	213,432	213,432	119,830	09/19/2022
59284B-AE-8	MEXICHEM SAB DE CV	D	01/01/2021	RESOLUTION LIFE		496,875	400,000	397,300	397,551	0	0	0	0	0	397,551	0	99,324	99,324	6,789	09/17/2044
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	09/14/2021	MIZUHO SECURITIES USA INC		870,604	826,000	821,027	821,207	0	58	0	58	0	821,264	0	49,340	49,340	51,235	07/31/2047
59982W-AA-5	MCSLT_19-1A	D	12/20/2021	VARIOUS		137,824	135,653	135,408	137,254	0	571	0	571	0	137,824	0	0	0	2,538	03/20/2043
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	RESOLUTION LIFE		5,884,189	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	884,189	884,189	65,467	03/02/2028
629470-AY-4	NXP BV/NXP FUNDING LLC	D	01/01/2021	RESOLUTION LIFE		6,371,015	5,000,000	4,987,950	4,995,865	0	0	0	0	0	4,995,865	0	1,375,149	1,375,149	23,125	12/01/2028
62983P-AB-1	NAKILAT INC 144A	D	12/31/2021	VARIOUS		74,880	64,292	64,005	64,138	0	6	0	6	0	64,144	0	10,737	10,737	1,003	12/31/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
632525-AU-5	NATIONAL AUSTRALIA BANK LIMITED	D	11/30/2021	J.P. MORGAN SECURITIES, INC.		5,761,860	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(238,140)	(238,140)	179,175	08/21/2030
63860M-AA-6	NSTRN_07-C A 144A	D	01/01/2021	RESOLUTION LIFE		0	59,075	0	0	0	(1,259,910)	0	(1,259,910)	0	0	0	0	0	0	06/25/2037
64130D-AY-6	NEUB_16-21A	D	05/06/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,010,161	0	0	0	0	0	4,010,161	0	(10,161)	(10,161)	40,007	04/20/2027
64130T-AU-9	NEUB_15-20A	D	06/10/2021	CORPORATE ACTION		1,500,000	1,500,000	1,459,500	1,461,260	0	6,322	0	6,322	0	1,467,581	0	32,419	32,419	18,108	01/15/2028
64131J-AG-1	NEUB_17-25A	D	03/18/2021	CORPORATE ACTION		3,400,000	3,400,000	3,360,900	3,351,693	0	4,208	0	4,208	0	3,355,901	0	44,099	44,099	33,573	10/18/2029
64132D-AE-8	NEUB_19-32A	D	03/05/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	54,602	01/19/2032
64132J-AJ-4	NEUB_19-31A	D	04/20/2021	VARIOUS		4,200,188	4,200,000	4,192,927	4,192,927	0	0	0	0	0	4,192,927	0	7,261	7,261	59,813	04/20/2031
64132T-AC-7	NEUB_19-33A	D	10/15/2021	MBS PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	148,362	10/16/2032
67091R-AK-5	OCP_15-8A	D	01/17/2021	MBS PAYDOWN		1,022,292	1,022,292	954,207	895,665	0	126,627	0	126,627	0	1,022,292	0	0	0	2,790	04/17/2027
67092D-AP-4	OCP_15-10AR	D	12/03/2021	CORPORATE ACTION		1,750,000	1,750,000	1,746,172	1,737,753	0	11,516	0	11,516	0	1,749,270	0	730	730	39,712	10/26/2027
671078-AC-7	OCP_20-18A	D	05/07/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,402	04/20/2030
67112R-AL-8	OAKC_19-3A	D	07/02/2021	CORPORATE ACTION		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	47,135	07/20/2032
67113L-AC-0	OCP_19-17A	D	07/20/2021	MBS PAYDOWN		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	50,540	07/20/2032
67113L-AF-3	OCP_19-17A	D	07/20/2021	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,931	07/20/2032
67400E-AE-4	OAKCL_19-3A	D	10/01/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	105,442	07/20/2031
67401L-AC-1	OAKTA_16-IIIA	D	06/24/2021	CORPORATE ACTION		1,000,000	1,000,000	925,000	932,394	0	7,118	0	7,118	0	939,512	0	60,488	60,488	15,180	10/20/2027
67401U-AG-2	OAKCL_19-2A	D	04/15/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	76,820	04/15/2031
67402C-AG-1	OAKCL_19-4A	D	11/05/2021	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	115,515	10/20/2032
67402F-AC-3	OAKCL_20-1A	D	06/21/2021	CORPORATE ACTION		1,000,000	1,000,000	995,000	995,788	0	3,798	0	3,798	0	999,586	0	414	414	29,071	07/15/2029
675711-AA-3	OCT33_17-1A	D	11/15/2021	J.P. MORGAN SECURITIES, INC.		500,150	500,000	500,000	500,000	0	0	0	0	0	500,000	0	150	150	7,515	01/20/2031
675758-AF-3	ODEBRECHT FINANCE LTD	D	01/22/2021	VARIOUS		23,765	6,390,000	191,221	191,221	0	0	0	0	0	191,221	0	(167,456)	(167,456)	0	01/01/9999
675758-AH-9	ODEBRECHT FINANCE LTD	D	01/22/2021	CORPORATE ACTION		0	2,000,000	59,850	59,850	0	0	0	0	0	59,850	0	(59,850)	(59,850)	0	06/26/2022
67577U-AC-9	OCT48_20-3A	D	11/18/2021	CORPORATE ACTION		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	46,962	10/20/2031
67590A-BF-8	OCT14_12-1A	D	03/12/2021	CORPORATE ACTION		8,140,000	8,140,000	8,131,860	8,080,456	0	8,928	0	8,928	0	8,089,384	0	50,616	50,616	94,990	07/15/2029
67590E-AU-8	OCT15_13-1A	D	07/19/2021	MBS PAYDOWN		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	13,803	07/19/2030
67590W-CL-6	OCT23_15-1A	D	05/21/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	50,380	07/15/2027
67591U-AE-7	OCT36_18-1A	D	01/01/2021	RESOLUTION LIFE		987,347	1,000,000	949,719	949,719	0	0	0	0	0	949,719	0	37,628	37,628	3,113	04/15/2031
675922-AC-2	OCT34_17-1A	D	11/15/2021	RBC CAPITAL MARKETS		995,100	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(4,900)	(4,900)	15,685	01/20/2030
67592B-AG-3	OCT40_19-1A	D	12/15/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	134,866	04/20/2031
67707E-AG-9	OAKC_19-2A	D	04/21/2021	CORPORATE ACTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	31,335	04/21/2031
67707E-AJ-3	OAKC_19-2A	D	04/21/2021	VARIOUS		6,001,646	6,000,000	5,983,035	5,983,035	0	0	0	0	0	5,983,035	0	18,611	18,611	79,528	04/21/2031
68278#-AB-4	ARRIUM LTD PRVT	D	12/10/2021	CORPORATE ACTION		0	2	0	0	0	0	0	0	0	0	0	0	0	65,255	04/09/2022
69346T-AE-4	PFP_19-5	D	04/27/2021	J.P. MORGAN SECURITIES, INC.		7,495,313	7,500,000	6,793,750	6,901,879	0	46,449	0	46,449	0	6,948,328	0	546,985	546,985	49,483	04/14/2036
69689A-AY-6	PLMRS_15-1A	D	01/19/2021	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	18,128	05/21/2029
69689A-BG-4	PLMRS_15-1A	D	06/17/2021	CORPORATE ACTION		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	83,812	05/21/2029
69700E-AE-7	PSTAT_18-1A	D	02/26/2021	VARIOUS		3,986,671	4,000,000	3,971,030	3,971,030	0	0	0	0	0	3,971,030	0	15,641	15,641	21,704	04/15/2026
69700G-AC-6	PLMRS_19-1A	D	12/07/2021	CORPORATE ACTION		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,523	11/14/2032
69700G-AE-2	PLMRS_19-1A	D	12/07/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	151,300	11/14/2032
69700L-AE-1	PSTAT_18-3A	D	11/15/2021	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	52,424	08/15/2026
69700P-AE-2	PSTAT_18-5A	D	01/01/2021	RESOLUTION LIFE		993,250	1,000,000	978,493	978,493	0	0	0	0	0	978,493	0	14,757	14,757	4,296	01/20/2027
69701K-AC-6	PSTAT_20-3	D	07/20/2021	MBS PAYDOWN		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	37,608	07/20/2028
69703P-AA-7	PLMRS_18-1A	D	10/06/2021	BANK OF AMERICA SECURITIES LLC		5,006,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	6,050	6,050	60,121	04/18/2031
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST	D	01/01/2021	RESOLUTION LIFE		471,815	479,000	388,041	388,041	0	0	0	0	0	388,041	0	83,774	83,774	1,410	06/15/2035
71427Q-AC-2	PERNOD RICARD SA	D	09/21/2021	MORGAN STANLEY & CO. INC.		1,277,843	1,296,000	1,134,000	0	0	1,841	0	1,841	0	1,135,841	0	142,002	142,002	34,848	10/01/2050
71567P-AK-6	PERUSAHAAN PENERBIT SBSN INDONESIA	D	01/01/2021	RESOLUTION LIFE		877,969	750,000	750,000	750,000	0	0	0	0	0	750,000	0	127,969	127,969	11,000	03/01/2028
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	D	04/12/2021	VARIOUS		1,219,642	1,043,000	1,034,301	1,035,018	0	33	0	33	0	1,035,051	0	184,591	184,591	40,660	03/17/2044
71654Q-CK-6	PETROLEOS MEXICANOS	D	12/23/2021	VARIOUS		2,011,000	2,000,000	1,967,550	1,967,550	0	0	0	0	0	1,967,550	0	43,450	43,450	135,474	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS	D	12/23/2021	VARIOUS		4,215,801	4,887,000	4,760,208	4,760,208	0	0	0	0	0	4,760,208	0	(544,407)	(544,407)	393,383	02/12/2048
71654Q-CP-5	PETROLEOS MEXICANOS	D	12/23/2021	CORPORATE ACTION		1,883,250	1,800,000	1,464,300	1,481,201	0	26,994	0	26,994	0	1,508,195	0	375,055	375,055	165,750	01/23/2029
741655G-AB-6	PRIMA_15-4A	D	02/17/2021	VARIOUS		7,717,623	8,000,000	6,650,556	6,814,901	0	823	0	823	0	6,815,723	0	901,900	901,900	23,111	08/24/2049
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD	D	02/16/2021	VARIOUS		5,373,473	5,370,000	5,006,260	5,363,327	0	5,610	0	5,610	0	5,368,938	0	4,536	4,536	122,461	02/16/2021
756250-AB-5	RECKITT BENCKISER TSY	D	01/01/2021	RESOLUTION LIFE		3,229,889	3,000,000	2,962,350	2,988,317	0	0	0	0	0	2,988,317	0	241,572	241,572	30,208	09/21/2023
759470-BA-4	RELIANCE INDUSTRIES LLC	D	01/01/2021	RESOLUTION LIFE		356,172	250,000	247,560	247,956	0	0	0	0	0	247,956	0	108,216	108,216	3,125	10/19/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77578J-AB-4	ROLLS-ROYCE PLC	D	01/01/2021	RESOLUTION LIFE		4,281,875	4,250,000	3,932,228	3,932,228	0	0	0	0	0	3,932,228	0	349,648	349,648	32,952	10/14/2025
780097-BH-3	ROYAL BANK OF SCOTLAND GROUP PLC	D	02/23/2021	J.P. MORGAN SECURITIES, INC.		5,127,070	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	127,070	127,070	14,508	06/25/2024
78010X-AK-7	ROYAL BANK OF SCOTLAND GROUP PLC	D	01/11/2021	MATURITY		15,000,000	15,000,000	15,158,550	15,000,587	0	(587)	0	(587)	0	15,000,000	0	0	0	459,375	01/11/2021
780641-AH-9	KONINKLIJKE KPN NV	D	01/01/2021	RESOLUTION LIFE		1,702,179	1,200,000	1,367,856	1,304,569	0	0	0	0	0	1,304,569	0	397,609	397,609	25,125	10/01/2030
78081B-AK-9	ROYALTY PHARMA PLC	D	02/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,033,680	4,000,000	3,910,400	3,913,031	0	884	0	884	0	3,913,916	0	119,764	119,764	38,867	09/02/2030
78410B-AN-5	SCOF_15-2A	D	03/15/2021	CORPORATE ACTION		4,112,500	4,112,500	4,112,500	4,112,500	0	0	0	0	0	4,112,500	0	0	0	43,100	07/15/2028
78448T-AD-4	SMBC AVIATION CAPITAL FINANCE DAC	D	01/01/2021	RESOLUTION LIFE		1,067,636	1,000,000	998,640	999,975	0	0	0	0	0	999,975	0	67,661	67,661	19,021	07/15/2023
78478G-AA-1	SAUDI TELECOM CO	D	01/01/2021	RESOLUTION LIFE		571,719	500,000	500,000	500,000	0	0	0	0	0	500,000	0	71,719	71,719	2,593	05/13/2029
786584-A@-1	SAFRAN SA	D	01/01/2021	RESOLUTION LIFE		3,636,115	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	136,115	136,115	59,088	02/09/2022
801060-AD-6	SANOFI SA	D	01/01/2021	RESOLUTION LIFE		16,290,882	14,000,000	13,897,800	13,920,252	0	0	0	0	0	13,920,252	0	2,370,630	2,370,630	16,917	06/19/2028
806854-AH-8	SCHLUMBERGER INVESTMENT SA	D	01/01/2021	RESOLUTION LIFE		1,248,484	1,150,000	1,146,090	1,148,707	0	0	0	0	0	1,148,707	0	99,776	99,776	3,498	12/01/2023
817176-AS-9	SPARK_14-1A	D	04/19/2021	CORPORATE ACTION		1,500,000	1,500,000	1,438,125	1,446,570	0	4,611	0	4,611	0	1,451,182	0	48,818	48,818	17,977	07/17/2026
81727T-AA-6	SENSATA TECHNOLOGIES BV	D	03/05/2021	CORPORATE ACTION		335,156	325,000	325,000	325,000	0	0	0	0	0	335,156	0	0	0	11,284	02/15/2026
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	D	12/22/2021	CORPORATE ACTION		7,308,210	7,000,000	6,985,300	6,995,665	0	1,478	0	1,478	0	7,305,352	0	2,858	2,858	323,944	08/12/2023
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	D	01/01/2021	RESOLUTION LIFE		2,500,235	2,000,000	1,971,660	1,977,151	0	0	0	0	0	1,977,151	0	523,083	523,083	11,458	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	D	01/01/2021	RESOLUTION LIFE		1,315,544	1,000,000	998,010	998,216	0	0	0	0	0	998,216	0	317,328	317,328	6,076	05/11/2045
833654-AA-4	SNCB BELGIUM RAIL 144A	D	01/01/2021	RESOLUTION LIFE		9,077,309	7,000,000	6,939,100	6,980,936	0	0	0	0	0	6,980,936	0	2,096,373	2,096,373	51,771	12/01/2024
83368R-AA-0	SOCIETE GENERALE	D	03/01/2021	VARIOUS		31,171,336	30,975,000	26,696,767	30,790,199	0	96,909	0	96,909	0	30,887,149	0	284,187	284,187	591,803	04/15/2021
853254-AX-8	STANDARD CHARTERED PLC	D	01/01/2021	RESOLUTION LIFE		269,740	250,000	249,320	249,681	0	0	0	0	0	249,681	0	20,059	20,059	1,644	04/17/2025
853254-BL-3	STANDARD CHARTERED PLC	D	02/16/2021	MIZUHO SECURITIES USA INC		5,041,725	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	41,725	41,725	23,034	01/20/2023
85771P-AE-2	STATOIL ASA	D	12/13/2021	VARIOUS		9,268,139	7,500,000	8,052,100	7,949,861	0	(14,286)	0	(14,286)	0	7,935,575	0	1,332,563	1,332,563	236,701	11/23/2041
85812R-AB-5	OJSC NOVOLIPETSK STEEL VIA STEEL F	D	01/01/2021	RESOLUTION LIFE		281,953	250,000	250,000	250,000	0	0	0	0	0	250,000	0	31,953	31,953	1,012	05/30/2026
860444-AN-8	STWRT_15-1A	D	11/15/2021	BANK OF AMERICA SECURITIES LLC		1,992,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(7,240)	(7,240)	31,856	01/15/2030
86315R-AC-3	STRAS_20-1A	D	04/27/2021	CORPORATE ACTION		3,500,000	3,500,000	3,465,000	3,465,154	0	5,482	0	5,482	0	3,470,636	0	29,364	29,364	63,760	05/01/2028
865622-BW-3	SUMITOMO MITSUI BANKING CORPORATIO	D	01/01/2021	RESOLUTION LIFE		1,688,900	1,500,000	1,494,525	1,497,254	0	0	0	0	0	1,497,254	0	191,646	191,646	24,029	07/23/2025
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	RESOLUTION LIFE		2,048,205	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	248,205	248,205	21,190	03/09/2026
87154G-AC-9	SYMP_16-18A	D	06/28/2021	CORPORATE ACTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	41,386	01/23/2028
87164K-AH-7	SYNGENTA FINANCE NV	D	01/01/2021	RESOLUTION LIFE		2,623,581	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	123,581	123,581	20,663	04/24/2023
87166R-AG-2	SYMP_19-21A	D	07/15/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	105,052	07/15/2032
87232B-AB-8	TSYMP_17-1A	D	10/15/2021	MBS PAYDOWN		3,000,000	3,000,000	3,006,375	2,999,662	0	338	0	338	0	3,000,000	0	0	0	43,398	07/15/2030
87232B-AC-6	SYMP_17-1A	D	10/15/2021	MBS PAYDOWN		5,000,000	5,000,000	4,922,000	4,913,532	0	86,468	0	86,468	0	5,000,000	0	0	0	96,157	07/15/2030
87240N-AN-6	TCW_17-1A	D	10/20/2021	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	88,370	07/29/2029
87271R-AC-3	TIA_17-1A	D	03/18/2021	CORPORATE ACTION		1,000,000	1,000,000	998,750	993,997	0	993	0	993	0	994,990	0	5,010	5,010	7,949	04/20/2029
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	01/01/2021	RESOLUTION LIFE		5,588,817	4,500,000	4,481,100	4,484,324	0	0	0	0	0	4,484,324	0	1,104,493	1,104,493	21,875	11/26/2028
87927V-AF-5	TELECOM ITALIA CAPITAL SA	D	01/01/2021	RESOLUTION LIFE		8,610,000	7,000,000	5,328,625	5,699,660	0	0	0	0	0	5,699,660	0	2,910,340	2,910,340	57,021	11/15/2033
87936U-AA-7	TELEFONICA CHILE SA	D	01/01/2021	RESOLUTION LIFE		209,563	200,000	184,500	196,259	0	0	0	0	0	196,259	0	13,304	13,304	1,701	10/12/2022
88032W-AE-6	TENCENT HOLDINGS LTD	D	01/01/2021	RESOLUTION LIFE		2,081,250	2,000,000	1,999,720	1,999,880	0	0	0	0	0	1,999,880	0	81,370	81,370	26,865	01/19/2023
88390A-AT-7	WINDR_14-2A	D	11/15/2021	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,712	01/15/2031
88432A-AW-0	WINDR_13-2A	D	07/23/2021	VARIOUS		1,454,772	1,454,772	1,454,772	1,454,772	0	0	0	0	0	1,454,772	0	0	0	16,110	10/18/2030
88432G-AQ-0	WINDR_15-2A	D	11/15/2021	BANK OF AMERICA SECURITIES LLC		1,000,500	1,000,000	951,600	957,263	0	12,921	0	12,921	0	970,185	0	30,315	30,315	15,928	10/15/2027
88433B-AS-6	WINDR_2016-2A	D	01/01/2021	RESOLUTION LIFE		109,478	110,000	104,056	104,056	0	0	0	0	0	104,056	0	5,422	5,422	366	11/01/2031
88433B-AU-1	WINDR_2016-2A	D	01/01/2021	RESOLUTION LIFE		296,163	300,000	282,774	282,774	0	0	0	0	0	282,774	0	13,389	13,389	1,182	11/01/2031
88433C-AC-9	WINDR_19-1A	D	06/23/2021	VARIOUS		8,501,696	8,500,000	8,424,040	8,413,150	0	23,691	0	23,691	0	8,436,840	0	64,856	64,856	92,731	04/20/2031
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	D	12/13/2021	JANE STREET		5,454,600	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	454,600	454,600	228,414	02/19/2029
892725-AM-4	TRFIG_18-1A	D	03/01/2021	SOCIETE GENERALE		3,004,140	3,000,000	2,999,801	2,995,554	0	(444)	0	(444)	0	2,995,110	0	9,030	9,030	27,528	03/15/2022
902133-AM-9	TYCO ELECTRONICS GROUP SA	D	03/01/2021	J.P. MORGAN SECURITIES, INC.		10,212,490	10,000,000	9,960,700	9,995,023	0	750	0	750	0	9,995,773	0	216,717	216,717	202,222	02/03/2022
90351D-AB-3	UBS GROUP FUNDING SWITZERLAND AG	D	01/01/2021	RESOLUTION LIFE		6,868,909	6,000,000	5,988,780	5,994,120	0	0	0	0	0	5,994,120	0	874,789	874,789	66,688	09/24/2025
904678-AB-5	UNICREDIT SPA	D	01/01/2021	RESOLUTION LIFE		284,376	250,000	260,300	257,077	0	0	0	0	0	257,077	0	27,299	27,299	2,537	04/12/2027
91832V-AA-2	VOC ESCROW LTD	D	01/01/2021	RESOLUTION LIFE		1,860,938	1,875,000	1,392,188	1,392,188	0	0	0	0	0	1,392,188	0	468,750	468,750	35,417	02/15/2028
91911T-AE-3	VALEBZ 8 1/4 01/17/34	D	01/01/2021	RESOLUTION LIFE		533,072	350,000	426,789	360,949	0	0	0	0	0	360,949	0	172,123	172,123	13,154	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED	D	01/01/2021	RESOLUTION LIFE		466,070	318,000	319,981	319,197	0	0	0	0	0	319,197	0	146,874	146,874	2,429	11/21/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91911T-AK-9	VALE OVERSEAS LIMITED	D	01/01/2021	RESOLUTION LIFE		378,994	255,000	266,208	264,761	0	0	0	0	0	264,761	0	114,232	114,232	2,484	11/10/2039
92338B-AG-0	VERDE_19-1A	D	04/15/2021	CORPORATE ACTION		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	29,211	04/15/2032
927320-AA-9	VINCI SA	D	01/01/2021	RESOLUTION LIFE		4,690,428	4,000,000	3,990,080	3,991,538	0	0	0	0	0	3,991,538	0	698,889	698,889	33,750	04/10/2029
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	D	07/23/2021	VARIOUS		2,048,107	1,975,000	1,954,370	1,961,839	0	0	0	0	0	1,976,433	0	71,674	71,674	54,928	08/15/2026
92857W-AQ-3	VODAFONE GROUP PLC	D	01/01/2021	RESOLUTION LIFE		9,070,061	6,300,000	6,243,378	6,265,031	0	0	0	0	0	6,265,031	0	2,805,029	2,805,029	133,455	02/27/2037
92857W-BJ-8	VODAFONE GROUP PLC	D	01/01/2021	RESOLUTION LIFE		1,143,266	1,000,000	990,290	994,358	0	0	0	0	0	994,358	0	148,908	148,908	3,552	05/30/2025
92916G-AS-3	INGIM_12-4A	D	09/01/2021	CORPORATE ACTION		7,850,000	7,850,000	7,850,000	7,834,136	0	40,094	0	40,094	0	7,874,231	0	(24,231)	(24,231)	206,941	10/15/2030
92928W-AH-8	WMC FINANCE (USA) LIMITED	D	01/01/2021	RESOLUTION LIFE		2,748,420	2,000,000	1,996,200	1,997,618	0	0	0	0	0	1,997,618	0	750,802	750,802	15,972	05/15/2033
95753T-AJ-4	WSTCT_16-1A	D	05/17/2021	VARIOUS		5,500,077	5,500,000	5,492,687	5,492,687	0	0	0	0	0	5,492,687	0	7,390	7,390	74,112	07/20/2028
961214-DF-7	WESTPAC BANKING CORP	D	01/01/2021	RESOLUTION LIFE		5,699,218	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	699,218	699,218	22,811	11/23/2031
961214-DW-0	WESTPAC BANKING CORP	D	09/21/2021	MORGAN STANLEY & CO. INC.		2,014,956	1,800,000	1,793,646	1,796,576	0	641	0	641	0	1,797,216	0	217,740	217,740	71,060	01/25/2028
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEIV LT	D	11/15/2021	VARIOUS		941,176	941,176	940,921	940,921	0	255	0	255	0	941,176	0	0	0	35,377	05/15/2024
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RIGHTS	D	09/20/2021	SINKING FUND REDEMPTION		1,528,125	1,528,125	1,528,125	1,528,125	0	0	0	0	0	1,528,125	0	0	0	98,500	12/20/2024
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG	D	01/01/2021	RESOLUTION LIFE		9,885,260	9,800,000	9,831,725	9,805,026	0	0	0	0	0	9,805,026	0	80,234	80,234	107,571	04/06/2021
D9860*-AH-9	ZOLLNER ELEKTRONIK AG	D	01/01/2021	RESOLUTION LIFE		4,196,309	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	96,309	96,309	26,753	08/16/2021
EG5180-95-5	LUKOIL INTERNATIONAL FINANCE BV REGS	D	10/20/2021	VARIOUS		1,793,858	1,725,000	1,789,850	1,735,734	0	(5,280)	0	(5,280)	0	1,730,454	0	63,403	63,403	89,703	06/07/2022
EI0125-50-6	ODEBRECHT FINANCE LTD REGS	D	02/12/2021	VARIOUS		14,804	370,000	11,072	11,072	0	0	0	0	0	11,072	0	3,731	3,731	0	04/21/2022
EI4218-26-5	HONGKONG LAND FINANCE (CAYMAN ISLA	D	01/01/2021	RESOLUTION LIFE		227,813	200,000	179,200	191,381	0	0	0	0	0	191,381	0	36,432	36,432	2,100	10/07/2025
EI6208-44-7	NTPC LTD	D	07/14/2021	MATURITY		5,000,000	5,000,000	5,126,000	5,009,366	0	(9,366)	0	(9,366)	0	5,000,000	0	0	0	281,250	07/14/2021
EI9005-45-1	ABU DHABI NATIONAL ENERGY CO	D	04/30/2021	CORPORATE ACTION		4,463,400	4,300,000	4,620,550	4,338,730	0	(13,305)	0	(13,305)	0	4,325,425	0	137,975	137,975	96,138	12/13/2021
EI9925-36-9	GRUPO BIMBO SAB DE CV	D	04/26/2021	VARIOUS		3,199,815	3,101,000	3,273,648	3,123,219	0	(5,149)	0	(5,149)	0	3,205,073	0	(5,258)	(5,258)	100,734	01/25/2022
EJ0174-02-3	DOLPHIN ENERGY LTD	D	11/29/2021	CORPORATE ACTION		5,010,757	5,000,000	5,405,000	5,048,346	0	(42,099)	0	(42,099)	0	5,017,004	0	(6,247)	(6,247)	262,778	12/15/2021
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD	D	01/01/2021	RESOLUTION LIFE		225,750	200,000	198,062	199,134	0	0	0	0	0	199,134	0	26,616	26,616	1,361	11/12/2024
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES	D	01/01/2021	RESOLUTION LIFE		232,448	200,000	200,000	200,000	0	0	0	0	0	200,000	0	32,448	32,448	258	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES	D	01/01/2021	RESOLUTION LIFE		366,672	300,000	300,000	300,000	0	0	0	0	0	300,000	0	66,672	66,672	405	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES	D	01/01/2021	RESOLUTION LIFE		250,266	200,000	200,000	200,000	0	0	0	0	0	200,000	0	50,266	50,266	276	06/30/2031
F0405#-AD-3	ARTS ET TECHNIQUES DU PROGRES	D	01/01/2021	RESOLUTION LIFE		390,156	300,000	300,000	300,000	0	0	0	0	0	300,000	0	90,156	90,156	428	06/30/2034
G03698-AJ-5	ANGLIAN WATER SERVICES FINANCING P	D	06/24/2021	MATURITY		12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	0	0	284,760	06/24/2021
G03698-AV-8	ANGLIAN WATER SERVICES LTD	D	09/08/2021	CORPORATE ACTION		11,914,226	10,900,000	10,900,000	10,900,000	0	0	0	0	0	11,914,226	0	0	0	426,063	11/26/2023
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC	D	03/17/2021	MATURITY		29,300,000	29,300,000	29,300,000	29,300,000	0	0	0	0	0	29,300,000	0	0	0	826,260	03/17/2021
G1696#-AW-6	BUNZL FINANCE PLC	D	04/27/2021	MATURITY		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	69,905	04/27/2021
G1846#-AM-9	CAPITA GROUP PLC	D	07/19/2021	MATURITY		3,342,919	3,342,919	3,342,919	3,342,919	0	0	0	0	0	3,342,919	0	0	0	150,431	07/19/2021
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	D	12/31/2021	VARIOUS		891,505	891,505	891,122	891,122	0	0	0	0	0	891,122	0	383	383	18,991	09/30/2045
G2044#-AX-3	COMPASS GROUP PLC	D	10/01/2021	MATURITY		5,300,000	5,300,000	5,504,368	5,321,217	0	(21,217)	0	(21,217)	0	5,300,000	0	0	0	240,753	10/01/2021
G2616#-AU-5	DCC TREASURY 2014 LTD	D	01/01/2021	RESOLUTION LIFE		3,795,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	795,000	795,000	34,583	04/04/2031
G2616#-AV-3	DCC TREASURY 2014 LTD	D	01/01/2021	RESOLUTION LIFE		4,748,868	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	1,148,868	1,148,868	42,804	04/04/2034
G27650-AA-0	DIONYSUS AVIATION LIMITED	D	08/02/2021	MATURITY		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	691,350	08/02/2021
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PRVT	D	01/01/2021	RESOLUTION LIFE		16,845,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,845,000	1,845,000	40,333	12/15/2023
G3901#-AA-1	GLANBIA PLC	D	03/15/2021	PRIVATE DIRECT		14,720,852	14,544,000	14,544,000	14,544,000	0	0	0	0	0	14,720,852	0	0	0	196,344	06/15/2021
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC	D	09/29/2021	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	377,100	09/29/2021
G4910#-AS-9	INTERSERVE GROUP HOLDINGS LTD	B	08/31/2021	VARIOUS		4,522,511	4,436,747	4,330,451	4,478,088	0	(5,336)	0	(5,336)	(147,242)	4,330,371	192,620	(480)	192,140	0	03/15/2022
G4910#-AU-4	INTERSERVE GROUP HOLDINGS LTD	B	09/22/2021	SINKING FUND REDEMPTION		352,157	349,607	341,231	352,834	0	0	0	0	(11,602)	341,231	10,926	0	10,926	0	03/15/2022
G4910#-BA-7	INTERSERVE HOLDINGS LTD	B	02/03/2021	SINKING FUND REDEMPTION		7,624,760	7,599,060	7,308,494	7,669,191	0	0	0	0	(360,697)	7,308,494	316,266	0	316,266	0	03/15/2022
G6164#-AC-2	MITIE TREASURY MANAGEMENT	D	01/01/2021	RESOLUTION LIFE		401,680	400,000	365,744	365,744	0	0	0	0	0	365,744	0	35,936	35,936	642	12/16/2022
G62088-AA-6	MONTANA FINCO LTD	B	10/15/2021	SINKING FUND REDEMPTION		11,481,434	11,370,619	8,867,824	9,295,201	0	0	0	0	(427,377)	11,379,367	102,067	0	102,067	0	03/15/2023
G6363#-AG-2	NORDIC AVIATION CAPITAL 29 DAC	D	02/10/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/14/2024
G6363#-AH-0	NORDIC AVIATION CAPITAL 29 DAC	D	02/12/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/14/2026
G6363#-AL-1	NORDIC AVIATION CAPITAL 29 DAC	D	02/11/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/27/2027
G63900-AB-2	NAMPAK LTD	D	12/15/2021	VARIOUS		286,983	286,983	286,983	286,983	0	0	0	0	0	286,983	0	0	0	104,713	05/28/2023
G6402B-AB-5	NAUTILUS ENERGY PARTNERS LLC	D	12/21/2021	VARIOUS		843,088	843,088	838,873	839,797	0	3,291	0	3,291	0	843,088	0	0	0	55,763	12/26/2025
G7219*-AK-1	PREMIER OIL PLC MW	D	04/01/2021	VARIOUS		1,367,197	1,354,827	1,188,367	1,324,281	0	12,694	0	12,694	0	1,336,975	0	30,222	30,222	39,945	05/31/2021
G7219*-AN-5	PREMIER OIL PLC MW	D	05/31/2021	VARIOUS		451,003	462,824	390,267	429,121	0	3,456	0	3,456	0	432,577	0	18,426	18,426	17,592	05/31/2021
G7219*-AS-4	PREMIER OIL PLC	D	04/01/2021	CORPORATE ACTION		10,237,947	10,100,000	8,905,416	9,939,097	0	96,542	0	96,542	0	10,035,639	0	202,308	202,308	302,596	05/31/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G7219*-AV-7	PREMIER OIL PLC	D	04/01/2021	CORPORATE ACTION		3,547,803	3,500,000	3,091,230	3,445,846	0	31,541	0	31,541	0	3,477,386	0	70,417	70,417	189,768	05/31/2021
G8472#-AA-9	STERIS CORPORATION	D	01/01/2021	RESOLUTION LIFE		5,772,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	772,000	772,000	67,683	02/27/2027
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD	D	06/28/2021	CORPORATE ACTION		29,130,109	26,500,000	26,500,000	26,500,000	0	0	0	0	0	29,130,109	0	0	0	569,970	06/30/2027
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL LTD	D	06/28/2021	CORPORATE ACTION		18,767,589	16,000,000	16,000,000	16,000,000	0	0	0	0	0	18,767,589	0	0	0	367,076	06/30/2029
G91608-AA-6	UK POWER NETWORKS HOLDINGS LTD	D	01/01/2021	RESOLUTION LIFE		11,960,690	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	460,690	460,690	27,153	12/14/2021
G9284#-AY-3	VITOL FINANCE LTD	D	07/28/2021	MATURITY		10,100,000	10,100,000	10,100,000	10,100,000	0	0	0	0	0	10,100,000	0	0	0	579,740	07/28/2021
G9523#-AF-5	WEIR GROUP PLC	D	01/01/2021	RESOLUTION LIFE		5,118,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	118,550	118,550	80,063	02/16/2022
G9605#-AJ-8	WHITBREAD GROUP PLC	B	03/26/2021	PRIVATE DIRECT		20,687,250	20,316,750	19,307,250	20,504,250	0	(1,380,000)	0	(1,380,000)	(1,197,000)	19,307,250	1,380,000	0	1,380,000	2,292,134	08/16/2027
G98508-AG-8	YORKSHIRE WATER SERVICES BRADFORD	D	01/01/2021	RESOLUTION LIFE		10,520,867	10,100,000	10,100,000	10,100,000	0	0	0	0	0	10,100,000	0	420,867	420,867	184,914	01/05/2022
K7017#-AA-8	MERIDIAN SPIRIT APS	D	12/31/2021	VARIOUS		632,358	632,358	632,358	632,358	0	0	0	0	0	632,358	0	0	0	16,167	08/01/2030
				SINKING FUND REDEMPTION																
L8038*-AA-4	SBM BALEAI AZUL	D	12/15/2021			891,540	891,540	891,540	891,540	0	0	0	0	0	891,540	0	0	0	31,031	09/15/2027
L9031*-AC-5	TERMINAL INVESTMENT LIMITED HOLDIN	D	01/01/2021	RESOLUTION LIFE		4,334,508	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	734,508	734,508	37,440	04/19/2030
L9082*-AJ-8	TRAFIGURA FUNDING SA	D	04/07/2021	MATURITY		17,800,000	17,800,000	18,423,775	17,861,162	0	(61,162)	0	(61,162)	0	17,800,000	0	0	0	632,790	04/07/2021
N3166#-AE-5	FERRING BV	D	06/30/2021	MATURITY		7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	7,300,000	0	0	0	202,210	06/30/2021
N42818-BJ-3	ROYAL VOPAK N.V. PRVT	D	01/01/2021	RESOLUTION LIFE		10,451,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	451,700	451,700	18,067	12/19/2021
N7338@-AC-5	RED ELECTRICA DE ESPANA SA PRVT	D	01/01/2021	RESOLUTION LIFE		7,133,220	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	1,133,220	1,133,220	63,720	10/31/2025
N7660#-AM-9	SHV HOLDINGS NV	D	01/01/2021	RESOLUTION LIFE		4,474,365	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	174,365	174,365	49,099	03/28/2022
N8502#-AA-5	TELEDYNE NETHERLANDS BV	B	03/17/2021	CORPORATE ACTION		13,987,788	13,362,100	12,570,738	14,376,713	0	(1,417,050)	0	(1,417,050)	(1,805,975)	12,570,738	1,417,050	0	1,417,050	266,310	04/18/2023
N8502#-AB-3	TELEDYNE NETHERLANDS BV	B	03/17/2021	CORPORATE ACTION		8,630,763	8,244,700	7,756,413	8,870,738	0	(874,350)	0	(874,350)	(1,114,325)	7,756,413	874,350	0	874,350	319,686	04/18/2024
N9061#-AB-4	VTTI MLP BV	D	01/01/2021	RESOLUTION LIFE		5,245,695	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	745,695	745,695	9,740	12/15/2025
P3753#-AA-0	ERGON PERU SAC	D	12/30/2021	VARIOUS		831,407	831,407	831,407	805,383	0	0	0	0	0	831,407	0	0	0	22,089	06/30/2034
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	12/20/2021	VARIOUS		528,919	528,919	528,919	528,919	0	0	0	0	0	528,919	0	0	0	24,490	12/20/2044
P7003*-AA-3	LA BUFA WIND SAPI DE CV	D	12/31/2021	VARIOUS		95,779	95,779	95,748	95,748	0	31	0	31	0	95,779	0	0	0	3,311	09/30/2037
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD	D	01/01/2021	RESOLUTION LIFE		5,966,581	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	666,581	666,581	68,710	08/10/2031
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD	D	01/01/2021	RESOLUTION LIFE		3,576,992	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	376,992	376,992	38,179	09/18/2024
Q3946*-AE-3	FOXTEL	D	01/01/2021	RESOLUTION LIFE		5,039,472	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	239,472	239,472	88,816	07/25/2022
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD	D	01/01/2021	RESOLUTION LIFE		12,780,577	10,900,000	10,900,000	10,900,000	0	0	0	0	0	10,900,000	0	1,880,577	1,880,577	66,617	11/04/2028
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD	D	01/01/2021	RESOLUTION LIFE		5,174,400	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	974,400	974,400	38,827	04/11/2033
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P	D	01/01/2021	RESOLUTION LIFE		13,381,800	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	1,381,800	1,381,800	111,300	03/16/2029
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINANCE P	D	01/01/2021	RESOLUTION LIFE		5,070,044	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	770,044	770,044	34,042	10/16/2032
Q6646*-AA-7	NEW TERMINAL FINANCING CO PTY LTD	D	01/01/2021	RESOLUTION LIFE		3,367,590	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	367,590	367,590	32,948	09/15/2025
				SINKING FUND REDEMPTION																
Q7397#-AP-9	VISY GMG	D	11/04/2021			1,722,222	1,722,222	1,722,222	1,722,222	0	0	0	0	0	1,722,222	0	0	0	107,639	11/04/2026
Q8513@-AD-5	SKYCITY AUCKLAND	D	03/15/2021	MATURITY		20,100,000	20,100,000	20,100,000	20,100,000	0	0	0	0	0	20,100,000	0	0	0	652,245	03/15/2021
Q9389#-AF-7	VECTOR LTD	D	01/01/2021	RESOLUTION LIFE		13,289,955	11,750,000	11,750,000	11,750,000	0	0	0	0	0	11,750,000	0	1,539,955	1,539,955	75,180	10/25/2027
Q9396#-AK-7	VICTORIA POWER NETWORKS (FINANCE)	D	01/01/2021	RESOLUTION LIFE		11,995,326	11,100,000	11,100,000	11,100,000	0	0	0	0	0	11,100,000	0	895,326	895,326	67,229	10/12/2026
Q9582*-AB-5	WELLINGTON ELECTRICITY DISTRIBUTIO	D	01/01/2021	RESOLUTION LIFE		1,465,548	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	65,548	65,548	12,221	10/16/2022
R2284#-AJ-9	STATNETT SF	D	01/01/2021	RESOLUTION LIFE		6,528,240	6,000,000	5,898,720	5,898,720	0	0	0	0	0	5,898,720	0	629,520	629,520	50,655	09/12/2031
R3000#-AC-5	HAFSLUND E-CO AS	D	01/01/2021	RESOLUTION LIFE		9,265,244	8,350,000	8,350,000	8,350,000	0	0	0	0	0	8,350,000	0	915,244	915,244	99,050	08/15/2031
R6236*-AA-2	NORSPAN LNG VIII AS	D	09/30/2021	VARIOUS		923,135	923,135	923,135	923,135	0	0	0	0	0	923,135	0	0	0	33,934	03/30/2032
				SINKING FUND REDEMPTION																
T8677*-AA-2	SOGEFI SPA	D	06/01/2021			4,200,000	4,200,000	4,180,057	4,198,241	0	1,759	0	1,759	0	4,200,000	0	0	0	126,000	06/01/2023
Y72570-AR-8	RELIANCE INDUSTRIES LTD	D	01/01/2021	RESOLUTION LIFE		707,656	500,000	450,100	456,973	0	0	0	0	0	456,973	0	250,683	250,683	6,250	10/19/2040
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	12/30/2021	VARIOUS		2,800,962	2,800,962	2,800,962	2,800,962	0	0	0	0	0	2,800,962	0	0	0	171,477	12/31/2023
G4910@-AB-8	INTERSERVE HOLDINGS LTD	B	09/30/2021	VARIOUS		0	0	0	0	0	0	0	0	0	(26,557)	26,557	0	26,557	0	12/31/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,682,834,136	5,172,888,435	5,204,166,598	5,148,233,765	0	(12,500,945)	8,178	(12,509,123)	(8,291,918)	5,196,402,157	6,852,436	479,579,540	486,431,976	109,855,523	XXX
00138G-AC-3	AMERICAN GENERAL INSTITUTIONAL CAP 144A		01/01/2021	RESOLUTION LIFE		4,419,258	3,000,000	2,583,499	2,577,354	0	0	0	0	0	2,577,354	0	1,841,904	1,841,904	71,771	03/15/2046
037389-AK-9	AON CORP		01/01/2021	RESOLUTION LIFE		3,347,717	2,500,000	2,894,740	2,688,072	0	0	0	0	0	2,688,072	0	659,645	659,645	102,563	01/01/2027
05567S-AA-0	BNSF FUNDING TRUST I		01/01/2021	RESOLUTION LIFE		6,600,990	5,784,000	6,016,401	5,872,060	0	0	0	0	0	5,872,060	0	728,930	728,930	176,373	12/15/2055
534187-BP-3	LINCOLN NATIONAL CORPORATION		01/01/2021	RESOLUTION LIFE		747,500	1,000,000	657,500	657,500	0	0	0	0	0	657,500	0	90,000	90,000	4,579	04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING INC		01/01/2021	RESOLUTION LIFE		4,312,400	5,000,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	562,400	562,400	403	03/30/2067
92978A-AA-0	WACHOVIA CAPITAL TRUST III		03/15/2021	CORPORATE ACTION		2,500,000	2,500,000	1,987,500	2,027,657	0	1,123	0	1,123	0	2,028,780	0	471,220	471,220	34,811	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						21,927,865	19,784,000	17,889,640	17,572,643	0	1,123	0	1,123	0	17,573,766	0	4,354,099	4,354,099	390,500	XXX
92911U-AQ-1	VOYA 2016-2A	D	01/01/2021	RESOLUTION LIFE		21,758	22,000	20,739	20,739	0	0	0	0	0	20,739	0	1,019	1,019	191	07/19/2028
92912V-AU-9	VOYA_14-2A	D	01/01/2021	RESOLUTION LIFE		27,227	28,000	25,347	25,538	0	0	0	0	0	25,538	0	1,689	1,689	217	04/17/2030
92914N-AL-5	VOYA_15-1A	D	01/01/2021	RESOLUTION LIFE		55,350	56,000	53,073	53,073	0	0	0	0	0	53,073	0	2,277	2,277	171	01/18/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92914N-AN-1	VOYA_15-1A	D	01/01/2021	RESOLUTION LIFE		36,175	37,000	34,668	34,668	0	0	0	0	0	34,668	0	1,507	1,507	148	01/18/2029
92914N-AQ-4	VOYA_15-1A	D	01/01/2021	RESOLUTION LIFE		24,470	26,000	22,516	22,516	0	0	0	0	0	22,516	0	1,954	1,954	139	01/18/2029
92914R-BC-5	VOYA_14-4A	D	01/01/2021	RESOLUTION LIFE		1,921,642	2,000,000	1,863,528	1,874,735	0	0	0	0	0	1,874,735	0	46,907	46,907	10,177	07/14/2031
92915C-AW-4	VOYA_16-1A	D	01/01/2021	RESOLUTION LIFE		27,056	29,000	24,959	24,959	0	0	0	0	0	24,959	0	2,097	2,097	169	01/20/2031
92915H-AS-2	VOYA_16-3A	D	01/01/2021	RESOLUTION LIFE		194,687	200,000	188,135	188,135	0	0	0	0	0	188,135	0	6,551	6,551	1,007	10/18/2031
92915P-AH-8	INGIM_14-1A	D	10/06/2021	VARIOUS		6,369,130	6,361,433	6,361,433	6,361,433	0	0	0	0	0	6,361,433	0	7,697	7,697	73,989	04/18/2031
92915P-AK-1	INGIM_14-1A	D	11/15/2021	RBC CAPITAL MARKETS		5,392,447	5,419,000	5,419,000	5,419,000	0	0	0	0	0	5,419,000	0	(26,553)	(26,553)	85,162	04/18/2031
92915P-AR-6	INGIM_14-1A	D	01/01/2021	RESOLUTION LIFE		30,724	33,000	28,109	28,109	0	0	0	0	0	28,109	0	2,615	2,615	207	04/18/2031
92915Q-AE-3	VOYA_17-3A	D	04/01/2021	VARIOUS		1,241,000	1,241,000	1,242,790	1,238,611	0	1,001	0	1,001	0	1,239,612	0	1,388	1,388	8,712	07/20/2030
92915Q-AG-8	VOYA_17-3A	D	04/01/2021	VARIOUS		2,532,913	2,533,000	2,534,734	2,527,114	0	2,054	0	2,054	0	2,529,168	0	3,745	3,745	22,534	07/20/2030
92915Q-AJ-2	VOYA_17-3A	D	04/01/2021	VARIOUS		1,281,640	1,282,000	1,286,107	1,280,982	0	960	0	960	0	1,281,942	0	(302)	(302)	14,730	07/20/2030
92915Q-AL-7	VOYA_17-3A	D	04/01/2021	VARIOUS		642,451	643,000	640,951	640,951	0	0	0	0	0	640,951	0	1,499	1,499	10,705	07/20/2030
92915T-AC-1	VOYA_16-4A	D	06/16/2021	VARIOUS		1,714,119	1,715,000	1,708,302	1,722,891	0	8,901	0	8,901	0	1,731,792	0	(17,673)	(17,673)	21,116	07/20/2029
92915T-AE-7	VOYA_16-4A	D	06/16/2021	VARIOUS		1,055,659	1,055,500	1,055,154	1,054,018	0	(528)	0	(528)	0	1,053,490	0	2,169	2,169	21,593	07/20/2029
92915T-AG-2	VOYA_16-4A	D	06/16/2021	VARIOUS		1,612,393	1,616,000	1,612,571	1,626,710	0	9,685	0	9,685	0	1,636,395	0	(24,002)	(24,002)	25,984	07/20/2029
92915T-AJ-6	VOYA_16-4A	D	01/01/2021	RESOLUTION LIFE		248,508	250,000	238,747	238,747	0	0	0	0	0	238,747	0	9,761	9,761	2,215	07/20/2029
92915U-AC-8	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	VARIOUS		2,742,784	2,743,000	2,742,543	2,736,265	0	2,008	0	2,008	0	2,738,272	0	4,512	4,512	26,662	06/07/2030
92915U-AD-6	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	VARIOUS		1,389,837	1,390,000	1,394,102	1,389,814	0	861	0	861	0	1,390,675	0	(839)	(839)	17,947	06/07/2030
92915U-AE-4	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	VARIOUS		1,133,856	1,134,000	1,136,441	1,133,429	0	614	0	614	0	1,134,043	0	(187)	(187)	22,264	06/07/2030
92915U-AF-1	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	VARIOUS		356,009	356,000	355,961	355,892	0	(76)	0	(76)	0	355,816	0	193	193	6,554	06/07/2030
92916M-AB-7	VOYA_17-1A	D	05/17/2021	VARIOUS		2,137,713	2,137,856	2,136,620	2,130,942	0	2,550	0	2,550	0	2,133,492	0	4,221	4,221	22,428	04/17/2030
92916M-AC-5	VOYA_17-1A	D	05/17/2021	VARIOUS		1,157,790	1,158,005	1,157,885	1,154,660	0	1,352	0	1,352	0	1,156,012	0	1,778	1,778	16,829	04/17/2030
92916M-AD-3	VOYA_17-1A	D	01/01/2021	RESOLUTION LIFE		22,194	23,000	21,020	21,167	0	0	0	0	0	21,167	0	1,028	1,028	172	04/17/2030
92916P-AA-2	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		410,000	410,000	404,383	406,856	0	718	0	718	0	407,574	0	2,426	2,426	11,920	07/20/2030
92916Q-AB-8	VOYA_17-4A	D	01/01/2021	VARIOUS		23,000	23,000	22,492	22,492	0	0	0	0	0	22,492	0	509	509	45	10/15/2030
92916Q-AC-6	VOYA_17-4A	D	01/01/2021	VARIOUS		61,000	61,000	58,180	58,180	0	0	0	0	0	58,180	0	2,820	2,820	135	10/15/2030
92916Q-AD-4	VOYA_17-4A	D	01/01/2021	VARIOUS		19,771	20,000	18,757	18,757	0	0	0	0	0	18,757	0	1,014	1,014	52	10/15/2030
92916Q-AE-2	VOYA_17-4A	D	01/01/2021	RESOLUTION LIFE		26,069	27,000	24,153	24,153	0	0	0	0	0	24,153	0	1,917	1,917	186	10/15/2030
92916Q-AF-9	VOYA_17-4A	D	01/01/2021	VARIOUS		11,659	12,000	11,186	11,186	0	0	0	0	0	11,186	0	473	473	31	10/15/2030
92916W-AA-7	INGIM_13-2A	D	10/06/2021	CREDIT SUISSE SECURITIES (USA) LLC		8,057,353	8,048,500	8,048,500	8,048,500	0	0	0	0	0	8,048,500	0	8,853	8,853	89,698	04/25/2031
92916W-AJ-8	INGIM_13-2A	D	01/01/2021	RESOLUTION LIFE		30,117	32,000	27,367	27,367	0	0	0	0	0	27,367	0	2,750	2,750	179	04/25/2031
92917A-AG-1	VOYA_18-1A	D	01/01/2021	RESOLUTION LIFE		48,341	51,000	44,732	44,732	0	0	0	0	0	44,732	0	3,609	3,609	295	04/19/2031
92917C-AE-2	INGIM_13-1A	D	10/15/2021	VARIOUS		3,205,470	3,201,788	3,216,135	3,195,388	0	16,897	0	16,897	0	3,212,284	0	(6,814)	(6,814)	44,836	10/15/2030
92917C-AG-7	INGIM_13-1A	D	01/01/2021	RESOLUTION LIFE		29,848	30,000	28,645	28,645	0	0	0	0	0	28,645	0	1,203	1,203	103	10/15/2030
92917C-AJ-1	INGIM_13-1A	D	01/01/2021	RESOLUTION LIFE		48,577	49,000	46,204	46,204	0	0	0	0	0	46,204	0	2,373	2,373	190	10/15/2030
92917C-AL-6	INGIM_13-1A	D	01/01/2021	RESOLUTION LIFE		30,914	32,000	29,884	29,884	0	0	0	0	0	29,884	0	1,030	1,030	148	10/15/2030
92917C-AN-2	INGIM_13-1A	D	01/01/2021	RESOLUTION LIFE		27,432	29,000	25,237	25,237	0	0	0	0	0	25,237	0	2,195	2,195	200	10/15/2030
92917J-AC-1	VOYA_18-2A	D	11/15/2021	CITIGROUP GLOBAL MARKETS INC		836,527	842,000	842,000	842,000	0	0	0	0	0	842,000	0	(5,473)	(5,473)	13,412	07/15/2031
92917J-AN-7	VOYA_18-2A	D	01/01/2021	RESOLUTION LIFE		43,944	46,000	40,181	40,181	0	0	0	0	0	40,181	0	3,763	3,763	298	07/15/2031
92917W-AN-8	VOYA_18-4A	D	01/15/2021	VARIOUS		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	145,925	01/15/2032
92918F-AC-8	VOYA_19-3A	D	12/02/2021	CORPORATE ACTION		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	189,748	10/17/2032
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						65,279,554	65,403,082	65,193,471	65,174,860	0	46,998	0	46,998	0	65,221,855	0	57,699	57,699	909,423	XXX
8399997. Total - Bonds - Part 4						6,656,930,675	5,951,049,321	6,490,123,286	6,063,466,794	0	(54,529,854)	9,240	(54,539,094)	(8,291,918)	6,097,532,525	6,852,436	552,545,695	559,398,131	193,508,586	XXX
8399998. Total - Bonds - Part 5						1,066,265,074	975,583,330	1,055,082,199	0	0	188,036	0	188,036	0	1,055,270,238	0	10,994,832	10,994,832	9,871,208	XXX
8399999. Total - Bonds						7,723,195,749	6,926,632,651	7,545,205,485	6,063,466,794	0	(54,341,818)	9,240	(54,351,058)	(8,291,918)	7,152,802,763	6,852,436	563,540,527	570,392,963	203,379,794	XXX
33765A-20-2	FIRSTAR REALTY LLC 144A		12/31/2021	CALLED BONDS at 1000.000	30,000.000	30,000,000	1,000.00	24,084,300	24,084,300	0	0	0	0	0	24,084,300	0	5,915,700	5,915,700	2,780,833	
486606-5*-3	KAYNE ANDERSON ENERGY INFRA FUND SER O		02/03/2021	CALLED BONDS at 25.000	81,072.000	2,026,800	25.00	2,027,363	2,027,363	0	(563)	0	(563)	0	2,026,800	0	0	0	14,172	
486606-7*-1	KAYNE ANDERSON ENERGY INFRA FUND SER Q		06/01/2021	CALLED BONDS at 25.000	483,399.000	12,084,975	25.00	12,085,230	12,085,230	0	(255)	0	(255)	0	12,084,975	0	0	0	203,028	
48661E-7*-3	KAYNE ANDERSON NEXTGEN ENERGYFUND SER F		02/03/2021	CALLED BONDS at 25.000	88,473.000	2,211,825	25.00	2,212,749	2,212,749	0	(924)	0	(924)	0	2,211,825	0	0	0	15,466	
48661E-8*-2	KAYNE ANDERSON NEXTGEN ENERGYFUND SER G		06/01/2021	CALLED BONDS at 25.000	175,588.996	4,389,725	25.00	4,394,498	4,394,498	0	(4,773)	0	(4,773)	0	4,389,725	0	0	0	73,747	
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE MRPS		12/16/2021	CALLED BONDS at 10.000	148,775.000	1,487,750	10.00	1,496,412	1,492,920	0	(5,170)	0	(5,170)	0	1,487,750	0	0	0	65,461	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						52,201,075	XXX	46,300,552	46,297,060	0	(11,685)	0	(11,685)	0	46,285,375	0	5,915,700	5,915,700	3,152,707	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999997. Total - Preferred Stocks - Part 4						52,201,075	XXX	46,300,552	46,297,060	0	(11,685)	0	(11,685)	0	46,285,375	0	5,915,700	5,915,700	3,152,707	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						52,201,075	XXX	46,300,552	46,297,060	0	(11,685)	0	(11,685)	0	46,285,375	0	5,915,700	5,915,700	3,152,707	XXX
BINDYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		04/09/2021	VARIOUS	382.195	20,484,722		6,867,188	11,465,850	(4,598,662)	0	0	(4,598,662)	0	6,867,188	0	13,617,535	13,617,535	0	
BIN1GF-ZU-8	BKRF HCB LLC		10/29/2021	REIFEL SA	2,808,200.460	3		3	3	0	0	0	0	0	3	0	0	0	0	
FHLBBO-ST-3	FEDERAL HOME LOAN BANK OF BOSTON		09/20/2021	DIRECT	7,100.000	710,000		710,000	710,000	0	0	0	0	0	710,000	0	0	0	2,739	
09784Y-40-5	BONAVISTA ENERGY CORP	A	05/11/2021	SEAPORT GROUP	255,782.000	851,754		560,853	759,673	(198,820)	0	0	(198,820)	0	560,853	0	290,901	290,901	0	
BIN19T-SH-3	INTERSERVE GROUP HOLDINGS LIMITED		09/30/2021	VARIOUS	8.000	0		0	0	0	0	0	0	0	56,343	9,328	(65,671)	(56,343)	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						22,046,479	XXX	8,138,044	12,935,526	(4,797,482)	0	0	(4,797,482)	0	8,194,387	9,328	13,842,765	13,852,093	2,739	XXX
9799997. Total - Common Stocks - Part 4						22,046,479	XXX	8,138,044	12,935,526	(4,797,482)	0	0	(4,797,482)	0	8,194,387	9,328	13,842,765	13,852,093	2,739	XXX
9799998. Total - Common Stocks - Part 5						6,111,103	XXX	6,096,842	0	0	0	0	0	0	6,096,842	41,025	(26,764)	14,261	0	XXX
9799999. Total - Common Stocks						28,157,582	XXX	14,234,886	12,935,526	(4,797,482)	0	0	(4,797,482)	0	14,291,229	50,353	13,816,001	13,866,354	2,739	XXX
9899999. Total - Preferred and Common Stocks						80,358,657	XXX	60,535,438	59,232,586	(4,797,482)	(11,685)	0	(4,809,167)	0	60,576,604	50,353	19,731,701	19,782,054	3,155,446	XXX
9999999 - Totals						7,803,554,406	XXX	7,605,740,923	6,122,699,380	(4,797,482)	(54,353,503)	9,240	(59,160,225)	(8,291,918)	7,213,379,367	6,902,789	583,272,228	590,175,017	206,535,240	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SP-4	TREASURY BOND		02/11/2021	VARIOUS	03/15/2021	VARIOUS	924,000	841,776	787,508	841,958	0	182	0	182	0	0	(54,450)	(54,450)	6,272	5,223
912810-SS-8	TREASURY BOND		03/25/2021	VARIOUS	09/15/2021	VARIOUS	1,348,000	1,154,417	1,156,717	1,154,734	0	317	0	317	0	0	1,982	1,982	8,517	7,030
912810-SU-3	TREASURY BOND		07/01/2021	VARIOUS	12/08/2021	VARIOUS	3,000,000	2,852,695	2,988,927	2,854,128	0	1,433	0	1,433	0	0	134,799	134,799	43,375	21,495
912810-SW-9	TREASURY BOND		03/25/2021	SOCIETE GENERALE	03/25/2021	BANK OF AMERICA SECURITIES LLC	200,000	188,398	188,422	188,413	0	14	0	14	0	0	9	9	518	404
912810-SY-5	WI TREASURY BOND		07/01/2021	BARCLAYS CAPITAL INC	12/08/2021	VARIOUS	1,000,000	1,038,438	1,076,257	1,038,226	0	(211)	0	(211)	0	0	38,031	38,031	5,993	2,935
91282C-CB-5	TREASURY NOTE		05/25/2021	MORGAN STANLEY & CO. INC.	05/25/2021	VARIOUS	67,000,000	67,371,641	67,392,578	67,371,641	0	0	0	0	0	0	20,938	20,938	32,544	32,544
91282C-CS-8	WI TREASURY NOTE		11/08/2021	VARIOUS	11/08/2021	VARIOUS	310,600,000	302,775,736	302,835,305	302,775,736	0	0	0	0	0	0	59,570	59,570	879,076	879,076
91282C-DJ-7	TREASURY NOTE		12/07/2021	VARIOUS	12/07/2021	VARIOUS	155,500,000	153,055,118	152,917,188	153,055,118	0	0	0	0	0	0	(137,930)	(137,930)	56,880	56,880
0599999. Subtotal - Bonds - U.S. Governments							539,572,000	529,278,219	529,342,902	529,279,954	0	1,735	0	1,735	0	0	62,949	62,949	1,033,175	1,005,587
3137H0-H7-6	FHMS_KLU3		05/19/2021	J.P. MORGAN SECURITIES, INC.	05/19/2021	BANK OF AMERICA SECURITIES LLC	0	2,593,065	2,596,280	2,591,979	0	(1,086)	0	(1,086)	0	0	4,301	4,301	28,243	28,243
3199999. Subtotal - Bonds - U.S. Special Revenues							0	2,593,065	2,596,280	2,591,979	0	(1,086)	0	(1,086)	0	0	4,301	4,301	28,243	28,243
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/26/2021	VARIOUS	10/25/2021	VARIOUS	12,000,000	11,769,240	11,980,000	11,780,902	0	11,662	0	11,662	0	0	199,098	199,098	162,789	11,500
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		03/10/2021	J.P. MORGAN SECURITIES, INC.	12/07/2021	MORGAN STANLEY & CO. INC.	2,000,000	1,901,560	2,081,500	1,903,183	0	1,623	0	1,623	0	0	178,317	178,317	59,733	18,200
023135-CA-2	AMAZON.COM INC		11/03/2021	J.P. MORGAN SECURITIES, INC.	12/07/2021	SUNTRUST	2,500,000	2,604,925	2,613,300	2,604,528	0	(397)	0	(397)	0	0	8,772	8,772	41,328	34,540
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		05/18/2021	BANK OF AMERICA SECURITIES LLC	11/18/2021	HFD NOMURA SECURITIES INC	1,750,000	1,749,230	1,779,540	1,749,263	0	33	0	33	0	0	30,277	30,277	23,145	0
032095-AL-5	AMPHENOL CORPORATION		09/07/2021	CITIGROUP GLOBAL MARKETS INC	10/22/2021	SUSQUEHANNA FINANCIAL GROUP	6,750,000	6,725,295	6,592,658	6,725,554	0	259	0	259	0	0	(132,897)	(132,897)	17,325	0
037735-CZ-8	APPALACHIAN POWER CO		03/09/2021	J.P. MORGAN SECURITIES, INC.	12/07/2021	WELLS FARGO SECURITIES	2,000,000	1,992,300	2,047,120	1,992,822	0	522	0	522	0	0	54,298	54,298	40,200	0
037833-EE-6	APPLE INC		09/21/2021	VARIOUS	12/28/2021	VARIOUS	7,500,000	7,472,450	7,244,375	7,472,912	0	462	0	462	0	0	(228,537)	(228,537)	108,524	7,422
037833-EG-1	APPLE INC		04/06/2021	VARIOUS	09/20/2021	CITIGROUP GLOBAL MARKETS INC	75,000	67,562	75,622	67,608	0	46	0	46	0	0	8,014	8,014	1,307	298
037833-EK-2	APPLE INC		07/29/2021	GOLDMAN SACHS & CO	12/06/2021	RBC CAPITAL MARKETS	12,500,000	12,487,250	12,795,500	12,487,345	0	95	0	95	0	0	308,155	308,155	115,313	0
05549G-AA-9	BHMS_18-ATLS		02/04/2021	GOLDMAN SACHS & CO	05/14/2021	J.P. MORGAN SECURITIES, INC.	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	9,327	1,835
05565E-BS-3	BMW US CAPITAL LLC		03/29/2021	J.P. MORGAN SECURITIES, INC.	05/25/2021	MORGAN STANLEY & CO. INC.	4,500,000	4,481,865	4,622,175	4,482,114	0	249	0	249	0	0	140,061	140,061	17,850	0
05602*-AA-9	BKRF OCB LLC		10/11/2021	PRIVATE DIRECT	10/29/2021	VARIOUS	5,509,446	5,509,447	5,509,447	5,509,447	0	0	0	0	0	0	0	0	294,974	0
06540A-AM-3	BANK_19-BN20		05/11/2021	MORGAN STANLEY & CO. INC.	11/19/2021	MORGAN STANLEY & CO. INC.	1,000,000	914,375	861,406	917,855	0	3,480	0	3,480	0	0	(56,449)	(56,449)	14,028	833
06540R-AU-8	BANK_17-BNK9		10/01/2021	PERFORMANCE TRUST CAPITAL PARTNERS	11/19/2021	BANK OF AMERICA SECURITIES LLC	6,596,000	6,056,468	5,783,095	6,064,319	0	7,851	0	7,851	0	0	(281,224)	(281,224)	26,677	2,052
071813-CB-3	BAXTER INTERNATIONAL INC		03/30/2021	WELLS FARGO SECURITIES	05/25/2021	WELLS FARGO SECURITIES	6,000,000	5,621,940	5,722,740	5,627,167	0	5,227	0	5,227	0	0	95,573	95,573	16,147	0
09062X-AH-6	BIOGEN INC		03/30/2021	BARCLAYS CAPITAL INC	10/26/2021	BANK OF AMERICA SECURITIES LLC	3,000,000	2,907,210	2,948,490	2,912,482	0	5,272	0	5,272	0	0	36,008	36,008	66,938	28,125
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		03/30/2021	JEFFERIES & COMPANY, INC.	04/15/2021	BANK OF AMERICA SECURITIES LLC	4,750,000	4,774,082	4,873,833	4,773,989	0	(93)	0	(93)	0	0	99,843	99,843	48,252	41,958
110122-DS-4	BRISTOL-MYERS SQUIBB CO		03/12/2021	WELLS FARGO SECURITIES	09/20/2021	SUSQUEHANNA FINANCIAL GROUP	2,106,000	1,831,798	2,074,347	1,834,922	0	3,123	0	3,123	0	0	239,425	239,425	46,095	18,349
12505B-AE-0	CBRE SERVICES INC		03/15/2021	GOLDMAN SACHS & CO	11/18/2021	VARIOUS	9,500,000	9,352,845	9,476,270	9,361,545	0	8,700	0	8,700	0	0	114,725	114,725	158,889	0
149123-BL-4	CATERPILLAR INC		06/30/2021	J.P. MORGAN SECURITIES, INC.	12/28/2021	CITIGROUP GLOBAL MARKETS INC	2,000,000	2,686,460	2,666,840	2,666,349	0	(20,111)	0	(20,111)	0	0	491	491	83,917	31,506
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRI		03/08/2021	WELLS FARGO SECURITIES	09/21/2021	WELLS FARGO SECURITIES	4,000,000	3,984,120	4,519,920	3,984,350	0	230	0	230	0	0	535,570	535,570	71,467	0
172967-MS-7	CITIGROUP INC		03/26/2021	MORGAN STANLEY & CO. INC.	10/25/2021	CITIGROUP GLOBAL MARKETS INC	7,500,000	7,510,575	7,555,950	7,510,113	0	(462)	0	(462)	0	0	45,837	45,837	173,610	62,693
23305X-AJ-0	DBUBS_11-LC2A		01/14/2021	BTIG, LLC	06/01/2021	MBS PAYDOWN	8,000,000	7,770,000	8,000,000	8,000,000	0	230,000	0	230,000	0	0	0	0	183,493	21,733
23338V-AP-1	DTE ENERGY COMPANY		03/22/2021	BANK OF AMERICA SECURITIES LLC	09/20/2021	GOLDMAN SACHS & CO	3,750,000	3,718,687	4,147,913	3,718,990	0	303	0	303	0	0	428,922	428,922	58,568	0
26442C-BC-7	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY & CO. INC.	09/21/2021	MILLENIUM ADVISORS	50,000	49,813	56,702	49,816	0	2	0	2	0	0	6,886	6,886	824	0
291011-BM-5	EMERSON ELECTRIC CO		03/17/2021	BARCLAYS CAPITAL INC	09/20/2021	SUSQUEHANNA FINANCIAL GROUP	2,000,000	1,830,520	2,033,420	1,832,321	0	1,801	0	1,801	0	0	201,099	201,099	51,486	23,528
29366W-AB-2	ENTERGY MISSISSIPPI LLC		03/09/2021	MIZUHO SECURITIES USA INC	09/21/2021	MILLENIUM ADVISORS	100,000	101,377	113,451	101,366	0	(11)	0	(11)	0	0	12,085	12,085	2,839	982
361448-BG-7	GATX CORPORATION		03/30/2021	VARIOUS	12/07/2021	VARIOUS	15,005,000	13,930,411	14,205,070	13,994,474	0	64,063	0	64,063	0	0	210,596	210,596	238,518	42,567

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
361448-BH-5	GATX CORPORATION		02/01/2021	MORGAN STANLEY & CO. INC.	02/02/2021	STIFEL, NICHOLAS & COMPANY, INC	150,000	149,916	150,296	149,916	0	0	0	0	0	0	380	380	13	0
370334-CL-6	GENERAL MILLS INC		03/29/2021	J.P. MORGAN SECURITIES, INC.	04/15/2021	SUSQUEHANNA FINANCIAL GROUP	1,050,000	1,081,741	1,102,668	1,081,586	0	(155)	0	(155)	0	0	21,082	21,082	15,429	13,920
375558-BT-9	GILEAD SCIENCES INC		03/12/2021	WELLS FARGO SECURITIES	12/13/2021	BNP PARIBAS SECURITIES CORP	4,000,000	3,509,840	3,913,760	3,517,824	0	7,984	0	7,984	0	0	395,936	395,936	135,333	51,644
37940X-AD-4	GLOBAL PAYMENTS INC		03/30/2021	CITIGROUP GLOBAL MARKETS INC	12/07/2021	BANK OF AMERICA SECURITIES LLC	8,750,000	8,897,700	8,898,400	8,887,596	0	(10,104)	0	(10,104)	0	0	10,804	10,804	270,667	95,861
452327-AM-1	ILLUMINA INC		03/30/2021	VARIOUS	12/06/2021	VARIOUS	13,425,000	13,294,175	13,445,231	13,301,937	0	7,762	0	7,762	0	0	143,293	143,293	223,152	5,948
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRANCES		03/31/2021	J.P. MORGAN SECURITIES, INC.	10/26/2021	GOLDMAN SACHS & CO	9,000,000	8,757,450	8,846,280	8,770,251	0	12,801	0	12,801	0	0	76,029	76,029	231,150	114,425
460146-CN-1	INTERNATIONAL PAPER CO		02/17/2021	CITIGROUP GLOBAL MARKETS INC	11/15/2021	CORPORATE ACTION	4,000,000	5,341,600	5,482,280	5,315,045	0	(26,555)	0	(26,555)	0	0	167,235	167,235	206,000	53,789
46649X-AJ-6	JPMCC_18-AON		01/12/2021	J.P. MORGAN SECURITIES, INC.	12/06/2021	J.P. MORGAN SECURITIES, INC.	2,500,000	2,661,914	2,590,625	2,593,198	0	(68,716)	0	(68,716)	0	0	(2,573)	(2,573)	107,180	4,135
46649X-AL-1	JPMCC_18-AON		01/12/2021	J.P. MORGAN SECURITIES, INC.	12/06/2021	J.P. MORGAN SECURITIES, INC.	2,500,000	2,641,406	2,574,609	2,578,852	0	(62,554)	0	(62,554)	0	0	(4,243)	(4,243)	109,638	4,165
512807-AW-8	LAM RESEARCH CORPORATION		03/17/2021	CITIGROUP GLOBAL MARKETS INC	09/20/2021	BARCLAYS CAPITAL INC	5,000,000	4,620,950	5,252,100	4,625,080	0	4,130	0	4,130	0	0	627,020	627,020	110,608	37,535
53079E-BM-5	LIBERTY MUTUAL GROUP INC		08/11/2021	CITIGROUP GLOBAL MARKETS INC	08/12/2021	J.P. MORGAN SECURITIES, INC.	1,500,000	1,500,000	1,515,000	1,500,000	0	0	0	0	0	0	15,000	15,000	0	0
532457-BY-3	ELI LILLY AND COMPANY		03/15/2021	WELLS FARGO SECURITIES	09/20/2021	US BANCORP	3,000,000	2,493,930	2,819,550	2,499,514	0	5,584	0	5,584	0	0	320,036	320,036	57,563	22,875
548661-EA-1	LOWES COMPANIES INC		03/29/2021	CITIGROUP GLOBAL MARKETS INC	10/21/2021	HSBC SECURITIES (USA) INC.	10,000,000	9,999,100	10,116,900	9,999,150	0	50	0	50	0	0	117,750	117,750	149,479	0
570535-AU-8	MARKEL CORPORATION		03/30/2021	VARIOUS	05/25/2021	BARCLAYS CAPITAL INC	10,370,000	11,040,347	11,288,264	11,028,851	0	(11,496)	0	(11,496)	0	0	259,412	259,412	67,549	13,510
581557-BC-8	MCKESSON CORP		04/01/2021	J.P. MORGAN SECURITIES, INC.	07/23/2021	CORPORATE ACTION	9,000,000	10,802,880	11,789,370	10,787,265	0	(15,615)	0	(15,615)	0	0	1,002,105	1,002,105	156,256	25,636
595112-BS-1	MICRON TECHNOLOGY INC		10/18/2021	WELLS FARGO SECURITIES	12/07/2021	GOLDMAN SACHS & CO	1,500,000	1,500,000	1,513,920	1,500,000	0	0	0	0	0	0	13,920	13,920	4,280	0
617446-8X-0	MORGAN STANLEY		03/26/2021	JANE STREET	12/06/2021	CITIGROUP GLOBAL MARKETS INC	10,000,000	9,485,500	9,620,000	9,513,603	0	28,103	0	28,103	0	0	106,398	106,398	167,629	34,811
617446-8Y-8	MORGAN STANLEY		03/15/2021	WELLS FARGO SECURITIES	09/20/2021	J.P. MORGAN SECURITIES, INC.	2,000,000	1,816,340	2,020,000	1,818,181	0	1,841	0	1,841	0	0	201,819	201,819	36,893	8,095
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO. INC.	12/06/2021	CITIGROUP GLOBAL MARKETS INC	4,500,000	4,500,000	4,534,515	4,500,000	0	0	0	0	0	0	34,515	34,515	15,380	0
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		03/16/2021	BNP PARIBAS SECURITIES CORP	05/25/2021	JANE STREET	3,805,000	3,782,741	3,892,705	3,783,169	0	428	0	428	0	0	109,536	109,536	18,264	761
641062-AY-0	NESTLE HOLDINGS INC.		09/07/2021	CREDIT SUISSE SECURITIES (USA) LLC	11/09/2021	GOLDMAN SACHS & CO	7,250,000	7,232,963	7,292,050	7,233,069	0	106	0	106	0	0	58,981	58,981	29,201	0
64110D-AK-0	NETAPP INC		04/05/2021	BARCLAYS CAPITAL INC	11/12/2021	CITIGROUP GLOBAL MARKETS INC	5,000,000	5,014,250	5,058,000	5,013,904	0	(346)	0	(346)	0	0	44,096	44,096	121,500	39,375
665772-CU-1	NORTHERN STATES POWER COMPANY (MIN		03/23/2021	US BANCORP	09/20/2021	WELLS FARGO SECURITIES	3,500,000	3,487,015	3,865,295	3,487,366	0	351	0	351	0	0	377,929	377,929	53,511	0
670346-AT-2	NUCOR CORPORATION		03/16/2021	J.P. MORGAN SECURITIES, INC.	09/21/2021	STIFEL, NICHOLAS & COMPANY, INC	4,500,000	4,099,810	4,606,425	4,103,332	0	3,522	0	3,522	0	0	503,093	503,093	106,499	37,196
67103H-AK-3	OREILLY AUTOMOTIVE INC		03/30/2021	CREDIT SUISSE SECURITIES (USA) LLC	10/25/2021	WELLS FARGO SECURITIES	3,140,000	2,904,845	2,977,568	2,916,807	0	11,961	0	11,961	0	0	60,761	60,761	33,886	2,442
68902V-AK-3	OTIS WORLDWIDE CORP		03/30/2021	BNP PARIBAS SECURITIES CORP	04/15/2021	BNP PARIBAS SECURITIES CORP	3,250,000	3,264,300	3,335,800	3,264,232	0	(68)	0	(68)	0	0	71,568	71,568	14,820	10,652
69352P-AM-5	PPL CAPITAL FUNDING INC		01/13/2021	JEFFERIES & COMPANY, INC.	06/30/2021	CORPORATE ACTION	15,236,000	17,265,130	18,036,986	17,242,788	0	(22,342)	0	(22,342)	0	0	794,198	794,198	482,473	203,147
713448-EP-9	PEPSICO INC		03/12/2021	WELLS FARGO SECURITIES	09/20/2021	J.P. MORGAN SECURITIES, INC.	1,000,000	954,060	1,060,780	954,705	0	645	0	645	0	0	106,075	106,075	26,913	12,059
714046-AH-2	PERKINELMER INC		03/30/2021	J.P. MORGAN SECURITIES, INC.	12/07/2021	VARIOUS	8,000,000	7,907,440	8,098,132	7,913,034	0	5,594	0	5,594	0	0	185,098	185,098	149,763	13,033
714046-AJ-8	PERKINELMER INC		03/04/2021	J.P. MORGAN SECURITIES, INC.	03/09/2021	VARIOUS	50,000	50,000	50,925	50,000	0	0	0	0	0	0	927	927	15	0
714046-AN-9	PERKINELMER INC		09/08/2021	GOLDMAN SACHS & CO	10/22/2021	J.P. MORGAN SECURITIES, INC.	3,000,000	2,990,910	2,919,180	2,991,014	0	104	0	104	0	0	(71,834)	(71,834)	8,625	0
74005P-BS-2	PRAXAIR INC		03/12/2021	MORGAN STANLEY & CO. INC.	09/20/2021	WELLS FARGO SECURITIES	2,000,000	1,589,200	1,794,760	1,593,810	0	4,610	0	4,610	0	0	200,950	200,950	24,667	4,000
74340X-BQ-3	PROLOGIS LP		03/18/2021	BARCLAYS CAPITAL INC	09/20/2021	J.P. MORGAN SECURITIES, INC.	1,000,000	782,760	893,300	784,983	0	2,223	0	2,223	0	0	108,317	108,317	23,139	12,514
754730-AH-2	RAYMOND JAMES FINANCIAL INC.		03/18/2021	CITIGROUP GLOBAL MARKETS INC	03/19/2021	BANK OF AMERICA SECURITIES LLC	100,000	99,393	101,127	99,393	0	0	0	0	0	0	1,734	1,734	0	0
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		03/26/2021	BNP PARIBAS SECURITIES CORP	11/09/2021	RBC CAPITAL MARKETS	11,000,000	10,181,480	10,419,590	10,229,384	0	47,904	0	47,904	0	0	190,206	190,206	122,646	3,938
760759-AZ-3	REPUBLIC SERVICES INC		03/30/2021	J.P. MORGAN SECURITIES, INC.	04/15/2021	FIFTH THIRD SECURITIES INC	3,750,000	3,477,188	3,546,413	3,478,289	0	1,102	0	1,102	0	0	68,123	68,123	11,667	8,385

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		03/12/2021	J.P. MORGAN SECURITIES, INC.	12/13/2021	DEUTSCHE BANK SECURITIES, INC.	3,820,000	3,731,567	4,049,009	3,733,636	0	2,069	0	2,069	0	0	315,373	315,373	136,565	42,370
871829-BM-8	SYSCO CORPORATION		01/19/2021	J.P. MORGAN SECURITIES, INC.	06/07/2021	CORPORATE ACTION	4,000,000	5,828,280	5,846,880	5,801,519	0	(26,761)	0	(26,761)	0	0	45,361	45,361	180,400	80,667
875127-BJ-0	TAMPA ELECTRIC COMPANY		03/15/2021	WELLS FARGO SECURITIES	12/16/2021	BARCLAYS CAPITAL INC	4,075,000	4,065,913	4,508,988	4,066,036	0	123	0	123	0	0	442,951	442,951	106,222	0
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	BANK OF AMERICA SECURITIES LLC	12/07/2021	DEUTSCHE BANK SECURITIES, INC.	3,500,000	3,485,370	3,566,010	3,486,300	0	930	0	930	0	0	79,710	79,710	68,712	0
882508-BM-5	TEXAS INSTRUMENTS INC		09/07/2021	BARCLAYS CAPITAL INC	11/09/2021	BARCLAYS CAPITAL INC	1,750,000	1,737,873	1,821,698	1,737,914	0	42	0	42	0	0	83,783	83,783	7,481	0
883556-CM-2	THERMO FISHER SCIENTIFIC INC		08/09/2021	BARCLAYS CAPITAL INC	11/19/2021	J.P. MORGAN SECURITIES, INC.	2,000,000	1,990,160	2,012,740	1,990,284	0	124	0	124	0	0	22,456	22,456	14,000	0
88724X-AC-1	TIME MANUFACTURING ACQUISITION LLC		03/04/2021	PRIVATE DIRECT	12/02/2021	VARIOUS	1,500,000	1,494,929	1,500,000	1,500,000	0	5,071	0	5,071	0	0	0	0	64,087	0
906548-CS-9	UNION ELECTRIC CO		03/18/2021	CITIGROUP GLOBAL MARKETS INC	09/20/2021	MORGAN STANLEY & CO. INC.	1,000,000	872,470	986,020	873,736	0	1,266	0	1,266	0	0	112,284	112,284	13,635	510
907818-DP-0	UNION PACIFIC CORP		01/04/2021	CITIGROUP GLOBAL MARKETS INC	04/06/2021	CORPORATE ACTION	5,100,000	6,218,736	5,843,223	6,209,621	0	(9,115)	0	(9,115)	0	0	(366,398)	(366,398)	102,956	48,769
907818-EF-1	UNION PACIFIC CORP		01/15/2021	HSBC SECURITIES (USA) INC.	04/06/2021	CORPORATE ACTION	1,400,000	1,676,220	1,554,028	1,674,590	0	(1,630)	0	(1,630)	0	0	(120,562)	(120,562)	22,208	10,238
907818-FQ-6	UNION PACIFIC CORPORATION		06/30/2021	J.P. MORGAN SECURITIES, INC.	11/12/2021	GOLDMAN SACHS & CO	2,000,000	2,086,480	2,092,420	2,084,676	0	(1,804)	0	(1,804)	0	0	7,744	7,744	35,334	13,813
911312-AN-6	UNITED PARCEL SERVICE INC		02/01/2021	CITIGROUP GLOBAL MARKETS INC	12/28/2021	JEFFERIES & COMPANY, INC.	4,250,000	5,660,448	5,566,013	5,609,030	0	(51,418)	0	(51,418)	0	0	(43,017)	(43,017)	233,086	44,891
911312-BW-5	UNITED PARCEL SERVICE INC		01/14/2021	HSBC SECURITIES (USA) INC.	06/11/2021	CITIGROUP GLOBAL MARKETS INC	100,000	146,232	143,672	145,814	0	(418)	0	(418)	0	0	(2,142)	(2,142)	3,739	1,590
92343V-GB-4	VERIZON COMMUNICATIONS INC		03/12/2021	VARIOUS	04/01/2021	RBC CAPITAL MARKETS	190,000	187,971	191,562	187,972	0	1	0	1	0	0	3,590	3,590	262	0
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO. INC.	10/21/2021	BANK OF AMERICA SECURITIES LLC	6,000,000	5,975,340	5,989,980	5,976,930	0	1,590	0	1,590	0	0	13,050	13,050	90,525	0
92826C-AQ-5	VISA INC		03/09/2021	ROBERT W. BAIRD & CO., INC.	12/07/2021	MORGAN STANLEY & CO. INC.	1,500,000	1,233,465	1,360,905	1,237,813	0	4,348	0	4,348	0	0	123,092	123,092	24,500	2,167
931142-DK-6	WAL-MART STORES INC		01/05/2021	CITIGROUP GLOBAL MARKETS INC	09/23/2021	CORPORATE ACTION	100,000	135,966	138,337	135,111	0	(855)	0	(855)	0	0	3,226	3,226	4,631	1,253
94106L-BM-0	WASTE MANAGEMENT INC		03/12/2021	GOLDMAN SACHS & CO	09/20/2021	HSBC SECURITIES (USA) INC.	4,500,000	3,863,610	4,328,820	3,870,791	0	7,181	0	7,181	0	0	458,029	458,029	95,313	37,188
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/30/2021	WELLS FARGO SECURITIES	11/12/2021	BANK OF AMERICA SECURITIES LLC	3,500,000	3,736,565	3,792,355	3,721,383	0	(15,182)	0	(15,182)	0	0	70,972	70,972	81,453	3,797
98978V-AT-0	ZOETIS INC		03/12/2021	US BANCORP	09/20/2021	US BANCORP	2,000,000	1,869,580	2,119,360	1,871,223	0	1,643	0	1,643	0	0	248,137	248,137	51,167	20,167
09784Y-AC-2	BONAVISTA ENERGY CORP	A	05/11/2021	CORPORATE ACTION	05/11/2021	VARIOUS	20,884	20,884	20,885	20,885	0	0	0	0	0	0	0	0	258	0
124900-AD-3	CCL INDUSTRIES INC	A	10/20/2021	RBC CAPITAL MARKETS	12/07/2021	BANK OF AMERICA SECURITIES LLC	2,500,000	2,587,075	2,598,125	2,585,894	0	(1,181)	0	(1,181)	0	0	12,231	12,231	39,819	29,865
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	GOLDMAN SACHS & CO	12/28/2021	J.P. MORGAN SECURITIES, INC.	1,000,000	999,650	1,019,750	999,652	0	2	0	2	0	0	20,098	20,098	1,906	0
94106B-AA-9	WASTE CONNECTIONS INC	A	03/30/2021	VARIOUS	04/15/2021	GOLDMAN SACHS & CO	9,940,000	9,987,943	10,194,663	9,987,719	0	(224)	0	(224)	0	0	206,944	206,944	55,995	43,073
00216L-AE-3	ASB BANK LTD	D	10/18/2021	J.P. MORGAN SECURITIES, INC.	12/28/2021	MARKET AXESS	3,500,000	3,465,805	3,475,360	3,466,378	0	573	0	573	0	0	8,982	8,982	15,701	0
05523R-AD-9	BAE SYSTEMS PLC	D	03/29/2021	MORGAN STANLEY & CO. INC.	10/25/2021	RBC CAPITAL MARKETS	7,993,000	8,497,918	8,550,192	8,468,339	0	(29,579)	0	(29,579)	0	0	81,853	81,853	280,821	124,558
05523R-AF-4	BAE SYSTEMS PLC	D	03/29/2021	MORGAN STANLEY & CO. INC.	10/26/2021	CREDIT SUISSE SECURITIES (USA) LLC	3,250,000	3,055,683	3,094,553	3,065,792	0	10,109	0	10,109	0	0	28,761	28,761	43,397	7,719
456837-AW-3	ING GROEP NV	D	03/26/2021	BNP PARIBAS SECURITIES CORP	12/28/2021	BANK OF AMERICA SECURITIES LLC	5,000,000	5,007,850	5,118,100	5,007,333	0	(517)	0	(517)	0	0	110,767	110,767	101,884	0
50220P-AD-5	LSEGA FINANCING PLC	D	03/29/2021	BANK OF AMERICA SECURITIES LLC	10/21/2021	DEUTSCHE BANK SECURITIES, INC.	8,000,000	7,930,640	8,021,040	7,934,026	0	3,386	0	3,386	0	0	87,014	87,014	110,556	0
62878U-2B-7	NBN CO LTD	D	10/14/2021	VARIOUS	12/29/2021	DAIWA SECURITIES	7,625,000	7,709,162	7,657,559	7,707,612	0	(1,551)	0	(1,551)	0	0	(50,053)	(50,053)	130,658	91,009
767201-AT-3	RIO TINTO FINANCE (USA) LTD	D	10/28/2021	BANK OF AMERICA SECURITIES LLC	12/07/2021	BANK OF AMERICA SECURITIES LLC	4,250,000	4,203,633	4,296,325	4,203,735	0	102	0	102	0	0	92,590	92,590	12,012	0
78081B-AK-9	ROYALTY PHARMA PLC	D	04/01/2021	GOLDMAN SACHS & CO	12/28/2021	J.P. MORGAN SECURITIES, INC.	7,250,000	6,992,263	7,038,155	7,010,254	0	17,991	0	17,991	0	0	27,901	27,901	132,031	15,064
83192P-AA-6	SMITH & NEPHEW PLC	D	03/31/2021	JEFFERIES & COMPANY, INC.	11/09/2021	BARCLAYS CAPITAL INC	5,500,000	5,198,545	5,394,345	5,215,464	0	16,919	0	16,919	0	0	178,881	178,881	120,452	53,086
85917P-AA-5	STERIS PLC	D	03/26/2021	RBC CAPITAL MARKETS	12/07/2021	BARCLAYS CAPITAL INC	5,000,000	4,984,000	5,056,400	4,985,369	0	1,369	0	1,369	0	0	71,031	71,031	93,000	0
464287-24-2	ISHARES IBOXX $ INV GRADE CORPORAT		01/11/2021	J.P. MORGAN SECURITIES, INC.	09/14/2021	J.P. MORGAN SECURITIES, INC.	630,000	85,592,610	85,574,932	85,592,610	0	0	0	0	0	0	(17,678)	(17,678)	909,673	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							436,011,330	523,210,915	534,325,892	523,398,305	0	187,387	0	187,387	0	0	10,927,582	10,927,582	8,809,790	1,853,766
8399998. Total - Bonds							975,583,330	1,055,082,199	1,066,265,074	1,055,270,238	0	188,036	0	188,036	0	0	10,994,832	10,994,832	9,871,208	2,887,596
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
SBLGYG-Y8-2	HARBOUR ENERGY PLC	B	04/01/2021	CORPORATE ACTION	06/25/2021	CORPORATE ACTION	21,372,524.000	6,096,842	6,111,103	6,096,842	0	0	0	0	0	41,025	(26,764)	14,261	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,096,842	6,111,103	6,096,842	0	0	0	0	0	41,025	(26,764)	14,261	0	0
9799998. Total - Common Stocks								6,096,842	6,111,103	6,096,842	0	0	0	0	0	41,025	(26,764)	14,261	0	0
9899999. Total - Preferred and Common Stocks								6,096,842	6,111,103	6,096,842	0	0	0	0	0	41,025	(26,764)	14,261	0	0
9999999 - Totals								1,061,179,041	1,072,376,177	1,061,367,080	0	188,036	0	188,036	0	41,025	10,968,068	11,009,093	9,871,208	2,887,596

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
92913*-10-3	Voya Special Investments, Inc.				8BIII	93,377,532	0	0	499.000	49.9
1799999. Subtotal - Common Stock - Other Affiliates						93,377,532	0	0	XXX	XXX
1899999. Total Common Stocks						93,377,532	0	0	XXX	XXX
1999999 - Totals						93,377,532	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
ENERPLUS CORP		A	06/01/2021	VENERABLE IN KIND	05/15/2022	201,643	0	(2,551)	0	0	200,000	204,194	1,124	0	4.400	2.170	MN	4,400	391
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						201,643	0	(2,551)	0	0	200,000	204,194	1,124	0	XXX	XXX	XXX	4,400	391
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						201,643	0	(2,551)	0	0	200,000	204,194	1,124	0	XXX	XXX	XXX	4,400	391
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						201,643	0	(2,551)	0	0	200,000	204,194	1,124	0	XXX	XXX	XXX	4,400	391
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						201,643	0	(2,551)	0	0	200,000	204,194	1,124	0	XXX	XXX	XXX	4,400	391
Voya Financial, Inc. (parent) Reciprocal Borrowings See Note 10			12/31/2021	Voya Financial, Inc.	01/03/2022	130,000,000	0	0	0	0	0	0	0	0	0.000	0.000		0	0
8499999. Subtotal - Parent, Subsidiaries and Affiliates - Mortgage Loans						130,000,000	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						130,000,000	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						130,201,643	0	(2,551)	0	0	XXX	204,194	1,124	0	XXX	XXX	XXX	4,400	391

1.

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

1A	1A	$	0	1B	$	0	1C	$	0	1D	$	0	1E	$	0	1F	$	0	1G	$	0
1B	2A	$	0	2B	$	0	2C	$	201,643												
1C	3A	$	0	3B	$	0	3C	$	0												
1D	4A	$	0	4B	$	0	4C	$	0												
1E	5A	$	0	5B	$	0	5C	$	0												
1F	6	$	0																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-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
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	2,744	0		3,674	0	0	0	0	676		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	6,800,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	186,148	0		249,829	0	0	0	0	45,996		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	600,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	16,425	0		22,044	0	0	0	0	4,058		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2030	1	10,000,000	REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	225,562	0		630,785	0	0	0	0	143,942		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/14/2018	08/25/2028	1	332,000,000	REC 1ML [PAY FSWP: USD 2.882500 25-AUG-2028]	0	0	(9,210,494)	0		(33,174,088)	0	0	0	0	4,282,283		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/09/2018	10/15/2025	1	225,000,000	REC 1ML [PAY FSWP: USD 3.105600 15-OCT-2025]	0	0	(6,747,677)	0		(16,378,420)	0	0	0	0	2,190,656		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/19/2021	03/25/2028	1	200,000,000	FSWP: USD 1.255000 25-MAR-2028	0	0	(1,777,734)	0		588,329	0	0	0	0	2,497,127		(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(17,305,026)	0	XXX	(48,057,847)	0	0	0	0	9,164,738	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	204	0	2,151	(1,320)		790	0	8,635	0	0	1,222		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	2,151	(1,320)		790	0	8,635	0	0	1,222		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	2,151	(1,320)		790	0	8,635	0	0	1,222		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	11,577,200	CSWAP: EUR/USD 9/23/2026	21,115	0	221,593	(135,960)		81,344	0	889,405	0	0	125,914		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	7,081,200	CSWAP: EUR/USD 9/23/2028	12,915	0	130,356	(83,160)		54,430	0	544,005	0	0	91,880		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	2,069	(1,320)		864	0	8,635	0	0	1,458		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	11,426,400	CSWAP: GBP/USD 12/15/2026	13,340	0	74,430	(1,034,540)		(740,532)	0	115,000	0	0	127,225		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	809	(11,245)		(8,049)	0	1,250	0	0	1,383		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	809	(11,245)		(8,049)	0	1,250	0	0	1,383		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	809	(11,245)		(8,049)	0	1,250	0	0	1,383		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	48,860,000	CSWAP: GBP/USD 11/23/2028	(736,000)	0	198,572	(5,318,000)		(4,802,138)	0	500,000	0	0	641,787		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	993	(26,590)		(24,011)	0	2,500	0	0	3,209		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	2,482	(66,475)		(60,027)	0	6,250	0	0	8,022		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	496	(13,295)		(12,005)	0	1,250	0	0	1,604		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	993	(26,590)		(24,011)	0	2,500	0	0	3,209		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	23,885,280	CSWAP: GBP/USD 11/10/2026	(332,710)	0	109,784	(2,391,050)		(1,950,826)	0	242,500	0	0	263,362		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	566	(12,325)		(10,056)	0	1,250	0	0	1,358		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	566	(12,325)		(10,056)	0	1,250	0	0	1,358		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	566	(12,325)		(10,056)	0	1,250	0	0	1,358		(100/100)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	566	(12,325)		(10,056)	0	1,250	0	0	1,358		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	7,338,000	CSWAP: GBP/USD 2/20/2027	(133,500)	0	27,908	(788,700)		(683,161)	0	75,000	0	0	83,202		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	9,478,250	CSWAP: GBP/USD 2/20/2025	(172,438)	0	40,123	(1,018,738)		(860,210)	0	96,875	0	0	84,010		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	2,318	(7,920)		(6,224)	0	8,635	0	0	736		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	2,318	(7,920)		(6,224)	0	8,635	0	0	736		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	2,318	(7,920)		(6,224)	0	8,635	0	0	736		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	15,129,400	CSWAP: EUR/USD 12/8/2023	(45,045)	0	331,539	(1,132,559)		(890,023)	0	1,234,805	0	0	105,282		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	9,098,800	CSWAP: EUR/USD 12/8/2028	(27,090)	0	176,110	(681,120)		(452,269)	0	742,610	0	0	119,870		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	2,048	(7,920)		(5,259)	0	8,635	0	0	1,394		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	2,048	(7,920)		(5,259)	0	8,635	0	0	1,394		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	1,123	(8,265)		(3,068)	0	1,250	0	0	1,702		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	1,123	(8,265)		(3,068)	0	1,250	0	0	1,702		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	13,735,440	CSWAP: GBP/USD 2/27/2029	269,460	0	121,273	(892,620)		(331,389)	0	135,000	0	0	183,824		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	738,480	CSWAP: GBP/USD 8/5/2024	(37,740)	0	10,002	(74,190)		(45,426)	0	7,500	0	0	5,951		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	738,480	CSWAP: GBP/USD 8/5/2024	(37,740)	0	10,002	(74,190)		(45,426)	0	7,500	0	0	5,951		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	369,240	CSWAP: GBP/USD 8/5/2024	(18,870)	0	5,001	(37,095)		(22,713)	0	3,750	0	0	2,975		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	51,201,280	CSWAP: GBP/USD 8/5/2024	(2,616,640)	0	693,456	(5,143,840)		(3,149,504)	0	520,000	0	0	412,580		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	112,220	CSWAP: EUR/USD 9/13/2027	(6,945)	0	2,218	(1,500)		1,212	0	8,635	0	0	1,340		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	34,900,420	CSWAP: EUR/USD 9/13/2027	(2,159,895)	0	689,718	(466,500)		376,883	0	2,685,485	0	0	416,768		(100/100)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	8,871	(6,000)		4,847	0	34,540	0	0	5,360		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	8,871	(6,000)		4,847	0	34,540	0	0	5,360		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	302,080	CSWAP: AUD/USD 7/26/2027	(14,940)	0	(1,999)	11,260		9,267	0	17,840	0	0	3,565		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	21,372,160	CSWAP: AUD/USD 7/26/2027	(1,057,005)	0	(141,404)	796,645		655,643	0	1,262,180	0	0	252,197		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(999)	5,630		4,634	0	8,920	0	0	1,782		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(999)	5,630		4,634	0	8,920	0	0	1,782		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	457,200	CSWAP: EUR/USD 7/19/2024	(3,540)	0	9,495	2,320		10,169	0	34,540	0	0	3,651		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	228,600	CSWAP: EUR/USD 7/19/2024	(1,770)	0	4,748	1,160		5,085	0	17,270	0	0	1,825		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	114,300	CSWAP: EUR/USD 7/19/2024	(885)	0	2,374	580		2,542	0	8,635	0	0	913		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	34,061,400	CSWAP: EUR/USD 7/19/2024	(263,730)	0	707,407	172,840		757,599	0	2,573,230	0	0	271,995		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	393,750	CSWAP: GBP/USD 8/17/2027	7,110	0	4,376	(12,585)		6,844	0	3,750	0	0	4,671		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,917	(8,390)		4,563	0	2,500	0	0	3,114		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,917	(8,390)		4,563	0	2,500	0	0	3,114		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	31,237,500	CSWAP: GBP/USD 8/17/2027	564,060	0	347,129	(998,410)		542,937	0	297,500	0	0	370,600		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	1,362	(2,645)		2,928	0	1,250	0	0	1,604		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	1,362	(2,645)		2,928	0	1,250	0	0	1,604		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	10	0	2,725	(5,290)		5,856	0	2,500	0	0	3,208		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	10	0	2,725	(5,290)		5,856	0	2,500	0	0	3,208		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	29,747,200	CSWAP: GBP/USD 10/31/2027	1,120	0	305,188	(592,480)		655,821	0	280,000	0	0	359,302		(100/100)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	10	0	2,759	(5,290)		6,953	0	2,500	0	0	3,718		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	398,400	CSWAP: GBP/USD 10/31/2029	15	0	4,138	(7,935)		10,430	0	3,750	0	0	5,577		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	398,400	CSWAP: GBP/USD 10/31/2029	15	0	4,138	(7,935)		10,430	0	3,750	0	0	5,577		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	10	0	2,759	(5,290)		6,953	0	2,500	0	0	3,718		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	30,544,000	CSWAP: GBP/USD 10/31/2029	1,150	0	317,240	(608,350)		799,601	0	287,500	0	0	427,571		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	2,698	4,050		6,993	0	8,635	0	0	991		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	19,785,360	CSWAP: EUR/USD 10/30/2024	251,160	0	453,276	680,400		1,174,905	0	1,450,680	0	0	166,505		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	353,310	CSWAP: EUR/USD 10/30/2024	4,485	0	8,094	12,150		20,980	0	25,905	0	0	2,973		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	2,698	4,050		6,993	0	8,635	0	0	991		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	(604)	4,924		4,956	0	5,832	0	0	1,246		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	14,000,000	CSWAP: AUD/USD 15-MAR-2028	(306,630)	0	(84,562)	689,314		693,896	0	816,528	0	0	174,414		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	(1,208)	9,847		9,913	0	11,665	0	0	2,492		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	12,879,000	CSWAP: GBP/USD 14-MAR-2030	328,050	0	193,730	688,950		1,753,223	0	112,500	0	0	184,461		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	14,580	0	8,610	30,620		77,921	0	5,000	0	0	8,198		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	2,112	7,475		16,413	0	1,250	0	0	1,630		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	8,003,520	CSWAP: GBP/USD 14-MAR-2027	194,040	0	118,249	418,600		919,131	0	70,000	0	0	91,278		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	2,112	7,475		16,413	0	1,250	0	0	1,630		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	4,320	0	11,924	12,560		49,496	0	34,540	0	0	6,814		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	14,724,360	CSWAP: EUR/USD 29-JUN-2030	136,080	0	375,618	395,640		1,559,128	0	1,088,010	0	0	214,625		(100/100)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	2,981	3,140		12,374	0	8,635	0	0	1,703		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	893,900	CSWAP: GBP/USD 29-NOV-2028	(525)	0	12,962	(54,215)		14,847	0	8,750	0	0	11,756		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	34,095,900	CSWAP: GBP/USD 29-NOV-2028	(20,025)	0	494,417	(2,067,915)		566,312	0	333,750	0	0	448,391		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	638,500	CSWAP: GBP/USD 29-NOV-2028	(375)	0	9,259	(38,725)		10,605	0	6,250	0	0	8,397		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale ... O2RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	27,855,360	CSWAP: EUR/USD 27-MAR-2028	(49,600)	0	730,877	(347,200)		1,401,661	0	2,141,480	0	0	347,944		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale ... O2RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	8,841	(4,200)		16,956	0	25,905	0	0	4,209		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale ... O2RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	224,640	CSWAP: EUR/USD 27-MAR-2028	(400)	0	5,894	(2,800)		11,304	0	17,270	0	0	2,806		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	1,029	(11,155)		(6,282)	0	1,250	0	0	1,937		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	4,101,570	CSWAP: GBP/USD 17-SEP-2031	(17,985)	0	33,963	(368,115)		(207,300)	0	41,250	0	0	63,930		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	109,700	CSWAP: EUR/USD 20-JUN-2026	460	0	2,099	(4,020)		(2,048)	0	8,635	0	0	1,160		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	14,590,100	CSWAP: EUR/USD 20-JUN-2026	61,180	0	279,213	(534,660)		(272,336)	0	1,148,455	0	0	154,256		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	70,930	CSWAP: AUD/USD 02-DEC-2030	(2,885)	0	(362)	(1,775)		552	0	4,460	0	0	1,060		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	425,580	CSWAP: AUD/USD 02-DEC-2030	(17,310)	0	(2,174)	(10,650)		3,310	0	26,760	0	0	6,357		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	141,860	CSWAP: AUD/USD 02-DEC-2030	(5,770)	0	(725)	(3,550)		1,103	0	8,920	0	0	2,119		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	9,717,410	CSWAP: AUD/USD 02-DEC-2030	(395,245)	0	(49,639)	(243,175)		75,572	0	611,020	0	0	145,161		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(6,676,854)	0	7,093,040	(21,560,977)	XXX	(2,213,344)	0	20,837,120	0	0	6,515,520	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(6,676,854)	0	(10,211,986)	(21,560,977)	XXX	(50,271,191)	0	20,837,120	0	0	15,680,258	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
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2033	1	348,000,000	REC SWP: USD 3.695000 9/16/2033 [PAY 3ML]	0	0	12,258,131	78,153,102		78,153,102	(32,649,369)	0	0	0	5,956,243		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/16/2013	12/18/2023	1	417,000,000	REC SWP: USD 2.932500 12/18/2023 [PAY 3ML]	0	0	11,513,204	16,368,949		16,368,949	(16,911,770)	0	0	0	2,922,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/24/2014	01/28/2024	1	62,000,000	REC SWP: USD 2.802000 1/28/2024 [PAY 1ML]	0	0	1,671,530	2,470,414		2,470,414	(2,521,750)	0	0	0	446,735		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/03/2014	04/07/2034	1	46,000,000	REC SWP: USD 3.511000 4/7/2034 [PAY 3ML]	0	0	1,528,638	9,739,032		9,739,032	(4,276,002)	0	0	0	805,787		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/10/2014	04/14/2034	1	46,000,000	REC SWP: USD 3.381000 4/14/2034 [PAY 3ML]	0	0	1,470,435	9,065,877		9,065,877	(4,193,383)	0	0	0	806,417		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2024	1	65,000,000	REC SWP: USD 2.523750 7/31/2024 [PAY 1ML]	0	0	1,571,019	2,557,400		2,557,400	(2,814,133)	0	0	0	522,387		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2029	1	51,000,000	REC SWP: USD 2.655000 11/26/2029 [PAY 1ML]	0	0	1,298,848	4,897,277		4,897,277	(3,675,003)	0	0	0	717,162		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2024	1	77,000,000	REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	1,717,596	2,855,514		2,855,514	(3,435,364)	0	0	0	656,405		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/09/2015	03/11/2035	1	27,000,000	REC SWP: USD 2.620100 3/11/2035 [PAY 3ML]	0	0	662,849	3,118,247		3,118,247	(2,233,124)	0	0	0	490,479		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	1	51,100,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	933,097	482,784		482,784	(949,764)	0	0	0	191,946		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/14/2018	02/14/2038	1	290,000,000	REC SWP: USD 3.031500 14-FEB-2038 [PAY 3ML]	0	0	8,281,415	55,221,240		55,221,240	(27,482,342)	0	0	0	5,824,281		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/18/2018	12/20/2023	1	250,000,000	REC SWP: USD 2.648000 20-DEC-2023 [PAY 1ML]	0	0	6,354,309	8,872,153		8,872,153	(9,457,203)	0	0	0	1,754,398		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/23/2012	05/25/2022	1	63,000,000	REC SWP: USD 1.775500 25-MAY-2022 [PAY 1ML]	0	0	1,053,082	396,782		396,782	(1,045,399)	0	0	0	198,540		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/10/2012	08/14/2022	1	122,000,000	REC SWP: USD 1.688750 14-AUG-2022 [PAY 1ML]	0	0	1,934,958	1,056,689		1,056,689	(2,007,018)	0	0	0	479,996		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/02/2020	03/04/2030	1	185,000,000	REC SWP: USD 1.069850 04-MAR-2030 [PAY 3ML]	0	0	1,677,422	(6,432,139)		(6,432,139)	(9,987,994)	0	0	0	2,645,255		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2027	1	96,000,000	REC 1ML [PAY SWP: USD 0.437600 21-MAY-2027]	38,807	0	(321,988)	4,160,631		4,160,631	3,836,501	0	(5,537)	0	1,114,287		0002

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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 Year-end (b)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2025	1	65,307,000	REC 1ML [PAY SWP: USD 0.300000 21-MAY-2025]	(557)	0	(128,794)	1,761,851		1,761,851	1,816,354	0	111	0	601,130		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2023	1	503,696,000	REC 1ML [PAY SWP: USD 0.178200 21-MAY-2023]	23,987	0	(377,464)	3,190,304		3,190,304	3,510,186	0	(7,981)	0	2,965,291		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2023	1	295,187,000	REC 3ML [PAY SWP: USD 0.178300 21-MAY-2023]	836,963	0	(39,384)	2,127,734		2,127,734	2,217,056	0	(278,479)	0	1,737,785		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2030	1	65,913,000	REC 1ML [PAY SWP: USD 0.610600 21-MAY-2030]	2,825	0	(335,680)	4,128,492		4,128,492	3,154,099	0	(282)	0	954,703		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/19/2020	05/21/2050	1	75,000,000	REC SWP: USD 0.960000 21-MAY-2050 [PAY 3ML]	13,900	0	601,553	(13,553,140)		(13,553,140)	(5,182,715)	0	(463)	0	1,998,630		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2020	08/17/2030	1	190,000,000	REC SWP: USD 0.692500 17-AUG-2030 [PAY 3ML]	(70,374)	0	1,001,338	(13,072,396)		(13,072,396)	(9,470,890)	0	7,026	0	2,791,267		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2020	08/17/2030	1	190,000,000	REC SWP: USD 0.691000 17-AUG-2030 [PAY 3ML]	(84,310)	0	998,498	(13,095,767)		(13,095,767)	(9,468,769)	0	8,417	0	2,791,267		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2020	08/17/2030	1	200,000,000	REC SWP: USD 0.691600 17-AUG-2030 [PAY 3ML]	(76,914)	0	1,052,246	(13,775,177)		(13,775,177)	(9,967,423)	0	7,679	0	2,938,176		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2020	08/17/2027	1	150,000,000	REC SWP: USD 0.399600 17-AUG-2027 [PAY 1ML]	(22,390)	0	447,314	(7,185,770)		(7,185,770)	(6,022,792)	0	3,192	0	1,779,593		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	04/07/2034	1	46,000,000	SWP: USD 1.043100 07-APR-2034	0	0	(399,493)	3,147,733		3,147,733	2,702,885	0	0	0	805,787		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	09/16/2033	1	100,000,000	SWP: USD 1.019690 16-SEP-2033	0	0	(859,552)	6,628,168		6,628,168	5,739,625	0	0	0	1,711,564		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	12/18/2023	1	417,000,000	SWP: USD 0.305100 18-DEC-2023	0	0	(568,335)	5,001,142		5,001,142	5,849,259	0	0	0	2,922,262		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	03/11/2035	1	27,000,000	SWP: USD 1.073400 11-MAR-2035	0	0	(247,387)	1,941,705		1,941,705	1,637,404	0	0	0	490,479		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	09/16/2033	1	100,000,000	SWP: USD 1.021900 16-SEP-2033	0	0	(861,751)	6,604,141		6,604,141	5,742,634	0	0	0	1,711,564		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	04/14/2034	1	46,000,000	SWP: USD 1.043800 14-APR-2034	0	0	(401,719)	3,145,981		3,145,981	2,703,820	0	0	0	806,417		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	09/16/2033	1	48,000,000	SWP: USD 1.022350 16-SEP-2033	0	0	(413,856)	3,167,639		3,167,639	2,756,758	0	0	0	821,551		0001

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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 Year-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2020	09/16/2033	1	100,000,000	SIIP: USD 1.028700 16-SEP-2033	0	0	(868,520)	6,530,212		6,530,212	5,751,892	0	0	0	1,711,564		0001
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/29/2021	08/25/2025	1	890,000,000	SIIP: USD 0.383700 25-AUG-2025	0	(278,378)	(2,360,896)	24,184,632		24,184,632	24,406,967	0	56,043	0	8,504,106		0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/29/2021	12/15/2024	1	190,000,000	SIIP: USD 0.291300 15-DEC-2024	0	(43,825)	(349,448)	4,215,223		4,215,223	4,248,649	0	10,399	0	1,634,139		0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/29/2021	08/17/2025	1	375,000,000	SIIP: USD 0.380900 17-AUG-2025	0	(131,197)	(1,007,679)	10,140,999		10,140,999	10,245,656	0	26,540	0	3,572,422		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/22/2021	02/14/2038	1	90,000,000	SIIP: USD 1.800000 14-FEB-2038	0	0	(1,265,235)	(1,096,859)		(1,096,859)	(1,096,859)	0	0	0	1,807,536		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	77,272,727	FSIIP: USD 1.625300 01-MAR-2028	0	0	143	(5,967)		(5,967)	(5,967)	0	0	0	959,697		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	59,090,909	FSIIP: USD 1.618800 01-MAR-2028	0	0	104	13,862		13,862	13,862	0	0	0	733,886		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	65,454,546	FSIIP: USD 1.612200 01-MAR-2028	0	0	108	36,079		36,079	36,079	0	0	0	812,920		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	45,454,545	FSIIP: USD 1.611300 01-MAR-2028	0	0	75	27,017		27,017	27,017	0	0	0	564,527		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	70,909,091	FSIIP: USD 1.611500 01-MAR-2028	0	0	117	41,466		41,466	41,466	0	0	0	880,663		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	45,454,545	FSIIP: USD 1.602860 01-MAR-2028	0	0	69	45,420		45,420	45,420	0	0	0	564,527		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	45,454,546	FSIIP: USD 1.603400 01-MAR-2028	0	0	69	44,243		44,243	44,243	0	0	0	564,527		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	45,454,545	FSIIP: USD 1.604350 01-MAR-2028	0	0	70	42,171		42,171	42,171	0	0	0	564,527		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/25/2021	03/01/2028	1	45,454,546	FSIIP: USD 1.614180 01-MAR-2028	0	0	77	20,737		20,737	20,737	0	0	0	564,527		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/12/2021	02/14/2038	1	70,000,000	SIIP: USD 2.017100 14-FEB-2038	0	0	(935,793)	(3,052,522)		(3,052,522)	(3,052,522)	0	0	0	1,405,861		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/12/2021	02/14/2038	1	67,000,000	SIIP: USD 2.016600 14-FEB-2038	0	0	(895,450)	(2,916,851)		(2,916,851)	(2,916,851)	0	0	0	1,345,610		0001
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/12/2021	02/14/2038	1	63,000,000	SIIP: USD 2.013300 14-FEB-2038	0	0	(840,515)	(2,712,622)		(2,712,622)	(2,712,622)	0	0	0	1,265,275		0001
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	06/21/2021	06/23/2031	1	700,000,000	FSIIP: USD 1.600700 23-JUN-2031	0	97,090	908	(1,174,031)		(1,174,031)	(1,265,993)	0	(5,128)	0	10,777,609		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	06/21/2021	06/23/2032	1	32,081,218	SIIP: USD 1.509300 23-JUN-2032	0	665	(229,364)	262,071		262,071	261,438	0	(32)	0	519,402		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/21/2021	06/23/2032	1	33,685,279	SWP: USD 1.510800 23-JUN-2032	0	(6,151)	(241,095)	270,213		270,213	276,068	0	295	0	545,372		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/22/2021	06/23/2032	1	28,071,066	SWP: USD 1.510700 23-JUN-2032	0	3,324	(200,898)	225,453		225,453	222,287	0	(159)	0	454,477		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/01/2021	11/03/2031	1	118,750,000	SWP: USD 1.574000 03-NOV-2031	0	0	273,701	10,864		10,864	10,864	0	0	0	1,863,143		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/02/2021	11/04/2031	1	11,875,000	SWP: USD 1.572170 04-NOV-2031	0	0	26,784	(1,151)		(1,151)	(1,151)	0	0	0	186,340		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/03/2021	11/05/2031	1	48,981,000	SWP: USD 1.632440 05-NOV-2031	0	0	113,512	267,305		267,305	267,305	0	0	0	768,707		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/04/2021	11/08/2031	1	117,000,000	SWP: USD 1.569300 08-NOV-2031	0	0	244,962	(46,317)		(46,317)	(46,317)	0	0	0	1,836,963		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/08/2021	11/10/2031	1	115,400,000	SWP: USD 1.512100 10-NOV-2031	0	0	222,967	(657,157)		(657,157)	(657,157)	0	0	0	1,812,345		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/15/2021	11/17/2031	1	91,000,000	SWP: USD 1.661800 17-NOV-2031	0	0	166,813	742,746		742,746	742,746	0	0	0	1,430,534		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/07/2021	11/15/2031	1	60,000,000	SWP: USD 1.551920 15-NOV-2031	0	0	50,701	(124,204)		(124,204)	(124,204)	0	0	0	942,948		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										661,937	(358,472)	44,978,366	208,479,624	XXX	208,479,624	(87,260,402)	0	(178,359)	0	101,954,200	XXX	XXX
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	200,000	SCDS: (BLL)	(3,286)	0	(2,028)	(2,131)		(2,131)	810	0	922	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	300,000	SCDS: (BLL)	(4,930)	0	(3,042)	(3,196)		(3,196)	1,215	0	1,383	0	0		0003
CL CDS BUY, ICE: (IP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2022	1	4,600,000	ICE: (IP)	(117,201)	0	(46,616)	(9,177)		(9,177)	17,292	0	24,643	0	0	1	0003
CL CDS BUY, ICE: (BATSLN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/19/2020	06/20/2025	1	6,000,000	ICE: (BATSLN)	(252,706)	0	(60,716)	(175,086)		(175,086)	8,594	0	49,644	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/28/2020	12/20/2022	1	2,500,000	ICE: (LEN)	(279,101)	0	(126,621)	(116,338)		(116,338)	6,011	0	108,838	0	0	1	0003
CL CDS BUY, ICE: (DHI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/28/2020	09/20/2022	1	2,500,000	ICE: (DHI)	(42,398)	0	(25,329)	(16,767)		(16,767)	722	0	18,314	0	0	1	0003
CL CDS BUY, ICE: (IR)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/03/2020	06/20/2023	1	2,000,000	ICE: (IR)	(56,421)	0	(20,253)	(27,911)		(27,911)	1,865	0	18,520	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(756,043)	0	(284,605)	(350,606)	XXX	(350,606)	36,509	0	222,264	0	0	XXX	XXX
TRS, TRSWAP: 20YR 1.875 15-FEB-41	Stable Value Products	Exhibit 5	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/21/2021	01/24/2022	1	62,000,000	REC VARIABLE/PAY VARIABLE	0	0	198,329	1,932,595		1,932,595	1,932,595	0	0	0	79,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
TRS, TRSWAP: 20YR 1.875 15-FEB-41	Stable Value Products	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2021	01/24/2022	1	54,000,000	REC VARIABLE/PAY VARIABLE	0	0	172,738	1,640,858		1,640,858	1,640,858	0	0	0	69,235		0001
TRS, TRSWAP: 20YR 1.875 15-FEB-41	Stable Value Products	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2021	01/24/2022	1	81,000,000	REC VARIABLE/PAY VARIABLE	0	0	259,108	2,486,604		2,486,604	2,486,604	0	0	0	103,852		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	630,175	6,060,057	XXX	6,060,057	6,060,057	0	0	0	252,579	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(94,106)	(358,472)	45,323,936	214,189,075	XXX	214,189,075	(81,163,836)	0	43,905	0	102,206,779	XXX	XXX
CDS SELL, CDS: (CMBX.NA.11.AAA),	CDS: (CMBX.NA.11.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/06/2018	11/18/2054	1	5,000,000	CDS: (CMBX.NA.11.AAA)	(80,355)	0	25,347	(73,512)		37,931	0	0	2,234	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2020	12/16/2072	1	5,000,000	CDS: (CMBX.NA.13.AAA)	(188,818)	0	25,347	(152,247)		19,931	0	0	20,197	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/12/2020	12/16/2072	1	10,000,000	CDS: (CMBX.NA.13.AAA)	(531,201)	0	50,694	(428,615)		39,861	0	0	56,825	0	10,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/16/2020	12/16/2072	1	10,000,000	CDS: (CMBX.NA.13.AAA)	(605,858)	0	50,694	(489,535)		39,861	0	0	64,825	0	10,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/18/2020	12/16/2072	1	7,000,000	CDS: (CMBX.NA.13.AAA)	(524,019)	0	35,486	(423,704)		27,902	0	0	56,074	0	7,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/24/2020	12/16/2072	1	5,000,000	CDS: (CMBX.NA.13.AAA)	(414,553)	0	25,347	(335,895)		19,931	0	0	44,374	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	02/17/2021	10/17/2057	1	40,000,000	CDS: (CMBX.NA.8.AA)	0	(100,000)	530,000	(77,075)		278,333	0	0	22,925	0	40,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	03/16/2021	10/17/2057	1	10,000,000	CDS: (CMBX.NA.8.AA)	0	17,297	121,250	13,492		69,583	0	0	(3,806)	0	10,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(2,344,804)	(82,703)	864,165	(1,967,091)	XXX	533,333	0	0	263,648	0	92,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(2,344,804)	(82,703)	864,165	(1,967,091)	XXX	533,333	0	0	263,648	0	92,000,000	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										661,937	(358,472)	27,673,340	208,479,624	XXX	160,421,777	(87,260,402)	0	(178,359)	0	111,118,938	XXX	XXX
1369999999. Total Swaps - Credit Default										(3,100,847)	(82,703)	579,560	(2,317,697)	XXX	182,727	36,509	0	485,912	0	92,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(6,676,854)	0	7,093,040	(21,560,977)	XXX	(2,213,344)	0	20,837,120	0	0	6,515,520	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	630,175	6,060,057	XXX	6,060,057	6,060,057	0	0	0	252,579	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(9,115,764)	(441,175)	35,976,115	190,661,007	XXX	164,451,217	(81,163,836)	20,837,120	307,553	0	209,887,037	XXX	XXX
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2021	02/01/2052	1	37,000,000	UMBS 30YR TBA(REG A)	0	0	0	62,308		62,308	62,308	0	0	0	64,958		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2021	02/01/2052	1	150,000,000	UMBS 30YR TBA(REG A)	0	0	0	164,709		164,709	164,709	0	0	0	263,343		0002
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/16/2021	02/16/2022	1	17,970,669	GBP/USD	0	0	0	(300,499)		(300,499)	13,906	(314,406)	0	0	32,243		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/21/2021	01/26/2022	1	16,225,538	EUR/USD	0	0	0	391,827		391,828	(12,448)	404,276	0	0	21,653		0004
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	318,345	XXX	318,346	228,475	89,870	0	0	382,197	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	318,345	XXX	318,346	228,475	89,870	0	0	382,197	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										(6,676,854)	0	(10,211,986)	(21,560,977)	XXX	(50,271,191)	0	20,837,120	0	0	15,680,258	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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										(94,106)	(358,472)	45,323,936	214,507,420	XXX	214,507,421	(80,935,361)	89,870	43,905	0	102,588,976	XXX	XXX
1719999999. Subtotal - Replication										(2,344,804)	(82,703)	864,165	(1,967,091)	XXX	533,333	0	0	263,648	0	92,000,000	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										(9,115,764)	(441,175)	35,976,115	190,979,352	XXX	164,769,563	(80,935,361)	20,926,990	307,553	0	210,269,234	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
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL BOUGHT, JAN21 SPX C @ 3281.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	BNP Paribas	ROMUIISFPU8MPRO8K5P83	02/04/2020	01/15/2021	01/05/2021	SALE	338	0	JAN21 SPX C @ 3281.12	69,239	0	154,611	0	0		(159,667)	0	151,610	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB21 SPX C @ 3248.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/03/2020	02/12/2021	01/05/2021	SALE	482	0	FEB21 SPX C @ 3248.47	53,555	0	241,482	0	0		(244,860)	0	234,826	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR21 SPX C @ 2737.92	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	BNP Paribas	ROMUIISFPU8MPRO8K5P83	04/01/2020	03/15/2021	01/05/2021	SALE	983	0	MAR21 SPX C @ 2737.92	175,072	0	987,237	0	0		(968,598)	0	950,009	0	0	0	0001
OTC OPTION CALL BOUGHT, APR21 SPX C @ 2765.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International	W22LRO0WP2IHZNBB6K528	05/01/2020	04/14/2021	01/05/2021	SALE	384	0	APR21 SPX C @ 2765.84	130,326	0	367,931	0	0		(345,030)	0	328,983	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY21 SPX C @ 2919.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	06/02/2020	05/17/2021	01/04/2021	SALE	339	0	MAY21 SPX C @ 2919.75	121,921	0	271,980	0	0		(244,093)	0	224,119	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN21 SPX C @ 3096.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	07/01/2020	06/17/2021	01/05/2021	SALE	623	0	JUN21 SPX C @ 3096.51	181,137	0	425,883	0	0		(355,979)	0	339,185	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3191.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association	1IE8VN30JCEQV1H4RB04	08/04/2020	07/16/2021	01/05/2021	SALE	975	0	JUL21 SPX C @ 3191.24	326,890	0	598,650	0	0		(437,593)	0	412,532	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3381.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	09/01/2020	08/17/2021	01/04/2021	SALE	1,469	0	AUG21 SPX C @ 3381.44	558,117	0	665,104	0	0		(364,148)	0	299,936	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT21 SPX C @ 3376.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/01/2020	09/17/2021	01/04/2021	SALE	1,282	0	OCT21 SPX C @ 3376.88	369,921	0	600,143	0	0		(382,552)	0	326,127	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT21 SPX C @ 3428.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	11/03/2020	10/15/2021	01/04/2021	SALE	733	0	OCT21 SPX C @ 3428.44	188,058	0	323,678	0	0		(197,748)	0	167,144	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV21 SPX C @ 3510.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	12/01/2020	11/15/2021	01/04/2021	SALE	974	0	NOV21 SPX C @ 3510.8	361,929	0	385,402	0	0		(92,859)	0	54,585	0	0	0	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												2,536,165	0	5,022,101	0	0	XXX	(3,793,127)	0	3,489,056	0	0	0	XXX
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International	W22LRO0WP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	4.000000 10Y CMS CAP	13,500,000	0	649,063	0	0		5,363,374	0	(1,104,365)	(3,883,062)	0	0	0001
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International	W22LRO0WP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	4.000000 10Y CMS CAP	13,500,000	0	649,063	0	0		5,363,374	0	(1,104,365)	(3,883,062)	0	0	0001
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International	W22LRO0WP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	4.000000 10Y CMS CAP	810,000	0	38,944	0	0		321,802	0	(66,262)	(232,984)	0	0	0001
0179999999. Subtotal - Purchased Options - Hedging Other - Caps												27,810,000	0	1,337,070	0	0	XXX	11,048,550	0	(2,274,992)	(7,999,108)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												30,346,165	0	6,359,171	0	0	XXX	7,255,423	0	1,214,064	(7,999,108)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												2,536,165	0	5,022,101	0	0	XXX	(3,793,127)	0	3,489,056	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												27,810,000	0	1,337,070	0	0	XXX	11,048,550	0	(2,274,992)	(7,999,108)	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												30,346,165	0	6,359,171	0	0	XXX	7,255,423	0	1,214,064	(7,999,108)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3421.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	BNP Paribas	ROMUIISFPU8MPRO8K5P83	02/04/2020	01/15/2021	01/05/2021	SALE	338	0	JAN21 SPX C @ 3421.73	(41,462)	0	(109,610)	0	0		114,303	0	(107,813)	0	0	0	0001
OTC OPTION CALL WRITTEN, FEB21 SPX C @ 3363.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/03/2020	02/12/2021	01/05/2021	SALE	482	0	FEB21 SPX C @ 3363.9	(31,383)	0	(190,872)	0	0		195,520	0	(186,972)	0	0	0	0001
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 2829.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	BNP Paribas	ROMUIISFPU8MPRO8K5P83	04/01/2020	03/15/2021	01/05/2021	SALE	983	0	MAR21 SPX C @ 2829.82	(136,116)	0	(903,121)	0	0		888,518	0	(874,177)	0	0	0	0001
OTC OPTION CALL WRITTEN, APR21 SPX C @ 2860.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International	W22LRO0WP2IHZNBB6K528	05/01/2020	04/14/2021	01/05/2021	SALE	384	0	APR21 SPX C @ 2860.24	(107,485)	0	(334,136)	0	0		317,001	0	(302,014)	0	0	0	0001
OTC OPTION CALL WRITTEN, MAY21 SPX C @ 3020.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	06/02/2020	05/17/2021	01/04/2021	SALE	339	0	MAY21 SPX C @ 3020.13	(98,991)	0	(241,700)	0	0		221,756	0	(202,841)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUN21 SPX C @ 3204.52	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	07/01/2020	06/17/2021	01/05/2021	SALE	623	0	JUN21 SPX C @ 3204.52	(139,085)	0	(371,644)	0	0		318,181	0	(305,074)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUL21 SPX C @ 3295.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association	1IE8VN30JCEQV1H4RB04	08/04/2020	07/16/2021	01/05/2021	SALE	975	0	JUL21 SPX C @ 3295.09	(259,565)	0	(516,497)	0	0		391,134	0	(368,710)	0	0	0	0001
OTC OPTION CALL WRITTEN, AUG21 SPX C @ 3484.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	09/01/2020	08/17/2021	01/04/2021	SALE	1,469	0	AUG21 SPX C @ 3484.76	(458,520)	0	(554,386)	0	0		312,583	0	(254,384)	0	0	0	0001
OTC OPTION CALL WRITTEN, OCT21 SPX C @ 3490.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/01/2020	09/17/2021	01/04/2021	SALE	1,282	0	OCT21 SPX C @ 3490.12	(286,706)	0	(495,378)	0	0		334,394	0	(283,002)	0	0	0	0001
OTC OPTION CALL WRITTEN, OCT21 SPX C @ 3545.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	11/03/2020	10/15/2021	01/04/2021	SALE	733	0	OCT21 SPX C @ 3545.63	(140,113)	0	(263,829)	0	0		175,225	0	(147,203)	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OTC OPTION CALL WRITTEN, NOV21 SPX C @ 3639.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/01/2020	11/15/2021	01/04/2021	SALE	974	0	NOV21 SPX C @ 3639.32	(278,126)	0	(303,187)	0	0		82,916	0	(48,969)	0	0	0	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(1,977,552)	0	(4,284,360)	0	0	XXX	3,351,531	0	(3,081,159)	0	0	0	XXX
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	8.000000 10Y CMS CAP	(2,625,000)	0	(37,412)	0	0		(1,074,379)	0	214,738	843,834	0	0	0001
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	8.000000 10Y CMS CAP	(2,625,000)	0	(37,412)	0	0		(1,074,379)	0	214,738	843,834	0	0	0001
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	10/26/2021	SALE	1	0	8.000000 10Y CMS CAP	(157,500)	0	(2,245)	0	0		(64,463)	0	12,884	50,630	0	0	0001
0669999999. Subtotal - Written Options - Hedging Other - Caps												(5,407,500)	0	(77,069)	0	0	XXX	(2,213,221)	0	442,360	1,738,298	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(7,385,052)	0	(4,361,429)	0	0	XXX	1,138,310	0	(2,638,799)	1,738,298	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(1,977,552)	0	(4,284,360)	0	0	XXX	3,351,531	0	(3,081,159)	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												(5,407,500)	0	(77,069)	0	0	XXX	(2,213,221)	0	442,360	1,738,298	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(7,385,052)	0	(4,361,429)	0	0	XXX	1,138,310	0	(2,638,799)	1,738,298	0	0	XXX
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/27/2016	10/31/2023	01/04/2021	SALE	1	0	REC 1ML [PAY SWP: USD 1.375000 10/31/2023]	0	0	(136,877)	(546)	0		0	0	0	(136,877)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/20/2017	12/15/2024	01/29/2021	SALE	1	0	REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	(14,694,711)	(338,854)	0		0	0	0	(14,694,711)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/20/2017	12/15/2024	01/04/2021	SALE	1	0	REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	(321,971)	(947)	0		0	0	0	(321,971)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/14/2018	08/25/2025	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 2.833000 25-AUG-2025]	0	0	(1,170,409)	(2,981)	0		0	0	0	(1,170,409)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/14/2018	08/25/2025	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 2.833000 25-AUG-2025]	0	0	(1,404,489)	(3,577)	0		0	0	0	(1,404,489)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/14/2018	08/25/2028	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 2.882500 25-AUG-2028]	0	0	(2,905,463)	(5,160)	0		0	0	0	(2,905,463)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/14/2018	08/25/2028	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 2.882500 25-AUG-2028]	0	0	(683,638)	(1,214)	0		0	0	0	(683,638)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/04/2018	10/15/2033	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 3.189000 15-OCT-2033]	0	0	(812,100)	(1,009)	0		0	0	0	(812,100)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/04/2018	10/15/2033	11/29/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 3.189000 15-OCT-2033]	0	0	(17,992,562)	(2,671,980)	0		0	0	0	(17,992,562)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/04/2018	10/15/2033	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 3.189000 15-OCT-2033]	0	0	(541,400)	(672)	0		0	0	0	(541,400)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/09/2018	10/15/2025	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 3.105600 15-OCT-2025]	0	0	(929,257)	(2,290)	0		0	0	0	(929,257)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/09/2018	10/15/2025	01/04/2021	SALE	1	0	REC 1ML [PAY FSWP: USD 3.105600 15-OCT-2025]	0	0	(531,004)	(1,309)	0		0	0	0	(531,004)	0	0	(100/100)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/28/2018	12/25/2023	01/29/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 2.542000 25-DEC-2023]	0	0	(8,776,083)	(254,795)	0		0	0	0	(8,776,083)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/28/2018	12/25/2023	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 2.542000 25-DEC-2023]	0	0	(126,920)	(479)	0		0	0	0	(126,920)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/24/2019	12/25/2024	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.651000 25-DEC-2024]	0	0	(278,085)	(834)	0		0	0	0	(278,085)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/13/2020	08/17/2025	01/29/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 0.258100 17-AUG-2025]	36,732	0	1,989,938	(34,635)	0		0	0	(582)	1,956,598	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/14/2020	08/25/2025	01/29/2021	SALE	1	0	....REC 1ML [PAY FSWP: USD 0.247800 25-AUG-2025]	0	0	5,274,780	(73,764)	0		0	0	0	5,274,780	0	0	(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												36,732	0	(44,040,251)	(3,395,046)	0	XXX	0	0	(582)	(44,073,591)	0	0	XXX
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	03/24/2021	SALE	1	0	..CSWAP: GBP/USD 8/16/2027	(7,590)	0	(17,373)	597	0		15,960	0	0	(9,783)	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	03/24/2021	SALE	1	0	..CSWAP: GBP/USD 8/16/2027	(7,590)	0	(17,373)	597	0		15,960	0	0	(9,783)	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	03/24/2021	SALE	1	0	..CSWAP: GBP/USD 8/16/2027	(550,278)	0	(1,259,543)	43,270	0		1,157,100	0	0	(709,268)	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	03/24/2021	SALE	1	0	..CSWAP: GBP/USD 8/16/2027	(3,795)	0	(8,687)	298	0		7,980	0	0	(4,892)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2022	1,538	0	(24,629)	1,313	0		38,425	0	0	(26,166)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2022	1,538	0	(24,629)	1,313	0		38,425	0	0	(26,166)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2022	67,650	0	(1,083,655)	57,788	0		1,690,700	0	0	(1,151,305)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	55,350	0	(777,387)	46,537	0		1,383,300	0	0	(832,737)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	1,538	0	(21,594)	1,293	0		38,425	0	0	(23,132)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	1,538	0	(21,594)	1,293	0		38,425	0	0	(23,132)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2024	1,538	0	(20,111)	1,267	0		38,425	0	0	(21,648)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2024	43,050	0	(563,099)	35,489	0		1,075,900	0	0	(606,149)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	1,845	0	(25,913)	1,551	0		46,110	0	0	(27,758)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	2,768	0	(38,869)	2,327	0		69,165	0	0	(41,637)	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	03/15/2021	SALE	1	0	..CSWAP: EUR/USD 4/18/2023	67,650	0	(950,140)	56,879	0		1,690,700	0	0	(1,017,790)	0	0	(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(323,250)	0	(4,854,596)	251,812	0	XXX	0	7,345,000	0	(4,531,346)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(286,518)	0	(48,894,847)	(3,143,234)	0	XXX	0	7,345,000	(582)	(48,604,937)	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	01/24/2014	01/28/2039	01/04/2021	SALE	1	0	....REC SWP: USD 3.560000 1/28/2039 [PAY 1ML]	0	0	796,635	757	0		(805,754)	0	0	796,635	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	11/24/2014	11/26/2024	01/04/2021	SALE	1	0	....REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	244,041	729	0		(245,099)	0	0	244,041	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/19/2015	06/23/2032	06/22/2021	SALE	1	0	....REC 3ML [PAY FSWP: USD 2.968000 6/23/2032]	0	0	(23,421,355)	(2,065,323)	0		34,159,077	0	0	(23,421,355)	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	07/29/2015	07/25/2022	01/04/2021	SALE	1	0	....REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	11,200	79	0		(11,214)	0	0	11,200	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	03/11/2016	03/15/2023	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.487000 3/15/2023]	0	0	(117,860)	(590)	0		118,070	0	0	(117,860)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	03/11/2016	03/15/2021	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.273000 3/15/2021]	0	0	(10,437)	(619)	0		11,568	0	0	(10,437)	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/18/2018	12/20/2023	01/04/2021	SALE	1	0	....REC SWP: USD 2.648000 20-DEC-2023 [PAY 1ML]	0	0	585,725	2,218	0		(586,539)	0	0	585,725	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/18/2018	12/20/2023	01/04/2021	SALE	1	0	....REC SWP: USD 2.648000 20-DEC-2023 [PAY 1ML]	0	0	292,863	1,109	0		(293,270)	0	0	292,863	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/20/2018	12/24/2028	01/04/2021	SALE	1	0	....REC SWP: USD 2.707000 24-DEC-2028 [PAY 1ML]	0	0	808,224	1,423	0		(810,349)	0	0	808,224	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/18/2011	08/22/2021	01/04/2021	SALE	1	0	....REC SWP: USD 2.155000 22-AUG-2021 [PAY 3ML]	0	0	124,914	2,158	0		(127,037)	0	0	124,914	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/18/2011	08/22/2021	08/22/2021	MATURITY	1	0	....REC SWP: USD 2.155000 22-AUG-2021 [PAY 3ML]	0	0	0	1,732,246	0		(1,727,705)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	05/23/2012	05/25/2022	01/04/2021	SALE	1	0	....REC SWP: USD 1.775500 25-MAY-2022 [PAY 1ML]	0	0	68,165	542	0		(68,675)	0	0	68,165	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	03/15/2011	03/17/2021	01/04/2021	SALE	1	0	....REC SWP: USD 3.376000 17-MAR-2021 [PAY 3ML]	0	0	25,142	1,399	0		(26,594)	0	0	25,142	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	03/15/2011	03/17/2021	03/17/2021	MATURITY	1	0	....REC SWP: USD 3.376000 17-MAR-2021 [PAY 3ML]	0	0	0	558,513	0		(558,464)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/28/2012	07/02/2022	01/04/2021	SALE	1	0	....REC SWP: USD 1.636250 02-JUL-2022 [PAY 1ML]	0	0	89,958	660	0		(90,417)	0	0	89,958	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/10/2012	08/14/2022	01/04/2021	SALE	1	0	....REC SWP: USD 1.688750 14-AUG-2022 [PAY 1ML]	0	0	224,304	1,534	0		(226,011)	0	0	224,304	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/29/2012	08/31/2022	01/04/2021	SALE	1	0	....REC SWP: USD 1.687500 31-AUG-2022 [PAY 1ML]	0	0	33,210	222	0		(33,543)	0	0	33,210	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	03/10/2011	03/14/2021	03/14/2021	MATURITY	1	0	....REC SWP: USD 3.517000 14-MAR-2021 [PAY 3ML]	0	0	0	264,523	0		(264,501)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/04/2011	08/08/2021	01/04/2021	SALE	1	0	....REC SWP: USD 2.631250 08-AUG-2021 [PAY 3ML]	0	0	58,200	1,075	0		(59,281)	0	0	58,200	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	08/04/2011	08/08/2021	08/08/2021	MATURITY	1	0	....REC SWP: USD 2.631250 08-AUG-2021 [PAY 3ML]	0	0	0	1,406,869	0		(1,407,922)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/11/2019	09/13/2021	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.500000 13-SEP-2021]	0	0	(233,644)	(3,739)	0		239,143	0	0	(233,644)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2022	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.414000 30-SEP-2022]	1,311	0	(135,242)	(861)	0		136,672	0	(5)	(135,998)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2022	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.414000 30-SEP-2022]	1,874	0	(193,374)	(1,231)	0		195,419	0	(7)	(194,454)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2021	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.489000 30-SEP-2021]	366	0	(37,753)	(565)	0		38,452	0	(2)	(37,886)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2021	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.489000 30-SEP-2021]	799	0	(82,546)	(1,236)	0		84,075	0	(4)	(82,839)	0	0	0002

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2023	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.385000 30-SEP-2023]	3,638	0	(502,361)	(2,060)	0		503,617	0	(10)	(504,841)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2023	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.385000 30-SEP-2023]	3,954	0	(546,108)	(2,240)	0		547,472	0	(11)	(548,804)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2024	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.377000 30-SEP-2024]	669	0	(83,257)	(265)	0		84,130	0	(1)	(83,756)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2024	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.377000 30-SEP-2024]	728	0	(90,510)	(288)	0		91,459	0	(2)	(91,052)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2029	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.441500 30-SEP-2029]	903	0	(120,311)	(281)	0		122,316	0	(1)	(121,099)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/26/2019	09/30/2029	01/04/2021	SALE	1	0	....REC 1ML [PAY SWP: USD 1.441500 30-SEP-2029]	451	0	(60,156)	(140)	0		61,158	0	0	(60,550)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/24/2019	12/30/2021	01/04/2021	SALE	1	0	....REC 3ML [PAY SWP: USD 1.739000 30-DEC-2021]	0	0	(306,291)	(3,330)	0		308,257	0	0	(306,291)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/24/2019	12/30/2021	01/04/2021	SALE	1	0	....REC 3ML [PAY SWP: USD 1.739000 30-DEC-2021]	0	0	(459,434)	(4,995)	0		462,385	0	0	(459,434)	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/24/2019	12/30/2029	01/04/2021	SALE	1	0	....REC SWP: USD 1.900000 30-DEC-2029 [PAY 3ML]	0	0	465,466	921	0		(467,195)	0	0	465,466	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	12/24/2019	12/30/2049	01/04/2021	SALE	1	0	....REC SWP: USD 2.080000 30-DEC-2049 [PAY 3ML]	0	0	338,119	408	0		(342,858)	0	0	338,119	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	05/19/2020	05/21/2022	06/21/2021	SALE	1	0	....REC 3ML [PAY SWP: USD 0.262500 21-MAY-2022]	(77,646)	0	(804,188)	(361,107)	0		978,385	0	18,245	(768,759)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	01/07/2021	01/11/2031	06/21/2021	SALE	1	0	.....FSWP: USD 1.158000 11-JAN-2031	0	0	19,398,100	(1,760)	0		0	0	0	19,398,100	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	02/25/2021	03/01/2041	11/09/2021	SALE	1	0	.....FSWP: USD 2.205000 01-MAR-2041	0	0	(13,084,499)	2,179	0		0	0	0	(13,084,499)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/22/2021	06/23/2032	11/29/2021	SALE	1	0	.....SWP: USD 1.520200 23-JUN-2032	0	5,673	204,407	(198,575)	0		0	0	(226)	198,960	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/22/2021	06/23/2032	11/29/2021	SALE	1	0	.....SWP: USD 1.526300 23-JUN-2032	0	6,524	175,442	(189,716)	0		0	0	260	181,705	0	0	0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(62,953)	(851)	(16,345,211)	1,140,643	0	XXX	29,989,227	0	18,236	(16,318,627)	0	0	XXX
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	02/14/2017	03/20/2021	03/20/2021	MATURITY	1	0	.....ICE: (T)	(244,975)	0	0	(21,941)	0		3,305	0	12,971	0	0	0	0003
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/16/2017	03/20/2021	03/20/2021	MATURITY	1	0	.....ICE: (T)	(623,165)	0	0	(94,345)	0		34,059	0	35,928	0	0	0	0003
CL CDS BUY, ICE: (BAC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	06/16/2017	03/20/2021	03/20/2021	MATURITY	1	0	.....ICE: (BAC)	(215,030)	0	0	(21,941)	0		4,523	0	12,372	0	0	0	0003
CL CDS BUY, ICE: (ALTRIA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/25/2019	06/20/2021	06/20/2021	MATURITY	1	0	.....ICE: (ALTRIA)	(201,688)	0	0	(71,233)	0		11,467	0	54,398	0	0	0	0003

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CL CDS BUY, ICE: (MCX)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	05/19/2020	03/20/2021	03/20/2021	MATURITY	1	0	ICE: (MCX)	(35,845)	0	0	(10,970)	0		975	0	9,284	0	0	0	0003
CL CDS BUY, ICE: (CSCHLD)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	05/21/2020	12/20/2021	12/20/2021	MATURITY	1	0	ICE: (CSCHLD)	(104,223)	0	0	(79,131)	0		3,071	0	63,832	0	0	0	0003
CDS BUY, SCDS: (NEE)	Credit Hedge	D-1	CREDIT RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	05/28/2020	06/20/2021	06/20/2021	MATURITY	1	0	SCDS: (NEE)	(69,969)	0	0	(35,625)	0		713	0	30,837	0	0	0	0003
CL CDS BUY, ICE: (VZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	07/27/2020	06/20/2021	06/20/2021	MATURITY	1	0	ICE: (VZ)	(132,146)	0	0	(113,500)	0		24,474	0	68,893	0	0	0	0003
CL CDS BUY, ICE: (ENBCN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	09/17/2020	06/20/2021	06/20/2021	MATURITY	1	0	ICE: (ENBCN)	(53,139)	0	0	(56,987)	0		9,792	0	32,923	0	0	0	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(1,680,180)	0	0	(505,673)	0	XXX	92,379	0	321,438	0	0	0	XXX
CURRENCY SWAP, CSWAP: GBP/USD 19-JUL-2021	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	10/06/2020	07/19/2021	07/19/2021	MATURITY	1	0	CSWAP: GBP/USD 19-JUL-2021	(33,780)	0	(818,425)	(8,909)	0		37,066	782,284	0	(784,645)	0	0	0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(33,780)	0	(818,425)	(8,909)	0	XXX	37,066	782,284	0	(784,645)	0	0	XXX
TRS, TRSWAP: TREASURY BOND 1.875 15-FEB	Stable Value Products	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	04/12/2021	07/16/2021	07/15/2021	SALE	62,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	3,595,614	290,455	0		0	0	0	3,595,614	0	0	0001
TRS, TRSWAP: TREASURY BOND 1.875 15-FEB	Stable Value Products	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	06/22/2021	07/16/2021	07/15/2021	SALE	31,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	886,201	36,359	0		0	0	0	886,201	0	0	0001
TRS, TRSWAP: WI TREASURY BOND 2.25 15-MI	Stable Value Products	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	07/15/2021	10/22/2021	10/21/2021	SALE	50,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(1,791,525)	289,037	0		0	0	0	(1,791,525)	0	0	0001
TRS, TRSWAP: WI TREASURY BOND 2.25 15-MI	Stable Value Products	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2021	10/22/2021	10/21/2021	SALE	48,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(1,667,299)	281,641	0		0	0	0	(1,667,299)	0	0	0001
TRS, TRSWAP: WI TREASURY BOND 1.875	Stable Value Products	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	07/15/2021	10/22/2021	10/21/2021	SALE	62,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(2,403,045)	295,812	0		0	0	0	(2,403,045)	0	0	0001
TRS, TRSWAP: TREASURY BOND 1.875	Stable Value Products	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	07/15/2021	10/22/2021	10/21/2021	SALE	31,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(1,198,828)	147,909	0		0	0	0	(1,198,828)	0	0	0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(2,578,882)	1,341,213	0	XXX	0	0	0	(2,578,882)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												(1,776,913)	(851)	(19,742,518)	1,967,274	0	XXX	30,118,672	782,284	339,674	(19,682,154)	0	0	XXX
CL CDS SELL, ICE: (CDX.NA.IG.37.V1)	ICE: (CDX.NA.IG.37.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 9R7GPTS07KV3UQJZ0078	10/12/2021	12/20/2026	11/05/2021	SALE	1	0	ICE: (CDX.NA.IG.37.V1)	0	4,558,503	4,991,196	144,279	0		0	0	(57,733)	490,427	0	0	0003
1189999999. Subtotal - Swaps - Replication - Credit Default												0	4,558,503	4,991,196	144,279	0	XXX	0	0	(57,733)	490,427	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	4,558,503	4,991,196	144,279	0	XXX	0	0	(57,733)	490,427	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												(26,221)	(851)	(60,385,462)	(2,254,403)	0	XXX	29,989,227	0	17,654	(60,392,218)	0	0	XXX
1369999999. Total Swaps - Credit Default												(1,680,180)	4,558,503	4,991,196	(361,394)	0	XXX	92,379	0	263,705	490,427	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												(357,030)	0	(5,673,021)	242,903	0	XXX	37,066	8,127,284	0	(5,315,991)	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	(2,578,882)	1,341,213	0	XXX	0	0	0	(2,578,882)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												(2,063,431)	4,557,652	(63,646,169)	(1,031,681)	0	XXX	30,118,672	8,127,284	281,359	(67,796,664)	0	0	XXX
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	(40,644)	0	0		(1,944)	35,677	0	(40,644)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	(78,084)	0	0		(3,736)	68,541	0	(78,084)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	(20,322)	0	0		(972)	17,838	0	(20,322)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(2,452)	0	0		(59)	3,099	0	(2,452)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(252,836)	0	0		(6,100)	319,456	0	(252,836)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	10/21/2020	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(2,044)	0	0		(49)	2,582	0	(2,044)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	11/30/2020	01/08/2021	01/08/2021	MATURITY	1	0	GBP/USD	0	0	(751,023)	0	0		(36,768)	1,018,773	0	(751,023)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	12/01/2020	01/08/2021	01/08/2021	MATURITY	1	0	GBP/USD	0	0	(98,727)	0	0		(4,179)	129,156	0	(98,727)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/16/2021	12/22/2021	12/22/2021	MATURITY	1	0	GBP/USD	0	0	53,260	0	0		0	0	0	53,260	0	0	0004

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CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/29/2021	12/31/2021	12/31/2021	MATURITY	1	0	EUR/USD	0	0	620	0	0		0	0	0	620	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/21/2021	07/22/2021	07/22/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2021	10/26/2021	10/26/2021	MATURITY	1	0	EUR/USD	0	0	279,876	0	0		0	0	0	279,876	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2021	07/26/2021	07/26/2021	MATURITY	1	0	EUR/USD	0	0	6,333	0	0		0	0	0	6,333	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/04/2021	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	(1,714)	0	0		0	0	0	(1,714)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/04/2021	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(1,065)	0	0		0	0	0	(1,065)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/05/2021	02/08/2021	02/08/2021	MATURITY	1	0	GBP/USD	0	0	(522,925)	0	0		0	0	0	(522,925)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/05/2021	01/08/2021	01/08/2021	MATURITY	1	0	GBP/USD	0	0	(190,128)	0	0		0	0	0	(190,128)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... O2RNE8IBXP4R0TD8PU41	01/07/2021	01/08/2021	01/08/2021	MATURITY	1	0	GBP/USD	0	0	(32,155)	0	0		0	0	0	(32,155)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... O2RNE8IBXP4R0TD8PU41	01/07/2021	02/08/2021	02/08/2021	MATURITY	1	0	GBP/USD	0	0	187,111	0	0		0	0	0	187,111	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2021	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	3,859	0	0		0	0	0	3,859	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2021	01/26/2021	01/26/2021	MATURITY	1	0	CNH/USD	0	0	7,414	0	0		0	0	0	7,414	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2021	04/26/2021	04/26/2021	MATURITY	1	0	CNH/USD	0	0	(10,333)	0	0		0	0	0	(10,333)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2021	04/26/2021	04/26/2021	MATURITY	1	0	CNH/USD	0	0	(19,852)	0	0		0	0	0	(19,852)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/22/2021	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(49)	0	0		0	0	0	(49)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/22/2021	01/26/2021	01/26/2021	MATURITY	1	0	EUR/USD	0	0	(5,021)	0	0		0	0	0	(5,021)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/22/2021	04/26/2021	04/26/2021	MATURITY	1	0	EUR/USD	0	0	1,066	0	0		0	0	0	1,066	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/22/2021	04/26/2021	04/26/2021	MATURITY	1	0	EUR/USD	0	0	109,867	0	0		0	0	0	109,867	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2021	02/08/2021	02/08/2021	MATURITY	1	0	GBP/USD	0	0	282,517	0	0		0	0	0	282,517	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2021	04/09/2021	04/09/2021	MATURITY	1	0	GBP/USD	0	0	(154,285)	0	0		0	0	0	(154,285)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2021	02/08/2021	02/08/2021	MATURITY	1	0	GBP/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	03/18/2021	03/19/2021	03/19/2021	MATURITY	1	0	EUR/USD	0	0	241	0	0		0	0	0	241	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2021	04/09/2021	04/09/2021	MATURITY	1	0	GBP/USD	0	0	(159,098)	0	0		0	0	0	(159,098)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2021	06/11/2021	06/11/2021	MATURITY	1	0	GBP/USD	0	0	(625,844)	0	0		0	0	0	(625,844)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2021	03/30/2021	03/30/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/29/2021	03/30/2021	03/30/2021	MATURITY	1	0	GBP/USD	0	0	255	0	0		0	0	0	255	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/20/2021	04/26/2021	04/26/2021	MATURITY	1	0	CNH/USD	0	0	4,394	0	0		0	0	0	4,394	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/20/2021	04/26/2021	04/26/2021	MATURITY	1	0	CNH/USD	0	0	8,441	0	0		0	0	0	8,441	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/26/2021	04/26/2021	MATURITY	1	0	EUR/USD	0	0	366	0	0		0	0	0	366	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/26/2021	04/26/2021	MATURITY	1	0	EUR/USD	0	0	37,747	0	0		0	0	0	37,747	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	07/26/2021	07/26/2021	MATURITY	1	0	EUR/USD	0	0	242,134	0	0		0	0	0	242,134	0	0	0004

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	04/22/2021	04/26/2021	04/26/2021	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/14/2021	05/17/2021	05/17/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2021	05/20/2021	05/20/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/07/2021	07/12/2021	07/12/2021	MATURITY	1	0	GBP/USD	0	0	560,343	0	0		0	0	0	560,343	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/07/2021	06/11/2021	06/11/2021	MATURITY	1	0	GBP/USD	0	0	(120,954)	0	0		0	0	0	(120,954)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/14/2021	06/15/2021	06/15/2021	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/23/2021	06/24/2021	06/24/2021	MATURITY	1	0	GBP/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/07/2021	07/12/2021	07/12/2021	MATURITY	1	0	GBP/USD	0	0	151,922	0	0		0	0	0	151,922	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/07/2021	08/12/2021	08/12/2021	MATURITY	1	0	GBP/USD	0	0	(35,484)	0	0		0	0	0	(35,484)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	07/08/2021	07/09/2021	07/09/2021	MATURITY	1	0	GBP/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/09/2021	08/12/2021	08/12/2021	MATURITY	1	0	GBP/USD	0	0	(40,632)	0	0		0	0	0	(40,632)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/09/2021	09/16/2021	09/16/2021	MATURITY	1	0	GBP/USD	0	0	138,963	0	0		0	0	0	138,963	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/19/2021	08/20/2021	08/20/2021	MATURITY	1	0	GBP/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/13/2021	10/20/2021	10/20/2021	MATURITY	1	0	GBP/USD	0	0	38,387	0	0		0	0	0	38,387	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/13/2021	09/16/2021	09/16/2021	MATURITY	1	0	GBP/USD	0	0	(108,824)	0	0		0	0	0	(108,824)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2021	10/20/2021	10/20/2021	MATURITY	1	0	GBP/USD	0	0	93,095	0	0		0	0	0	93,095	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... O2RNE8IBXP4R0TD8PU41	10/14/2021	10/20/2021	10/20/2021	MATURITY	1	0	GBP/USD	0	0	(34,307)	0	0		0	0	0	(34,307)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... O2RNE8IBXP4R0TD8PU41	10/14/2021	11/22/2021	11/22/2021	MATURITY	1	0	GBP/USD	0	0	(69,527)	0	0		0	0	0	(69,527)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/14/2021	10/20/2021	10/20/2021	MATURITY	1	0	GBP/USD	0	0	214,802	0	0		0	0	0	214,802	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/14/2021	11/22/2021	11/22/2021	MATURITY	1	0	GBP/USD	0	0	449,678	0	0		0	0	0	449,678	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/21/2021	10/26/2021	10/26/2021	MATURITY	1	0	EUR/USD	0	0	(51,559)	0	0		0	0	0	(51,559)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/05/2021	11/08/2021	11/08/2021	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/17/2021	11/22/2021	11/22/2021	MATURITY	1	0	GBP/USD	0	0	(119,698)	0	0		0	0	0	(119,698)	0	0	0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/17/2021	12/22/2021	12/22/2021	MATURITY	1	0	GBP/USD	0	0	192,565	0	0		0	0	0	192,565	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/29/2021	11/30/2021	11/30/2021	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/08/2021	12/09/2021	12/09/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/10/2021	12/14/2021	12/14/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2021	12/15/2021	12/15/2021	MATURITY	1	0	EUR/USD	0	0	0	0	0		0	0	0	0	0	0	0004
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/10/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	378,907	0	0		(595,703)	0	0	378,907	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	239,531	0	0		(493,828)	0	0	239,531	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/12/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/12/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/17/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/18/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/20/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(50,000)	0	0		(296,875)	0	0	(50,000)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/02/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/03/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Nomura Global Financial Products Inc 0Z3V05H2G7GRS05BHJ91	12/03/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/04/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/07/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/07/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/08/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(372,890)	0	0		(228,475)	0	0	(372,890)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/08/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(43,164)	0	0		(47,740)	0	0	(43,164)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/08/2020	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/08/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/09/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/09/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2020	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(644,531)	0	0		(774,075)	0	0	(644,531)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(669,922)	0	0		(1,173,058)	0	0	(669,922)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/11/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,075,191)	0	0		(469,463)	0	0	(1,075,196)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/14/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/14/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/16/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(333,984)	0	0		(453,600)	0	0	(333,984)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/16/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(31,250)	0	0		(469,225)	0	0	(31,250)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(916,992)	0	0		(422,588)	0	0	(916,992)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/21/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/21/2020	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(584,961)	0	0		(47,088)	0	0	(584,961)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/21/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(428,711)	0	0		(86,175)	0	0	(428,711)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1P2IHZNBB6K528	12/21/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(360,353)	0	0		(387,431)	0	0	(360,353)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/23/2020	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/23/2020	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(361,719)	0	0		(143,920)	0	0	(361,719)	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LR0IIP2IHZNBB6K528	12/24/2020	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(283,203)	0	0		(580,791)	0	0	(283,203)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/30/2020	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(182,949)	0	0		(55,065)	0	0	(182,949)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2021	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2021	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2021	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(752,930)	0	0		0	0	0	(752,930)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/08/2021	01/01/2051	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(30,938)	0	0		0	0	0	(30,938)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/08/2021	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(539,473)	0	0		0	0	0	(539,473)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/01/2052	01/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	33,945	0	0		0	0	0	33,945	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC . G5GSEF7VJP5I70UK5573	01/08/2021	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	18,476	0	0		0	0	0	18,476	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/13/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	168,048	0	0		0	0	0	168,048	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/13/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	859,376	0	0		0	0	0	859,376	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/14/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	445,313	0	0		0	0	0	445,313	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/14/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	667,968	0	0		0	0	0	667,968	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,546,850)	0	0		0	0	0	(1,546,850)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/20/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(598,691)	0	0		0	0	0	(598,691)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(2,273,438)	0	0		0	0	0	(2,273,438)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC . G5GSEF7VJP5I70UK5573	01/21/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(521,211)	0	0		0	0	0	(521,211)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LR0IIP2IHZNBB6K528	01/22/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(4,040,039)	0	0		0	0	0	(4,040,039)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/26/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(101,562)	0	0		0	0	0	(101,562)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/02/2021	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	3,906	0	0		0	0	0	3,906	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/02/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,072,266)	0	0		0	0	0	(1,072,266)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/03/2021	02/01/2051	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	7,813	0	0		0	0	0	7,813	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/03/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,166,016)	0	0		0	0	0	(1,166,016)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK8I066	02/04/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(2,890,625)	0	0		0	0	0	(2,890,625)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK8I066	02/04/2021	02/01/2052	02/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(3,906)	0	0		0	0	0	(3,906)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/05/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(7,636,718)	0	0		0	0	0	(7,636,718)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/05/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(2,546,875)	0	0		0	0	0	(2,546,875)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/09/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(7,790,957)	0	0		0	0	0	(7,790,957)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/10/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(3,140,625)	0	0		0	0	0	(3,140,625)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK8I066	02/17/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,624	0	0		0	0	0	11,624	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK8I066	02/17/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(4,625,000)	0	0		0	0	0	(4,625,000)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,274,414)	0	0		0	0	0	(1,274,414)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/24/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	123,398	0	0		0	0	0	123,398	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/24/2021	03/01/2051	03/11/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(92,579)	0	0		0	0	0	(92,579)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LRO1IP2IHZNBB6K528	02/25/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	26,367	0	0		0	0	0	26,367	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/25/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	564,453	0	0		0	0	0	564,453	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	512,696	0	0		0	0	0	512,696	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(242,213)	0	0		0	0	0	(242,213)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(523,463)	0	0		0	0	0	(523,463)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/01/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,594,863)	0	0		0	0	0	(1,594,863)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(523,425)	0	0		0	0	0	(523,425)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/04/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(61,699)	0	0		0	0	0	(61,699)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/05/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(55,000)	0	0		0	0	0	(55,000)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	03/10/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,574,220	0	0		0	0	0	1,574,220	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/11/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	417,499	0	0		0	0	0	417,499	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LRO1IP2IHZNBB6K528	03/12/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	249,023	0	0		0	0	0	249,023	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/18/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	2,171,836	0	0		0	0	0	2,171,836	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/22/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,783,652	0	0		0	0	0	1,783,652	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/24/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	7,800	0	0		0	0	0	7,800	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/24/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	964,844	0	0		0	0	0	964,844	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/25/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	257,813	0	0		0	0	0	257,813	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK81066	03/30/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	3,417,970	0	0		0	0	0	3,417,970	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/01/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	39,063	0	0		0	0	0	39,063	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/01/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,263,672	0	0		0	0	0	1,263,672	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	04/06/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	2,015,626	0	0		0	0	0	2,015,626	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LRO1IP2IHZNBB6K528	04/06/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	977,539	0	0		0	0	0	977,539	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LRO1IP2IHZNBB6K528	04/07/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	519,532	0	0		0	0	0	519,532	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LRO1IP2IHZNBB6K528	04/07/2021	04/01/2051	04/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	0	0	0		0	0	0	0	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	340,137	0	0		0	0	0	340,137	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/20/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(10,077)	0	0		0	0	0	(10,077)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	04/20/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	828,126	0	0		0	0	0	828,126	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/22/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(514,140)	0	0		0	0	0	(514,140)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/26/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(128,574)	0	0		0	0	0	(128,574)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/27/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	93,750	0	0		0	0	0	93,750	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/27/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	136,719	0	0		0	0	0	136,719	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/29/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(185,547)	0	0		0	0	0	(185,547)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/29/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	408,203	0	0		0	0	0	408,203	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(207,032)	0	0		0	0	0	(207,032)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	04/29/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	695,313	0	0		0	0	0	695,313	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/30/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(167,969)	0	0		0	0	0	(167,969)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/30/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	205,078	0	0		0	0	0	205,078	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/30/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(448,224)	0	0		0	0	0	(448,224)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1WP2IHZNBB6K528	04/30/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	49,805	0	0		0	0	0	49,805	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/30/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(187,500)	0	0		0	0	0	(187,500)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/06/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(22,344)	0	0		0	0	0	(22,344)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/06/2021	05/01/2051	05/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(50,781)	0	0		0	0	0	(50,781)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/06/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(406,407)	0	0		0	0	0	(406,407)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(947,265)	0	0		0	0	0	(947,265)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/11/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,276,954	0	0		0	0	0	1,276,954	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1WP2IHZNBB6K528	05/12/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,523,439	0	0		0	0	0	1,523,439	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1WP2IHZNBB6K528	05/12/2021	06/01/2051	06/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	521,436	0	0		0	0	0	521,436	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/13/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	946,288	0	0		0	0	0	946,288	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/17/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	336,211	0	0		0	0	0	336,211	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/19/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	117,188	0	0		0	0	0	117,188	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/20/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	316,094	0	0		0	0	0	316,094	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/24/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(30,625)	0	0		0	0	0	(30,625)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/25/2021	07/01/2051	07/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(85,937)	0	0		0	0	0	(85,937)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/01/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	2,540,040	0	0		0	0	0	2,540,040	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	06/02/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,195,313	0	0		0	0	0	1,195,313	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1WP2IHZNBB6K528	06/03/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	3,039,062	0	0		0	0	0	3,039,062	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/15/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,113,281	0	0		0	0	0	1,113,281	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	06/17/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,382,813	0	0		0	0	0	1,382,813	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	806,641	0	0		0	0	0	806,641	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/25/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	716,797	0	0		0	0	0	716,797	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/28/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	701,172	0	0		0	0	0	701,172	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/08/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(5,273)	0	0		0	0	0	(5,273)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/13/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	41,016	0	0		0	0	0	41,016	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	07/14/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	22,461	0	0		0	0	0	22,461	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/19/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(205,078)	0	0		0	0	0	(205,078)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/22/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	453,125	0	0		0	0	0	453,125	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/22/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(148,437)	0	0		0	0	0	(148,437)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/23/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(294,922)	0	0		0	0	0	(294,922)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	07/27/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(419,922)	0	0		0	0	0	(419,922)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	07/28/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	4,882	0	0		0	0	0	4,882	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(335,352)	0	0		0	0	0	(335,352)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/03/2021	08/01/2051	08/12/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(41,016)	0	0		0	0	0	(41,016)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/03/2021	09/01/2051	09/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(794,922)	0	0		0	0	0	(794,922)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/11/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,484,375)	0	0		0	0	0	(1,484,375)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	483,399	0	0		0	0	0	483,399	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/12/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	372,071	0	0		0	0	0	372,071	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	08/23/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	6,836	0	0		0	0	0	6,836	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/24/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,156,253)	0	0		0	0	0	(1,156,253)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/27/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	123,047	0	0		0	0	0	123,047	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	08/31/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,392,579)	0	0		0	0	0	(1,392,579)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/01/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,520,361)	0	0		0	0	0	(1,520,361)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/13/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(1,429,688)	0	0		0	0	0	(1,429,688)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	09/15/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(756,836)	0	0		0	0	0	(756,836)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/20/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(957,969)	0	0		0	0	0	(957,969)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/21/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(390,625)	0	0		0	0	0	(390,625)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/22/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(2,357,265)	0	0		0	0	0	(2,357,259)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/27/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	15,625	0	0		0	0	0	15,625	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/27/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(472,812)	0	0		0	0	0	(472,812)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	09/30/2021	10/01/2051	10/14/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	37,109	0	0		0	0	0	37,109	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	09/30/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(255,860)	0	0		0	0	0	(255,860)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/05/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	843,750	0	0		0	0	0	843,750	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(525,741)	0	0		0	0	0	(525,741)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/08/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(161,309)	0	0		0	0	0	(161,309)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/15/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	249,316	0	0		0	0	0	249,316	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	10/18/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	898,437	0	0		0	0	0	898,437	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LRO1IP2IHZNBB6K528	10/19/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(58,595)	0	0		0	0	0	(58,595)	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LR0IIP2IHZNBB6KS28	10/19/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	1,568,361	0	0		0	0	0	1,568,361	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/20/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	37,890	0	0		0	0	0	37,890	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/20/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(19,531)	0	0		0	0	0	(19,531)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(7,812)	0	0		0	0	0	(7,812)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Mizuho Securities Co., Ltd. 549300I6KOJHSVK8I066	11/02/2021	11/01/2051	11/10/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(45,313)	0	0		0	0	0	(45,313)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	WELLS FARGO SECURITIES, LLC VYVVCKR63DVZZN70PB21	11/08/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,719	0	0		0	0	0	11,719	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	WELLS FARGO SECURITIES, LLC VYVVCKR63DVZZN70PB21	11/08/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,719	0	0		0	0	0	11,719	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	WELLS FARGO SECURITIES, LLC VYVVCKR63DVZZN70PB21	11/08/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,719	0	0		0	0	0	11,719	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	WELLS FARGO SECURITIES, LLC VYVVCKR63DVZZN70PB21	11/08/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,719	0	0		0	0	0	11,719	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	WELLS FARGO SECURITIES, LLC VYVVCKR63DVZZN70PB21	11/15/2021	12/01/2051	12/13/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	11,720	0	0		0	0	0	11,720	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/09/2021	01/01/2052	12/31/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(242,813)	0	0		0	0	0	(242,813)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/22/2021	01/01/2052	12/31/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	281,250	0	0		0	0	0	281,250	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International II22LR0IIP2IHZNBB6KS28	12/06/2021	01/01/2052	12/31/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	(287,110)	0	0		0	0	0	(287,109)	0	0	0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/07/2021	01/01/2052	12/31/2021	SALE	1	0	UMBS 30YR TBA(REG A)	0	0	85,937	0	0		0	0	0	85,938	0	0	0002
1439999999. Subtotal - Forwards - Hedging Other												0	0	(27,035,239)	0	0	XXX	(6,778,907)	1,595,122	0	(27,035,236)	0	0	XXX
1479999999. Subtotal - Forwards												0	0	(27,035,239)	0	0	XXX	(6,778,907)	1,595,122	0	(27,035,236)	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(286,518)	0	(48,894,847)	(3,143,234)	0	XXX	0	7,345,000	(582)	(48,604,937)	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												21,184,200	(851)	(44,780,015)	1,967,274	0	XXX	31,733,498	2,377,406	(1,085,061)	(52,978,200)	0	0	XXX
1719999999. Subtotal - Replication												0	4,558,503	4,991,196	144,279	0	XXX	0	0	(57,733)	490,427	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												20,897,682	4,557,652	(88,683,666)	(1,031,681)	0	XXX	31,733,498	9,722,406	(1,143,376)	(101,092,710)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDH2	316	316,000,000	EURO$ 90 DAY MAR 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/14/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.7943	99.6550	(3,950)	0	0	0	0	110,050	110,050	125,549	0003	2,500
EDM2	316	316,000,000	EURO$ 90 DAY JUN 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/13/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.7743	99.4050	(3,950)	0	0	0	0	291,750	291,750	125,549	0003	2,500
EDU2	316	316,000,000	EURO$ 90 DAY SEP 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.7573	99.1950	(3,950)	0	0	0	0	444,200	444,200	125,549	0003	2,500
EDZ2	316	316,000,000	EURO$ 90 DAY DEC 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.7122	98.9550	0	0	0	0	0	598,150	598,150	125,549	0003	2,500
EDH3	316	316,000,000	EURO$ 90 DAY MAR 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/13/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.7012	98.7900	(3,950)	0	0	0	0	719,850	719,850	125,549	0003	2,500
EDM3	316	316,000,000	EURO$ 90 DAY JUN 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/19/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.6500	98.6300	(7,900)	0	0	0	0	805,800	805,800	125,549	0003	2,500
EDU3	316	316,000,000	EURO$ 90 DAY SEP 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/13/2020	99.5623	98.4900	(11,850)	0	0	0	0	847,150	847,150	125,549	0003	2,500
EDZ3	128	128,000,000	EURO$ 90 DAY DEC 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/29/2021	99.4000	98.4100	(4,800)	0	0	0	0	316,800	316,800	50,857	0003	2,500
EDH2	760	760,000,000	EURO$ 90 DAY MAR 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/14/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/21/2021	99.7900	99.6550	7,445	0	0	0	0	256,500	256,500	178,537	0003	2,500
EDM2	755	755,000,000	EURO$ 90 DAY JUN 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/13/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/21/2021	99.7150	99.4050	18,618	0	0	0	0	585,125	585,125	177,363	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												(14,287)	0	0	0	0	4,975,375	4,975,375	1,285,600	XXX	XXX
1649999999. Subtotal - Short Futures												(14,287)	0	0	0	0	4,975,375	4,975,375	1,285,600	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(14,287)	0	0	0	0	4,975,375	4,975,375	1,285,600	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(14,287)	0	0	0	0	4,975,375	4,975,375	1,285,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Economic hedge of bond portfolio

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYU1	1,392	139,200,000	US ULTRA 10YR NOTE SEP 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/21/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/26/2021	145.2918	08/30/2021	149.7461	SALE	6,200,381	6,200,381	0	0	0003	1,000
UXYZ1	1,398	139,800,000	US ULTRA 10YR NOTE DEC 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/21/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/30/2021	147.8987	11/29/2021	145.9826	SALE	(2,678,663)	(2,678,663)	0	0	0003	1,000
TYM1	1,500	150,000,000	US 10YR NOTE JUN 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/21/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/24/2021	136.3936	05/26/2021	136.7782	SALE	576,895	576,895	0	0	0003	1,000
1539999999. Subtotal - Long Futures - Hedging Other														4,098,613	4,098,613	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														4,098,613	4,098,613	0	0	XXX	XXX
EDH1	1,538	1,538,000,000	EURO$ 90 DAY MAR 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	99.2175	03/15/2021	99.8187	MATURITY	(2,311,677)	(2,311,677)	0	0	0003	2,500
EDM1	1,666	1,666,000,000	EURO$ 90 DAY JUN 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	99.2763	06/14/2021	99.8841	MATURITY	(2,531,634)	(2,531,634)	0	0	0003	2,500
EDU1	1,666	1,666,000,000	EURO$ 90 DAY SEP 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	99.2697	09/13/2021	99.8977	MATURITY	(2,615,738)	(2,615,738)	0	0	0003	2,500
EDZ1	631	631,000,000	EURO$ 90 DAY DEC 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/13/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	98.3938	12/13/2021	99.8127	MATURITY	(2,238,344)	(2,238,344)	0	0	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other														(9,697,393)	(9,697,393)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(9,697,393)	(9,697,393)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(5,598,780)	(5,598,780)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(5,598,780)	(5,598,780)	0	0	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
0003	Economic Hedge of Bond Portfolio

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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	18,163	(32,450)	18,163	1,285,600	1,285,600
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	126,413	0	62,308	0	0	62,308	0	0	64,958	853
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	Y	Y	1,100,000	0	0	(1,027,775)	0	558,906	0	0	381,500	0
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	0	(2,117,345)	0	83,713	(1,102,205)	0	448,183	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	4,389,122	0	5,197,205	(11,315,063)	0	9,772,483	(7,071,872)	0	3,292,899	0
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	460,000	0	13,491	(77,075)	0	347,917	0	0	50,000,000	49,476,416
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(379,270)	0	0	(213,582)	0	65,867	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	4,292,171	(9,470,412)	0	4,883,935	(6,299,000)	0	1,792,953	0
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	650,000	0	391,828	0	0	391,828	0	0	21,653	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	227,586	0	0	(2,463,157)	0	265,953	(300,499)	0	42,186,940	39,496,197
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	1,640,000	0	0	(354,200)	0	1,429,920	0	0	354,959	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	2,235,266	0	700,650	(608,350)	0	1,883,261	0	0	540,387	0
0299999999. Total NAIC 1 Designation				10,828,387	0	10,657,653	(27,812,647)	0	19,680,223	(14,987,158)	0	99,150,298	88,973,466
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				170,416,289	0	287,381,695	(79,247,349)	37,718,057	288,876,354	(128,799,857)	0	111,118,935	111,118,935
0999999999 - Gross Totals				181,244,676	0	298,039,348	(107,059,996)	37,718,057	308,574,741	(143,819,465)	18,163	211,554,834	201,378,001
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						298,039,348	(107,059,996)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	CASH	000000-00-0	CASH	470,000	470,000	470,000		IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	543,791	388,000	449,101	05/15/2038	IV
Goldman Sachs International W22LROWP2IHZNBB6K528	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,658,690	1,897,000	2,195,733	05/15/2038	IV
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,803,047	2,000,000	2,314,953	05/15/2038	I
GOLDMAN, SACHS & CO FOR8UP27PHTHYVLBNG30	TREASURY BOND	912810-QA-9	Treasury Bond Coupon Rate: 3.5	6,649,016	5,300,000	5,253,249	02/15/2039	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	130,264	92,945	107,581	05/15/2038	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	47,291,683	33,743,055	39,056,788	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	355,516	355,516	355,516		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	129,068,106	129,068,106	129,068,106		V
0199999999 - Total				189,970,113	173,314,622	179,271,026	XXX	XXX

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)
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASH	1,100,000	1,100,000	XXX		IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912828-VS-6	Treasury Bond Coupon Rate: 2.5	104,847	104,000	XXX	08/15/2023	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912810-RB-6	Treasury Bond Coupon Rate: 2.875	21,566	19,000	XXX	05/15/2043	IV
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	Cash	000000-00-0	CASH	460,000	460,000	XXX		IV
Citibank, N.A. 57ODZIWZ7FF32TIWEFA76	Cash	000000-00-0	CASH	263,295	263,295	XXX		IV
Citibank, N.A. 57ODZIWZ7FF32TIWEFA76	Cash	000000-00-0	CASH	4,125,827	4,125,827	XXX		IV
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	650,000	650,000	XXX		IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	227,586	227,586	XXX		IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	CASH	1,640,000	1,640,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	TREASURY BOND	36179W-FF-0	Treasury Bond Coupon Rate: 2	2,235,266	2,506,000	XXX	05/20/2051	IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	172,550,377	172,550,377	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	127,289,535	127,289,535	XXX		V
0299999999 - Total				310,668,299	310,935,620	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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 December 31 Current Year

(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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
06417M-SK-2	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.G	1,224,784	1,225,000	05/04/2022
13606C-Z8-0	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY. - USD		1.G	3,125,022	3,125,000	05/18/2022
22535C-6W-6	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.G	3,049,454	3,050,000	05/23/2022
22552G-5E-6	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) CDI - USD		1.G	2,024,992	2,025,000	05/17/2022
23344J-2E-4	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) CDI 0.1% - USD		1.G	5,675,034	5,675,000	01/07/2022
23344J-2K-0	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) CDI 0.11% - USD		1.G	2,500,045	2,500,000	01/19/2022
51501H-MX-4	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.G	6,775,318	6,775,000	02/07/2022
51501H-PY-9	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.G	6,799,851	6,800,000	03/21/2022
51501H-RT-8	LBBW_1@NEWYORKLANDESBK BADEN-WURTT NY - USD		1.G	1,774,812	1,775,000	04/19/2022
53947C-H7-6	LLOY@NEWYORKLLOYDS BANK PLC NY - USD		1.G	7,376,291	7,376,169	02/22/2022
60683B-2F-9	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD		1.G	6,574,829	6,575,000	03/03/2022
60710R-2W-4	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.G	6,999,720	7,000,000	03/07/2022
55380T-YU-8	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 0. - USD		1.G	7,748,861	7,750,000	05/06/2022
65602Y-PH-7	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.G	7,150,036	7,150,000	02/04/2022
65602Y-QN-3	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.G	2,750,069	2,750,000	03/10/2022
65602Y-QY-9	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.G	250,001	250,000	03/17/2022
65602Y-RE-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.G	1,374,990	1,375,000	03/22/2022
65602Y-PB-0	NORZ_JP_1@NEWYORKNORINCHUKIN BANK NY - USD		1.G	6,900,027	6,900,000	01/27/2022
69033M-ZU-4	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.G	7,600,372	7,600,000	02/24/2022
83050P-XP-9	SEBA_SS_1@NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD		1.G	7,898,863	7,900,000	04/18/2022
83050P-XT-1	SEBA_SS_1@NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD		1.G	824,892	825,000	04/22/2022
86565F-BT-8	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD		1.G	799,933	800,000	05/06/2022
86564G-5Q-0	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G	574,942	575,000	05/23/2022
86564G-5J-6	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD		1.G	1,249,862	1,250,000	05/26/2022
89114N-ZH-1	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C	1,575,178	1,575,159	03/03/2022
89114W-K9-5	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.G	624,929	625,000	05/03/2022
02088X-E9-5	ALPLLC_1ALPINE SECURITIZATION LLC ABCP - USD		1.G	7,417,389	7,418,136	05/09/2022
05253C-AM-8	ANZ_AU1AUST & NZ BANKING GROUP 42D 0.1 - USD		1.G	6,499,734	6,499,531	01/21/2022
05253C-BA-3	ANZ_AU1AUST & NZ BANKING GROUP 42D 0.1 - USD		1.G	7,099,312	7,099,053	02/10/2022
07274M-D1-0	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.G	6,497,192	6,497,400	04/01/2022
19423K-C8-5	CCPFLX_1COLLAT CP FLEX CO LLC ABCP 0.15 - USD		1.G	6,397,472	6,398,240	03/08/2022
19424J-EA-0	CCPV_1COLLAT CP V CO LLC ABCP 0.25% 0 - USD		1.G	4,969,915	4,970,543	05/10/2022
23305E-BA-0	DBSSP_1DBS BANK LTD 42D 0.13% 02/10/20 - USD		1.G	7,498,957	7,498,917	02/10/2022
2332K1-BQ-2	DNB_NO_1DNB BANK ASA 42D 0.14% 02/24/20 - USD		1.G	6,248,881	6,248,688	02/24/2022
2332K1-CG-3	DNB_NO_1DNB BANK ASA 42D 0.14% 03/16/20 - USD		1.G	4,423,664	4,423,727	03/16/2022
30601W-EG-0	FAIRWFAIRWAY FINANCE CO LLC ABCP 0.2 - USD		1.G	874,055	874,213	05/16/2022
40433H-B2-0	HSBA_LN_7HSBC BANK PLC 42D 0.18% 02/02/2 - USD		1.G	6,823,799	6,823,908	02/02/2022
53943S-CV-7	LLOYLLOYDS BANK PLC 03/29/2022 - USD		1.G	4,247,858	4,248,459	03/29/2022
53943S-CE-5	LLOYLLOYDS BANK PLC CP 0.145% 03/14 - USD		1.G	4,323,456	4,323,746	03/14/2022
53944R-CJ-0	LMAUSALMA AMERICAS LLC 03/28/2022 - USD		1.G	1,823,920	1,824,128	03/28/2022
53944R-ED-6	LMAUSALMA AMERICAS LLC ABCP 0.25% 05/ - USD		1.G	5,044,718	5,045,371	05/13/2022
57666B-AJ-9	MATFINMATCHPOINT FINANCE PLC 01/18/20 - USD		1.G	7,574,667	7,574,571	01/18/2022
60689Q-AM-6	MIZUHO_3@SINGAPOREMIZUHO BANK LTD (SINGAPORE) 42D - USD		1.G	1,974,874	1,974,852	01/21/2022
60689Q-EJ-9	MIZUHO_3@SINGAPOREMIZUHO BANK LTD (SINGAPORE) 42D - USD		1.G	1,248,505	1,248,668	05/18/2022
63254F-BJ-5	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.G	949,856	949,848	02/18/2022
65409S-AB-4	NARCO_1NIEUW AMSTERDAM RECEIVABLES COR - USD		1.G	7,149,821	7,149,801	01/11/2022
83050U-DJ-4	SEBA_SS_1SKANDINAVISKA ENSKILDA 42D 0.18 - USD		1.G	1,648,921	1,649,093	04/18/2022
83369C-AX-2	SOCGENSOCIETE GENERALE 42D 0.155% 01/ - USD		1.G	6,099,573	6,099,212	01/31/2022
83369C-CX-0	SOCGENSOCIETE GENERALE 42D 0.165% 03/ - USD		1.G	7,397,410	7,396,981	03/31/2022
83369C-E9-1	SOCGENSOCIETE GENERALE 42D 0.22% 05/0 - USD		1.G	499,591	499,609	05/09/2022
86564X-AD-6	SUMITR_JP_4@SINGAPORSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G	1,074,970	1,074,950	01/13/2022
87019S-C1-0	SWEDA_1SWEDBANK AB CP 0.14% 03/01/2022 - USD		1.G	8,498,300	8,498,050	03/01/2022
87019S-CP-7	SWEDA_1SWEDBANK AB CP 0.145% 03/23/202 - USD		1.G	774,737	774,747	03/23/2022
89119B-B3-9	TD_CN_2TORONTO-DOMINION BANK 42D 0.14% - USD		1.G	6,849,493	6,849,121	02/03/2022
91127Q-DJ-5	UOB_SPUNITED OVERSEAS BANK LTD 42D 0. - USD		1.G	7,619,419	7,619,787	04/18/2022
92646L-A6-7	VICTORVICTORY RECEIVABLES CORPORATION - USD		1.G	2,299,970	2,299,962	01/06/2022
06367C-LC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C	4,097,476	4,100,000	09/15/2022
06367C-J2-4	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C	8,245,640	8,250,486	08/02/2022
06367C-MB-0	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C	1,174,079	1,175,000	10/04/2022
06367C-MH-7	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C	2,897,912	2,900,000	10/06/2022
06417M-NC-5	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD		1.C	6,500,650	6,500,630	02/28/2022
06417M-SU-0	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C	11,095,341	11,100,000	11/18/2022
06742T-A4-8	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E	1,924,952	1,925,000	03/22/2022
06742T-ZS-8	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E	6,724,861	6,725,000	03/03/2022
05586F-RY-5	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD		1.D	8,293,384	8,300,000	09/09/2022
13606C-UA-0	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C	7,597,658	7,600,767	07/01/2022
13606C-WE-0	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C	6,398,793	6,400,000	06/07/2022
20272A-T7-1	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D	4,198,198	4,200,000	06/17/2022
20272A-T9-7	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D	5,097,541	5,100,000	06/21/2022
20272A-U4-6	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D	274,770	275,000	09/29/2022
20271E-WH-8	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D	6,374,893	6,375,000	03/01/2022
20271E-WP-0	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D	599,700	600,000	06/22/2022
21684L-BY-7	RABO_NA_1@NEWYORKCOOPERAT RABOBANK UA/NY - USD		1.C	7,993,909	8,000,000	09/02/2022
22532X-QR-2	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D	8,249,242	8,250,000	05/18/2022
22536U-Y6-1	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD		1.D	6,499,485	6,500,000	05/16/2022
22552G-2V-1	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD		1.E	7,376,043	7,376,991	04/08/2022
23305G-AV-0	DBSSP_1DBS BANK LTD 03/16/2022. - USD		1.B	6,949,638	6,950,000	03/16/2022
63254G-RS-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	6,494,303	6,500,000	08/31/2022
63254G-RU-1	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	6,494,139	6,500,000	09/07/2022
63254G-RZ-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	2,197,961	2,200,000	09/14/2022
63254G-SE-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	550,035	550,000	05/09/2022
63873Q-QL-1	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD		1.E	6,499,929	6,500,000	05/10/2022
69034C-MG-0	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B	2,598,957	2,600,000	06/21/2022
69034C-MJ-4	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B	7,096,983	7,099,829	06/23/2022
78015M-4M-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.C	7,495,150	7,500,000	09/16/2022
78012U-V6-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY. - USD		1.C	6,969,685	6,975,000	09/29/2022
86565C-7D-5	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E	1,224,969	1,225,000	04/01/2022
86565C-5S-4	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD		1.E	8,300,355	8,300,000	03/08/2022
86565C-6H-7	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY. - USD		1.E	7,000,099	7,000,000	03/14/2022

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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
89114W-H9-9	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C	1,099,159	1,100,000	09/30/2022
96130A-JX-7	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D	6,600,560	6,601,460	05/13/2022
96130A-KJ-6	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D	3,398,135	3,400,000	09/01/2022
96130A-KP-2	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D	399,742	400,000	09/21/2022
96130A-KF-4	WBC_AU@NEWYORKWESTPAC BANKING CORP NY - USD		1.D	5,873,421	5,875,319	07/15/2022
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A	17,755,000	17,755,000	01/03/2022
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A	17,934,000	17,934,000	01/03/2022
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A	17,092,000	17,092,000	01/03/2022
249823-77-1	BZREPOBARC A (T Bills, Notes, Bonds & - USD		1.A	2,333,430	2,333,430	01/03/2022
249823-76-6	BNSREPOBNS A (T Bills, Notes, Bonds & - USD		1.A	121,601,330	121,601,330	01/03/2022
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A	15,300,000	15,300,000	02/04/2022
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD		1.A	10,170,000	10,170,000	02/07/2022
249823-76-8	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A	28,475,929	28,475,929	01/03/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				672,592,974	672,671,809	XXX
9999999 - Totals				672,592,974	672,671,809	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 598,670,076 — Book/Adjusted Carrying Value $ 598,748,912
2. Average balance for the year — Fair Value $ 677,272,716 — Book/Adjusted Carrying Value $ 677,320,847
3.

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

3A	1A ...$	230,661,689	1B ...$	16,649,829	1C ...$	73,177,042	1D ...$	71,626,779	1E ...$	39,051,991	1F ...$	0	1G ...$	241,504,479	
3B	2A ...$	0	2B ...$	0	2C ...$	0									
3C	3A ...$	0	3B ...$	0	3C ...$	0									
3D	4A ...$	0	4B ...$	0	4C ...$	0									
3E	5A ...$	0	5B ...$	0	5C ...$	0									
3F	6 ...$	0													

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, N. A. ..... Charlotte, NC		0.000	0	0	7,917,142	XXX
JPMorgan Chase Bank, N.A. ..... Columbus, OH		0.000	0	0	36,064,577	XXX
The Bank of New York Mellon ..... New York, NY		0.000	4,929	0	13,350,575	XXX
Wells Fargo Bank, N.A. ..... Sioux Falls, SD		0.000	0	0	8,117,180	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	83,055	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,929	0	65,532,529	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	4,929	0	65,532,529	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	4,929	0	65,532,529	XXX

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

1. January	270,923,891	4. April	289,980,693	7. July	412,572,253	10. October	18,900,854
2. February	66,649,408	5. May	273,773,203	8. August	556,140,150	11. November	72,382,212
3. March	247,303,556	6. June	274,209,678	9. September	154,012,748	12. December	65,532,529

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-70-0	BLKRK LQDTY FED CL INSTNAL		12/31/2021	0.000		254,500,000	0	0
316175-10-8	FIDELITY INST : GOV PT CL I		12/27/2021	0.000		56,000,000	1	0
8699999. Subtotal - All Other Money Market Mutual Funds						310,500,000	1	0
9999999 - Total Cash Equivalents						310,500,000	1	0

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Statutory Deposit	0	0	108,749	107,428
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	Statutory Deposit	3,965,461	3,887,989	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	Statutory Deposit	3,703,406	3,658,396	0	0
11. Georgia GA	B	Statutory Deposit	0	0	89,336	87,649
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Statutory Deposit	0	0	1,690,441	1,658,521
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Statutory Deposit	0	0	203,658	201,182
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Statutory Deposit	0	0	474,573	465,247
33. New York NY			0	0	0	0
34. North Carolina NC	B	Statutory Deposit	0	0	1,336,074	1,310,845
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Statutory Deposit	133,465	131,843	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	Statutory Deposit	0	0	156,835	153,873
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Statutory Deposit	0	0	261,061	256,131
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	B	Statutory Deposit	0	0	52,609	51,616
54. Puerto Rico PR	B	Statutory Deposit	0	0	1,061,179	1,324,867
55. U.S. Virgin Islands VI	B	Statutory Deposit	0	0	507,167	501,003
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	7,802,332	7,678,228	5,941,682	6,118,362
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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