

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company of New York

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 61360 Employer's ID Number 53-0242530

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

Country of Domicile United States of America

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

Incorporated/Organized 06/11/1917 Commenced Business 09/18/1917

Statutory Home Office 1000 Woodbury Road, Suite 208 (Street and Number), Woodbury, NY, US 11797 (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 1000 Woodbury Road, Suite 208 (Street and Number)

Woodbury, NY, US 11797 (City or Town, State, Country and Zip Code), 770-980-5100 (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 & Chief Executive Officer	Robert Lawrence Grubka #	SVP and Treasurer	Michelle P Luk #
Secretary	Melissa Ann O'Donnell	SVP and Appointed Actuary	Kyle Andrew Puffer #

OTHER

Curtis Jerome Heaser #, VP & Chief Financial Officer	Michael Robert Katz #, Senior Vice President	Tony Donghui Oh #, SVP & Chief Accounting Officer
Francis Gerard O'Neill, SVP & Chief Risk Officer	Rachel Mara Reid, Senior Vice President	My Chi To #, EVP & Chief Legal Officer
Matthew Toms, Senior Vice President		

DIRECTORS OR TRUSTEES

Carol Valentine Coleman, Director	Richard Michael Conley, Director	James Roderick Gelder, Director
Robert Lawrence Grubka, Director and Chairman #	Curtis Jerome Heaser, Director #	James Francis Lille, Director
Michelle P Luk, Director #	Francis Gerard O'Neill, Director	Kyle Andrew Puffer, Director
Charles Bruce Updike, Director	Ross Mathieson Weale, Director	Michele Marie White, Director #
Mona Marie Zielke, Director #		

State of Minnesota/Minnesota/New York
County of Hennepin/Hennepin/New York 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.

Robert Lawrence Grubka	Melissa Ann O'Donnell	Michelle P Luk
President	Secretary	Treasurer

Subscribed and sworn to before me this 1st day of February 2023

Subscribed and sworn to before me this 1st day of February 2023

Subscribed and sworn to before me this 19th day of January 2023

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

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

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.....

PIER A. MOORE
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01MO6115336
Qualified in Kings County--Certified in NY County
Commission Expires September 7, 2026

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)	1,256,713,416	0	1,256,713,416	1,238,596,015
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	4,733,680	0	4,733,680	5,368,806
	2.2 Common stocks	2,373,624	0	2,373,624	2,037,705
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	106,109,442	0	106,109,442	124,162,812
	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)	0	0	0	0
	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 ($ 24,376,513 , Schedule E - Part 1), cash equivalents ($ 24,000,000 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	48,376,513	0	48,376,513	38,945,838
6.	Contract loans (including $ 0 premium notes)	64,879,766	101,560	64,778,206	66,591,872
7.	Derivatives (Schedule DB)	1,107,873	0	1,107,873	252,662
8.	Other invested assets (Schedule BA)	5,542,301	0	5,542,301	4,390,778
9.	Receivables for securities	1,519,307	0	1,519,307	536,757
10.	Securities lending reinvested collateral assets (Schedule DL)	57,078,342	0	57,078,342	39,928,902
11.	Aggregate write-ins for invested assets	56,975	0	56,975	52,938
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,548,491,237	101,560	1,548,389,677	1,520,865,087
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	11,467,776	40,916	11,426,861	11,233,200
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(6,685,556)	329,932	(7,015,489)	(12,631,627)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	5,172,223	0	5,172,223	5,503,406
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	38,445,417	43,270	38,402,147	80,264,219
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	3,959,750	0	3,959,750	(4,956,335)
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	0
18.2	Net deferred tax asset	54,325,367	40,875,461	13,449,906	18,412,941
19.	Guaranty funds receivable or on deposit	176,365	0	176,365	193,454
20.	Electronic data processing equipment and software	0	0	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	221,765	221,765	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	(717)
25.	Aggregate write-ins for other than invested assets	422,305	1,149	421,155	1,463,498
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,655,996,651	41,614,054	1,614,382,596	1,620,347,126
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	450,414,711	0	450,414,711	638,269,371
28.	Total (Lines 26 and 27)	2,106,411,361	41,614,054	2,064,797,307	2,258,616,497
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	56,975	0	56,975	52,938
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)	56,975	0	56,975	52,938
2501.	Miscellaneous assets	418,363	1,149	417,213	1,443,994
2502.	Margin call collateral	3,942	0	3,942	19,504
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)	422,305	1,149	421,155	1,463,498

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 958,687,702 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,108,328 Modco Reserve)	958,687,702	982,085,735
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	26,818,389	17,158,025
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	52,807,552	58,054,581
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	14,529,988	6,632,596
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	27,985,552	19,410,284
5.	Policyholders' dividends/refunds to members $ 33,736 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	33,736	38,552
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)	1,215,551	1,198,760
	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)	110,419	115,147
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	87,388	346,462
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,702,148 ceded	2,702,148	9,371,991
	9.4 Interest maintenance reserve (IMR, Line 6)	6,618,194	5,785,103
10.	Commissions to agents due or accrued-life and annuity contracts $ 44,183 accident and health $ 845,986 and deposit-type contract funds $ 0	890,170	585,994
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	695,745	684,159
13.	Transfers to Separate Accounts due or accrued (net) (including $ (692,099) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(140,462)	(348,098)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	1,623,230	(308,863)
15.1	Current federal and foreign income taxes, including $ 2,928,406 on realized capital gains (losses)	4,344,408	5,509,243
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,039,177	291,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	11,991	3,247
18.	Amounts held for agents' account, including $ 103,550 agents' credit balances	103,550	125,237
19.	Remittances and items not allocated	13,276,999	9,153,398
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 $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,140,326	1,902,857
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	135,945	6,808,849
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	22,421,556	16,422,980
	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	227,326	855,899
	24.09 Payable for securities	5,040,353	0
	24.10 Payable for securities lending	57,078,342	39,928,902
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	6,590,121	5,497,071
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,209,075,395	1,187,309,920
27.	From Separate Accounts Statement	450,414,711	638,269,371
28.	Total liabilities (Lines 26 and 27)	1,659,490,106	1,825,579,291
29.	Common capital stock	2,755,726	2,755,726
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	138,747,937	144,880,643
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)	228,881,164	228,881,164
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	34,922,374	56,519,673
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)	402,551,475	430,281,480
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	405,307,201	433,037,206
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,064,797,307	2,258,616,497
	DETAILS OF WRITE-INS		
2501.	Unclaimed property	3,459,980	3,482,461
2502.	Lifeline deposits payable	1,099,192	1,892,061
2503.	Marginal call collateral	1,091,821	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	939,128	122,549
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	6,590,121	5,497,071
3101.	Deferred gain on reinsurance	138,747,937	144,880,643
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)	138,747,937	144,880,643
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)	135,748,566	(928,784,978)
2.	Considerations for supplementary contracts with life contingencies	2,669,479	(93,860,154)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	66,442,850	66,904,148
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(207,860)	(264,756)
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)	11,912,302	27,382,972
7.	Reserve adjustments on reinsurance ceded	(59,413,843)	406,077,503
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,391,399	13,681,975
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	1,977,947	3,087,988
9.	Total (Lines 1 to 8.3)	170,520,840	(505,775,301)
10.	Death benefits	61,952,645	59,312,094
11.	Matured endowments (excluding guaranteed annual pure endowments)	61,277	4,220
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	5,343,641	5,901,032
13.	Disability benefits and benefits under accident and health contracts	68,025,099	39,009,012
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	35,771,816	39,142,584
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	397,383	2,572,863
18.	Payments on supplementary contracts with life contingencies	3,586,586	1,609,603
19.	Increase in aggregate reserves for life and accident and health contracts	(13,737,374)	(708,901,733)
20.	Totals (Lines 10 to 19)	161,401,072	(561,350,326)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	8,879,512	8,858,525
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	28,879,246	22,782,652
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	6,073,435	5,069,640
25.	Increase in loading on deferred and uncollected premiums	(157,229)	2,304,044
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(66,273,701)	(88,504,464)
27.	Aggregate write-ins for deductions	205,404	19,015,231
28.	Totals (Lines 20 to 27)	139,007,739	(591,824,699)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,513,101	86,049,397
30.	Dividends to policyholders and refunds to members	1,179,619	1,093,770
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	30,333,482	84,955,627
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,176,207	(22,031,385)
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)	24,157,275	106,987,012
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,761,703) (excluding taxes of $ 166,199 transferred to the IMR)	950,013	2,338,175
35.	Net income (Line 33 plus Line 34)	25,107,288	109,325,188
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	433,037,206	243,118,070
37.	Net income (Line 35)	25,107,288	109,325,188
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (129,051)	(383,665)	2,143,381
39.	Change in net unrealized foreign exchange capital gain (loss)	(101,816)	(11,200)
40.	Change in net deferred income tax	(1,742,614)	(50,597,284)
41.	Change in nonadmitted assets	(3,051,393)	38,424,352
42.	Change in liability for reinsurance in unauthorized and certified companies	6,672,904	(6,664,340)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(2,237,471)	(141,698)
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	0
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	0	0
	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	(6,132,706)	94,618,832
52.	Dividends to stockholders	(43,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	(2,860,531)	2,821,904
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(27,730,004)	189,919,136
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	405,307,201	433,037,206
	DETAILS OF WRITE-INS		
08.301.	Fee income	1,539,150	1,823,519
08.302.	Miscellaneous income	438,797	1,264,469
08.303.			
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)	1,977,947	3,087,988
2701.	Miscellaneous expense	183,454	64,645
2702.	Reinsurance expense	21,951	877,179
2703.	Gains released from IMR	0	(85,564,935)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	103,638,341
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	205,404	19,015,231
5301.	Prior period adjustments	(2,860,531)	2,821,904
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(2,860,531)	2,821,904

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	143,976,463	108,300,548
2.	Net investment income	65,876,916	67,637,782
3.	Miscellaneous income	14,923,259	(12,417,782)
4.	Total (Lines 1 through 3)	224,776,637	163,520,548
5.	Benefit and loss related payments	196,383,884	244,064,337
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(66,481,337)	(88,610,737)
7.	Commissions, expenses paid and aggregate write-ins for deductions	41,325,984	43,521,320
8.	Dividends paid to policyholders	1,167,644	1,186,947
9.	Federal and foreign income taxes paid (recovered) net of $ (12,253,207) tax on capital gains (losses)	3,985,145	(11,664,086)
10.	Total (Lines 5 through 9)	176,381,321	188,497,782
11.	Net cash from operations (Line 4 minus Line 10)	48,395,317	(24,977,234)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	398,609,316	235,093,076
	12.2 Stocks	0	4,234,651
	12.3 Mortgage loans	18,053,371	14,467,782
	12.4 Real estate	0	0
	12.5 Other invested assets	0	13,227
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,403)	50,095
	12.7 Miscellaneous proceeds	5,040,353	1,984,925
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	421,701,637	255,843,757
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	418,317,452	268,601,406
	13.2 Stocks	999,279	5,389,234
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	1,158,690
	13.6 Miscellaneous applications	18,991,237	12,698,944
	13.7 Total investments acquired (Lines 13.1 to 13.6)	438,307,969	287,848,274
14.	Net increase (decrease) in contract loans and premium notes	(1,776,350)	(3,638,222)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(14,829,981)	(28,366,295)
	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	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,247,029)	(11,666,526)
	16.5 Dividends to stockholders	43,000,000	0
	16.6 Other cash provided (applied)	24,112,368	(32,816)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(24,134,661)	(11,699,342)
	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)	9,430,675	(65,042,871)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	38,945,838	103,988,709
	19.2 End of year (Line 18 plus Line 19.1)	48,376,513	38,945,838

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

20.0001. Reinsurance asset transfer	0	643,923,051

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	135,748,566	43,139,962	6,750,846	333,922	0	85,523,836	0	0	0
2.	Considerations for supplementary contracts with life contingencies	2,669,479	XXX	XXX	2,669,479	0	XXX	XXX	0	XXX
3.	Net investment income	66,442,850	49,098,631	1,680,987	5,734,147	260,136	9,599,902	0	69,047	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(207,860)	315,087	4,443	(538,266)	1,992	8,884	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	11,912,302	8,238,539	0	3,406,207	0	267,556	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(59,413,843)	(2,640,123)	0	(56,773,720)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,391,399	1,265,037	0	10,126,362	0	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	1,977,947	18,175	0	1,941,014	18,758	0	0	0	0
9.	Totals (Lines 1 to 8.3)	170,520,840	99,435,308	8,436,276	(33,100,855)	280,886	95,400,178	0	69,047	0
10.	Death benefits	61,952,645	55,377,283	6,575,362	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	61,277	61,277	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	5,343,641	XXX	XXX	4,737,153	606,488	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	68,025,099	0	0	0	0	68,025,099	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	35,771,816	19,329,458	468	16,409,405	32,485	XXX	XXX	0	0
16.	Group conversions	0	26,951	(26,951)	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	397,383	236,467	3,003	7,232	144,640	6,041	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	3,586,586	0	0	3,586,586	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(13,737,374)	(19,731,607)	(2,996,699)	(342,867)	(326,566)	9,660,365	XXX	0	0
20.	Totals (Lines 10 to 19)	161,401,072	55,299,829	3,555,183	24,397,509	457,047	77,691,505	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	8,879,512	880,123	601,190	1,644,369	98	5,753,732	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	28,879,246	9,717,835	2,188,166	2,170,629	2,776	14,799,840	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,073,435	3,725,266	192,256	104,716	3,367	2,047,830	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(157,229)	(137,953)	10,054	0	0	(29,330)	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(66,273,701)	(2,216,655)	0	(64,057,045)	0	0	XXX	0	0
27.	Aggregate write-ins for deductions	205,404	16,067	6,827	20,176	0	162,334	0	0	0
28.	Totals (Lines 20 to 27)	139,007,739	67,284,512	6,553,676	(35,719,647)	463,288	100,425,911	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,513,101	32,150,796	1,882,600	2,618,792	(182,402)	(5,025,733)	0	69,047	0
30.	Dividends to policyholders and refunds to members	1,179,619	1,179,619	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)	30,333,482	30,971,177	1,882,600	2,618,792	(182,402)	(5,025,733)	0	69,047	0
32.	Federal income taxes incurred (excluding tax on capital gains)	6,176,207	6,306,048	383,316	533,213	(37,139)	(1,023,291)	0	14,060	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)	24,157,275	24,665,129	1,499,284	2,085,579	(145,263)	(4,002,442)	0	54,987	0
34.	Policies/certificates in force end of year	313,067	177,878	32,890	8,144	177	93,978	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Fee income	1,539,150	130,409	0	1,408,741	0	0	0	0	0
08.302.	Miscellaneous income	438,797	(112,234)	0	532,273	18,758	0	0	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	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,977,947	18,175	0	1,941,014	18,758	0	0	0	0
2701.	Miscellaneous expense	183,454	5,804	6,827	8,489	0	162,334	0	0	0
2702.	Reinsurance expense	21,950	10,263	0	11,687	0	0	0	0	0
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)	205,404	16,067	6,827	20,176	0	162,334	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)	43,139,962	0	1,335,371	6,161,351	4,119,506	27,048,229	4,310,611	96,142	68,752	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	49,098,631	0	7,986,595	45,147	29,802	26,741,581	14,154,855	92,588	48,063	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	315,087	0	49,864	0	0	165,530	99,390	303	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	8,238,539	0	213,661	3,541,796	0	3,836	4,445,936	8,701	24,609	0	0	0
7.	Reserve adjustments on reinsurance ceded	(2,640,123)	0	0	0	0	0	0	(1,049,680)	(1,590,443)	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,265,037	0	0	0	0	0	0	15,800	1,249,237	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	18,174	0	0	(73,542)	0	(36,957)	(202)	0	128,875	0	0	0
9.	Totals (Lines 1 to 8.3)	99,435,307	0	9,585,491	9,674,752	4,149,308	53,922,219	23,010,590	(836,146)	(70,907)	0	0	0
10.	Death benefits	55,377,283	0	(1,696,450)	5,833,650	1,156,506	799,648	16,691,263	187,775	32,404,891	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	61,277	0	12,630	11,666	0	0	36,981	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	19,329,458	0	5,102,924	193,018	293,501	11,316,943	1,732,204	107,224	583,644	0	0	0
16.	Group conversions	26,951	0	0	0	0	26,951	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	236,467	0	(29,953)	107,459	133	157,846	0	1,608	(626)	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	(19,731,607)	0	(1,673,552)	(302,784)	640,057	(22,167,080)	3,679,073	114,286	(21,607)	0	0	0
20.	Totals (Lines 10 to 19)	55,299,829	0	1,715,599	5,843,009	2,090,197	(9,865,692)	22,139,521	410,893	32,966,302	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	880,123	0	143,510	60,681	105,840	481,637	74,190	2,784	11,481	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	9,717,835	0	2,225,352	723,927	0	6,760,477	0	0	8,079	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,725,266	0	470,158	956,721	0	999,641	1,286,940	0	11,806	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(137,953)	0	(34,482)	(102,251)	0	0	0	(1,220)	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,216,655)	0	0	0	0	0	0	(1,383,773)	(832,882)	0	0	0
27.	Aggregate write-ins for deductions	16,066	0	(20,080)	(23)	0	25,906	0	0	10,263	0	0	0
28.	Totals (Lines 20 to 27)	67,284,511	0	4,500,057	7,482,064	2,196,037	(1,598,031)	23,500,651	(971,316)	32,175,049	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	32,150,796	0	5,085,434	2,192,688	1,953,271	55,520,250	(490,061)	135,170	(32,245,956)	0	0	0
30.	Dividends to policyholders and refunds to members	1,179,619	0	1,178,724	895	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)	30,971,177	0	3,906,710	2,191,793	1,953,271	55,520,250	(490,061)	135,170	(32,245,956)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	6,306,048	0	795,446	446,272	397,706	11,304,490	(99,781)	27,522	(6,565,607)	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)	24,665,129	0	3,111,264	1,745,521	1,555,565	44,215,760	(390,280)	107,648	(25,680,349)	0	0	0
34.	Policies/certificates in force end of year	177,878	0	24,436	55,664	495	90,502	2,230	4,100	451	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Fee income	130,409	0	0	0	0	0	0	0	130,409	0	0	0
08.302.	Miscellaneous income	(112,235)	0	0	(73,542)	0	(36,957)	(202)	0	(1,534)	0	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	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	18,174	0	0	(73,542)	0	(36,957)	(202)	0	128,875	0	0	0
2701.	Reinsurance expense	10,263	0	0	0	0	0	0	0	10,263	0	0	0
2702.	Miscellaneous expense	5,803	0	(20,080)	(23)	0	25,906	0	0	0	0	0	0
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)	16,066	0	(20,080)	(23)	0	25,906	0	0	10,263	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)	6,750,846	1,512,278	5,085,562	153,006	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	1,680,987	376,563	1,266,325	38,099	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	4,443	995	3,347	101	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	0	0	0	0	0	0	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)	8,436,276	1,889,836	6,355,234	191,206	0	0	0	0	0
10.	Death benefits	6,575,362	1,472,967	4,953,366	149,029	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	468	105	352	11	0	0	0	0	0
16.	Group conversions	(26,951)	0	(26,951)	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,003	673	2,262	68	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	(2,996,699)	(94,903)	(2,647,924)	(253,872)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	3,555,183	1,378,842	2,281,105	(104,764)	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	601,190	134,674	452,890	13,626	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	2,188,166	490,178	1,648,394	49,594	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	192,256	43,068	144,831	4,357	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	10,054	2,252	7,574	228	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	6,827	1,529	5,298	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	6,553,676	2,050,543	4,540,092	(36,959)	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,882,600	(160,707)	1,815,142	228,165	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)	1,882,600	(160,707)	1,815,142	228,165	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	383,316	(32,722)	369,581	46,457	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)	1,499,284	(127,985)	1,445,561	181,708	0	0	0	0	0
34.	Policies/certificates in force end of year	32,890	294	32,584	12	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.	Miscellaneous expense	6,827	1,529	5,298	0	0	0	0	0	0
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)	6,827	1,529	5,298	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	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	333,922	163,730	1,398	168,794	0	0	0
2.	Considerations for supplementary contracts with life contingencies	2,669,479	XXX	XXX	XXX	XXX	2,669,479	XXX
3.	Net investment income	5,734,147	0	0	1,418,041	0	46,121	4,269,985
4.	Amortization of Interest Maintenance Reserve (IMR)	(538,266)	(99,085)	(56,195)	0	0	(58,343)	(324,643)
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	3,406,207	2,172,264	0	1,233,943	0	0	0
7.	Reserve adjustments on reinsurance ceded	(56,773,720)	0	(56,773,720)	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,126,362	0	0	10,124,895	0	1,467	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	1,941,014	0	0	1,941,282	0	(452)	184
9.	Totals (Lines 1 to 8.3)	(33,100,855)	2,236,909	(56,828,517)	14,886,955	0	2,658,272	3,945,526
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	4,737,153	743,788	(3,569,360)	3,491,717	0	4,071,008	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	16,409,405	3,175,942	96,553	13,136,910	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,232	971	(38)	2,101	0	0	4,198
18.	Payments on supplementary contracts with life contingencies	3,586,586	0	3,586,586	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(342,867)	(1,897,467)	(97,990)	618,106	0	1,034,484	0
20.	Totals (Lines 10 to 19)	24,397,509	2,023,234	15,751	17,248,834	0	5,105,492	4,198
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,644,369	0	0	1,644,369	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	2,170,629	1,203,262	24,950	0	0	697,130	245,287
24.	Insurance taxes, licenses and fees, excluding federal income taxes	104,716	57,638	1,458	0	0	34,010	11,610
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	(64,057,045)	0	0	(64,040,791)	0	(16,254)	0
27.	Aggregate write-ins for deductions	20,175	4,734	120	11,687	0	2,805	829
28.	Totals (Lines 20 to 27)	(35,719,648)	3,288,868	42,279	(45,135,901)	0	5,823,183	261,924
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,618,793	(1,051,959)	(56,870,796)	60,022,856	0	(3,164,911)	3,683,602
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)	2,618,793	(1,051,959)	(56,870,796)	60,022,856	0	(3,164,911)	3,683,602
32.	Federal income taxes incurred (excluding tax on capital gains)	533,213	(214,189)	(11,579,476)	12,221,267	0	(644,408)	750,019
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)	2,085,580	(837,770)	(45,291,320)	47,801,589	0	(2,520,503)	2,933,583
34.	Policies/certificates in force end of year	8,144	2,122	127	3,836	0	1,715	344
	DETAILS OF WRITE-INS							
08.301.	Fee income	1,408,741	0	0	1,408,741	0	0	0
08.302.	Miscellaneous income	532,273	0	0	532,541	0	(452)	184
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)	1,941,014	0	0	1,941,282	0	(452)	184
2701.	Reinsurance expense	11,687	0	0	11,687	0	0	0
2702.	Miscellaneous expense	8,488	4,734	120	0	0	2,805	829
2703.								
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)	20,175	4,734	120	11,687	0	2,805	829

(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.

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	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	260,136	260,136	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,992	1,992	0	0	0	0	0
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	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	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
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	18,758	18,758	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	280,886	280,886	0	0	0	0	0
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	606,488	606,488	0	0	0	0	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	32,485	32,485	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	144,640	144,640	0	0	0	0	0
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	(326,566)	(326,566)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	457,047	457,047	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	98	98	0	0	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	2,776	2,776	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,367	3,367	0	0	0	0	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	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	463,288	463,288	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(182,402)	(182,402)	0	0	0	0	0
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)	(182,402)	(182,402)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(37,139)	(37,139)	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)	(145,263)	(145,263)	0	0	0	0	0
34.	Policies/certificates in force end of year	177	177	0	0	0	0	0
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	18,758	18,758	0	0	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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	18,758	18,758	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
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	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.

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health 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	85,523,836	0	0	0	0	0	0	0	0	0	147,136	0	85,376,700
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	9,599,902	0	0	0	0	0	0	0	0	0	103,701	0	9,496,201
4.	Amortization of Interest Maintenance Reserve (IMR)	8,884	0	0	0	0	0	0	0	0	0	714	0	8,170
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	267,556	0	0	0	0	0	0	0	0	0	267,556	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)	95,400,178	0	0	0	0	0	0	0	0	0	519,107	0	94,881,071
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	68,025,099	0	0	0	0	0	0	0	0	0	316,066	0	67,709,033
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	6,041	0	0	0	0	0	0	0	0	0	6,041	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	9,660,365	0	0	0	0	0	0	0	0	0	(181,565)	0	9,841,930
20.	Totals (Lines 10 to 19)	77,691,505	0	0	0	0	0	0	0	0	0	140,542	0	77,550,963
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,753,732	0	0	0	0	0	0	0	0	0	89,184	0	5,664,548
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	14,799,840	0	0	0	0	0	0	0	0	0	58,128	0	14,741,712
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,047,830	0	0	0	0	0	0	0	0	0	34,109	0	2,013,721
25.	Increase in loading on deferred and uncollected premiums	(29,330)	0	0	0	0	0	0	0	0	0	28,288	0	(57,618)
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	162,334	0	0	0	0	0	0	0	0	0	(2,320)	0	164,654
28.	Totals (Lines 20 to 27)	100,425,911	0	0	0	0	0	0	0	0	0	347,931	0	100,077,980
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(5,025,733)	0	0	0	0	0	0	0	0	0	171,176	0	(5,196,909)
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)	(5,025,733)	0	0	0	0	0	0	0	0	0	171,176	0	(5,196,909)
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,023,291)	0	0	0	0	0	0	0	0	0	34,853	0	(1,058,144)
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)	(4,002,442)	0	0	0	0	0	0	0	0	0	136,323	0	(4,138,765)
34.	Policies/certificates in force end of year	93,978	0	0	0	0	0	0	0	0	0	2,611	0	91,367
	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	162,334	0	0	0	0	0	0	0	0	0	(2,320)	0	164,654
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)	162,334	0	0	0	0	0	0	0	0	0	(2,320)	0	164,654

(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. Individual Comprehensive Major Medical is included in the Other column

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

	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 [b] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	805,010,239	0	146,934,242	98,512,544	6,080,381	514,543,815	36,534,148	1,186,629	1,218,480	0	0	0
2. Tabular net premiums or considerations	82,422,833	0	5,182,604	19,465,423	913,112	49,167,733	7,571,679	104,073	18,209	0	0	0
3. Present value of disability claims incurred	215,379	0	21,794	151,040	5,824	(9,224)	45,945	0	0	0	0	0
4. Tabular interest	32,711,501	0	6,259,150	4,270,837	228,260	20,227,652	1,624,816	54,692	46,094	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net)	(10,262,156)	0	(487,894)	0	0	(9,774,262)	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	910,097,796	0	157,909,896	122,399,844	7,227,577	574,155,714	45,776,588	1,345,394	1,282,783	0	0	0
9. Tabular cost	91,317,738	0	4,681,507	20,222,790	356,934	61,320,122	4,670,267	18,460	47,658	0	0	0
10. Reserves released by death	11,485,703	0	3,237,319	514,207	49,030	7,294,906	379,615	6,505	4,121	0	0	0
11. Reserves released by other terminations (net)	22,047,529	0	4,730,677	3,453,087	101,175	13,163,951	513,485	19,514	65,640	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	(31,509)	0	0	0	0	0	0	0	(31,509)	0	0	0
14. Total Deductions (Lines 9 to 13)	124,819,461	0	12,649,503	24,190,084	507,139	81,778,979	5,563,367	44,479	85,910	0	0	0
15. Reserve December 31 of current year	785,278,335	0	145,260,393	98,209,760	6,720,438	492,376,735	40,213,221	1,300,915	1,196,873	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	540,946,696	0	111,573,337	6,098,782	5,614,776	405,586,836	10,776,255	714,450	582,260	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	540,946,696	0	111,573,337	6,098,782	5,614,776	405,586,836	10,776,255	714,450	582,260	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) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	21,986,008	4,636,955	16,757,770	591,283	0	0	0	0	0
2.	Tabular net premiums or considerations	8,366,694	17,365	8,347,129	2,200	0	0	0	0	0
3.	Present value of disability claims incurred	53,686	0	53,686	0	0	0	0	0	0
4.	Tabular interest	443,470	220,539	202,035	20,896	0	0	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	309	0	309	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	30,850,167	4,874,859	25,360,929	614,379	0	0	0	0	0
9.	Tabular cost	9,570,257	153,065	9,379,718	37,474	0	0	0	0	0
10.	Reserves released by death	340,205	179,742	160,463	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	1,950,396	0	1,710,902	239,494	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	11,860,858	332,807	11,251,083	276,968	0	0	0	0	0
15.	Reserve December 31 of current year	18,989,309	4,542,052	14,109,846	337,411	0	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,071,225	733,814	0	337,411	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,071,225	733,814	0	337,411	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) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

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)	
		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	152,618,987	34,835,077	2,788,018	58,788,962	0	56,206,931	0
2.	Tabular net premiums or considerations	6,408,159	531,424	17,545	510,964	0	5,348,226	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,603,174	465,762	17,820	77,742	0	2,041,850	0
5.	Tabular less actual reserve released	4,020,989	(68,506)	(24,131)	2,849,257	0	1,264,369	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	568,671	(126,983)	0	0	0	695,654	0
8.	Totals (Lines 1 to 7)	166,219,980	35,636,774	2,799,252	62,226,925	0	65,557,030	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)	6,183,449	2,699,161	109,224	550,177	0	2,824,887	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,760,408	0	0	2,269,680	0	5,490,728	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	13,943,857	2,699,161	109,224	2,819,857	0	8,315,615	0
15.	Reserve December 31 of current year	152,276,123	32,937,613	2,690,028	59,407,068	0	57,241,415	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	11,246,731	8,654,383	0	2,592,348	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

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	2,470,501	2,470,501	0	0	0	0	0
2.	Tabular net premiums or considerations	0	0	0	0	0	0	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	174,864	174,864	0	0	0	0	0
5.	Tabular less actual reserve released	105,058	105,058	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	2,750,423	2,750,423	0	0	0	0	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)	0	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	606,488	606,488	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	606,488	606,488	0	0	0	0	0
15.	Reserve December 31 of current year	2,143,935	2,143,935	0	0	0	0	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 731,171	731,159
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 55,428,620	57,261,231
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 248,014	246,158
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	5,444	5,444
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 4,418,509	4,386,120
4.	Real estate	(d) 0	0
5	Contract loans	4,685,251	4,735,694
6	Cash, cash equivalents and short-term investments	(e) 367,921	379,180
7	Derivative instruments	(f) 440,137	403,105
8.	Other invested assets	115,143	113,194
9.	Aggregate write-ins for investment income	55,036	55,036
10.	Total gross investment income	66,495,247	68,316,321
11.	Investment expenses		(g) 1,873,457
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 13
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,873,470
17.	Net investment income (Line 10 minus Line 16)		66,442,850
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	55,036	55,036
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)	55,036	55,036
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 $ 3,371,462 accrual of discount less $ 2,293,668 amortization of premium and less $ 1,972,337 paid for accrued interest on purchases.

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

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

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

(e) Includes $ 11,319 accrual of discount less $ 61 amortization of premium and less $ 504 paid for accrued interest on purchases.

(f) Includes $ 13,240 accrual of discount less $ 0 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 $ 0 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	(331,585)	0	(331,585)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	1,327,014	(526,284)	800,730	(819)	(1,857,560)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(635,127)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(9,908)	0	(9,908)	(501,905)	(151,548)
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	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	(425)	(978)	(1,403)	0	0
7.	Derivative instruments	(1,446,879)	0	(1,446,879)	740,616	1,857,560
8.	Other invested assets	0	0	0	(115,482)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	49,733
10.	Total capital gains (losses)	(461,783)	(527,262)	(989,045)	(512,717)	(101,816)
	DETAILS OF WRITE-INS					
0901.	Change in unrealized foreign exchange capital	0	0	0	0	49,733
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	49,733

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		
	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)
FIRST YEAR (other than single)												
1. Uncollected	886,296	0	51,923	0	0	0	0	834,731	0	(358)	0	0
2. Deferred and accrued	16,381	0	16,381	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	1,191,760	0	68,304	0	0	0	0	1,123,814	0	(358)	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	289,083	0	0	0	0	0	0	289,083	0	0	0	0
3.4 Net (Line 1 + Line 2)	902,676	0	68,304	0	0	0	0	834,731	0	(358)	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	902,676	0	68,304	0	0	0	0	834,731	0	(358)	0	0
6. Collected during year:												
6.1 Direct	20,428,497	0	189,663	315,605	0	(1,597,508)	0	21,515,231	0	5,505	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	374,077	0	104,785	269,293	0	0	0	0	0	0	0	0
6.4 Net	20,054,419	0	84,879	46,312	0	(1,597,508)	0	21,515,231	0	5,505	0	0
7. Line 5 + Line 6.4	20,957,096	0	153,183	46,312	0	(1,597,508)	0	22,349,962	0	5,147	0	0
8. Prior year (uncollected + deferred and accrued - advance)	1,734,937	0	69,171	0	0	0	0	1,666,125	0	(358)	0	0
9. First year premiums and considerations:												
9.1 Direct	19,750,963	0	188,797	315,605	0	(1,597,508)	0	20,838,564	0	5,505	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	528,805	0	104,785	269,293	0	0	0	154,727	0	0	0	0
9.4 Net (Line 7 - Line 8)	19,222,158	0	84,012	46,312	0	(1,597,508)	0	20,683,837	0	5,505	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	(7,021)	0	(7,021)	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	(7,021)	0	(7,021)	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	(6,739,666)	0	(10,462,137)	(189,745)	0	525,326	0	3,047,684	0	339,206	0	0
12. Deferred and accrued	3,496,905	0	3,580,143	0	0	(83,238)	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	30,435,147	0	26,477,567	0	0	449,226	0	3,169,148	0	339,206	0	0
13.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	33,677,908	0	33,359,561	189,745	0	7,138	0	121,464	0	0	0	0
13.4 Net (Line 11 + Line 12)	(3,242,761)	0	(6,881,994)	(189,745)	0	442,088	0	3,047,684	0	339,206	0	0
14. Advance	110,419	0	110,398	0	0	21	0	0	0	0	0	0
15. Line 13.4 - Line 14	(3,353,179)	0	(6,992,391)	(189,745)	0	442,067	0	3,047,684	0	339,206	0	0
16. Collected during year:												
16.1 Direct	235,979,244	0	160,702,814	1,020,081	0	8,276,026	0	63,803,600	0	2,176,723	0	0
16.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	114,710,271	0	112,324,556	695,314	0	5,758	0	1,684,642	0	0	0	0
16.4 Net	121,268,973	0	48,378,258	324,767	0	8,270,267	0	62,118,958	0	2,176,723	0	0
17. Line 15 + Line 16.4	117,915,794	0	41,385,867	135,021	0	8,712,334	0	65,166,642	0	2,515,929	0	0
18. Prior year (uncollected + deferred and accrued - advance)	(9,542,385)	0	(12,601,856)	(152,588)	0	363,981	0	2,545,744	0	302,333	0	0
19. Renewal premiums and considerations:												
19.1 Direct	234,236,552	0	158,491,161	1,020,081	0	8,325,779	0	64,185,935	0	2,213,596	0	0
19.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded	106,778,370	0	104,503,437	732,471	0	(22,575)	0	1,565,037	0	0	0	0
19.4 Net (Line 17 - Line 18)	127,458,182	0	53,987,724	287,610	0	8,348,354	0	62,620,898	0	2,213,596	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	253,980,494	0	158,672,937	1,335,686	0	6,728,271	0	85,024,499	0	2,219,101	0	0
20.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	107,307,175	0	104,608,222	1,001,764	0	(22,575)	0	1,719,764	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	146,673,319	0	54,064,715	333,922	0	6,750,846	0	83,304,735	0	2,219,101	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	31,254	0	31,254	0	0	0	0	0	0	0	0	0
22.	All other	1,160,868	0	1,160,868	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	190,399	0	145,355	45,044	0	0	0	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	190,399	0	145,355	45,044	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	1,186,291	0	5,259	1,181,032	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	1,186,291	0	5,259	1,181,032	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	10,535,613	0	8,087,924	2,180,133	0	0	0	267,556	0	0	0	0
	25.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	10,535,613	0	8,087,924	2,180,133	0	0	0	267,556	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	11,912,302	0	8,238,538	3,406,209	0	0	0	267,556	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	11,912,302	0	8,238,538	3,406,209	0	0	0	267,556	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	2,339,551	0	216,213	(219)	0	16,644	0	2,104,598	0	2,315	0	0
28.	Single	1,641,092	0	6,994	1,634,098	0	0	0	0	0	0	0	0
29.	Renewal	4,898,868	0	656,916	10,490	0	584,546	98	3,367,195	0	279,624	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	8,879,512	0	880,123	1,644,369	0	601,191	98	5,471,793	0	281,939	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	348,607	0	366,445	0	0	0	715,052
2.	Salaries and wages	7,514,832	0	7,899,360	0	0	0	15,414,192
3.11	Contributions for benefit plans for employees	711,003	0	747,384	0	0	0	1,458,387
3.12	Contributions for benefit plans for agents	21,616	0	22,722	0	0	0	44,337
3.21	Payments to employees under non-funded benefit plans	6,142	0	6,456	0	0	0	12,598
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	71,443	0	75,098	0	0	0	146,541
3.32	Other agent welfare	150	0	158	0	0	0	308
4.1	Legal fees and expenses	1,419	0	1,491	0	0	0	2,910
4.2	Medical examination fees	4,458	0	4,686	0	0	0	9,144
4.3	Inspection report fees	3,348	0	3,519	0	0	0	6,867
4.4	Fees of public accountants and consulting actuaries	133,571	0	140,406	0	0	0	273,978
4.5	Expense of investigation and settlement of policy claims	46,035	0	48,390	0	0	0	94,425
5.1	Traveling expenses	107,435	0	112,933	0	0	0	220,368
5.2	Advertising	378,037	0	397,381	0	0	0	775,419
5.3	Postage, express, telegraph and telephone	20,368	0	21,410	0	0	0	41,778
5.4	Printing and stationery	130,813	0	137,507	0	0	0	268,320
5.5	Cost or depreciation of furniture and equipment	39,320	0	41,332	0	0	0	80,651
5.6	Rental of equipment	36,853	0	38,739	0	0	0	75,592
5.7	Cost or depreciation of EDP equipment and software	2,003,260	0	2,105,765	0	0	0	4,109,025
6.1	Books and periodicals	579	0	608	0	0	0	1,187
6.2	Bureau and association fees	0	0	0	0	0	0	0
6.3	Insurance, except on real estate	130,824	0	137,518	0	0	0	268,342
6.4	Miscellaneous losses	4,376	0	4,600	0	0	0	8,976
6.5	Collection and bank service charges	138,270	0	145,345	0	0	0	283,615
6.6	Sundry general expenses	1,173,797	0	1,233,859	0	0	0	2,407,656
6.7	Group service and administration fees	1,047,567	0	1,101,171	0	0	0	2,148,738
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	136	0	143	0	0	0	279
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	208	0	219	0	0	0	427
9.2	Investment expenses not included elsewhere	0	0	0	0	1,873,457	0	1,873,457
9.3	Aggregate write-ins for expenses	4,942	0	5,195	0	0	0	10,137
10.	General expenses incurred	14,079,407	0	14,799,839	0	1,873,457	(b) 0	(a) 30,752,703
11.	General expenses unpaid Dec. 31, prior year	419,456	0	264,702	0	0	0	684,159
12.	General expenses unpaid Dec. 31, current year	339,194	0	356,551	0	0	0	695,745
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)	14,159,669	0	14,707,991	0	1,873,457	0	30,741,117
	DETAILS OF WRITE-INS							
09.301.	Miscellaneous expense	4,942	0	5,195	0	0	0	10,137
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)	4,942	0	5,195	0	0	0	10,137

(a) Includes management fees of $ 23,062,933 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 Life	2 Accident and Health	3 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	657,142	334,289	0	0	0	991,430
3.	State taxes on premiums	2,830,480	1,439,868	0	0	0	4,270,348
4.	Other state taxes, including $ 0 for employee benefits	26,549	13,505	0	0	0	40,054
5.	U.S. Social Security taxes	465,579	236,841	0	0	0	702,420
6.	All other taxes	45,856	23,327	0	0	0	69,183
7.	Taxes, licenses and fees incurred	4,025,605	2,047,830	0	0	0	6,073,435
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(217,765)	(91,099)	0	0	0	(308,863)
9.	Taxes, licenses and fees unpaid Dec. 31, current year	1,075,912	547,318	0	0	0	1,623,230
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,731,928	1,409,413	0	0	0	4,141,342

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	31,254	0
2.	Applied to shorten the endowment or premium-paying period	1,254	0
3.	Applied to provide paid-up additions	1,159,614	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,192,122	0
6.	Paid in cash	(83,527)	0
7.	Left on deposit	59,049	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	1,167,644	0
10.	Amount due and unpaid	33,736	0
11.	Provision for dividends or refunds payable in the following calendar year	1,215,551	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,249,287	0
16.	Total from prior year	1,237,312	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,179,619	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	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
0100001. 1958 CET MF ANB NET SINGLE PREMIUM 3.50%	51	0	51	0	0
0100002. 1941 CSO ANB CNF 2.5% CRVM 1948-1965	992,963	0	992,963	0	0
0100003. 1958 CET MF ANB NET SINGLE PREMIUM 4.00%	96,182	0	95,972	0	210
0100004. 1941 CSO ANB CNF 2.5% FPT 1953-1960	153,648	0	153,648	0	0
0100005. 1958 CET MF ANB NET SINGLE PREMIUM 4.50%	20,407	0	20,407	0	0
0100006. 1941 CSO ANB CNF 2.5% NSP 1948-1965	70,876	0	70,876	0	0
0100007. 1958 CET MF FEMALE 5YR SB ANB NET SINGLE PREMIUM 4.50%	1,384	0	1,384	0	0
0100008. 1941 CSO ANB CNF 3% CRVM 1959-1960	57,313	0	57,313	0	0
0100009. 1958 CET MF FEMALE 5YR SB ANB NET SINGLE PREMIUM 5.50%	17,051	0	17,051	0	0
0100010. 1941 CSO ANB CNF 3% NLP 1961-1961	2,243	0	2,243	0	0
0100011. 1958 CET MF FEMALE 6YR SB ANB NET SINGLE PREMIUM 4.00%	1,940	0	1,940	0	0
0100012. 1941 CSO ANB CNF 3% NSP 1953-1963	39,928	0	39,928	0	0
0100013. 1958 CET MF FEMALE 6YR SB ANB NET SINGLE PREMIUM 4.50%	831,666	0	831,666	0	0
0100014. 1958 CET ANB CNF 3% NSP 1965-2003	1,862,394	0	1,862,394	0	0
0100015. 1958 CSO MF ANB CRVM 3.00%	747,406	0	740,409	0	6,997
0100016. 1958 CSO ALB CNF 3% New Jersey Method 1966-1970	331,865	0	331,865	0	0
0100017. 1958 CSO MF ANB CRVM 3.50%	3,556,963	0	3,556,963	0	0
0100018. 1958 CSO ALB CNF 3% NLP 1966-1970	15,656	0	15,656	0	0
0100019. 1958 CSO MF ANB NET LEVEL PREMIUM 3.00%	21,632	0	21,632	0	0
0100020. 1958 CSO ALB CNF 3% NSP 1966-1970	13,844	0	13,844	0	0
0100021. 1958 CSO MF ANB NET LEVEL PREMIUM 3.50%	15,009	0	15,009	0	0
0100022. 1958 CSO ANB CNF 2.25% CRVM 1965-1978	445,581	0	445,581	0	0
0100023. 1958 CSO MF ANB NET SINGLE PREMIUM 3.50%	4,107	0	4,107	0	0
0100024. 1958 CSO ANB CNF 2.25% NLP 1964-1973	621	0	621	0	0
0100025. 1958 CSO MF ANB NET SINGLE PREMIUM 4.00%	130,119	0	105,564	0	24,555
0100026. 1958 CSO ANB CNF 2.25% NSP 1965-1975	60,152	0	60,152	0	0
0100027. 1958 CSO MF ANB NET SINGLE PREMIUM 4.50%	19,672	0	19,672	0	0
0100028. 1958 CSO ANB CNF 2.5% NSP 1985-1997	126,228	0	126,228	0	0
0100029. 1958 CSO MF ANB NEW JERSEY METHOD 3.00%	927,434	0	927,434	0	0
0100030. 1958 CSO ANB CNF 3% CRVM 1961-2017	2,604,686	0	2,604,686	0	0
0100031. 1958 CSO MF FEMALE 5YR SET BACK ANB CRVM 4.50%	8,235,663	0	8,235,663	0	0
0100032. 1958 CSO ANB CNF 3% NLP 1963-2001	150,038	0	150,038	0	0
0100033. 1958 CSO MF FEMALE 5YR SET BACK ANB NET SINGLE PREMIUM 4.50%	305,343	0	305,343	0	0
0100034. 1958 CSO ANB CNF 3% NSP 1962-2001	1,728,958	0	1,728,958	0	0
0100035. 1958 CSO MF FEMALE 5YR SET BACK ANB NET SINGLE PREMIUM 5.50%	78,999	0	78,999	0	0
0100036. 1958 CSO ANB CNF 3.5% CRVM 1968-1988	1,940,263	0	1,940,263	0	0
0100037. 1958 CSO MF FEMALE 6YR SET BACK ANB CRVM 4.00%	116,782	0	116,782	0	0
0100038. 1958 CSO ANB CNF 3.5% NLP 1966-1980	123,335	0	123,335	0	0
0100039. 1958 CSO MF FEMALE 6YR SET BACK ANB CRVM 4.50%	5,807,192	0	5,807,192	0	0
0100040. 1958 CSO ANB CNF 3.5% NSP 1974-1979	10,277	0	10,277	0	0
0100041. 1958 CSO MF FEMALE 6YR SET BACK ANB NET SINGLE PREMIUM 4.00%	14,719	0	14,719	0	0
0100042. 1958 CSO ANB CNF 4% CRVM 1985-1988 ISL	2,803,677	0	2,803,677	0	0
0100043. 1958 CSO MF FEMALE 6YR SET BACK ANB NET SINGLE PREMIUM 4.50%	161,128	0	161,128	0	0
0100044. 1958 CSO ANB CNF 4% CRVM 1975-2002	2,080,329	0	2,080,329	0	0
0100045. 1958 CSO MF UNISMOKE ALB CRVM 4.50%	11,035,749	0	11,035,749	0	0
0100046. 1958 CSO ANB CNF 4% NLP 1978-1988	50,063	0	50,063	0	0
0100047. 1980 CET MF ALB NET SINGLE PREMIUM 4.50%	3,132	0	3,132	0	0
0100048. 1958 CSO ANB CNF 4% NSP 1975-1987	301,128	0	301,128	0	0
0100049. 1980 CET MF ANB NET SINGLE PREMIUM 4.00%	1,237	0	1,237	0	0
0100050. 1958 CSO ANB CNF 4.5% CRVM 1984-1988 ISL	4,063,500	0	4,063,500	0	0
0100051. 1980 CET MF ANB NET SINGLE PREMIUM 4.50%	93,816	0	93,816	0	0
0100052. 1958 CSO ANB CNF 4.5% CRVM 1981-1992	2,062,023	0	2,062,023	0	0
0100053. 1980 CET MF ANB NET SINGLE PREMIUM 5.00%	452	0	452	0	0
0100054. 1958 CSO CNF 4% CRVM 1984-1989 ISL	68,144,063	0	68,144,063	0	0
0100055. 1980 CET MF ANB NET SINGLE PREMIUM 5.50%	20,472	0	20,472	0	0
0100056. 1980 CSO ALB CNF 3% NLP 1986-1996	1,078	0	1,078	0	0
0100057. 1980 CET MF ANB NET SINGLE PREMIUM 6.00%	768	0	768	0	0
0100058. 1980 CSO ALB CNF 3% NSP 1994-1997	13,144	0	13,144	0	0
0100059. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 3.50%	62,937	0	62,937	0	0
0100060. 1980 CSO ALB CNF 4% CRVM 1997-2008 ISL	16,772,411	0	16,772,411	0	0
0100061. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	110,017	0	110,017	0	0
0100062. 1980 CSO ALB CNF 4.5% CRVM 1985-2002 ISL	56,486,623	0	56,486,623	0	0
0100063. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.50%	445,011	0	445,011	0	0
0100064. 1980 CSO ALB CNF 4.5% CRVM 1989-2000	2,796,866	0	2,796,866	0	0
0100065. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.00%	2,172	0	2,172	0	0
0100066. 1980 CSO ALB CNF 5% CRVM 1989-1994	848,773	0	848,773	0	0
0100067. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.50%	1,316,415	0	1,316,415	0	0
0100068. 1980 CSO ALB CNF 5.5% CRVM 1988-1992	2,668,126	0	2,668,126	0	0
0100069. 1980 CSO MF ALB CRVM 4.50%	1,118	0	1,118	0	0
0100070. 1980 CSO ALB CNF 5.5% NLP 1986-1989	1,553,890	0	1,553,890	0	0
0100071. 1980 CSO MF ALB NET LEVEL PREMIUM 4.50%	742	0	291	0	451
0100072. 1980 CSO ALB CNF 5.5% NSP 1990-1990	916	0	916	0	0
0100073. 1980 CSO MF ALB NET SINGLE PREMIUM 4.50%	5,202	0	5,202	0	0
0100074. 1980 CSO ALB CNF 6% NLP 1986-1986	635,960	0	635,960	0	0
0100075. 1980 CSO MF ALB ONE-YEAR TERM 5.50%	1,468	0	1,468	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
0100076.	1980 CSO ANB CNF 3% CRVM 2001-2007 ISL	39,369,212	0	39,369,212	0	0
0100077.	1980 CSO MF ALB REGULATION 147 4.50%	181,098	0	181,098	0	0
0100078.	1980 CSO ANB CNF 3% NSP 1988-1991	18,875	0	18,875	0	0
0100079.	1980 CSO MF ALB REGULATION 147 5.00%	1,925,157	0	1,925,157	0	0
0100080.	1980 CSO ANB CNF 4% CRVM 1987-2008 ISL	116,561,377	0	116,561,377	0	0
0100081.	1980 CSO MF ANB CRVM 4.00%	8,458	0	8,458	0	0
0100082.	1980 CSO ANB CNF 4% CRVM 1989-2007	542,527	0	542,527	0	0
0100083.	1980 CSO MF ANB CRVM 4.50%	1,375,892	0	1,375,892	0	0
0100084.	1980 CSO ANB CNF 4.5% CRVM 1985-2005 ISL	198,553,193	0	198,553,193	0	0
0100085.	1980 CSO MF ANB CRVM 5.00%	1,704,791	0	1,704,791	0	0
0100086.	1980 CSO ANB CNF 4.5% CRVM 1985-2004	30,783,664	0	30,783,664	0	0
0100087.	1980 CSO MF ANB CRVM 5.50%	6,670,112	0	6,670,112	0	0
0100088.	1980 CSO ANB CNF 4.5% NLP 1984-1989	124,955	0	124,955	0	0
0100089.	1980 CSO MF ANB CRVM 6.00%	4,607,558	0	4,607,558	0	0
0100090.	1980 CSO ANB CNF 5% CRVM 1993-1994 ISL	2,854,486	0	2,854,486	0	0
0100091.	1980 CSO MF ANB NET SINGLE PREMIUM 4.00%	11,112	0	11,112	0	0
0100092.	1980 CSO ANB CNF 5% CRVM 1989-1994	471,885	0	471,885	0	0
0100093.	1980 CSO MF ANB NET SINGLE PREMIUM 4.50%	28,968	0	28,968	0	0
0100094.	1980 CSO ANB CNF 5% NLP 1993-1993	2,656	0	2,656	0	0
0100095.	1980 CSO MF ANB NET SINGLE PREMIUM 5.00%	4,383	0	4,383	0	0
0100096.	1980 CSO ANB CNF 5.5% CRVM 1988-1992 ISL	5,823,197	0	5,823,197	0	0
0100097.	1980 CSO MF ANB NET SINGLE PREMIUM 5.50%	97,969	0	97,969	0	0
0100098.	1980 CSO ANB CNF 5.5% CRVM 1986-1992	1,562,740	0	1,562,740	0	0
0100099.	1980 CSO MF ANB NET SINGLE PREMIUM 6.00%	139,936	0	139,936	0	0
0100100.	1980 CSO ANB CNF 5.5% NLP 1989-1989	805	0	805	0	0
0100101.	1980 CSO MF ANB ONE-YEAR TERM 4.50%	12,903	0	0	0	12,903
0100102.	1980 CSO ANB CNF 5.5% NSP 1990-1990	9	0	9	0	0
0100103.	1980 CSO MF ANB REGULATION 147 5.00%	40,249	0	40,249	0	0
0100104.	1980 CSO ANB CNF 6% CRVM 1984-1986	121,529	0	121,529	0	0
0100105.	1980 CSO MF NONSMOKER / SMOKER ALB CRVM 3.50%	35,003	0	35,003	0	0
0100106.	1980 CSO ANB CNF 6% NLP 1983-1986	595,510	0	595,510	0	0
0100107.	1980 CSO MF NONSMOKER / SMOKER ALB CRVM 4.00%	2,170,508	0	2,170,508	0	0
0100108.	2001 CSO ANB CNF 3% CRVM 2008-2014 ISL	7,452,361	0	7,452,361	0	0
0100109.	1980 CSO MF NONSMOKER / SMOKER ALB CRVM 4.50%	49,047,325	0	49,047,325	0	0
0100110.	2001 CSO ANB CNF 3.5% CRVM 2013-2019 ISL	25,210,906	0	25,210,906	0	0
0100111.	1980 CSO MF NONSMOKER / SMOKER ALB CRVM 5.00%	6,638	0	6,638	0	0
0100112.	2001 CSO ANB CNF 3.5% CRVM 2013-2017	99,874,214	0	99,874,214	0	0
0100113.	1980 CSO MF NONSMOKER / SMOKER ALB CRVM 5.50%	7,684	0	7,684	0	0
0100114.	2001 CSO ANB CNF 4% CRVM 2007-2012 ISL	381,546,810	0	381,546,810	0	0
0100115.	1980 CSO MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	15,777	0	15,777	0	0
0100116.	2001 CSO ANB CNF 4% CRVM 2006-2012	904,590,763	0	904,590,763	0	0
0100117.	1980 CSO MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.50%	133,858	0	133,858	0	0
0100118.	2001 CSO ANB CNF 4.5% CRVM 2004-2005	9,992,959	0	9,992,959	0	0
0100119.	1980 CSO MF NONSMOKER/SMOKER ALB CRVM 4.00%	12,347,428	0	12,347,428	0	0
0100120.	2001 CSO Ultimate ANB CNF 3.5% NSP 2013-2016	60,991	0	60,991	0	0
0100121.	1980 CSO MF NONSMOKER/SMOKER ALB CRVM 4.50%	2,373,780	0	2,373,780	0	0
0100122.	2001 CSO Ultimate ANB CNF 4% CRVM 2006-2012	3,007,728	0	3,007,728	0	0
0100123.	1980 CSO MF NONSMOKER/SMOKER ALB CRVM 5.00%	4,733,830	0	4,733,830	0	0
0100124.	2001 CSO Ultimate ANB CNF 4% NSP 2008-2012	480,080	0	480,080	0	0
0100125.	1980 CSO MF NONSMOKER/SMOKER ALB CRVM 5.50%	95,166	0	95,166	0	0
0100126.	2001 CSO Ultimate ANB CNF 4.5% CRVM 2004-2005	10,297	0	10,297	0	0
0100127.	1980 CSO-A UNISEX (100%M/0%F) ALB CRVM 5.00%	223	0	223	0	0
0100128.	2017 CSO ANB CNF 3% CRVM 2021-2022 ISL NB	31,367	0	31,367	0	0
0100129.	1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	50,757,595	0	50,757,595	0	0
0100130.	2017 CSO ANB CNF 3.5% CRVM 2019-2020 ISL	115,736	0	115,736	0	0
0100131.	1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.50%	102,098,793	0	102,098,793	0	0
0100132.	American Experience CNF 3% New Jersey Method 1944-1946	3,417	0	3,417	0	0
0100133.	1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 5.00%	150,630,031	0	150,630,031	0	0
0100134.	American Experience CNF 3% NLP 1943-1947	10,950	0	10,950	0	0
0100135.	1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 5.50%	7,009,404	0	7,009,404	0	0
0100136.	American Experience CNF 3% NSP 1944-1947	1,337	0	1,337	0	0
0100137.	1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.00%	6,599,996	0	6,599,996	0	0
0100138.	American Experience CNF 3.5% NLP 1940-1940	974	0	974	0	0
0100139.	1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.50%	227,321	0	227,321	0	0
0100140.	American Experience CNF 3.5% NSP 1940-1940	1,136	0	1,136	0	0
0100141.	1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	21,987	0	21,987	0	0
0100142.	1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 3.50%	16,509	0	16,509	0	0
0100143.	1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.00%	360,011	0	360,011	0	0
0100144.	1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.50%	16,399	0	16,399	0	0
0100145.	1980 CSO-D UNISEX (50%M/50%F) ANB CRVM 4.50%	335,199	0	335,199	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
0100146. 1980 CSO-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.50%	82,175	0	82,175	0	0
0100147. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 3.50%	1,428,211	0	1,428,211	0	0
0100148. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	2,737,670	0	2,737,670	0	0
0100149. 2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 3.00%	209	0	209	0	0
0100150. 2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 3.50%	2,436,613	0	2,436,613	0	0
0100151. 2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 4.00%	6,082,255	0	6,082,255	0	0
0100152. 2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 3.50%	79,740	0	79,740	0	0
0100153. 2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 4.00%	198,882	0	198,882	0	0
0100154. 2017 CSO S/NS (M/F) Exp A/Es, 3.00%, VM-20NPR, ALB	34,221	0	34,221	0	0
0100155. 2017 CSO S/NS (M/F) Exp A/Es, 3.50%, VM-20NPR, ALB	44,870	0	44,870	0	0
0100156. 80 CSO ALB 5.5% NLP 1987-1992	75,158	0	0	0	75,158
0100157. Unearned Premiums	171,559	0	0	0	171,559
0100158. 58 CSO ANB 5.5% NLP 1984-1987	1,860,534	0	0	0	1,860,534
0100159. 58 CSO ANB 3.5% CRVM 1967-1986	736,948	0	0	0	736,948
0100160. 80 CSO ANB 5.5% NLP 1989-1992	1,139,795	0	0	0	1,139,795
0100161. 58 CSO ANB 4.5% NLP 1984-1990	337,411	0	0	0	337,411
0100162. 04 ING Permanent Mortality 5.0%	59,517	0	0	0	59,517
0100163. 58 CSO Male ANB 2.25% One-Year Term	525	0	0	0	525
0100164. 58 CSO Male ANB 3.00% One-Year term	3,811	0	0	0	3,811
0100165. 01 CSO Male/Female ANB 3.5%	562,710	0	0	0	562,710
0100166. 17 CSO Male/Female ANB 3.0%	118,052	0	0	0	118,052
0199997. Totals (Gross)	2,460,043,559	0	2,454,932,423	0	5,111,136
0199998. Reinsurance ceded	1,772,367,704	0	1,772,367,704	0	0
0199999. Life Insurance: Totals (Net)	687,675,855	0	682,564,719	0	5,111,136
0200001. SPIA 71 IAM various	0	XXX	0	XXX	0
0200002. CARVM VM21 Reserves	10,376,683	XXX	10,376,683	XXX	0
0200003. SPIA 83a 7 3/4%	59,034	XXX	0	XXX	59,034
0200004. 1983 IAM 6.25%	952,121	XXX	952,121	XXX	0
0200005. SPIA 83a 8 1/4%	611,145	XXX	0	XXX	611,145
0200006. SPIA 83a various	0	XXX	0	XXX	0
0200007. SPIA 83a 8 3/4%	1,473,756	XXX	0	XXX	1,473,756
0200008. 1983 IAM 6.50%	40,975	XXX	40,975	XXX	0
0200009. SPIA a-2000 various	0	XXX	0	XXX	0
0200010. 1983 IAM 6.75%	402,786	XXX	402,786	XXX	0
0200011. SPIA 2012 IAR CARVM..2017	0	XXX	0	XXX	0
0200012. 1983 IAM 7.00%	111,915	XXX	111,915	XXX	0
0200013. SPIA 2012 IAR VM-22 Non-Jumbo 2.50%-3.49%.....2019	0	XXX	0	XXX	0
0200014. 1983 IAM 7.25%	126,619	XXX	126,619	XXX	0
0200015. SPIA 2012 IAR VM-22 Non-Jumbo 3.50%-3.99%.....2018	0	XXX	0	XXX	0
0200016. 1983 IAM 7.75%	152,502	XXX	152,502	XXX	0
0200017. Deferred Dynamic Interest CARVM 1976-1999	73,155,585	XXX	73,155,585	XXX	0
0200018. 1983 IAM 8.25%	197,034	XXX	197,034	XXX	0
0200019. Deferred a-2000 Dynamic Interest CARVM 2001-2017	33,168,004	XXX	33,168,004	XXX	0
0200020. 1983 IAM 8.75%	17,461	XXX	17,461	XXX	0
0200021. 1983 IAM 9.25%	4,002	XXX	4,002	XXX	0
0200022. 1983 IAM 9.50%	16,054	XXX	16,054	XXX	0
0200023. 2012 IAM 3.00%	4,500	XXX	4,500	XXX	0
0200024. 2012 IAM 3.50%	61,322	XXX	61,322	XXX	0
0200025. 2012 IAM 3.75%	33,694	XXX	33,694	XXX	0
0200026. A2000 5.25%	61,067	XXX	61,067	XXX	0
0200027. A2000 5.50%	23,095	XXX	23,095	XXX	0
0200028. A2000 6.00%	66,131	XXX	66,131	XXX	0
0200029. A2000 6.25%	68,656	XXX	68,656	XXX	0
0200030. A2000 6.50%	18,734	XXX	18,734	XXX	0
0200031. A2000 6.75%	75,868	XXX	75,868	XXX	0
0200032. A2000 7.00%	81,378	XXX	81,378	XXX	0
0200033. CARVM Reserves	8,684,363	XXX	8,684,363	XXX	0
0299997. Totals (Gross)	130,044,484	XXX	127,900,549	XXX	2,143,935
0299998. Reinsurance ceded	87,525,204	XXX	87,525,204	XXX	0
0299999. Annuities: Totals (Net)	42,519,280	XXX	40,375,345	XXX	2,143,935
0300001. 83a various	0	0	0	0	0
0300002. SPIA A2000 2006 - 2014	284,563	0	284,563	0	0
0300003. 83a 7.00% Non-Par 1993	660,713	0	660,713	0	0
0300004. 1983 IAM 6.25%	22,292	0	22,292	0	0
0300005. SPIA IAR2012 2015 - 2017	37,373,453	0	37,373,453	0	0
0300006. 83a 7.75% Non-Par 1992	333,442	0	333,442	0	0
0300007. a-2000 various	0	0	0	0	0
0300008. 2012 IAR VM-22 Non-Jumbo 2.25% - 2.74% - Year 2018 & 2019	130,636	0	130,636	0	0
0300009. 83a 8.25% Non-Par 1991	379,621	0	379,621	0	0
0300010. 1983 IAM 6.50%	12,447	0	12,447	0	0
0300011. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24% - Year 2018 & 2019	4,080,813	0	4,080,813	0	0
0300012. 2012 IAR CARVM.....2015-2017	0	0	0	0	0
0300013. 2012 IAR VM-22 Non-Jumbo 3.25% - 3.74% - Year 2018 & 2019	8,182,914	0	8,182,914	0	0
0300014. 1983 IAM 6.75%	120,618	0	120,618	0	0
0300015. 2012 IAR VM-22 Non-Jumbo 3.75% - 4.25% - Year 2018 & 2019	15,598,094	0	15,598,094	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
0300016. 2012 IAR VM-22 Non-Jumbo <2.25%.....2020	0	0	0	0	0
0300017. 2012 IAR VM-22 Non-Jumbo 1.00% - 1.49% - Year 2020 & 2021	231,666	0	231,666	0	0
0300018. 1983 IAM 7.00%	0	0	0	0	0
0300019. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% - Year 2020 & 2021	4,599,914	0	4,599,914	0	0
0300020. 2012 IAR VM-22 Non-Jumbo 2.25% - 2.74%.....2019-2020	0	0	0	0	0
0300021. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% - Year 2020 & 2021	18,119,498	0	18,119,498	0	0
0300022. 1983 IAM 7.25%	79,688	0	79,688	0	0
0300023. 2012 IAR VM-22 Non-Jumbo 2.50% - 3.00% - Year 2020 & 2021	20,692,782	0	20,692,782	0	0
0300024. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24%.....2018-2020	0	0	0	0	0
0300025. 2012 IAR VM-22 Non-Jumbo 1.25% - 2.49% - Year 2022	526,227	0	526,227	0	0
0300026. 1983 IAM 7.75%	4,520	0	4,520	0	0
0300027. 2012 IAR VM-22 Non-Jumbo 2.50% - 3.24% - Year 2022	4,004,897	0	4,004,897	0	0
0300028. 2012 IAR VM-22 Non-Jumbo 3.25% - 3.74%.....2018-2019	0	0	0	0	0
0300029. 2012 IAR VM-22 Non-Jumbo 3.25% - 3.99% - Year 2022	147,574	0	147,574	0	0
0300030. 1983 IAM 8.25%	7,336	0	7,336	0	0
0300031. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.25% - Year 2022	2,355,417	0	2,355,417	0	0
0300032. 2012 IAR VM-22 Non-Jumbo 3.75% - 4.24%.....2018-2019	0	0	0	0	0
0300033. 1983 IAM 8.75%	758	0	758	0	0
0300034. 2012 IAR VM-22 Non-Jumbo 4.25%+.....2019	0	0	0	0	0
0300035. A2000 4.00%	857,525	0	857,525	0	0
0300036. A2000 4.25%	1,027,400	0	1,027,400	0	0
0300037. A2000 4.50%	852,688	0	852,688	0	0
0300038. A2000 5.00%	545,478	0	545,478	0	0
0300039. A2000 5.25%	4,158,296	0	4,158,296	0	0
0300040. A2000 5.50%	87,649	0	87,649	0	0
0300041. A2000 6.00%	80,909	0	80,909	0	0
0300042. A2000 6.25%	27,497	0	27,497	0	0
0300043. A2000 6.50%	5,245	0	5,245	0	0
0300044. 2012 IAM 1.25%	331,406	0	331,406	0	0
0300045. 2012 IAM 1.50%	712,216	0	712,216	0	0
0300046. 2012 IAM 1.75%	383,098	0	383,098	0	0
0300047. 2012 IAM 2.00%	1,068,191	0	1,068,191	0	0
0300048. 2012 IAM 2.25%	1,268,814	0	1,268,814	0	0
0300049. 2012 IAM 2.50%	1,275,084	0	1,275,084	0	0
0300050. 2012 IAM 2.75%	1,080,895	0	1,080,895	0	0
0300051. 2012 IAM 3.00%	1,124,165	0	1,124,165	0	0
0300052. 2012 IAM 3.25%	408,942	0	408,942	0	0
0300053. 2012 IAM 3.50%	832,199	0	832,199	0	0
0300054. 2012 IAM 3.75%	2,731,338	0	2,731,338	0	0
0300055. 2012 IAM 4.00%	4,088,631	0	4,088,631	0	0
0300056. 2012 IAM 4.25%	1,074,289	0	1,074,289	0	0
0399997. Totals (Gross)	141,971,838	0	141,971,838	0	0
0399998. Reinsurance ceded	87,246,337	0	87,246,337	0	0
0399999. SCWLC: Totals (Net)	54,725,501	0	54,725,501	0	0
0400001. 1959 ADB 2.5% Net Level Premium Par	11,906	0	11,906	0	0
0400002. 1926-33 Intercompany ADB CSO 2.5% NP	0	0	0	0	0
0400003. 1959 ADB 3% CRVM Nonpar	597	0	597	0	0
0400004. 1959 ADB CSO 2.5% NP	434	0	434	0	0
0400005. 1959 ADB 3% Net Level Premium Nonpar	37,953	0	37,953	0	0
0400006. 1959 ADB CSO 2.5% Par	62	0	62	0	0
0400007. 1959 ADB 3.5% Net Level Premium Nonpar	56	0	56	0	0
0400008. 1959 ADB CSO 3% NP	25,299	0	25,299	0	0
0400009. 1959 ADB CSO 3% Par	0	0	0	0	0
0400010. 1959 ADB Table 1958 CSO 3% NP ISL	4,873	0	4,873	0	0
0499997. Totals (Gross)	81,180	0	81,180	0	0
0499998. Reinsurance ceded	31,475	0	31,475	0	0
0499999. Accidental Death Benefits: Totals (Net)	49,705	0	49,705	0	0
0500001. 52 Disability 58 CSO 3.0% NP	21,743	0	21,743	0	0
0500002. 1952 Disability Study Benefit 5 Period 2 CSO 2.25% Par	0	0	0	0	0
0500003. 52 Disability 58 CSO 2.5% Par	163,359	0	163,359	0	0
0500004. 1952 Disability Study Benefit 5 Period 2 CSO 2.5% Par	26	0	26	0	0
0500005. 64 CDT 3% NP	69,388	0	69,388	0	0
0500006. 1952 Disability Study Benefit 5 Period 2 CSO 3% NP	4,502,509	0	4,502,509	0	0
0500007. 1952 Disability Study Benefit 5 Period 2 CSO 3% Par	2,141	0	2,141	0	0
0500008. 1952 Disability Table 1958 CSO 3% NP ISL	28,756	0	28,756	0	0
0500009. 1952 Disability Table 1958 CSO 4% NP ISL	1,009	0	1,009	0	0
0500010. 1952 Disability Table 1958 CSO 4.5% NP ISL	15,431	0	15,431	0	0
0599997. Totals (Gross)	4,804,362	0	4,804,362	0	0
0599998. Reinsurance ceded	4,081,194	0	4,081,194	0	0
0599999. Disability-Active Lives: Totals (Net)	723,168	0	723,168	0	0
0600001. 52 Disability 58 CSO 2.5% Par	354,188	0	354,188	0	0
0600002. 100% 1926 Class (3) CSO 3% Par	0	0	0	0	0
0600003. 52 Disability 58 CSO 3.0% NP	3,606,921	0	3,604,679	0	2,242
0600004. 150% 1926 Class (3) CSO 3% NP	0	0	0	0	0
0600005. 64 CDT 3% NP	40,665	0	40,665	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
0600006. 1952 Disability Study Benefit 5 Period 2 CSO 2.5% Par	5,610	0	5,610	0	0
0600007. 70 Group Life Premium Waiver Table 3.5% & 4% 1977-1995	232,302	0	0	0	232,302
0600008. 1952 Disability Study Benefit 5 Period 2 CSO 3% NP	3,828,303	0	3,828,303	0	0
0600009. 70 Group Disability 3% Non-Par 1975-1997	734,201	0	0	0	734,201
0600010. 1952 Disability Study Benefit 5 Period 2 CSO 3% Par	3,181	0	3,181	0	0
0600011. 70 Group Disability Modified 3% Non-Par 1987-2005	1,001,911	0	0	0	1,001,911
0600012. 1952 Disability Table 1958 CSO 3% NP ISL	2,994,411	0	2,994,411	0	0
0600013. 2005 Group Table 3% Non-Par 1992-2005, 2021 - 2022	52,582	0	0	0	52,582
0600014. 2005 Group Table 3.50% Non-Par 2013-2020	1,513,901	0	0	0	1,513,901
0600015. 2005 Group Table 4.00% Non-Par 2009-2012	455,158	0	0	0	455,158
0600016. 2005 Group Table 4.25% Non-Par 2006	110,463	0	0	0	110,463
0600017. 2005 Group Table 4.50% Non-Par 2007-2008	207,278	0	0	0	207,278
0699997. Totals (Gross)	15,141,075	0	10,831,037	0	4,310,038
0699998. Reinsurance ceded	5,890,206	0	5,409,486	0	480,720
0699999. Disability-Disabled Lives: Totals (Net)	9,250,869	0	5,421,551	0	3,829,318
0700001. Additional Actuarial Reserve / Cashflow Testing Reserve	1,449,516	0	1,449,516	0	0
0700002. VM21 Excess	15,050,546	0	15,050,546	0	0
0700003. Guaranteed Minimum Death Benefit	0	0	0	0	0
0700004. Miscellaneous	1,389,399	0	1,389,399	0	0
0700005. Additional Actuarial Reserve / Cashflow Testing Reserve	135,000,000	0	135,000,000	0	0
0700006. Guaranteed Insurability Option	1,820	0	1,820	0	0
0700007. Additional Actuarial Reserves	70,000,000	0	70,000,000	0	0
0700008. Misc Other Voluntary Reserve	12,201,043	0	12,201,043	0	0
0700009. Non-deduction Reserves; Return of premium at death	(82,672)	0	(82,672)	0	0
0700010. Excess Cash Value Reserve	6,982,940	0	6,982,940	0	0
0700011. Group Conversion Excess Mortality	13,814	0	13,814	0	0
0700012. Excess of valuation net premiums over corresponding gross premiums - Retail Life	898,737	0	898,737	0	0
0700013. Reserves for policies issued after the valuation date; unpaid business	245	0	245	0	0
0700014. XXX/AXXX Deficiency Reserves - Retail Life	30,661,320	0	30,661,320	0	0
0700015. Universal Life Rider Reserve	24,626	0	24,626	0	0
0700016. Group Conversions	8,176	0	8,176	0	0
0700017. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	693,890	0	693,890	0	0
0700018. Guaranteed Purchase Option	130	0	130	0	0
0700019. Excess Cash Value Reserve	3,659,734	0	3,659,734	0	0
0700020. Return of Unearned Premium at Death of the Insured	47,134	0	47,134	0	0
0700021. Paid up additions	13,572,722	0	13,572,722	0	0
0700022. Substandard Reserve	17,439	0	17,439	0	0
0700023. Additional Actuarial Reserves	65,000,000	0	55,000,000	0	10,000,000
0700024. Term Conversions	193,977	0	193,977	0	0
0700025. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	48,855	0	0	0	48,855
0700026. Extended maturity options	7,232,551	0	7,232,551	0	0
0700027. GMDB Reserve	500,000	0	500,000	0	0
0799997. Totals (Gross)	364,565,942	0	354,517,087	0	10,048,855
0799998. Reinsurance ceded	200,822,609	0	200,822,609	0	0
0799999. Miscellaneous Reserves: Totals (Net)	163,743,333	0	153,694,478	0	10,048,855
9999999. Totals (Net) - Page 3, Line 1	958,687,711	0	937,554,467	0	21,133,244

(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 [X] No [ ]

1.2 If not, state which kind is issued.

.....

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.

2.15% .....

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 [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0

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: ..... $ 0

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 [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

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

.....

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

7.4 Identify where the reserves are reported in the blank:

.....

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
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

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	38,058	0	0	0	0	0	0	0	0	0	13,590	0	24,468
2.	Additional contract reserves (b)	11,311,713	0	0	0	0	0	0	0	0	0	1,772,485	0	9,539,228
3.	Additional actuarial reserves-Asset/Liability analysis	15,000,000	0	0	0	0	0	0	0	0	0	0	0	15,000,000
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)	26,349,771	0	0	0	0	0	0	0	0	0	1,786,075	0	24,563,696
8.	Reinsurance ceded	1,511,146	0	0	0	0	0	0	0	0	0	1,511,146	0	0
9.	Totals (Net)	24,838,625	0	0	0	0	0	0	0	0	0	274,929	0	24,563,696
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	2,951,812	0	0	0	0	0	0	0	0	0	2,950,123	0	1,689
11.	Additional actuarial reserves-Asset/Liability analysis	1,000,000	0	0	0	0	0	0	0	0	0	1,000,000	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)	3,951,812	0	0	0	0	0	0	0	0	0	3,950,123	0	1,689
15.	Reinsurance ceded	1,972,049	0	0	0	0	0	0	0	0	0	1,972,049	0	0
16.	Totals (Net)	1,979,763	0	0	0	0	0	0	0	0	0	1,978,074	0	1,689
17.	TOTAL (Net)	26,818,389	0	0	0	0	0	0	0	0	0	2,253,004	0	24,565,385
18.	TABULAR FUND INTEREST	58,654	0	0	0	0	0	0	0	0	0	58,654	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. Individual Comprehensive Major Medical is included in the Other column

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

Valuation standard used for reserves on Exhibit 6, Line 2: Column 11: Disability Income: 4.5% 1985 CIDA, using 1-Year FPT; Accident: 4.0% 1980 CSO ALB Table-C 2-Year FPT; Column 13: 4.5% 1985 NAIC Cancer Claims Costs table, using 2-Year FPT plus deficiency reserve from gross premium valuation.

Valuation basis 3% 1964 CDT 2 Preliminary term

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	62,703,100	0	11,510,499	44,489,691	2,327,145	4,375,765
2. Deposits received during the year	8,018,319	0	930,281	7,028,989	59,049	0
3. Investment earnings credited to the account	769,977	0	134,526	545,244	79,710	10,497
4. Other net change in reserves	(241,208)	0	(639,195)	253,153	5,424	139,410
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	13,021,376	0	1,701,989	10,862,020	152,886	304,481
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) (a)	58,228,812	0	10,234,122	41,455,057	2,318,442	4,221,191
10. Reinsurance balance at the beginning of the year	(4,648,513)	0	(226)	(2,796,617)	(1,627,800)	(223,870)
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	772,742	0	7	764,264	8,607	(136)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(5,421,255)	0	(233)	(3,560,881)	(1,636,407)	(223,734)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	52,807,557	0	10,233,889	37,894,176	682,035	3,997,457

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 0
2. Reported as Annuities Certain (captured in column 3) $ 0
3. Reported as Supplemental Contracts (captured in column 4) $ 0
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $ 0
5. Reported as Premium or Other Deposit Funds (captured in column 6) $ 0
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 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	31,921,590	0	30,610,995	443,048	0	0	867,547	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	20,226,285	0	19,893,998	332,286	0	0	0	0	0	0	0
	1.4 Net	11,695,306	0	10,716,997	110,762	0	0	867,547	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	0	0	0	0	0	0	0	0	0	0	0
	2.22 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	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	40,830,309	0	10,712,236	28,062	0	0	1,308,705	0	26,469,486	0	2,311,820
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	10,010,075	0	9,193,275	21,047	0	0	0	0	795,125	0	629
	3.4 Net	30,820,234	0	(b) 1,518,962	(b) 7,016	0	(b) 0	(b) 1,308,705	0	(b) 25,674,361	(b) 0	(b) 2,311,191
4. TOTALS	4.1 Direct	72,751,900	0	41,323,232	471,111	0	0	2,176,252	0	26,469,486	0	2,311,820
	4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	30,236,360	0	29,087,273	353,333	0	0	0	0	795,125	0	629
	4.4 Net	42,515,540	(a) 0	(a) 12,235,959	117,778	0	0	(a) 2,176,252	0	25,674,361	0	2,311,191

(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 $ 4,730,063 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 3,829,318 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 1,252,562 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	319,559,751	0	223,521,242	15,813,790	12,937,217	0	6,675,913	606,488	55,362,282	0	4,642,819
1.2 Reinsurance assumed	23,684	0	23,684	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	224,421,519	0	190,960,973	20,162,890	12,668,658	0	85,000	0	543,998	0	0
1.4 Net	(d) 95,161,917	0	32,583,954	(4,349,100)	268,559	0	6,590,913	606,488	54,818,284	0	4,642,819
2. Liability December 31, current year from Part 1:											
2.1 Direct	72,751,900	0	41,323,232	471,111	0	0	2,176,252	0	26,469,486	0	2,311,820
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	30,236,360	0	29,087,273	353,333	0	0	0	0	795,125	0	629
2.4 Net	42,515,540	0	12,235,959	117,778	0	0	2,176,252	0	25,674,361	0	2,311,191
3. Amounts recoverable from reinsurers December 31, current year	38,445,417	0	33,859,612	2,281,318	2,263,575	0	0	0	40,911	0	0
4. Liability December 31, prior year:											
4.1 Direct	66,138,246	0	43,451,467	326,988	0	0	2,276,802	0	18,899,867	0	1,183,121
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	40,095,364	0	39,421,795	866	0	0	0	0	672,074	0	629
4.4 Net	26,042,881	0	4,029,672	326,122	0	0	2,276,802	0	18,227,793	0	1,182,492
5. Amounts recoverable from reinsurers December 31, prior year	80,361,340	0	63,089,182	11,575,916	5,581,603	0	85,000	0	29,639	0	0
6. Incurred Benefits											
6.1 Direct	326,173,405	0	221,393,008	15,957,912	12,937,217	0	6,575,362	606,488	62,931,900	0	5,771,518
6.2 Reinsurance assumed	23,684	0	23,684	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	172,646,592	0	151,396,882	11,220,759	9,350,631	0	0	0	678,320	0	0
6.4 Net	153,550,498	0	70,019,810	4,737,153	3,586,586	0	6,575,362	606,488	62,253,580	0	5,771,518

(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 $ 245,107 in Line 1.1, $ 61,277 in Line 1.4.
$ 245,107 in Line 6.1, and $ 61,277 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 $ 506,138 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	101,560	64,244	(37,316)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
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)	101,560	64,244	(37,316)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	40,916	0	(40,916)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	329,932	355,130	25,197
	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	43,270	97,120	53,850
	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	40,875,461	37,525,988	(3,349,473)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
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	221,765	349,870	128,105
24.	Health care and other amounts receivable	0	814	814
25.	Aggregate write-ins for other than invested assets	1,149	169,494	168,345
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,614,054	38,562,661	(3,051,393)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	41,614,054	38,562,661	(3,051,393)
	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	1,149	169,494	168,345
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)	1,149	169,494	168,345

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company of New York (the "Company" or "RNY") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services ("NYDFS").

The NYDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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 New York. The Superintendent of the NYDFS has the right to permit other specific practices that deviate from prescribed practices.

The NYDFS superintendent approved a permitted accounting practice that allows the Company to hold reserves computed in accordance with VM-A and VM-C for individual term life policies that convert into universal life policies, instead of Valuation Manual 20: Requirements for Principle-Based Reserves for Life Products ("VM-20") reserves as required by the valuation manual. As of December 31, 2022, there were 73 such policies with total face amount of $15,775,000 and reserves of $134,111.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of December 31, 2022 and December 31, 2021.

	SSAP #	F/S Page	F/S Line #	2022	2021
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 25,107,288	$ 109,325,188
(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	$ 25,107,288	$ 109,325,188
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$405,307,201	$ 433,037,206
(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	$405,307,201	$ 433,037,206

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.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

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.

(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 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. Correction of Errors

In the first quarter of 2022, the Company determined that it had overstated its Net Income for 2021 by $3,243,168 due to a reinsurance settlement error. To correct the error, the Company recognized a cumulative prior period adjustment to decrease the surplus in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3").

In the third quarter of 2022, the Company determined that it had understated its Net Income for 2021 by $382,637 due to an under ceding of commissions. To correct the error, the Company recognized a cumulative prior period adjustment to increase the surplus in accordance with the provisions of SSAP No. 3.

In 2021, the Company determined that it had overstated its Current Federal Income Tax Payable by $2,821,904. To correct the error, the Company recognized a cumulative prior period adjustment increase to surplus of $2,821,904 in accordance with the provisions of SSAP No. 3.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The Company did not initiate new mortgage loans during 2022.

(2) The Company did not initiate new mortgage loans during 2022.

(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

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2022							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 106,109,442	$ —	$ 106,109,442
(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	$ —	$ —	$ —	$ —	$ 70,528,219	$ —	$ 70,528,219
b. 2021							
1. Recorded investment							
(a) Current	$ —	$ —	$ —	$ —	$ 124,162,812	$ —	$ 124,162,812
(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	$ —	$ —	$ —	$ —	$ 82,501,418	$ —	$ 82,501,418

(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

None

(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. 2022							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ 4,866,718	$ —	$4,866,718
2. Interest income Recognized	—	—	—	—	194,061	—	194,061
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	194,517	—	194,517
b. 2021							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ 4,936,764	$ —	$4,936,764
2. Interest income Recognized	—	—	—	—	194,826	—	194,826
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	194,831	—	194,831

(7) Allowance for credit losses
None

(8) Mortgage Loans Derecognized as a Result of Foreclosure
None

(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 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 grated 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, 2022, the Company held one commercial mortgage loan and one private placements. For the year ended December 31, 2021, the Company held one commercial mortgage loan.

	2022	2021
(1) The total recorded investment in restructured loans, as of year end	$ 6,528,613	$ 4,936,012
(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, 2022 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	$ —	$ —	$ —	$ —
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 (a+b)	$ —	$ —	$ —	$ —
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
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 (d+e)	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 535,115	$ 97,931	$ —	$ 437,184
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 (g+h)	$ 535,115	$ 97,931	$ —	$ 437,184
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
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 (j+k)	$ —	$ —	$ —	$ —
m. Annual Aggregate Total (c+f+i+l)		$ 97,931	$ —	

(3) The Company did not have any OTTI's that were recognized in accordance with structured securities subject to SSAP No. 43R as of December 31, 2022.

(4) The following table shows all impaired securities at December 31, 2022 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	$ 27,461,348
	2. 12 Months or Longer	$ 28,697,312
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 234,233,754
	2. 12 Months or Longer	$ 132,645,950

(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.

(3) Collateral Received

a) The aggregate amount of collateral received as of December 31, 2022 is as follows:

	Fair Value
1. Securities Lending	
a. Open	$ —
b. 30 days or less	33,817,451
c. 31 to 60 days	8,932,000
d. 61 to 90 days	4,150,018
e. Greater than 90 days	10,178,873
f. Sub-Total (a+b+c+d+e)	$ 57,078,342
g. Securities Received	—
h. Total Collateral Received (f+g)	$ 57,078,342
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 (a+b+c+d+e)	$ —
g. Securities Received	—
h. Total Collateral Received (f+g)	$ —

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 57,078,342

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, 2022 is as follows:

	Amortized Cost	Fair Value
1. Securities Lending		
a. Open	$ —	$ —
b. 30 days or less	33,817,451	33,817,911
c. 31 to 60 days	8,932,000	8,933,620
d. 61 to 90 days	4,150,018	4,151,301
e. 91 to 120 days	1,175,000	1,175,464
f. 121 to 180 days	4,150,023	4,152,643
g. 181 to 365 days	4,525,071	4,527,218
h. 1 to 2 years	325,000	325,152
i. 2 to 3 years	—	—
j. Greater than 3 years	3,779	3,779
k. Sub-Total (Sum of a through j)	$ 57,078,342	$ 57,087,088
l. Securities received	—	—
m. Total collateral reinvested (k+l)	$ 57,078,342	$ 57,087,088
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 (Sum of a through j)	$ —	$ —
l. Securities received	—	—
m. Total collateral reinvested (k+l)	$ —	$ —

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, 2022, the fair value of securities retained as collateral by the lending agent on the Company's behalf was $357,744.

(7) Collateral for securities lending transactions that extend beyond one year from December 31, 2022

Description of Collateral	Amount
BAC_14BANK OF AMERICA NA CREDIT 4.55% - USD	$ 325,000
GEWMC2006-1GEWMC 2006-1 A2A - USD	3,779
Total Collateral Extending beyond one year of 12/31/2022	$ 328,779

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)

		Gross (Admitted & Nonadmitted) Restricted							8	2022 9	Percentage 10	Percentage 11
		2022					6	7				
		1	2	3	4	5						
	Restricted Asset Category	Total General Account G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	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	63,410,085	—	—	—	63,410,085	34,964,128	28,445,957	—	63,410,085	3.01	3.07
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	—	—	—	—	—	—	—	—	—	0.00	0.00
j.	On deposit with states	2,685,444	—	—	—	2,685,444	4,738,671	(2,053,227)	—	2,685,444	0.13	0.13
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.00	0.00
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.00	0.00
m.	Pledged as collateral not captured in other categories	3,235,238	—	—	—	3,235,238	6,153,343	(2,918,105)	—	3,235,238	0.15	0.16
n.	Other restricted assets	—	—	—	—	—	—	—	—	—	0.00	0.00
o.	Total Restricted Assets (Sum of a through n)	$ 69,330,767	$ —	$ —	$ —	$ 69,330,767	$ 45,856,142	$ 23,474,625	$ —	$ 69,330,767	3.29 %	3.36 %

(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)

2,022	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	2022					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Pledged Collateral	$ 3,235,238	$ —	$ —	$ —	$ 3,235,238	$ 6,153,343	$ (2,918,105)	$ 3,235,238	0.15 %	0.16 %
Total (c)	$ 3,235,238	$ —	$ —	$ —	$ 3,235,238	$ 6,153,343	$ (2,918,105)	$ 3,235,238	0.15 %	0.16 %

(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**
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,091,821	$ 1,091,821	0.07 %	0.07 %
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	57,078,342	57,087,089	3.45	3.54
i. Other	—	—	—	—
j. Total collateral Assets (a+b+c+d+e+f+g+h+i)	58,170,163	58,178,910	3.52 %	3.61 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
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	—	—	—	—
s. Other	—	—	—	—
t. Total collateral Assets (k+l+m+n+o+p+q+r+s)	—	$ —	— %	— %

*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)	$ 58,170,163	4.81 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	—	— %

*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
None

P. Short Sales
None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	76	—
(2) Aggregate Amount of Investment Income	$ 141,449	$ —

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

None

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, 2022 was $ 40,916

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 and non qualifying hedging relationships.

Equity Contracts:

Futures: Futures contracts are used to hedge against a decrease in certain equity indices. Such decreases may result in a decrease in variable annuity account values which would increase the possibility of the Company incurring an expense for guaranteed benefits in excess of account values. The Company may also use futures contracts as a hedge against an increase in certain equity indices. Such increases may result in increased payments to the holders of the Fixed Indexed Annuities ("FIA") contracts. 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.

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:

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:

Interest rate swaps: Interest rate swaps were used by the Company primarily to reduce market risks from changes in interest rates. Using interest rate swaps, the Company agreed 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 were 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 utilized these contracts in qualifying hedging relationships as well as non-qualifying hedging relationships.

Total return swaps: The Company uses total return swaps as a hedge of interest related risks within various Legacy Annuity 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.

(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 2022.

(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, 2022 and 2021 are as follows:

	12/31/2022		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 59,407,883	$ 907,875	$ 60,315,758
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	59,407,883	907,875	60,315,758
(d) Deferred Tax Assets Nonadmitted	40,875,461	—	40,875,461
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	18,532,422	907,875	19,440,297
(f) Deferred Tax Liabilities*	5,082,519	907,875	5,990,394
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 13,449,903	$ —	$ 13,449,903

	12/31/2021		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 64,426,297	$ 688,502	$ 65,114,799
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	64,426,297	688,502	65,114,799
(d) Deferred Tax Assets Nonadmitted	37,525,988	—	37,525,988
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	26,900,309	688,502	27,588,811
(f) Deferred Tax Liabilities	8,487,368	688,502	9,175,870
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 18,412,941	$ —	$ 18,412,941

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ (5,018,414)	$ 219,373	$ (4,799,041)
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	(5,018,414)	219,373	(4,799,041)
(d) Deferred Tax Assets Nonadmitted	3,349,473	—	3,349,473
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	(8,367,887)	219,373	(8,148,514)
(f) Deferred Tax Liabilities	(3,404,849)	219,373	(3,185,476)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ (4,963,038)	$ —	$ (4,963,038)

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

(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 No. 101") as of December 31, 2022 and 2021 are as follows:

	12/31/2022			12/31/2021			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)	12,542,028	907,875	13,449,903	18,412,941	—	18,412,941	(5,870,913)	907,875	(4,963,038)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	12,542,028	907,875	13,449,903	17,724,439	688,502	18,412,941	(5,182,411)	219,373	(4,963,038)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	58,778,594	XXX	XXX	62,193,639	XXX	XXX	(3,415,045)
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	5,990,394	—	5,990,394	8,487,368	688,502	9,175,870	(2,496,974)	(688,502)	(3,185,476)
d. Deferred tax assets admitted as the result of application SSAP No. 101. Total (2(a)+2(b)+2(c))	$ 18,532,422	$ 907,875	$ 19,440,297	$ 26,900,309	$ 688,502	$ 27,588,811	$ (8,367,887)	$ 219,373	$ (8,148,514)

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

		2022	2021
a.	Ratio percentage used to determine recovery period and threshold limitation amount.	1,750.34 %	1,836.83 %
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 396,605,397	$ 417,126,502

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

		12/31/2022	
		(1) Ordinary	(2) 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)	$ 59,407,883	$ 907,875
	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)	18,532,422	907,875
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	0.00 %

		12/31/2021	
		(3) Ordinary	(4) 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)	$ 64,426,297	$ 688,502
	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)	26,900,309	688,502
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	0.00 %

		Change	
		(5) (Col 1-3) Ordinary	(6) (Col 2-4) 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)	$ (5,018,414)	$ 219,373
	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)	(8,367,887)	219,373
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00 %	0.00 %

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, 2022.

C. Significant Components of Income Taxes Incurred

	(1) 2022	(2) 2021	(3) (Col 1-2) Change
(1) Current Income Tax			
a. Federal	$ 6,176,207	$ (22,031,385)	$ 28,207,592
b. Foreign	—	—	—
c. Subtotal (1a+1b)	6,176,207	(22,031,385)	28,207,592
d. Federal income tax on net capital (losses) gains	(2,595,504)	11,483,045	(14,078,549)
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 3,580,703	$ (10,548,340)	$ 14,129,043
(2) Deferred Tax Assets			
a. Ordinary			
(1) Discounting of unpaid losses	$ 57,107	$ 81,706	$ (24,599)
(2) Unearned premium reserve	1,705	837	868
(3) Policyholder reserves	43,205,676	44,399,999	(1,194,323)
(4) Investments	2,052,479	6,969,240	(4,916,761)
(5) Deferred acquisition costs	12,861,605	10,768,880	2,092,725
(6) Policyholder dividends accrual	262,350	259,835	2,515
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	134,214	61,535	72,679
(10) Receivables-nonadmitted	155,104	217,700	(62,596)
(11) Net Operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	598,898	20,658	578,240
(13) Other	78,745	1,645,907	(1,567,162)
(99) Subtotal (sum of 2a1 through 2a13)	59,407,883	64,426,297	(5,018,414)
b. Statutory valuation allowance adjustment	—	—	—
c. Nonadmitted	40,875,461	37,525,988	3,349,473
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 18,532,422	$ 26,900,309	$ (8,367,887)
e. Capital:			
(1) Investments	$ 907,875	$ 688,502	$ 219,373
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4)	907,875	688,502	219,373
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	—	—
h. Admitted capital deferred tax assets (2e99-2f-2g)	$ 907,875	$ 688,502	$ 219,373
i. Admitted deferred tax assets (2d +2h)	$ 19,440,297	$ 27,588,811	$ (8,148,514)
(3) Deferred Tax Liabilities			
a. Ordinary:			
(1) Investments	$ 545,617	$ 55,034	$ 490,583
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	813,329	848,771	(35,442)
(4) Policyholder reserves	3,472,711	4,795,083	(1,322,372)
(5) Other	—	3,278	(3,278)
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	4,831,657	5,702,166	(870,509)
b. Capital:			
(1) Investments	$ 1,158,737	$ 3,473,704	$ (2,314,967)
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	1,158,737	3,473,704	(2,314,967)
c. Deferred tax liabilities (3a99+3b99)	$ 5,990,394	$ 9,175,870	$ (3,185,476)
(4) Net deferred tax assets/liabilities (2i-3c)	$ 13,449,903	$ 18,412,941	$ (4,963,038)

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, 2022 and 2021, 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:

	2022		2021	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Ordinary income (loss)	$ 30,333,483		$ 84,955,628	
Capital gains (losses)	(1,645,491)		13,821,219	
Total pretax income (loss)	28,687,992		98,776,847	
Expected tax expense (benefit) at 21% statutory rate	6,024,478	21.0%	20,743,138	21.0%
Increase (decrease) in actual tax reported resulting from:				
a. Dividends received deduction	(320,828)	-1.1%	(286,951)	-0.3%
b. Interest maintenance reserve	174,948	0.6%	761,104	0.8%
c. Settlement of IRS audit	—	—%	—	—%
d. Reinsurance	(1,287,868)	-4.5%	19,869,955	20.1%
e. Interest in limited liability company	—	—%	—	—%
f. Tax credits	(733,864)	-2.6%	(66,506)	-0.1%
g. Change in valuation allowance	—	—%	—	—%
h. Prior year tax	(16,978)	-0.1%	173,623	0.2%
i. Other	19,522	0.1%	132,531	0.1%
j. Rate change	—	—%	—	—%
Total income tax reported	$ 3,859,410	13.5%	$ 41,326,894	41.8%
Current income taxes incurred	$ 3,580,703	12.5%	$ (10,548,340)	-10.7%
Change in deferred income tax*	278,707	1.0%	51,875,234	52.5%
Total income tax reported	$ 3,859,410	13.5%	$ 41,326,894	41.8%

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

For the tax years 2020 through 2022, 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 2020 tax year, 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 that tax year.

The Inflation Reduction Act ("Act") was enacted on August 16, 2022. The Act included a new corporate alternative minimum tax ("CAMT"). The Act and CAMT are effective for tax years beginning after 2022. The Company is part of an affiliated group of entities who file a single consolidated return. Based upon available information, the Company has determined that average "adjusted financial statement income" is below the thresholds for the 2023 tax year such that it does not expect to be required to perform the CAMT calculations. The financial statements do not include any estimated impact of the CAMT, because a reasonable estimate cannot be made.

E. Other Tax Disclosures

(1) As of December 31, 2022, there is no net operating loss carryforward and the Company's tax credit carryforwards originated and expire as follows:

	Year of Origination	Year of Expiration	Amount
Low Income Housing Credit	2013	2033	$ 20,658
Foreign Tax Credit	2015	2025	$ 38,190
Foreign Tax Credit	2016	2026	139,780
Foreign Tax Credit	2017	2027	135,173
Foreign Tax Credit	2018	2028	98,792
Foreign Tax Credit	2019	2029	77,244
Foreign Tax Credit	2020	2030	73,720
Foreign Tax Credit	2022	2032	15,341
Total Foreign Tax Credit			$ 578,240

The impact of foreign tax credits in 2022 is the result of a change in filing position for the years 2012-2017. Prior to this change, foreign income taxes were deducted in arriving at taxable income. The net impact of this change is reported in the effective tax rate analysis.

(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, 2022.

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

* Affiliate was sold/dissolved in 2021

** Affiliate was dissolved in 2022

*** Affiliate converted to a limited liability company in 2022 and is now known as Voya Insurance Solutions, LLC

Under the intercompany tax sharing agreement, the Company had a (payable)/receivable of ($4,344,408) at December 31, 2022 and $(5,509,243) at December 31, 2021 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 ReliaStar Life Insurance Company (“RLI”), an insurance company domiciled in Minnesota. RLI 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.”

On January 4, 2021, the Company's 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 75% quota share of the Company’s in-scope individual life, annuity, and employee benefit 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 $692,574,715 of policyholder liabilities under indemnity coinsurance and modified coinsurance arrangements. The Company ceded $1,048,044,922 in premiums and recognized a $103,888,341 deferred gain.

B. Transactions

On March 18, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on March 30, 2022.

On June 17, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on June 30, 2022.

On September 12, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on September 29, 2022.

On December 2, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on December 29, 2022.

C. Transactions with Related Parties who are not reported on Schedule Y

None

D. Amounts Due To/From Related Parties

At December 31, 2022, the Company reported $22,421,556 as amounts due to affiliated companies and $221,765 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 non-admitted asset charge to surplus of $221,765 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 February 21, 2024, the Company and Voya Financial, Inc. can borrow up to 5% of the Company's admitted assets excluding separate accounts as of December 31 of the preceding year from one another. Under this agreement, the Company incurred interest expense of $6,103 for the year ended December 31, 2022 and received interest income of $97,687. As of December 31, 2022, the Company had no outstanding receivable or outstanding payable from Voya Financial, Inc. under the terms of this 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.

Services Agreements - The Company has entered into a services agreement with each of its affiliated insurers, Voya Services Company ("VSC") and Voya Financial Partners, LLC ("VFP") whereby the affiliated insurers, VSC and VFP provide 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.

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 owned by RLI. The Company has no subsidiaries. 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
None

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.

B. FHLB (Federal Home Loan Bank) Agreements
None

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

A. Defined Benefit Plan
None

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 $476,627 and $333,177 for 2022 and 2021, respectively.

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 $346,093 and $267,524 for 2022 and 2021, 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, *Pensions* ("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 life insurance plan provides a flat amount of noncontributory coverage and optional contributory coverage.

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 $1,631,002 and $1,035,341 for 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences
None

I. Impact of the Medicare Modernization Act on Postretirement Benefits
None

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

A. Outstanding Shares
The Company has 1,377,863 common shares authorized and 1,377,863 common shares issued and outstanding, with a $2.00 value as of December 31, 2022.

B. Preferred Stock
None

C. Dividend Restrictions
Under New York insurance law, an extraordinary dividend or distribution is defined as a dividend or distribution that, together with other dividends and distributions made within any calendar year exceeds the lesser of (1) 10% of an 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, not including realized capital gains. An extraordinary dividend or distribution cannot be paid without the prior approval of the NYDFS.

D. Dividends Paid
On March 18, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to ReliaStar Life Insurance Company on March 30, 2022.

On June 17, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on June 30, 2022.

On September 12, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on September 29, 2022.

On December 2, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on December 29, 2022.

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 balance of special surplus funds from prior years.

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 $1,762,424.

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 has committed to provide additional capital contributions of $197,903 and $197,903 at December 31, 2022 and 2021, respectively, in partnerships reported in other invested assets not on the balance sheet.

(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 $3,286 and $(18,624) as of December 31, 2022 and 2021, respectively. The Company has also recorded an asset of $176,365 and $193,454 as of December 31, 2022 and 2021, 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 2021 and 2022:

a. Assets recognized from paid and accrued premium tax offsets as of December 31, 2021	$	193,454
b. Decreases current year:		
Premium tax offset applied		1,602
Changes in premium tax offset capacity / other adjustments		17,057
c. Increases current year:		
Creditable Assessments remitted		1,570
d. Assets recognized from paid and accrued premium tax offsets as of December 31, 2022	$	176,365

(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	$ 11,454	$ 7,673	$ 7,120	$ 4,769
ANIC	1,711	490	1,064	304

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, 2022

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.

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, 2022 and 2021, 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 $150,809 and $27,370 for 2022 and 2021, 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 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	
	2022	2021	2022	2021
a. Swaps	$ 18,150,910	$ 18,459,150	$ 19,173,200	$ 18,919,960
b. Futures	21,333,560	18,062,853	—	—
c. Options	—	—	—	—
d. Total (a+b+c)	$ 39,484,470	$ 36,522,003	$ 19,173,200	$ 18,919,960

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

(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, 2022 the Company held $1,091,821 and pledged $3,942 of net cash collateral related to OTC derivative contracts and cleared derivative contracts, respectively. In addition, as of December 31, 2022, the Company delivered securities as collateral of $3,235,238 and held securities as collateral of $0.

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

The aggregate amount of premiums written through managing general agents or third party administrators during 2022 is shown below:

Name and address of Managing General Agent or Third Party Administrator	FEIN	Exclusive Contract	Type of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced By
Disability Reinsurance Management Services One Riverfront Plaza Westbrook, ME 04092-9700	01-0483086	No	Disability Income	C,CA,B,U	$ 1,485,033
Total					$ 1,485,033

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 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, 2022:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock	$ 313,400	$ —	$ 1,548,025	$ —	$ 1,861,425
Common stock	949,141	—	1,424,483	—	2,373,624
Separate account assets	450,414,711	—	—	—	450,414,711
Total assets at fair value/NAV	$ 451,677,252	$ —	$ 2,972,508	$ —	$ 454,649,760
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 36,579,735	$ —	$ —	$ 36,579,735
Derivatives liabilities					
Credit contracts	—	3,310	—	—	3,310
Interest rate contracts	—	220,316	—	—	220,316
Total Derivatives	$ —	$ 223,626	$ —	$ —	$ 223,626
Total liabilities at fair value	$ —	$ 36,803,361	$ —	$ —	$ 36,803,361

(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, 2022:

Description	Beginning balance at January 1, 2022	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, 2022
a. Assets										
Preferred Stock	$ 2,006,551	$ —	$ —	$ —	$ (458,526)	$ —	$ —	$ —	$ —	$ 1,548,025
Common Stock	794,843	610,561	—	—	19,079	—	—	—	—	1,424,483
Total Assets	$ 2,801,394	$ 610,561	$ —	$ —	$ (439,447)	$ —	$ —	$ —	$ —	$ 2,972,508
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers into or out of Level 3 during the year ended December 31, 2022 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, 2022:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 1,116,572,260	$ 1,256,713,416	$ 15,480,027	$ 1,062,820,616	$ 38,271,617	$ —	$ —
Preferred stock	4,412,677	4,733,680	313,400	—	4,099,277	—	—
Common stock	2,373,624	2,373,624	949,141	—	1,424,483	—	—
Mortgage loans	99,641,608	106,109,442	—	—	99,641,608	—	—
Contract loans	64,778,206	64,778,206	—	64,778,206	—	—	—
Other invested assets	1,678,762	2,422,462	—	1,678,762	—	—	—
Cash equivalents and short-term investments	24,000,000	24,000,000	24,000,000	—	—	—	—
Derivatives							
Equity contracts	56,975	—	56,975	—	—	—	—
Foreign exchange contracts	2,065,948	1,107,873		2,065,948			
Separate account assets	450,414,711	450,414,711	450,414,711	—	—	—	—
Total Assets	$ 1,765,994,771	$ 1,912,653,414	$ 491,214,254	$ 1,131,343,532	$ 143,436,985	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 14,669,936	$ 16,227,817	$ —	$ —	$ 14,669,936	$ —	$ —
Deposit type contracts	36,579,735	36,579,735	—	36,579,735	—	—	—
Derivatives							
Credit contracts	3,310	3,310	—	3,310	—	—	—
Foreign exchange contracts	(3,917)	3,700	—	(3,917)	—	—	—
Interest rate contracts	220,316	220,316	—	220,316	—	—	—
Total Liabilities	$ 51,469,380	$ 53,034,878	$ —	$ 36,799,444	$ 14,669,936	$ —	$ —

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: Debtors
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.

As part of its overall investment strategy, the Company has entered into agreements to purchase private placements and commercial mortgage loans of $800,000 and $197,903 at December 31, 2022 and 2021, 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, 2022.

(3) The Company's direct exposure through other investments as of December 31, 2022:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 275,395	$ 271,144	$ 260,363	$ —
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	63,108	64,276	79,868	—
e.	Equity investment in subsidiary, controlled or affiliated companies	—	—	—	—
f.	Other assets	—	—	—	—
g.	Total (a+b+c+d+e+f)	$ 338,503	$ 335,420	$ 340,231	$ —

(4) The Company did not have underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage as of December 31, 2022.

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, 2022, 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, 2022		December 31, 2021	
	Number	Balance	Number	Balance
a. Up to and including 12 months	100	$ 2,360,700	92	$ 3,015,449
b. 13 to 24 months	58	1,384,246	90	4,783,495
c. 25 to 36 months	61	2,536,412	79	2,884,783
d. 37 to 48 months	60	1,814,714	45	1,455,052
e. 49 to 60 months	35	1,023,738	29	532,250
f. Over 60 months	755	22,780,434	815	24,060,596
g. Total (a+b+c+d+e+f)	1,069	$ 31,900,244	1,150	$ 36,731,625

(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	828	$ 17,949,263	322	$ 18,782,362
b. Number/amount of retained asset accounts issued/added during the year	—	—	192	4,699,027
c. Investment earnings credited to retained asset accounts during the year	N/A	155,425	N/A	171,942
d. Fees and other charges assessed to retained asset accounts during the year	N/A	52	N/A	42
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	3	17,708	44	29,919
f. Number/amount of retained asset accounts closed/withdrawn during the year	38	4,101,808	188	5,708,246
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	787	$ 13,985,120	282	$ 17,915,124

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, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2022 through February 27, 2023, 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, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2022 through February 27, 2023, 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 $176,768,559.

(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 ( ) No (X)

If yes, provide the amount of reinsurance credits taken for such new agreements or amendments.

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

A. The Company estimates accrued retrospective premium adjustments for its group life insurance business through a mathematical approach using an algorithm of the Company's underwriting rules and experience rating practices.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. The amount of net group life premiums written by the Company at December 31, 2022 that are subject to retrospective rating features was $847,344. This represented 12.55% of the total net group life premiums written. The amount of net group health premium written by the Company at December 31, 2022 that was subject to retrospective rating features was $2,601. This represented less than 1.0% of the total net group health premium. No other net premiums written by the Company are subject to retrospective rating features.

D. The Company does not have any medical loss ratio rebates required pursuant to the Public Health Service Act.

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")
None

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years

Reserves at December 31, 2021 were $34,868,189. As of December 31, 2022, $26,160,794 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $5,117,544 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group life, accident and health and stop loss lines of insurance. Therefore, there has been a $3,589,850 favorable prior year development since December 31, 2021. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

B. Significant Changes in Methodologies and Assumptions

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

Participating business approximates less than 1% of the Company's life insurance in force. For the year ended December 31, 2022, premiums on participating policies were $4,703,704, or less than 4% of premium income. The amount of dividends to be paid to participating policyholders is determined annually by the Board of Directors. Amounts allocable to participating policyholders are based on published dividend projections or expected dividend scales. Dividends expense of $1,283,483 and $1,306,056 was incurred in 2022 and 2021, respectively.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$	7,582,532
2. Date of the most recent evaluation of this liability		June 30, 2021
3. Was anticipated investment income utilized in the calculation?	Yes [X]	No [ ]

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 $26,466 is reported in Exhibit 5, Miscellaneous Reserves section. A reserve of $10,642,674 for any surrender value promised in excess of the reserves as otherwise legally computed is included in Exhibit 5, Miscellaneous Reserves section.

(2) Valuation of Substandard Policies

Substandard Reserves are calculated on a seriatim basis from the first principles using appropriate multiples of standard valuation mortality. The mortality multiple used in this calculation 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, 2022, the Company had $2,183,274,710 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 New York. Reserves to cover the above insurance totaled the gross amount of $32,302,803 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.

(4) Tabular Interest, Reserves Released and Tabular Cost

The tabular interest, tabular less actual reserve released, and tabular cost have all been determined using a formula as described in the instructions.

(5) Tabular Interest on Funds Not Involving Life Contingencies

For the determination of tabular interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(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	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	254,160	—	—	254,160	— %
c. At fair value	—	—	406,975,237	406,975,237	60.1 %
d. Total with market value adjustment or at fair value (total of a through c)	254,160	—	406,975,237	407,229,397	60.1 %
e. At book value without adjustment (minimal or no charge or adjustment)	125,130,475	—	—	125,130,475	18.5 %
(2) Not subject to discretionary withdrawal	144,487,752	—	140,042	144,627,794	21.4 %
(3) Total (gross: direct + assumed)	269,872,387	—	407,115,279	676,987,666	100.0 %
(4) Reinsurance ceded	174,771,541	—	—	174,771,541	
(5) Total (net) (3) - (4)	$ 95,100,846	$ —	$ 407,115,279	$ 502,216,125	
(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:	$ —	$ —	$ —	$ —	

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	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	— %
(2) Not subject to discretionary withdrawal	2,143,935	—	—	2,143,935	100.0 %
(3) Total (gross: direct + assumed)	2,143,935	—	—	2,143,935	100.0 %
(4) Reinsurance ceded	—	—	—	—	
(5) Total (net) (3) - (4)	$ 2,143,935	$ —	$ —	$ 2,143,935	
(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:	$ —	$ —	$ —	$ —	

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	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	43,969,951	—	—	43,969,951	75.5 %
(2) Not subject to discretionary withdrawal	14,258,862	—	—	14,258,862	24.5 %
(3) Total (gross: direct + assumed)	58,228,813	—	—	58,228,813	100.0 %
(4) Reinsurance ceded	5,421,256	—	—	5,421,256	
(5) Total (net) (3) - (4)	$ 52,807,557	$ —	$ —	$ 52,807,557	
(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)	$ 42,519,280
(2)	Exhibit 5, Supplemental Contracts with Life Contingencies Section, Total (net)	54,725,501
(3)	Exhibit 7, Deposit - Type Contracts, line 14, column 1	52,807,557
(4)	Subtotal (1+2+3)	150,052,338
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, line 0299999, column 2	406,975,237
(6)	Exhibit 3, line 0399999, column 2	140,042
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal (5+6+7+8+9+10)	407,115,279
(12)	Combined total (4+11)	$ 557,167,617

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	A. General Account	Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ —	$ 40,889,071	$ 115,609,198
	b. Universal Life	623,655,889	619,878,164	634,459,986
	c. Universal Life with Secondary Guarantees	143,528,786	126,649,670	494,925,264
	d. Indexed Universal Live	24,208,697	20,546,017	19,931,444
	e. Indexed Universal Life with Secondary Guarantees	6,135,983	5,375,795	12,056,559
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value life Insurance	103,320,880	194,551,421	218,972,608
	h. Variable Life	2,857,801	2,857,801	2,857,801
	i Variable Universal life	5,022,962	5,015,687	4,720,431
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal			
	a. Term Policies without Cash Value	XXX	XXX	956,510,263
	b. Accidental Death Benefits	XXX	XXX	81,179
	c. Disability- Active Lives	XXX	XXX	4,804,360
	d. Disability- Disabled Lives	XXX	XXX	15,141,075
	e. Miscellaneous Reserves	XXX	XXX	364,565,950
(3)	Total (gross: direct + assumed)	908,730,998	1,015,763,626	2,844,636,118
(4)	Reinsurance ceded	450,964,353	467,206,279	1,983,193,188
(5)	Total (net) (C) - (D)	$ 457,766,645	$ 548,557,347	$ 861,442,930

	B. Separate Account with Guarantees	Account Value	Cash Value	Reserve
(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) (C) - (D)	$ —	$ —	$ —

C.	Separate Account Nonguaranteed	Account Value	Cash Value	Reserve
(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	14,869,711	14,869,711	14,869,711
	i Variable Universal life	28,253,882	28,240,746	28,289,220
	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)	43,123,593	43,110,457	43,158,931
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ 43,123,593	$ 43,110,457	$ 43,158,931

D.	Life & Accident & Health Annual Statement	
	(1) Exhibit 5, Life Insurance Section, Total (net)	$ 687,675,855
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	49,705
	(3) Exhibit 5, Disability - Active Lives Sections, Total (net)	723,168
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	9,250,869
	(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	163,743,333
	(6) Subtotal (1+2+3+4+5)	861,442,930
	Separate Accounts Annual Statement:	
	(7) Exhibit 3, line 0199999, column 2	43,158,931
	(8) Exhibit 3, line 0499999, column 2	—
	(9) Exhibit 3, line 0599999, column 2	—
	(10) Subtotal (7+8+9)	43,158,931
	(11) Combined Total (6+10)	$ 904,601,861

34. Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2022, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	68,304	4,126
(3) Ordinary renewal	(7,071,739)	(5,821,623)
(4) Credit Life	—	—
(5) Group Life	528,079	505,875
(6) Group Annuity	—	—
(7) Totals (1+2+3+4+5+6)	$ (6,475,356)	$ (5,311,622)

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, 2022, the Company reported assets and liabilities from the following product lines into a separate account: Individual Annuity and Individual life.

(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, 2022 are attributable to the following products and/or transactions:

Product or Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Individual Annuity	$ 407,652,000	$ —
Individual Life	42,762,711	—
Total	$ 450,414,711	$ —

(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 2018:

a.	2022	$ 3,397,349
b.	2021	3,801,919
c.	2020	4,124,547
d.	2019	4,531,826
e.	2018	5,005,212

The total separate account guarantees paid by the general account for five years beginning in 2018 are:

Year	Guarantees Paid
2022	$ 493,879
2021	7,977
2020	76,388
2019	66,336
2018	39,218

(4) The Company does not engage in securities lending transactions within the separate account.

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:

	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 12/31/2022	$ —	$ —	$ —	$ 1,801,888	$ 1,801,888
Reserves at 12/31/2022:					
(2) For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 450,274,210	$ 450,274,210
b. Amortized cost	—	—	—	—	—
c. Total reserves (a+b)	$ —	$ —	$ —	$ 450,274,210	$ 450,274,210
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
2. At book value without market value adjustments and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	450,134,168	450,134,168
4. At book value without market value adjustments and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal (1+2+3+4)	—	—	—	450,134,168	450,134,168
b. Not subject to discretionary withdrawal	—	—	—	140,042	140,042
c. Total (a+b)	$ —	$ —	$ —	$ 450,274,210	$ 450,274,210
(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, 2022.

C. Reconciliation of net transfers to/ (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)	$ 1,803,341
b. Transfers from Separate Accounts (Page 4, Line 10)	68,077,042
c. Net transfers to or (from) Separate Accounts (a) - (b)	(66,273,701)
(2) Reconciling Adjustments	—
(3) Transfers as reported in Summary of Operations of the Life Accident & Health Annual Statement (1c) + (2)= (Page 4, Line 26)	$ (66,273,701)

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claims adjustment expense as of December 31, 2022 and 2021, was $3,728,886 and $2,773,273, respectively. The Company incurred $387,746 and paid $300,670 of claims adjustment expenses in the current year, of which $95,655 of the amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

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? ..... New York

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. 0001163710

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). 06/15/2021

3.4 By what department or departments?
New York .....

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, 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 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
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	Windsor, CT	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	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 depository institution holding company? ..... 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, Senior 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 or is likely to 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 $ 12,854
- 22.22 Amount paid as expenses ..... $ 1,429
- 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: ..... $ 0

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)
Refer to Note 17

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. $ 63,410,085

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. $ 57,087,089
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 57,078,342
25.093 Total payable for securities lending reported on the liability page. $ 57,078,342

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 $ 0
26.28 On deposit with states $ 2,685,444
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 3,235,238
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
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

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

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	1,256,713,416	1,116,572,261	(140,141,155)
31.2 Preferred stocks	4,733,680	4,412,677	(321,003)
31.3 Totals	1,261,447,096	1,120,984,938	(140,462,158)

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

The market values for bonds owned and stocks owned are obtained as follows: Bonds and stocks 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. Bonds and stocks 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.

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:

The majority of Schedule D securities are priced through various pricing services. For these pricing services the company has a copy of their pricing policy. A limited number of securities are priced through a broker quote. The company may not have a copy of those broker pricing policies. In the limited instances in which broker prices are utilized, VOYA Investment Management personnel review and approve the related prices.

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:

70470@AB8
95984*AA8

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 [ ] No [X]

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 [X] No [ ]

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

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 102,343

40.2 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
A M BEST RATING SERVICES INC	76,300

41.1 Amount of payments for legal expenses, if any? ..... $ 8,184

41.2 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
Eversheds Sutherland LLP	8,184

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 18,470

42.2 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
Life Insurance Council of New York	16,900

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 [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only ..... $ 0

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. ..... $ 0

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 ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

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	83,083,637	67,302,538
2.2	Premium Denominator	135,748,566	(928,784,978)
2.3	Premium Ratio (2.1/2.2)	0.612	(0.072)
2.4	Reserve Numerator	27,953,348	19,450,872
2.5	Reserve Denominator	848,278,298	848,336,684
2.6	Reserve Ratio (2.4/2.5)	0.033	0.023

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? ..... $ 692,099

3.4 State the authority under which Separate Accounts are maintained:

New York .....

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 [ ] No [X]

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 ..... $ 126,491,330
7.2 Total Incurred Claims .....$ 183,149,112
7.3 Number of Covered Lives 71,897

*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 .....$ 28,994,868
9.22 Received.....$ 5,931,935

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: ..... $.....201,768,164

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

12.11 Cash .....$ 234,889,585
12.12 Stock .....$ 736,480

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 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	8,092,412	8,527,156	9,021,780	9,467,502	9,915,931
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	38,578,906	41,031,272	43,441,272	45,496,563	47,987,635
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)	2,719,129	2,722,464	2,937,177	3,084,787	4,052,078
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)	49,390,447	52,280,892	55,400,229	58,048,852	61,955,644
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)	7,459	7,329	12,728	69,666	147,367
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)	375	12,458	5,138	15,481	223,502
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	7,834	19,787	17,866	85,147	370,869
	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)	54,064,715	(425,486,908)	57,421,612	67,341,607	67,342,153
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	333,922	(581,597,369)	2,530,201	1,817,405	2,484,682
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)	6,750,846	8,477,481	8,906,435	9,259,308	11,509,758
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	83,304,735	67,580,537	60,424,131	49,269,216	53,825,326
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)	2,219,101	2,241,283	2,683,445	2,993,553	3,154,924
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	146,673,319	(928,784,976)	131,965,824	130,681,089	138,316,843
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,614,382,596	1,620,347,126	2,135,971,868	2,205,828,746	2,200,970,503
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,209,075,395	1,187,309,920	1,892,853,799	1,902,466,956	1,922,221,770
23.	Aggregate life reserves (Page 3, Line 1)	958,687,702	982,085,735	1,688,219,118	1,645,573,346	1,677,828,763
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)	26,818,389	17,158,025	19,926,080	15,294,131	15,818,170
25.	Deposit-type contract funds (Page 3, Line 3)	52,807,552	58,054,581	69,721,107	71,547,975	69,908,427
26.	Asset valuation reserve (Page 3, Line 24.01)	4,140,326	1,902,857	1,761,159	1,261,529	6,248,372
27.	Capital (Page 3, Lines 29 and 30)	2,755,726	2,755,726	2,755,726	2,755,726	2,755,726
28.	Surplus (Page 3, Line 37)	402,551,475	430,281,480	240,362,344	300,606,064	275,993,007
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	48,395,317	(24,977,234)	15,831,533	9,045,735	(33,102,911)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	410,055,303	435,539,443	245,527,375	305,252,816	285,615,949
31.	Authorized control level risk - based capital	22,658,778	22,708,994	25,538,972	24,807,687	25,838,360
	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)	81.2	81.4	80.1	79.7	79.2
33.	Stocks (Lines 2.1 and 2.2)	0.5	0.5	0.3	0.3	0.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.9	8.2	9.1	9.0	9.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	3.1	2.6	5.0	1.8	2.0
37.	Contract loans (Line 6)	4.2	4.4	4.6	4.6	4.9
38.	Derivatives (Page 2, Line 7)	0.1	0.0	0.3	1.2	0.5
39.	Other invested assets (Line 8)	0.4	0.3	0.2	0.1	0.2
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.7	2.6	0.5	3.2	3.6
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 2022	2 2021	3 2020	4 2019	5 2018
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	7,543,530	5,740,034	5,708,704	1,000,000	0
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),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	44,391	44,007	41,639	74,358	119,000
50.	Total of above Lines 44 to 49	7,587,921	5,784,041	5,750,343	1,074,358	119,000
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	41,614,054	38,562,661	76,987,013	61,652,684	65,615,060
53.	Total admitted assets (Page 2, Line 28, Col. 3)	2,064,797,307	2,258,616,497	2,782,433,279	2,848,634,263	2,815,164,151
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	66,442,850	66,904,148	95,588,099	93,767,919	94,146,933
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	950,013	2,338,175	2,737,656	(18,020,861)	5,527,722
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(383,665)	2,143,381	(13,542,186)	3,180,360	(741,767)
57.	Total of above Lines 54, 55 and 56	67,009,198	71,385,705	84,783,569	78,927,418	98,932,888
	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)	103,129,379	104,359,930	211,065,138	233,308,034	249,713,186
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	68,025,099	39,009,012	56,257,518	40,900,063	48,455,971
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(19,731,607)	(409,645,955)	19,503,394	(20,715,218)	(20,183,889)
61.	Increase in A & H reserves (Line 19, Col. 6)	9,660,365	(2,768,056)	4,631,948	(524,038)	(1,862,845)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,179,619	1,093,770	1,268,683	1,219,553	1,208,902
	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	19.0	(0.5)	27.1	29.9	26.9
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	5.6	5.2	4.3	4.9	4.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	79.1	41.1	88.6	77.3	81.8
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)	26.1	21.1	20.0	21.2	20.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	XXX	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	XXX	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	23,549,591	XXX	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	21,557,545	XXX	XXX	XXX	XXX
	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)	24,665,129	34,651,296	(32,168,208)	6,155,489	162,869
74.	Ordinary - individual annuities (Page 6, Col. 4)	2,085,579	36,510,314	19,510,677	17,364,790	4,675,016
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	(743,841)
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)	1,499,284	3,453,138	1,336,044	1,420,959	1,807,913
78.	Group annuities (Page 6, Col. 5)	(145,263)	(294,552)	(278,049)	(174,287)	(254,842)
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	11,228
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)	(4,002,442)	32,582,884	(9,703,176)	1,958,974	473,500
82.	Aggregate of all other lines of business (Page 6, Col. 8)	54,987	83,947	(543,827)	4,870,252	5,824,593
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	24,157,275	106,987,027	(21,846,540)	31,596,177	11,956,437

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 2022

NAIC Group Code 4832 — NAIC Company Code 61360

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	159,218,451	0	6,678,518	0	165,896,969
2. Annuity considerations	1,335,685	0	0	0	1,335,685
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	160,554,136	0	6,678,518	0	167,232,654
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	82,560	0	0	0	82,560
6.2 Applied to pay renewal premiums	31,254	0	0	0	31,254
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,160,868	0	0	0	1,160,868
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,274,683	0	0	0	1,274,683
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)	1,274,683	0	0	0	1,274,683
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	223,276,135	0	6,675,913	0	229,952,048
10. Matured endowments	245,107	0	0	0	245,107
11. Annuity benefits	15,813,790	0	606,488	0	16,420,278
12. Surrender values and withdrawals for life contracts	92,739,198	0	26,170	0	92,765,368
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	332,074,230	0	7,308,571	0	339,382,802
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	148	22,634,478	0	0	14	408,029	0	0	162	23,042,507
17. Incurred during current year	663	180,660,415	0	0	141	6,792,011	0	0	804	187,452,426
Settled during current year:										
18.1 By payment in full	635	181,689,175	0	0	134	6,411,673	0	0	769	188,100,848
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	635	181,689,175	0	0	134	6,411,673	0	0	769	188,100,848
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	635	181,689,175	0	0	134	6,411,673	0	0	769	188,100,848
19. Unpaid Dec. 31, current year (16+17-18.6)	176	21,605,718	0	0	21	788,367	0	0	197	22,394,085
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	189,819	49,558,428,264	0	(a) 0	32,875	2,727,566,140	0	0	222,694	52,285,994,404
21. Issued during year	106	7,458,870	0	0	25	375,000	0	0	131	7,833,870
22. Other changes to in force (Net)	(12,047)	(2,894,568,398)	0	0	(10)	(2,818,013)	0	0	(12,057)	(2,897,386,411)
23. In force December 31 of current year	177,878	46,671,318,736	0	(a) 0	32,890	2,725,123,127	0	0	210,768	49,396,441,863

(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)	85,318,834	85,047,565	0	55,362,283	62,699,951
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	95,080	95,080
25.2 Guaranteed renewable (b)	2,182,229	2,247,331	0	4,547,740	5,676,436
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)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	2,182,229	2,247,331	0	4,642,820	5,771,516
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	87,501,063	87,294,896	0	60,005,103	68,471,467

(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	189,819	49,558,428	0	0	159	32,875	2,722,464	52,280,892
2.	Issued during year	0	0	106	7,459	0	0	0	25	375	7,834
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	205	97,209	0	0	0	0	0	97,209
5.	Increased during year (net)	0	0	48	7,619	0	0	0	89	62,297	69,916
6.	Subtotals, Lines 2 to 5	0	0	359	112,287	0	0	0	114	62,672	174,959
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	190,178	49,670,715	0	0	159	32,989	2,785,136	52,455,851
	Deductions during year:										
10.	Death	0	0	2,280	213,904	0	0	XXX	141	6,792	220,696
11.	Maturity	0	0	49	855	0	0	XXX	0	0	855
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	771	51,422	0	0	0	1	1	51,423
14.	Surrender	0	0	3,090	236,775	0	0	0	0	0	236,775
15.	Lapse	0	0	6,028	2,464,376	0	0	0	9	59,213	2,523,589
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	0	82	32,065	0	0	12	0	1	32,066
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	12,300	2,999,397	0	0	12	151	66,007	3,065,404
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	177,878	46,671,318	0	0	147	32,838	2,719,129	49,390,447
22.	Reinsurance ceded end of year	XXX	0	XXX	39,430,852	XXX	0	XXX	XXX	49,475	39,480,327
23.	Line 21 minus Line 22	XXX	0	XXX	7,240,466	XXX	(a) 0	XXX	XXX	2,669,654	9,910,120
	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	30,641
25.	Other paid-up insurance	0	0	2,587	45,808
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	10	33
28.	Term policies - other	0	0	53,892	38,489,950
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	38,296
31.	Totals (Lines 27 to 30)	0	0	53,902	38,528,279
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	7
33.	Totals, extended term insurance	XXX	XXX	2,556	50,622
34.	Totals, whole life and endowment	106	7,459	121,420	8,092,412
35.	Totals (Lines 31 to 34)	106	7,459	177,878	46,671,320

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	7,459	0	46,350,141	321,177
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	375	0	2,719,130	0
40.	Totals (Lines 36 to 39)	7,834	0	49,069,271	321,177

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	32,838	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	306	4,079

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	297,793

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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 included above.

47.1 Most of the amount of insurance reported above for decreasing term insurance is equal to the amount of insurance payable upon death as of the date of this annual statement. The rest of the amount of insurance reported above for decreasing term insurance is equal to the initial amount of insurance. .....

47.2 The amount of insurance reported above for other term insurance is equal to the amount of insurance payable upon death as of the date of this annual statement.

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 Certifi-cates	Amount of Ins rance
48.	Waiver of Premium	0	0	10,695	817,849	0	0	153	12,752
49.	Disability Income	0	0	310	176	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	11,005	(a) 818,025	0	(a) 0	153	(a) 12,752

(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	1,535	1,311	5	0
2.	Issued during year	127	203	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	631	42	0	0
5.	Total (Lines 1 to 4)	2,293	1,556	5	0
	Deductions during year:				
6.	Decreased (net)	89	292	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	89	292	0	0
9.	In force end of year (line 5 minus line 8)	2,204	1,264	5	0
10.	Amount on deposit	0	(a) 35,460,108	0	(a) 0
11.	Income now payable	665	47	5	0
12.	Amount of income payable	(a) 11,659,460	(a) 1,757,662	(a) 164,235	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	438	7,069	2	191
2.	Issued during year	20	0	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	4,175	0	0
5.	Totals (Lines 1 to 4)	458	11,244	2	191
	Deductions during year:				
6.	Decreased (net)	79	558	0	19
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	79	558	0	19
9.	In force end of year (line 5 minus line 8)	379	10,686	2	172
	Income now payable:				
10.	Amount of income payable	(a) 2,178,365	XXX	XXX	(a) 606,488
	Deferred fully paid:				
11.	Account balance	XXX	(a) 23,054,811	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 14,680,651	XXX	(a) 0

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	82,006	66,980,177	0	0	3,678	3,835,848
2.	Issued during year	25,278	23,791,772	0	0	5	4,833
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	24	XXX
5.	Totals (Lines 1 to 4)	107,284	XXX	0	XXX	3,707	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	17,365	XXX	0	XXX	410	XXX
8.	Reinsurance ceded	25	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	17,390	XXX	0	XXX	410	XXX
10.	In force end of year (line 5 minus line 9)	89,894	(a) 82,052,754	0	(a) 0	3,297	(a) 3,626,092

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	23	708
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	23	708
	Deductions During Year:		
6.	Decreased (net)	5	58
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	5	58
9.	In force end of year (line 5 minus line 8)	18	650
10.	Amount of account balance	(a) 3,923,014	(a) 682,034

(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	5,785,102
2.	Current year's realized pre-tax capital gains/(losses) of $ 791,424 transferred into the reserve net of taxes of $ 166,199	625,224
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	6,410,326
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(207,860)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	6,618,186

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.	2022	(184,240)	(23,620)	0	(207,860)
2.	2023	(4,700)	(130,455)	0	(135,155)
3.	2024	179,608	(158,039)	0	21,569
4.	2025	296,610	(124,763)	0	171,847
5.	2026	371,830	(94,634)	0	277,196
6.	2027	407,849	(62,436)	0	345,413
7.	2028	428,579	(18,011)	0	410,568
8.	2029	379,934	32,623	0	412,557
9.	2030	293,198	85,554	0	378,752
10.	2031	240,456	141,430	0	381,886
11.	2032	205,699	201,924	0	407,623
12.	2033	176,594	213,156	0	389,750
13.	2034	149,463	177,706	0	327,169
14.	2035	166,885	138,992	0	305,877
15.	2036	233,427	97,517	0	330,944
16.	2037	278,487	59,242	0	337,729
17.	2038	291,201	33,427	0	324,628
18.	2039	289,642	25,911	0	315,553
19.	2040	263,584	17,779	0	281,363
20.	2041	211,947	9,168	0	221,115
21.	2042	173,787	1,084	0	174,871
22.	2043	161,814	(2,939)	0	158,875
23.	2044	173,223	(1,982)	0	171,241
24.	2045	170,477	(801)	0	169,676
25.	2046	152,794	371	0	153,165
26.	2047	120,108	1,464	0	121,572
27.	2048	83,213	1,959	0	85,172
28.	2049	50,460	1,559	0	52,019
29.	2050	20,911	1,119	0	22,030
30.	2051	2,262	679	0	2,941
31.	2052 and Later	0	240	0	240
32.	Total (Lines 1 to 31)	5,785,102	625,224	0	6,410,326

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	0	918,805	918,805	350,970	633,082	984,052	1,902,857
2. Realized capital gains/(losses) net of taxes - General Account	(1,423,408)	0	(1,423,408)	(7,827)	0	(7,827)	(1,431,235)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	121,978	0	121,978	(516,227)	(91,231)	(607,458)	(485,480)
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	2,671,823	132,934	2,804,757	0	1,211	1,211	2,805,968
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,370,393	1,051,739	2,422,132	(173,084)	543,063	369,979	2,792,110
9. Maximum reserve	13,220,252	827,141	14,047,393	427,026	614,803	1,041,829	15,089,222
10. Reserve objective	7,858,790	636,692	8,495,482	427,026	610,685	1,037,711	9,533,193
11. 20% of (Line 10 - Line 8)	1,297,679	(83,009)	1,214,670	120,022	13,524	133,546	1,348,216
12. Balance before transfers (Lines 8 + 11)	2,668,072	968,729	3,636,802	(53,062)	556,587	503,525	4,140,327
13. Transfers	141,588	(141,588)	0	53,063	(53,063)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,809,660	827,141	3,636,802	1	503,524	503,525	4,140,327

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	18,857,623	XXX	XXX	18,857,623	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	206,792,809	XXX	XXX	206,792,809	0.0002	41,359	0.0007	144,755	0.0013	268,831
2.2	1	NAIC Designation Category 1.B	14,931,193	XXX	XXX	14,931,193	0.0004	5,972	0.0011	16,424	0.0023	34,342
2.3	1	NAIC Designation Category 1.C	24,900,228	XXX	XXX	24,900,228	0.0006	14,940	0.0018	44,820	0.0035	87,151
2.4	1	NAIC Designation Category 1.D	22,292,945	XXX	XXX	22,292,945	0.0007	15,605	0.0022	49,044	0.0044	98,089
2.5	1	NAIC Designation Category 1.E	33,929,154	XXX	XXX	33,929,154	0.0009	30,536	0.0027	91,609	0.0055	186,610
2.6	1	NAIC Designation Category 1.F	122,477,457	XXX	XXX	122,477,457	0.0011	134,725	0.0034	416,423	0.0068	832,847
2.7	1	NAIC Designation Category 1.G	123,741,179	XXX	XXX	123,741,179	0.0014	173,238	0.0042	519,713	0.0085	1,051,800
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	549,064,965	XXX	XXX	549,064,965	XXX	416,375	XXX	1,282,789	XXX	2,559,669
3.1	2	NAIC Designation Category 2.A	206,482,317	XXX	XXX	206,482,317	0.0021	433,613	0.0063	1,300,839	0.0105	2,168,064
3.2	2	NAIC Designation Category 2.B	255,994,323	XXX	XXX	255,994,323	0.0025	639,986	0.0076	1,945,557	0.0127	3,251,128
3.3	2	NAIC Designation Category 2.C	175,212,508	XXX	XXX	175,212,508	0.0036	630,765	0.0108	1,892,295	0.0180	3,153,825
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	637,689,148	XXX	XXX	637,689,148	XXX	1,704,364	XXX	5,138,691	XXX	8,573,017
4.1	3	NAIC Designation Category 3.A	29,304,310	XXX	XXX	29,304,310	0.0069	202,200	0.0183	536,269	0.0262	767,773
4.2	3	NAIC Designation Category 3.B	6,588,874	XXX	XXX	6,588,874	0.0099	65,230	0.0264	173,946	0.0377	248,401
4.3	3	NAIC Designation Category 3.C	7,413,509	XXX	XXX	7,413,509	0.0131	97,117	0.0350	259,473	0.0500	370,675
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	43,306,693	XXX	XXX	43,306,693	XXX	364,547	XXX	969,688	XXX	1,386,849
5.1	4	NAIC Designation Category 4.A	4,984,369	XXX	XXX	4,984,369	0.0184	91,712	0.0430	214,328	0.0615	306,539
5.2	4	NAIC Designation Category 4.B	2,127,100	XXX	XXX	2,127,100	0.0238	50,625	0.0555	118,054	0.0793	168,679
5.3	4	NAIC Designation Category 4.C	627,515	XXX	XXX	627,515	0.0310	19,453	0.0724	45,432	0.1034	64,885
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	7,738,984	XXX	XXX	7,738,984	XXX	161,790	XXX	377,814	XXX	540,103
6.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
6.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
7.	6	NAIC 6	59,779	XXX	XXX	59,779	0.0000	0	0.2370	14,168	0.2370	14,168
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)	1,256,717,192	XXX	XXX	1,256,717,192	XXX	2,647,076	XXX	7,783,149	XXX	13,073,806
		PREFERRED STOCKS										
10.	1	Highest Quality	2,322,255	XXX	XXX	2,322,255	0.0005	1,161	0.0016	3,716	0.0033	7,663
11.	2	High Quality	2,411,425	XXX	XXX	2,411,425	0.0021	5,064	0.0064	15,433	0.0106	25,561
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)	4,733,680	XXX	XXX	4,733,680	XXX	6,225	XXX	19,149	XXX	33,225

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	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	2,325,000	XXX	XXX	2,325,000	0.0004	930	0.0011	2,558	0.0023	5,348
19.3	1	NAIC Designation Category 1.C	6,050,000	XXX	XXX	6,050,000	0.0006	3,630	0.0018	10,890	0.0035	21,175
19.4	1	NAIC Designation Category 1.D	10,775,095	XXX	XXX	10,775,095	0.0007	7,543	0.0022	23,705	0.0044	47,410
19.5	1	NAIC Designation Category 1.E	4,550,018	XXX	XXX	4,550,018	0.0009	4,095	0.0027	12,285	0.0055	25,025
19.6	1	NAIC Designation Category 1.F	450,000	XXX	XXX	450,000	0.0011	495	0.0034	1,530	0.0068	3,060
19.7	1	NAIC Designation Category 1.G	1,175,000	XXX	XXX	1,175,000	0.0014	1,645	0.0042	4,935	0.0085	9,988
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	25,325,113	XXX	XXX	25,325,113	XXX	18,338	XXX	55,903	XXX	112,006
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	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	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	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	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	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)	25,325,113	XXX	XXX	25,325,113	XXX	18,338	XXX	55,903	XXX	112,006
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	368,410	XXX	XXX	368,410	0.0005	184	0.0016	589	0.0033	1,216
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	368,410	XXX	XXX	368,410	XXX	184	XXX	589	XXX	1,216
34.		Total (Lines 9 + 17 + 25 + 33)	1,287,144,395	XXX	XXX	1,287,144,395	XXX	2,671,823	XXX	7,858,790	XXX	13,220,252

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	100,518,579	0	XXX	100,518,579	0.0011	110,570	0.0057	572,956	0.0074	743,837
44.		Commercial Mortgages - All Other - CM2 - High Quality	5,590,863	0	XXX	5,590,863	0.0040	22,363	0.0114	63,736	0.0149	83,304
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
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)	106,109,442	0	XXX	106,109,442	XXX	132,934	XXX	636,692	XXX	827,141
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)	106,109,442	0	XXX	106,109,442	XXX	132,934	XXX	636,692	XXX	827,141

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	949,141	XXX	XXX	949,141	0.0000	0	0.1580 (a)	149,964	0.1580 (a)	149,964
2.		Unaffiliated - Private	1,424,482	XXX	XXX	1,424,482	0.0000	0	0.1945	277,062	0.1945	277,062
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
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	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	2,373,623	0	0	2,373,623	XXX	0	XXX	427,026	XXX	427,026
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
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)	0	0	0	0	XXX	0	XXX	0	XXX	0
		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	2,422,462	XXX	XXX	2,422,462	0.0005	1,211	0.0016	3,876	0.0033	7,994
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
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)	2,422,462	XXX	XXX	2,422,462	XXX	1,211	XXX	3,876	XXX	7,994
		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	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
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)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	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 COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	3,075,448	XXX	XXX	3,075,448	0.0000	0	0.1945	598,175	0.1945	598,175
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	44,391	XXX	XXX	44,391	0.0000	0	0.1945	8,634	0.1945	8,634
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,119,839	XXX	XXX	3,119,839	XXX	0	XXX	606,809	XXX	606,809
		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	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
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)	0	0	0	0	XXX	0	XXX	0	XXX	0
		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
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	5,542,301	0	0	5,542,301	XXX	1,211	XXX	610,685	XXX	614,803

(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

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
NY0048893B			2021	250,000	0	0	Court Dismissed.
0199999. Death Claims - Ordinary				250,000	0	0	XXX
0599999. Death Claims - Disposed Of				250,000	0	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				250,000	0	0	XXX
3199999. Death Claims - Resisted				0	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
AD14115488		NY	2015	500,000	0	500,000	Material change in health before policy delivery
Adjustment to estimate				0	0	(500,000)	
3799999. Disability Benefits Claims - Ordinary				500,000	0	0	XXX
4199999. Disability Benefits Claims - Resisted				500,000	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				500,000	0	0	XXX
5399999 - Totals				750,000	0	0	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	85,523,835	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	85,523,787	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	67,857,602	79.3	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
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	67,857,602	79.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	(172,187)	(0.2)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	5,486,177	6.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	14,799,839	17.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	2,047,830	2.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	22,333,846	26.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	139,045	0.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	(4,634,519)	(5.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	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
14.	Gain from underwriting after dividends or refunds	(4,634,519)	(5.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.	Miscellaneous expense	162,334	0.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	Interest on deposit admin funds	6,041	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	Increase in loading	(29,330)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
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
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	139,045	0.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	147,136	XXX	0	XXX	85,376,699	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	147,605	XXX	0	XXX	85,376,182	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	148,570	100.7	0	0.0	67,709,032	79.3
4.	Cost containment expenses	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	148,570	100.7	0	0.0	67,709,032	79.3
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	(13,600)	(9.2)	0	0.0	(158,587)	(0.2)
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	(178,371)	(120.8)	0	0.0	5,664,548	6.6
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	50,947	34.5	0	0.0	14,748,892	17.3
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	24,759	16.8	0	0.0	2,023,071	2.4
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	(102,665)	(69.6)	0	0.0	22,436,511	26.3
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	32,009	21.7	0	0.0	107,036	0.1
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	83,291	56.4	0	0.0	(4,717,810)	(5.5)
13.	Dividends or refunds	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	0	0.0	0	0.0	0	0.0	83,291	56.4	0	0.0	(4,717,810)	(5.5)
	DETAILS OF WRITE-INS												
1101.	Miscellaneous expense	0	0.0	0	0.0	0	0.0	(2,320)	(1.6)	0	0.0	164,654	0.2
1102.	Interest on deposit admin funds	0	0.0	0	0.0	0	0.0	6,041	4.1	0	0.0	0	0.0
1103.	Increase in loading	0	0.0	0	0.0	0	0.0	28,288	19.2	0	0.0	(57,618)	(0.1)
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
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	32,009	21.7	0	0.0	107,036	0.1

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	29,656	0	0	0	0	0	0	0	0	0	2,306	0	27,350
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	29,656	0	0	0	0	0	0	0	0	0	2,306	0	27,350
5. Total premium reserves, prior year	29,608	0	0	0	0	0	0	0	0	0	2,775	0	26,833
6. Increase in total premium reserves	48	0	0	0	0	0	0	0	0	0	(469)	0	517
B. Contract Reserves:													
1. Additional reserves (a)	2,226,437	0	0	0	0	0	0	0	0	0	159,340	0	2,067,097
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	2,226,437	0	0	0	0	0	0	0	0	0	159,340	0	2,067,097
4. Total contract reserves, prior year.	2,398,624	0	0	0	0	0	0	0	0	0	172,940	0	2,225,684
5. Increase in contract reserves	(172,187)	0	0	0	0	0	0	0	0	0	(13,600)	0	(158,587)
C. Claim Reserves and Liabilities:													
1. Total current year	29,965,316	0	0	0	0	0	0	0	0	0	1,301,137	0	28,664,179
2. Total prior year	21,557,545	0	0	0	0	0	0	0	0	0	1,468,588	0	20,088,957
3. Increase	8,407,771	0	0	0	0	0	0	0	0	0	(167,451)	0	8,575,222

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	19,633,473	0	0	0	0	0	0	0	0	0	294,344	0	19,339,129
1.2 On claims incurred during current year	39,816,358	0	0	0	0	0	0	0	0	0	21,677	0	39,794,681
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	3,916,118	0	0	0	0	0	0	0	0	0	1,280,746	0	2,635,372
2.2 On claims incurred during current year	26,049,198	0	0	0	0	0	0	0	0	0	20,391	0	26,028,807
3. Test:													
3.1 Lines 1.1 and 2.1	23,549,591	0	0	0	0	0	0	0	0	0	1,575,090	0	21,974,501
3.2 Claim reserves and liabilities, December 31, prior year	21,557,545	0	0	0	0	0	0	0	0	0	1,468,588	0	20,088,957
3.3 Line 3.1 minus Line 3.2	1,992,046	0	0	0	0	0	0	0	0	0	106,502	0	1,885,544

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	1,719,764	0	0	0	0	0	0	0	0	0	1,341,573	0	378,191
2. Premiums earned	1,722,341	0	0	0	0	0	0	0	0	0	1,344,150	0	378,191
3. Incurred claims	1,759,099	0	0	0	0	0	0	0	0	0	1,607,823	0	151,276
4. Commissions	267,556	0	0	0	0	0	0	0	0	0	267,556	0	0

(a) Includes $ ..... 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	1,756,393	0	67,860,308	69,616,701
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	2,777,800	0	20,343,719	23,121,519
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	3,662,901	0	29,070,218	32,733,119
4. Claims paid	0	0	0	0	0	0	0	0	0	871,292	0	59,133,809	60,005,101
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	1,607,823	0	151,276	1,759,099
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	1,338,851	0	254,762	1,593,613
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	2,402,676	0	406,038	2,808,714
4. Claims paid	0	0	0	0	0	0	0	0	0	543,998	0	0	543,998
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	148,570	0	67,709,032	67,857,602
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	1,438,949	0	20,088,957	21,527,906
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	1,260,225	0	28,664,180	29,924,405
4. Claims paid	0	0	0	0	0	0	0	0	0	327,294	0	59,133,809	59,461,103
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	148,570	0	67,709,032	67,857,602
2. Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	1,438,949	0	20,088,957	21,527,906
3. Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	1,260,225	0	28,664,180	29,924,405
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	327,294	0	59,133,809	59,461,103

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

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
67105	41-0451140	04/01/1984	ReliaStar Life Insurance Company	MN	375,083	822,591
67105	41-0451140	01/15/1996	ReliaStar Life Insurance Company	MN	0	2,656,691
67105	41-0451140	03/01/2008	ReliaStar Life Insurance Company	MN	12,815,000	6,520,954
67105	41-0451140	01/01/2011	ReliaStar Life Insurance Company	MN	225,900	560,246
67105	41-0451140	04/01/2011	ReliaStar Life Insurance Company	MN	900,000	26,954
0299999. Life and Annuity - U.S. Affiliates - Other					14,315,983	10,587,436
0399999. Total Life and Annuity - U.S. Affiliates					14,315,983	10,587,436
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					14,315,983	10,587,436
80659	82-4533188	08/01/2016	Canada Life Assurance Co USB	MI	3,359,537	0
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	0	28,504
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	0	13,500
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	0	24,402
			IBNR		0	3,792,419
65676	35-0472300	08/01/1997	Lincoln National Life Insurance Co	IN	26,501	8,030
65676	35-0472300	04/01/1998	Lincoln National Life Insurance Co	IN	22,333	13,751
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	32,123	8,030
66346	58-0828824	11/01/2001	Munich American Reassurance Co	GA	2,853,173	260,189
66346	58-0828824	05/01/2004	Munich American Reassurance Co	GA	0	4,500
66346	58-0828824	07/01/2010	Munich American Reassurance Co	GA	360,000	0
93572	43-1235868	08/01/1997	RGA Reinsurance Company	MO	0	8,030
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	0	8,251
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	213,565	390,283
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	142,377	260,189
93572	43-1235868	09/09/2002	RGA Reinsurance Company	MO	0	27,000
93572	43-1235868	07/01/2007	RGA Reinsurance Company	MO	0	48,802
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	0	24,402
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	0	24,402
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	200,000	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	DE	0	61,003
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	(330,078)	332,286
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	4,874,972	21,047
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	4,341	9,000
68713	84-0499703	01/01/2021	Security Life Of Denver	CO	189,759	71,200
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	1,848,281	5,119,433
68713	84-0499703	01/01/2021	Security Life of Denver Insurance Co	CO	9,042,213	5,811,722
82627	06-0839705	09/01/1982	Swiss Re Life & Health America Inc	MO	0	114,585
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	MO	0	112,501
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	141,719	275,000
82627	06-0839705	05/01/1995	Swiss Re Life & Health America Inc	MO	0	4,925
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	385,825	281,022
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	16,000	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	28,666	22,002
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	613,946	1,564,756
82627	06-0839705	09/09/2002	Swiss Re Life & Health America Inc	MO	0	9,000
82627	06-0839705	07/01/2007	Swiss Re Life & Health America Inc	MO	0	61,004
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	20,000	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	0	11,001
70688	36-6071399	09/09/2002	Transamerica Financial Life Ins Co	NY	0	27,000
0899999. Life and Annuity - U.S. Non-Affiliates					24,045,253	18,853,171
1099999. Total Life and Annuity - Non-Affiliates					24,045,253	18,853,171
1199999. Total Life and Annuity					38,361,236	29,440,607
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
			IBNR		0	629
80926	06-0893662	09/01/2009	Sun Life & Health Insurance Co	MI	(23,758)	85,677
80926	06-0893662	04/01/2011	Sun Life & Health Insurance Co	MI	59,061	304,039
82627	06-0839705	01/01/2016	Swiss Re Life & Health	MO	0	405,408
39845	48-0921045	01/01/2003	Westport Insurance Corporation	MO	5,608	0
1999999. Accident and Health - U.S. Non-Affiliates					40,911	795,753
2199999. Total Accident and Health - Non-Affiliates					40,911	795,753
2299999. Total Accident and Health					40,911	795,753
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					38,402,147	30,236,360
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					38,402,147	30,236,360

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
67105	41-0451140	04/01/1984	ReliaStar Life Insurance Company	MN	YRT/I	XXXL0	883,084,693	23,773,985	23,802,870	15,057,293	0	0	0	0
67105	41-0451140	01/15/1996	ReliaStar Life Insurance Company	MN	CO/I	0L	124,111,636	3,195,023	4,024,247	1,065,176	0	0	0	0
67105	41-0451140	03/01/2008	ReliaStar Life Insurance Company	MN	CO/I	XXXL	25,229,246,669	816,228,477	821,335,518	30,104,166	20,987,491	22,320,030	0	0
67105	41-0451140	01/01/2011	ReliaStar Life Insurance Company	MN	CO/I	XXXL	2,097,675,920	105,079,265	96,771,853	5,716,213	0	0	0	0
67105	41-0451140	04/01/2011	ReliaStar Life Insurance Company	MN	CO/I	AXXX	25,079,895	7,554,075	7,355,444	98,167	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							28,359,198,813	955,830,825	953,289,932	52,041,015	20,987,491	22,320,030	0	0
0399999. Total General Account - Authorized U.S. Affiliates							28,359,198,813	955,830,825	953,289,932	52,041,015	20,987,491	22,320,030	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							28,359,198,813	955,830,825	953,289,932	52,041,015	20,987,491	22,320,030	0	0
80659	82-4533188	06/30/2003	Canada Life Assurance Co USB	MI	CO/I	0L	48,394,831	1,920,336	2,571,556	151,721	0	0	0	0
80659	82-4533188	10/01/2004	Canada Life Assurance Co USB	MI	YRT/I	0L	11,705,242	841,357	788,272	659,326	0	0	0	0
80659	82-4533188	11/01/2011	Canada Life Assurance Co USB	MI	YRT/I	0L	71,569,855	16,229	18,211	201,111	0	0	0	0
80659	82-4533188	07/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	2,300,000	265	234	1,657	0	0	0	0
80659	82-4533188	08/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	26,643,985	13,341	110,172	547,087	0	0	0	0
80659	82-4533188	02/01/2017	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	677,341	483	398	1,602	0	0	0	0
86258	13-2572994	07/01/1968	General Re Life Corporation	CT	YRT/I	XXXL0	901,334	46,817	74,228	76,845	0	0	0	0
86258	13-2572994	02/01/1984	General Re Life Corporation	CT	YRT/I	XXXL0	3,212,500	69,196	72,695	85,711	0	0	0	0
86258	13-2572994	01/01/1986	General Re Life Corporation	CT	YRT/I	XXXL0	782,149	19,257	18,013	26,426	0	0	0	0
86258	13-2572994	09/01/1988	General Re Life Corporation	CT	CO/I	0L	13,250	387	405	114	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXL0	695,348	36,095	32,378	59,287	0	0	0	0
86258	13-2572994	05/16/2001	General Re Life Corporation	CT	YRT/I	XXXL0	22,819	289	233	567	0	0	0	0
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	YRT/I	XXXL0	2,004,289	24,042	143,150	58,248	0	0	0	0
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	CO/I	0L	43,318,812	1,313,736	1,410,386	201,536	0	0	0	0
86258	13-2572994	10/31/2005	General Re Life Corporation	CT	YRT/I	XXXL0	24,959,000	87,161	77,404	90,253	0	0	0	0
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	YRT/I	XXXL0	749,629,798	183,348	187,599	1,665,726	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	4,336,216	8,030	6,452	39,694	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	8,218,880	12,801	10,651	144,713	0	0	0	0
86258	13-2572994	03/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	3,940,019	879	862	7,586	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	83,585,507	17,831	17,556	179,462	0	0	0	0
86258	13-2572994	03/01/2014	General Re Life Corporation	CT	YRT/I	XXXL0	10,277,825	786	695	10,139	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Re Co of America	FL	YRT/I	XXXL0	6,031,345	218,356	226,476	164,428	0	0	0	0
88340	59-2859797	10/15/1987	Hannover Life Re Co of America	FL	YRT/I	XXXL0	0	0	0	89,706	0	0	0	0
88340	59-2859797	10/15/1987	Hannover Life Re Co of America	FL	CO/I	0L	288,308	5,013	4,589	7,795	0	0	0	0
88340	59-2859797	06/01/1989	Hannover Life Re Co of America	FL	CO/I	0L	297,512	95,235	90,155	13,920	0	0	0	0
88340	59-2859797	08/01/1993	Hannover Life Re Co of America	FL	CO/I	0L	1,913,145	60,654	61,602	43,136	0	0	0	0
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	YRT/I	XXXL0	11,705,246	840,935	787,811	637,145	0	0	0	0
88340	59-2859797	10/31/2005	Hannover Life Re Co of America	FL	YRT/I	XXXL0	12,159,804	47,573	42,399	47,511	0	0	0	0
88340	59-2859797	03/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	305,250	816	695	1,126	0	0	0	0
88340	59-2859797	06/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	14,856,680	153,711	142,443	1,447,163	0	0	0	0
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	375,101,624	111,436	108,078	905,824	0	0	0	0
88340	59-2859797	12/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	4,740,261	8,980	8,021	95,738	0	0	0	0
88340	59-2859797	01/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXL0	4,336,216	8,030	6,452	48,711	0	0	0	0
88340	59-2859797	03/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXL0	1,725,306	1,186	1,067	3,435	0	0	0	0
88340	59-2859797	07/01/2010	Hannover Life Re Co of America	FL	YRT/I	XXXL0	219,434,849	47,280	46,025	476,543	0	0	0	0
88340	59-2859797	07/01/2014	Hannover Life Re Co of America	FL	YRT/I	XXXL0	3,304,345	149	137	4,217	0	0	0	0
88340	59-2859797	07/01/2015	Hannover Life Re Co of America	FL	YRT/I	XXXL0	28,332	7	6	46	0	0	0	0
66346	58-0828824	04/01/1988	Munich American Reassurance Co	GA	CO/I	0L	300,159	3,779	3,459	7,051	0	0	0	0
66346	58-0828824	01/01/1997	Munich American Reassurance Co	GA	YRT/I	XXXL0	21,356	156	143	117	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXL0	11,930,819	91,944	86,489	65,674	0	0	0	0
66346	58-0828824	11/01/2001	Munich American Reassurance Co	GA	YRT/I	XXXL0	49,418,418	1,659,988	1,846,366	1,074,661	0	0	0	0
66346	58-0828824	05/01/2004	Munich American Reassurance Co	GA	CO/I	0L	16,439,604	468,489	517,350	71,317	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassurance Co	GA	YRT/I	XXXL0	8,818,556	36,681	32,348	95,768	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassurance Co	GA	YRT/I	XXXL0	283,090,125	59,729	58,041	447,766	0	0	0	0
66346	58-0828824	03/01/2014	Munich American Reassurance Co	GA	YRT/I	XXXL0	27,129,716	2,551	2,208	25,608	0	0	0	0
66346	58-0828824	07/01/2014	Munich American Reassurance Co	GA	YRT/I	XXXL0	3,304,328	145	131	3,437	0	0	0	0
66346	58-0828824	07/01/2015	Munich American Reassurance Co	GA	YRT/I	XXXL0	21,249	5	4	26	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
66346	58-0828824	07/01/2016	Munich American Reassurance Co	GA	YRT/I	XXXLO	2,875,000	331	292	2,118	0	0	0	0
93572	43-1235868	08/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXLO	77,574,818	1,923,956	2,156,565	1,330,173	0	0	0	0
93572	43-1235868	01/01/1991	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,315	514	473	776	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	342,071	7,204	6,573	4,640	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	808,016	22,393	19,683	12,425	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	21,356	156	143	119	0	0	0	0
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	21,356	156	143	114	0	0	0	0
93572	43-1235868	08/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,856,860	55,823	49,514	51,964	0	0	0	0
93572	43-1235868	08/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	15,704,702	148,702	139,064	132,879	0	0	0	0
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	CO/I	OL	114,000	2,260	2,047	4,350	0	0	0	0
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	CO/I	OL	7,949,848	98,524	102,099	92,530	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	1,540,740	61,973	56,533	35,482	0	0	0	0
93572	43-1235868	11/01/2000	RGA Reinsurance Company	MO	CO/I	OL	30,555,318	477,069	1,427,425	(7,547)	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	71,390,765	2,531,311	2,811,710	2,392,539	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	49,686,594	1,716,741	1,900,471	1,862,303	0	0	0	0
93572	43-1235868	09/09/2002	RGA Reinsurance Company	MO	CO/I	OL	231,830,445	6,548,887	8,504,189	1,183,505	0	0	0	0
93572	43-1235868	10/31/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	36,601,509	139,564	124,789	157,207	0	0	0	0
93572	43-1235868	03/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	305,250	816	695	1,352	0	0	0	0
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	15,235,606	156,601	144,444	1,956,243	0	0	0	0
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	647,331,367	151,898	157,273	1,589,886	0	0	0	0
93572	43-1235868	07/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,375,713	29,018	24,316	318,640	0	0	0	0
93572	43-1235868	12/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,640,885	13,801	12,322	155,550	0	0	0	0
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,317,749	13,701	11,046	84,490	0	0	0	0
93572	43-1235868	03/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	6,203,398	1,015	1,086	11,313	0	0	0	0
93572	43-1235868	07/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	415,025,519	84,137	88,366	1,068,259	0	0	0	0
93572	43-1235868	03/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,250,793	1,540	1,360	19,966	0	0	0	0
93572	43-1235868	07/01/2015	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,238,032	195	168	2,140	0	0	0	0
93572	43-1235868	07/01/2015	RGA Reinsurance Company	MO	YRT/I	XXXLO	4,567,296	689	613	6,043	0	0	0	0
93572	43-1235868	04/01/1998	Reinsurance Group of America Inc	MO	OTH/G	OL	1,250,000	0	7,897	0	0	0	0	0
93572	43-1235868	04/01/2005	Reinsurance Group of America	MO	YRT/G	OL	48,209,837	467,516	485,208	(28,027)	0	0	0	0
87017	62-1003368	01/01/1999	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	XXXLO	344,473	14,818	12,836	17,940	0	0	0	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	11,705,246	842,882	789,936	679,036	0	0	0	0
97071	13-3126819	04/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/G	OL	0	0	7,897	0	0	0	0	0
97071	13-3126819	10/31/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	20,487,705	78,394	69,969	74,533	0	0	0	0
97071	13-3126819	06/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	20,063,195	202,820	188,049	2,880,989	0	0	0	0
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	762,403,244	177,513	183,799	1,605,859	0	0	0	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	20,547,199	32,001	26,626	216,249	0	0	0	0
97071	13-3126819	12/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	13,990,786	23,280	20,785	190,356	0	0	0	0
97071	13-3126819	01/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,049,705	5,744	4,650	35,355	0	0	0	0
97071	13-3126819	07/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	281,719,884	59,609	58,401	542,682	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	FA	0	80,830,062	85,887,581	495,383	0	0	0	0
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	VA	0	204,028,422	200,239,706	506,381	63,044,449	65,216,716	0	0
87572	23-2038295	04/24/1984	Scottish Re (U.S.) Inc	DE	CO/I	OL	99,000	365	365	1,589	0	0	0	0
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	CO/I	OL	79,298,136	2,371,616	3,207,910	304,103	0	0	0	0
68713	84-0499703	06/01/1987	Security Life of Denver Insurance Co	CO	CO/I	OL	515,648	81,055	79,586	22,043	0	0	0	0
68713	84-0499703	04/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	1,330,000	21,249	20,407	32,221	0	0	0	0
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	CO/I	AXXX	1,069,924,965	470,418,248	454,974,367	4,768,812	23,504,308	25,056,775	0	0
68713	84-0499703	01/01/2021	Security Life of Denver Insurance Co	CO	COMB/I	OL	1,418,403,264	377,869,171	384,840,011	7,386,496	31,211,690	32,287,123	0	0
68713	84-0499703	01/01/2021	Security Life of Denver	CO	YRT/I	OL	39,817,358	3,906,175	3,564,566	288,428	0	0	0	0
82627	06-0839705	04/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	23,443	1,178	7,384	518	0	0	0	0
82627	06-0839705	09/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	23,173,965	1,001,958	933,502	1,503,350	0	0	0	0
82627	06-0839705	09/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	14,229,164	424,750	400,970	658,154	0	0	0	0
82627	06-0839705	09/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	388,961	1,143	1,559	0	0	0	0	0
82627	06-0839705	04/01/1984	Swiss Re Life & Health America Inc	MO	CO/I	OL	6,201	252	231	266	0	0	0	0
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	895,856	28,020	24,366	39,923	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	CO/I	OL	106,580,361	1,395,973	1,468,317	1,687,487	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
82627	06-0839705	11/01/1994	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	104,336	2,035	3,130	3,848	0	0	0	0
82627	06-0839705	05/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	19,606,922	173,528	181,036	215,964	0	0	0	0
82627	06-0839705	05/25/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	7,351,923	70,961	71,301	88,740	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	0L	78,833	4,199	3,829	2,746	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	0L	623,481	11,247	10,263	7,593	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	CO/I	0L	25,394,398	600,199	673,870	146,104	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	109,029,900	2,378,750	2,276,991	2,062,959	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	274,500	820	768	693	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	0L	5,222,513	50,973	50,197	50,165	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	0L	11,955,113	158,708	166,783	131,470	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	0L	3,083,748	124,059	113,168	74,149	0	0	0	0
82627	06-0839705	11/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	0L	1,645,382	5,063	5,964	11,920	0	0	0	0
82627	06-0839705	11/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	0L	31,742,645	456,219	963,522	68,034	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	159,762,264	3,372,369	4,350,468	2,012,741	0	0	0	0
82627	06-0839705	09/09/2002	Swiss Re Life & Health America Inc	MO	CO/I	0L	643,873,646	16,351,432	25,055,126	2,238,548	0	0	0	0
82627	06-0839705	01/17/2003	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	14,743,658	6,261,548	6,088,445	435,424	0	0	0	0
82627	06-0839705	10/31/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	12,853,426	49,188	43,864	50,670	0	0	0	0
82627	06-0839705	06/01/2006	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	9,904,453	104,366	96,265	1,286,981	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	982,328,489	229,525	235,733	2,121,348	0	0	0	0
82627	06-0839705	07/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	19,729,750	51,504	43,525	297,888	0	0	0	0
82627	06-0839705	12/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	11,972,343	22,572	20,160	215,082	0	0	0	0
82627	06-0839705	01/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	5,323,928	9,989	8,141	63,898	0	0	0	0
82627	06-0839705	03/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	6,038,570	1,382	1,369	10,170	0	0	0	0
82627	06-0839705	07/01/2010	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	288,458,217	61,568	60,085	576,226	0	0	0	0
82627	06-0839705	03/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	32,129,716	3,177	2,737	34,706	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	7,639,606	61,609	49,787	229,495	0	0	0	0
82627	06-0839705	07/01/2015	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	463,659	29	26	234	0	0	0	0
82627	06-0839705	07/01/2016	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,875,000	331	292	1,894	0	0	0	0
82627	06-0839705	06/01/1984	Swiss Re Life & Health	MO	YRT/I	0L	15,000	13,204	13,125	0	0	0	0	0
82627	06-0839705	09/01/1984	Swiss Re Life & Health	MO	CO/I	0L	0	0	45,232	0	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	CO/I	0L	6,528,146	63,717	62,746	64,892	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	CO/I	0L	2,727,335	47,548	52,066	44,011	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	0L	1,541,874	62,030	56,584	43,447	0	0	0	0
70688	36-6071399	11/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	0L	18,163,438	234,004	751,706	(51,663)	0	0	0	0
70688	36-6071399	09/09/2002	Transamerica Financial Life Ins Co	NY	CO/I	0L	281,650,672	7,550,459	10,389,149	1,443,682	0	0	0	0
21113	13-5459190	01/01/2022	United States Fire Insurance Company	DE	CAT/G	0L	0	0	0	1,602	0	0	0	0
16535	36-4233459	01/01/2022	Zurich American Insurance Company	NY	CAT/G	0L	0	0	0	1,602	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							10,492,570,354	1,205,596,995	1,216,811,781	60,353,528	117,760,447	122,560,614	0	0
00000	AA-1124129	01/01/2022	Endurance Worldwide	GBR	CAT/G	0L	0	0	0	627	0	0	0	0
00000	AA-1126033	01/01/2022	Lloyds Syndicate #0033	GBR	CAT/G	0L	0	0	0	246	0	0	0	0
00000	AA-1126510	01/01/2022	Lloyds Syndicate #0510	GBR	CAT/G	0L	0	0	0	502	0	0	0	0
00000	AA-1120096	01/01/2022	Lloyds Syndicate #1880	GBR	CAT/G	0L	0	0	0	126	0	0	0	0
00000	AA-1120064	01/01/2022	Lloyds Syndicate #1919	GBR	CAT/G	0L	0	0	0	470	0	0	0	0
00000	AA-1128010	01/01/2022	Lloyds Syndicate #2010	GBR	CAT/G	0L	0	0	0	99	0	0	0	0
00000	AA-1120082	01/01/2022	Lloyds Syndicate #3010	GBR	CAT/G	0L	0	0	0	99	0	0	0	0
00000	AA-1120055	01/01/2022	Lloyds Syndicate #3623	GBR	CAT/G	0L	0	0	0	2,463	0	0	0	0
00000	AA-1120116	01/01/2022	Lloyds Syndicate #3902	GBR	CAT/G	0L	0	0	0	1,774	0	0	0	0
00000	AA-1126004	01/01/2022	Lloyds Syndicate #4444	GBR	CAT/G	0L	0	0	0	246	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							0	0	0	6,652	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							10,492,570,354	1,205,596,995	1,216,811,781	60,360,180	117,760,447	122,560,614	0	0
1199999. Total General Account Authorized							38,851,769,167	2,161,427,820	2,170,101,713	112,401,195	138,747,938	144,880,644	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
73547	75-1237547	07/01/1984	Colonial Security Life Ins Co	TX	MCO/I	0L	371,544	0	0	6,828	0	0	53,964	0
65676	35-0472300	01/01/1969	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	4,728	175	169	369	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
65676	35-0472300	05/21/1987	Lincoln National Life Insurance Co	IN	YRT/I	XXXLO	1,795,646	35,537	36,819	47,667	0	0	0	0
65676	35-0472300	09/01/1988	Lincoln National Life Insurance Co	IN	CO/I	OL	13,250	387	405	114	0	0	0	0
65676	35-0472300	10/01/1995	Lincoln National Life Insurance Co	IN	CO/I	OL	233,774	4,329	3,950	3,670	0	0	0	0
65676	35-0472300	08/01/1997	Lincoln National Life Insurance Co	IN	YRT/I	XXXLO	16,406,343	149,154	136,919	127,507	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Insurance Co	IN	CO/I	OL	5,366,295	73,105	77,396	75,466	0	0	0	0
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co	IN	CO/I	OL	1,543,007	62,087	56,635	46,670	0	0	0	0
65676	35-0472300	11/01/2000	Lincoln National Life Insurance Co	IN	CO/I	OL	35,681,568	424,460	1,127,245	(44,032)	0	0	0	0
65676	35-0472300	04/01/1987	Lincoln National	IN	MCO/I	OL	9,105,300	0	0	20,577	0	0	1,054,364	0
88099	75-1608507	07/01/2016	Optimum Re Insurance Company	TX	YRT/I	XXXLO	1,974,000	246	218	1,518	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	NE	CO/I	OL	5,417,636	415,452	406,983	7,878	0	0	0	0
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	8,850,882	773	674	8,454	0	0	0	0
74900	63-0483783	07/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	3,314,265	140	126	2,177	0	0	0	0
74900	63-0483783	07/01/2015	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	21,249	5	4	29	0	0	0	0
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	5,417,636	415,451	406,983	7,868	0	0	0	0
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	12,159,804	47,573	42,399	56,422	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	2,625,226	26,444	24,371	369,559	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	403,201,624	90,779	92,892	867,036	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	6,816,745	23,787	20,527	97,719	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	3,915,675	7,209	5,765	67,917	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	1,725,306	395	391	3,220	0	0	0	0
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	8,531,601	21,326	19,099	167,552	0	0	0	0
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	5,213,699	9,881	7,916	47,111	0	0	0	0
64688	75-6020048	03/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	1,725,306	395	391	3,284	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	71,344,595	14,291	12,878	131,807	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	IA	CO/I	OL	426,053	8,993	8,205	7,045	0	0	0	0
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	IA	YRT/I	XXXLO	12,037,917	121,692	112,829	1,728,593	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							625,240,674	1,954,066	2,602,189	3,860,025	0	0	1,108,328	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	1,061,436	1,648	1,383	8,969	0	0	0	0
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	919,541	1,974	1,737	32,192	0	0	0	0
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	JPN	YRT/I	XXXLO	1,336,380	475	409	3,528	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							3,317,357	4,097	3,529	44,689	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							628,558,031	1,958,163	2,605,718	3,904,714	0	0	1,108,328	0
2299999. Total General Account Unauthorized							628,558,031	1,958,163	2,605,718	3,904,714	0	0	1,108,328	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							39,480,327,198	2,163,385,983	2,172,707,431	116,305,909	138,747,938	144,880,644	1,108,328	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
68713	84-0499703	01/01/2021	SECURITY LIFE OF DENVER INSURANCE CO	CO	COMB/I	VA	0	0	0	0	0	0	305,247,272	0
68713	84-0499703	01/01/2021	Security Life of Denver Insurance Co	CO	COMB/I	OL	0	0	0	206,255	0	0	21,190,403	0
68713	84-0499703	01/01/2021	Security Life of Denver	CO	MCO/I	OL	0	0	0	0	0	0	10,721,472	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	206,255	0	0	337,159,147	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	206,255	0	0	337,159,147	0
5699999. Total Separate Accounts Authorized							0	0	0	206,255	0	0	337,159,147	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
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	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
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	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	206,255	0	0	337,159,147	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							39,477,009,841	2,163,381,886	2,172,703,902	116,460,823	138,747,938	144,880,644	338,267,475	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)							3,317,357	4,097	3,529	51,341	0	0	0	0
9999999 - Totals							39,480,327,198	2,163,385,983	2,172,707,431	116,512,164	138,747,938	144,880,644	338,267,475	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
80926	06-0893662	09/01/2009	Sun Life & Health Insurance Co	MI	OTH/G	LTDI	173,317	0	1,328,914	0	0	0	0
80926	06-0893662	04/01/2011	Sun Life & Health Insurance Co	MI	OTH/G	STDI	1,168,256	0	1,871,159	0	0	0	0
82627	06-0839705	01/01/2016	Swiss Re Life & Heath	MO	OTH/G	SLEL	378,191	0	0	0	0	0	0
82627	06-0839705	09/01/1967	Swiss Re Life and Health America, Inc	MO	OTH/I	OH	0	1,139	68,679	0	0	0	0
39845	48-0921045	01/01/2003	Westport Insurance Corporation	MO	OTH/G	LTDI	0	0	213,305	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,719,764	1,139	3,482,057	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							1,719,764	1,139	3,482,057	0	0	0	0
1199999. Total General Account Authorized							1,719,764	1,139	3,482,057	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							1,719,764	1,139	3,482,057	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)							1,719,764	1,139	3,482,057	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							1,719,764	1,139	3,482,057	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
65676	35-0472300	01/01/1969	Lincoln National Life Insurance Co	175	0	0	175	175	0010	0	0	0	0	175
65676	35-0472300	05/21/1987	Lincoln National Life Insurance Co	35,537	0	0	35,537	35,537	0010	0	0	0	0	35,537
65676	35-0472300	09/01/1988	Lincoln National Life Insurance Co	387	0	0	387	387	0010	0	0	0	0	387
65676	35-0472300	10/01/1995	Lincoln National Life Insurance Co	4,329	0	0	4,329	4,329	0010	0	0	0	0	4,329
65676	35-0472300	08/01/1997	Lincoln National Life Insurance Co	149,154	34,531	0	183,685	183,685	0010	0	0	0	0	183,685
65676	35-0472300	04/01/1998	Lincoln National Life Insurance Co	73,105	36,084	0	109,189	109,189	0010	0	0	0	0	109,189
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co	62,087	0	0	62,087	62,087	0010	0	0	0	0	62,087
65676	35-0472300	11/01/2000	Lincoln National Life Insurance Co	424,460	0	0	424,460	3,504,612	0010	0	0	0	0	424,460
88099	75-1608507	07/01/2016	Optimum Re Insurance Company	246	0	0	246	0		0	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	415,452	0	0	415,452	429,420	0020	0	0	0	0	415,452
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	773	0	0	773	0		0	0	0	0	0
74900	63-0483783	07/01/2014	PartnerRe Life Reinsurance Company of America	140	0	0	140	0		0	0	0	0	0
74900	63-0483783	07/01/2015	PartnerRe Life Reinsurance Company of America	5	0	0	5	0		0	0	0	0	0
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	415,451	0	0	415,451	415,451	0030	0	0	0	0	415,451
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	47,573	0	0	47,573	47,573	0030	0	0	0	0	47,573
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	26,444	0	0	26,444	26,444	0030	0	0	0	0	26,444
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	0	0	0	0	0	0030	0	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	90,779	0	0	90,779	90,779	0030	0	0	0	0	90,779
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	23,787	24,402	0	48,189	48,189	0030	0	0	0	0	48,189
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	7,209	24,402	0	31,611	31,611	0030	0	0	0	0	31,611
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	395	0	0	395	395	0030	0	0	0	0	395
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	21,326	0	0	21,326	21,326	0030	0	0	0	0	21,326
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	9,881	0	0	9,881	9,881	0030	0	0	0	0	9,881
64688	75-6020048	03/01/2008	SCOR Global Life Americas Reinsurance Company	395	0	0	395	395	0030	0	0	0	0	395
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	14,291	0	0	14,291	7,728,226	0030	0	0	0	0	14,291
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	8,993	0	0	8,993	0		0	0	0	0	0
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	0	0	0	0	0		0	0	0	0	0
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	121,692	0	0	121,692	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				1,954,066	119,419	0	2,073,485	12,749,691	XXX	0	0	0	0	1,941,636
				0	0	0	0	0		0	0	0	0	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V.	1,648	0	0	1,648	0		0	0	0	0	0
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V.	1,974	0	0	1,974	0		0	0	0	0	0
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	475	0	0	475	0		0	0	0	0	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				4,097	0	0	4,097	0	XXX	0	0	0	0	0
1099999. Total General Account - Life and Annuity Non-Affiliates				1,958,163	119,419	0	2,077,582	12,749,691	XXX	0	0	0	0	1,941,636
1199999. Total General Account Life and Annuity				1,958,163	119,419	0	2,077,582	12,749,691	XXX	0	0	0	0	1,941,636
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				1,958,163	119,419	0	2,077,582	12,749,691	XXX	0	0	0	0	1,941,636
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
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,954,066	119,419	0	2,073,485	12,749,691	XXX	0	0	0	0	1,941,636
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,097	0	0	4,097	0	XXX	0	0	0	0	0
9999999 - Totals				1,958,163	119,419	0	2,077,582	12,749,691	XXX	0	0	0	0	1,941,636

(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
0010	1	210000238	JPMorgan Chase Bank, N.A.	3,900,000
0020	1	021000021	Australia and New Zealand Banking Group Ltd.	429,420
0030	1	210000238	JP MORGAN CHASE BANK	8,420,270

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 2022	2 2021	3 2020	4 2019	5 2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	107,307	1,186,974	124,875	124,989	129,807
2.	Commissions and reinsurance expense allowances	11,912	27,383	11,395	11,916	12,575
3.	Contract claims	172,647	260,597	128,820	130,230	101,409
4.	Surrender benefits and withdrawals for life contracts	57,001	70,192	342	1,058	753
5.	Dividends to policyholders and refunds to members	104	211	0	0	0
6.	Reserve adjustments on reinsurance ceded	(59,414)	406,078	0	0	0
7.	Increase in aggregate reserve for life and accident and health contracts	(9,138)	677,634	31,403	52,070	67,068
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	33,967	41,778	32,583	30,098	36,541
9.	Aggregate reserves for life and accident and health contracts	2,161,448	2,170,586	1,492,952	1,461,549	1,409,479
10.	Liability for deposit-type contracts	5,421	4,649	0	0	0
11.	Contract claims unpaid	30,236	40,095	30,002	34,172	33,985
12.	Amounts recoverable on reinsurance	38,402	80,264	12,201	10,803	6,975
13.	Experience rating refunds due or unpaid	0	(18,779)	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	801	0	512	119	1,941
16.	Unauthorized reinsurance offset	136	6,809	144	356	161
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	0	0	0
19.	Letters of credit (L)	12,750	12,750	7,542	9,644	9,963
20.	Trust agreements (T)	0	0	0	0	0
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)	1,548,389,677	22,772,945	1,571,162,622
2.	Reinsurance (Line 16)	42,361,897	(42,362,081)	(184)
3.	Premiums and considerations (Line 15)	(1,843,265)	33,966,991	32,123,726
4.	Net credit for ceded reinsurance	XXX	2,180,385,420	2,180,385,420
5.	All other admitted assets (balance)	25,474,287	4,341	25,478,628
6.	Total assets excluding Separate Accounts (Line 26)	1,614,382,596	2,194,767,616	3,809,150,212
7.	Separate Account assets (Line 27)	450,414,711	0	450,414,711
8.	Total assets (Line 28)	2,064,797,307	2,194,767,616	4,259,564,923
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	985,506,091	2,161,447,924	3,146,954,015
10.	Liability for deposit-type contracts (Line 3)	52,807,552	5,421,256	58,228,808
11.	Claim reserves (Line 4)	42,515,540	30,236,360	72,751,900
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,249,287	129,892	1,379,179
13.	Premium & annuity considerations received in advance (Line 8)	110,419	371,201	481,620
14.	Other contract liabilities (Line 9)	9,407,730	(2,702,148)	6,705,582
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	135,946	(135,946)	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)	117,342,830	(923)	117,341,907
20.	Total liabilities excluding Separate Accounts (Line 26)	1,209,075,395	2,194,767,616	3,403,843,011
21.	Separate Account liabilities (Line 27)	450,414,711	0	450,414,711
22.	Total liabilities (Line 28)	1,659,490,106	2,194,767,616	3,854,257,722
23.	Capital & surplus (Line 38)	405,307,201	XXX	405,307,201
24.	Total liabilities, capital & surplus (Line 39)	2,064,797,307	2,194,767,616	4,259,564,923
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,161,447,924		
26.	Claim reserves	30,236,360		
27.	Policyholder dividends/reserves	129,892		
28.	Premium & annuity considerations received in advance	371,201		
29.	Liability for deposit-type contracts	5,421,256		
30.	Other contract liabilities	(2,702,148)		
31.	Reinsurance ceded assets	42,362,081		
32.	Other ceded reinsurance recoverables	(22,777,286)		
33.	Total ceded reinsurance recoverables	2,214,489,280		
34.	Premiums and considerations	33,966,991		
35.	Reinsurance in unauthorized companies	135,946		
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	923		
40.	Total ceded reinsurance payable/offsets	34,103,860		
41.	Total net credit for ceded reinsurance	2,180,385,420		

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	227,677	0	137,621	0	365,298	0
2. Alaska	AK	L	8,683	0	27,895	0	36,577	0
3. Arizona	AZ	L	427,022	0	661,100	0	1,088,122	0
4. Arkansas	AR	L	245,502	500	919,936	0	1,165,938	0
5. California	CA	L	2,349,671	4,605	3,362,041	0	5,716,317	0
6. Colorado	CO	L	311,038	1,200	735,018	0	1,047,256	0
7. Connecticut	CT	L	5,199,618	0	1,290,366	0	6,489,984	0
8. Delaware	DE	L	243,470	0	1,640,789	0	1,884,259	0
9. District of Columbia	DC	L	110,010	0	147,256	0	257,265	0
10. Florida	FL	L	4,534,084	600	2,140,325	0	6,675,008	0
11. Georgia	GA	L	765,431	1,200	456,295	0	1,222,926	0
12. Hawaii	HI	L	155,027	0	180,644	0	335,670	0
13. Idaho	ID	L	23,990	0	22,489	0	46,479	0
14. Illinois	IL	L	1,194,382	3,000	1,262,210	0	2,459,591	0
15. Indiana	IN	L	1,164,550	0	969,628	0	2,134,178	0
16. Iowa	IA	L	95,680	0	36,019	0	131,699	0
17. Kansas	KS	L	65,313	0	429,191	0	494,504	0
18. Kentucky	KY	L	390,694	0	180,293	0	570,987	0
19. Louisiana	LA	L	95,978	0	128,602	0	224,580	0
20. Maine	ME	L	200,685	600	102,072	0	303,356	0
21. Maryland	MD	L	1,186,536	1,200	508,485	0	1,696,221	0
22. Massachusetts	MA	L	1,163,792	3,340	895,669	0	2,062,801	0
23. Michigan	MI	L	351,492	0	301,372	0	652,864	0
24. Minnesota	MN	L	987,749	0	345,035	0	1,332,784	0
25. Mississippi	MS	L	67,376	0	268,870	0	336,247	0
26. Missouri	MO	L	392,753	1,200	970,030	0	1,363,984	0
27. Montana	MT	L	49,172	0	9,451	0	58,623	0
28. Nebraska	NE	L	80,660	0	54,433	0	135,093	0
29. Nevada	NV	L	141,447	0	190,069	0	331,516	0
30. New Hampshire	NH	L	244,694	792	82,349	0	327,834	0
31. New Jersey	NJ	L	6,175,591	14,441	4,231,057	0	10,421,089	0
32. New Mexico	NM	L	73,774	0	88,773	0	162,548	0
33. New York	NY	L	124,477,538	1,246,899	55,902,450	0	181,626,887	0
34. North Carolina	NC	L	2,067,672	26,513	523,398	0	2,617,583	0
35. North Dakota	ND	L	67,663	0	17,820	0	85,483	0
36. Ohio	OH	L	1,147,227	0	608,546	0	1,755,774	0
37. Oklahoma	OK	L	90,488	0	122,983	0	213,470	0
38. Oregon	OR	L	75,461	0	463,004	0	538,465	0
39. Pennsylvania	PA	L	3,510,981	9,703	2,435,481	0	5,956,166	0
40. Rhode Island	RI	L	243,270	1,667	80,302	0	325,239	0
41. South Carolina	SC	L	1,009,182	(4,231)	152,389	0	1,157,341	0
42. South Dakota	SD	L	103,978	0	130,737	0	234,715	0
43. Tennessee	TN	L	566,782	150	264,698	0	831,629	0
44. Texas	TX	L	955,721	7,600	2,010,203	0	2,973,524	0
45. Utah	UT	L	101,141	0	110,447	0	211,587	0
46. Vermont	VT	L	124,929	16	68,245	0	193,190	0
47. Virginia	VA	L	968,824	7,692	815,722	0	1,792,237	0
48. Washington	WA	L	245,191	1,800	708,133	0	955,124	0
49. West Virginia	WV	L	174,317	1,900	109,898	0	286,115	0
50. Wisconsin	WI	L	234,761	0	167,125	0	401,887	0
51. Wyoming	WY	L	19,302	0	34,096	0	53,398	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	22,434	0	0	0	22,434	0
55. U.S. Virgin Islands	VI	N	454	0	0	0	454	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	11,189	0	0	0	11,189	0
58. Aggregate Other Alien	OT	XXX	954,928	3,298	0	0	958,226	0
59. Subtotal		XXX	165,896,968	1,335,685	87,501,059	0	254,733,713	0
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,160,868	0	0	0	1,160,868	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	506,138	0	0	0	506,138	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	167,563,974	1,335,685	87,501,059	0	256,400,719	0
96. Plus reinsurance assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	167,563,974	1,335,685	87,501,059	0	256,400,719	0
98. Less reinsurance ceded		XXX	112,435,099	964,607	1,684,642	0	115,084,348	0
99. Totals (All Business) less Reinsurance Ceded		XXX	55,128,875	371,079	(c) 85,816,417	0	141,316,371	0
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	879,613	3,298	0	0	882,911	0
58002. DOM Dominican Republic		XXX	75,315	0	0	0	75,315	0
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	954,928	3,298	0	0	958,226	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 6

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

Premiums are allocated baed 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	227,677	0	0	0	0	227,677
2. Alaska	AK	8,683	0	0	0	0	8,683
3. Arizona	AZ	427,022	0	752	0	0	427,774
4. Arkansas	AR	245,502	500	0	0	0	246,002
5. California	CA	2,349,671	4,605	(12)	0	0	2,354,263
6. Colorado	CO	311,038	1,200	0	0	0	312,238
7. Connecticut	CT	5,199,618	0	114	0	0	5,199,731
8. Delaware	DE	243,470	0	0	0	0	243,470
9. District of Columbia	DC	110,010	0	33,890	0	0	143,899
10. Florida	FL	4,534,084	600	844	0	0	4,535,527
11. Georgia	GA	765,431	1,200	0	0	0	766,631
12. Hawaii	HI	155,027	0	0	0	0	155,027
13. Idaho	ID	23,990	0	0	0	0	23,990
14. Illinois	IL	1,194,382	3,000	0	0	0	1,197,382
15. Indiana	IN	1,164,550	0	0	0	0	1,164,550
16. Iowa	IA	95,680	0	0	0	0	95,680
17. Kansas	KS	65,313	0	0	0	0	65,313
18. Kentucky	KY	390,694	0	1,388	0	0	392,082
19. Louisiana	LA	95,978	0	0	0	0	95,978
20. Maine	ME	200,685	600	37	0	0	201,322
21. Maryland	MD	1,186,536	1,200	0	0	0	1,187,736
22. Massachusetts	MA	1,163,792	3,340	3,318	0	0	1,170,450
23. Michigan	MI	351,492	0	0	0	0	351,492
24. Minnesota	MN	987,749	0	0	0	0	987,749
25. Mississippi	MS	67,376	0	0	0	0	67,376
26. Missouri	MO	392,753	1,200	0	0	0	393,953
27. Montana	MT	49,172	0	0	0	0	49,172
28. Nebraska	NE	80,660	0	0	0	0	80,660
29. Nevada	NV	141,447	0	1,237	0	0	142,684
30. New Hampshire	NH	244,694	792	0	0	0	245,486
31. New Jersey	NJ	6,175,591	14,441	38,689	0	0	6,228,722
32. New Mexico	NM	73,774	0	0	0	0	73,774
33. New York	NY	124,477,538	1,246,899	1,230,558	0	0	126,954,995
34. North Carolina	NC	2,067,672	26,513	212	0	0	2,094,398
35. North Dakota	ND	67,663	0	0	0	0	67,663
36. Ohio	OH	1,147,227	0	0	0	0	1,147,227
37. Oklahoma	OK	90,488	0	0	0	0	90,488
38. Oregon	OR	75,461	0	0	0	0	75,461
39. Pennsylvania	PA	3,510,981	9,703	7,168	0	0	3,527,852
40. Rhode Island	RI	243,270	1,667	0	0	0	244,936
41. South Carolina	SC	1,009,182	(4,231)	0	0	0	1,004,951
42. South Dakota	SD	103,978	0	0	0	0	103,978
43. Tennessee	TN	566,782	150	0	0	0	566,932
44. Texas	TX	955,721	7,600	1,455	0	0	964,776
45. Utah	UT	101,141	0	0	0	0	101,141
46. Vermont	VT	124,929	16	0	0	0	124,945
47. Virginia	VA	968,824	7,692	193	0	0	976,708
48. Washington	WA	245,191	1,800	0	0	0	246,991
49. West Virginia	WV	174,317	1,900	0	0	0	176,217
50. Wisconsin	WI	234,761	0	0	0	0	234,761
51. Wyoming	WY	19,302	0	0	0	0	19,302
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	22,434	0	0	0	0	22,434
55. U.S. Virgin Islands	VI	454	0	0	0	0	454
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	11,189	0	0	0	0	11,189
58. Aggregate Other Alien	OT	954,928	3,298	0	0	0	958,226
59. Total		165,896,968	1,335,685	1,319,843	0	0	168,552,497

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
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-003294		NH
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, LLC		06-1465377		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
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Czech Asset Management, L.P.		45-3236373		DE
Czech GP, LLC		45-3559304		DE
SJC Direct Lending Fund III, GP, L.P.		37-1824603		DE
SJC Direct Lending Revolver Fund III GP, L.P.		86-2546922		DE
SJC Direct Lending Fund IV GP, L.P.		36-4822589		DE
SJC Capital Finance Fund III GP, LLC		84-4300363		DE
SJC Capitaal Finance Fund IV GP, LLC		82-1609649		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 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 IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		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 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
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

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, 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				
Voya Enhanced Middle Market Credit GP I LP				DE
Voya Enhanced Middle Market Credit Fund I LP				DE
Voya Enhanced Middle Market Credit Fund I Originator LLC				DE
Voya Enhanced Middle Market Credit Fund I (RNF) LP				DE
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
Origami Squirrell Acquisition Corp				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		45-3236373				Czech Asset Mangaement, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		45-3559304				Czech GP, LLC	DE	NIA	Czech Asset Management, L.P.	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						Origami Squirrell Acquisition Corp	DE	NIA	Voya Financial, Inc.	Ownership	100.000	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 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		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		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	
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		36-4577583				Pomona Voya (US) Holdings Associates II 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	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		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	
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	

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-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	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	UDP	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	RE	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		37-1824603				SJC Capital Finance Fund III GP, LLC	DE	NIA	Czech Asset Management, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-2546922				SJC Capital Finance Fund IV GP, LLC	DE	NIA	Czech Asset Management, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4822589				SJC Direct Lending Fund III GP, L.P.	DE	NIA	Czech GP, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-4300363				SJC Direct Lending Fund IV GP, L.P.	DE	NIA	Czech GP, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		82-1609649				SJC Direct Lending Revolver Fund III GP, L.P.	DE	NIA	Czech GP, LLC	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						Voya Enhanced Middle Market Credit GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I (RNF) LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I Originator LLC	DE	NIA	Voya Enhanced Middle Market Credit Fund I LP	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	NIA	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	UIP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	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, LLC	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 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		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	
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	NIA	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	IA	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	

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	43,000,000	(328,500,000)	0	0	0	0		0	(285,500,000)	(980,734,244)
61360	53-0242530	ReliaStar Life Insurance Company of New York	(43,000,000)	0	0	0	0	0		0	(43,000,000)	980,734,244
	06-1375177	Voya Financial Partners	(75,000,000)	0	0	0	0	0		0	(75,000,000)	0
	02-0488491	Voya Holdings Inc.	684,000,000	501,500,000	0	0	0	0		0	1,185,500,000	0
	04-3516284	Voya Institutional Plan Services, LLC	0	85,500,000	0	0	0	0		0	85,500,000	0
	22-1862786	Voya Retirement Advisors, LLC	(22,000,000)	0	0	0	0	0		0	(22,000,000)	0
86509	71-0294708	Voya Retirement Insurance and Annuity Company	(587,000,000)	(258,500,000)	0	0	0	0		0	(845,500,000)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	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

REQUIRED FILINGS

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

SUPPLEMENTAL FILINGS

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?	NO
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?	YES
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?	YES
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?	NO
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?	NO
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?	YES
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?	NO
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?	YES
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?	NO
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?	YES
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?	YES
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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40. Waived
41. Waived
42.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



12. Trusteed Surplus Statement [Document Identifier 490]



16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



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]



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



26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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]



35. Health Care Receivables Supplement [Document Identifier 470]



37. Long-Term Care Experience Reporting Forms [Document Identifier 306]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Miscellaneous liabilities	913,943	120,010
2505.	Derivative payable	25,185	2,539
2597.	Summary of remaining write-ins for Line 25 from overflow page	939,128	122,549

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Deferred gain on reinsurance	0	103,888,341
2705.	Other contingency expense	0	(250,000)
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	103,638,341

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	35,941,090	2.321	35,941,090	0	35,941,090	2.321
	1.02 All other governments	14,057,460	0.908	14,057,458	0	14,057,458	0.908
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	13,776,467	0.890	13,776,464	0	13,776,464	0.890
	1.06 Industrial and miscellaneous	1,121,663,146	72.436	1,121,663,146	3,779	1,121,666,925	72.441
	1.07 Hybrid securities	60,049,408	3.878	60,049,408	0	60,049,408	3.878
	1.08 Parent, subsidiaries and affiliates	7,543,530	0.487	7,543,530	0	7,543,530	0.487
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	3,682,315	0.238	3,682,315	0	3,682,315	0.238
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	1,256,713,416	81.157	1,256,713,411	3,779	1,256,717,190	81.163
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	4,733,680	0.306	4,733,680	0	4,733,680	0.306
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	4,733,680	0.306	4,733,680	0	4,733,680	0.306
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	2,373,623	0.153	2,373,624	0	2,373,624	0.153
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	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 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	2,373,623	0.153	2,373,624	0	2,373,624	0.153
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	106,109,442	6.852	106,109,442	0	106,109,442	6.853
	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	106,109,442	6.852	106,109,442	0	106,109,442	6.853
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	24,376,513	1.574	24,376,513	0	24,376,513	1.574
	6.02 Cash equivalents (Schedule E, Part 2)	24,000,000	1.550	24,000,000	31,749,451	55,749,451	3.600
	6.03 Short-term investments (Schedule DA)	0	0.000	0	25,325,112	25,325,112	1.636
	6.04 Total cash, cash equivalents and short-term investments	48,376,513	3.124	48,376,513	57,074,563	105,451,076	6.810
7.	Contract loans	64,879,766	4.190	64,778,206	0	64,778,206	4.184
8.	Derivatives (Schedule DB)	1,107,873	0.072	1,107,873	0	1,107,873	0.072
9.	Other invested assets (Schedule BA)	5,542,301	0.358	5,542,301	0	5,542,301	0.358
10.	Receivables for securities	1,519,307	0.098	1,519,307	0	1,519,307	0.098
11.	Securities Lending (Schedule DL, Part 1)	57,078,342	3.686	57,078,342	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	56,975	0.004	56,975	0	56,975	0.004
13.	Total invested assets	1,548,491,237	100.000	1,548,389,673	57,078,342	1,548,389,673	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		124,162,812
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
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		0
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		0
7.	Deduct amounts received on disposals, Part 3, Column 15		18,053,371
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	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)		106,109,442
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		106,109,442
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		106,109,442

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,390,781
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,279,284	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	1,279,284
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		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(115,047)	
	5.2 Totals, Part 3, Column 9	(435)	(115,482)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		12,279
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
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	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,542,304
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,542,304

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,246,002,552
2.	Cost of bonds and stocks acquired, Part 3, Column 7		427,115,667
3.	Accrual of discount		3,371,462
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(819)	
	4.2. Part 2, Section 1, Column 15	(635,127)	
	4.3. Part 2, Section 2, Column 13	(501,905)	
	4.4. Part 4, Column 11	0	(1,137,851)
5.	Total gain (loss) on disposals, Part 4, Column 19		985,521
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		407,828,607
7.	Deduct amortization of premium		2,293,668
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,864,885)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	(151,548)	
	8.4. Part 4, Column 15	7,325	(2,009,108)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	237,656	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	288,628	526,284
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		141,041
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,263,820,725
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,263,820,725

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	35,941,090	31,341,488	36,234,427	36,155,631
Governments (Including all obligations guaranteed by governments)	2.	Canada	0	0	0	0
	3.	Other Countries	14,057,460	12,225,773	14,459,300	13,170,000
	4.	Totals	49,998,550	43,567,261	50,693,727	49,325,631
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	13,776,467	12,729,657	13,977,351	11,997,229
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	864,907,164	759,045,763	865,182,582	869,072,272
	9.	Canada	38,593,435	37,633,390	39,017,511	39,513,029
	10.	Other Countries	281,894,275	256,537,088	282,843,921	282,793,606
	11.	Totals	1,185,394,874	1,053,216,241	1,187,044,014	1,191,378,907
Parent, Subsidiaries and Affiliates	12.	Totals	7,543,530	7,059,102	7,500,000	7,500,000
	13.	Total Bonds	1,256,713,421	1,116,572,261	1,259,215,092	1,260,201,767
PREFERRED STOCKS	14.	United States	4,733,680	4,412,677	4,772,255	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	4,733,680	4,412,677	4,772,255	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	4,733,680	4,412,677	4,772,255	
COMMON STOCKS	20.	United States	813,922	813,922	416,742	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	1,559,701	1,559,701	2,471,720	
	23.	Totals	2,373,623	2,373,623	2,888,462	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	2,373,623	2,373,623	2,888,462	
	26.	Total Stocks	7,107,303	6,786,300	7,660,717	
	27.	Total Bonds and Stocks	1,263,820,724	1,123,358,561	1,266,875,809	

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 12.7	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	1,139,151	8,219,069	6,982,844	14,417,142	5,182,885	XXX	35,941,091	2.9	25,352,244	2.0	35,941,091	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	1,139,151	8,219,069	6,982,844	14,417,142	5,182,885	XXX	35,941,091	2.9	25,352,244	2.0	35,941,091	0
2. All Other Governments												
2.1 NAIC 1	0	0	2,128,296	248,649	0	XXX	2,376,945	0.2	1,425,563	0.1	1,642,286	734,659
2.2 NAIC 2	0	0	908,583	5,769,765	2,569,262	XXX	9,247,610	0.7	8,962,305	0.7	3,884,410	5,363,200
2.3 NAIC 3	0	0	0	1,559,811	744,995	XXX	2,304,806	0.2	1,492,315	0.1	2,304,807	(1)
2.4 NAIC 4	0	0	0	72,096	0	XXX	72,096	0.0	72,363	0.0	72,096	0
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	56,000	XXX	56,000	0.0	0	0.0	0	56,000
2.7 Totals	0	0	3,036,879	7,650,321	3,370,257	XXX	14,057,457	1.1	11,952,546	1.0	7,903,599	6,153,858
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	952,894	3,342,032	4,832,394	4,281,450	367,695	XXX	13,776,465	1.1	33,803,952	2.7	13,776,464	1
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	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	952,894	3,342,032	4,832,394	4,281,450	367,695	XXX	13,776,465	1.1	33,803,952	2.7	13,776,464	1

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

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

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 12.7	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	30,804,393	174,697,021	124,308,258	85,570,932	87,130,940	XXX	502,511,544	40.0	513,699,947	41.5	189,420,050	313,091,494
6.2 NAIC 2	7,990,031	97,200,534	142,872,445	226,533,158	98,574,291	XXX	573,170,459	45.6	588,332,068	47.5	305,682,585	267,487,874
6.3 NAIC 3	4,775,085	19,167,973	11,929,823	2,096,678	1,607,583	XXX	39,577,142	3.1	47,609,962	3.8	6,836,409	32,740,733
6.4 NAIC 4	510,545	4,308,662	751,050	833,747	0	XXX	6,404,004	0.5	2,144,603	0.2	2,965,020	3,438,984
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	2,790,469	0.2	0	0
6.7 Totals	44,080,054	295,374,190	279,861,576	315,034,515	187,312,814	XXX	1,121,663,149	89.3	1,154,577,049	93.2	504,904,064	616,759,085
7. Hybrid Securities												
7.1 NAIC 1	0	0	2,500,000	0	4,782,026	XXX	7,282,026	0.6	0	0.0	3,032,026	4,250,000
7.2 NAIC 2	0	4,417,522	4,026,627	12,542,440	31,780,793	XXX	52,767,382	4.2	3,069,812	0.2	48,002,564	4,764,818
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	4,417,522	6,526,627	12,542,440	36,562,819	XXX	60,049,408	4.8	3,069,812	0.2	51,034,590	9,014,818
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	4,024,959	2,009,561	0	XXX	6,034,520	0.5	5,740,034	0.5	0	6,034,520
8.2 NAIC 2	0	0	1,006,182	502,828	0	XXX	1,509,010	0.1	0	0.0	0	1,509,010
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	5,031,141	2,512,389	0	XXX	7,543,530	0.6	5,740,034	0.5	0	7,543,530
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	798,972	0	195,714	0	0	XXX	994,686	0.1	897,401	0.1	0	994,686
10.3 NAIC 3	0	1,139,249	285,495	0	0	XXX	1,424,744	0.1	1,636,805	0.1	0	1,424,744
10.4 NAIC 4	279,607	983,278	0	0	0	XXX	1,262,885	0.1	1,566,171	0.1	0	1,262,885
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	1,078,579	2,122,527	481,209	0	0	XXX	3,682,315	0.3	4,100,377	0.3	0	3,682,315
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 32,896,438	186,258,122	144,776,751	106,527,734	97,463,546	0	567,922,591	45.2	XXX	XXX	243,811,917	324,110,674
12.2 NAIC 2	(d) 8,789,003	101,618,056	149,009,551	245,348,191	132,924,346	0	637,689,147	50.7	XXX	XXX	357,569,559	280,119,588
12.3 NAIC 3	(d) 4,775,085	20,307,222	12,215,318	3,656,489	2,352,578	0	43,306,692	3.4	XXX	XXX	9,141,216	34,165,476
12.4 NAIC 4	(d) 790,152	5,291,940	751,050	905,843	0	0	7,738,985	0.6	XXX	XXX	3,037,116	4,701,869
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	56,000	0	(c) 56,000	0.0	XXX	XXX	0	56,000
12.7 Totals	47,250,678	313,475,340	306,752,670	356,438,257	232,796,470	0	(b) 1,256,713,415	100.0	XXX	XXX	613,559,808	643,153,607
12.8 Line 12.7 as a % of Col. 7	3.8	24.9	24.4	28.4	18.5	0.0	100.0	XXX	XXX	XXX	48.8	51.2
13. Total Bonds Prior Year												
13.1 NAIC 1	20,738,603	146,983,732	156,149,968	139,731,803	116,417,634	0	XXX	XXX	580,021,740	46.8	283,461,759	296,559,981
13.2 NAIC 2	31,530,676	95,565,602	143,568,356	221,994,603	108,602,349	0	XXX	XXX	601,261,586	48.5	335,268,293	265,993,293
13.3 NAIC 3	1,470,701	13,513,653	21,361,448	12,275,244	2,118,036	0	XXX	XXX	50,739,082	4.1	13,320,505	37,418,577
13.4 NAIC 4	243,105	2,406,027	1,061,642	72,363	0	0	XXX	XXX	3,783,137	0.3	618,250	3,164,887
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	741,979	2,048,490	0	0	0	XXX	XXX	(c) 2,790,469	0.2	0	2,790,469
13.7 Totals	53,983,085	259,210,993	324,189,904	374,074,013	227,138,019	0	XXX	XXX	(b) 1,238,596,014	100.0	632,668,807	605,927,207
13.8 Line 13.7 as a % of Col. 9	4.4	20.9	26.2	30.2	18.3	0.0	XXX	XXX	100.0	XXX	51.1	48.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	13,317,155	53,071,280	51,848,902	68,263,370	57,311,208	0	243,811,915	19.4	283,461,759	22.9	243,811,915	XXX
14.2 NAIC 2	384,060	13,800,596	49,212,142	175,317,113	118,855,648	0	357,569,559	28.5	335,268,293	27.1	357,569,559	XXX
14.3 NAIC 3	2,004,022	1,515,110	2,267,698	1,654,087	1,700,299	0	9,141,216	0.7	13,320,505	1.1	9,141,216	XXX
14.4 NAIC 4	2,388	2,116,988	14,065	903,675	0	0	3,037,116	0.2	618,250	0.0	3,037,116	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	15,707,625	70,503,974	103,342,807	246,138,245	177,867,155	0	613,559,806	48.8	632,668,807	51.1	613,559,806	XXX
14.8 Line 14.7 as a % of Col. 7	2.6	11.5	16.8	40.1	29.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.2	5.6	8.2	19.6	14.2	0.0	48.8	XXX	XXX	XXX	48.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	19,579,283	133,186,842	92,927,849	38,264,364	40,152,338	0	324,110,676	25.8	296,559,981	23.9	XXX	324,110,676
15.2 NAIC 2	8,404,943	87,817,460	99,797,409	70,031,078	14,068,698	0	280,119,588	22.3	265,993,293	21.5	XXX	280,119,588
15.3 NAIC 3	2,771,063	18,792,112	9,947,620	2,002,402	652,279	0	34,165,476	2.7	37,418,577	3.0	XXX	34,165,476
15.4 NAIC 4	787,764	3,174,952	736,985	2,168	0	0	4,701,869	0.4	3,164,887	0.3	XXX	4,701,869
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	56,000	0	56,000	0.0	2,790,469	0.2	XXX	56,000
15.7 Totals	31,543,053	242,971,366	203,409,863	110,300,012	54,929,315	0	643,153,609	51.2	605,927,207	48.9	XXX	643,153,609
15.8 Line 15.7 as a % of Col. 7	4.9	37.8	31.6	17.1	8.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.5	19.3	16.2	8.8	4.4	0.0	51.2	XXX	XXX	XXX	XXX	51.2

(a) Includes $ 472,502,147 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 22,735,485 current year of bonds with Z designations and $ 17,488,590 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 $ 0 current year, $ 0 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 $ 0 ; 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	2,384,433	0	10,631,001	5,013,281	XXX	18,028,715	1.4	25,206,279	2.0	18,028,716	(1)
1.02 Residential Mortgage-Backed Securities	14,051	819,022	767,368	618,434	0	XXX	2,218,875	0.2	145,965	0.0	2,218,875	0
1.03 Commercial Mortgage-Backed Securities	1,125,100	5,015,614	6,215,476	3,167,706	169,604	XXX	15,693,500	1.2	0	0.0	15,693,500	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	1,139,151	8,219,069	6,982,844	14,417,141	5,182,885	XXX	35,941,090	2.9	25,352,244	2.0	35,941,091	(1)
2. All Other Governments												
2.01 Issuer Obligations	0	0	3,036,878	7,650,322	3,370,257	XXX	14,057,457	1.1	11,952,546	1.0	7,903,599	6,153,858
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	0	0	3,036,878	7,650,322	3,370,257	XXX	14,057,457	1.1	11,952,546	1.0	7,903,599	6,153,858
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	709,623	0	XXX	709,623	0.1	0	0.0	709,623	0
5.02 Residential Mortgage-Backed Securities	888,446	3,015,419	2,823,163	2,610,144	328,536	XXX	9,665,708	0.8	16,344,575	1.3	9,665,709	(1)
5.03 Commercial Mortgage-Backed Securities	64,449	326,612	2,009,231	961,682	39,158	XXX	3,401,132	0.3	17,459,377	1.4	3,401,132	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	952,895	3,342,031	4,832,394	4,281,449	367,694	XXX	13,776,463	1.1	33,803,952	2.7	13,776,464	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	15,160,111	80,230,764	167,291,660	295,213,327	162,700,117	XXX	720,595,979	57.3	859,082,727	69.4	435,173,759	285,422,220
6.02 Residential Mortgage-Backed Securities	2,783,411	12,976,235	13,066,932	19,063,089	23,963,814	XXX	71,853,481	5.7	58,703,797	4.7	914,271	70,939,210
6.03 Commercial Mortgage-Backed Securities	21,315,130	124,646,719	57,551,200	606,798	3	XXX	204,119,850	16.2	193,624,574	15.6	64,107,960	140,011,890
6.04 Other Loan-Backed and Structured Securities	4,821,401	77,520,471	41,951,785	151,303	648,880	XXX	125,093,840	10.0	43,165,953	3.5	4,708,074	120,385,766
6.05 Totals	44,080,053	295,374,189	279,861,577	315,034,517	187,312,814	XXX	1,121,663,150	89.3	1,154,577,051	93.2	504,904,064	616,759,086
7. Hybrid Securities												
7.01 Issuer Obligations	0	4,417,522	6,526,627	12,542,440	36,562,819	XXX	60,049,408	4.8	3,069,812	0.2	51,034,590	9,014,818
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	4,417,522	6,526,627	12,542,440	36,562,819	XXX	60,049,408	4.8	3,069,812	0.2	51,034,590	9,014,818
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	0	0	5,031,141	2,512,389	0	XXX	7,543,530	0.6	5,740,034	0.5	0	7,543,530
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	0	0	5,031,141	2,512,389	0	XXX	7,543,530	0.6	5,740,034	0.5	0	7,543,530

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 12.09	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	0	0	0	0	0	XXX	0	0.0	4,100,378	0.3	0	0
10.02 Unaffiliated Bank Loans - Acquired	1,078,579	2,122,527	481,209	0	0	XXX	3,682,315	0.3	0	0.0	0	3,682,315
10.03 Totals	1,078,579	2,122,527	481,209	0	0	XXX	3,682,315	0.3	4,100,378	0.3	0	3,682,315
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	15,160,111	87,032,719	176,855,165	326,746,713	207,646,474	XXX	813,441,182	64.7	XXX	XXX	512,850,287	300,590,895
12.02 Residential Mortgage-Backed Securities	3,685,908	16,810,676	16,657,463	22,291,667	24,292,350	XXX	83,738,064	6.7	XXX	XXX	12,798,855	70,939,209
12.03 Commercial Mortgage-Backed Securities	22,504,679	129,988,945	65,775,907	4,736,186	208,765	XXX	223,214,482	17.8	XXX	XXX	83,202,592	140,011,890
12.04 Other Loan-Backed and Structured Securities	4,821,401	77,520,471	46,982,926	2,663,692	648,880	XXX	132,637,370	10.6	XXX	XXX	4,708,074	127,929,296
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	1,078,579	2,122,527	481,209	0	0	XXX	3,682,315	0.3	XXX	XXX	0	3,682,315
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	47,250,678	313,475,338	306,752,670	356,438,258	232,796,469	0	1,256,713,413	100.0	XXX	XXX	613,559,808	643,153,605
12.10 Line 12.09 as a % of Col. 7	3.8	24.9	24.4	28.4	18.5	0.0	100.0	XXX	XXX	XXX	48.8	51.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	44,109,161	159,155,619	200,085,271	335,431,131	160,530,182	XXX	XXX	XXX	899,311,364	72.6	533,932,265	365,379,099
13.02 Residential Mortgage-Backed Securities	572,863	7,105,055	691,489	11,553,070	55,271,860	XXX	XXX	XXX	75,194,337	6.1	17,532,996	57,661,341
13.03 Commercial Mortgage-Backed Securities	7,658,087	77,033,321	95,640,162	19,416,404	11,335,977	XXX	XXX	XXX	211,083,951	17.0	79,456,803	131,627,148
13.04 Other Loan-Backed and Structured Securities	500,000	13,233,197	27,499,382	7,673,408	0	XXX	XXX	XXX	48,905,987	3.9	1,746,743	47,159,244
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	1,142,975	2,683,803	273,600	0	0	XXX	XXX	XXX	4,100,378	0.3	0	4,100,378
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	53,983,086	259,210,995	324,189,904	374,074,013	227,138,019	0	XXX	XXX	1,238,596,017	100.0	632,668,807	605,927,210
13.10 Line 13.09 as a % of Col. 9	4.4	20.9	26.2	30.2	18.3	0.0	XXX	XXX	100.0	XXX	51.1	48.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,024,022	17,795,477	77,967,818	238,034,100	177,028,871	XXX	512,850,288	40.8	533,932,265	43.1	512,850,288	XXX
14.02 Residential Mortgage-Backed Securities	1,036,858	4,076,688	3,791,229	3,514,557	379,522	XXX	12,798,854	1.0	17,532,996	1.4	12,798,854	XXX
14.03 Commercial Mortgage-Backed Securities	12,185,455	45,492,204	21,092,524	4,223,645	208,763	XXX	83,202,591	6.6	79,456,803	6.4	83,202,591	XXX
14.04 Other Loan-Backed and Structured Securities	461,290	3,139,606	491,237	365,942	250,000	XXX	4,708,075	0.4	1,746,743	0.1	4,708,075	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	15,707,625	70,503,975	103,342,808	246,138,244	177,867,156	0	613,559,808	48.8	632,668,807	51.1	613,559,808	XXX
14.10 Line 14.09 as a % of Col. 7	2.6	11.5	16.8	40.1	29.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.2	5.6	8.2	19.6	14.2	0.0	48.8	XXX	XXX	XXX	48.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	13,136,089	69,237,242	98,887,347	88,712,613	30,617,603	XXX	300,590,894	23.9	365,379,099	29.5	XXX	300,590,894
15.02 Residential Mortgage-Backed Securities	2,649,050	12,733,988	12,866,234	18,777,110	23,912,828	XXX	70,939,210	5.6	57,661,341	4.7	XXX	70,939,210
15.03 Commercial Mortgage-Backed Securities	10,319,224	84,496,741	44,683,383	512,541	2	XXX	140,011,891	11.1	131,627,148	10.6	XXX	140,011,891
15.04 Other Loan-Backed and Structured Securities	4,360,111	74,380,865	46,491,689	2,297,750	398,880	XXX	127,929,295	10.2	47,159,244	3.8	XXX	127,929,295
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	1,078,579	2,122,527	481,209	0	0	XXX	3,682,315	0.3	4,100,378	0.3	XXX	3,682,315
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	31,543,053	242,971,363	203,409,862	110,300,014	54,929,313	0	643,153,605	51.2	605,927,210	48.9	XXX	643,153,605
15.10 Line 15.09 as a % of Col. 7	4.9	37.8	31.6	17.1	8.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.5	19.3	16.2	8.8	4.4	0.0	51.2	XXX	XXX	XXX	XXX	51.2

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	0	0	0	0	0
2. Cost of short-term investments acquired	529,340,232	285,503	0	0	529,054,729
3. Accrual of discount	11,727	11,727	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(425)	(425)	0	0	0
6. Deduct consideration received on disposals	529,351,473	296,744	0	0	529,054,729
7. Deduct amortization of premium	61	61	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			(603,237)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0	0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(217,961)	
	3.2 Section 2, Column 19		(169,055)	(387,016)
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(4,167,334)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(4,167,333)
7.	Amortization:			
	7.1 Section 1, Column 19		13,157	
	7.2 Section 2, Column 21		84	13,241
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		1,857,560	
	9.2 Section 2, Column 20		0	1,857,560
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			880,547
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			880,547

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	870,260			
	3.14 Section 1, Column 18, prior year	(257,373)	1,127,633	1,127,633	
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	870,260			
	3.24 Section 1, Column 19, prior year plus	(257,373)			
	3.25 SSAP No. 108 Adjustments	0	1,127,633	1,127,633	
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)		2,720,455		
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)	2,720,455			
	4.23 SSAP No. 108 Adjustments	0	2,720,455		
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 (RSATs) Open

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	880,547	
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)		880,547
4.	Part D, Section 1, Column 6	1,107,873	
5.	Part D, Section 1, Column 7	(227,326)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,846,240	
8.	Part B, Section 1, Column 13	56,975	
9.	Total (Line 7 plus Line 8)		1,903,215
10.	Part D, Section 1, Column 9	2,128,590	
11.	Part D, Section 1, Column 10	(225,375)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	236,621	
14.	Part B, Section 1, Column 20	1,123,600	
15.	Part D, Section 1, Column 12	1,360,221	
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	549,500,000	549,500,000	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	525,500,000	525,500,000	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)	24,000,000	24,000,000	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,000,000	24,000,000	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
28092		ESCONDIDO	CA		02/29/2008	5.780	2,701,849	0	0	0	0	0	7,230,000	12/06/2007
29223		SAN FRANCISCO	CA		06/17/2015	3.890	4,766,668	0	0	0	0	0	15,200,000	03/24/2015
29488		DANA POINT	CA		11/01/2016	3.420	8,287,671	0	0	0	0	0	18,600,000	08/25/2016
29551		SAN JOSE	CA		02/24/2017	4.340	8,552,096	0	0	0	0	0	33,600,000	01/03/2017
29967		El Segundo	CA		03/18/2020	3.700	5,590,863	0	0	0	0	0	10,900,000	02/24/2020
29709		Englewood	CO		05/07/2018	4.350	5,976,427	0	0	0	0	0	15,700,000	02/23/2018
28861		BOCA RATON	FL		08/12/2013	4.340	6,467,600	0	0	0	0	0	15,400,000	08/06/2013
29157		NORTH FORT MEYERS	FL		07/01/2015	3.790	5,560,422	0	0	0	0	0	18,700,000	04/01/2015
29468		ROCKVILLE	MD		08/01/2016	3.460	5,626,100	0	0	0	0	0	15,000,000	07/22/2016
29227		KANSAS CITY	MO		06/11/2015	2.980	3,991,100	0	0	0	0	0	22,000,000	05/08/2015
29533		HENDERSON	NV		02/02/2017	2.890	5,525,567	0	0	0	0	0	23,400,000	12/19/2016
29391		REYNOLDSBURG	OH		10/03/2016	3.770	7,805,946	0	0	0	0	0	17,500,000	05/09/2016
29680		Tigard	OR		02/27/2018	3.800	18,741,455	0	0	0	0	0	43,200,000	01/25/2018
29245		RICHMOND	VA		08/07/2015	3.900	7,232,874	0	0	0	0	0	18,700,000	06/24/2015
29319		WAUKESHA	WI		01/11/2016	3.930	4,485,381	0	0	0	0	0	14,000,000	12/10/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							101,312,018	0	0	0	0	0	289,130,000	XXX
0899999. Total Mortgages in good standing							101,312,018	0	0	0	0	0	289,130,000	XXX
28909		DENVER	CO		08/01/2013	3.950	4,797,424	0	0	0	0	0	25,720,000	07/16/2013
1399999. Restructured mortgages - Commercial mortgages-all other							4,797,424	0	0	0	0	0	25,720,000	XXX
1699999. Total - Restructured Mortgages							4,797,424	0	0	0	0	0	25,720,000	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							106,109,442	0	0	0	0	0	314,850,000	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
3399999 - Totals								

NONE

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												
29124	SANTA CLARITA	CA		12/11/2014	05/27/2022	2,588,240	0	0	0	0	0	0	2,567,450	2,588,240	0	0	0
28738	TIMONIUM	MD		05/30/2012	05/02/2022	5,236,761	0	0	0	0	0	0	5,182,648	5,236,761	0	0	0
29313	EAST SETAUKET	NY		11/03/2015	12/02/2022	4,900,000	0	0	0	0	0	0	4,900,000	4,900,000	0	0	0
0199999. Mortgages closed by repayment						12,725,001	0	0	0	0	0	0	12,650,098	12,725,001	0	0	0
28092	ESCONDIDO	CA		02/29/2008		2,809,268	0	0	0	0	0	0	0	107,419	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		5,296,853	0	0	0	0	0	0	0	530,185	0	0	0
29488	DANA POINT	CA		11/01/2016		8,594,138	0	0	0	0	0	0	0	306,467	0	0	0
29551	SAN JOSE	CA		02/24/2017		8,830,495	0	0	0	0	0	0	0	278,399	0	0	0
29967	El Segundo	CA		03/18/2020		5,749,031	0	0	0	0	0	0	0	158,168	0	0	0
28909	DENVER	CO		08/01/2013		4,936,012	0	0	0	0	0	0	0	138,588	0	0	0
29709	Englewood	CO		05/07/2018		6,101,773	0	0	0	0	0	0	0	125,346	0	0	0
28861	BOCA RATON	FL		08/12/2013		6,724,950	0	0	0	0	0	0	0	257,350	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		5,778,872	0	0	0	0	0	0	0	218,451	0	0	0
29468	ROCKVILLE	MD		08/01/2016		5,777,107	0	0	0	0	0	0	0	151,007	0	0	0
29227	KANSAS CITY	MO		06/11/2015		4,791,865	0	0	0	0	0	0	0	800,766	0	0	0
29533	HENDERSON	NV		02/02/2017		6,730,113	0	0	0	0	0	0	0	1,204,547	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,003,426	0	0	0	0	0	0	0	197,480	0	0	0
29680	Tigard	OR		02/27/2018		19,000,000	0	0	0	0	0	0	0	258,545	0	0	0
29245	RICHMOND	VA		08/07/2015		7,662,530	0	0	0	0	0	0	0	429,656	0	0	0
29319	WAUKESHA	WI		01/11/2016		4,651,377	0	0	0	0	0	0	0	165,996	0	0	0
0299999. Mortgages with partial repayments						111,437,812	0	0	0	0	0	0	0	5,328,370	0	0	0
0599999 - Totals						124,162,813	0	0	0	0	0	0	12,650,098	18,053,371	0	0	0

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								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	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 .	CASTLE HARLAN PARTNERS IV, LP PRVT		NEW YORK	NY	CASTLE HARLAN PARTNERS IV, LP PRVT		06/05/2002	3.	415,579	720,435	720,435	31,425	0	0	0	0	0	0	0.430
000000-00-0 .	GREEN MOUNTAIN PARTNERS III, LP PRVT		QUECHEE	VT	GREEN MOUNTAIN PARTNERS III, LP PRVT		07/11/2002	2.	1,634,078	2,273,683	2,273,683	(129,239)	0	0	0	0	0	0	4.110
000000-00-0 .	LEXINGTON CAPITAL PARTNER V, LP PRVT		NEW YORK	NY	LEXINGTON CAPITAL PARTNER V, LP PRVT		02/21/2002	3.	0	39,717	39,717	(160)	0	0	0	0	0	0	0.000
000000-00-0 .	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	EIG ENERGY FUND XIV LP		09/26/2007	2.	55,479	40,347	40,347	(10,013)	0	0	0	0	0	0	0.130
000000-00-0 .	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3.	0	1,266	1,266	(7,444)	0	0	0	0	5,820	155,456	0.190
1999999. Joint Venture Interests - Common Stock - Unaffiliated									2,105,135	3,075,448	3,075,448	(115,431)	0	0	0	0	5,820	155,456	XXX
000000-00-0 .	POMONA CAPITAL V, LP PRVT		WILMINGTON	DE	POMONA CAPITAL V, LP PRVT		12/14/2001	3.	36,722	44,391	44,391	384	0	0	0	0	0	42,447	1.320
2099999. Joint Venture Interests - Common Stock - Affiliated									36,722	44,391	44,391	384	0	0	0	0	0	42,447	XXX
64952G-AT-5 ..	NEW YORK LIFE INSURANCE SERIES 144A 3 3/4% Due 5/15/2050 MN15		New York	NY	NEW YORK LIFE INSURANCE COMPANY	1.C FE	01/29/2021		1,151,777	764,661	1,151,777	0	(3,680)	0	0	0	37,500	0	0.000
878091-BD-8 ..	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15		New York	NY	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15	1.D FE	09/30/2022		1,270,685	914,100	1,270,685	0	(8,599)	0	0	0	71,595	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									2,422,462	1,678,762	2,422,462	0	(12,279)	0	0	0	109,095	0	XXX
6099999. Total - Unaffiliated									4,527,598	4,754,210	5,497,910	(115,431)	(12,279)	0	0	0	114,915	155,456	XXX
6199999. Total - Affiliated									36,722	44,391	44,391	384	0	0	0	0	0	42,447	XXX
6299999 - Totals									4,564,320	4,798,600	5,542,301	(115,047)	(12,279)	0	0	0	114,915	197,903	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ..$	0	1C ..$	1,151,777	1D ..$	1,270,685	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 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
878091-BD-8	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15	New York	NY	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15	09/30/2022		1,279,284	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							1,279,284	0	0	XXX
6099999. Total - Unaffiliated							1,279,284	0	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							1,279,284	0	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	LANDMARK PRIVATE EQUITY IX , LP PRVT	SIMSBURY	CT	SALE	12/29/2000	12/04/2022	435	(435)	0	0	0	(435)	0	0	0	0	0	0	229
1999999. Joint Venture Interests - Common Stock - Unaffiliated							435	(435)	0	0	0	(435)	0	0	0	0	0	0	229
6099999. Total - Unaffiliated							435	(435)	0	0	0	(435)	0	0	0	0	0	0	229
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							435	(435)	0	0	0	(435)	0	0	0	0	0	0	229

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
912810-PX-0	US TREASURY N B	C			1.A	7,425,024	106.2110	6,372,656	6,000,000	6,907,982	0	(44,948)	0	0	4.500	3.242	MN	35,055	270,000	12/03/2008	05/15/2038
912810-TF-5	US TREASURY N B				1.A	3,721,369	76.3520	2,882,271	3,775,000	3,723,019	0	1,650	0	0	2.375	2.465	FA	33,865	44,828	03/21/2022	02/15/2042
912810-TL-2	US TREASURY N B				1.A	5,013,281	100.2660	5,013,281	5,000,000	5,013,281	0	0	0	0	4.000	3.984	MN	27,072	0	12/30/2022	11/15/2052
91282C-AB-7	US TREASURY N B	CF			1.A	1,000,275	90.2380	1,006,157	1,115,000	1,009,616	0	9,341	0	0	0.250	4.146	JJ	1,167	0	10/14/2022	07/31/2025
91282C-AT-8	TREASURY NOTE	CF			1.A	210,306	89.4180	205,661	230,000	212,589	0	2,282	0	0	0.250	3.061	AO	100	288	08/11/2022	10/31/2025
912833-LS-7	STRIPS	CF			1.A	1,128,433	93.0090	1,060,300	1,140,000	1,135,358	0	2,851	0	0	0.000	0.252	N/A	0	0	08/03/2020	08/15/2024
912833-LT-5	STRIPS	CF			1.A	26,715	92.1140	24,871	27,000	26,871	0	68	0	0	0.000	0.256	MAT	0	0	09/16/2020	11/15/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						18,525,403	XXX	16,565,197	17,287,000	18,028,716	0	(28,756)	0	0	XXX	XXX	XXX	97,259	315,116	XXX	XXX
36202F-HX-7	GNMA II POOL 004746			4	1.A	119,284	99.8040	113,635	113,858	119,284	0	0	0	0	4.500	3.372	MON	427	5,124	07/20/2010	07/20/2040
38379J-Q9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ			4	1.A	2,096,325	93.3370	1,907,890	2,044,084	2,099,591	0	3,266	0	0	4.000	3.970	MON	6,814	80,019	12/01/2022	03/20/2045
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,215,609	XXX	2,021,525	2,157,942	2,218,875	0	3,266	0	0	XXX	XXX	XXX	7,241	85,143	XXX	XXX
38379K-QH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-70 CLASS BG			4	1.A	4,250,051	82.4530	3,742,285	4,538,713	4,296,045	0	45,994	0	0	3.000	3.919	MON	11,347	136,161	06/11/2015	12/16/2049
38379R-LY-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2017 100 CLASS Z			4	1.A	899,535	75.9040	759,043	1,000,000	914,926	0	15,392	0	0	2.750	4.667	MON	2,292	27,500	01/12/2017	08/16/2058
38379R-WZ-2	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-72 CLASS D			4	1.A	758,499	68.4740	582,032	850,000	769,446	0	10,947	0	0	2.500	3.638	MON	1,771	21,250	05/15/2017	04/16/2057
38379U-GF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-22 CLASS C			4	1.A	1,469,935	71.3630	1,075,603	1,507,223	1,472,607	0	2,672	0	0	3.250	3.502	MON	4,082	48,985	05/16/2016	11/16/2055
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z			4	1.A	600,497	76.2950	425,775	558,062	595,686	0	(4,811)	0	0	3.000	2.145	MON	1,395	16,473	12/01/2022	12/16/2060
38380M-CP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-108 CLASS D			4	1.A	4,684,095	82.3940	4,202,117	5,100,000	4,803,039	0	118,944	0	0	3.000	5.402	MON	12,750	153,000	03/19/2019	08/16/2060
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA			4	1.A	1,213,862	77.5660	874,420	1,127,328	1,202,443	0	(11,419)	0	0	3.000	2.071	MON	2,818	33,277	12/01/2022	07/16/2060
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ				1.A	794,211	52.1550	528,110	1,012,571	806,148	0	11,937	0	0	1.500	3.683	MON	1,266	12,571	12/01/2022	01/16/2064
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z				1.A	822,730	55.6040	565,381	1,016,792	833,159	0	10,429	0	0	2.000	4.093	MON	1,695	16,792	12/01/2022	03/16/2064
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						15,493,415	XXX	12,754,766	16,710,689	15,693,499	0	200,085	0	0	XXX	XXX	XXX	39,416	466,009	XXX	XXX
0109999999. Total - U.S. Government Bonds						36,234,427	XXX	31,341,488	36,155,631	35,941,090	0	174,595	0	0	XXX	XXX	XXX	143,916	866,268	XXX	XXX
105756-BR-0	FEDERAL REPUBLIC OF BRAZIL	LS	D		3.C FE	165,760	84.3310	124,810	148,000	164,159	0	(1,601)	0	0	5.625	4.845	JJ	4,024	8,325	06/08/2012	01/07/2041
105756-BW-9	FEDERAL REPUBLIC OF BRAZIL		D		3.C FE	195,984	73.9880	147,975	200,000	196,562	0	82	0	0	5.000	5.131	JJ	4,278	10,000	07/23/2014	01/27/2045
168863-DS-4	REPUBLIC OF CHILE		D	1	1.F FE	248,565	71.8340	179,584	250,000	248,649	0	54	0	0	3.100	3.139	MN	1,163	7,750	07/22/2021	05/07/2041
195325-BM-6	COLUMBIA REPUBLIC		D		3.A FE	265,688	79.5500	173,419	218,000	254,728	0	(1,268)	0	0	6.125	4.727	JJ	6,046	13,353	03/19/2012	01/18/2041
195325-DQ-5	REPUBLIC OF COLOMBIA		D	2	3.A FE	548,378	68.3000	375,650	550,000	548,433	0	27	0	0	5.200	5.220	MN	3,654	28,600	01/23/2019	05/15/2049
195325-EA-9	REPUBLIC OF COLOMBIA	LS	D	1	3.A FE	246,230	62.5070	156,269	250,000	246,418	0	120	0	0	4.125	4.235	FA	3,695	10,313	04/19/2021	02/22/2042
445545-AN-6	HUNGARY SERIES 144A		D		2.B FE	239,683	60.0420	150,106	250,000	239,946	0	206	0	0	3.125	3.344	MS	2,170	7,813	09/14/2021	09/21/2051
445545-AQ-9	HUNGARY SERIES 144A		D		2.B FE	971,880	93.1440	931,438	1,000,000	972,780	0	900	0	0	5.500	5.829	JD	2,292	27,500	06/08/2022	06/16/2034
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	250,000	85.5540	213,885	250,000	250,000	0	0	0	0	3.570	3.570	JJ	3,967	4,463	01/13/2022	01/21/2032
455780-AT-3	REPUBLIC OF INDONESIA SERIES 144A		D		2.B FE	2,214,269	126.1750	2,085,673	1,653,000	2,039,711	0	(20,086)	0	0	8.500	5.864	AO	30,833	140,505	03/22/2012	10/12/2035
46513J-B3-4	STATE OF ISRAEL		D		1.E FE	250,000	90.5630	226,406	250,000	250,000	0	0	0	0	2.750	2.750	JJ	3,399	6,875	03/31/2020	07/03/2030
500630-DU-9	KOREA DEVELOPMENT BANK		D		1.C FE	648,791	94.8480	616,512	650,000	648,822	0	31	0	0	4.250	4.273	MS	8,671	0	08/31/2022	09/08/2032
56109B-AA-5	MALAYSIA WAKALA SUKUK SERIES 144A		D		1.G FE	500,000	84.4530	422,266	500,000	500,000	0	0	0	0	2.070	2.070	AO	1,811	10,350	04/21/2021	04/28/2031
69369E-AD-1	PT PERTAMINA PERSERO SERIES 144A		D		2.B FE	63,960	94.4880	61,417	65,000	64,144	0	23	0	0	6.000	6.117	MN	628	3,900	04/27/2012	05/03/2042

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
698299-AW-4	REPUBLIC OF PANAMA		D		2.B FE	448,313	104.6130	381,836	365,000	439,340	0	(4,565)	0	0	6.700	5.009	JJ	10,529	24,455	04/26/2012	01/26/2036
706451-BG-5	PEMEX PROJ FDG MASTER TR SR GL	LS	D		3.C FE	817,377	72.1700	576,638	799,000	815,082	0	(2,295)	0	0	6.625	6.432	JD	2,353	52,934	03/08/2012	06/15/2035
715638-AU-6	REPUBLIC OF PERU		D		2.B FE	530,976	105.4880	459,926	436,000	522,098	0	(4,685)	0	0	6.550	4.982	MS	8,488	28,558	03/20/2012	03/14/2037
715638-BM-3	REPUBLIC OF PERU	LS	D		2.B FE	55,997	98.9880	48,504	49,000	55,121	0	(103)	0	0	5.625	4.807	MN	329	2,756	05/23/2012	11/18/2050
715638-DU-3	REPUBLIC OF PERU		D	1	2.B FE	182,423	78.7380	169,286	215,000	183,636	0	1,212	0	0	3.000	4.710	JJ	2,974	4,533	06/08/2022	01/15/2034
71654Q-AZ-5	PETROLEOS MEXICANOS SR GLBL		D		3.C FE	79,375	64.7000	51,760	80,000	79,425	0	50	0	0	6.500	6.560	JD	419	5,200	05/14/2012	06/02/2041
718286-CG-0	REPUBLIC OF PHILIPPINES	LS	D		2.B FE	414,000	95.3860	381,544	400,000	410,020	0	(1,479)	0	0	3.750	3.289	JJ	6,958	15,000	03/18/2020	01/14/2029
718286-CP-0	REPUBLIC OF PHILIPPINES		D		2.B FE	247,873	72.5110	181,278	250,000	247,957	0	41	0	0	3.200	3.250	JJ	3,889	8,000	06/28/2021	07/06/2046
74727P-BD-2	STATE OF QATAR SERIES 144A		D		1.D FE	234,554	96.4880	226,746	235,000	234,659	0	(68)	0	0	3.750	3.773	AO	1,836	8,813	04/07/2020	04/16/2030
77586R-AL-4	ROMANIA SERIES 144A		D		2.C FE	248,425	79.4580	198,644	250,000	248,563	0	138	0	0	3.625	3.699	MS	2,366	6,042	01/19/2022	03/27/2032
78307A-DE-0	RUSSIAN FOREIGN BOND - EUROBON SERIES 144A		D		6. Z	56,000	61.5000	123,000	200,000	56,000	0	27	139,934	0	5.625	5.798	AO	0	0	03/28/2012	04/04/2042
857524-AE-2	REPUBLIC OF POLAND SERIES EMTN		D		1.G FE	494,765	105.9790	529,895	500,000	494,815	0	50	0	0	5.750	5.890	MN	3,594	0	11/08/2022	11/16/2032
900123-AY-6	REPUBLIC OF TURKEY		D		4.C FE	72,363	83.0000	58,100	70,000	72,096	0	(266)	0	0	6.875	6.586	MS	1,390	4,813	05/31/2013	03/17/2036
91086Q-BB-3	UNITED MEXICAN STATES SERIES MTN		D		2.B FE	2,063,600	80.5810	1,511,704	1,876,000	2,026,239	0	(4,361)	0	0	4.750	4.177	MS	27,971	89,110	08/20/2012	03/08/2044
Y20721-AE-9	REPUBLIC OF INDONESIA SERIES REGS		D		2.B FE	1,067,392	126.1750	890,796	706,000	950,253	0	(13,586)	0	0	8.500	4.838	AO	13,169	60,010	03/07/2012	10/12/2035
Y20721-AJ-8	REPUBLIC OF INDONESIA SERIES REGS		D		2.B FE	636,679	113.0110	570,706	505,000	597,804	0	(4,499)	0	0	6.625	4.817	FA	12,453	33,456	03/09/2012	02/17/2037
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						14,459,300	XXX	12,225,773	13,170,000	14,057,460	0	(55,901)	139,934	0	XXX	XXX	XXX	175,349	623,427	XXX	XXX
0309999999. Total - All Other Government Bonds						14,459,300	XXX	12,225,773	13,170,000	14,057,460	0	(55,901)	139,934	0	XXX	XXX	XXX	175,349	623,427	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
313664-2Q-5	FANNIE MAE			2	1.A FE	708,379	69.4980	694,982	1,000,000	709,623	0	1,244	0	0	1.625	4.696	FA	5,733	0	12/02/2022	08/24/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						708,379	XXX	694,982	1,000,000	709,623	0	1,244	0	0	XXX	XXX	XXX	5,733	0	XXX	XXX
3128JN-VU-6	FHLMC POOL 1B3426			4	1.A	384,781	98.9840	378,128	382,008	390,502	0	5,721	0	0	3.373	4.977	MON	1,074	10,681	10/24/2008	05/01/2037
3128KA-LC-3	FHLMC GOLD POOL A49323			4	1.A	28,285	102.9020	27,138	26,373	28,285	0	0	0	0	6.000	3.137	MON	132	1,582	04/26/2010	06/01/2036
3128M6-M6-2	FHLMC GOLD POOL G04581			4	1.A	52,714	103.5880	50,349	48,605	52,714	0	0	0	0	6.500	3.077	MON	263	3,159	04/26/2010	08/01/2038
312929-FS-6	FHLMC GOLD POOL A82877			4	1.A	26,054	103.8160	25,570	24,630	26,054	0	0	0	0	5.500	3.634	MON	113	1,355	04/19/2010	11/01/2038
31292K-2X-4	FHLMC GOLD POOL C03490			4	1.A	260,209	99.2450	247,704	249,589	260,209	0	0	0	0	4.500	3.103	MON	936	11,232	08/18/2010	08/01/2040
312939-WA-5	FHLMC GOLD POOL A91541			4	1.A	129,443	101.1080	125,805	124,427	129,443	0	171	0	0	5.000	4.125	MON	518	6,221	05/05/2010	03/01/2040
312941-K7-1	FHLMC GOLD POOL A93018			4	1.A	95,985	101.3780	91,449	90,206	95,985	0	116	0	0	5.000	3.435	MON	376	4,510	07/29/2010	07/01/2040
312941-UW-5	FHLMC GOLD POOL A93297			4	1.A	36,916	101.3780	35,135	34,658	36,916	0	255	0	0	5.000	3.640	MON	144	1,733	07/28/2010	08/01/2040
312941-ZQ-3	FHLMC GOLD POOL A93451			4	1.A	80,175	99.2450	76,103	76,682	80,175	0	276	0	0	4.500	3.581	MON	288	3,451	08/16/2010	08/01/2040
3132GJ-T4-1	FHLMC GOLD POOL Q03571			4	1.A	342,055	99.2450	319,033	321,461	342,055	0	0	0	0	4.500	2.787	MON	1,205	14,466	09/21/2011	09/01/2041
3132GJ-WJ-4	FHLMC GOLD POOL Q03649			4	1.A	100,248	99.1700	93,802	94,587	100,248	0	0	0	0	4.500	2.793	MON	355	4,256	10/05/2011	10/01/2041
3132GK-AU-0	FHLMC GOLD POOL Q03919			4	1.A	118,278	96.1420	110,236	114,659	118,278	0	0	0	0	4.000	3.241	MON	382	4,586	10/19/2011	10/01/2041
3132GK-CK-0	FHLMC GOLD POOL Q03974			4	1.A	192,297	96.1410	178,435	185,598	192,297	0	0	0	0	4.000	3.194	MON	619	7,424	10/11/2011	10/01/2041
3132GK-FD-3	FHLMC GOLD POOL Q04064			4	1.A	76,567	93.5930	70,020	74,813	76,567	0	0	0	0	3.500	2.900	MON	218	2,619	10/05/2011	10/01/2041
31335A-KH-0	FHLMC GOLD POOL G60296			4	1.A	787,119	93.5620	711,537	760,501	787,119	0	1,271	0	0	3.500	2.889	MON	2,218	26,617	12/18/2015	07/01/2045
31335A-KW-7	FHLMC GOLD POOL G60309			4	1.A	347,954	96.0050	314,958	328,065	347,954	0	1,222	0	0	4.000	2.935	MON	1,094	13,123	12/24/2015	09/01/2045
31359U-4M-4	FANNIEMAE GRANTOR TRUST SERIES 1998-T2 CLASS A6			4	1.A	10,919	98.9290	10,397	10,510	11,023	0	103	0	0	0.000	(3.223)	MON	0	0	07/17/2002	01/25/2032
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2			4	1.A	128	100.7530	126	125	126	0	(1)	0	0	9.000	6.855	MON	0	11	02/08/1996	03/25/2024
3136AM-ZN-2	FANNIE MAE SERIES 2015-10 CLASS PE			4	1.A	718,377	88.1910	617,338	700,000	717,078	0	(1,299)	0	0	3.500	3.289	MON	2,042	24,500	03/27/2015	03/25/2045
3138AQ-C9-5	FNMA POOL AI9995			4	1.A	263,816	96.0350	244,014	254,089	263,816	0	0	0	0	4.000	3.149	MON	847	10,164	10/13/2011	09/01/2041
3138AT-PB-0	FNMA POOL AJ2217			4	1.A	435,629	99.0080	403,624	407,666	435,629	0	0	0	0	4.500	2.681	MON	1,529	18,345	09/21/2011	09/01/2041
31392J-AT-6	FANNIEMAE GRANTOR TRUST SERIES 2003-T2 CLASS A1			4	1.A	158,074	96.2550	152,154	158,074	159,137	0	1,064	0	0	4.028	3.946	MON	141	3,092	02/03/2003	03/25/2033

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
31393C-7G-2	FANNIEMAE WHOLE LOAN SERIES 2003-W13 CLASS AV2			4	1.A	649	97.5900	706	723	664	0	15	0	0	4.669	6.077	MON	0	14	04/29/2008	10/25/2033
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T			4	1.A	22,814	102.2960	19,570	19,130	22,704	0	(110)	0	0	6.000	0.804	MON	96	1,148	06/15/2010	06/25/2033
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME			4	1.A	33,904	101.9410	32,184	31,571	33,808	0	(96)	0	0	5.500	3.535	MON	145	1,736	08/17/2010	06/15/2034
31396X-LZ-5	FANNIE MAE SERIES 2007-84 CLASS FN			4	1.A	31,437	98.5370	30,081	30,527	31,936	0	499	0	0	4.889	3.235	MON	25	650	11/08/2012	08/25/2037
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY			4	1.A	63,837	101.6590	59,540	58,568	63,647	0	(190)	0	0	5.500	3.380	MON	268	3,221	08/17/2010	07/15/2037
31397N-UG-8	FANNIE MAE SERIES 2009-19 CLASS TD			4	1.A	64,544	99.4570	64,034	64,384	64,536	0	(8)	0	0	5.000	4.982	MON	268	3,219	05/03/2010	08/25/2036
31397Q-PY-8	FANNIE MAE SERIES 2011-10 CLASS ZC			4	1.A	1,880,910	99.3840	1,564,790	1,574,494	1,883,684	0	2,774	0	0	5.000	1.493	MON	6,560	78,725	02/18/2015	02/25/2041
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP			4	1.A	8,017	96.2100	6,993	7,268	7,795	0	(86)	0	0	5.500	3.684	MON	33	400	06/24/2010	05/25/2040
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC			4	1.A	12,070	94.8120	11,745	12,388	12,052	0	(18)	0	0	4.000	4.525	MON	41	496	08/18/2010	09/25/2040
31407K-T7-4	FNMA POOL 833174			4	1.A	53,389	98.8060	52,766	53,403	53,403	0	16	0	0	3.692	4.210	MON	164	1,168	08/10/2005	09/01/2035
31410K-JK-1	FNMA POOL 889566			4	1.A	146,988	104.4000	149,667	143,359	146,988	0	0	0	0	6.000	5.018	MON	717	8,602	05/20/2008	05/01/2038
31414M-CR-5	FNMA POOL 969980			4	1.A	65,235	103.3580	66,897	64,724	65,235	0	0	0	0	5.500	5.230	MON	297	3,560	05/08/2008	05/01/2038
31415C-KH-9	FNMA POOL 982796			4	1.A	202,122	103.7020	207,963	200,540	202,122	0	0	0	0	5.500	5.183	MON	919	11,030	05/08/2008	05/01/2038
31418E-HK-9	FNMA POOL MA4733				1.A	1,869,360	96.2580	1,879,279	1,952,334	1,869,859	0	499	0	0	4.500	5.115	MON	7,321	14,643	09/26/2022	09/01/2052
31418S-4V-8	FNMA POOL AD5335			4	1.A	46,507	101.2630	44,201	43,650	46,474	0	542	0	0	5.000	3.724	MON	182	2,183	07/28/2010	07/01/2040
31418U-BS-2	FNMA POOL AD6348			4	1.A	88,607	103.0280	84,247	81,771	88,607	0	0	0	0	5.500	3.309	MON	375	4,497	07/28/2010	05/01/2040
31418V-3A-8	FNMA POOL AD7992			4	1.A	59,445	99.1330	56,510	57,004	59,445	0	0	0	0	4.500	3.112	MON	214	2,565	07/29/2010	07/01/2040
31418V-UM-2	FNMA POOL AD7787			4	1.A	97,712	100.7900	91,149	90,435	97,712	0	836	0	0	5.500	3.753	MON	414	4,974	07/08/2010	08/01/2040
31418X-EK-0	FNMA POOL AD9137			4	1.A	129,847	99.1330	123,510	124,591	129,847	0	0	0	0	4.500	3.413	MON	467	5,606	07/28/2010	08/01/2040
31419B-SY-2	FNMA POOL AE1434			4	1.A	60,590	99.1330	57,633	58,137	60,590	0	0	0	0	4.500	3.303	MON	218	2,616	07/28/2010	08/01/2040
31419C-R4-7	FNMA POOL AE2306			4	1.A	72,994	101.2630	69,435	68,569	72,994	0	0	0	0	5.000	3.480	MON	286	3,429	08/16/2010	08/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,657,001	XXX	8,955,955	9,204,896	9,665,712	0	13,572	0	0	XXX	XXX	XXX	33,504	327,609	XXX	XXX
3136B5-RB-3	FANNIE MAE ACES SERIES 2019-M14 CLASS AL3			4	1.A	1,056,115	80.2920	883,212	1,100,000	1,059,096	0	2,981	0	0	3.500	3.956	MON	3,208	38,500	07/18/2019	04/25/2048
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI			4	1.A	1,869,040	11.0290	1,593,902	0	1,656,306	0	(212,733)	0	0	1.937	4.085	MON	23,330	288,556	05/19/2021	01/25/2031
3138ET-PS-9	FNMA POOL AL8532			4	1.A	686,816	86.8950	601,606	692,333	685,730	0	(1,086)	0	0	3.426	3.590	MON	2,043	24,049	05/16/2016	06/01/2045
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,611,971	XXX	3,078,720	1,792,333	3,401,132	0	(210,838)	0	0	XXX	XXX	XXX	28,581	351,105	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						13,977,351	XXX	12,729,657	11,997,229	13,776,467	0	(196,022)	0	0	XXX	XXX	XXX	67,818	678,714	XXX	XXX
001055-AR-3	AFLAC INC			1	1.G FE	1,112,960	77.3430	773,433	1,000,000	1,107,601	0	(3,028)	0	0	4.000	3.332	AO	8,444	40,000	03/10/2021	10/15/2046
00109L-AA-1	ADT SEC CORP SERIES 144A			1	3.C FE	70,695	85.0460	63,784	75,000	71,137	0	442	0	0	4.125	5.055	FA	1,289	2,173	02/03/2022	08/01/2029
00164V-AE-3	AMC NETWORKS INC			2	3.C FE	177,437	76.0000	140,600	185,000	181,952	0	1,010	0	0	4.750	5.442	FA	3,661	8,788	11/19/2018	08/01/2025
00176@-AA-4	AMF FLORENCE LLC				2.C PL	872,817	84.7710	739,896	872,817	872,817	0	0	0	0	3.210	3.224	MJSD	78	28,017	11/04/2020	12/31/2035
00206R-BH-4	AT&T INC			1	2.B FE	865,130	82.0390	820,394	1,000,000	866,330	0	1,200	0	0	4.300	5.403	JD	1,911	21,500	09/09/2022	12/15/2042
00229*-AA-3	AP TUNDRA HOLDINGS LLC				2.A PL	1,288,715	97.4400	1,255,724	1,288,715	1,293,956	0	5,241	0	0	4.750	4.749	FA	23,125	61,214	12/29/2020	02/15/2042
00287Y-AR-0	ABBVIE INC			2	2.A FE	285,402	92.6310	263,997	285,000	285,338	0	(21)	0	0	4.500	4.487	MN	1,674	12,825	06/03/2019	05/14/2035
00287Y-CA-5	ABBVIE INC SERIES WI			1	2.A FE	1,032,760	85.5950	855,949	1,000,000	1,031,656	0	(1,104)	0	0	4.050	3.789	MN	4,500	40,500	02/25/2022	11/21/2039
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA				1.A	1,390	100.0000	1,390	1,390	1,390	0	1	0	0	0.000	6.215	DEC	0	0	04/15/2008	05/15/2023
00774C-AB-3	AECOM SERIES WI			2	3.C FE	119,375	96.2500	115,500	120,000	119,692	0	64	0	0	5.125	5.194	MS	1,811	6,150	02/07/2018	03/15/2027
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC				2.A FE	494,433	98.3130	486,092	494,433	494,430	0	(3)	0	0	5.750	5.750	MS	7,818	28,430	03/22/2013	03/22/2035
009158-AZ-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	714,623	74.4030	558,025	750,000	715,984	0	1,362	0	0	2.700	3.038	MN	2,588	20,250	02/01/2022	05/15/2040
010392-FF-0	ALABAMA POWER CO SERIES 11-C				1.G FE	830,055	93.0310	697,734	750,000	828,049	0	(2,006)	0	0	5.200	4.371	JD	3,250	39,000	03/29/2022	06/01/2041
010392-FM-5	ALABAMA POWER CO			2	1.G FE	397,224	77.6910	310,762	400,000	397,676	0	66	0	0	3.750	3.789	MS	5,000	15,000	03/05/2015	03/01/2045
012653-AE-1	ALBEMARLE CORP			1	2.B FE	496,060	94.2490	471,244	500,000	496,271	0	211	0	0	5.050	5.151	JD	2,104	13,888	05/19/2022	06/01/2032

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
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A			1	3.C FE	87,875	89.2460	89,246	100,000	88,226	0	351	0	0	4.875	7.002	FA	1,842	0	09/21/2022	02/15/2030
019736-AE-7	ALLISON TRANSMISSION INC SERIES 144A			2	3.A FE	97,575	92.7340	97,371	105,000	100,691	0	770	0	0	4.750	5.750	AO	1,247	4,988	10/10/2018	10/01/2027
020002-BC-4	ALLSTATE CORPORATION			2	1.G FE	582,055	82.7190	413,596	500,000	578,161	0	(2,201)	0	0	4.200	3.243	JD	933	21,000	03/10/2021	12/15/2046
02079K-AF-4	ALPHABET INC			1	1.C FE	409,135	58.4460	292,228	500,000	410,982	0	1,847	0	0	2.050	3.003	FA	3,872	10,250	02/03/2022	08/15/2050
02209S-AH-6	ALTRIA GROUP INC				2.B FE	1,499,445	126.9480	1,904,219	1,500,000	1,499,533	0	11	0	0	10.200	10.204	FA	61,625	153,000	02/03/2009	02/06/2039
02209S-AM-5	ALTRIA GROUP INC				2.B FE	1,974,920	74.1090	1,482,179	2,000,000	1,980,303	0	628	0	0	4.250	4.325	FA	33,528	85,000	08/06/2012	08/09/2042
02209S-BN-2	ALTRIA GROUP INC			1	2.B FE	992,650	62.6320	626,321	1,000,000	992,914	0	141	0	0	3.700	3.741	FA	15,108	37,000	02/01/2021	02/04/2051
023135-CJ-3	AMAZON COM INC		LS	1	1.D FE	995,820	82.7680	827,682	1,000,000	995,873	0	53	0	0	3.950	3.974	AO	8,558	19,750	04/11/2022	04/13/2052
02378*-AA-8	AMERICAN AIRLINES 2017-2				3.A PL	135,909	98.1860	133,444	135,909	135,909	0	0	0	0	5.180	5.183	AO	1,486	7,040	07/24/2018	10/15/2023
023808-AA-2	AMERICAN AIRLINES INC 2015-1 C PRIV				3.A PL	240,000	98.6480	236,755	240,000	240,000	0	0	0	0	4.030	4.029	MN	1,612	9,672	09/30/2019	05/01/2023
03027X-BD-1	AMERICAN TOWER CORP			1	2.C FE	468,240	62.9240	314,620	500,000	469,449	0	661	0	0	3.100	3.446	JD	689	15,500	02/26/2021	06/15/2050
03027X-BW-9	AMERICAN TOWER CORP		LS	1	2.C FE	1,019,886	89.1800	1,003,271	1,125,000	1,021,553	0	1,666	0	0	4.050	5.287	MS	13,416	9,225	10/24/2022	03/15/2032
03028P-K@-4	AMERICAN TRANMISSION SYSTEMS INC				1.F	200,000	75.6020	151,204	200,000	200,000	0	0	0	0	3.850	3.850	AO	1,626	7,700	04/30/2020	04/30/2050
03073E-AN-5	AMERISOURCEBERGEN CORP			2	2.A FE	810,439	82.0500	656,401	800,000	808,760	0	(247)	0	0	4.250	4.173	MS	11,333	34,000	02/19/2015	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP			1	2.A FE	914,123	82.9690	622,270	750,000	905,659	0	(4,222)	0	0	4.300	3.085	JD	1,433	32,250	12/15/2020	12/15/2047
031100-J*-2	AMETEK INC				2.A	619,950	87.3480	525,355	601,450	601,450	0	0	0	(75,775)	2.590	2.590	MN	1,644	15,765	11/23/2016	11/23/2028
031100-L*-9	AMETEK INC				2.A	500,000	97.1830	485,915	500,000	500,000	0	0	0	0	3.730	3.730	MS	4,714	18,650	09/30/2014	09/30/2024
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A			1	2.C FE	1,002,528	65.5930	655,932	1,000,000	1,002,440	0	(49)	0	0	3.833	3.819	MS	11,712	38,330	03/09/2021	03/11/2051
032165-AD-4	AMSOUTH BANCORP				2.A FE	1,773,482	103.3970	2,067,937	2,000,000	1,880,656	0	35,918	0	0	6.750	7.927	MN	22,500	135,000	04/25/2007	11/01/2025
03690A-AH-9	ANTERO RESOURCES MIDSTRE SERIES 144A			1	3.C FE	92,480	91.4240	91,424	100,000	92,770	0	290	0	0	5.375	6.777	JD	239	2,688	09/07/2022	06/15/2029
037833-EE-6	APPLE INC			1	1.B FE	437,260	70.6700	353,350	500,000	439,292	0	2,032	0	0	2.375	3.269	FA	4,717	5,938	02/25/2022	02/08/2041
038336-F*-9	APTARGROUP INC				2.C	575,925	96.3530	514,164	533,625	533,625	0	0	0	(42,300)	1.170	1.170	JJ	2,810	2,962	03/30/2022	07/19/2024
039483-BH-4	ARCHER-DANIELS- MIDLAND C				1.F FE	224,448	84.3230	210,807	250,000	224,681	0	233	0	0	4.016	4.803	AO	2,092	5,020	09/09/2022	04/16/2043
040555-CM-4	ARIZONA PUBLIC SERVICE		LS	1	1.G FE	904,850	88.1700	881,703	1,000,000	905,082	0	232	0	0	5.050	5.895	MS	16,833	0	12/02/2022	09/01/2041
040555-CT-9	ARIZONA PUBLIC SERVICE			1	1.G FE	1,903,545	78.6670	1,180,008	1,500,000	1,879,976	0	(12,079)	0	0	4.350	2.816	MN	8,338	65,250	01/05/2021	11/15/2045
04317@-AG-3	ARTHUR J GALLAGHER & CO				2.B PL	100,000	97.3510	97,351	100,000	100,000	0	0	0	0	4.730	4.730	FA	1,629	4,730	02/27/2014	02/27/2026
04317@-AH-1	ARTHUR J GALLAGHER & CO				2.B PL	100,000	97.3770	97,377	100,000	100,000	0	0	0	0	4.980	4.980	FA	1,715	4,980	02/27/2014	02/27/2029
04317@-BS-6	ARTHUR J & CO				2.B PL	300,000	91.2380	273,714	300,000	300,000	0	0	0	0	3.990	3.990	JJ	5,021	11,970	01/30/2020	01/30/2030
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A		LS	1	3.B FE	29,213	82.2700	24,681	30,000	29,264	0	52	0	0	5.000	5.341	MN	192	1,483	03/09/2022	02/15/2032
04621X-AN-8	ASSURANT INC			1	2.B FE	1,240,472	73.9610	1,224,051	1,655,000	1,248,008	0	7,536	0	0	2.650	6.253	JJ	20,223	0	10/06/2022	01/15/2032
053611-AM-1	AVERY DENNISON CORP			1	2.B FE	702,750	76.0790	570,594	750,000	706,491	0	3,741	0	0	2.250	2.981	FA	6,375	16,734	02/01/2022	02/15/2032
05368V-AA-4	AVIENT CORP SERIES 144A			1	3.C FE	100,000	97.7530	97,753	100,000	100,000	0	0	0	0	7.125	7.125	FA	2,791	0	07/27/2022	08/01/2030
05369A-AA-9	AVIATION CAPITAL GROUP SERIES 144A		LS	2	2.C FE	2,459,200	87.3440	2,183,593	2,500,000	2,478,508	0	4,001	0	0	3.500	3.696	MN	14,583	87,500	10/11/2017	11/01/2027
05379B-AR-8	AVISTA CORP			1	1.G FE	249,910	78.3840	195,960	250,000	249,915	0	5	0	0	4.000	4.002	AO	2,500	5,389	03/08/2022	04/01/2052
053807-AV-5	AVNET INC			1	2.C FE	3,937,007	92.3400	3,784,092	4,098,000	3,939,671	0	2,664	0	0	5.500	6.030	JD	18,783	117,704	10/24/2022	06/01/2032
05490L-AA-7	BLUE CROSS BLUE SHIELD M SERIES 144A			2	2.A FE	149,987	95.5110	143,267	150,000	149,997	0	1	0	0	3.790	3.791	MN	948	5,685	04/21/2015	05/01/2025
05526D-BD-6	BAT CAPITAL CORP SERIES WI			1	2.B FE	1,649,900	77.7500	1,360,628	1,750,000	1,663,094	0	3,932	0	0	4.390	4.865	FA	29,023	76,825	06/11/2019	08/15/2037
05526D-BF-1	BAT CAPITAL CORP SERIES WI			1	2.B FE	1,500,000	70.6570	1,059,862	1,500,000	1,500,000	0	0	0	0	4.540	4.540	FA	25,727	68,100	08/08/2017	08/15/2047
05577@-AP-5	UNION PACIFIC CORP SER A-1				1.D	12,153	98.4800	11,969	12,153	12,153	0	0	0	0	3.930	3.930	FA	170	478	02/23/2011	02/23/2026
05577@-AQ-3	UNION PACIFIC CORP SER A-2				1.D	5,719	98.4800	5,632	5,719	5,719	0	0	0	0	3.930	3.930	FA	80	225	02/23/2011	02/23/2026
05577@-AR-1	UNION PACIFIC CORP				1.D	23,235	98.3860	22,860	23,235	23,235	0	0	0	0	3.930	3.930	MN	147	913	05/05/2011	05/03/2026
060505-DL-5	BANK OF AMERICA CORP				2.A FE	2,475,462	100.1070	3,003,220	3,000,000	2,524,223	0	16,566	0	0	6.500	8.053	MS	57,417	195,000	09/06/2007	09/15/2037
06051G-HG-7	BANK OF AMERICA CORP SERIES MTN			1	1.F FE	5,000,000	92.2720	4,613,624	5,000,000	5,000,000	0	0	0	0	3.970	3.970	MS	63,961	198,500	02/28/2018	03/05/2029
06051G-KQ-1	BANK OF AMERICA CORP			1	1.G FE	1,000,000	91.4700	914,703	1,000,000	1,000,000	0	0	0	0	4.571	4.395	AO	8,126	22,855	04/21/2022	04/27/2033
071813-CV-9	BAXTER INTL			1	2.B FE	1,000,000	64.5380	645,377	1,000,000	1,000,000	0	0	0	0	3.132	3.132	JD	2,610	15,660	06/14/2022	12/01/2051

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
07274N-AQ-6	BAYER US FINANCE II LLC SERIES 144A			1	2.B FE	489,919	86.2250	538,906	625,000	490,348	0	429	0	0	4.875	6.639	JD	508	15,234	10/24/2022	06/25/2048
07274N-BF-9	BAYER US FINANCE II LLC SERIES 144A			1	2.B FE	1,181,330	78.8200	788,198	1,000,000	1,169,325	0	(5,528)	0	0	4.400	3.279	JJ	20,289	44,000	01/13/2021	07/15/2044
073096-AC-3	BAYPORT POLYMERS LLC SERIES 144A			1	2.A FE	500,000	90.3010	451,506	500,000	500,000	0	0	0	0	5.140	5.140	AO	5,497	12,850	04/11/2022	04/14/2032
075887-BG-3	BECTON DICKINSON AND CO			2	2.B FE	2,280,120	89.3780	1,787,552	2,000,000	2,272,989	0	(7,131)	0	0	4.685	3.753	JD	4,164	93,700	02/10/2022	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO			1	2.B FE	1,283,600	87.9960	879,961	1,000,000	1,269,401	0	(7,548)	0	0	4.669	3.071	JD	3,242	46,690	01/29/2021	06/06/2047
084659-BE-0	BERKSHIRE HATHWAY ENERGY SERIES 144A			1	1.G FE	994,580	86.8310	868,307	1,000,000	994,651	0	71	0	0	4.600	4.633	MN	7,667	24,278	04/19/2022	05/01/2053
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A			1	2.B FE	245,793	75.2180	188,044	250,000	245,913	0	44	0	0	4.000	4.098	MN	1,222	10,000	05/12/2021	05/17/2051
092113-AN-9	BLACK HILLS CORP			2	2.A FE	1,004,090	76.0070	760,065	1,000,000	1,004,020	0	(70)	0	0	4.200	4.173	MS	12,367	42,000	02/25/2022	09/15/2046
092113-AT-6	BLACK HILLS CORP			1	2.A FE	725,070	80.2670	602,006	750,000	727,517	0	2,447	0	0	2.500	2.951	JD	833	18,750	02/01/2022	06/15/2030
09261B-AH-3	BLACKSTONE HOLDINGS FINA SERIES 144A			1	1.E FE	997,110	63.7960	637,959	1,000,000	997,182	0	72	0	0	3.200	3.215	JJ	13,422	17,778	01/03/2022	01/30/2052
09522*-AA-8	BLUE AND GOLD TENANT LLC TENANT LLC				1.G PL	400,000	78.9480	315,792	400,000	400,000	0	0	0	0	3.650	3.650	MS	3,691	14,600	01/22/2020	03/31/2045
09539*-AA-9	BLUE DOLPHIN FRAC LLC				1.G PL	315,308	98.1280	309,406	315,308	315,308	0	0	0	0	4.650	4.677	JAJO	2,484	14,662	07/31/2019	10/31/2024
097023-BK-0	BOEING CO			2	2.C FE	873,468	73.6900	663,213	900,000	881,768	0	1,188	0	0	3.300	3.506	MS	9,900	29,700	02/18/2015	03/01/2035
097023-BL-8	BOEING CO			2	2.C FE	577,716	65.9310	395,588	600,000	581,431	0	534	0	0	3.500	3.706	MS	7,000	21,000	02/18/2015	03/01/2045
097023-CV-5	BOEING CO			1	2.C FE	748,878	95.3560	834,367	875,000	749,567	0	690	0	0	5.705	7.162	MN	8,320	24,959	10/24/2022	05/01/2040
099724-AM-8	BORGWARNER INC SERIES 144A				2.A FE	78,933	97.9830	78,386	80,000	79,378	0	205	0	0	5.000	5.308	AO	1,000	4,000	10/05/2020	10/01/2025
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC FLORIDA LLC				3.B PL	250,000	84.0000	210,000	250,000	250,000	0	0	0	0	8.000	8.000	JJ	10,000	17,778	08/10/2021	01/01/2028
109696-AA-2	BRINKS CO THE SERIES 144A			2	3.C FE	75,100	91.5000	73,200	80,000	77,182	0	502	0	0	4.625	5.472	AO	781	3,700	09/04/2018	10/15/2027
110122-AP-3	BRISTOL-MYERS SQUIBB CO				1.F FE	1,619,203	102.8420	1,357,516	1,320,000	1,564,370	0	(12,876)	0	0	5.875	4.110	MN	9,909	77,550	05/31/2018	11/15/2036
110122-AX-6	BRISTOL-MYERS SQUIBB CO			2	1.F FE	2,153,080	90.4790	1,809,585	2,000,000	2,135,458	0	(4,160)	0	0	4.500	4.015	MS	30,000	90,000	05/31/2018	03/01/2044
11135F-AS-0	BROADCOM INC SERIES WI	LS		1	2.C FE	998,763	88.1340	881,341	1,000,000	999,013	0	135	0	0	4.300	4.312	MN	5,494	43,000	08/11/2020	11/15/2032
11135F-BQ-3	BROADCOM INC SERIES 144A			1	2.C FE	1,025,040	71.8290	1,077,432	1,500,000	1,030,214	0	5,174	0	0	3.187	6.687	MN	6,108	23,903	09/27/2022	11/15/2036
11135F-BV-2	BROADCOM INC SERIES 144A	LS		1	2.C FE	1,116,768	87.2370	1,199,502	1,375,000	1,119,001	0	2,233	0	0	4.926	7.001	MN	8,655	38,946	10/24/2022	05/15/2037
113804-AD-0	BROOKLYN NAVY YARD COGENE				2.C PL	1,944,290	97.6970	1,899,513	1,944,290	1,944,290	0	0	0	0	5.020	5.020	JD	271	97,603	02/14/2019	12/31/2040
114259-AW-4	BROOKLYN UNION GAS CO SERIES 144A	LS		1	2.A FE	500,000	93.4310	467,155	500,000	500,000	0	0	0	0	4.866	4.866	FA	9,867	0	08/02/2022	08/05/2032
11523*-AA-3	BROWN ADVISORY GROUP HOLDINGS				1.G PL	200,000	79.3870	158,774	200,000	200,000	0	0	0	0	2.890	2.890	MN	739	5,780	11/15/2021	11/15/2031
11523*-AB-1	BROWN ADVISORY GROUP HOLDINGS				1.G PL	400,000	77.2490	308,996	400,000	400,000	0	0	0	0	3.090	3.090	MN	1,579	12,360	11/15/2021	11/15/2033
115236-AE-1	BROWN & BROWN INC			1	2.C FE	431,540	86.6960	433,481	500,000	432,899	0	1,359	0	0	4.200	6.129	MS	6,067	0	09/29/2022	03/17/2032
115236-AF-8	BROWN & BROWN INC			1	2.C FE	3,186,125	81.1720	3,246,896	4,000,000	3,187,843	0	1,718	0	0	4.950	6.500	MS	57,200	12,375	10/28/2022	03/17/2052
115637-AL-4	BROWN-FORMAN CORP			2	1.G FE	98,688	79.4770	79,477	100,000	98,930	0	35	0	0	3.750	3.827	JJ	1,729	3,750	04/28/2015	01/15/2043
12008R-AP-2	BUILDERS FIRSTSOURCE INC SERIES 144A			1	3.C FE	77,500	81.0730	81,073	100,000	78,298	0	798	0	0	4.250	7.602	FA	1,771	2,125	07/05/2022	02/01/2032
120568-BC-3	BUNGE LTD FINANCE CORP	LS		1	2.B FE	732,270	82.0720	615,541	750,000	733,821	0	1,551	0	0	2.750	3.044	MN	2,693	20,625	02/01/2022	05/14/2031
124857-AF-0	PARAMOUNT GLOBAL			2	2.B FE	1,543,894	86.2960	1,635,303	1,895,000	1,545,456	0	1,562	0	0	5.900	7.840	AO	23,603	0	10/31/2022	10/15/2040
1248EP-BT-9	CCO HOLDINGS LLC CAP CORP SERIES 144A			2	3.C FE	4,794	93.2070	4,660	5,000	4,885	0	23	0	0	5.125	5.731	MN	43	256	08/07/2018	05/01/2027
1248EP-CP-6	CCO HLDGS LLC CAP CORP SERIES 144A			2	3.C FE	76,500	73.8050	73,805	100,000	76,929	0	429	0	0	4.250	7.335	JJ	1,960	0	09/07/2022	01/15/2034
12523@-AA-9	CC TUGS LLC				3.B PL	769,004	97.1250	746,895	769,004	769,002	0	(1)	0	0	6.400	6.449	MJSD	137	49,216	07/09/2018	09/30/2030
12524@-AA-8	CED WIND CED WIND				2.C	621,979	97.5610	606,809	621,979	621,979	0	0	0	0	4.410	4.413	JD	76	27,429	09/28/2018	12/31/2028
12527G-AD-5	CF INDUSTRIES INC				2.B FE	2,575,030	85.5530	2,566,577	3,000,000	2,576,625	0	1,595	0	0	4.950	6.172	JD	12,375	24,750	12/02/2022	06/01/2043
12527G-AE-3	CF INDUSTRIES INC				2.B FE	954,375	89.8420	673,814	750,000	946,749	0	(6,120)	0	0	5.375	3.596	MS	11,870	41,813	09/28/2021	03/15/2044
125523-AJ-9	CIGNA CORP SERIES WI			1	2.A FE	493,410	92.8030	464,016	500,000	493,620	0	210	0	0	4.800	4.918	FA	9,067	12,000	05/05/2022	08/15/2038
12572Q-AF-2	CME GROUP INC			1	1.D FE	267,848	103.6000	259,000	250,000	267,698	0	(150)	0	0	5.300	4.751	MS	3,901	0	09/15/2022	09/15/2043
126408-GW-7	CSX CORP			2	2.A FE	1,283,240	91.2290	912,289	1,000,000	1,269,015	0	(10,581)	0	0	4.750	2.893	MN	4,090	47,500	08/19/2021	05/30/2042
12656*-AT-9	CSLB				1.G	300,000	78.7030	236,109	300,000	300,000	0	0	0	0	2.830	2.830	MN	802	8,490	05/27/2020	05/27/2035
127055-AM-3	CABOT CORP			1	2.B FE	248,325	92.4600	231,150	250,000	248,397	0	72	0	0	5.000	5.086	JD	35	6,528	06/07/2022	06/30/2032
12737#-AB-7	CSFV CORE II LLC				1.G PL	100,000	81.6490	81,649	100,000	100,000	0	0	0	0	2.920	2.920	AO	730	2,920	04/01/2021	04/01/2033

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
133434-AB-6	CAMERON LNG LLC SERIES 144A			1	1.G FE	1,000,000	80.5120	805,117	1,000,000	1,000,000	0	0	0	0	3.302	3.302	JJ	15,226	33,020	12/05/2019	01/15/2035
14040H-CG-8	CAPITAL ONE FINANCIAL CO			2	2.B FE	606,795	71.9270	629,362	875,000	610,760	0	3,965	0	0	2.359	6.871	JJ	8,715	0	10/24/2022	07/29/2032
14040H-CJ-2	CAPITAL ONE FINANCIAL CO			2	2.A FE	476,940	76.5720	382,861	500,000	478,609	0	1,669	0	0	2.618	3.127	MN	2,145	13,090	02/03/2022	11/02/2032
14040H-CT-0	CAPITAL ONE FINANCIAL CO			2	2.A FE	500,000	92.8920	464,461	500,000	500,000	0	0	0	0	5.268	5.119	MN	3,732	13,243	05/05/2022	05/10/2033
14149Y-BD-9	CARDINAL HEALTH INC			2	2.B FE	491,019	84.4190	527,616	625,000	491,506	0	487	0	0	4.900	6.752	MS	9,017	0	10/24/2022	09/15/2045
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR			2	2.B FE	1,386,058	78.3250	1,018,227	1,300,000	1,378,935	0	(3,556)	0	0	4.368	3.919	JD	2,524	50,232	09/28/2022	06/15/2047
141781-BF-0	CARGILL INC SERIES 144A				1.F FE	659,200	90.9150	454,574	500,000	653,404	0	(4,668)	0	0	4.760	2.914	MN	2,512	23,800	09/29/2021	11/23/2045
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A			1	3.B FE	92,030	90.7610	90,761	100,000	92,404	0	374	0	0	4.750	6.530	FA	1,979	0	09/13/2022	02/01/2028
14268*-AA-6	CARLSBAD HOLDCO LLC				2.C PL	365,723	87.6430	320,531	365,723	365,723	0	0	0	0	4.210	4.210	AO	2,609	15,397	11/04/2019	12/31/2038
14448C-AS-3	CARRIER GLOBAL CORP SERIES WI			1	2.C FE	558,794	71.3060	356,528	500,000	556,055	0	(1,359)	0	0	3.577	2.967	AO	4,273	17,885	12/10/2020	04/05/2050
14456#-AF-3	CARRIX INC				2.C PL	250,000	89.7400	224,350	250,000	250,000	0	0	0	0	4.090	4.090	JJ	4,289	10,225	11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC				2.C PL	1,000,000	88.4370	884,370	1,000,000	1,000,000	0	0	0	0	4.190	4.190	JJ	17,575	41,900	11/20/2019	07/31/2034
147528-E#-6	CASEYS GENERAL STORES INC				2.B PL	540,000	95.9640	518,206	540,000	540,000	0	0	0	0	3.670	3.670	JD	771	19,818	06/17/2013	06/17/2028
147528-F*-9	CASEYS GENERAL STORES INC				2.B PL	270,000	95.6630	258,290	270,000	270,000	0	0	0	0	3.750	3.750	JD	394	10,125	12/17/2013	12/17/2028
15189Y-AD-8	CENTERPOINT ENERGY RESOU				2.A FE	1,294,475	102.0340	1,326,439	1,300,000	1,296,271	0	161	0	0	6.250	6.281	FA	33,854	81,250	05/21/2007	02/01/2037
153527-AP-1	CENTRAL GARDEN & PET CO SERIES 144A			1	3.B FE	28,050	82.7830	24,835	30,000	28,191	0	141	0	0	4.125	5.020	AO	210	1,238	03/09/2022	04/30/2031
156504-AM-4	CENTURY COMMUNITIES SERIES 144A			1	3.C FE	56,025	78.6250	47,175	60,000	56,399	0	374	0	0	3.875	4.948	FA	878	1,163	03/03/2022	08/15/2029
161175-AZ-7	CHARTER COMM OPT LLC CAP SERIES WI			2	2.C FE	2,000,000	97.4790	1,949,571	2,000,000	2,000,000	0	0	0	0	6.384	6.384	AO	24,117	127,680	07/09/2015	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI			2	2.C FE	751,774	90.1770	789,052	875,000	752,144	0	370	0	0	6.484	7.812	AO	10,717	0	10/24/2022	10/23/2045
161175-CJ-1	CHARTER COMM OPT LLC CAP	LS		1	2.C FE	498,170	85.5660	427,830	500,000	498,285	0	115	0	0	4.400	4.442	AO	5,500	11,978	03/10/2022	04/01/2033
161175-CK-8	CHARTER COMM OPT LLC CAP			1	2.C FE	496,500	77.1840	385,921	500,000	496,553	0	53	0	0	5.250	5.296	AO	6,563	14,292	03/10/2022	04/01/2053
163851-AE-8	CHEMOURS CO	LS		2	3.B FE	104,220	92.3440	96,961	105,000	104,588	0	61	0	0	5.375	5.477	MN	721	5,644	02/13/2018	05/15/2027
16412X-AJ-4	CHENIERE CORP CHRISTI HD SERIES WI	LS		1	2.C FE	499,656	90.3920	451,961	500,000	499,735	0	40	0	0	3.700	3.709	MN	2,364	18,500	10/27/2020	11/15/2029
167885-A#-9	CHICAGO PARKING METERS LLC				2.C PL	1,030,565	95.4490	983,664	1,030,565	1,030,565	0	0	0	0	5.070	5.102	MJSD	145	52,250	01/30/2019	12/30/2033
167885-A@-1	CHICAGO PARKING METERS LLC				2.C PL	500,000	96.3160	481,580	500,000	500,000	0	0	0	0	4.930	4.930	MJSD	68	24,650	01/30/2019	12/30/2025
167885-B*-2	CHICAGO PARKING METERS LLC				2.C PL	1,700,000	95.5370	1,624,129	1,700,000	1,700,000	0	0	0	0	5.420	5.457	MJSD	256	92,140	01/30/2019	12/30/2038
168298-AC-7	CHICK-FIL-A INC				2.B	100,000	89.1100	89,110	100,000	100,000	0	0	0	0	1.720	1.720	AO	296	1,720	10/29/2020	10/29/2026
168298-AD-5	CHICK-FIL-A INC				2.B	100,000	87.4080	87,408	100,000	100,000	0	0	0	0	1.820	1.820	AO	313	1,820	10/29/2020	10/29/2027
168298-AF-0	CHICK-FIL-A INC				2.B	100,000	83.7910	83,791	100,000	100,000	0	0	0	0	1.970	1.970	AO	339	1,970	10/29/2020	10/29/2029
168298-AG-8	CHICK-FIL-A INC				2.B	100,000	82.5200	82,520	100,000	100,000	0	0	0	0	2.090	2.090	AO	360	2,090	10/29/2020	10/29/2030
169905-AG-1	CHOICE HOTELS INTL INC			1	2.C FE	497,470	84.7650	423,827	500,000	497,971	0	213	0	0	3.700	3.759	JJ	8,531	18,500	07/09/2020	01/15/2031
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION				1.G	190,000	96.9980	184,296	190,000	190,000	0	0	0	0	4.750	4.751	MS	2,657	9,025	01/21/2011	03/15/2041
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION				1.G YE	200,000	97.0420	194,084	200,000	200,000	0	0	0	0	4.780	4.781	MS	2,815	9,560	01/11/2012	03/15/2042
17136M-AB-8	CHURCH & DWIGHT CO INC			1	2.A FE	999,510	93.5170	935,170	1,000,000	999,537	0	27	0	0	5.000	5.003	JD	2,222	26,806	05/18/2022	06/15/2052
172967-DS-7	CITIGROUP INC				2.B FE	438,750	78.5500	392,750	500,000	442,543	0	1,847	0	0	5.249	1.596	FMAN	2,697	9,397	06/23/2021	08/25/2036
172967-LW-9	CITIGROUP INC			1	1.G FE	2,000,000	92.0170	1,840,330	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018	04/23/2029
172967-NF-4	CITIGROUP INC			1	1.G FE	406,685	69.0080	345,041	500,000	408,781	0	2,096	0	0	2.904	4.278	MN	2,339	14,520	04/08/2022	11/03/2042
172967-NU-1	CITIGROUP INC	LS		1	1.G FE	500,000	93.6430	468,217	500,000	500,000	0	0	0	0	4.910	4.711	MN	2,523	12,275	05/17/2022	05/24/2033
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	23,925	83.0250	24,907	30,000	24,039	0	114	0	0	3.750	6.999	FA	425	0	10/13/2022	02/15/2031
185508-A*-9	CLECO POWER LLC				2.A	800,000	92.5970	740,776	800,000	800,000	0	0	0	0	5.120	5.120	JD	1,707	40,960	12/16/2011	12/16/2041
185508-A@-7	CLECO POWER LLC				2.A	900,000	96.6510	869,859	900,000	900,000	0	0	0	0	4.330	4.330	MN	4,980	38,970	05/08/2012	05/15/2027
186858-AM-4	CLIFFWATER CORPORATE LENDING F				1.C Z	500,000	102.5370	512,685	500,000	500,000	0	0	0	0	7.170	7.170	JD	2,490	0	12/06/2022	12/06/2029
20825C-AQ-7	CONOCOPHILLIPS				1.F FE	1,936,736	112.0530	1,680,791	1,500,000	1,870,411	0	(15,621)	0	0	6.500	4.350	FA	40,625	97,500	05/31/2018	02/01/2039
20826F-AV-8	CONOCOPHILLIPS COMPANY	LS		1	1.F FE	1,150,045	78.6140	982,679	1,250,000	1,150,842	0	797	0	0	3.800	4.270	MS	13,986	24,674	07/13/2022	03/15/2052
209111-FD-0	CONSOLIDATED EDISON CO O			1	2.A FE	934,922	85.7630	771,863	900,000	931,023	0	(930)	0	0	4.450	4.199	MS	11,793	40,050	05/31/2018	03/15/2044

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
210518-CU-8	CONSUMERS ENERGY CO			1	1.F FE	523,955	82.4450	412,224	500,000	523,314	0	(641)	0	0	3.950	3.619	MN	2,524	19,750	02/25/2022	05/15/2043
212015-AQ-4	CONTINENTAL RESOURCES INC/OK SERIES WI	LS		2	2.C FE	1,081,855	74.1350	741,349	1,000,000	1,079,541	0	(2,242)	0	0	4.900	4.315	JD	4,083	49,000	02/09/2022	06/01/2044
21871X-AG-4	COREBRIDGE FINANCIAL INC SERIES 144A			1	2.B FE	499,260	87.3370	436,684	500,000	499,306	0	46	0	0	3.900	3.918	AO	4,658	9,750	03/31/2022	04/05/2032
21871X-AJ-8	COREBRIDGE FINANCIAL INC SERIES 144A			1	2.B FE	989,590	82.0350	820,349	1,000,000	989,833	0	243	0	0	4.350	4.429	AO	10,392	21,750	04/06/2022	04/05/2042
21871X-AL-3	COREBRIDGE FINANCIAL INC SERIES 144A			1	2.B FE	499,915	79.2580	396,290	500,000	499,916	0	1	0	0	4.400	4.401	AO	5,256	11,000	03/31/2022	04/05/2052
219350-AV-7	CORNING INC				2.A FE	1,579,929	99.2420	1,290,144	1,300,000	1,522,921	0	(8,278)	0	0	5.750	4.347	FA	28,239	74,750	01/07/2015	08/15/2040
219350-BK-0	CORNING INC			1	2.A FE	998,650	91.7350	917,352	1,000,000	998,752	0	(1,248)	0	0	5.350	5.359	MN	6,836	53,500	10/30/2018	11/15/2048
224044-BV-8	COX COMMUNICATIONS INC SERIES 144A				2.B FE	1,663,666	121.0040	1,784,810	1,475,000	1,635,150	0	(5,212)	0	0	8.375	7.220	MS	41,177	123,531	04/20/2016	03/01/2039
226373-AR-9	CRESTWOOD MID PARTNER LP SERIES 144A			1	3.C FE	86,750	91.7510	91,751	100,000	87,497	0	747	0	0	6.000	8.690	FA	2,500	3,000	07/06/2022	02/01/2029
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	993,158	68.5060	685,061	1,000,000	993,587	0	252	0	0	2.900	2.946	AO	7,250	29,000	09/23/2021	04/01/2041
231021-AQ-9	CUMMINS INC			1	1.E FE	248,890	94.4130	236,032	250,000	248,906	0	16	0	0	4.875	4.909	AO	3,047	6,094	09/09/2022	10/01/2043
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A			1	3.C FE	192,600	95.4360	190,872	200,000	192,912	0	312	0	0	6.750	7.565	MN	1,725	6,750	09/23/2022	05/15/2028
23311R-AA-4	DCP MIDSTREAM LLC SERIES 144A				2.C FE	2,973,240	100.7990	3,023,965	3,000,000	2,980,701	0	748	0	0	6.750	6.820	MS	59,625	202,500	09/26/2007	09/15/2037
23338V-AD-8	DTE ELECTRIC CO			1	1.E FE	199,253	85.9130	140,897	164,000	197,841	0	(1,147)	0	0	4.300	2.972	JJ	3,526	7,052	09/30/2021	07/01/2044
23345M-AB-3	DT MIDSTREAM INC SERIES 144A			1	3.A FE	49,668	83.8900	50,334	60,000	49,859	0	191	0	0	4.375	7.065	JD	117	1,313	10/14/2022	06/15/2031
23386#-AS-1	DAIRY FARMERS OF AMERICA				2.B FE	200,000	98.7140	197,428	200,000	200,000	0	0	0	0	4.750	4.750	JJ	4,697	9,500	01/03/2019	01/03/2028
23386#-AU-6	DAIRY FARMERS OF AMERICA				2.B FE	1,800,000	98.9780	1,781,604	1,800,000	1,800,000	0	0	0	0	4.930	4.930	JJ	43,138	88,740	01/03/2019	01/03/2031
235822-AB-9	DANA FINANCING LUX SARL SERIES 144A			2	3.B FE	9,875	97.8460	9,785	10,000	9,952	0	(1)	0	0	5.750	5.976	AO	121	575	07/17/2018	04/15/2025
235851-AR-3	DANAHER CORP			2	1.G FE	484,640	88.7190	354,878	400,000	482,136	0	(2,504)	0	0	4.375	3.090	MS	5,153	17,500	01/04/2022	09/15/2045
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A			1	3.A FE	28,913	97.7500	29,325	30,000	28,940	0	27	0	0	6.000	6.608	JD	80	930	10/12/2022	06/15/2030
23864@-AB-1	DAVIDSON KEMPNER HOLDINGS LLC				1.G PL	300,000	104.0100	312,030	300,000	300,000	0	0	0	0	5.890	5.892	JJ	5,939	0	08/30/2022	08/30/2029
24618#-AG-5	DELAWARE NORTH NORTHCOMPANIESINC				2.C Z	100,000	98.8330	98,833	100,000	100,000	0	0	0	0	3.930	3.930	JJ	1,648	3,930	07/31/2013	07/31/2023
24618#-AN-0	DELAWARE NORTH COMPANIES INC				2.C Z	600,000	93.8310	562,986	600,000	600,000	0	0	0	0	4.840	0.000	MS	8,309	29,040	03/18/2019	03/18/2034
24618#-AQ-3	DELAWARE NORTH COMPANIES INC				2.C Z	400,000	88.4320	353,728	400,000	400,000	0	0	0	0	4.220	4.220	JD	234	16,880	06/26/2019	06/26/2034
24715@-AK-0	DELOITTE USA LLP				1.F	400,000	98.3820	393,528	400,000	400,000	0	0	0	0	4.350	4.350	MN	2,127	17,400	11/17/2011	11/17/2023
247361-ZN-1	DELTA AIR LINES INC	LS		1	3.A FE	202,500	89.1230	222,809	250,000	215,698	0	5,113	0	0	4.375	7.568	AO	2,188	10,938	03/26/2020	04/19/2028
247368-AA-7	DELTA AIR LINES 2020-1A B				2.C PL	492,976	102.6770	506,173	492,976	492,976	0	0	0	0	8.000	8.005	JD	2,301	39,438	04/09/2020	06/10/2027
24737*-AA-8	DELTA AIR LINES 2019-1A B				2.B PL	233,333	100.1990	233,798	233,333	233,333	0	0	0	0	8.000	8.001	AO	3,422	18,667	04/22/2020	04/25/2023
24765*-AB-1	DELTA EPSILON DELAWARE INC				1.F FE	200,000	104.6120	209,224	200,000	200,000	0	0	0	0	5.540	5.540	FA	4,001	0	08/24/2022	08/24/2032
25278X-AV-1	DIAMONDBACK ENERGY INC			1	2.B FE	619,313	101.4970	634,354	625,000	619,358	0	46	0	0	6.250	6.372	MS	6,836	0	10/24/2022	03/15/2033
25461L-AA-0	DIRECTV FIN LLC/COINC SERIES 144A			1	3.B FE	104,778	89.4660	93,939	105,000	104,810	0	32	0	0	5.875	5.920	FA	2,330	5,447	03/03/2022	08/15/2027
254687-EM-4	WALT DISNEY COMPANY THE SERIES WI				1.G FE	2,989,668	121.0170	3,630,498	3,000,000	2,991,006	0	779	0	0	7.850	7.883	MS	78,500	235,500	11/26/2019	03/01/2039
25470X-AY-1	DISH DBS CORP SERIES WI				4.C FE	30,188	80.6390	24,192	30,000	30,082	0	(20)	0	0	7.750	7.659	JJ	1,163	2,325	06/09/2016	07/01/2026
256677-AL-9	DOLLAR GENERAL CORP	LS		1	2.B FE	797,232	98.6420	789,140	800,000	797,298	0	66	0	0	5.000	5.043	MN	11,222	0	09/06/2022	11/01/2032
260543-CL-5	DOW CHEMICAL CO THE			1	2.A FE	1,719,315	82.8600	1,242,899	1,500,000	1,705,061	0	(6,284)	0	0	4.625	3.691	AO	17,344	69,375	08/28/2020	10/01/2044
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	595,735	82.1300	410,651	500,000	593,027	0	(2,607)	0	0	4.420	3.277	JD	982	22,100	12/15/2021	12/15/2046
26442U-AB-0	DUKE ENERGY PROGRESS LLC			2	1.F FE	1,025,129	83.6380	836,379	1,000,000	1,022,529	0	(621)	0	0	4.200	4.045	FA	15,867	42,000	05/31/2018	08/15/2045
266228-C@-2	DUQUESNE LIGHT HOLDINGS INC				1.F	200,000	92.2350	184,470	200,000	200,000	0	0	0	0	4.760	4.760	FA	3,967	9,520	02/01/2012	02/03/2042
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A			1	2.C FE	771,380	79.2240	792,239	1,000,000	776,708	0	5,328	0	0	2.532	6.207	AO	6,330	0	10/05/2022	10/01/2030
26986*-AA-1	EAGLE SOLAR LLC				3.A	2,684,825	97.3490	2,613,650	2,684,825	2,684,824	0	0	0	0	4.820	4.818	JD	359	129,409	11/01/2018	12/31/2042
27409L-A*-4	EAST OHIO GAS CO				1.G Z	100,000	106.9940	106,994	100,000	100,000	0	0	0	0	6.190	6.190	JD	258	0	12/16/2022	12/15/2032
276480-AB-6	EASTERN GAS TRAN SERIES WI			1	1.G FE	958,680	70.6310	706,311	1,000,000	959,007	0	327	0	0	3.900	4.155	MN	4,983	19,500	08/31/2022	11/15/2049
277432-AP-5	EASTMAN CHEMICAL CO			1	2.B FE	313,093	81.8950	204,739	250,000	310,322	0	(1,984)	0	0	4.650	3.094	AO	2,454	11,625	07/30/2021	10/15/2044
278058-DB-5	EATON CORP				2.A FE	398,480	99.0770	396,308	400,000	398,968	0	46	0	0	5.800	5.827	MS	6,831	23,200	03/13/2007	03/15/2037
278062-AJ-3	EATON CORP			1	2.A FE	994,580	90.4750	904,753	1,000,000	994,610	0	30	0	0	4.700	4.734	FA	16,711	0	08/16/2022	08/23/2052

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
27889*-AK-5	ECOM ATLANTIC INC				1.G PL	200,000	88.5750	177,150	200,000	200,000	0	0	0	0	3.560	3.560	JJ	3,342	7,120	01/12/2021	01/12/2028
27889*-AL-3	ECOM ATLANTIC INC				1.G PL	500,000	85.9570	429,785	500,000	500,000	0	0	0	0	4.030	4.030	JJ	9,459	20,150	01/12/2021	01/12/2031
27889*-AN-9	ECOM ATLANTIC INC				1.G PL	400,000	90.0370	360,148	400,000	400,000	0	0	0	0	4.380	4.380	JJ	8,225	17,520	07/12/2021	07/12/2029
27889*-AP-4	ECOM ATLANTIC INC				1.G PL	200,000	89.3410	178,682	200,000	200,000	0	0	0	0	4.800	4.800	JJ	4,507	9,600	07/12/2021	07/12/2032
283677-AW-2	EL PASO ELECTRIC CO				2.B FE	649,275	98.0730	490,366	500,000	640,489	0	(8,786)	0	0	6.000	3.227	MN	3,833	30,000	01/12/2022	05/15/2035
28368E-AD-8	KINDER MORGAN INC DELAWA SERIES GMTN				2.B FE	30,938	111.5140	33,454	30,000	30,565	0	(45)	0	0	7.800	7.499	FA	975	2,340	12/08/2010	08/01/2031
28368E-AE-6	KINDER MORGAN INC DELAWA SERIES GMTN				2.B FE	118,375	112.4300	112,430	100,000	111,050	0	(892)	0	0	7.750	6.139	JJ	3,574	7,750	02/07/2012	01/15/2032
28501*-AT-2	ELECTRIC TRANSMISSION TEX				2.B	200,000	95.3850	190,770	200,000	200,000	0	0	0	0	3.600	3.600	MN	840	7,200	11/19/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION TEX				2.B	200,000	88.4230	176,846	200,000	200,000	0	0	0	0	4.710	4.710	JD	471	9,420	06/13/2013	06/13/2043
291011-BM-5	EMERSON ELECTRIC CO			1	1.F FE	212,718	64.5470	161,368	250,000	213,389	0	671	0	0	2.750	3.587	AO	1,451	6,875	02/16/2022	10/15/2050
29103D-AM-8	EMERA US FINANCE LP SERIES WI			1	2.C FE	1,243,340	77.1560	771,555	1,000,000	1,230,631	0	(6,641)	0	0	4.750	3.308	JD	2,111	47,500	01/14/2021	06/15/2046
29273R-AJ-8	ENERGY TRANSFER PARTNERS				2.C FE	1,187,472	106.2250	1,274,703	1,200,000	1,190,257	0	322	0	0	7.500	7.590	JJ	45,000	90,000	03/25/2008	07/01/2038
29273R-BC-2	ENERGY TRANSFER PARTNERS SERIES *			2	2.C FE	1,186,110	110.4600	1,104,602	1,000,000	1,083,542	0	(10,103)	0	0	8.250	6.670	MN	10,542	82,500	02/02/2006	11/15/2029
29336U-AD-9	ENLINK MIDSTREAM PARTNER			2	3.A FE	89,650	75.7830	83,361	110,000	91,054	0	117	0	0	5.050	6.529	AO	1,389	5,555	11/07/2018	04/01/2045
29336U-AF-4	ENLINK MIDSTREAM PARTNER			2	3.A FE	104,188	94.0030	103,403	110,000	106,997	0	745	0	0	4.850	5.713	JJ	2,460	5,335	12/14/2018	07/15/2026
29365B-AB-9	ENTEGRIS ESCROW CORP SERIES 144A			1	3.B FE	249,788	92.2200	253,605	275,000	250,978	0	1,190	0	0	5.950	7.501	JD	727	7,499	06/16/2022	06/15/2030
29444U-BM-7	EQUINIX INC			1	2.B FE	869,830	62.2870	622,872	1,000,000	874,189	0	2,455	0	0	2.950	3.662	MS	8,686	29,500	03/10/2021	09/15/2051
29670G-AG-7	ESSENTIAL UTLITIES INC			1	2.B FE	495,640	93.5100	467,551	500,000	495,661	0	21	0	0	5.300	5.359	MN	4,417	11,851	05/18/2022	05/01/2052
29717P-AX-5	ESSEX PORTFOLIO LP			1	2.A FE	205,158	56.2690	140,674	250,000	206,729	0	897	0	0	2.650	3.649	MS	2,208	6,625	03/18/2021	09/01/2050
29736R-AG-5	ESTEE LAUDER CO INC			2	1.E FE	1,138,460	89.0280	890,277	1,000,000	1,135,119	0	(3,341)	0	0	4.375	3.489	JD	1,944	43,750	02/25/2022	06/15/2045
30231G-AN-2	EXXON MOBIL CORP			2	1.D FE	300,000	78.6620	235,985	300,000	300,000	0	0	0	0	3.567	3.567	MS	3,418	10,701	03/03/2015	03/06/2045
30303M-8J-4	META PLATFORM INC			1	1.E FE	998,366	79.4650	794,651	1,000,000	998,370	0	3	0	0	4.450	4.460	FA	17,553	0	12/29/2022	08/15/2052
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 3 LLC				2.C FE	1,805,200	87.1240	1,572,762	1,805,200	1,805,200	0	0	0	0	4.360	4.361	JD	219	78,707	08/07/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SERIES 144A				2.C FE	1,295,840	94.1530	1,220,076	1,295,840	1,295,840	0	0	0	0	5.550	5.550	MS	18,180	71,919	07/03/2018	03/31/2039
303250-AE-4	FAIR ISAAC CORP SERIES 144A			1	3.B FE	105,350	97.8930	102,788	105,000	105,153	0	(51)	0	0	5.250	5.195	MN	704	5,513	05/02/2018	05/15/2026
313747-AX-5	FEDERAL REALTY INVESTMENT			2	2.A FE	586,536	66.5230	399,141	600,000	588,327	0	304	0	0	3.625	3.750	FA	9,063	21,750	07/07/2016	08/01/2046
31428X-AT-3	FEDEX CORP				2.B FE	2,085,430	75.9680	1,519,361	2,000,000	2,079,074	0	(3,177)	0	0	3.875	3.586	FA	32,292	77,500	09/01/2020	08/01/2042
31428X-AU-0	FEDEX CORP				2.B FE	1,584,674	78.1600	1,094,247	1,400,000	1,571,299	0	(5,894)	0	0	4.100	3.270	AO	12,118	57,400	09/02/2020	04/15/2043
31428X-BB-1	FEDEX CORP				2.B FE	935,576	77.3100	645,541	835,000	929,131	0	(2,830)	0	0	4.100	3.372	FA	14,265	34,235	08/28/2020	02/01/2045
31428X-BG-0	FEDEX CORP			2	2.B FE	596,020	81.1270	405,633	500,000	590,128	0	(2,790)	0	0	4.550	3.405	AO	5,688	22,750	09/01/2020	04/01/2046
31620M-BU-9	FIDELITY NATL INFO SERV			1	2.B FE	993,950	68.8710	688,707	1,000,000	994,361	0	227	0	0	3.100	3.141	MS	10,333	31,000	02/23/2021	03/01/2041
31620M-BY-1	FIDELITY NATL INFO SERV		LS	1	2.B FE	999,380	96.3220	963,224	1,000,000	999,406	0	26	0	0	5.100	5.108	JJ	23,800	0	07/06/2022	07/15/2032
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	598,488	123.7500	742,497	600,000	598,821	0	38	0	0	8.250	8.273	MS	16,500	49,500	02/26/2008	03/01/2038
316773-DF-4	FIFTH THIRD BANCORP			2	2.A FE	1,000,000	91.3660	913,658	1,000,000	1,000,000	0	0	0	0	4.337	4.211	AO	7,951	21,685	04/20/2022	04/25/2033
337358-BA-2	WELLS FARGO & CO				2.B FE	2,186,660	112.1160	1,962,038	1,750,000	2,012,309	0	(14,378)	0	0	7.500	5.779	AO	27,708	131,250	04/29/2003	04/15/2035
33738M-AG-6	WELLS FARGO BANK NA SERIES BKNT				2.A FE	3,000,000	104.6870	3,140,607	3,000,000	3,000,000	0	0	0	0	6.919	6.919	JD	9,225	207,570	12/18/1996	12/15/2036
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	200,000	90.1680	180,336	200,000	200,000	0	0	0	0	4.700	4.700	FA	3,551	10,183	07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC				2.B PL	1,026,723	84.8610	871,288	1,026,723	1,026,723	0	0	0	0	2.920	2.919	FA	11,326	32,461	07/15/2021	08/15/2038
341081-FD-4	FLORIDA POWER & LIGHT CO			1	1.E FE	380,050	99.7310	352,050	353,000	379,620	0	(431)	0	0	5.250	4.619	FA	7,722	9,266	07/18/2022	02/01/2041
341099-CH-0	DUKE ENERGY FLORIDA INC				1.F FE	1,593,983	107.2020	1,640,193	1,530,000	1,575,394	0	(1,908)	0	0	6.350	6.041	MS	28,607	97,155	01/23/2009	09/15/2037
341099-CR-8	DUKE ENERGY FLORIDA INC			1	1.F FE	1,286,417	80.3260	883,590	1,100,000	1,273,747	0	(6,853)	0	0	3.850	2.789	MN	5,411	42,350	01/27/2021	11/15/2042
34488@-AA-6	NFL TRUST VI				1.F FE	200,000	97.3960	194,792	200,000	200,000	0	0	0	0	3.560	3.560	OCT	1,740	7,219	10/25/2012	10/05/2024
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI C				1.F FE	400,000	92.4660	369,864	400,000	400,000	0	0	0	0	2.970	2.970	OCT	2,904	12,045	08/20/2020	10/05/2027
34490@-AE-4	FOOTBALL CLUB TERM NOTES 2020-XI E				1.F FE	100,000	86.8790	86,879	100,000	100,000	0	0	0	0	3.530	3.530	OCT	863	3,579	08/20/2020	10/05/2035
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI H				1.F FE	100,000	92.4660	92,466	100,000	100,000	0	0	0	0	2.970	2.970	OCT	726	3,011	10/02/2020	10/05/2027

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
34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII				1.F FE	200,000	81.8460	163,692	200,000	200,000	0	0	0	0	3.130	3.130	OCT	1,530	6,347	04/27/2021	10/05/2036
345370-DB-3	FORD MOTOR COMPANY	LS		1	3.A FE	53,850	92.3360	55,401	60,000	53,947	0	97	0	0	6.100	7.594	FA	1,342	0	10/14/2022	08/19/2032
345397-B6-9	FORD MOTOR CREDI			1	3.A FE	162,500	78.5560	157,112	200,000	163,527	0	1,027	0	0	3.625	6.457	JD	282	3,625	09/07/2022	06/17/2031
34964C-AF-3	FORTUNE BRANDS HOME & SE	LS		1	2.B FE	1,748,285	86.7040	1,517,322	1,750,000	1,748,395	0	110	0	0	4.000	4.012	MS	18,667	35,000	03/22/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS HOME & SE			1	2.B FE	1,711,640	75.0760	1,313,823	1,750,000	1,712,108	0	468	0	0	4.500	4.636	MS	21,000	39,375	03/22/2022	03/25/2052
35086@-AG-6	FOUR CORNERS PROPERTY TRUST INC				2.B FE	100,000	83.9100	83,910	100,000	100,000	0	0	0	0	2.740	2.740	AO	472	2,740	04/27/2021	04/30/2029
35137L-AJ-4	FOX CORP SERIES WI			1	2.B FE	164,023	90.9930	170,156	187,000	164,233	0	210	0	0	5.476	6.727	JJ	4,437	0	09/28/2022	01/25/2039
361448-BH-5	GATX CORP			1	2.B FE	484,930	59.8090	299,045	500,000	485,343	0	310	0	0	3.100	3.259	JD	1,292	15,500	09/15/2021	06/01/2051
361841-AF-6	GLP CAPITAL LP / FIN II SERIES WI			1	2.C FE	20,000	99.6530	19,931	20,000	20,000	0	0	0	0	5.375	5.375	MN	179	1,075	10/23/2013	11/01/2023
361841-AK-5	GLP CAPITAL LP / FIN II			2	2.C FE	65,000	98.0530	63,734	65,000	65,000	0	0	0	0	5.750	5.750	JD	311	3,738	05/07/2018	06/01/2028
36202*-AA-8	GE PROLEC TRANSFORMERS INC TRANSFORMERS INC				2.B PL	1,000,000	86.5360	865,360	1,000,000	1,000,000	0	0	0	0	4.500	4.500	JAJO	9,500	47,000	09/29/2021	10/15/2033
36264F-AN-1	GSK CONSUMER HEALTHCARE SERIES WI	LS		1	2.B FE	1,251,688	77.9910	1,013,886	1,300,000	1,251,843	0	155	0	0	4.000	4.219	MS	14,011	0	11/02/2022	03/24/2052
364760-AQ-1	GAP INC THE SERIES 144A			1	3.C FE	69,669	69.7620	52,321	75,000	70,082	0	413	0	0	3.875	4.802	AO	727	2,939	01/28/2022	10/01/2031
36959C-AA-6	ELECTRICAL EQUIPMENT MANUFACT				2.B FE	1,319,560	112.5600	1,125,598	1,000,000	1,302,031	0	(17,529)	0	0	7.500	4.863	FA	27,083	75,000	02/07/2017	08/21/2035
370334-CH-5	GENERAL MILLS INC			1	2.B FE	1,219,030	88.1830	881,832	1,000,000	1,205,208	0	(11,060)	0	0	4.550	2.841	AO	9,353	45,500	09/27/2021	04/17/2038
37045V-AF-7	GENERAL MOTORS CO SERIES WI				2.C FE	795,813	92.4530	859,811	930,000	796,310	0	511	0	0	6.250	7.638	AO	14,370	3,438	10/24/2022	10/02/2043
37045V-AH-3	GENERAL MOTORS CO				2.C FE	39,504	86.1100	34,444	40,000	39,642	0	21	0	0	5.000	5.099	AO	500	2,000	11/04/2014	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2.C FE	151,456	81.2770	113,788	140,000	149,742	0	(252)	0	0	5.200	4.688	AO	1,820	7,280	02/09/2015	04/01/2045
37045X-DW-3	GENERAL MOTORS FINL CO			1	2.C FE	1,997,760	96.8670	1,937,337	2,000,000	1,997,874	0	114	0	0	5.000	5.028	AO	22,778	33,333	06/06/2022	04/09/2027
372460-D*-3	GENUINE PARTS COMPANY				2.B	116,275	95.9560	102,409	106,725	106,725	0	0	0	(6,995)	1.400	1.400	AO	253	1,435	10/30/2017	10/30/2024
373298-CF-3	GEORGIA PACIFIC GROUP				1.G FE	53,625	102.9930	51,497	50,000	50,413	0	(371)	0	0	8.000	7.160	JJ	1,844	4,000	04/20/2010	01/15/2024
373334-JN-2	GEORGIA POWER COMPANY				2.A FE	1,494,420	98.8030	1,482,047	1,500,000	1,495,856	0	150	0	0	5.950	5.977	FA	37,188	89,250	02/04/2009	02/01/2039
375558-BA-0	GILEAD SCIENCES INC			1	2.A FE	627,565	87.9770	439,883	500,000	620,073	0	(3,912)	0	0	4.500	2.983	FA	9,375	22,500	01/20/2021	02/01/2045
375916-B@-1	GILDAN ACTIVEWEAR INC.				2.B	500,000	91.8670	459,335	500,000	500,000	0	0	0	0	2.910	2.910	FA	5,093	14,550	08/25/2016	08/25/2026
37940X-AH-5	GLOBAL PAYMENTS INC	LS		1	2.C FE	735,788	78.8570	591,426	750,000	736,956	0	1,168	0	0	2.900	3.126	MN	2,779	21,327	02/01/2022	11/15/2031
37940X-AR-3	GLOBAL PAYMENTS INC			1	2.C FE	730,406	90.4160	791,141	875,000	730,713	0	307	0	0	5.950	7.320	FA	18,656	0	10/24/2022	08/15/2052
38141G-FD-1	GOLDMAN SACHS GROUP INC				2.B FE	3,978,120	106.7020	4,268,093	4,000,000	3,984,137	0	613	0	0	6.750	6.793	AO	67,500	270,000	09/26/2007	10/01/2037
38143Y-AC-7	GOLDMAN SACHS GROUP INC/THE				2.B FE	7,976,480	103.6370	8,290,939	8,000,000	7,984,420	0	719	0	0	6.450	6.472	MN	86,000	516,000	04/10/2006	05/01/2036
38175@-AD-9	GOLUB CAPITAL PARTNERS PRIVATE				2.B PL	500,000	92.9850	464,925	500,000	500,000	0	0	0	0	3.820	3.820	FA	6,738	4,669	05/26/2022	02/24/2027
38175@-AF-4	GOLUB CAPITAL PARTNERS PRIVATE				2.B PL	500,000	93.0230	465,115	500,000	500,000	0	0	0	0	4.080	4.080	FA	7,197	4,987	05/26/2022	02/24/2028
382550-BG-5	GOODYEAR TIRE & RUBBER CO	LS		2	3.C FE	53,834	91.4730	50,310	55,000	54,400	0	97	0	0	4.875	5.167	MS	789	2,681	03/14/2018	03/15/2027
384311-AA-4	GRAFTECH FINANCE INC SERIES 144A			1	3.C FE	90,375	82.1220	82,122	100,000	90,874	0	499	0	0	4.625	6.498	JD	206	2,313	08/08/2022	12/15/2028
384637-AA-2	GRAHAM HOLDINGS CO SERIES 144A			2	3.B FE	105,000	98.2600	103,173	105,000	105,000	0	0	0	0	5.750	5.750	JD	503	6,038	05/24/2018	06/01/2026
384802-AB-0	WW GRAINGER INC			2	1.E FE	245,215	90.9290	227,324	250,000	245,268	0	53	0	0	4.600	4.738	JD	511	5,750	09/09/2022	06/15/2045
39138Q-AC-9	GREAT WEST LIFECO FIN 18 SERIES 144A			1	1.F FE	1,195,000	82.1500	821,503	1,000,000	1,186,717	0	(4,685)	0	0	4.581	3.456	MN	5,599	45,810	03/10/2021	05/17/2048
39813#-AA-9	GRIDFLEX GENERATION LLC				2.C PL	1,362,411	90.4580	1,232,409	1,362,411	1,362,411	0	0	0	0	5.210	5.242	MJSD	197	70,982	09/26/2019	12/31/2030
404119-BV-0	HCA INC			2	2.C FE	3,088,875	88.8120	2,744,294	3,090,000	3,088,957	0	20	0	0	5.500	5.503	JD	7,553	169,950	10/24/2018	06/15/2047
404119-BX-6	HCA INC			1	2.C FE	994,970	91.2890	912,891	1,000,000	996,526	0	461	0	0	4.125	4.187	JD	1,833	41,250	06/05/2019	06/15/2029
404119-BY-4	HCA INC			1	2.C FE	714,263	89.4780	782,936	875,000	715,292	0	1,029	0	0	5.125	7.012	JD	1,993	22,422	10/24/2022	06/15/2039
404121-AJ-4	HCA INC			1	2.C FE	65,000	99.4330	64,632	65,000	65,000	0	0	0	0	5.625	5.625	MS	1,219	3,656	08/09/2018	09/01/2028
41242*-BW-1	HARDWOOD FUNDING LLC				1.G FE	200,000	87.7910	175,582	200,000	200,000	0	0	0	0	3.290	3.290	JD	439	6,580	06/30/2020	06/07/2032
41242*-BX-9	HARDWOOD FUNDING LLC				1.G FE	100,000	85.3500	85,350	100,000	100,000	0	0	0	0	3.440	3.440	JD	229	3,440	06/30/2020	06/07/2035
416518-AD-0	HARTFORD FINL SVCS GRP			1	2.A FE	495,640	62.8580	314,289	500,000	495,757	0	92	0	0	2.900	2.944	MS	4,269	14,258	09/16/2021	09/15/2051
419866-D@-4	HAWAIIAN ELECTRIC CO				2.A	600,000	91.2910	547,746	600,000	600,000	0	0	0	0	5.390	5.390	AO	8,085	32,340	04/19/2012	04/01/2042
422418-AK-5	HEARST COMMUNICATIONS INC				1.G	2,000,000	95.9680	1,919,360	2,000,000	2,000,000	0	0	0	0	4.120	4.120	JD	6,867	82,400	05/31/2018	06/01/2030

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
42241@-AL-3	HEARST COMMUNICATIONS INC				1.G	2,000,000	95.4760	1,909,520	2,000,000	2,000,000	0	0	0	0	4.270	4.270	JD	7,117	85,400	05/31/2018	06/01/2033
42809H-AD-9	HESS CORP				2.C FE	2,091,775	94.5270	1,654,221	1,750,000	2,080,886	0	(10,889)	0	0	5.600	4.110	FA	37,022	98,000	02/09/2022	02/15/2041
428102-AF-4	HESS MIDSTREAM OPERATION SERIES 144A			1	3.A FE	30,000	91.4860	27,446	30,000	30,000	0	0	0	0	5.500	5.500	AO	348	857	04/05/2022	10/15/2030
428236-BR-3	HEWLETT-PACKARD CO	LS			2.B FE	4,325,279	95.9460	4,677,367	4,875,000	4,327,951	0	2,672	0	0	6.000	7.092	MS	86,125	0	10/28/2022	09/15/2041
431318-AS-3	HILCORP ENERGY I HILCORP SERIES 144A			1	3.C FE	20,000	90.5000	18,100	20,000	20,000	0	0	0	0	6.250	6.250	MN	208	1,250	10/01/2018	11/01/2028
43148#-AA-7	HILL TOP ENERGY CENTER LLC				3.A PL	1,460,805	97.0270	1,417,376	1,460,805	1,460,805	0	0	0	0	5.830	5.829	JD	237	85,165	01/23/2020	12/31/2029
432833-AL-5	HILTON DOMESTIC OPERATIN SERIES 144A			1	3.B FE	24,075	83.6630	25,099	30,000	24,183	0	108	0	0	4.000	7.127	MN	200	600	10/13/2022	05/01/2031
432891-AK-5	HILTON WORLDWIDE FINANCE LLC / SERIES WI	LS		2	3.B FE	37,797	95.1830	38,073	40,000	38,753	0	253	0	0	4.875	5.712	AO	488	1,950	11/20/2018	04/01/2027
43324@-AB-3	HINES GLOBAL REAL ESTATE HOLDI				1.F PL	100,000	83.3470	83,347	100,000	100,000	0	0	0	0	2.880	2.880	JJ	1,336	2,880	07/14/2021	07/14/2033
43324@-AC-1	HINES GLOBAL REAL ESTATE HOLDI				1.F PL	200,000	80.2950	160,590	200,000	200,000	0	0	0	0	3.030	3.030	JJ	2,811	6,060	07/14/2021	07/14/2036
437076-BA-9	HOME DEPOT INC			2	1.F FE	1,092,960	87.4980	874,983	1,000,000	1,090,374	0	(2,586)	0	0	4.200	3.559	AO	10,500	42,000	02/25/2022	04/01/2043
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H			1	2.C FE	1,687,415	83.5980	1,655,234	1,980,000	1,689,876	0	2,460	0	0	3.375	5.982	JD	2,970	33,413	12/02/2022	12/15/2029
44416*-AB-2	HUDSON TRANSMISSION PARTN				2.A PL	368,323	96.5110	355,472	368,323	368,323	0	0	0	0	4.420	4.445	FMAN	1,402	16,280	11/30/2012	05/31/2033
444859-BB-7	HUMANA INC			1	2.C FE	679,965	87.2320	464,075	532,000	668,867	0	(5,205)	0	0	4.625	2.885	JD	2,050	24,605	10/27/2020	12/01/2042
44569*-BQ-3	HUNT OIL CO				4.A	725,508	83.3170	749,853	900,000	755,692	0	30,184	0	0	4.080	6.422	MN	4,998	36,720	11/12/2014	11/12/2026
44569*-BR-1	HUNT OIL CO				4.A	225,282	75.4920	226,476	300,000	242,357	0	17,075	0	0	4.230	6.926	MN	1,727	12,690	11/12/2014	11/12/2029
449934-AD-0	IMS HEALTH INC SERIES 144A			2	3.C FE	196,500	95.4850	190,970	200,000	198,242	0	411	0	0	5.000	5.259	AO	2,111	10,000	05/09/2018	10/15/2026
452308-AR-0	ILLINOIS TOOL WORKS INC	LS		2	1.E FE	555,695	84.9400	424,699	500,000	553,872	0	(1,823)	0	0	3.900	3.147	MS	6,500	19,500	02/03/2022	09/01/2042
45258L-AA-5	IMOLA MERGER CORP SERIES 144A			1	3.C FE	85,405	86.7610	86,761	100,000	85,952	0	547	0	0	4.750	7.571	MN	607	2,375	09/07/2022	05/15/2029
45687A-AN-2	INGERSOLL RAND GL HLD CO			1	2.B FE	621,060	76.8120	384,062	500,000	615,014	0	(3,127)	0	0	4.300	2.976	FA	7,764	21,500	01/12/2021	02/21/2048
458140-BL-3	INTEL CORP			1	1.E FE	311,201	90.9520	341,071	375,000	311,594	0	393	0	0	4.600	6.212	MS	4,600	0	10/24/2022	03/25/2040
458140-CB-4	INTEL CORP	LS		1	1.E FE	2,993,910	88.4660	2,653,967	3,000,000	2,993,947	0	37	0	0	4.900	4.913	FA	59,617	0	08/02/2022	08/05/2052
45866F-AL-8	INTERCONTINENTALEXCHANGE			1	1.G FE	225,023	67.2340	168,084	250,000	225,927	0	512	0	0	3.000	3.552	JD	333	7,500	03/18/2021	06/15/2050
45866F-AP-9	INTERCONTINENTALEXCHANGE			1	1.G FE	873,670	69.4990	694,994	1,000,000	877,773	0	4,103	0	0	2.650	3.589	MS	7,803	26,500	02/25/2022	09/15/2040
45866F-AX-2	INTERCONTINENTALEXCHANGE	LS		1	1.G FE	1,479,150	93.2320	1,398,478	1,500,000	1,479,396	0	246	0	0	4.950	5.040	JD	3,300	41,663	05/12/2022	06/15/2052
459200-KB-6	IBM CORP				1.G FE	297,713	86.2330	323,375	375,000	298,226	0	513	0	0	4.150	6.152	MN	1,989	7,781	10/24/2022	05/15/2039
459200-KP-5	IBM CORP			1	1.G FE	499,905	70.3120	351,561	500,000	499,907	0	2	0	0	3.430	3.431	FA	6,765	8,575	02/02/2022	02/09/2052
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A			1	2.C FE	1,027,763	71.3320	713,324	1,000,000	1,026,226	0	(1,151)	0	0	3.268	3.070	MN	4,176	32,680	08/19/2021	11/15/2040
460690-BS-8	INTERPUBLIC GROUP COS			1	2.B FE	1,753,945	70.1660	1,403,321	2,000,000	1,760,617	0	6,672	0	0	3.375	4.334	MS	22,500	33,750	03/22/2022	03/01/2041
461070-AT-1	INTERSTATE POWER & LIGHT			2	2.A FE	995,730	64.8460	648,459	1,000,000	995,836	0	94	0	0	3.100	3.122	MN	2,669	31,947	11/16/2021	11/30/2051
462613-AP-5	IPALCO ENTERPRISES INC SERIES WI			1	2.C FE	1,402,584	88.8370	1,376,979	1,550,000	1,404,253	0	1,670	0	0	4.250	5.845	MN	10,979	5,313	12/02/2022	05/01/2030
46284V-AC-5	IRON MOUNTAIN INC SERIES 144A	LS		2	3.C FE	10,000	91.9600	9,196	10,000	10,000	0	0	0	0	4.875	4.875	MS	144	488	09/06/2017	09/15/2027
466313-AK-9	JABIL INC	LS		1	2.C FE	745,743	82.7760	620,819	750,000	746,624	0	365	0	0	3.000	3.064	JJ	10,375	22,500	07/07/2020	01/15/2031
46647P-AR-7	JPMORGAN CHASE & CO			1	1.F FE	250,000	92.5140	231,284	250,000	250,000	0	0	0	0	4.005	4.003	AO	1,891	10,013	04/16/2018	04/23/2029
46647P-DC-7	JPMORGAN CHASE & CO			1	1.E FE	1,000,000	92.5760	925,763	1,000,000	1,000,000	0	0	0	0	4.586	4.586	AO	8,280	22,930	04/19/2022	04/26/2033
46647P-DF-0	JPMORGAN CHASE & CO			1	1.E FE	2,000,000	94.0860	1,881,729	2,000,000	2,000,000	0	0	0	0	4.565	4.443	JD	4,311	45,650	06/07/2022	06/14/2030
481210-AJ-0	JRD HOLDINGS LLC HOLDINGS LLC				2.B PL	400,000	79.8770	319,508	400,000	400,000	0	0	0	0	2.730	2.730	MN	1,304	10,920	11/18/2020	11/18/2032
48123V-AF-9	ZIFF DAVIS INC SERIES 144A			1	3.C FE	74,525	84.6180	63,464	75,000	74,571	0	46	0	0	4.625	4.714	AO	732	3,469	01/27/2022	10/15/2030
48203R-AD-6	JUNIPER NETWORKS INC				2.B FE	344,443	93.1310	232,828	250,000	339,485	0	(3,546)	0	0	5.950	3.315	MS	4,380	14,875	07/30/2021	03/15/2041
482480-AH-3	KLA CORP			1	1.G FE	580,556	93.1970	412,864	443,000	577,373	0	(3,183)	0	0	5.000	3.250	MS	6,522	22,150	01/12/2022	03/15/2049
48249D-AA-9	KKR GROUP FINANCE CO II LLC SERIES 144A	LS		2	1.F FE	666,090	91.9560	459,779	500,000	655,434	0	(5,550)	0	0	5.500	3.327	FA	11,458	27,500	01/14/2021	02/01/2043
48255@-AA-7	KKR PINE BROOKE ISSUER LLC				2.A PL	932,089	77.8380	725,519	932,089	932,089	0	0	0	0	3.000	3.011	MJSD	1,243	27,963	12/18/2020	03/15/2051
485134-BS-8	EVERGY METRO SERIES 2019			1	1.F FE	634,500	80.0430	400,216	500,000	627,634	0	(3,474)	0	0	4.125	2.737	AO	5,156	20,625	12/04/2020	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN SERIES WI			2	2.B FE	217,283	82.1860	205,466	250,000	217,565	0	283	0	0	4.300	5.354	MN	1,374	5,375	09/09/2022	05/15/2043
49271V-AQ-3	KEURIG DR PEPPER INC	LS		1	2.B FE	497,650	90.9650	454,825	500,000	497,781	0	131	0	0	4.050	4.108	AO	4,275	9,731	04/07/2022	04/15/2032

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
49271V-AR-1	KEURIG DR PEPPER INC	LS		1	2.B FE	991,060	83.3230	833,232	1,000,000	991,150	0	90	0	0	4.500	4.555	AO	9,500	21,625	04/07/2022	04/15/2052
494368-BG-7	KIMBERLY CLARK CORP				1.F FE	260,388	100.2010	250,503	250,000	260,284	0	(103)	0	0	5.300	4.954	MS	4,417	0	09/09/2022	03/01/2041
494550-AT-3	KINDER MORGAN ENER PART				2.B FE	1,742,960	97.6810	1,953,618	2,000,000	1,828,375	0	8,806	0	0	5.800	6.849	MS	34,156	116,000	02/11/2008	03/15/2035
494550-AV-8	KINDER MORGAN ENER PART				2.B FE	1,996,060	100.7570	2,015,139	2,000,000	1,997,260	0	116	0	0	6.500	6.515	FA	54,167	130,000	01/25/2007	02/01/2037
497266-B*-6	KIRBY CORPORATION				2.C	400,000	99.5270	398,108	400,000	400,000	0	0	0	0	3.290	3.290	FA	4,533	13,160	02/27/2013	02/27/2023
50075N-AT-1	MONDELEZ INTERNATIONAL				2.A FE	686,021	104.9840	734,889	700,000	689,675	0	226	0	0	6.875	7.035	FA	20,052	48,125	02/20/2008	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL				2.A FE	275,103	105.6940	317,081	300,000	280,620	0	603	0	0	6.875	7.577	JJ	8,880	20,625	12/11/2008	01/26/2039
501044-CR-0	KROGER CO			2	2.A FE	1,326,080	90.7130	907,135	1,000,000	1,303,012	0	(12,028)	0	0	5.000	2.897	AO	10,556	50,000	01/14/2021	04/15/2042
50155Q-AM-2	KYNDRYL HOLDINGS INC SERIES WI	LS		1	2.B FE	903,689	59.8810	898,221	1,500,000	907,278	0	3,590	0	0	4.100	8.284	AO	12,983	30,750	09/27/2022	10/15/2041
501708-AA-5	LAFC STADIUMCO LLC				3.A PL	940,300	83.4470	784,652	940,300	940,299	0	(1)	0	0	6.660	5.407	JD	5,219	62,624	08/30/2018	12/01/2043
501797-AM-6	L BRANDS INC				3.B FE	40,000	87.8900	35,156	40,000	40,000	0	0	0	0	6.750	6.750	JJ	1,350	2,700	06/14/2016	07/01/2036
50512#-AB-8	LA STADIUM FINANCE CO LLC				2.A PL	195,203	91.6250	178,854	195,203	195,203	0	0	0	0	4.210	4.209	MS	2,077	8,218	04/13/2017	03/31/2032
50512#-AG-7	LA STADIUM FINANCE CO LLC				2.A PL	100,000	90.8870	90,887	100,000	100,000	0	0	0	0	4.000	4.000	MS	1,011	4,000	05/22/2020	03/31/2030
50512#-AH-5	LA STADIUM FINANCE CO LLC				2.A PL	200,000	89.4710	178,942	200,000	200,000	0	0	0	0	4.100	4.100	MS	2,073	8,200	05/22/2020	03/31/2032
50540R-AS-1	LABORATORY CORP OF AMERICA			1	2.B FE	596,420	85.6840	428,419	500,000	591,455	0	(2,800)	0	0	4.700	3.487	FA	9,792	23,500	03/10/2021	02/01/2045
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC				3.C YE	820,000	101.7500	834,350	820,000	820,000	0	0	0	0	5.880	5.924	MJSD	134	48,216	01/13/2017	03/31/2024
505742-AP-1	LADDER CAP FIN LLLP CORP SERIES 144A			1	3.B FE	102,894	80.7360	84,773	105,000	103,116	0	222	0	0	4.750	5.080	JD	222	4,988	03/03/2022	06/15/2029
512807-AW-8	LAM RESEARCH CORP			1	1.G FE	442,280	66.8210	334,106	500,000	443,309	0	1,029	0	0	2.875	3.523	JD	639	14,375	02/25/2022	06/15/2050
52532X-AH-8	LEIDOS INC SERIES WI			1	2.C FE	418,678	76.6060	338,597	442,000	421,946	0	2,162	0	0	2.300	2.932	FA	3,840	10,166	06/23/2021	02/15/2031
526057-CD-4	LENNAR CORP SERIES WI			1	2.B FE	102,650	96.4010	106,041	110,000	105,623	0	754	0	0	4.750	5.690	MN	464	5,225	10/19/2018	11/29/2027
526057-CT-9	LENNAR CORP SERIES WI	LS		1	2.B FE	9,631	100.2370	10,024	10,000	9,812	0	31	0	0	5.250	5.865	JD	44	525	12/04/2018	06/01/2026
526057-CV-4	LENNAR CORP SERIES WI			1	2.B FE	10,000	97.2540	9,725	10,000	10,000	0	0	0	0	5.000	5.000	JD	22	500	02/20/2018	06/15/2027
53079E-BE-3	LIBERTY MUTUAL GROUP INC SERIES 144A				2.B FE	336,802	99.2890	328,647	331,000	331,569	0	(1,225)	0	0	4.250	3.864	JD	625	14,068	05/31/2018	06/15/2023
539830-BD-0	LOCKHEED MARTIN CORP			2	1.G FE	562,050	81.6670	408,336	500,000	560,140	0	(1,910)	0	0	3.800	3.038	MS	6,333	19,000	01/03/2022	03/01/2045
540424-AP-3	LOEWS CORP				1.G FE	293,271	103.3200	309,961	300,000	295,725	0	233	0	0	6.000	6.169	FA	7,500	18,000	05/02/2007	02/01/2035
548661-DQ-7	LOWES COMPANIES INC			2	2.A FE	993,640	78.2130	782,126	1,000,000	994,332	0	134	0	0	4.050	4.087	MN	6,525	40,500	04/19/2017	05/03/2047
548661-EE-3	LOWES COS INC			1	2.A FE	966,400	68.0500	680,501	1,000,000	967,907	0	1,273	0	0	2.800	3.026	MS	8,244	27,611	10/21/2021	09/15/2041
548661-EJ-2	LOWES COS INC			1	2.A FE	6,423,930	79.2800	5,351,421	6,750,000	6,426,485	0	2,555	0	0	4.250	4.542	AO	71,719	149,016	07/13/2022	04/01/2052
552953-CD-1	MGM RESORTS INTL			2	4.A FE	338,613	91.6720	325,437	355,000	346,801	0	1,826	0	0	4.625	5.326	MS	5,473	16,419	10/10/2018	09/01/2026
55336V-AM-2	MPLX LP			1	2.B FE	1,048,300	84.2370	947,664	1,125,000	1,045,702	0	(1,941)	0	0	4.500	5.055	AO	10,688	22,500	10/24/2022	04/15/2038
55336V-AN-0	MPLX LP			1	2.B FE	993,480	78.9130	789,132	1,000,000	994,146	0	118	0	0	4.700	4.740	AO	9,922	47,000	02/05/2018	04/15/2048
55336V-BT-6	MPLX LP			1	2.B FE	494,910	81.6840	408,422	500,000	494,970	0	60	0	0	4.950	5.016	MS	7,356	12,375	03/10/2022	03/14/2052
55342U-AG-9	MPT OPER PARTNERSP FINL	LS		2	3.A FE	15,000	91.0750	13,661	15,000	15,000	0	0	0	0	5.250	5.250	FA	328	788	07/13/2016	08/01/2026
55342U-AH-7	MPT OPER PARTNERSP FINL	LS		2	3.A FE	62,638	84.0530	54,634	65,000	63,617	0	244	0	0	5.000	5.509	AO	686	3,250	10/10/2018	10/15/2027
55616X-AM-9	MACYS RETAIL HOLDINGS INC			2	3.A FE	54,000	69.5970	41,758	60,000	54,275	0	275	0	0	4.500	5.606	JD	120	2,700	03/03/2022	12/15/2034
55903V-AL-7	MAGALLANES INC SERIES 144A	LS		1	2.C FE	1,000,000	82.3760	823,765	1,000,000	1,000,000	0	0	0	0	4.279	4.279	MS	12,599	21,395	03/09/2022	03/15/2032
55903V-AN-3	MAGALLANES INC SERIES 144A			1	2.C FE	3,091,190	76.5080	2,677,788	3,500,000	3,096,500	0	5,310	0	0	5.050	6.068	MS	52,043	88,375	07/13/2022	03/15/2042
559080-AP-1	MAGELLAN MIDSTREAM PARTN			1	2.A FE	548,390	73.1770	365,885	500,000	546,298	0	(1,054)	0	0	3.950	3.418	MS	6,583	19,750	12/02/2020	03/01/2050
56081#-CB-4	MAJOR LEAGUE				1.F FE	1,000,000	91.7190	917,190	1,000,000	1,000,000	0	0	0	0	3.350	3.350	JD	1,954	33,500	06/10/2020	12/10/2029
56540#-AA-3	MAPLELEAF MIDSTREAM INVES				3.A PL	2,397,923	94.5760	2,267,862	2,397,925	2,397,922	0	(3)	0	0	4.560	4.561	JJ	53,458	109,345	09/28/2018	09/30/2025
565849-AE-6	MARATHON OIL CORP				2.C FE	614,530	99.3790	596,275	600,000	612,964	0	(443)	0	0	6.600	6.416	AO	9,900	39,600	11/01/2007	10/01/2037
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	1,097,070	83.5000	834,998	1,000,000	1,094,616	0	(2,454)	0	0	4.750	4.079	MS	13,986	47,500	02/07/2022	09/15/2044
571903-AX-1	MARRIOTT INTERNATIONAL SERIES WI			2	2.B FE	511,585	84.6810	423,405	500,000	509,335	0	(636)	0	0	4.500	4.289	AO	5,625	22,500	03/26/2019	10/01/2034
573874-AJ-3	MARVELL TECHNOLOGY INC SERIES 144A	LS		1	2.C FE	249,548	80.4340	201,085	250,000	249,601	0	21	0	0	2.950	2.972	AO	1,557	7,375	10/08/2021	04/15/2031
57636Q-AT-1	MASTERCARD INC			1	1.E FE	486,615	70.7780	353,889	500,000	486,886	0	271	0	0	2.950	3.090	MS	4,343	14,750	02/03/2022	03/15/2051

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
57667J-AA-0	MATCH GROUP HLD II LLC SERIES 144A	LS		1	3.C FE	18,454	76.6860	15,337	20,000	18,574	0	120	0	0	3.625	4.625	AO	181	719	01/27/2022	10/01/2031
57736*-AV-3	MAUI ELECTRIC COMPANY LIMITED				2.A Z	500,000	88.7830	443,915	500,000	500,000	0	0	0	0	3.310	3.310	MN	2,758	16,550	05/14/2020	05/01/2030
58174#-AF-1	MCKINSEY & CO				1.E PL	100,000	87.8830	87,883	100,000	100,000	0	0	0	0	2.700	2.700	JD	150	2,700	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & CO				1.E PL	100,000	82.4040	82,404	100,000	100,000	0	0	0	0	2.850	2.850	JD	158	2,850	06/11/2020	06/11/2030
585055-BU-9	MEDTRONIC INC SERIES WI				1.G FE	628,160	93.1300	465,648	500,000	624,487	0	(3,673)	0	0	4.625	3.070	MS	6,809	23,125	01/14/2022	03/15/2045
58526#-AC-3	MEIJER INC.				2.A Z	130,619	103.9320	135,755	130,619	130,619	0	0	0	0	8.390	8.390	JD	913	10,959	05/25/2000	06/01/2025
58526#-AG-4	MEIJER INC.				2.A Z	118,810	103.9320	123,481	118,810	118,806	0	(3)	0	0	8.390	8.390	JD	831	9,968	05/25/2000	06/01/2025
58526#-AL-3	MEIJER INC.				2.A Z	130,619	103.9320	135,755	130,619	130,619	0	0	0	0	8.390	8.390	JD	913	10,959	05/25/2000	06/01/2025
58526#-AQ-2	MEIJER INC.				2.A Z	125,619	103.9320	130,558	125,619	125,619	0	0	0	0	8.390	8.390	JD	878	10,539	05/25/2000	06/01/2025
59001A-AY-8	MERITAGE HOMES CORP SERIES WI			2	3.A FE	20,000	99.5190	19,904	20,000	20,000	0	0	0	0	6.000	5.998	JD	100	1,200	05/28/2015	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP SERIES WI			2	3.A FE	25,050	94.0210	23,505	25,000	25,024	0	(5)	0	0	5.125	5.098	JD	89	1,281	05/22/2017	06/06/2027
59156R-CC-0	METLIFE INC	LS			1.G FE	249,573	95.1950	237,987	250,000	249,577	0	5	0	0	5.000	5.011	JJ	5,903	0	07/07/2022	07/15/2052
59447#-AD-5	MICHIGAN ELECTRIC TRANSMI				1.F	1,500,000	103.1280	1,546,920	1,500,000	1,500,000	0	0	0	0	5.640	5.641	JD	235	84,600	04/14/2010	05/06/2040
59562V-AP-2	BERKSHIRE HATHAWAY ENERG				1.G FE	398,056	103.7500	415,000	400,000	398,664	0	63	0	0	5.950	5.985	MN	3,041	23,800	05/08/2007	05/15/2037
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A			2	2.C FE	444,984	99.4200	447,420	450,029	447,081	0	852	0	0	6.500	6.848	MJSD	894	29,252	06/25/2020	06/20/2027
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PIPELINE CO LLC				1.G PL	787,069	99.7700	785,259	787,069	787,069	0	0	0	0	5.330	5.365	MJSD	117	41,951	07/19/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PIPELINE CO LLC				1.G PL	1,857,352	104.2450	1,936,197	1,857,352	1,857,348	0	0	0	0	6.000	6.045	MJSD	310	111,441	07/19/2010	06/30/2032
605417-BY-9	MISSISSIPPI POWER CO				2.A FE	1,667,100	81.1990	1,217,987	1,500,000	1,652,206	0	(5,382)	0	0	4.750	3.978	AO	15,042	71,250	02/06/2020	10/15/2041
609207-AP-0	MONDELEZ INTERNATIONAL INC			1	2.B FE	1,163,150	87.6120	876,117	1,000,000	1,156,416	0	(3,816)	0	0	4.625	3.661	MN	6,938	46,250	03/10/2021	05/07/2048
615369-AV-7	MOODY'S CORPORATION			1	2.A FE	244,303	69.6450	174,114	250,000	244,596	0	216	0	0	2.750	2.901	FA	2,521	6,875	08/10/2021	08/19/2041
61747Y-ES-0	MORGAN STANLEY			2	2.A FE	1,767,314	91.4360	1,714,423	1,875,000	1,768,809	0	1,495	0	0	5.297	5.587	AO	19,588	26,485	10/24/2022	04/20/2037
617700-A*-0	MORNINGSTAR INC				2.B	200,000	81.2040	162,408	200,000	200,000	0	0	0	0	2.320	2.320	AO	786	4,640	10/26/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			1	1.E FE	1,454,765	73.9980	1,109,963	1,500,000	1,457,008	0	2,243	0	0	3.217	3.362	AO	9,249	48,255	02/25/2022	04/22/2042
61945C-AB-9	MOSAIC CO			1	2.B FE	579,620	84.7550	423,774	500,000	574,049	0	(2,764)	0	0	4.875	3.752	MN	3,115	24,375	12/07/2020	11/15/2041
61945C-AD-5	MOSAIC CO			1	2.B FE	615,445	97.2450	486,227	500,000	599,199	0	(7,973)	0	0	5.450	3.188	MN	3,482	27,250	12/02/2020	11/15/2033
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	2,029,920	79.9540	1,599,084	2,000,000	2,025,753	0	(2,811)	0	0	2.750	2.574	MN	5,653	55,000	06/28/2021	05/24/2031
626717-AA-0	MURPHY OIL CORPORATION				3.B FE	28,575	98.9860	29,696	30,000	28,651	0	76	0	0	7.050	7.968	MN	353	1,058	07/21/2022	05/01/2029
626738-AD-0	MURPHY OIL USA INC			2	3.B FE	49,556	97.1010	48,551	50,000	49,753	0	49	0	0	5.625	5.755	MN	469	2,813	10/29/2018	05/01/2027
63111X-AE-1	NASDAQ INC			1	2.A FE	1,301,855	64.8230	972,352	1,500,000	1,308,722	0	6,867	0	0	2.500	3.457	JD	1,042	37,500	02/10/2022	12/21/2040
63636#-AE-6	NATIONAL HOCKEY LEAGUE				2.A PL	500,000	93.4730	467,365	500,000	500,000	0	0	0	0	2.820	2.820	JD	627	14,100	01/06/2021	01/06/2026
63636#-AG-1	NATIONAL HOCKEY LEAGUE				2.A PL	500,000	91.9420	459,710	500,000	500,000	0	0	0	0	3.150	3.150	JD	700	15,750	01/06/2021	01/06/2028
63858S-BC-2	BANK OF AMERICA CORP SERIES MTNF				2.A FE	1,879,639	104.8530	2,097,062	2,000,000	1,908,633	0	4,799	0	0	6.975	7.504	MS	44,175	139,500	07/01/2011	03/07/2037
64110L-AT-3	NETFLIX INC	LS			2.B FE	187,806	101.3530	192,571	190,000	188,566	0	198	0	0	5.875	6.030	MN	1,426	11,163	12/10/2018	11/15/2028
64110L-AX-4	NETFLIX INC				2.B FE	60,000	102.9290	61,757	60,000	60,000	0	0	0	0	6.375	6.375	MN	489	3,825	05/18/2020	05/15/2029
641423-BP-2	NEVADA POWER CO SERIES N				1.F FE	870,700	108.9670	1,089,669	1,000,000	906,077	0	3,952	0	0	6.650	7.800	AO	16,625	66,500	12/18/2008	04/01/2036
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC BDC LLC				2.C PL	400,000	92.3290	369,316	400,000	400,000	0	0	0	0	3.570	3.570	JJ	6,585	13,566	08/04/2021	07/15/2025
647558-AB-7	NEW MOUNTAIN GUARDIAN III BDC BDC LLC				2.C PL	200,000	92.4440	184,888	200,000	200,000	0	0	0	0	3.620	3.620	JJ	3,338	4,123	12/21/2021	07/15/2025
651639-AP-1	NEWMONT CORP			1	2.A FE	621,780	90.8320	454,162	500,000	617,097	0	(4,514)	0	0	4.875	3.201	MS	7,177	24,375	12/15/2021	03/15/2042
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDIN				2.A PL	500,000	102.3590	511,795	500,000	500,000	0	0	0	0	6.550	6.548	MN	910	0	12/22/2022	08/01/2052
653418-AA-7	NEXTERA ENERGY TRANSMISSION HO				2.A Z	500,000	106.7320	533,660	500,000	500,000	0	0	0	0	6.090	6.089	JD	846	0	12/21/2022	12/21/2042
65364U-AS-5	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	1,000,000	99.6520	996,521	1,000,000	1,000,000	0	0	0	0	5.783	5.783	MS	16,867	0	09/12/2022	09/16/2052
65473Q-AW-3	NISOURCE FINANCE CORP				2.B FE	1,334,765	97.7900	1,334,829	1,365,000	1,340,903	0	701	0	0	6.250	6.417	JD	3,792	85,313	12/08/2010	12/15/2040
65473Q-BB-8	NISOURCE FINANCE CORP			1	2.B FE	667,100	94.5830	472,913	500,000	656,098	0	(5,699)	0	0	5.250	3.112	FA	9,917	26,250	01/13/2021	02/15/2043
655844-BH-0	NORFOLK SOUTHERN CORP				2.A FE	619,715	91.8430	459,217	500,000	615,440	0	(4,275)	0	0	4.837	3.191	AO	6,046	24,185	01/12/2022	10/01/2041
655844-BN-7	NORFOLK SOUTHERN CORP			1	2.A FE	801,803	87.0670	653,000	750,000	800,680	0	(1,122)	0	0	4.800	4.295	FA	13,600	18,000	04/01/2022	08/15/2043

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
655844-CN-6	NORFOLK SOUTHERN CORP			1	2.A FE	997,630	75.0790	750,794	1,000,000	997,691	0	61	0	0	3.700	3.713	MS	10,894	20,556	02/25/2022	03/15/2053
665772-CN-7	NORTHERN STATES PWR MINN			2	1.E FE	652,643	81.4260	610,698	750,000	653,397	0	755	0	0	4.000	4.953	FA	11,333	0	09/01/2022	08/15/2045
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.C PL	1,700,000	88.5240	1,504,908	1,700,000	1,700,000	0	0	0	0	4.500	4.525	MJSD	213	76,500	07/18/2019	07/02/2034
666807-BH-4	NORTHROP GRUMMAN CORP				2.A FE	1,740,430	92.3860	1,385,784	1,500,000	1,731,347	0	(6,872)	0	0	4.750	3.669	JD	5,938	71,250	02/25/2022	06/01/2043
670001-AH-9	NOVELIS CORP SERIES 144A			1	3.C FE	79,250	81.6390	81,639	100,000	79,724	0	474	0	0	3.875	7.054	FA	1,464	0	09/20/2022	08/15/2031
67021C-AF-4	NSTAR ELECTRIC CO				1.E FE	567,260	101.7400	508,700	500,000	565,550	0	(1,710)	0	0	5.500	4.405	MS	8,097	13,750	04/21/2022	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC CO			1	1.F FE	2,570,804	87.5140	2,187,859	2,500,000	2,562,918	0	(1,890)	0	0	4.400	4.216	MS	36,667	110,000	05/31/2018	03/01/2044
67021C-AS-6	NSTAR ELECTRIC CO			1	1.E FE	993,660	89.9930	899,935	1,000,000	993,744	0	84	0	0	4.550	4.589	JD	3,792	24,519	05/12/2022	06/01/2052
670346-AN-5	NUCOR CORP	LS		2	1.G FE	1,218,900	94.2790	942,791	1,000,000	1,213,037	0	(5,863)	0	0	5.200	3.689	FA	21,667	26,000	02/25/2022	08/01/2043
67059T-AE-5	NUSTAR LOGISTICS LP			2	3.C FE	45,469	93.5060	42,078	45,000	45,227	0	(48)	0	0	5.625	5.486	AO	443	2,531	04/21/2017	04/28/2027
67066G-AG-9	NVIDIA CORP			1	1.F FE	794,640	80.9810	607,356	750,000	792,889	0	(1,751)	0	0	3.500	3.061	AO	6,563	26,250	02/01/2022	04/01/2040
674599-CL-7	OCCIDENTAL PETROLEUM COR	LS		2	3.A FE	860,967	76.3830	687,447	900,000	864,250	0	824	0	0	4.100	4.368	FA	13,940	36,900	10/12/2018	02/15/2047
675232-AB-8	OCEANEERING INTL INC			1	4.A FE	12,510	92.1070	18,421	20,000	14,065	0	1,555	0	0	6.000	12.730	FA	500	1,200	02/01/2018	02/01/2028
677050-AG-1	OGLETHORPE POWER CORP				2.A FE	974,655	97.0440	727,832	750,000	957,821	0	(8,765)	0	0	5.950	3.720	MN	7,438	44,625	01/13/2021	11/01/2039
678858-BQ-3	OKLAHOMA G&E CO			2	1.G FE	733,874	76.4800	481,822	630,000	727,726	0	(3,208)	0	0	4.000	3.013	JD	1,120	25,200	01/14/2021	12/15/2044
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	406,906	68.5850	428,658	625,000	407,428	0	522	0	0	3.850	6.570	JD	1,337	12,031	10/24/2022	06/11/2051
680665-AJ-5	OLIN CORP			2	3.A FE	40,000	94.5000	37,800	40,000	40,000	0	0	0	0	5.125	5.125	MS	604	2,050	03/15/2017	09/15/2027
680665-AK-2	OLIN CORP			1	3.A FE	93,050	91.2500	86,688	95,000	93,703	0	147	0	0	5.000	5.232	FA	1,979	4,750	02/14/2018	02/01/2030
68233J-BB-9	ONCOR ELECTRIC DELIVERY			2	1.F FE	558,300	80.3920	401,958	500,000	556,523	0	(1,777)	0	0	3.750	3.036	AO	4,688	18,750	01/04/2022	04/01/2045
682680-BB-8	ONEOK INC			1	2.B FE	2,996,910	83.8010	2,514,027	3,000,000	2,997,691	0	283	0	0	3.100	3.112	MS	27,383	93,000	03/05/2020	03/15/2030
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	55,350	74.6140	44,768	60,000	55,717	0	367	0	0	4.000	5.134	MS	707	2,400	03/03/2022	09/15/2030
68389X-AE-5	ORACLE CORP				2.B FE	812,070	103.6590	907,012	875,000	812,497	0	427	0	0	6.500	7.282	AO	12,007	0	10/24/2022	04/15/2038
68389X-AM-7	ORACLE CORP				2.B FE	1,081,240	91.7640	917,644	1,000,000	1,078,917	0	(2,323)	0	0	5.375	4.709	JJ	24,785	26,875	02/25/2022	07/15/2040
684065-BH-7	ORANGE & ROCKLAND UTILIT SERIES 144A				1.G FE	1,497,150	93.0050	1,395,074	1,500,000	1,497,823	0	72	0	0	5.500	5.513	FA	31,167	82,500	08/09/2010	08/15/2040
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	244,983	72.9290	182,324	250,000	245,336	0	201	0	0	3.112	3.255	FA	2,939	7,780	03/30/2021	02/15/2040
693506-BC-0	PPG INDUSTRIES INC				2.A FE	994,330	119.6510	1,196,513	1,000,000	995,664	0	146	0	0	7.700	7.749	MS	22,672	77,000	03/13/2008	03/15/2038
693506-BE-6	PPG INDUSTRIES INC				2.A FE	1,167,440	94.8720	948,717	1,000,000	1,151,500	0	(15,940)	0	0	5.500	4.361	MN	7,028	55,000	02/08/2017	11/15/2040
69352P-AQ-6	PPL CAPITAL FUNDING INC			1	2.A FE	999,660	92.3440	923,443	1,000,000	999,751	0	(249)	0	0	4.125	4.129	AO	8,708	41,250	04/01/2020	04/15/2030
69354N-AD-8	PRA GROUP INC SERIES 144A			1	3.B FE	74,476	82.5000	61,875	75,000	74,534	0	58	0	0	5.000	5.110	AO	938	3,844	01/28/2022	10/01/2029
693656-AC-4	PVH CORP SERIES WI			1	2.C FE	996,435	96.5610	965,612	1,000,000	998,036	0	769	0	0	4.625	4.708	JJ	21,969	46,250	10/19/2020	07/10/2025
695114-CD-8	PACIFICORP				1.E FE	499,980	101.6330	508,164	500,000	500,000	0	0	0	0	5.750	5.750	AO	7,188	28,750	03/09/2007	04/01/2037
70109H-AN-5	PARKER HANNIFIN CORP MTN			2	2.A FE	2,084,280	85.6290	1,712,581	2,000,000	2,075,173	0	(2,146)	0	0	4.450	4.182	MN	9,889	89,000	05/31/2018	11/21/2044
70432*-AA-9	PAYCHEX OF NEW YORK LLC				1.G	200,000	97.1480	194,296	200,000	200,000	0	0	0	0	4.070	4.070	MS	2,442	8,140	03/13/2019	03/13/2026
70450Y-AJ-2	PAYPAL HOLDINGS INC	LS		1	1.G FE	459,705	67.9580	339,792	500,000	460,412	0	707	0	0	3.250	3.713	JD	1,354	16,250	02/25/2022	06/01/2050
70450Y-AM-5	PAYPAL HOLDINGS INC	LS		1	1.G FE	498,385	90.5480	452,741	500,000	498,406	0	21	0	0	5.050	5.071	JD	2,104	13,186	05/16/2022	06/01/2052
711123-C*-8	PEOPLES GAS LIGHT AND COK				1.E	400,000	82.5140	330,056	400,000	400,000	0	0	0	0	3.960	3.960	FA	6,600	15,840	08/01/2013	08/01/2043
714046-AJ-8	PERKINELMER INC			1	2.B FE	499,995	69.2930	346,463	500,000	499,998	0	0	0	0	3.625	3.625	MS	5,337	18,125	03/04/2021	03/15/2051
718172-AW-9	PHILIP MORRIS INTL INC				1.F FE	1,185,580	79.0130	790,133	1,000,000	1,173,481	0	(6,223)	0	0	4.125	2.975	MS	13,406	41,250	01/06/2021	03/04/2043
72650R-AM-4	PLAINS ALL AMER PIPELINE				2.C FE	583,683	96.9830	484,916	500,000	580,173	0	(3,510)	0	0	6.700	5.037	MN	4,281	33,500	02/17/2022	05/15/2036
731020-AA-4	POLAR TANKERS INC SERIES 144A				1.F FE	1,468,346	101.2180	1,486,227	1,468,346	1,468,346	0	0	0	0	5.951	5.950	MN	12,379	87,381	05/07/2007	05/10/2037
731068-B*-2	POLARIS INDUSTRIES INC.				2.A	1,000,000	97.6700	976,700	1,000,000	1,000,000	0	0	0	0	4.230	0.000	JJ	19,505	42,300	07/02/2018	07/03/2028
736508-L*-1	PORTLAND GENERAL COMPANY				1.F	600,000	87.3670	524,202	600,000	600,000	0	0	0	0	4.470	4.470	JD	1,192	26,820	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL COMPANY				1.F	200,000	88.2360	176,472	200,000	200,000	0	0	0	0	4.470	4.470	FA	3,377	8,940	08/29/2013	08/14/2043
740189-AH-8	PRECISION CASTPARTS CORP			2	1.C FE	488,739	82.5730	412,863	500,000	490,105	0	316	0	0	3.900	4.045	JJ	8,992	19,500	05/31/2018	01/15/2043
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP				1.D	200,000	98.1470	196,294	200,000	200,000	0	0	0	0	4.530	4.530	FA	3,549	9,060	02/10/2014	02/10/2024

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
74151#-AL-2	PRICEWATERHOUSECOOPERS LLP				1.D	100,000	96.3780	96,378	100,000	100,000	0	0	0	0	4.680	4.680	FA	1,833	4,680	02/10/2014	02/10/2026
743315-BA-0	PROGRESSIVE CORP			1	1.F FE	249,368	76.6720	191,680	250,000	249,378	0	11	0	0	3.700	3.714	MS	2,724	4,779	03/02/2022	03/15/2052
74340X-BQ-3	PROLOGIS LP	LS		1	1.G FE	905,105	55.4330	619,190	1,117,000	909,310	0	4,205	0	0	2.125	3.132	AO	5,011	23,736	02/04/2022	10/15/2050
744448-CM-1	PUBLIC SERVICE COLORADO			2	1.F FE	1,982,371	73.3780	1,433,803	1,954,000	1,981,953	0	(2,228)	0	0	3.550	3.458	JD	3,083	69,367	03/11/2021	06/15/2046
744533-BJ-8	PUBLIC SERVICE OKLAHOMA SERIES G				2.A FE	992,530	104.7800	1,047,805	1,000,000	994,590	0	208	0	0	6.625	6.683	MN	8,465	66,250	11/08/2007	11/15/2037
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC SERIES MTN			2	1.F FE	1,059,610	83.6500	836,496	1,000,000	1,057,859	0	(1,751)	0	0	3.950	3.527	MN	6,583	39,500	02/25/2022	05/01/2042
74456Q-BA-3	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	283,010	79.5190	198,797	250,000	281,585	0	(1,233)	0	0	3.650	2.794	MS	3,042	9,125	11/01/2021	09/01/2042
74456Q-BB-1	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	785,286	81.4580	716,828	880,000	786,569	0	1,283	0	0	3.800	4.619	JJ	16,720	0	07/18/2022	01/01/2043
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC SERIES MTN	LS		1	1.F FE	249,530	87.4130	218,531	250,000	249,563	0	33	0	0	3.100	3.122	MS	2,282	3,961	03/09/2022	03/15/2032
745332-BU-9	PUGET SOUND ENERGY INC				1.F FE	2,764,772	96.0810	2,257,915	2,350,000	2,664,229	0	(19,118)	0	0	5.483	4.098	JD	10,738	128,851	04/05/2017	06/01/2035
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	709,035	98.4730	492,366	500,000	692,661	0	(8,236)	0	0	5.638	2.859	AO	5,951	28,190	12/21/2020	04/15/2041
745867-AM-3	PULTE GROUP INC				2.B FE	140,725	111.1300	161,139	145,000	142,154	0	192	0	0	7.875	8.176	JD	508	11,419	07/18/2012	06/15/2032
745867-AW-1	PULTEGROUP INC			2	2.B FE	20,000	100.3560	20,071	20,000	20,000	0	0	0	0	5.500	5.500	MS	367	1,100	02/25/2016	03/01/2026
74762E-AJ-1	QUANTA SERVICES INC			1	2.C FE	248,700	65.7070	164,268	250,000	248,762	0	44	0	0	3.050	3.085	AO	1,906	7,794	09/09/2021	10/01/2041
74834L-AN-0	QUEST DIAGNOSTICS INC				2.B FE	2,105,664	106.8770	2,139,678	2,002,000	2,076,051	0	(2,989)	0	0	6.950	6.551	JJ	69,570	139,139	10/04/2007	07/01/2037
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A			1	3.C FE	82,833	81.0670	81,067	100,000	83,373	0	540	0	0	4.000	7.166	MS	1,178	0	09/23/2022	09/15/2029
749685-AW-3	RPM INTERNATIONAL INC			1	2.C FE	1,999,940	74.5890	1,491,788	2,000,000	2,000,008	0	8	0	0	4.250	4.250	JJ	39,194	85,000	12/06/2017	01/15/2048
754730-AF-6	RAYMOND JAMES FINANCIAL				1.G FE	616,135	88.9020	444,512	500,000	610,871	0	(2,975)	0	0	4.950	3.552	JJ	11,413	24,750	03/10/2021	07/15/2046
75886F-AF-4	REGENERON PHARMACEUTICAL			1	2.C FE	914,730	62.0210	620,209	1,000,000	918,059	0	1,809	0	0	2.800	3.251	MS	8,244	28,000	02/18/2021	09/15/2050
76169#-AM-5	REYES HOLDINGS LLC				1.G PL	100,000	97.6720	97,672	100,000	100,000	0	0	0	0	4.600	4.600	JD	230	4,600	12/13/2018	12/13/2028
76169#-AP-8	REYES HOLDINGS LLC				1.G PL	800,000	97.5530	780,424	800,000	800,000	0	0	0	0	4.650	4.650	JD	1,860	37,200	12/13/2018	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC				1.G PL	400,000	97.4980	389,992	400,000	400,000	0	0	0	0	4.700	4.700	JD	940	18,800	12/13/2018	12/13/2030
761713-BA-3	REYNOLDS AMERICAN INC	LS		2	2.B FE	1,792,044	90.2660	1,624,792	1,800,000	1,793,912	0	321	0	0	5.700	5.738	FA	38,760	102,600	06/09/2015	08/15/2035
761713-BW-5	REYNOLDS AMERICAN INC SERIES WI				2.B FE	2,297,592	98.8330	2,035,968	2,060,000	2,279,914	0	(6,704)	0	0	7.000	6.019	FA	58,882	144,200	05/22/2020	08/04/2041
78408L-AC-1	SC JOHNSON & SON INC SERIES 144A			2	1.G FE	269,378	81.9120	204,779	250,000	266,073	0	(481)	0	0	4.350	3.902	MS	2,749	10,875	02/12/2015	09/30/2044
78409V-AR-5	S&P GLOBAL INC			1	1.G FE	787,185	54.4320	544,325	1,000,000	789,720	0	2,535	0	0	2.300	3.277	FA	8,689	23,000	02/03/2022	08/15/2060
78409V-BD-5	S&P GLOBAL INC SERIES 144A			1	1.G FE	983,980	77.1650	771,654	1,000,000	984,198	0	218	0	0	3.700	3.790	MS	12,333	16,753	03/04/2022	03/01/2052
784305-A#-1	SJW GROUP				1.G	400,000	87.6900	350,760	400,000	400,000	0	0	0	0	3.150	3.150	MN	2,100	12,600	10/08/2019	11/01/2031
785592-AU-0	SABINE PASS LIQUEFACTION SERIES WI			2	2.B FE	527,805	93.9970	469,985	500,000	517,440	0	(3,381)	0	0	4.200	3.391	MS	6,183	21,000	10/18/2019	03/15/2028
785592-C*-5	SABINE PASS LIQUEFACTION LIQUEFACTION LLC				2.B FE	2,300,000	83.2070	1,913,761	2,300,000	2,300,000	0	0	0	0	3.100	3.100	MS	20,994	53,475	12/15/2021	09/15/2037
79466L-AK-0	SALESFORCE COM INC			1	1.F FE	707,363	71.3720	535,294	750,000	708,852	0	1,490	0	0	2.700	3.091	JJ	9,338	10,125	02/01/2022	07/15/2041
797440-BF-0	SAN DIEGO G & E				1.F FE	582,410	97.4420	487,209	500,000	562,444	0	(3,829)	0	0	5.350	4.056	MN	3,418	26,750	03/31/2017	05/15/2035
797440-BJ-2	SAN DIEGO G & E SERIES FFF				1.F FE	3,517,885	100.7520	2,770,689	2,750,000	3,360,357	0	(29,864)	0	0	6.125	4.100	MS	49,595	168,438	05/10/2017	09/15/2037
812578-AA-6	SEATTLE ARENA COMPANY LLC COMPANY LLC				2.C PL	2,100,000	73.7270	1,548,267	2,100,000	2,100,000	0	0	0	0	3.500	3.500	MS	18,579	73,500	09/30/2021	03/31/2046
81728U-AB-0	SENSATA TECHNOLOGIES INC SERIES 144A	LS		1	3.C FE	57,000	82.2640	49,358	60,000	57,229	0	229	0	0	3.750	4.433	FA	850	1,125	03/03/2022	02/15/2031
817565-CD-4	SERVICE CORP INTL	LS		1	3.C FE	91,737	93.4050	88,735	95,000	93,134	0	251	0	0	4.625	5.079	JD	195	4,394	06/11/2018	12/15/2027
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST				3.B FE	699,000	101.3580	708,492	699,000	699,000	0	0	0	0	6.950	7.010	JAJO	8,232	48,581	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST				1.A FE	2,701,000	100.4140	2,712,182	2,701,000	2,701,000	0	0	0	0	4.480	4.505	JAJO	20,504	121,005	05/02/2011	04/30/2032
824158-AD-7	SHERMAN FINANCIAL GROUP LLC				2.B PL	900,000	87.3150	785,835	900,000	900,000	0	0	0	0	4.470	4.470	JAJO	8,717	40,230	10/13/2020	10/13/2027
824348-AQ-9	SHERWIN WILLIAMS CO			2	2.B FE	179,235	79.1050	138,433	175,000	178,426	0	(116)	0	0	4.000	3.856	JD	311	7,000	01/14/2015	12/15/2042
824348-BH-8	SHERWIN WILLIAMS CO			1	2.B FE	250,358	76.9220	192,305	250,000	250,307	0	(13)	0	0	4.400	4.391	FA	4,583	11,000	02/19/2015	02/01/2045
82967N-BA-5	SIRIUS XM RADIO INC SERIES 144A			2	3.C FE	292,575	92.4360	277,308	300,000	295,811	0	711	0	0	5.000	5.345	FA	6,250	15,000	10/11/2018	08/01/2027
832696-AV-0	JM SMUCKER CO			1	2.B FE	456,720	66.5180	332,588	500,000	458,166	0	1,446	0	0	2.750	3.356	MS	4,049	13,406	02/03/2022	09/15/2041
83413U-B#-6	SLR INVESTMENT CORP				2.C FE	900,000	91.8070	826,263	900,000	900,000	0	0	0	0	4.375	4.375	JD	1,750	39,375	12/18/2019	12/15/2026
83413U-C*-9	SLR INVESTMENT CORP				2.C FE	200,000	86.3030	172,606	200,000	200,000	0	0	0	0	2.950	2.949	MS	1,754	5,900	09/14/2021	03/14/2027

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
83416M-A*-6	SOLAR SENIOR CAPITAL LTD				2.B PL	300,000	93.7560	281,268	300,000	300,000	0	0	0	0	3.900	3.900	MS	2,958	11,700	03/31/2020	03/31/2025
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES 144A				2.B FE	2,225,629	97.1990	2,064,520	2,124,010	2,218,485	0	(7,144)	0	0	5.375	4.784	JD	317	114,166	04/24/2017	06/30/2035
83545G-BE-1	SONIC AUTOMOTIVE INC SERIES 144A			1	3.C FE	73,125	78.6180	58,964	75,000	73,273	0	148	0	0	4.875	5.202	MN	467	3,839	01/25/2022	11/15/2031
837004-CE-8	DOMINION ENERGY SOUTH			1	1.F FE	532,730	98.1240	490,622	500,000	532,225	0	(505)	0	0	5.450	4.899	FA	11,354	13,625	07/18/2022	02/01/2041
838518-AA-6	SOUTH JERSEY INDUSTRIES				2.C FE	811,660	77.6950	621,563	800,000	809,945	0	(1,031)	0	0	5.020	4.834	AO	8,478	40,160	04/07/2021	04/15/2031
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC				1.F	350,000	85.4610	299,114	350,000	350,000	0	0	0	0	3.300	3.300	MN	1,476	11,550	05/15/2013	11/15/2043
84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A			1	2.A FE	497,395	85.6840	428,420	500,000	497,547	0	152	0	0	4.350	4.415	AO	4,652	10,875	04/07/2022	04/14/2032
842400-GG-2	SOUTHERN CAL EDISON			2	2.A FE	999,300	78.1480	781,475	1,000,000	999,386	0	15	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842434-CL-4	SOUTHERN CALIF GAS CO			1	1.D FE	2,386,791	83.1330	1,828,924	2,200,000	2,365,067	0	(5,116)	0	0	4.450	3.918	MS	28,826	97,900	05/31/2018	03/15/2044
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE				2.B FE	100,000	90.1690	90,169	100,000	100,000	0	0	0	0	3.790	3.790	JJ	1,758	3,790	07/14/2020	07/14/2030
845011-AC-9	SOUTHWEST GAS CORP			1	2.A FE	151,778	78.2130	156,425	200,000	153,009	0	1,231	0	0	2.200	6.182	JD	196	2,200	09/28/2022	06/15/2030
845011-AE-5	SOUTHWEST GAS CORP			1	2.A FE	1,097,494	87.8070	983,435	1,120,000	1,098,097	0	604	0	0	4.050	4.297	MS	13,356	19,463	09/29/2022	03/15/2032
85208N-AE-0	SPRINT SPECTRUM SPEC I SERIES 144A				2.A FE	2,000,000	98.5530	1,971,053	2,000,000	2,000,000	0	0	0	0	5.152	5.185	MJSD	3,148	103,040	03/14/2018	03/20/2028
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL	425,455	91.6880	390,091	425,455	425,455	0	0	0	0	5.000	5.001	AO	5,318	21,273	06/19/2013	04/01/2039
85238@-AA-1	STADCO LA LLC LA LLC				2.C PL	1,500,000	70.1420	1,052,130	1,500,000	1,500,000	0	0	0	0	3.750	3.750	FMAN	7,188	56,250	08/05/2021	05/15/2056
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A			2	3.B FE	39,131	92.2730	36,909	40,000	39,511	0	101	0	0	5.000	5.329	FA	756	2,000	11/19/2018	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A			1	3.B FE	59,638	89.9890	58,493	65,000	61,790	0	392	0	0	4.750	5.898	JJ	1,424	3,088	07/17/2018	01/15/2028
855244-AX-7	STARBUCKS CORP			1	2.A FE	224,303	70.5330	176,331	250,000	224,748	0	445	0	0	3.350	3.960	MS	2,536	8,375	02/17/2022	03/12/2050
855244-BA-6	STARBUCKS CORP	LS		1	2.A FE	1,036,970	72.1510	721,507	1,000,000	1,036,232	0	(738)	0	0	3.500	3.298	MN	4,472	35,000	01/13/2022	11/15/2050
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A			1	3.C FE	73,391	87.5080	65,631	75,000	73,642	0	251	0	0	4.375	4.874	JJ	1,513	1,549	03/03/2022	01/15/2027
858119-BP-4	STEEL DYNAMICS INC			1	2.C FE	441,875	64.8330	324,164	500,000	442,827	0	952	0	0	3.250	3.930	AO	3,431	16,250	02/28/2022	10/15/2050
86083@-AA-5	STIM STAR IV LLC				2.A PL	299,064	99.6340	297,969	299,064	299,064	0	0	0	0	4.950	4.981	JAJO	2,508	14,804	05/08/2019	04/30/2023
863667-AG-6	STRYKER CORP			1	2.A FE	1,253,810	85.2520	852,521	1,000,000	1,237,030	0	(8,223)	0	0	4.375	2.859	MN	5,590	43,750	12/02/2020	05/15/2044
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A			1	3.C FE	91,730	93.1030	93,103	100,000	92,050	0	320	0	0	5.250	6.881	JJ	2,421	0	09/13/2022	01/15/2029
86678#-AC-0	SUN JUPITER PARENT LLC				2.C	600,000	83.7130	502,278	600,000	600,000	0	0	0	0	3.340	3.340	MN	3,006	20,040	05/07/2021	05/07/2031
86678#-AD-8	SUN JUPITER PARENT LLC				2.C	1,100,000	81.7270	898,997	1,100,000	1,100,000	0	0	0	0	3.490	3.490	MN	5,759	38,390	05/07/2021	05/07/2033
86765L-AN-7	SUNOCO LP FINANCE CORP SERIES WI			1	3.B FE	5,000	94.7040	4,735	5,000	5,000	0	0	0	0	5.875	5.875	MS	86	294	01/09/2018	03/15/2028
86765L-AT-4	SUNOCO LP FINANCE CORP SERIES WI			1	3.B FE	50,282	87.4700	52,482	60,000	50,529	0	247	0	0	4.500	7.680	MN	345	1,350	10/14/2022	05/15/2029
87054#-AA-6	SWEETWATER ROYALTIES LLC				2.B PL	1,360,232	98.2470	1,336,387	1,360,232	1,360,232	0	0	0	0	5.320	5.321	MS	18,292	72,364	10/19/2020	09/30/2040
87089H-AB-9	SWISS RE TREASURY SERIES 144A				1.D FE	624,390	83.7520	418,761	500,000	615,608	0	(4,407)	0	0	4.250	2.737	JD	1,476	21,250	12/04/2020	12/06/2042
871503-AU-2	SYMANTEC CORP SERIES 144A				3.C FE	5,000	97.2670	4,863	5,000	5,000	0	0	0	0	5.000	5.000	AO	53	250	02/07/2017	04/15/2025
87165B-AR-4	SYNCHRONY FINANCIAL			1	2.C FE	1,528,860	74.6720	1,493,449	2,000,000	1,531,744	0	2,884	0	0	2.875	6.387	AO	10,063	0	12/02/2022	10/28/2031
87264A-BF-1	T MOBILE USA INC SERIES WI			1	2.C FE	496,732	90.5810	452,907	500,000	497,255	0	335	0	0	3.875	3.963	AO	4,090	19,375	05/25/2021	04/15/2030
87264A-BL-8	T MOBILE USA INC SERIES WI			1	2.C FE	994,691	70.5620	705,624	1,000,000	995,040	0	229	0	0	3.000	3.036	FA	11,333	30,000	05/25/2021	02/15/2041
87265H-AF-6	TRI POINTE GROUP INC	LS		2	3.C FE	96,350	89.2730	89,273	100,000	97,875	0	399	0	0	5.250	5.793	JD	438	5,250	10/12/2018	06/01/2027
87305Q-CJ-8	TTX CO SERIES 144A	LS		1	1.F FE	892,755	79.0860	711,773	900,000	893,932	0	170	0	0	3.900	3.946	FA	14,625	35,100	01/26/2015	02/01/2045
874054-AH-2	TAKE TWO INTERACTIVE SOF			1	2.B FE	499,470	88.5130	442,566	500,000	499,501	0	31	0	0	4.000	4.013	AO	4,278	10,000	04/07/2022	04/14/2032
87470L-AD-3	TALLGRASS NRG PRTNR/FIN SERIES 144A			2	3.C FE	104,663	88.6840	93,118	105,000	104,777	0	31	0	0	5.500	5.542	JJ	2,663	5,775	12/14/2018	01/15/2028
875127-BL-5	TAMPA ELECTRIC CO	LS		1	1.G FE	249,690	91.2220	228,054	250,000	249,693	0	3	0	0	5.000	5.008	JJ	5,868	0	07/07/2022	07/15/2052
87612B-BS-0	TARGA RESOURCES PARTNERS			1	2.C FE	965,000	90.2950	902,950	1,000,000	967,249	0	2,249	0	0	4.875	5.380	FA	20,313	24,375	04/22/2022	02/01/2031
879369-AF-3	TELEFLEX INC			1	3.B FE	79,263	95.3090	81,013	85,000	81,557	0	600	0	0	4.625	5.587	MN	502	3,931	11/20/2018	11/15/2027
88023U-AJ-0	TEMPUR SEALY INTL INC SERIES 144A			2	3.A FE	54,150	78.5030	47,102	60,000	54,549	0	399	0	0	3.875	5.175	AO	491	2,461	03/03/2022	10/15/2031
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A			1	3.C FE	135,009	86.5570	138,490	160,000	135,662	0	653	0	0	4.375	7.164	JJ	3,228	0	10/14/2022	01/15/2030
882508-BF-0	TEXAS INSTRUMENTS INC			1	1.E FE	841,853	88.0830	660,622	750,000	837,883	0	(3,970)	0	0	3.875	2.938	MS	8,557	29,063	02/01/2022	03/15/2039
883556-CM-2	THERMO FISHER SCIENTIFIC			1	1.G FE	718,365	73.5960	551,968	750,000	719,487	0	1,122	0	0	2.800	3.087	AO	4,433	24,033	02/01/2022	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
886546-AD-2	TIFFANY & CO SERIES WI			2	1.E FE	496,326	88.1530	453,986	515,000	496,513	0	187	0	0	4.900	5.177	AO	6,309	12,618	08/24/2022	10/01/2044
886758-AB-3	TIGER GLOBAL MANAGEMENT LLC				1.F PL	100,000	93.0990	93,099	100,000	100,000	0	0	0	0	3.820	3.820	AO	828	1,910	04/13/2022	04/13/2029
887315-AM-1	TIME WARNER COS INC				3.A FE	2,531,100	100.0660	2,001,328	2,000,000	2,004,022	0	(46,676)	0	0	9.150	6.683	FA	76,250	183,000	09/19/2003	02/01/2023
891092-AE-8	TORO CO				2.B FE	5,409,615	102.1870	5,620,260	5,500,000	5,435,636	0	2,605	0	0	6.625	6.754	MN	60,729	364,375	10/10/2007	05/01/2037
89255#-AA-9	VANDERBILT TRADEMARK ROYA				1.F PL	1,799,536	85.2560	1,534,212	1,799,536	1,799,536	0	0	0	0	4.920	4.971	MON	7,378	88,537	07/03/2018	07/01/2048
893574-AR-4	TRANSCONT GAS PIPE LINE SERIES WI			1	2.B FE	404,980	76.0390	380,196	500,000	405,484	0	504	0	0	3.950	5.261	MN	2,524	9,875	09/08/2022	05/15/2050
89407#-AG-3	TRANSWESTERN PIPELINE COM				2.C	2,100,000	99.9720	2,099,412	2,100,000	2,100,000	0	0	0	0	5.660	5.660	JD	7,264	118,860	11/13/2009	12/09/2024
89417E-AK-5	TRAVELERS COS INC THE			2	1.F FE	461,738	85.0500	382,725	450,000	460,541	0	(286)	0	0	4.300	4.137	FA	6,773	19,350	05/31/2018	08/25/2045
89641U-AB-7	TRINITY ACQUISITION PLC				2.B FE	441,535	95.4100	281,459	295,000	431,942	0	(4,700)	0	0	6.125	3.070	FA	6,826	18,069	12/01/2020	08/15/2043
906548-CL-4	UNION ELECTRIC CO			2	1.F FE	2,023,425	76.8140	1,712,952	2,230,000	2,025,897	0	1,838	0	0	3.650	4.274	AO	17,183	58,948	08/31/2022	04/15/2045
906548-CS-9	UNION ELECTRIC CO			1	1.F FE	449,375	63.0100	315,049	500,000	451,272	0	1,064	0	0	2.625	3.149	MS	3,865	13,125	03/09/2021	03/15/2051
907818-CU-0	UNION PACIFIC CORP				1.G FE	1,331,020	107.2580	1,072,576	1,000,000	1,294,483	0	(21,375)	0	0	6.250	3.141	MN	10,417	62,500	04/06/2021	05/01/2034
907818-FS-2	UNION PACIFIC CORP SERIES WI			1	1.G FE	1,500,000	73.6490	1,104,737	1,500,000	1,500,000	0	0	0	0	3.799	3.799	AO	13,455	56,985	10/05/2021	04/06/2071
911365-BG-8	UNITED RENTALS NORTH AM	LS		2	3.A FE	569,631	94.7650	559,114	590,000	578,149	0	1,718	0	0	4.875	5.334	JJ	13,263	28,763	11/16/2018	01/15/2028
91159H-JG-6	US BANCORP			2	1.F FE	250,000	94.8780	237,195	250,000	250,000	0	0	0	0	4.967	4.949	JJ	5,484	0	07/19/2022	07/22/2033
91324P-EK-4	UNITEDHEALTH GROUP INC			1	1.F FE	495,500	92.2990	461,493	500,000	495,539	0	39	0	0	4.750	4.807	MN	3,035	11,545	05/17/2022	05/15/2052
918204-AT-5	VF CORP	LS			2.A FE	7,951,280	100.6260	8,050,053	8,000,000	7,965,315	0	1,361	0	0	6.450	6.496	MN	86,000	516,000	10/10/2007	11/01/2037
91913Y-AL-4	VALERO ENERGY CORP				2.B FE	1,351,930	106.4140	1,064,136	1,000,000	1,330,899	0	(17,147)	0	0	6.625	3.657	JD	2,944	66,250	10/04/2021	06/15/2037
91913Y-BE-9	VALERO ENERGY CORP	LS		1	2.B FE	245,653	75.1230	187,807	250,000	245,708	0	55	0	0	4.000	4.101	JD	833	8,167	02/02/2022	06/01/2052
92343E-AL-6	VERISIGN INC SERIES WI			2	2.B FE	23,813	96.5240	24,131	25,000	24,327	0	128	0	0	4.750	5.427	JJ	548	1,188	08/03/2018	07/15/2027
92343V-AK-0	VERIZON COMMUNICATIONS				2.A FE	6,933,570	101.5090	7,105,651	7,000,000	6,951,841	0	1,835	0	0	6.400	6.472	FA	169,244	448,000	02/07/2008	02/15/2038
92343V-AU-8	VERIZON COMMUNICATIONS				2.A FE	884,592	110.3640	993,276	900,000	887,939	0	372	0	0	7.350	7.494	AO	16,538	66,150	03/24/2009	04/01/2039
92345Y-AE-6	VERISK ANALYTICS INC			2	2.B FE	692,325	93.8800	469,398	500,000	681,427	0	(5,765)	0	0	5.500	3.189	JD	1,222	27,500	01/12/2021	06/15/2045
925524-AX-8	CBS CORP	LS			2.B FE	6,859,680	97.0870	6,723,295	6,925,000	6,880,465	0	2,268	0	0	6.875	6.950	AO	80,671	476,094	05/11/2007	04/30/2036
92552V-AL-4	VIASAT INC SERIES 144A			1	3.B FE	60,000	90.8350	54,501	60,000	60,000	0	0	0	0	5.625	5.625	AO	713	3,375	03/03/2022	04/15/2027
92553P-AU-6	PARAMOUNT GLOBAL			2	2.B FE	693,578	83.0390	726,588	875,000	694,286	0	709	0	0	5.850	7.892	MS	17,063	0	10/24/2022	09/01/2043
925550-AF-2	VIAVI SOLUTIONS INC SERIES 144A			1	3.B FE	24,525	84.0450	25,214	30,000	24,655	0	130	0	0	3.750	7.122	AO	281	0	10/13/2022	10/01/2029
92556V-AD-8	VIATRIS INC	LS		1	2.C FE	217,033	78.1830	195,459	250,000	219,508	0	2,475	0	0	2.700	4.651	JD	169	6,750	04/06/2022	06/22/2030
92556V-AE-6	VIATRIS INC			1	2.C FE	514,532	67.0500	407,663	608,000	516,895	0	2,363	0	0	3.850	5.162	JD	585	23,408	04/06/2022	06/22/2040
92564R-AJ-4	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	51,500	97.4760	48,738	50,000	51,300	0	(200)	0	0	5.750	4.995	FA	1,198	1,438	04/29/2022	02/01/2027
927804-FB-5	VIRGINIA ELEC & POWER CO SERIES A				2.A FE	498,620	103.4380	517,188	500,000	499,046	0	41	0	0	6.000	6.020	MN	3,833	30,000	05/14/2007	05/15/2037
928388-AA-1	VISTA RIDGE LLC				1.F PL	475,491	76.5280	363,884	475,491	475,491	0	0	0	0	2.570	2.579	MJSD	34	12,220	12/01/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS CO LLC SERIES 144A			1	3.B FE	55,000	96.3420	52,988	55,000	55,000	0	0	0	0	5.500	5.500	MS	1,008	3,025	08/07/2018	09/01/2026
92840V-AH-5	VISTRA OPERATIONS CO LLC SERIES 144A	LS		1	3.B FE	39,200	86.1620	34,465	40,000	39,281	0	81	0	0	4.375	4.707	MN	292	1,750	03/03/2022	05/01/2029
92943G-AC-5	WR GRACE HOLDING LLC SERIES 144A				4.A FE	16,845	98.5000	14,775	15,000	16,075	0	1,018	0	0	5.625	1.453	AO	211	844	09/22/2021	10/01/2024
92966*-AG-4	WABASH VALLEY POWER ASSOC				1.F	427,551	102.0050	436,123	427,551	427,546	0	(5)	0	0	6.140	6.187	JAJO	4,448	26,252	12/31/2007	01/31/2028
92976G-AJ-0	WELLS FARGO BANK NA SERIES BKNT				2.A FE	997,920	108.0390	1,080,387	1,000,000	998,585	0	54	0	0	6.600	6.615	JJ	30,433	66,000	11/30/2007	01/15/2038
931422-AK-5	WALGREEN CO				2.B FE	4,978,368	77.0140	4,158,771	5,400,000	5,009,058	0	11,516	0	0	4.400	4.981	MS	69,960	237,600	03/16/2020	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE			2	2.B FE	567,455	83.6910	418,457	500,000	563,529	0	(1,875)	0	0	4.800	3.917	MN	2,867	24,000	11/05/2020	11/18/2044
94973V-AL-1	ANTHEM INC				2.B FE	477,815	102.0290	510,143	500,000	485,419	0	711	0	0	5.850	6.179	JJ	13,488	29,250	10/17/2006	01/15/2036
95000U-2Z-5	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	500,000	84.6710	423,356	500,000	500,000	0	0	0	0	4.611	4.545	AO	4,227	11,528	04/18/2022	04/25/2053
955306-B#-1	WEST PHARMACEUTICAL SERVI				1.G	1,000,000	97.7080	977,080	1,000,000	1,000,000	0	0	0	0	3.820	3.820	JJ	18,676	38,200	07/05/2012	07/05/2024
95709T-AH-3	EVERGY KANSAS CENTRAL			1	1.F FE	2,570,548	83.0210	1,769,999	2,132,000	2,539,019	0	(16,531)	0	0	4.125	2.804	MS	29,315	87,945	01/26/2021	03/01/2042
95709T-AK-6	EVERGY KANSAS CENTRAL			2	1.F FE	271,998	82.9940	207,484	250,000	271,412	0	(586)	0	0	4.625	4.002	MS	3,854	11,563	02/17/2022	09/01/2043
958102-AR-6	WESTERN DIGITAL CORP			1	2.C FE	249,315	71.8770	179,692	250,000	249,371	0	52	0	0	3.100	3.132	FA	3,229	4,973	12/07/2021	02/01/2032

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
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC				3.A Z	387,737	76.0820	294,998	387,737	387,737	0	0	0	0	3.460	3.460	JJ	5,627	13,416	10/19/2020	03/31/2040
960413-AS-1	WESTLAKE CHEMICAL CORP SERIES WI			1	2.B FE	1,254,000	83.0740	830,742	1,000,000	1,241,345	0	(7,039)	0	0	5.000	3.473	FA	18,889	50,000	01/28/2021	08/15/2046
962166-BR-4	WEYERHAEUSER CO				2.B FE	1,208,900	110.5380	1,381,730	1,250,000	1,225,908	0	6,133	0	0	7.375	7.671	MS	27,144	92,188	01/26/2007	03/15/2032
962166-CB-8	WEYERHAEUSER CO			1	2.B FE	491,330	75.4600	377,300	500,000	491,453	0	123	0	0	4.000	4.101	MS	6,222	10,000	02/23/2022	03/09/2052
96332H-CG-2	WHIRLPOOL CORP SERIES MTN				2.B FE	638,635	86.5680	432,841	500,000	629,976	0	(4,461)	0	0	5.150	3.364	MS	8,583	25,750	01/06/2021	03/01/2043
96949L-AC-9	WILLIAMS COMPANIES INC			2	2.B FE	505,481	87.4370	546,484	625,000	505,919	0	438	0	0	5.100	6.752	MS	9,385	0	10/24/2022	09/15/2045
973148-AA-3	WIND ENERGY TRANSMISSION				1.F PL	1,090,839	88.6250	963,358	1,087,005	1,090,663	0	(212)	0	0	3.670	3.654	MJSD	111	39,893	11/24/2015	12/18/2034
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A	LS		1	3.C FE	71,215	75.7560	56,817	75,000	71,595	0	381	0	0	4.000	4.809	FA	1,133	2,908	02/10/2022	08/15/2029
980745-F#-5	WOODWARD INC				2.C	200,000	97.4870	194,974	200,000	200,000	0	0	0	0	4.350	4.350	MN	749	8,700	05/31/2018	05/30/2027
980745-F*-9	WOODWARD INC				2.C	112,195	90.5790	96,670	106,725	106,725	0	0	0	(6,995)	1.120	1.120	MS	325	1,167	09/23/2016	09/23/2026
980745-F@-7	WOODWARD INC				2.C	200,000	97.9250	195,850	200,000	200,000	0	0	0	0	4.270	4.270	MN	735	8,540	05/31/2018	05/30/2025
98138H-AJ-0	WORKDAY INC	LS		1	2.B FE	499,010	88.2740	441,368	500,000	499,072	0	62	0	0	3.800	3.824	AO	4,750	9,500	03/30/2022	04/01/2032
98581*-AA-9	YELLOWSTONE ENERGY LTD				2.B	203,719	100.5950	204,931	203,719	203,719	0	0	0	0	5.750	5.750	JD	33	11,714	04/24/2013	12/31/2026
988498-AP-6	YUM BRANDS INC			1	3.C FE	83,325	88.3930	79,553	90,000	83,523	0	198	0	0	4.625	5.623	AO	1,041	2,775	10/13/2022	01/31/2032
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC				2.B FE	2,665,660	96.0580	1,921,169	2,000,000	2,616,959	0	(26,824)	0	0	5.750	3.346	MN	9,903	115,000	03/10/2021	11/30/2039
98978V-AM-5	ZOETIS INC			1	2.A FE	1,116,040	80.5240	805,236	1,000,000	1,110,758	0	(2,972)	0	0	3.950	3.283	MS	11,960	39,500	03/10/2021	09/12/2047
G8472#-AE-1	STERIS CORPORATION				2.B	1,246,850	89.5760	1,077,510	1,202,900	1,202,900	0	0	0	(151,550)	3.040	3.040	FA	12,596	38,318	02/27/2017	02/27/2029
L9082*-AR-0	TRAFIGURA FUNDING SA				2.A PL	500,000	86.9040	434,520	500,000	500,000	0	0	0	0	4.170	4.170	MS	5,560	20,850	03/25/2020	03/25/2027
L9082*-AV-1	TRAFIGURA FUNDING SA				2.A PL	850,000	81.2400	690,540	850,000	850,000	0	0	0	0	4.890	4.890	AO	7,274	41,565	04/28/2021	04/28/2031
N5276#-AA-5	LITTELFUSE NETHERLAND CV				2.B	318,345	97.8680	313,349	320,175	320,175	0	0	0	(20,985)	1.140	1.140	JD	233	3,627	12/08/2016	12/08/2023
N5276#-AB-3	LITTELFUSE NETHERLAND CV				2.B	106,115	87.8720	93,781	106,725	106,725	0	0	0	(6,995)	1.830	1.830	JD	125	1,941	12/08/2016	12/08/2028
N9651*-AA-6	WOODWARD INTERNATIONAL BV				2.C	112,195	86.5150	92,333	106,725	106,725	0	0	0	(6,995)	1.310	1.310	MS	381	1,365	09/23/2016	09/23/2028
013716-AW-5	RIO TINTO ALCAN INC		A		1.F FE	601,645	101.9140	509,570	500,000	583,518	0	(5,106)	0	0	5.750	4.027	JD	2,396	28,750	03/26/2019	06/01/2035
01626P-AP-1	ALIMENTATION COUCHE TARD INC SERIES 144A		A	1	2.B FE	728,396	71.1820	747,415	1,050,000	730,646	0	2,251	0	0	3.439	6.246	MN	4,815	18,055	10/05/2022	05/13/2041
136385-AL-5	CANADIAN NATL RESOURCES		A		2.A FE	822,929	98.9320	865,654	875,000	823,327	0	398	0	0	6.250	6.882	MS	16,102	0	10/24/2022	03/15/2038
136385-AY-7	CANADIAN NATL RESOURCES	LS	A	2	2.A FE	1,725,000	86.7450	2,168,620	2,500,000	1,751,899	0	10,269	0	0	4.950	7.683	JD	10,313	123,750	03/20/2020	06/01/2047
14040*-AB-9	CAPITAL POWER CORP		A		2.C	9,053,948	98.9880	8,117,016	8,200,000	8,600,999	0	(106,312)	0	0	5.610	4.077	JD	20,445	460,020	05/31/2018	06/15/2026
14739L-AB-8	CASCADES INC USA INC SERIES 144A		A	1	3.C FE	86,375	87.5460	87,546	100,000	87,333	0	958	0	0	5.375	8.520	JJ	2,478	2,688	07/06/2022	01/15/2028
15135U-AR-0	CENOVUS ENERGY INC SERIES WI		A	1	2.C FE	1,598,288	89.4440	1,431,100	1,600,000	1,598,706	0	25	0	0	5.400	5.406	JD	3,840	86,400	04/04/2017	06/15/2047
29269R-AA-3	ENERFLEX LTD SERIES 144A		A	1	3.C FE	31,737	99.7250	34,904	35,000	31,848	0	111	0	0	9.000	11.500	AO	691	0	10/06/2022	10/15/2027
292766-A#-9	ENERPLUS CORP		A		2.C	400,000	97.9570	391,828	400,000	400,000	0	0	0	0	4.400	4.400	MN	2,249	17,600	05/15/2012	05/15/2024
303901-BB-7	FAIRFAX FINL HLDGS LTD SERIES WI		A	1	2.B FE	985,840	94.5090	945,090	1,000,000	991,364	0	1,397	0	0	4.850	5.038	AO	9,969	48,500	09/21/2018	04/17/2028
448055-AD-5	HUSKY ENERGY INC		A		2.C FE	401,656	102.5610	410,244	400,000	401,216	0	(47)	0	0	6.800	6.767	MS	8,009	27,200	02/25/2008	09/15/2037
45823T-AL-0	INTACT FINANCIAL CORP SERIES 144A		A	1	1.G FE	250,000	98.6630	246,657	250,000	250,000	0	0	0	0	5.459	5.459	MS	3,753	0	09/15/2022	09/22/2032
66977W-AP-4	NOVA CHEMICALS CORP SERIES 144A		A	2	3.C FE	15,000	94.1490	14,122	15,000	15,000	0	0	0	0	5.000	5.000	MN	125	750	10/17/2014	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP SERIES 144A		A	2	3.C FE	36,600	89.8220	35,929	40,000	38,004	0	368	0	0	5.250	6.571	JD	175	2,100	12/14/2018	06/01/2027
67077M-AN-8	NUTRIEN LTD		A	1	2.B FE	396,440	86.1460	344,583	400,000	397,499	0	154	0	0	4.125	4.191	MS	4,858	16,500	02/25/2015	03/15/2035
71644E-AJ-1	PETRO CANADA		A		2.A FE	1,802,220	104.7510	1,571,267	1,500,000	1,793,485	0	(8,735)	0	0	6.800	4.965	MN	13,033	102,000	04/18/2022	05/15/2038
878742-BG-9	TECK RESOURCES LIMITED	LS	A	1	2.C FE	784,800	89.4280	670,712	750,000	781,380	0	(3,420)	0	0	3.900	3.251	JJ	13,488	14,625	02/01/2022	07/15/2030
89346D-AH-0	TRANSALTA CORP		A	1	3.A FE	35,000	102.1280	35,745	35,000	35,000	0	0	0	0	7.750	7.750	MN	332	0	11/14/2022	11/15/2029
893526-8Z-9	TRANSCANADA PIPELINES LTD		A		2.A FE	626,898	114.3300	685,982	600,000	620,840	0	(671)	0	0	7.625	7.255	JJ	21,096	45,750	02/06/2009	01/15/2039
98417E-AC-4	GLENCORE FINANCE CANADA SERIES 144A		A		2.A FE	6,978,090	105.2270	7,365,911	7,000,000	6,983,892	0	606	0	0	6.900	6.925	MN	61,717	483,000	11/14/2007	11/15/2037
C4111#-AF-8	GRAYMONT LTD		A		2.C PL	92,308	100.0070	92,314	92,308	92,307	0	0	0	0	6.870	6.869	JJ	3,012	6,342	01/10/2008	01/10/2023
C8665*-AC-0	TFORCE HOLDINGS INC		A		2.C PL	200,000	84.1610	168,322	200,000	200,000	0	0	0	0	3.250	3.250	JAJO	1,553	6,500	01/05/2021	01/05/2031
C8665*-AD-8	TFORCE HOLDINGS INC		A		2.C PL	100,000	81.7740	81,774	100,000	100,000	0	0	0	0	3.350	3.350	JAJO	800	3,350	01/05/2021	01/05/2033

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
00084D-AV-2	ABN AMRO BANK NV SERIES 144A		D	2	2.B FE	1,004,035	72.2930	722,934	1,000,000	1,003,624	0	(391)	0	0	3.324	3.275	MS	9,972	24,930	12/14/2021	03/13/2037
00388W-AK-7	ABU DHABI NATIONAL ENERGY SERIES 144A		D	1	1.D FE	250,000	78.2750	195,688	250,000	250,000	0	0	0	0	3.400	3.400	AO	1,464	8,500	04/20/2021	04/29/2051
00774M-AB-1	AERCAP IRELAND CAP GLOBA	LS	D	2	2.C FE	1,645,000	90.3990	1,807,981	2,000,000	1,754,892	0	44,560	0	0	3.650	6.827	JJ	32,444	73,000	05/21/2020	07/21/2027
02364W-AJ-4	AMERICA MOVIL SAB DE CV		D		2.A FE	534,437	106.2380	526,938	496,000	521,732	0	(1,433)	0	0	6.375	5.775	MS	10,540	31,620	01/20/2011	03/01/2035
034863-AW-0	ANGLO AMERICAN CAPITAL SERIES 144A	LS	D	1	2.B FE	497,170	99.2740	496,368	500,000	497,798	0	239	0	0	5.625	5.700	AO	7,031	28,125	03/30/2020	04/01/2030
035229-CL-5	ANHEUSER BUSCH COS LLC		C		2.A FE	866,965	96.6190	1,062,809	1,100,000	906,533	0	4,430	0	0	6.000	7.797	MN	11,000	66,000	01/12/2009	11/01/2041
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	245,528	98.2500	245,625	250,000	245,742	0	214	0	0	5.625	5.864	MN	1,875	7,031	05/10/2022	05/13/2032
046353-AG-3	ASTRAZENECA PLC		D		1.G FE	280,545	86.4420	216,104	250,000	278,757	0	(1,037)	0	0	4.000	3.208	MS	2,861	10,000	03/30/2021	09/18/2042
052528-AP-1	AUST & NZ BANKING GROUP SERIES 144A		D		2.A FE	500,000	100.9990	504,994	500,000	500,000	0	0	0	0	6.742	6.742	JD	2,154	0	11/29/2022	12/08/2032
05330K-A@-4	AUTO METRO PUERTO RICO METROPOLITANAS		C		2.C FE	1,189,200	107.6680	1,280,388	1,189,200	1,189,200	0	0	0	0	7.500	7.572	MJSD	248	89,190	02/27/2019	12/31/2038
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A		D		2.C FE	739,049	92.4620	696,096	752,844	739,914	0	865	0	0	6.750	7.013	MJSD	141	50,817	08/02/2013	06/30/2035
05523R-AC-1	BAE SYSTEMS PLC SERIES 144A		D		2.A FE	1,011,465	100.5670	754,254	750,000	996,664	0	(9,274)	0	0	5.800	3.413	AO	9,667	43,500	05/17/2021	10/11/2041
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	492,685	64.7180	323,592	500,000	493,040	0	157	0	0	3.000	3.075	MS	4,417	15,000	09/08/2020	09/15/2050
055451-AR-9	BHP BILLITON FIN USA LTD		D		1.F FE	835,905	86.8930	651,701	750,000	833,123	0	(2,782)	0	0	4.125	3.337	FA	10,914	30,938	02/01/2022	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD		D		1.F FE	1,186,610	96.8800	968,800	1,000,000	1,181,828	0	(4,782)	0	0	5.000	3.733	MS	12,639	50,000	02/25/2022	09/30/2043
05551C-AA-3	BIB CENTRAL AMERICAN CARD REC		D		2.A FE	1,307,153	94.3480	1,233,272	1,307,153	1,307,153	0	0	0	0	3.500	3.500	JAJO	10,675	45,750	11/05/2019	01/07/2030
055780-AF-0	BPCE SA SERIES 144A		D	2	2.B FE	500,000	72.9670	364,833	500,000	500,000	0	0	0	0	3.116	3.116	AO	3,116	15,580	10/12/2021	10/19/2032
055780-AG-8	BPCE SA SERIES 144A		D	2	2.B FE	1,000,000	64.9960	649,962	1,000,000	1,000,000	0	0	0	0	3.582	3.529	AO	7,164	35,820	10/12/2021	10/19/2042
055780-AH-6	BPCE SA SERIES 144A	LS	D	2	2.B FE	500,000	74.7230	373,617	500,000	500,000	0	0	0	0	3.648	3.648	JJ	8,461	9,120	01/10/2022	01/14/2037
05583J-AM-4	BPCE SA SERIES 144A		D	2	2.A FE	3,664,680	95.0870	3,803,466	4,000,000	3,669,353	0	4,673	0	0	5.748	6.950	JJ	103,464	0	10/28/2022	07/19/2033
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A		D	1	1.G FE	491,195	82.3630	411,813	500,000	492,129	0	772	0	0	2.875	3.081	AO	3,075	14,375	10/06/2021	10/14/2031
059626-AC-5	BANCO NACIONAL DE PANAMA SERIES 144A		D	1	2.B FE	499,560	80.1500	400,750	500,000	499,655	0	41	0	0	2.500	2.510	FA	4,861	12,500	08/04/2020	08/11/2030
05964H-AF-2	BANCO SANTANDER SA	LS	D		1.G FE	1,990,780	90.6850	1,813,703	2,000,000	1,994,914	0	878	0	0	3.800	3.855	FA	27,022	76,000	10/17/2017	02/23/2028
06738E-BS-3	BARCLAYS PLC	LS	D	2	2.B FE	2,500,000	67.4930	1,687,326	2,500,000	2,500,000	0	0	0	0	3.811	3.746	MS	29,376	95,275	03/03/2021	03/10/2042
06738E-CA-1	BARCLAYS PLC	LS	D	1	2.B FE	778,033	94.4660	826,579	875,000	779,382	0	1,350	0	0	5.746	7.364	FA	19,832	0	10/24/2022	08/09/2033
07586P-AA-9	BECLE SA DE CV SERIES 144A		D	1	2.B FE	247,440	76.5500	191,375	250,000	247,717	0	227	0	0	2.500	2.617	AO	1,337	6,250	09/30/2021	10/14/2031
08866T-AB-8	BIB MERCHANT VOUCHER RECE		D		2.A FE	431,593	97.5230	420,902	431,593	431,593	0	0	0	0	4.180	4.202	JAJO	4,209	18,041	03/19/2018	04/07/2028
09659T-2C-4	BNP PARIBAS SERIES 144A	LS	D		2.A FE	5,000,000	61.3640	3,068,208	5,000,000	5,000,000	0	0	0	0	2.824	2.824	JJ	60,794	141,200	01/19/2021	01/26/2041
11102A-AE-1	BRITISH TELECOMMUNICATIO SERIES 144A		D	1	2.B FE	991,480	85.1940	851,938	1,000,000	993,865	0	784	0	0	3.250	3.351	MN	4,785	32,500	11/05/2019	11/08/2029
12565W-AB-7	CK HUTCHISON INTNTL 21 SERIES 144A		D	1	1.F FE	247,268	82.4880	206,219	250,000	247,687	0	247	0	0	2.500	2.625	AO	1,319	6,250	04/12/2021	04/15/2031
12661P-AD-1	CSL FINANCE PLC SERIES 144A		D	1	1.G FE	749,903	89.8450	673,837	750,000	749,905	0	2	0	0	4.625	4.626	AO	6,167	17,344	04/20/2022	04/27/2042
12661P-AE-9	CSL FINANCE PLC SERIES 144A		C	1	1.G FE	249,285	89.5750	223,937	250,000	249,293	0	8	0	0	4.750	4.768	AO	2,111	5,938	04/20/2022	04/27/2052
191241-AH-1	COCA-COLA FEMSA SAB CV		D	1	1.G FE	223,677	86.1750	194,756	226,000	224,293	0	215	0	0	2.750	2.869	JJ	2,745	6,215	01/08/2020	01/22/2030
192714-AE-3	COLBUN SA SERIES 144A		D	1	2.B FE	499,130	84.0810	420,406	500,000	499,259	0	123	0	0	3.150	3.169	JJ	7,088	11,813	10/14/2021	01/19/2032
200447-AC-4	COMISION FEDERAL DE ELECTRICID SERIES 144A		D		2.B FE	203,734	80.7380	166,319	206,000	204,161	0	51	0	0	5.750	5.828	FA	4,508	11,845	02/09/2012	02/14/2042
202712-BS-3	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	3,126,320	82.4280	3,297,133	4,000,000	3,137,826	0	11,506	0	0	3.784	7.001	MS	44,988	0	10/28/2022	03/14/2032
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A		D	1	2.B FE	249,685	83.8310	209,578	250,000	249,711	0	26	0	0	3.350	3.365	JJ	3,769	4,188	01/13/2022	01/19/2032
210314-AB-6	TRANSMANTARO SERIES 144A		D		2.C FE	580,609	90.8630	454,313	500,000	568,313	0	(6,309)	0	0	4.700	3.036	AO	4,896	23,500	09/09/2020	04/16/2034
210314-AD-2	TRANSMANTARO SERIES 144A		D	2	2.C FE	500,000	90.7690	453,844	500,000	500,000	0	0	0	0	5.200	5.199	AO	5,778	13,000	04/04/2022	04/11/2038
21987B-BA-5	CORPORACION NACIONAL DEL COBRE SERIES 144A		D	1	1.G FE	488,730	75.1500	375,750	500,000	489,023	0	234	0	0	3.700	3.831	JJ	7,760	18,500	10/19/2021	01/30/2050
225313-AK-1	CREDIT AGRICOLE SA SERIES 144A		D	2	2.A FE	993,810	87.1310	871,308	1,000,000	995,467	0	360	0	0	4.000	4.055	JJ	19,000	40,000	01/03/2018	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	993,920	81.7310	817,308	1,000,000	995,519	0	557	0	0	3.250	3.322	JJ	15,076	32,500	01/08/2020	01/14/2030
225401-AC-2	CREDIT SUISSE GROUP AG SERIES 144A	LS	D	2	2.B FE	1,000,000	82.8850	828,851	1,000,000	1,000,000	0	0	0	0	4.282	4.282	JJ	20,458	42,820	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.B FE	2,000,000	80.1550	1,603,097	2,000,000	2,000,000	0	0	0	0	3.869	3.869	JJ	36,326	77,380	01/05/2018	01/12/2029
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.B FE	1,000,000	77.6290	776,294	1,000,000	1,000,000	0	0	0	0	4.194	4.166	AO	10,485	41,940	03/27/2020	04/01/2031
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION		D		2.B FE	500,000	84.5930	422,965	500,000	500,000	0	0	0	0	3.100	3.100	JD	646	15,500	06/16/2021	06/16/2031

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
23341C-AC-7	DNB BANK ASA SERIES 144A		D	2	1.G FE	1,750,000	100.0010	1,750,024	1,750,000	1,750,000	0	0	0	0	5.896	5.688	AO	22,642	0	10/04/2022	10/09/2026
23636A-BC-4	DANSKE BANK A S SERIES 144A		D	2	2.A FE	500,000	91.9520	459,761	500,000	500,000	0	0	0	0	4.298	4.298	AO	5,373	10,745	03/28/2022	04/01/2028
26835P-AJ-9	EDP FINANCE BV SERIES 144A		D		2.B FE	249,683	102.7060	256,764	250,000	249,695	0	12	0	0	6.300	6.330	AO	3,500	0	10/03/2022	10/11/2027
279158-AN-9	ECOPETROL SA		D	1	3.A FE	495,560	90.5000	452,500	500,000	496,468	0	360	0	0	6.875	7.000	AO	5,920	34,375	04/24/2020	04/29/2030
28249N-AB-7	EIG PEARL HOLDINGS SARL SERIES 144A		D		1.F FE	1,000,000	76.5500	765,500	1,000,000	1,000,000	0	0	0	0	4.387	4.386	FA	14,745	26,322	01/13/2022	11/30/2046
29245V-AE-5	ENTEL CHILE SA SERIES 144A		D	2	2.C FE	299,946	79.5500	238,650	300,000	299,950	0	2	0	0	3.050	3.052	MS	2,720	9,150	09/09/2021	09/14/2032
29266M-AE-9	IBERDROLA INTL BV		D		2.A FE	7,531,860	105.3410	7,373,850	7,000,000	7,305,098	0	(19,629)	0	0	6.750	6.187	MS	139,125	472,500	12/19/2003	09/15/2033
29266M-AF-6	IBERDROLA INTL BV		D		2.A FE	4,311,653	105.7390	4,546,761	4,300,000	4,308,317	0	(367)	0	0	6.750	6.728	JJ	133,838	290,250	06/08/2007	07/15/2036
29278G-BA-5	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	978,690	105.6770	1,056,768	1,000,000	979,004	0	314	0	0	7.500	7.811	AO	16,042	0	10/06/2022	10/14/2032
29278G-BB-3	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	950,150	106.8290	1,068,286	1,000,000	950,237	0	87	0	0	7.750	8.199	AO	16,576	0	10/06/2022	10/14/2052
30251G-AW-7	FMG RESOURCES AUG 2006 SERIES 144A		D	2	3.A FE	20,000	98.2820	19,656	20,000	20,000	0	0	0	0	5.125	5.125	MN	131	1,025	05/09/2017	05/15/2024
35177P-AX-5	ORANGE SA		D		2.A FE	1,398,270	96.6470	966,471	1,000,000	1,370,373	0	(14,505)	0	0	5.375	2.842	JJ	25,083	53,750	01/14/2021	01/13/2042
36321P-AB-6	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	500,000	80.4800	402,402	500,000	500,000	0	0	0	0	2.625	2.625	MS	3,318	13,125	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	500,000	77.3190	386,594	500,000	500,000	0	0	0	0	3.250	3.250	MS	4,108	16,250	10/27/2020	09/30/2040
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A	LS	D	1	2.B FE	246,695	80.4780	201,194	250,000	247,214	0	264	0	0	2.980	3.135	MS	2,132	7,450	03/11/2021	03/18/2031
36830B-AD-7	GC TREASURY CENTRE CO SERIES 144A		D	1	2.B FE	745,568	87.8000	658,500	750,000	745,839	0	272	0	0	4.400	4.474	MS	8,342	16,500	03/23/2022	03/30/2032
36830D-AC-5	GC TREASURY CENTRE CO SERIES REGS		D	1	2.B FE	192,210	68.6750	171,688	250,000	192,644	0	434	0	0	4.300	5.996	MS	3,076	5,375	06/16/2022	03/18/2051
36830D-AD-3	GC TREASURY CENTRE CO SERIES REGS		D	1	2.B FE	216,348	88.0220	220,055	250,000	216,991	0	644	0	0	4.400	6.307	MS	2,781	0	10/03/2022	03/30/2032
404280-DF-3	HSBC HOLDINGS PLC		D	1	1.G FE	1,001,410	94.5210	945,208	1,000,000	1,001,266	0	(144)	0	0	4.755	4.446	JD	2,906	23,775	06/02/2022	06/09/2028
449282-AA-0	ICHTHYS LNG PTY LTD		D		1.G PL	600,000	94.5090	567,054	600,000	600,000	0	0	0	0	4.250	4.250	JD	1,133	12,750	06/13/2022	12/15/2029
45262B-AF-0	IMPERIAL BRANDS FIN PLC SERIES 144A		D	1	2.B FE	247,390	99.5160	248,791	250,000	247,584	0	194	0	0	6.125	6.372	JJ	6,550	0	07/20/2022	07/27/2027
45326Y-A@-6	INCITEC PIVOT LTD		D		2.B	700,000	93.1660	652,162	700,000	700,000	0	0	0	0	4.130	4.130	AO	4,899	28,910	10/30/2019	10/30/2030
456837-BC-6	ING GROEP NV	LS	D	2	1.G FE	1,764,650	88.0410	1,650,773	1,875,000	1,766,049	0	1,399	0	0	4.252	4.945	MS	20,596	26,575	10/24/2022	03/28/2033
45846A-AA-8	INTERCHILE SA SERIES 144A		D		2.A FE	200,000	82.6440	165,288	200,000	200,000	0	0	0	0	4.500	4.500	JD	25	9,000	07/19/2021	06/30/2056
460599-AD-5	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.B FE	200,000	99.2500	198,500	200,000	200,000	0	0	0	0	6.250	6.250	JJ	5,764	12,500	09/17/2018	01/15/2027
46115H-BB-2	INTESA SANPAOLO SPA		D		2.A FE	1,995,720	89.1210	1,782,421	2,000,000	1,997,854	0	425	0	0	3.875	3.901	JJ	35,951	77,500	07/10/2017	07/14/2027
47032F-AB-5	JAMES HARDIE INTL FIN SERIES 144A		D	1	3.A FE	195,750	91.7500	183,500	200,000	197,566	0	412	0	0	5.000	5.278	JJ	4,611	10,000	03/20/2018	01/15/2028
478375-AL-2	JOHNSON CONTROLS INTL PL		D	1	2.B FE	915,907	86.5610	619,777	716,000	903,536	0	(6,374)	0	0	4.625	2.944	JJ	16,466	33,115	01/08/2021	07/02/2044
48268K-AG-6	KT CORP SERIES 144A		D		1.G FE	623,969	96.4750	602,969	625,000	624,095	0	126	0	0	4.000	4.059	FA	9,931	0	08/01/2022	08/08/2025
494386-AD-7	KIMBERLY CLARK DE MEXICO SERIES 144A		D	2	1.G FE	750,000	81.7500	613,125	750,000	750,000	0	0	0	0	2.431	2.431	JJ	9,116	18,233	06/24/2020	07/01/2031
50220P-AE-3	LSEGA FINANCING PLC SERIES 144A	LS	D	1	1.G FE	1,520,120	72.5750	1,088,618	1,500,000	1,519,221	0	(866)	0	0	3.200	3.105	AO	11,333	48,000	10/21/2021	04/06/2041
50247V-AC-3	LYB INTL FINANCE BV		D	1	2.B FE	837,814	83.3490	583,441	700,000	827,817	0	(4,188)	0	0	4.875	3.605	MS	10,048	34,125	01/20/2021	03/15/2044
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	3,238,528	94.9090	3,084,553	3,250,000	3,243,391	0	1,107	0	0	4.375	4.419	MS	39,102	142,188	03/15/2018	03/22/2028
53944Y-AU-7	LLOYDS BANK PLC	LS	D	2	1.G FE	500,000	91.8190	459,095	500,000	500,000	0	0	0	0	4.976	4.976	FA	9,676	0	08/04/2022	08/11/2033
58516N-AB-0	MEGA ADVANCE INVESTMENTS SERIES 144A	LS	D		2.A FE	199,178	104.7060	209,413	200,000	199,336	0	19	0	0	6.375	6.406	MN	1,735	12,750	05/05/2011	05/12/2041
606822-BK-9	MITSUBISHI UFJ FIN GRP		D		1.G FE	1,032,590	81.2350	812,345	1,000,000	1,031,461	0	(1,129)	0	0	3.751	3.499	JJ	16,984	18,755	02/25/2022	07/18/2039
606822-CG-7	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	500,000	90.6190	453,093	500,000	500,000	0	0	0	0	4.315	4.255	AO	4,315	10,788	04/11/2022	04/19/2033
60687Y-AT-6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	5,000,000	92.2100	4,610,511	5,000,000	5,000,000	0	0	0	0	4.254	4.254	MS	64,992	212,700	09/05/2018	09/11/2029
62877C-AA-1	NORDIC AVIATION CAPITAL 29 DAC		D		4.B FE	1,731,189	81.5000	1,410,919	1,731,189	1,731,189	0	0	0	0	4.750	4.750	JD	228	47,740	06/01/2022	06/30/2026
62954H-AL-2	NXP BV NXP FDG NXP USA		D	1	2.B FE	989,232	67.7790	677,792	1,000,000	989,507	0	275	0	0	3.125	3.199	FA	11,806	15,625	05/19/2022	02/15/2042
62954H-AU-2	NXP BV NXP FDG NXP USA		D	2	2.B FE	925,111	69.7740	784,959	1,125,000	925,561	0	451	0	0	3.250	4.518	MN	5,078	18,281	10/24/2022	05/11/2041
62954H-BB-3	NXP BV NXP FDG NXP USA		D	1	2.B FE	997,010	94.4390	944,390	1,000,000	997,258	0	248	0	0	5.000	5.035	JJ	31,250	0	05/12/2022	01/15/2033
63861V-AB-3	NATIONWIDE BLDG SOCIETY SERIES 144A		D	2	2.A FE	3,000,000	90.2250	2,706,764	3,000,000	3,000,000	0	0	0	0	4.302	4.302	MS	40,511	129,060	03/01/2018	03/08/2029
65120F-AB-0	NEWCREST FINANCE PTY LTD SERIES 144A		D		2.B FE	1,478,912	91.1450	1,023,560	1,123,000	1,464,145	0	(12,566)	0	0	5.750	3.531	MN	8,251	64,573	10/22/2021	11/15/2041
654744-AB-7	NISSAN MOTOR CO SERIES 144A		D	1	2.C FE	250,000	92.8900	232,225	250,000	250,000	0	0	0	0	3.522	3.520	MS	2,544	8,805	09/10/2020	09/17/2025

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
654744-AC-5	NISSAN MOTOR CO SERIES 144A		D	1	2.C FE	250,000	90.6750	226,686	250,000	250,000	0	0	0	0	4.345	4.342	MS	3,138	10,863	09/10/2020	09/17/2027
654744-AD-3	NISSAN MOTOR CO SERIES 144A		D	1	2.C FE	250,000	84.8670	212,168	250,000	250,000	0	0	0	0	4.810	4.810	MS	3,474	12,025	09/10/2020	09/17/2030
656029-AK-1	NORINCHUKIN BANK SERIES 144A		D		1.F FE	1,000,000	97.6750	976,749	1,000,000	1,000,000	0	0	0	0	5.071	5.071	MS	15,072	0	09/07/2022	09/14/2032
67052N-AB-1	NUFARM AUSTRALIA AMERICA SERIES 144A		D	1	3.C FE	84,000	86.2500	86,250	100,000	84,721	0	721	0	0	5.000	7.858	JJ	2,139	2,500	07/18/2022	01/27/2030
68560E-AB-4	ORBIA ADVANCE CORP SAB SERIES 144A		D	1	2.C FE	247,040	78.1250	195,313	250,000	247,467	0	246	0	0	2.875	3.013	MN	998	7,188	05/06/2021	05/11/2031
716564-AB-5	PETROLEOS DEL PERU - PETROPERU SERIES 144A		D		3.B FE	573,590	65.3450	326,725	500,000	570,787	0	(1,724)	0	0	5.625	4.650	JD	938	28,875	02/04/2021	06/19/2047
71675C-AE-8	PETRONAS CAPITAL LTD SERIES 144A	LS	D	2	1.G FE	1,000,000	68.8240	688,238	1,000,000	1,000,000	0	0	0	0	3.404	3.404	AO	5,957	34,040	04/22/2021	04/28/2061
73730E-AA-1	POSCO SERIES 144A		D		2.A FE	249,465	96.2120	240,530	250,000	249,534	0	69	0	0	4.375	4.452	FA	4,466	0	07/28/2022	08/04/2025
73730E-AB-9	POSCO SERIES 144A		D		2.A FE	248,983	93.9690	234,923	250,000	249,057	0	75	0	0	4.500	4.592	FA	4,594	0	07/28/2022	08/04/2027
74730D-AD-5	QATAR PETROLEUM SERIES 144A		D	1	1.D FE	500,000	73.2060	366,031	500,000	500,000	0	0	0	0	3.300	3.300	JJ	7,746	16,500	06/30/2021	07/12/2051
74730D-AE-3	QATAR PETROLEUM SERIES 144A		D	1	1.D FE	249,078	76.4560	191,141	250,000	249,127	0	34	0	0	3.125	3.150	JJ	3,668	7,813	06/30/2021	07/12/2041
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A		D		1.G FE	197,844	85.8360	171,672	200,000	198,177	0	194	0	0	2.625	2.749	AO	1,210	5,250	03/31/2021	04/08/2031
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	500,000	85.1880	425,941	500,000	500,000	0	0	0	0	3.758	3.758	AO	4,437	9,395	03/30/2022	04/06/2033
759470-BA-4	RELIANCE INDUSTRIES LTD		D		2.B FE	3,006,978	100.8940	3,059,099	3,032,000	3,008,864	0	1,003	0	0	6.250	6.322	AO	37,900	189,500	08/21/2020	10/19/2040
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A		D		2.B FE	997,580	81.0730	810,735	1,000,000	997,785	0	205	0	0	2.875	2.903	JJ	13,497	14,375	01/05/2022	01/12/2032
759470-BD-8	RELIANCE INDUSTRIES LTD SERIES 144A		D		2.B FE	493,060	65.5870	327,935	500,000	493,185	0	125	0	0	3.625	3.702	JJ	8,509	9,063	01/05/2022	01/12/2052
767201-AL-0	RIO TINTO FIN USA LTD	LS	D		1.F FE	4,091,400	99.6750	3,987,005	4,000,000	4,070,473	0	(2,396)	0	0	5.200	5.049	MN	34,089	208,000	09/14/2011	11/02/2040
77578J-AC-2	ROLLS-ROYCE PLC SERIES 144A		D	1	3.C FE	182,000	95.2500	190,500	200,000	182,939	0	939	0	0	5.750	7.928	AO	2,428	5,750	09/07/2022	10/15/2027
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	892,728	69.4030	832,834	1,200,000	895,822	0	3,094	0	0	3.300	5.574	MS	13,090	0	09/09/2022	09/02/2040
78397P-AD-3	SA GLOBAL SUKUK LTD SERIES 144A		D	1	1.F FE	500,000	85.1750	425,875	500,000	500,000	0	0	0	0	2.694	2.694	JD	524	13,470	06/09/2021	06/17/2031
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,500,000	89.3620	1,340,429	1,500,000	1,500,000	0	0	0	0	3.823	3.823	MN	9,239	57,345	10/27/2017	11/03/2028
81180W-AR-2	SEAGATE HDD CAYMAN	LS	D	2	3.A FE	376,934	93.2210	352,377	378,000	377,541	0	91	0	0	4.875	4.906	JD	1,536	18,428	05/11/2015	06/01/2027
81180W-BC-4	SEAGATE HDD CAYMAN SEAGATE TECHNOLOGY PLC	LS	D	1	3.A FE	407,732	82.9040	338,249	408,000	407,787	0	(213)	0	0	4.091	4.100	JD	1,391	16,691	09/28/2021	06/01/2029
822582-CK-6	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,481,760	72.5330	1,087,994	1,500,000	1,482,510	0	684	0	0	2.875	2.956	MN	4,193	43,125	11/22/2021	11/26/2041
833636-AL-7	SOCIEDAD QUIMICA Y MINER SERIES 144A		D		2.A FE	247,935	73.3000	183,250	250,000	247,984	0	39	0	0	3.500	3.545	MS	2,698	8,507	09/13/2021	09/10/2051
84265V-AA-3	SOUTHERN COPPER CORP		C		2.A FE	109,461	115.4880	115,488	100,000	106,699	0	(331)	0	0	7.500	6.703	JJ	3,208	7,500	05/19/2011	07/27/2035
853254-AN-0	STANDARD CHARTERED PLC SERIES 144A	LS	D		2.B FE	672,025	91.6240	458,118	500,000	662,398	0	(5,254)	0	0	5.700	3.516	MS	7,521	28,500	01/25/2021	03/26/2044
86964W-AK-8	SUZANO AUSTRIA G		D	1	2.C FE	246,568	77.8750	194,688	250,000	246,990	0	264	0	0	3.125	3.280	JJ	3,602	8,116	06/28/2021	01/15/2032
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A	LS	D		2.A FE	248,303	79.8310	198,223	248,303	248,303	0	0	0	0	3.625	3.624	JJ	3,775	4,726	01/13/2022	01/31/2049
874060-AY-2	TAKEDA PHARMACEUTICAL		D	1	2.B FE	1,500,000	73.3860	1,100,785	1,500,000	1,500,000	0	0	0	0	3.025	3.025	JJ	21,679	45,375	06/29/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.B FE	451,880	67.4440	337,219	500,000	452,750	0	870	0	0	3.175	3.727	JJ	7,585	7,938	02/10/2022	07/09/2050
87927V-AF-5	TELECOM ITALIA CAPITAL		D		4.A FE	804,293	81.8090	818,090	1,000,000	831,578	0	9,125	0	0	6.375	8.166	MN	8,146	63,750	02/14/2006	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2.C FE	1,938,634	102.5260	2,050,522	2,000,000	1,956,999	0	4,760	0	0	7.045	7.298	JD	4,305	140,900	06/09/2006	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	651,703	78.9990	438,443	555,000	646,242	0	(4,584)	0	0	4.665	3.281	MS	8,271	25,891	10/18/2021	03/06/2038
88032W-AU-0	TENCENT HOLDINGS LTD SERIES 144A		D	1	1.E FE	499,865	81.6630	408,315	500,000	499,897	0	13	0	0	2.390	2.393	JD	929	11,950	05/27/2020	06/03/2030
89153V-AX-7	TOTAL CAPITAL INTL SA		D	1	1.E FE	989,490	74.4920	744,918	1,000,000	989,891	0	401	0	0	2.986	3.058	JD	166	29,860	01/04/2022	06/29/2041
89680Y-AC-9	TRITON CONTAINER SERIES 144A		D		2.C FE	376,165	77.8460	389,230	500,000	378,706	0	2,541	0	0	3.150	7.001	JD	700	7,875	10/04/2022	06/15/2031
902613-AL-2	UBS GROUP AG SERIES 144A		D	2	1.G FE	1,327,385	68.6790	1,030,187	1,500,000	1,328,532	0	1,147	0	0	3.179	3.896	FA	18,544	18,544	09/29/2022	02/11/2043
902613-AP-3	UBS GROUP AG SERIES 144A	LS	D	1	1.G FE	500,000	95.6980	478,488	500,000	500,000	0	0	0	0	4.751	4.596	MN	3,233	11,878	05/03/2022	05/12/2028
91832V-AA-2	VOC ESCROW LTD SERIES 144A		C	1	4.B FE	105,000	86.0100	90,311	105,000	105,000	0	0	0	0	5.000	5.000	FA	1,983	5,250	01/31/2018	02/15/2028
980236-AQ-6	WOODSIDE FINANCE LTD SERIES 144A		D	1	2.A FE	998,170	93.7420	937,423	1,000,000	998,776	0	168	0	0	4.500	4.523	MS	14,625	45,000	02/25/2019	03/04/2029
BRW16Y-JF-9	ENGIE ENERGIA CHILE SA SERIES REGS		D	1	2.B FE	300,300	77.0000	300,300	390,000	302,542	0	2,242	0	0	3.400	7.550	JJ	5,636	0	10/04/2022	01/28/2030
BRWAUQ-VE-8	SAUDI ARABIAN OIL CO		D		1.F FE	363,125	70.2500	351,250	500,000	364,306	0	1,181	0	0	3.250	5.080	MN	1,670	8,125	06/16/2022	11/24/2050
D2736#-AT-6	FRITZ DRAXLMAIER GMBH & CO KG		D		2.C PL	200,000	96.2450	192,490	200,000	200,000	0	0	0	0	4.680	4.680	JJ	4,056	10,060	07/25/2019	07/25/2027
D2736#-AU-3	FRITZ DRAXLMAIER GMBH & CO KG		D		2.C PL	300,000	96.0170	288,051	300,000	300,000	0	0	0	0	4.870	4.870	JJ	6,331	15,660	07/25/2019	07/25/2029

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
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES		D		2.B YE	300,000	96.9130	290,739	300,000	300,000	0	0	0	0	4.220	4.220	JD	387	12,660	06/20/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES		D		2.B YE	600,000	96.4500	578,700	600,000	600,000	0	0	0	0	4.420	4.420	JD	810	26,520	06/20/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES		D		2.B YE	600,000	96.0440	576,264	600,000	600,000	0	0	0	0	4.520	4.520	JD	829	27,120	06/20/2019	06/30/2031
F0405#-AD-3	ARTS ET TECHNIQUES DU PROGRES		D		2.B	1,200,000	95.5570	1,146,684	1,200,000	1,200,000	0	0	0	0	4.670	4.670	JD	1,712	56,040	06/20/2019	06/30/2034
F0405#-AF-8	ARTS ET TECHNIQUES DU PROGRES		D		2.B Z	300,000	89.8400	269,520	300,000	300,000	0	0	0	0	3.500	3.500	AO	1,867	10,500	10/27/2020	10/27/2030
F0405#-AG-6	ARTS ET TECHNIQUES DU PROGRES		D		2.B Z	300,000	89.2260	267,678	300,000	300,000	0	0	0	0	3.710	3.710	AO	1,979	11,130	10/27/2020	10/27/2032
G03690-AU-0	ANGLIAN WATER SERVICES LTD		D		1.G FE	700,000	98.8290	691,803	700,000	700,000	0	0	0	0	3.840	3.840	AO	5,675	26,880	10/15/2013	10/15/2023
G0488*-AA-2	ATLANTICA YIELD PLC		B		2.C PL	764,680	90.9170	679,218	747,075	747,075	0	0	0	(48,965)	1.960	1.960	MJSD	447	14,440	04/01/2020	06/20/2026
G17370-AA-7	BUUK INFRASTRUCTURE ISSUER PLC		B		2.B FE	278,910	89.6840	215,762	240,580	240,580	0	0	0	(30,310)	2.620	2.620	MS	1,873	6,453	03/14/2018	03/14/2027
G1745*-AR-2	BROOKFIELD UTILITIES ISSU		B		2.B FE	499,340	90.3050	434,512	481,160	481,160	0	0	0	(60,620)	2.620	2.620	MN	1,786	12,411	11/10/2016	11/10/2026
G1969#-AD-8	BALFOUR BEATTY PLC		D		3.B	887,500	99.6640	996,640	1,000,000	996,854	0	17,625	0	0	5.140	7.011	MS	16,562	51,400	03/27/2015	03/05/2023
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC		D		1.D PL	1,406,103	91.6000	1,287,991	1,406,103	1,406,103	0	(18)	0	0	3.800	3.800	MJSD	148	53,542	09/25/2020	09/30/2045
G2037*-AK-2	CHANEL LTD		D		1.D	200,000	82.2570	164,514	200,000	200,000	0	0	0	0	2.550	2.550	AO	1,105	5,100	10/13/2020	10/13/2032
G2044@-AY-1	COMPASS GROUP PLC		D		1.G	2,400,000	99.0140	2,376,336	2,400,000	2,400,000	0	0	0	0	4.120	4.120	AO	24,720	98,880	09/14/2011	10/01/2023
G2616#-AM-3	DCC TREASURY 2014 LTD		B		2.B	1,787,475	91.2420	1,460,670	1,600,875	1,600,875	0	0	0	(104,925)	1.960	1.960	MS	9,413	31,013	09/13/2017	09/13/2027
G2616#-AS-0	DCC TREASURY 2014 LTD		D		2.B	500,000	97.8610	489,305	500,000	500,000	0	0	0	0	4.550	4.550	AO	5,498	22,750	04/04/2019	04/04/2026
G2616#-AU-5	DCC TREASURY 2014 LTD		D		2.B	500,000	97.5160	487,580	500,000	500,000	0	0	0	0	4.770	4.770	AO	5,764	23,850	04/04/2019	04/04/2031
G2616#-AV-3	DCC TREASURY 2014 LTD		D		2.B	500,000	97.4370	487,185	500,000	500,000	0	0	0	0	4.920	4.920	AO	5,945	24,600	04/04/2019	04/04/2034
G2956@-AK-7	ABP ACQUISITIONS UK LTD		D		2.B	100,000	97.7210	97,721	100,000	100,000	0	0	0	0	4.110	4.110	JJ	1,872	4,110	07/17/2014	07/17/2024
G2956@-AL-5	ABP ACQUISITIONS UK LTD		D		2.B	100,000	95.2380	95,238	100,000	100,000	0	0	0	0	4.410	4.410	JJ	2,009	4,410	07/17/2014	07/17/2029
G3076*-AD-8	ENVOL INVESTMENTS LIMITED		B		2.B PL	347,340	89.6460	287,024	320,175	320,175	0	0	0	(20,985)	2.780	2.780	JD	49	8,812	06/28/2018	06/29/2030
G31980-AG-2	ESSENTRA PLC ESSENTRA PLC		D		2.C Z	500,000	87.0100	435,050	500,000	500,000	0	0	0	0	3.900	3.900	JJ	8,342	19,500	07/27/2021	07/27/2031
G3198@-AH-0	ESSENTRA PLC ESSENTRA PLC		D		2.C YE	800,000	85.2500	682,000	800,000	800,000	0	0	0	0	4.000	4.000	JJ	13,689	32,000	07/27/2021	07/27/2033
G3663#-AE-1	FORTH PRIV		B		2.C	624,175	84.7650	509,819	601,450	601,450	0	0	0	(75,775)	3.030	3.030	MS	5,265	18,581	09/17/2019	09/17/2031
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L		D		1.C FE	392,411	80.2900	388,012	483,265	394,350	0	1,939	0	0	2.940	5.280	MS	3,591	7,104	06/16/2022	09/30/2040
G4162#-AB-1	GREENSANDS FINANCING PLC		B		2.C Z	3,194,375	92.7850	2,790,277	3,007,250	3,007,250	0	0	0	(378,875)	3.940	3.940	MN	10,532	121,416	11/29/2018	11/29/2028
G4162#-AE-5	GREENSANDS FINANCING PLC		D		2.C Z	800,000	98.9780	791,824	800,000	800,000	0	0	0	0	5.180	5.180	MN	3,684	41,440	11/29/2018	11/29/2025
G5560@-AB-8	LONDON LUTON AIRPORT HOLD		B		3.A YE	902,160	78.4360	660,455	842,030	842,030	0	0	0	(106,085)	4.480	3.938	FA	14,041	39,585	08/17/2017	08/17/2027
G6390@-AB-2	NAMPA LTD		D		4.A YE	508,157	99.5210	505,723	508,157	508,157	0	0	0	0	5.250	5.250	MN	2,446	31,867	05/28/2013	05/28/2023
G7059#-AA-2	PHOENIX NATURAL GAS LTD		B		2.B	2,069,920	94.8170	1,824,886	1,924,640	1,924,640	0	0	0	(242,480)	2.120	2.120	JJ	19,948	43,352	07/05/2017	08/05/2024
G7244K-AP-4	PRINCIPAL FIN GLOBAL FND		D		1.E FE	1,858,125	93.8390	1,876,783	2,000,000	1,872,225	0	14,099	0	0	4.346	3.550	JAJO	20,039	29,697	07/25/2018	01/10/2031
G7304*-AA-9	QUADGAS FINANCE PLC		B		2.B FE	1,327,950	89.5450	1,077,137	1,202,900	1,202,900	0	0	0	(151,550)	2.960	2.961	JD	1,088	35,980	10/31/2017	10/31/2027
G7304*-AB-7	QUADGAS FINANCE PLC		B		2.B FE	1,327,950	87.0750	1,047,425	1,202,900	1,202,900	0	0	0	(151,550)	3.070	3.071	JD	1,128	37,317	10/31/2017	10/31/2029
G7737#-AC-8	SGN MIDCO LTD		B		2.C PL	418,365	85.4510	308,367	360,870	360,870	0	0	0	(45,465)	2.900	2.900	MS	3,110	10,714	03/14/2018	03/14/2030
G7770#-AC-6	SAGE GROUP PLC		D		2.A	403,612	99.0530	396,212	400,000	400,208	0	(532)	0	0	3.710	3.572	MN	1,690	14,840	11/17/2015	05/20/2023
G8090*-AC-1	FIRST OMEGA SHIPPING INC SPV		D		2.C	700,000	89.4080	625,856	700,000	700,000	0	0	0	0	3.830	3.830	MS	8,937	26,810	02/27/2020	03/01/2035
G8781*-AB-7	THAMES WATER UTILITIES LTD		D		2.B	500,000	96.1870	480,935	500,000	500,000	0	0	0	0	4.270	4.270	AO	4,744	21,350	04/11/2019	04/11/2029
G9284#-BD-8	VITOL FINANCE LTD		D		2.B	1,400,000	98.5240	1,379,336	1,400,000	1,400,000	0	0	0	0	4.400	4.400	JD	684	61,600	06/27/2013	06/27/2023
K7017#-AA-8	MERIDIAN SPIRIT APS		D		2.A FE	317,996	96.2560	306,090	317,996	317,996	0	0	0	0	4.110	4.130	MJSD	36	13,070	06/27/2013	08/01/2030
L8038*-AA-4	SBM B BALEAI AZUL		D		3.C	203,225	98.4780	200,132	203,225	203,225	0	0	0	0	5.500	5.538	MJSD	497	11,177	10/31/2012	09/15/2027
L9031*-AJ-0	TERMINAL HOLDIN		C		2.B PL	900,000	90.7070	816,363	900,000	900,000	0	0	0	0	4.730	4.730	MN	6,977	42,570	10/31/2019	05/02/2034
N14920-AE-6	BOSKALIS FINANCE BV		D		2.B	500,000	98.8100	494,050	500,000	500,000	0	0	0	0	3.660	3.660	JJ	8,083	18,300	07/22/2013	07/22/2023
N4281@-BM-6	ROYAL VOPAK N.V.		D		2.A Z	12,500,000	105.1990	13,149,875	12,500,000	12,500,000	0	0	0	0	6.020	6.020	JD	25,083	752,500	12/18/2009	12/19/2029
N7663*-AA-6	SABATON VENTURES BIDCO BV VENTURES		B		2.C Z	787,640	89.9250	671,807	747,075	747,075	0	0	0	(48,965)	2.380	2.380	MS	4,643	17,187	03/27/2019	03/27/2028
P3753#-AA-0	ERGON PERU SAC		D		2.B PL	157,778	89.1580	140,672	157,778	157,560	0	12	0	0	4.870	4.870	JD	21	7,684	07/18/2019	06/30/2034

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
P4001#-AA-8	EOLIC MESA LA PAZ S DE R		D		2.C PL	930,368	90.7130	843,965	930,368	930,368	0	0	0	0	5.980	6.024	MJSD	1,700	55,636	11/30/2018	12/20/2044
P7003*-AA-3	LA BUFA WIND SAPI DE CV		D		3.B PL	450,082	85.9600	386,892	450,084	450,085	0	(2)	0	0	6.770	5.811	MJSD	85	30,471	05/21/2019	09/30/2037
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD		D		2.B	200,000	99.6290	199,258	200,000	200,000	0	0	0	0	4.230	4.230	MS	2,209	8,460	03/27/2013	03/27/2023
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD		D		2.B	300,000	97.6900	293,070	300,000	300,000	0	0	0	0	4.380	4.380	MS	3,431	13,140	03/27/2013	03/27/2025
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D		2.B	100,000	98.1990	98,199	100,000	100,000	0	0	0	0	4.790	4.790	JJ	2,195	4,790	07/16/2014	07/16/2026
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD		B		2.B FE	634,040	94.2950	511,569	542,520	542,520	0	0	0	(39,120)	4.305	4.305	JJ	10,056	24,254	07/26/2017	07/26/2027
Q3079#-AE-8	DBCT FINANCE PTY LTD		D		2.B FE	300,000	93.2340	279,702	300,000	300,000	0	0	0	0	3.820	3.820	JD	923	11,460	12/02/2020	12/02/2027
Q3079#-AF-5	DBCT FINANCE PTY LTD		D		2.B FE	100,000	92.0290	92,029	100,000	100,000	0	0	0	0	4.187	4.187	JD	337	4,187	12/02/2020	12/02/2030
Q3079#-AJ-7	DBCT FINANCE PTY LTD		B		2.B FE	516,705	89.3320	424,063	474,705	474,705	0	0	0	(34,230)	4.643	4.643	JD	1,775	22,747	12/02/2020	12/02/2030
Q3647#-AA-9	EVOLUTION MINING LTD		D		2.C PL	200,000	86.2380	172,476	200,000	200,000	0	0	0	0	2.830	2.830	MN	676	5,660	11/08/2021	11/08/2028
Q3647#-AB-7	EVOLUTION MINING LTD		D		2.C PL	200,000	82.8200	165,640	200,000	200,000	0	0	0	0	3.170	3.170	MN	933	6,340	11/08/2021	11/08/2031
Q3958@-AK-2	GOODMAN INDUSTRIAL FINANCE		D		1.G FE	100,000	93.6520	93,652	100,000	100,000	0	0	0	0	4.700	4.700	JD	222	4,700	12/15/2014	12/14/2029
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD		D		2.B PL	1,200,000	85.2980	1,023,576	1,200,000	1,200,000	0	0	0	0	3.110	3.122	MJSD	104	37,320	07/21/2021	12/31/2034
Q5426#-AA-1	L&K FINANCE PTY LTD		D		2.A FE	500,000	97.2250	486,125	500,000	500,000	0	0	0	0	4.570	4.570	JD	1,206	12,123	06/01/2022	06/12/2026
Q5426#-AB-9	L&K FINANCE PTY LTD		D		2.A FE	500,000	97.2240	486,120	500,000	500,000	0	0	0	0	4.720	4.720	JD	1,246	12,521	06/01/2022	06/12/2028
Q5426#-AC-7	L&K FINANCE PTY LTD		D		2.A FE	500,000	96.8260	484,130	500,000	500,000	0	0	0	0	4.820	4.820	JD	1,272	12,786	06/01/2022	06/12/2030
Q6489*-AA-7	NHK PTY LTD		D		2.C FE	300,000	95.8130	287,439	300,000	300,000	0	0	0	0	7.130	7.192	FMAN	2,733	0	11/15/2022	11/15/2032
Q7397#-AP-9	VISY GMG		D		2.B PL	222,222	101.2680	225,040	222,222	222,221	0	(1)	0	0	6.250	6.299	FMAN	2,199	13,889	11/12/2010	11/04/2026
Q7724#-AF-5	POWERCO LTD		D		2.B FE	2,300,000	98.3880	2,262,924	2,300,000	2,300,000	0	0	0	0	4.860	4.860	JD	7,452	111,780	06/07/2011	06/07/2026
Q8513*-AA-3	SKYCITY AUSTRALIA PTY LTD		B		2.C FE	102,190	93.8180	83,199	88,682	88,682	0	0	0	(6,395)	5.050	5.050	MS	1,319	5,217	03/15/2018	03/15/2028
Q8718#-AD-6	STAR ENTERTAINMENT FINANCE LTD ENTERTAINMENT FINANCE		D		2.C PL	700,000	93.2260	652,582	700,000	700,000	0	0	0	0	4.410	4.410	JD	1,372	36,120	08/22/2017	08/22/2027
Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD ENTERTAINMENT FINANCE		D		2.C PL	3,700,000	93.2260	3,449,362	3,700,000	3,700,000	0	0	0	0	4.410	4.409	JD	7,705	190,920	08/22/2017	08/22/2027
Q9469*-AA-5	VISY KRAFT HOLDINGS PTY LTD		D		2.C YE	100,000	76.6310	76,631	100,000	100,000	0	0	0	0	3.540	3.540	AO	747	3,540	04/15/2021	04/15/2036
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	200,000	86.8400	173,680	200,000	200,000	0	0	0	0	2.980	2.980	MS	1,755	7,450	06/15/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	200,000	85.3220	170,644	200,000	200,000	0	0	0	0	3.080	3.080	JD	274	6,160	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD		D		2.A FE	400,000	83.0990	332,396	400,000	400,000	0	0	0	0	3.280	3.280	JD	583	13,120	06/15/2021	06/15/2036
T8677*-AA-2	SOGEFI SPA		D		3.B	157,143	99.2590	155,978	157,143	157,143	0	0	0	0	6.000	6.045	MJSD	786	9,429	05/03/2013	06/01/2023
Y6885G-AQ-9	PETRONAS CAPITAL LTD SERIES REGS		D		1.G FE	203,600	88.6300	177,260	200,000	203,364	0	(88)	0	0	4.500	4.381	MS	2,575	9,000	03/18/2020	03/18/2045
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						723,719,506	XXX	647,560,344	720,722,324	720,595,969	0	(392,305)	0	(1,864,885)	XXX	XXX	XXX	7,789,239	29,053,066	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B			4	1.A FM	56,163	58.4760	53,994	92,335	54,748	0	(1,415)	0	0	4.499	6.231	MON	58	1,236	04/11/2017	01/25/2037
004421-UU-5	ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1			4	1.A FM	37,388	87.8890	87,889	100,000	48,127	0	10,739	0	0	5.004	23.965	MON	70	1,929	06/22/2017	12/25/2035
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1			4	1.A FM	37,355	97.3450	37,964	38,999	38,034	0	679	0	0	5.439	5.455	MON	29	1,005	03/20/2008	11/25/2034
07336F-AG-1	BAYVIEW MSR OPPORTUNITY MAST SERIES 2022-3 CLASS A7 144A			4	1.A FE	483,636	70.3650	351,827	500,000	483,067	0	(569)	0	0	3.000	3.231	MON	1,250	12,500	02/17/2022	01/25/2052
07336L-AH-6	OCEANVIEW MORTGAGE TRUST SERIES 2021-2 CLASS A8 144A			4	1.A	509,992	67.0840	335,420	500,000	509,607	0	(385)	0	0	2.500	2.388	MON	1,042	12,500	07/26/2021	06/25/2051
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1			4	1.A FM	257,992	84.6000	228,993	270,676	261,145	0	3,153	0	0	4.579	4.048	MON	172	4,283	12/12/2017	01/25/2037
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRU SERIES 2021-NQM3 CLASS A1 144A			4	1.A	1,590,305	89.5490	1,496,104	1,670,707	1,589,957	0	(347)	0	0	1.699	2.947	MON	2,365	11,827	07/22/2022	04/25/2060
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B			4	1.A FM	25,753	60.6280	41,904	69,117	26,242	0	489	0	0	3.546	28.963	MON	204	2,059	09/11/2007	02/25/2037

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	
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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
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A			4	1.A	46,263	93.3460	43,592	46,699	46,077	0	(186)	0	0	4.000	4.237	MON	156	1,868	09/27/2018	08/25/2048
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3			4	1.A	187,230	93.7630	165,849	176,881	190,980	0	3,751	0	0	4.000	2.869	MON	590	7,072	05/29/2019	05/25/2049
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144			4	1.A	189,379	85.0240	152,674	179,566	190,022	0	643	0	0	3.000	2.389	MON	449	5,387	09/11/2020	04/25/2050
12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A			4	1.A	449,636	76.3950	341,146	446,559	449,623	0	(13)	0	0	2.500	2.452	MON	930	11,164	06/02/2021	06/25/2051
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A			4	1.A	37,449	87.7000	32,785	37,383	37,453	0	4	0	0	3.500	3.495	MON	109	1,309	06/26/2017	06/25/2047
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A			4	1.A	155,008	87.2950	127,506	146,064	156,500	0	1,491	0	0	3.782	2.848	MON	460	5,559	08/09/2017	04/25/2044
12661X-AJ-1	CREDIT SUISSUE MORTGAGE TRUST SERIES 2021-INV1 CLASS A5 144A			4	1.A	507,035	68.3560	341,781	500,000	506,750	0	(285)	0	0	2.500	2.430	MON	1,042	12,500	08/25/2021	07/25/2056
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A			4	1.A FE	477,824	95.6030	456,824	477,832	479,113	0	1,288	0	0	4.547	5.150	MON	1,811	12,674	05/26/2022	05/25/2067
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1			4	1.A FM	48,465	77.4270	41,436	53,516	60,987	0	12,521	0	0	3.138	10.001	MON	140	1,670	02/14/2005	04/25/2035
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A			4	1.A	141,336	88.9150	122,377	137,634	141,894	0	558	0	0	3.500	3.097	MON	401	4,792	07/29/2019	07/25/2049
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A			4	1.A	97,500	93.9820	88,932	94,626	97,520	0	20	0	0	4.500	3.706	MON	355	4,247	02/07/2018	06/25/2058
17329P-AP-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-INV1 CLASS A2A 144			4	1.A	2,011,741	66.4440	1,328,880	2,000,000	2,011,187	0	(554)	0	0	2.500	2.475	MON	4,167	50,000	06/30/2021	05/25/2051
17330C-AG-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 2022-J1 CLASS A2 144A			4	1.A FE	461,749	66.7180	333,591	500,000	463,004	0	1,255	0	0	2.500	2.949	MON	208	11,458	02/03/2022	02/25/2052
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A			4	1.A FE	921,789	96.5030	889,829	922,075	924,555	0	2,766	0	0	4.550	5.131	MON	3,496	27,970	05/03/2022	04/25/2067
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D			4	1.A FM	112,381	67.8360	107,406	158,332	112,569	0	188	0	0	4.629	6.914	MON	102	2,973	06/22/2017	10/25/2036
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A			4	1.A FE	472,240	95.6180	453,435	474,213	473,868	0	1,627	0	0	4.299	4.989	MON	1,699	13,588	04/14/2022	04/25/2067
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A			4	1.A	513,225	91.8550	480,159	522,734	520,556	0	7,331	0	0	2.884	4.652	MON	1,256	15,048	05/19/2020	04/25/2050
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A			4	1.A	258,433	88.7690	233,397	262,926	257,193	0	(1,240)	0	0	3.500	3.775	MON	767	9,202	07/27/2017	03/25/2047
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A			4	1.A	401,986	90.5740	368,988	407,387	400,067	0	(1,919)	0	0	3.500	3.743	MON	1,188	14,259	10/26/2017	10/25/2047
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A			4	1.A	408,501	85.3350	359,907	421,760	409,263	0	763	0	0	3.500	3.873	MON	1,230	14,762	04/14/2020	03/25/2048
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A			4	1.A	8,183	97.9880	7,958	8,122	8,150	0	(33)	0	0	4.000	3.926	MON	27	325	04/13/2018	04/25/2048
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A			4	1.A	1,335,497	83.5030	1,138,464	1,363,376	1,338,121	0	2,623	0	0	3.500	3.732	MON	3,977	47,718	04/14/2020	04/25/2048
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A			4	1.A	313,877	82.9290	254,543	306,941	314,900	0	1,023	0	0	3.000	2.713	MON	767	9,208	02/14/2020	03/25/2050
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A			4	1.A	1,289,092	88.4020	1,120,821	1,267,866	1,293,022	0	3,930	0	0	3.500	3.302	MON	3,698	44,375	11/21/2019	12/25/2049
33852F-AS-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-4 CLASS A17 144A			4	1.A	500,308	65.9240	329,621	500,000	500,283	0	(25)	0	0	2.500	2.506	MON	1,042	12,500	06/11/2021	06/01/2051
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A			4	1.A	22,310	94.1930	20,224	21,471	22,550	0	241	0	0	4.000	3.367	MON	72	795	07/18/2019	11/25/2049
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A			4	1.A	174,492	84.1030	138,769	164,999	175,601	0	1,110	0	0	3.000	2.397	MON	413	4,950	09/18/2020	01/25/2051
36262C-AR-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ7 CLASS A14 144A			4	1.A	515,697	66.0910	330,453	500,000	515,129	0	(568)	0	0	2.500	2.342	MON	1,042	12,500	07/20/2021	01/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A			4	1.A	314,435	85.8610	254,665	296,602	316,523	0	2,088	0	0	3.500	2.829	MON	865	10,381	02/18/2020	07/25/2050
36262L-AR-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ6 CLASS A14 144A			4	1.A	1,001,456	66.0510	660,514	1,000,000	1,001,392	0	(64)	0	0	2.500	2.504	MON	2,083	25,000	06/15/2021	11/25/2051
36262Q-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR1 CLASS AB 144A			4	1.A	1,498,333	66.6890	1,000,333	1,500,000	1,498,386	0	53	0	0	2.500	2.519	MON	3,125	37,500	06/28/2021	11/25/2051
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A			4	1.A	372,983	76.3950	341,116	446,519	373,078	0	95	0	0	2.500	4.205	MON	930	4,651	07/12/2022	02/26/2052
36263K-AH-4	GS MORTGAGE BACKED SECURITIES SERIES 2021-INV1 CLASS A8 144A			4	1.A	507,248	66.3320	331,662	500,000	506,959	0	(289)	0	0	2.500	2.428	MON	1,042	12,500	08/23/2021	12/25/2051
36263V-AP-2	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ11 CLASS A14 144			4	1.A	990,411	66.2250	662,252	1,000,000	990,757	0	346	0	0	2.500	2.566	MON	2,083	25,000	12/03/2021	04/25/2052
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A			4	1.B FE	204,033	76.3950	181,739	237,895	203,921	0	(111)	0	0	2.500	4.046	MON	496	3,965	04/28/2022	09/25/2052
36266P-AR-8	GS MORTGAGE BACKED SECURITIES SERIES 2022-MM1 CLASS A14 144A			4	1.A FE	462,685	65.6570	328,286	500,000	463,799	0	1,113	0	0	2.500	2.945	MON	1,042	11,458	02/03/2022	07/25/2052
36267E-CF-6	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ2 CLASS A33 144A			4	1.A FE	469,355	70.4490	352,243	500,000	470,071	0	716	0	0	3.000	3.389	MON	1,250	12,500	02/25/2022	06/25/2052
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A			4	1.A FE	1,772,916	80.2700	1,522,553	1,896,801	1,769,275	0	(3,641)	0	0	2.500	3.188	MON	3,952	35,565	03/18/2022	08/25/2052
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A			4	1.A	1,274,278	85.7120	1,096,689	1,279,505	1,274,802	0	524	0	0	3.800	3.883	MON	4,052	48,621	01/25/2018	11/25/2057
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A			4	1.A	149,017	93.9210	138,894	147,884	149,721	0	704	0	0	4.000	3.831	MON	493	5,915	07/24/2019	06/25/2059
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A			4	1.A FM	59,220	85.4140	55,110	64,521	59,871	0	651	0	0	4.529	4.789	MON	106	1,012	04/19/2017	09/19/2037
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A			4	1.A FE	471,354	94.3430	444,694	471,360	472,782	0	1,428	0	0	4.380	4.905	MON	1,720	13,764	04/14/2022	05/25/2067
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A			4	1.A	242,792	87.8580	198,871	226,355	247,342	0	4,550	0	0	3.500	2.577	MON	660	7,922	02/19/2020	07/25/2050
46591V-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A			4	1.A	213,010	88.4850	196,963	222,596	217,788	0	4,778	0	0	3.500	4.458	MON	649	7,791	02/21/2020	08/25/2050
46591X-AJ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS A5 144A			4	1.A	979,699	76.6490	766,487	1,000,000	979,478	0	(221)	0	0	3.000	3.185	MON	2,500	25,000	04/25/2022	01/25/2051
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A			4	1.A	279,533	84.3360	219,708	260,515	282,950	0	3,417	0	0	3.500	2.648	MON	760	9,118	11/30/2020	08/25/2050
46592W-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS AS 144A			4	1.A	743,542	66.3650	497,734	750,000	743,775	0	233	0	0	2.500	2.559	MON	1,563	18,750	09/28/2021	02/25/2052
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A			4	1.A	354,379	76.3950	323,738	423,772	353,795	0	(584)	0	0	2.500	4.211	MON	883	4,414	07/12/2022	02/25/2052
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A			4	1.A	359,983	76.5200	328,843	429,751	359,473	0	(511)	0	0	2.500	4.195	MON	895	4,477	07/12/2022	04/25/2052
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A			4	1.A	656,451	87.9280	573,717	652,486	657,020	0	569	0	0	3.402	3.291	MON	1,850	22,118	12/06/2017	10/25/2046
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A			4	1.A	90,145	86.1900	77,898	90,379	90,102	0	(43)	0	0	3.449	3.495	MON	260	3,123	06/05/2017	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A			4	1.A	111,053	85.8210	96,076	111,949	110,966	0	(87)	0	0	3.500	3.628	MON	327	3,918	05/22/2017	05/25/2047
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A			4	1.A	85,378	83.6060	71,631	85,677	85,384	0	6	0	0	3.654	3.714	MON	261	3,133	05/22/2017	05/25/2047
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A			4	1.A	845,363	88.5220	754,971	852,859	843,946	0	(1,417)	0	0	3.500	3.641	MON	2,488	29,844	01/18/2018	06/25/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A			4	1.A	34,434	91.7900	31,669	34,501	34,398	0	(36)	0	0	3.500	3.562	MON	101	1,208	10/18/2017	11/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A			4	1.A	784,543	89.6710	741,415	826,814	766,997	0	(17,546)	0	0	3.500	4.429	MON	2,412	28,927	09/28/2018	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A			4	1.A	392,534	91.5270	372,454	406,933	389,954	0	(2,580)	0	0	4.000	4.571	MON	1,356	16,200	09/20/2018	02/25/2049
46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A			4	1.A	1,835,135	83.7900	1,525,270	1,820,356	1,833,560	0	(1,575)	0	0	4.222	4.141	MON	6,405	76,927	09/20/2018	02/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A			4	1.A	847,173	89.1420	771,560	865,541	843,209	0	(3,963)	0	0	3.500	3.826	MON	2,525	30,250	09/28/2018	12/25/2048
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144			4	1.A	11,371	98.4600	10,006	10,163	13,810	0	2,439	0	0	4.000	(4.383)	MON	34	404	07/12/2019	12/25/2049
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A			4	1.A	950,823	89.8170	793,198	883,123	944,257	0	(6,566)	0	0	4.700	3.822	MON	3,459	41,141	07/12/2019	12/25/2049
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A			4	1.A	498,847	88.5120	414,459	468,252	495,890	0	(2,957)	0	0	4.700	3.948	MON	1,834	21,824	07/12/2019	12/25/2049
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A			4	1.A	1,986,104	85.8990	1,671,058	1,945,385	1,998,071	0	11,966	0	0	3.500	3.223	MON	5,674	68,089	11/22/2019	05/25/2050
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A			4	1.A	197,929	83.7230	158,154	188,902	198,667	0	738	0	0	3.000	2.499	MON	472	5,667	10/28/2020	03/25/2051
46653Q-AJ-4	JP MORGAN MORTGAGE TRUST SERIES 2021-14 CLASS A5 144A			4	1.A	969,575	65.6330	656,335	1,000,000	970,682	0	1,107	0	0	2.500	2.677	MON	2,083	25,000	11/23/2021	05/25/2052
46654A-AJ-8	JPMMT SERIES 21-10 CLASS A5			4	1.A	510,579	65.9420	329,712	500,000	510,186	0	(393)	0	0	2.500	2.380	MON	1,042	12,500	07/23/2021	12/25/2051
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A			4	1.B FE	379,766	76.3950	346,348	453,367	379,471	0	(295)	0	0	2.500	4.172	MON	945	4,723	07/12/2022	06/25/2052
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A			4	1.A FE	876,563	80.2700	759,251	945,878	874,228	0	(2,335)	0	0	2.500	3.218	MON	1,971	17,735	03/23/2022	08/25/2052
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A			4	1.A FE	454,081	86.5660	413,906	478,137	454,114	0	33	0	0	3.500	4.057	MON	1,395	11,156	04/27/2022	10/25/2052
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A			4	1.A FE	440,110	83.4730	399,114	478,137	440,185	0	75	0	0	3.000	3.846	MON	1,195	9,563	04/27/2022	10/25/2052
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A			4	1.A FE	224,368	95.3600	218,713	229,354	224,862	0	494	0	0	4.000	4.930	MON	765	5,327	06/07/2022	05/25/2067
57643M-MM-3	MASTR ASSET SECURITIZATION TRU SERIES 2006-1 CLASS 2A1			4	1.A FM	22,252	14.4100	20,041	139,083	11,448	0	(10,804)	0	0	4.836	64.573	MON	112	2,903	02/08/2007	05/25/2036
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144			4	1.A	2,182	99.5550	2,186	2,195	2,172	0	(10)	0	0	3.500	5.339	MON	6	77	04/05/2018	03/25/2048
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144			4	1.A	435,049	94.1530	406,129	431,351	434,130	0	(919)	0	0	4.323	4.221	MON	1,554	18,703	04/16/2020	10/25/2048
58549J-AP-9	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2022-INV2 CLASS A5 144A			4	1.A FE	459,607	69.9710	349,854	500,000	459,465	0	(142)	0	0	3.000	3.560	MON	1,250	11,250	03/14/2022	04/25/2052
58549K-AJ-0	MELLO MORTAGAGE CAPITAL ACCEPT SERIES 21-INV1 CLASS A5			4	1.A	496,121	66.9970	334,985	500,000	496,122	0	1	0	0	2.500	2.524	MON	1,042	12,500	06/14/2021	06/25/2051
58549R-AY-2	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG3 CLASS A22 144			4	1.A	991,478	68.6700	686,695	1,000,000	991,738	0	261	0	0	2.500	2.557	MON	2,083	25,000	07/01/2021	07/01/2051
58549X-AJ-2	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-INV2 CLASS A5 144A			4	1.A	505,956	66.8430	334,215	500,000	505,597	0	(359)	0	0	2.500	2.414	MON	1,042	12,500	08/24/2021	08/25/2051
59980A-AB-3	MILL CITY MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A			4	1.A	100,373	94.9740	94,974	100,000	100,248	0	(126)	0	0	3.250	3.146	MON	271	3,250	06/12/2017	07/25/2059
59980A-AC-1	MILL CITY MORTGAGE TRUST SERIES 2017-2 CLASS M2			4	1.A	172,768	90.8510	158,989	175,000	173,192	0	424	0	0	3.250	3.538	MON	474	5,688	08/16/2017	07/25/2059
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A			4	1.A	193,707	89.7780	176,848	196,984	194,192	0	485	0	0	3.250	3.592	MON	534	6,402	09/21/2017	01/25/2061

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
59981H-AC-5	MILL CITY MORTGAGE TRUST SERIES 2017-1 CLASS M2 144A			4	1.A	37,245	93.0360	34,889	37,500	37,309	0	64	0	0	3.250	3.463	MON	102	1,219	08/16/2017	11/25/2058
61772M-AL-3	MORGAN STANLEY RESIDENTIAL MOR SERIES 21-4 CLASS A5 144A			4	1.A	509,885	66.5200	332,598	500,000	509,482	0	(403)	0	0	2.500	2.396	MON	1,042	12,500	07/23/2021	07/25/2051
61772N-AW-7	MORGAN STANLEY RESIDENTIAL MOR SERIES 21-5 CLASS A5			4	1.A	510,792	66.4110	332,056	500,000	510,366	0	(427)	0	0	2.500	2.389	MON	1,042	12,500	08/19/2021	08/25/2051
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A			4	1.A FE	419,192	83.3480	384,867	461,761	417,800	0	(1,393)	0	0	3.000	4.089	MON	1,154	9,235	04/21/2022	03/25/2052
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A			4	1.A FE	958,013	90.6440	880,534	971,416	956,951	0	(1,062)	0	0	3.900	4.368	MON	3,157	25,257	04/27/2022	04/25/2062
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A			4	1.A	185,627	88.7950	156,632	176,398	187,854	0	2,227	0	0	3.500	2.751	MON	514	6,172	01/15/2020	12/25/2049
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A			4	1.A	161,543	89.1210	140,895	158,094	162,841	0	1,298	0	0	4.000	3.589	MON	527	6,324	07/18/2019	06/25/2059
67114W-AL-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV2 CLASS A11 144			4	1.A FE	489,400	69.5970	347,984	500,000	489,732	0	332	0	0	3.000	3.149	MON	1,250	13,750	02/07/2022	01/25/2052
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A			4	1.A	754,186	79.5400	664,688	835,664	753,710	0	(476)	0	0	1.957	3.130	MON	1,363	9,540	05/06/2022	10/25/2061
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A			4	1.A FE	408,508	76.3950	367,285	480,774	409,360	0	852	0	0	2.500	3.990	MON	200	8,013	05/03/2022	02/25/2052
67116X-AB-3	ONSLOW BAY FINANCIAL LLC SERIES 2022-NQM4 CLASS A1B 144			4	1.A FE	967,659	86.7540	867,535	1,000,000	972,524	0	4,865	0	0	3.900	4.926	MON	3,250	26,000	04/29/2022	04/25/2062
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A			4	1.A FE	896,453	89.3950	890,422	996,059	896,684	0	231	0	0	4.000	5.204	MON	3,320	3,320	11/16/2022	10/25/2052
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144			4	1.A	100,519	93.8870	93,704	99,805	100,721	0	202	0	0	4.000	3.709	MON	333	3,992	04/16/2019	01/25/2059
67647A-AA-3	OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A			4	1.A FE	447,646	92.7730	452,948	488,231	447,262	0	(384)	0	0	4.500	5.844	MON	1,831	3,662	10/13/2022	11/25/2052
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A			4	1.A FE	454,050	86.4410	412,331	477,006	453,981	0	(69)	0	0	3.500	4.015	MON	1,391	11,130	04/27/2022	05/25/2052
693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A			4	1.A	519,310	86.8780	441,331	507,987	520,493	0	1,182	0	0	3.000	2.760	MON	1,270	15,240	06/26/2020	05/25/2050
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A			4	1.A	55,078	98.3890	54,774	55,671	55,133	0	55	0	0	3.500	3.677	MON	162	1,949	03/08/2018	02/25/2048
69376C-AM-6	PSMC TRUST SERIES 2021-2 CLASS A12 144A			4	1.A	506,740	69.6930	348,467	500,000	506,468	0	(272)	0	0	2.500	2.438	MON	1,042	12,500	06/09/2021	05/25/2051
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A			4	1.A FE	990,844	98.0600	971,638	990,865	991,697	0	852	0	0	5.335	5.722	MON	4,405	17,621	09/08/2022	08/25/2057
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A			4	1.A	107,491	81.9240	84,328	102,934	107,866	0	376	0	0	3.000	2.543	MON	257	3,088	02/14/2020	02/25/2050
74387V-AJ-8	PROVIDENT FUNDING MORTGAGE TR SERIES 2021-INV1 CLASS A9 144A			4	1.A	509,863	66.6870	333,436	500,000	509,446	0	(417)	0	0	2.500	2.401	MON	1,042	12,500	08/05/2021	08/25/2051
74936R-AS-3	WOODWARD CAPITAL MANAGEMENT SERIES 2021-2 CLASS A17 144A			4	1.A	1,002,429	65.7390	657,390	1,000,000	1,002,357	0	(72)	0	0	2.500	2.499	MON	2,083	25,000	06/22/2021	06/25/2051
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A			4	1.A	225,209	83.2380	183,318	220,235	226,893	0	1,684	0	0	3.000	2.696	MON	551	6,607	02/06/2020	02/25/2050
74938W-AT-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-2 CLASS A18 144A			4	1.A FE	220,683	64.8510	162,127	250,000	220,984	0	301	0	0	2.500	3.214	MON	521	5,208	02/17/2022	02/25/2052
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A			4	1.A	35,185	88.8020	31,171	35,102	35,196	0	11	0	0	3.500	3.492	MON	102	1,228	06/07/2017	07/25/2047
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A			4	1.A	3,171	93.3140	2,775	2,974	3,370	0	199	0	0	4.000	2.067	MON	10	119	09/20/2017	08/25/2047
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A			4	1.A	15,206	93.3140	13,874	14,868	15,537	0	331	0	0	4.000	3.318	MON	50	594	09/20/2017	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
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A			4	1.A	101,755	91.7210	91,956	100,256	102,068	0	312	0	0	4.000	3.739	MON	334	4,010	11/07/2017	12/25/2047
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A			4	1.A	1,518,857	86.6470	1,389,631	1,603,788	1,511,051	0	(7,807)	0	0	3.500	4.255	MON	4,678	56,116	09/28/2018	02/25/2047
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A			4	1.A	955,871	86.9830	833,429	958,151	955,817	0	(53)	0	0	3.500	3.594	MON	2,795	33,526	01/16/2018	02/25/2048
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A			4	1.A	35,607	97.2920	34,377	35,334	36,004	0	397	0	0	4.500	3.938	MON	133	1,590	07/19/2018	08/25/2048
81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1			4	1.A	80,318	92.0730	69,199	75,157	81,203	0	885	0	0	4.000	2.996	MON	251	3,004	05/17/2019	06/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A			4	1.A	24,460	97.6190	22,969	23,529	25,417	0	957	0	0	4.500	2.001	MON	88	1,058	07/16/2019	08/25/2049
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A			4	1.A	200,221	92.1910	183,694	199,253	200,555	0	334	0	0	4.000	3.927	MON	664	7,970	02/08/2018	03/25/2048
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A			4	1.A	150,147	92.1800	138,848	150,627	149,976	0	(171)	0	0	4.000	4.104	MON	502	6,025	05/10/2018	06/25/2048
81747L-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A13 144A			4	1.A	62,650	98.9730	61,904	62,546	62,797	0	147	0	0	4.500	3.752	MON	235	2,815	09/20/2018	10/25/2048
81748C-AG-5	SEQUOIA MORTGAGE TRUST SERIES 2021-9 CLASS A7 144A			4	1.A FE	992,302	66.5500	665,501	1,000,000	992,578	0	276	0	0	2.500	2.555	MON	2,083	25,000	12/07/2021	01/25/2052
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A			4	1.A	16,510	92.8570	15,714	16,923	16,355	0	(155)	0	0	4.000	4.619	MON	56	677	04/23/2020	09/25/2049
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A			4	1.A	247,715	86.0640	204,604	237,736	249,286	0	1,571	0	0	3.500	3.013	MON	693	8,321	02/13/2020	03/25/2050
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A			4	1.A	795,111	87.1990	679,787	779,582	796,444	0	1,333	0	0	3.500	3.254	MON	2,274	27,285	01/08/2020	02/25/2050
81749C-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2022-1 CLASS A7 144A			4	1.A FE	469,322	66.4040	332,019	500,000	470,057	0	734	0	0	2.500	2.865	MON	1,042	11,458	01/19/2022	02/25/2052
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A			4	1.A FE	376,096	82.8510	360,231	434,793	375,973	0	(123)	0	0	1.920	3.748	MON	696	3,478	07/12/2022	11/25/2066
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A			4	1.A FE	941,163	95.9670	910,953	949,235	943,894	0	2,730	0	0	4.350	4.950	MON	3,441	24,087	05/18/2022	06/25/2057
89171Y-BA-8	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A			4	1.A	200,483	97.1560	187,511	193,000	199,498	0	(985)	0	0	4.166	3.497	MON	670	7,710	06/19/2017	11/25/2057
89172P-AC-3	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M1 144A			4	1.A	196,905	94.7390	189,477	200,000	197,943	0	1,038	0	0	3.000	3.462	MON	500	6,000	07/07/2017	08/25/2055
89172P-AD-1	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M2 144A			4	1.A	392,835	91.2080	364,833	400,000	394,245	0	1,410	0	0	3.000	3.358	MON	1,000	12,000	11/15/2017	08/25/2055
89172R-AD-7	TOWD POINT MORTGAGE TRUST SERIES 2015-6 CLASS M2 144A			4	1.A	352,331	92.9090	325,180	350,000	351,775	0	(556)	0	0	3.750	3.604	MON	1,094	13,125	07/21/2017	04/25/2055
89173F-AC-4	TOWD POINT MORTGAGE TRUST SERIES 2017-1 CLASS M1 144A			4	1.A	1,208,824	93.2190	1,118,624	1,200,000	1,206,860	0	(1,964)	0	0	3.750	3.607	MON	3,750	45,000	10/04/2017	10/25/2056
89173H-AC-0	TOWD POINT MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A			4	1.A	1,210,482	94.3820	1,132,586	1,200,000	1,208,123	0	(2,359)	0	0	3.750	3.563	MON	3,750	45,000	10/03/2017	04/25/2057
89175J-AB-6	TOWD POINT MORTGAGE TRUST SERIES 2017-6 CLASS A2 144A			4	1.A	1,434,261	89.6560	1,344,836	1,500,000	1,445,723	0	11,463	0	0	3.000	3.830	MON	3,750	45,000	02/20/2019	10/25/2057
924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A			4	1.A FE	941,376	91.5370	880,559	961,971	944,003	0	2,627	0	0	3.800	4.643	MON	3,046	21,330	05/27/2022	04/25/2067
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A			4	1.A FE	439,252	96.0740	422,010	439,255	440,519	0	1,266	0	0	4.474	5.019	MON	1,638	13,102	04/22/2022	04/25/2067
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A			4	1.A FE	368,201	83.9080	342,803	408,545	368,893	0	692	0	0	1.829	3.792	MON	623	3,113	07/12/2022	10/25/2066

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
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3			4	1.A FM	28,904	91.5860	26,221	28,630	29,293	0	390	0	0	4.876	4.064	MON	19	660	10/11/2017	10/25/2045
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3			4	1.A FM	120,388	60.4440	112,498	186,119	118,667	0	(1,721)	0	0	4.559	7.916	MON	118	2,655	10/18/2017	07/25/2047
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A			4	1.A FM	39,624	61.1850	38,761	63,350	37,857	0	(1,766)	0	0	3.008	8.974	MON	159	977	04/17/2017	08/25/2046
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1			4	1.A FM	57,016	49.2390	47,564	96,598	55,283	0	(1,734)	0	0	4.589	6.944	MON	86	1,266	11/29/2017	12/25/2036
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A			4	1.A	110,410	83.7230	87,215	104,171	111,840	0	1,429	0	0	3.000	2.178	MON	260	3,125	09/17/2020	05/25/2050
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A			4	1.A	15,793	87.3160	13,790	15,793	15,792	0	0	0	0	3.500	3.524	MON	46	553	04/23/2020	07/25/2049
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A			4	1.A FE	437,528	85.7380	407,264	475,009	438,001	0	474	0	0	2.500	3.510	MON	990	7,917	04/21/2022	12/25/2051
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A			4	1.A	580,560	86.7970	495,385	570,740	582,440	0	1,881	0	0	3.500	3.296	MON	1,665	19,971	11/19/2019	09/25/2049
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A			4	1.A	218,891	82.4390	176,127	213,645	219,555	0	664	0	0	3.000	2.744	MON	534	6,409	02/14/2020	12/25/2049
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A			4	1.A	452,698	82.9680	356,289	429,428	455,841	0	3,143	0	0	3.000	2.430	MON	1,074	12,883	06/12/2020	12/25/2049
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A			4	1.A	187,293	81.8480	147,068	179,685	187,776	0	483	0	0	3.000	2.586	MON	449	5,391	07/15/2020	06/25/2050
63860M-AA-6	NATIONSTAR NIM TRUST SERIES 2007-C CLASS A 144A		C	4	1.A FM	0	0.0000	0	6,564	0	(819)	0	0	0	8.000	0.000	MON	0	0	06/01/2007	06/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						71,793,777	XXX	59,955,781	73,580,435	71,853,484	(819)	59,703	0	0	XXX	XXX	XXX	192,312	2,013,441	XXX	XXX
00217L-AE-2	AREIT CRE TRUST SERIES 2019-CRE3 CLASS B 144A			4	1.A FE	218,584	96.3230	240,808	250,000	232,065	0	13,481	0	0	5.962	11.670	MON	748	7,940	03/31/2020	09/14/2036
00217L-AG-7	AREIT CRE TRUST SERIES 2019-CRE3 CLASS C 144A			4	1.C FE	207,895	95.7410	239,353	250,000	224,805	0	16,910	0	0	6.350	13.519	MON	794	8,822	03/31/2020	09/14/2036
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A			4	1.A	430,371	84.0650	420,324	500,000	434,751	0	4,380	0	0	3.061	5.341	MON	1,275	7,653	06/15/2022	05/15/2053
03881B-AL-7	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS B 144A			4	1.A	440,859	79.8020	399,008	500,000	444,011	0	3,152	0	0	3.599	5.621	MON	1,500	9,145	06/15/2022	05/15/2053
03881B-AN-3	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS C 144A			4	1.A	481,968	75.9580	379,792	500,000	483,830	0	1,862	0	0	3.599	4.199	MON	1,500	18,247	05/19/2020	05/15/2053
03881V-AW-9	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF2 CLASS E 144A			4	1.A	735,188	53.7420	483,681	900,000	748,542	0	13,355	0	0	2.000	4.471	MON	1,500	15,000	02/04/2022	06/15/2054
03882K-AW-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF3 CLASS B 144A			4	1.A	249,980	70.7960	176,990	250,000	249,982	0	2	0	0	2.511	2.525	MON	523	6,277	09/27/2021	10/15/2054
03882K-AY-8	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF3 CLASS C 144A			4	1.A	249,979	68.3950	170,988	250,000	249,980	0	2	0	0	2.830	2.848	MON	590	7,076	09/27/2021	10/15/2054
04002P-AJ-3	AREIT CRE TRUST SERIES 2021-CRE5 CLASS D 144A			4	2.A FE	500,000	92.7190	463,596	500,000	502,994	0	2,994	0	0	6.989	6.478	MON	1,650	21,457	09/28/2021	11/17/2038
05490R-AN-6	BANC OF AMERICA MERRILL LYNCH SERIES 2015-ASTR CLASS C 144A			4	1.A	14,119,059	81.7640	11,201,683	13,700,000	14,049,523	0	(69,535)	0	0	4.250	3.663	MON	48,521	582,250	05/23/2019	07/14/2037
05492T-BF-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-C6 CLASS F5TA 144A			4	1.A	1,026,898	76.1860	761,860	1,000,000	1,023,447	0	(3,451)	0	0	3.688	3.334	MON	3,074	37,396	01/30/2020	02/15/2053
05493H-AL-9	BARCLAYS COMMERCIAL MORTGAGE SERIES 2021-AGW CLASS D 144A			4	1.A	2,000,000	89.7500	1,794,995	2,000,000	2,013,815	0	13,815	0	0	6.818	6.350	MON	6,439	81,276	06/18/2021	06/15/2036
054975-AK-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C18 CLASS B			4	1.D FE	495,569	97.2490	486,243	500,000	495,758	0	190	0	0	6.148	6.327	MON	2,562	0	11/18/2022	12/15/2055
054976-AL-9	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C17 CLASS C			4	1.G FE	498,846	82.2540	411,271	500,000	499,162	0	316	0	0	5.450	5.535	MON	2,271	6,812	08/16/2022	09/15/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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		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
05523G-AL-5	BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A			4	3.A	1,953,534	62.2350	1,244,697	2,000,000	1,962,764	0	9,231	0	0	3.606	4.232	MON	6,011	73,128	02/16/2018	08/14/2034
05525Q-AA-5	BANC OF AMERICA MERRILL LYNCH SERIES 2014-FRR8 CLASS A 144A			4	2.B FE	1,232,751	89.8980	1,213,622	1,350,000	1,271,620	0	38,869	0	0	2.019	5.353	MON	2,271	27,552	04/04/2018	11/26/2047
05526Q-AN-6	BANC OF AMERICA MERRILL LYNCH SERIES 2015-200P CLASS F 144A			4	3.A	973,549	81.2650	812,652	1,000,000	981,244	0	7,695	0	0	3.596	4.549	MON	2,997	36,457	04/29/2020	04/14/2033
05530S-AA-4	BANC OF AMERICA MERRILL LYNCH SERIES 2022-DKLX CLASS A 144A			4	1.A FE	1,000,000	96.7600	967,599	1,000,000	1,006,803	0	6,803	0	0	5.486	4.766	MON	2,590	24,737	01/31/2022	01/15/2039
05549G-AJ-0	BHMS 2018 ATLS C SERIES 2018-ATLS CLASS C 144A			4	1.A	1,000,000	93.7810	937,815	1,000,000	1,002,786	0	2,786	0	0	6.218	6.266	MON	2,936	34,555	07/13/2018	07/15/2035
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B			4	1.D FE	249,063	76.7120	191,779	250,000	249,117	0	55	0	0	3.752	3.827	MON	782	6,253	03/23/2022	04/15/2055
05605N-AA-5	BX TRUST SERIES 2020-VIV2 CLASS C 144A			4	1.G FE	931,142	78.1570	781,574	1,000,000	938,284	0	7,142	0	0	3.542	4.653	MON	2,952	35,916	07/10/2020	03/09/2044
05606D-AE-8	BX TRUST SERIES 2022-PSB CLASS C 144A			4	1.G FE	491,009	99.5790	492,202	494,281	491,706	0	697	0	0	8.033	7.627	MON	1,875	11,346	08/04/2022	08/15/2039
05606F-AL-7	BX TRUST SERIES 2019-OC11 CLASS D 144A			4	1.A	1,013,677	79.6920	796,915	1,000,000	1,012,274	0	(1,403)	0	0	3.944	3.825	MON	3,287	39,988	12/06/2019	12/09/2041
05606F-AN-3	BX TRUST SERIES 2019-OC11 CLASS E 144A			4	1.B	1,460,721	77.3630	1,160,448	1,500,000	1,465,083	0	4,362	0	0	3.944	4.428	MON	4,930	59,982	12/06/2019	12/09/2041
056083-AL-2	BXP TRUST SERIES 2017-GM CLASS D 144A			4	1.A	2,655,603	80.3120	2,208,585	2,750,000	2,671,503	0	15,900	0	0	3.425	4.220	MON	7,849	95,490	04/03/2018	06/13/2039
05608E-AA-2	BX TRUST SERIES 2020-VIV3 CLASS B 144A			4	1.D FE	504,154	80.4780	402,391	500,000	503,758	0	(396)	0	0	3.544	3.513	MON	1,477	17,965	09/11/2020	03/09/2044
05608J-AG-8	BX TRUST SERIES 2021-IRON CLASS D 144A			4	2.C FE	500,000	93.2370	466,186	500,000	503,621	0	3,621	0	0	6.218	5.649	MON	1,468	17,277	02/04/2021	02/15/2038
05608U-AL-2	BX TRUST SERIES 2022-GPA CLASS C 144A			4	1.G FE	249,063	98.8730	247,182	250,000	249,191	0	129	0	0	7.549	7.072	MON	891	3,574	09/09/2022	10/15/2039
05609B-AM-1	BX TRUST SERIES 2021-LBA CLASS EJV 144A			4	1.A	500,000	90.1320	450,660	500,000	503,622	0	3,622	0	0	6.318	5.752	MON	1,492	17,784	02/03/2021	02/15/2036
05609B-BH-1	BX TRUST SERIES 2021-LBA CLASS EV 144A			4	1.A	500,000	90.1320	450,660	500,000	503,622	0	3,622	0	0	6.318	5.752	MON	1,492	17,784	02/03/2021	02/15/2036
05609C-AN-7	BX TRUST SERIES 2021-21M CLASS E 144A			4	1.A	369,193	91.6620	341,446	372,506	373,542	0	4,349	0	0	6.489	6.082	MON	1,141	13,895	10/27/2021	10/15/2036
05609R-AL-8	BX TRUST SERIES 2021-BXMF CLASS D 144A			4	1.A	496,887	93.8240	469,122	500,000	502,180	0	5,293	0	0	6.148	5.687	MON	1,452	16,923	10/28/2021	10/15/2026
05609T-AG-5	BX TRUST SERIES 2022-VAMF CLASS D 144A			4	2.C FE	249,375	93.9860	234,965	250,000	251,287	0	1,912	0	0	6.216	5.561	MON	734	7,771	01/20/2022	01/15/2039
05609X-AC-5	BX TRUST SERIES 2022-CLS CLASS B 144A			4	1.D FE	498,740	98.2180	491,091	500,000	498,898	0	158	0	0	6.300	6.618	MON	2,625	5,250	10/06/2022	10/13/2027
05610B-AJ-5	BXSC COMMERCIAL MORTGAGE TR SERIES 2022-WSS CLASS C 144A			4	1.G FE	496,250	95.8660	479,330	500,000	499,219	0	2,969	0	0	6.727	6.251	MON	1,588	16,067	03/11/2022	03/15/2035
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A			4	2.C FE	231,106	93.1180	216,124	232,098	232,685	0	1,580	0	0	6.296	5.703	MON	690	7,122	02/10/2022	02/15/2039
05610M-AD-4	BX TRUST SERIES 2022-CSMO CLASS C 144A			4	1.G FE	994,983	98.8730	988,728	1,000,000	997,059	0	2,076	0	0	8.225	7.896	MON	3,884	32,948	05/27/2022	06/15/2027
060352-AV-3	BANK SERIES 2017-BNK6 CLASS D 144A			4	4.A	902,772	71.2830	712,829	1,000,000	917,873	0	15,101	0	0	3.100	4.946	MON	2,583	31,000	05/20/2019	07/15/2060
06036F-BH-3	BANK SERIES 2018-BN15 CLASS C			4	1.F	299,566	83.3130	249,939	300,000	299,610	0	44	0	0	4.656	4.771	MON	1,164	9,466	03/30/2022	11/15/2061
06427D-AC-7	BANC OF AMERICA COMMERCIAL M SERIES 2017-BNK3 CLASS D 144A			4	1.D	163,372	73.7880	184,470	250,000	176,551	0	13,178	0	0	3.250	12.676	MON	677	8,125	05/13/2020	02/15/2050
06539V-BB-3	BANK SERIES 2022-BNK3 CLASS C			4	1.G FE	253,870	68.1500	170,374	250,000	253,558	0	(312)	0	0	3.270	3.152	MON	681	6,924	01/26/2022	02/15/2055
06539V-BQ-0	BANK SERIES 2022-BNK39 CLASS D 144A			4	2.B FE	216,221	55.9960	139,991	250,000	218,722	0	2,502	0	0	2.500	4.199	MON	521	5,208	01/26/2022	02/15/2055
06540M-CA-1	BANK SERIES 2022-BNK41 CLASS C			4	1.G FE	234,941	72.0750	180,188	250,000	235,871	0	931	0	0	3.790	4.642	MON	790	5,632	04/25/2022	04/15/2065
06540X-AL-5	BANK SERIES 2019-BN22 CLASS D 144A			4	1.B	442,543	63.6190	318,095	500,000	448,481	0	5,939	0	0	2.500	4.189	MON	1,042	12,500	10/25/2019	11/15/2062
06541F-AJ-8	BANK SERIES 2017-BNK4 CLASS D 144A			4	2.C	324,903	70.8520	354,261	500,000	349,586	0	24,683	0	0	3.357	12.286	MON	1,399	16,785	04/01/2020	05/15/2050
06541K-BF-4	BANK SERIES 2018-BN12 CLASS C			4	1.C	197,939	83.1420	166,285	200,000	198,215	0	276	0	0	4.414	4.692	MON	736	8,940	05/15/2018	05/15/2061
06541M-CF-9	BANK SERIES 2022-BNK42 CLASS C			4	1.G FE	472,310	79.9880	399,939	500,000	473,706	0	1,396	0	0	4.722	5.537	MON	1,967	12,000	05/20/2022	06/15/2055
06541R-AJ-2	BANK SERIES 2019-BN23 CLASS D			4	1.G	2,664,528	63.1220	1,893,668	3,000,000	2,701,389	0	36,862	0	0	2.500	4.186	MON	6,250	75,000	11/21/2019	12/15/2052
06541R-BG-7	BANK SERIES 2019-BN23 CLASS C 144A			4	1.B	1,990,984	75.4240	1,508,477	2,000,000	1,992,040	0	1,056	0	0	3.506	3.651	MON	5,844	71,110	11/21/2019	12/15/2052
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA			4	1.A FE	436,252	2.7710	415,744	0	416,884	0	(9,272)	97,722	0	0.713	6.075	MON	8,918	168,152	10/30/2017	11/15/2050
06650A-AK-3	BANK SERIES 2017-BNK8 CLASS C			4	2.A	202,366	81.3000	203,250	250,000	209,177	0	6,811	0	0	4.096	8.528	MON	853	10,328	03/30/2020	11/15/2050
06650A-AU-1	BANK SERIES 2017-BNK8 CLASS D 144A			4	4.A	874,777	64.1970	641,967	1,000,000	893,829	0	19,052	0	0	2.600	5.137	MON	2,167	26,000	05/07/2019	11/15/2050
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018-B2 CLASS C			4	1.D	625,788	82.8440	579,910	700,000	636,310	0	10,522	0	0	4.227	6.505	MON	2,466	29,927	04/22/2020	02/15/2051
08161H-AK-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B4 CLASS C			4	1.E	2,014,306	82.6940	1,653,890	2,000,000	2,011,491	0	(2,815)	0	0	4.549	4.490	MON	7,581	92,267	06/28/2018	07/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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08161Y-BK-8	BENCHMARK MORTGAGE TRUST SERIES 2022-B34 CLASS B				1.D FE	499,930	78.4580	392,289	500,000	499,923	0	(7)	0	0	3.833	3.925	MON	1,597	12,990	03/30/2022	04/15/2055
08162Q-AN-9	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS B 144A			4	1.A	966,296	77.0320	770,325	1,000,000	968,353	0	2,058	0	0	3.290	3.710	MON	2,742	33,313	05/22/2020	09/15/2048
08162V-BJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B10 CLASS 3CCA144A			4	1.A	983,692	73.1810	731,811	1,000,000	985,835	0	2,143	0	0	3.899	4.270	MON	3,250	39,536	03/21/2019	03/15/2062
08162Y-AM-4	BENCHMARK MORTGAGE TRUST SERIES 2019-B14 CLASS D 144A			4	3.A	2,232,508	62.3220	1,558,051	2,500,000	2,261,494	0	28,986	0	0	2.500	4.011	MON	5,208	62,500	04/23/2021	12/15/2062
08163A-BM-4	BENCHMARK MORTGAGE TRUST SERIES 2020-B18 CLASS AGND 144			4	1.A	1,006,379	84.8420	848,416	1,000,000	1,004,556	0	(1,823)	0	0	3.744	3.570	MON	3,120	37,440	07/22/2020	07/15/2053
08163D-AL-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B25 CLASS C 144A			4	1.A	226,758	69.9200	174,799	250,000	228,365	0	1,607	0	0	3.201	4.427	MON	667	5,335	03/30/2022	04/15/2054
08163K-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2021-B30 CLASS D 144A			4	1.A	212,983	53.9520	134,880	250,000	216,177	0	3,194	0	0	2.000	3.841	MON	417	5,000	10/29/2021	11/15/2054
08163K-AN-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B30 CLASS E 144A			4	1.D	194,471	48.8510	122,129	250,000	199,000	0	4,529	0	0	2.000	4.874	MON	417	5,000	10/29/2021	11/15/2054
12433X-AG-4	BX TRUST SERIES 2020-VIVA CLASS D 144A			4	2.B	854,618	74.8980	748,977	1,000,000	868,940	0	14,322	0	0	3.549	5.912	MON	2,957	35,980	05/05/2020	03/11/2044
12477B-AJ-3	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS D 144A			4	1.E	237,648	67.9560	169,890	250,000	238,725	0	1,077	0	0	2.771	3.426	MON	577	7,024	10/22/2021	11/10/2046
12508G-AA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS D 144A			4	1.F	94,750	78.8290	78,829	100,000	95,519	0	769	0	0	4.432	5.590	MON	369	4,475	11/21/2017	11/15/2050
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS C			4	1.B	246,738	83.3210	208,303	250,000	247,095	0	356	0	0	4.432	4.781	MON	923	7,497	03/30/2022	11/15/2050
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA			4	1.A FE	219,441	2.8140	180,451	0	197,144	0	(22,297)	0	0	0.790	3.535	MON	4,220	56,113	07/25/2017	08/15/2050
12528Y-AT-0	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF2 CLASS D 144A			4	2.A	3,158,043	62.6320	2,192,132	3,500,000	3,196,671	0	38,629	0	0	2.500	4.001	MON	7,292	87,500	02/16/2021	11/15/2052
12529A-AG-9	CFK TRUST SERIES 2020-MF2 CLASS D 144A			4	2.B FE	5,112,520	82.0280	4,101,408	5,000,000	5,092,019	0	(20,501)	0	0	3.349	2.897	MON	13,954	167,450	03/05/2020	03/15/2039
12529T-AC-7	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF3 CLASS D 144A			4	2.A	1,308,363	59.1340	887,015	1,500,000	1,328,716	0	20,353	0	0	2.500	4.400	MON	3,125	37,500	12/09/2019	01/15/2053
12592T-AN-5	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS E 144A			4	1.C	1,263,398	84.0610	1,092,796	1,300,000	1,274,572	0	11,174	0	0	3.238	4.296	MON	3,508	42,684	02/28/2018	02/10/2035
12593A-BD-6	COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS B			4	1.A	500,870	92.4270	462,133	500,000	500,594	0	(277)	0	0	4.183	4.149	MON	1,743	20,915	02/08/2018	05/10/2048
12593G-AJ-1	COMM MORTGAGE TRUST SERIES 2015-PC1 CLASS B			4	1.A	50,405	91.9680	45,984	50,000	50,274	0	(131)	0	0	4.291	4.119	MON	179	2,188	05/09/2017	07/10/2050
12593J-BJ-4	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS B			4	1.A	508,243	92.4260	462,130	500,000	505,817	0	(2,426)	0	0	4.344	3.906	MON	1,810	22,139	02/13/2018	08/10/2048
12593Q-BH-2	COMM MORTGAGE TRUST SERIES 2015-CR26 CLASS B			4	1.A	476,488	92.9420	464,708	500,000	482,803	0	6,315	0	0	4.467	6.118	MON	1,861	22,661	03/30/2020	10/10/2048
12593Q-BJ-8	COMM MORTGAGE TRUST SERIES 2015-CR26 CLASS C			4	1.C	724,427	89.9780	674,837	750,000	731,154	0	6,727	0	0	4.467	5.640	MON	2,792	33,992	06/03/2020	10/10/2048
12593Y-BM-4	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS C			4	1.A	487,969	90.0720	450,361	500,000	489,723	0	1,754	0	0	4.605	5.525	MON	1,919	13,699	05/25/2022	02/10/2049
12593Y-BN-2	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS D			4	1.F	985,584	84.4850	844,852	1,000,000	989,032	0	3,448	0	0	3.855	4.361	MON	3,212	39,320	05/08/2019	02/10/2049
12595F-AK-8	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017-CX9 CLASS B			4	1.A	595,511	86.8960	521,373	600,000	596,384	0	873	0	0	3.868	4.165	MON	1,934	23,753	06/08/2018	09/15/2050
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017-CX10 CLASS C			4	1.A	151,999	83.7920	125,687	150,000	151,744	0	(256)	0	0	4.176	4.023	MON	522	6,309	11/17/2017	11/15/2050
12595J-BA-1	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017-CX10 CLASS D 144A			4	2.A	964,376	72.8490	728,491	1,000,000	970,063	0	5,686	0	0	4.176	4.992	MON	3,480	42,057	12/11/2019	11/15/2050
12597N-AC-7	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS D 144A			4	2.C	1,069,941	61.7090	771,360	1,250,000	1,086,905	0	16,965	0	0	2.500	4.547	MON	2,604	29,688	02/28/2022	03/15/2053
12597N-AE-3	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS E 144A			4	3.B	790,979	57.3560	573,558	1,000,000	809,596	0	18,617	0	0	2.500	5.479	MON	2,083	25,000	03/11/2020	03/15/2053
12597N-AY-9	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS C			4	1.G	270,217	74.7510	202,576	271,000	270,271	0	54	0	0	3.614	3.737	MON	816	7,481	02/28/2022	03/15/2053
12626L-AW-2	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS C 144A			4	1.A	460,614	96.6000	434,701	450,000	454,151	0	(6,463)	0	0	5.118	3.687	MON	1,919	23,343	11/03/2017	08/10/2050
12626L-BP-6	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS B			4	1.A	916,121	97.5460	877,916	900,000	906,040	0	(10,081)	0	0	5.110	3.884	MON	3,833	46,619	06/08/2018	08/10/2050

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
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C			4	1.A	101,757	94.0970	94,097	100,000	100,935	0	(822)	0	0	4.876	4.158	MON	406	4,946	05/18/2017	11/10/2046
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A			4	2.C	2,455,936	66.3660	1,659,154	2,500,000	2,460,838	0	4,901	0	0	2.997	3.314	MON	6,243	75,961	08/12/2021	11/13/2039
129890-AL-3	CALI MORTGAGE TRUST SERIES 2019-101C CLASS D 144A			4	1.A	1,017,798	75.6890	756,889	1,000,000	1,015,636	0	(2,162)	0	0	4.324	4.135	MON	3,604	43,845	03/07/2019	03/10/2039
17291H-AN-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2021-PRM2 CLASS E 144A			4	1.A	250,000	93.3180	233,294	250,000	251,687	0	1,687	0	0	6.718	6.194	MON	793	9,906	10/22/2021	10/15/2036
17320D-AS-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC11 CLASS C			4	1.A	6,019,422	99.1010	5,981,751	6,036,000	6,034,485	0	15,064	0	0	4.134	4.549	MON	20,794	249,528	09/04/2018	04/10/2046
17322A-AM-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC19 CLASS D 144A			4	1.A	1,259,883	93.4870	1,168,585	1,250,000	1,255,190	0	(4,693)	0	0	5.088	4.725	MON	5,300	61,320	03/01/2022	03/10/2047
17322Y-AH-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC25 CLASS C			4	1.A	711,083	92.5150	647,608	700,000	707,115	0	(3,968)	0	0	4.503	3.960	MON	2,627	31,965	11/02/2017	10/10/2047
17324D-AX-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-P1 CLASS B			4	1.A	203,630	91.9810	183,963	200,000	202,661	0	(969)	0	0	4.315	3.872	MON	719	8,752	03/08/2018	09/15/2048
17325H-BT-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS C			4	1.G	4,983,011	83.8740	4,193,716	5,000,000	4,985,454	0	2,443	0	0	4.407	4.577	MON	18,362	223,453	09/11/2018	04/14/2050
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA			4	1.A FE	35,355	3.6570	30,468	0	31,099	0	(4,257)	0	0	1.027	4.523	MON	722	9,482	10/20/2017	10/12/2050
17327G-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-C6 CLASS D 144A			4	1.G	263,037	74.6600	186,651	250,000	261,843	0	(1,195)	0	0	5.064	4.357	MON	1,055	11,783	01/18/2022	11/10/2051
20048E-BC-4	COMM MORTGAGE TRUST SERIES 2013-LC6 CLASS C			4	1.A	491,884	99.5180	497,592	500,000	505,423	0	13,539	0	0	4.242	20.372	MON	1,768	21,210	05/07/2020	01/10/2046
20048J-AG-5	COMM MORTGAGE TRUST SERIES 2018-HOME CLASS C 144A			4	1.G FE	590,936	80.2510	481,505	600,000	592,225	0	1,289	0	0	3.815	4.177	MON	1,908	23,208	06/01/2018	04/10/2033
20049A-AH-1	COMM MORTGAGE TRUST SERIES 2020-CBM CLASS E 144A			4	2.B	1,000,750	86.3560	863,555	1,000,000	1,000,533	0	(216)	0	0	3.633	3.687	MON	3,027	36,831	01/30/2020	02/10/2037
23305J-AL-6	DBUBS MORTGAGE TRUST SERIES 2017-BRBK CLASS E 144A			4	1.D	1,440,228	88.2530	1,323,789	1,500,000	1,461,001	0	20,773	0	0	3.530	5.179	MON	4,413	53,685	12/04/2018	10/10/2034
23305J-AN-2	DBUBS MORTGAGE TRUST SERIES 2017-BRBK CLASS F 144A			4	1.G	1,525,289	86.0150	1,329,789	1,546,000	1,532,584	0	7,296	0	0	3.530	4.129	MON	4,548	55,332	10/15/2019	10/10/2034
23312V-AS-5	DEUTSCHE BANK COMMERCIAL MORTG SERIES 2016-C3 CLASS D 144A			4	3.C	179,961	71.7810	143,561	200,000	183,556	0	3,596	0	0	3.473	5.820	MON	579	7,080	02/28/2018	08/10/2049
24500E-AL-8	DEL AMO FASHION CENTER TRUST SERIES 2017-AMO CLASS D 144A			4	2.C FE	195,321	72.9980	145,997	200,000	196,111	0	789	0	0	3.636	4.208	MON	606	7,373	06/02/2017	06/05/2035
29426V-AH-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2022-GC48 CLASS B			4	1.D FE	493,464	85.7560	428,781	500,000	493,964	0	500	0	0	4.875	5.266	MON	2,031	12,391	06/06/2022	05/15/2054
34461L-AL-8	FONTAINEBLEAU MAIMI BEACH TRUS SERIES 2019-FBLU CLASS D 144A			4	1.A	2,539,084	93.0720	2,326,795	2,500,000	2,526,833	0	(12,251)	0	0	3.963	3.519	MON	8,256	100,448	05/12/2021	12/10/2036
34461L-AN-4	FONTAINEBLEAU MAIMI BEACH TRUS SERIES 2019-FBLU CLASS E 144A			4	1.A	1,999,859	92.0730	1,841,463	2,000,000	1,999,752	0	(107)	0	0	3.963	4.048	MON	6,605	80,358	11/22/2019	12/10/2036
36248G-AL-4	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS C			4	1.A	962,743	96.4650	964,648	1,000,000	984,202	0	21,460	0	0	5.311	8.276	MON	4,426	53,847	05/19/2020	11/10/2046
36248G-AP-5	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS D 144A			4	1.A	99,973	93.8960	93,896	100,000	100,008	0	35	0	0	5.311	5.420	MON	443	4,057	02/28/2022	11/10/2046
36251F-BB-1	GS MORTGAGE SECURITIES TRUST SERIES 2015-GC28 CLASS B			4	1.A	1,971,615	92.0980	1,841,958	2,000,000	1,980,872	0	9,256	0	0	3.980	4.573	MON	6,633	79,600	11/01/2018	02/10/2048
36252W-BC-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GC20 CLASS B			4	1.A	704,184	94.4070	660,850	700,000	702,183	0	(2,001)	0	0	4.529	4.233	MON	2,642	31,703	01/25/2018	04/10/2047
36258Y-AS-7	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS SWA 144			4	1.A	990,153	76.1060	761,055	1,000,000	991,270	0	1,117	0	0	3.219	3.412	MON	2,682	32,632	01/10/2020	12/13/2039
36258Y-AU-2	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS SWB 144			4	1.A	483,195	70.7540	353,768	500,000	485,076	0	1,881	0	0	3.219	3.717	MON	1,341	16,316	01/10/2020	12/13/2039
36260T-AA-3	GSCG TRUST SERIES 2019-600C CLASS A 144A			4	1.A	512,020	90.6370	453,185	500,000	507,567	0	(4,453)	0	0	2.936	2.014	MON	1,223	14,679	09/10/2020	09/06/2034
36260T-AE-5	GSCG TRUST SERIES 2019-600C CLASS B 144A			4	1.A	252,018	89.5580	223,895	250,000	251,265	0	(754)	0	0	3.158	2.855	MON	658	7,896	09/10/2020	09/06/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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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
36261P-AZ-5	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1 CLASS C			4	1.F	997,475	77.0570	770,569	1,000,000	997,695	0	221	0	0	3.808	3.923	MON	3,173	38,573	10/30/2019	11/10/2052
36266C-AL-0	GS MORTGAGE SECURITIES TRUST SERIES 2021-ARDN CLASS E 144A			4	1.A	250,000	92.2420	230,606	250,000	251,709	0	1,709	0	0	7.668	7.227	MON	905	12,314	10/26/2021	11/15/2036
36459D-AA-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK27 14			4	1.D FE	3,959,531	99.5670	3,982,678	4,000,000	3,989,144	0	29,613	0	0	0.000	3.799	N/A	0	0	11/17/2022	12/27/2045
36459D-AC-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK 144A			4	1.F FE	488,635	99.5100	497,549	500,000	499,930	0	11,296	0	0	0.000	2.526	MON	0	0	01/28/2022	12/27/2045
36459D-AE-1	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK27 14			4	2.C FE	243,134	99.4080	248,519	250,000	249,958	0	6,823	0	0	0.000	3.063	MON	0	0	01/28/2022	12/27/2045
36459D-AQ-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK61 14			4	2.B FE	208,952	74.4460	186,115	250,000	216,174	0	7,222	0	0	0.000	3.746	MON	0	0	01/28/2022	11/27/2049
36459D-BC-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK41 14			4	1.G FE	459,762	87.4760	437,380	500,000	472,780	0	13,018	0	0	0.000	3.077	MON	0	0	01/28/2022	10/27/2047
36459D-BE-0	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK41 14			4	2.C FE	362,245	85.7690	343,076	400,000	373,671	0	11,425	0	0	0.000	3.749	N/A	0	0	01/28/2022	10/27/2047
36459D-BQ-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 CLASS AK47 144A			4	1.G FE	462,746	86.2180	431,088	500,000	472,236	0	9,489	0	0	0.703	3.197	MON	293	3,434	01/28/2022	05/27/2048
36459D-BS-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK47 14			4	2.C FE	444,603	82.1640	410,820	500,000	459,553	0	14,950	0	0	0.000	3.648	MON	0	0	01/28/2022	05/27/2048
36459D-CC-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 CLASS AK71 144A			4	2.C FE	241,095	78.8030	197,006	250,000	241,087	0	(8)	0	0	2.920	3.639	MON	608	6,702	01/28/2022	11/27/2050
36459D-CN-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK89 14			4	2.C FE	381,779	60.8990	304,497	500,000	395,253	0	13,474	0	0	0.000	3.824	MON	0	0	01/28/2022	01/27/2052
36459D-CY-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3CLASS A728 144			4	1.G FE	229,738	88.4490	221,121	250,000	236,707	0	6,968	0	0	0.000	3.294	MON	0	0	01/28/2022	08/27/2050
36459D-DA-6	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS B728 14			4	2.C FE	456,492	87.0180	435,090	500,000	471,423	0	14,931	0	0	0.000	3.550	MON	0	0	01/28/2022	08/27/2050
36459T-AA-4	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS AK44 144A			4	1.F FE	983,361	89.6370	896,371	1,000,000	991,287	0	7,926	0	0	1.970	3.047	MON	1,650	22,183	11/04/2021	09/27/2051
36459T-AA-4	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS AK44 144A			4	2.C FE	0	0.0000	0	0	0	0	0	0	0	1.970	0.000	MON	0	0	12/01/2021	09/27/2051
36459T-AL-0	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS AK49 144A			4	1.F FE	741,583	89.0960	668,219	750,000	742,473	0	890	0	0	2.360	2.701	MON	1,475	19,132	11/04/2021	09/27/2051
36459T-AN-6	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS BK49 144A			4	2.B FE	735,048	86.0450	645,336	750,000	737,689	0	2,641	0	0	2.380	2.967	MON	1,488	19,133	11/04/2021	09/27/2051
36459T-AY-2	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS A730 144A			4	1.G FE	229,643	87.0830	217,708	250,000	236,212	0	6,569	0	0	0.000	2.853	MON	0	0	11/04/2021	09/27/2051
36459T-BA-3	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS B730 144A			4	2.C FE	683,528	85.1480	638,612	750,000	703,114	0	19,586	0	0	0.000	3.249	MON	0	0	11/04/2021	09/27/2051
36459T-BL-9	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS AK74 144A			4	2.C FE	402,121	65.8170	329,087	500,000	416,442	0	14,321	0	0	0.000	3.547	MON	0	0	11/04/2021	09/27/2051
36459T-BW-5	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS AK78 144A			4	2.C FE	490,308	77.0960	385,478	500,000	491,172	0	864	0	0	2.970	3.208	MON	1,238	14,841	11/04/2021	09/27/2051
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A			4	2.B	1,461,739	87.6050	1,314,069	1,500,000	1,471,418	0	9,679	0	0	3.982	4.942	MON	4,978	49,779	03/09/2022	03/05/2037
44421M-AL-4	HUDSON YARDS SERIES 2019-55HY CLASS E 144A			4	1.A	3,796,764	70.2240	2,808,975	4,000,000	3,819,252	0	22,488	0	0	2.943	3.754	MON	9,809	119,347	12/02/2019	12/10/2041
449652-AE-6	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPF2 CLASS C 144A			4	1.G FE	249,368	98.7310	246,826	250,000	249,491	0	122	0	0	7.829	7.305	MON	924	4,046	09/08/2022	10/15/2039
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A			4	1.G FE	255,241	79.2910	198,229	250,000	254,928	0	(312)	0	0	3.824	3.747	MON	797	7,302	03/04/2022	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C12 CLASS B			4	1.A	507,419	97.2450	486,226	500,000	501,507	0	(5,912)	0	0	4.113	2.621	MON	1,714	20,755	08/25/2020	07/15/2045
46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A			4	1.A	97,646	95.9440	95,944	100,000	99,347	0	1,701	0	0	4.122	6.387	MON	344	4,137	06/13/2017	01/15/2046
46640J-AE-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS E 144A			4	1.C	216,093	94.2350	235,586	250,000	237,635	0	21,541	0	0	3.986	18.206	MON	830	9,965	03/31/2020	01/15/2046
46640N-AP-3	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS D 144A			4	1.A	99,209	95.0100	95,010	100,000	99,613	0	404	0	0	5.180	5.682	MON	432	5,258	09/29/2017	11/15/2045
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C16 CLASS C			4	1.A	502,834	96.5500	482,749	500,000	501,265	0	(1,569)	0	0	5.008	4.801	MON	2,087	25,371	05/06/2020	12/15/2046
46641W-AG-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS D 144A			4	1.E	2,516,336	91.3410	2,283,525	2,500,000	2,511,958	0	(4,378)	0	0	4.647	4.498	MON	9,682	117,899	11/30/2021	04/15/2047
46641W-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS B			4	1.A	1,260,298	95.2320	1,190,397	1,250,000	1,255,623	0	(4,675)	0	0	4.394	3.971	MON	4,577	52,180	02/28/2022	04/15/2047
46641W-BB-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS C			4	1.A	101,693	94.3170	94,317	100,000	100,976	0	(716)	0	0	4.647	3.949	MON	387	4,716	08/03/2017	04/15/2047
46643T-BG-6	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C26 CLASS C			4	1.A	494,337	91.1260	455,628	500,000	496,269	0	1,932	0	0	4.374	4.928	MON	1,823	22,177	11/26/2018	01/15/2048
46644K-AG-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-FRR2 CLASS AK39 14			4	2.A FE	1,149,074	91.0770	1,092,924	1,200,000	1,165,255	0	16,181	0	0	2.739	4.340	MON	2,739	33,171	08/09/2017	08/27/2047
46644U-BF-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2015-C30 CLASS B			4	1.A	5,018,531	91.4670	4,573,337	5,000,000	5,013,751	0	(4,780)	0	0	4.230	4.215	MON	17,626	215,042	03/19/2018	07/15/2048
46645W-BE-2	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018-WPT CKASS DFX 144A			4	1.A	202,057	87.0490	174,098	200,000	200,911	0	(1,146)	0	0	5.350	4.890	MON	892	10,701	07/18/2018	07/05/2033
46646R-AP-8	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2016-C4 CLASS B			4	1.A	197,531	84.2890	168,578	200,000	198,017	0	486	0	0	3.638	3.958	MON	606	7,276	03/07/2018	12/15/2049
46646R-AQ-6	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2016-C4 CLASS C			4	1.F	93,853	81.7870	81,787	100,000	95,035	0	1,182	0	0	3.068	4.595	MON	256	3,122	04/23/2018	12/15/2049
46650R-AL-0	JP MORGAN CHASE COMMERCIAL SERIES 2019-ICON CLASS D 144A			4	1.A	999,066	94.3660	943,659	1,000,000	999,450	0	384	0	0	5.038	5.134	MON	4,198	50,375	08/28/2020	01/05/2034
46654B-AG-2	JP MORGAN CHASE COMMERCIAL SERIES 2021-1MEM CLASS C 144A			4	1.A	249,871	70.4290	176,073	250,000	249,886	0	15	0	0	2.654	2.713	MON	553	6,726	09/27/2021	10/09/2042
46654B-AJ-6	JP MORGAN CHASE COMMERCIAL SERIES 2021-1MEM CLASS D 144A			4	2.B	241,542	65.7230	164,307	250,000	242,298	0	755	0	0	2.654	3.113	MON	553	6,726	09/27/2021	10/09/2042
48128K-AY-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP6 CLASS B			4	1.A	200,246	87.4070	174,814	200,000	200,201	0	(45)	0	0	3.946	3.953	MON	658	7,892	03/07/2018	07/15/2050
50085P-AG-2	KREST COMMERCIAL MORTGAGE S SERIES 2021-CHIP CLASS C 144A			4	1.G FE	254,463	66.3590	165,899	250,000	254,056	0	(407)	0	0	2.927	2.773	MON	610	7,419	08/17/2021	11/05/2044
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A			4	1.G FE	374,531	97.5570	365,839	375,000	377,290	0	2,759	0	0	7.159	6.482	MON	1,268	13,050	03/14/2022	03/15/2039
50219Q-AN-4	LSTAR COMMERCIAL MORTGAGE TR SERIES 2016-4 CLASS D 144A			4	1.A	1,211,065	84.4330	1,055,416	1,250,000	1,220,169	0	9,104	0	0	4.602	5.596	MON	4,793	58,218	03/16/2021	03/10/2049
55282M-AJ-3	MADISON AVENUE TRUST SERIES 2017-330M CLASS D 144A			4	1.F	991,591	89.4610	894,607	1,000,000	994,736	0	3,145	0	0	3.976	4.394	MON	3,313	40,307	05/02/2018	08/15/2034
55282M-AL-8	MADISON AVENUE TRUST SERIES 2017-330M CLASS E 144A			4	3.C	974,177	87.8310	878,311	1,000,000	983,689	0	9,512	0	0	4.032	5.140	MON	3,360	40,881	12/04/2018	08/15/2034
55316V-AJ-3	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC CLASS E 144A			4	1.B	501,649	94.6410	473,207	500,000	506,028	0	4,380	0	0	6.419	5.796	MON	1,516	18,292	04/06/2021	04/15/2038
55348U-AS-7	MRCD MORTGAGE TRUST SERIES 2019-PARK CLASS E 144A			4	1.A	2,080,654	88.2880	1,898,192	2,150,000	2,103,472	0	22,818	0	0	2.718	3.917	MON	4,869	58,427	12/05/2019	12/15/2036
61690G-AL-5	MORGAN STANLEY BAML TRUST SERIES 2014-C14 CLASS C			4	1.A	409,651	96.2090	384,834	400,000	404,368	0	(5,283)	0	0	5.059	3.760	MON	1,686	20,477	07/21/2017	02/15/2047
61690V-BD-9	MORGAN STANLEY BAML TRUST SERIES 2015-C26 CLASS C			4	1.A	474,035	89.5860	447,932	500,000	480,874	0	6,839	0	0	4.368	6.160	MON	1,820	22,173	04/01/2020	10/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-BNK2 CLASS C			4	1.E	472,007	81.3260	406,631	500,000	477,314	0	5,307	0	0	3.888	5.283	MON	1,620	19,721	07/17/2020	11/15/2049
61691D-AG-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-MP CLASS B 144A			4	1.A	528,180	83.9230	419,615	500,000	524,261	0	(3,918)	0	0	4.276	3.500	MON	1,782	21,677	01/08/2021	07/11/2040
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019-L3 CLASS C			4	1.B	988,918	75.9540	759,543	1,000,000	990,123	0	1,205	0	0	3.659	3.901	MON	3,049	37,101	11/08/2019	11/15/2052
61691Y-BN-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS D 144A			4	1.A	221,695	54.3080	135,769	250,000	224,300	0	2,606	0	0	2.500	3.994	MON	521	6,250	04/29/2021	05/15/2054
61761Q-AN-3	MORGAN STANLEY BAML TRUST SERIES 2013-C8 CLASS D			4	1.A	1,495,937	94.7220	1,420,832	1,500,000	1,500,044	0	4,107	0	0	4.008	4.555	MON	5,010	61,779	10/31/2019	12/15/2048
61763K-AE-4	MORGAN STANLEY BANK OF AMERICA SERIES 2014-C15 CLASS D 144A			4	1.B	98,087	92.1850	92,185	100,000	98,869	0	781	0	0	4.892	5.803	MON	408	4,962	05/01/2018	04/15/2047
61764R-BJ-6	MORGAN STANLEY BANK OF AMERICA SERIES 2015-C20 CLASS B			4	1.A	700,670	93.3260	653,282	700,000	700,438	0	(232)	0	0	4.160	4.159	MON	2,427	29,120	04/09/2018	02/15/2048
61765T-AM-5	MORGAN STANLEY BAML TRUST SERIES 2015-C25 CLASS C			4	1.E	970,781	90.7160	907,158	1,000,000	975,377	0	4,595	0	0	4.524	5.669	MON	3,772	26,908	05/24/2022	10/15/2048
61767E-AK-0	MORGAN STANLEY BAML TRUST SERIES 2017-C34 CLASS C			4	1.G	490,647	81.3170	406,585	500,000	492,109	0	1,462	0	0	4.175	4.644	MON	1,740	21,169	11/01/2018	11/15/2052
61770Y-AG-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2020-CNP CLASS C 144A			4	1.C	437,560	69.2600	346,300	500,000	444,022	0	6,461	0	0	2.428	4.299	MON	1,012	12,307	05/06/2020	04/05/2042
61770Y-AJ-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2020-CNP CLASS D 144A			4	2.C FE	409,835	62.0740	310,371	500,000	418,847	0	9,011	0	0	2.428	5.206	MON	1,012	12,307	05/06/2020	04/05/2042
63875F-AA-4	NATIXIS COMMERCIAL MORTGAGE S 2019-MILE CLASS A 144A			4	1.A	1,200,498	95.6340	1,147,607	1,200,000	1,213,236	0	12,739	0	0	5.836	5.663	MON	3,297	36,519	08/28/2020	07/15/2036
74932B-AL-7	RBSCF TRUST SERIES 2013-SMV CLASS D 144A			4	3.A	476,083	91.0000	455,000	500,000	497,240	0	21,156	0	0	3.584	7.422	MON	1,494	18,171	01/05/2021	03/11/2031
75574P-AG-7	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS C 144A			4	1.G FE	250,000	95.2000	238,001	250,000	253,192	0	3,192	0	0	6.928	6.512	MON	241	9,224	02/24/2022	01/25/2037
75574P-AJ-1	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS D 144A			4	2.B FE	250,000	94.3230	235,807	250,000	253,369	0	3,369	0	0	7.628	7.218	MON	265	10,653	02/24/2022	01/25/2037
75574P-AL-6	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS E 144A			4	2.C FE	250,000	94.5420	236,356	250,000	253,515	0	3,515	0	0	8.178	7.780	MON	284	11,776	02/24/2022	01/25/2037
75575W-AJ-5	READYCAP COMMERCIAL MORTGAG SERIES 2021-FL7 CLASS D 144A			4	2.B FE	250,000	91.5330	228,833	250,000	252,477	0	2,477	0	0	7.339	6.661	MON	255	11,662	11/12/2021	11/25/2036
75575W-AL-0	READYCAP COMMERCIAL MORTGAG SERIES 2021-FL7 CLASS E 144A			4	2.C FE	250,000	91.0410	227,603	250,000	252,575	0	2,575	0	0	7.787	7.109	MON	270	12,803	11/12/2021	11/25/2036
78397F-AG-8	SG COMMERCIAL MORTGAGE SECUR SERIES 2020-COVE CLASS D 144A			4	3.A	5,824,574	89.8860	5,168,441	5,750,000	5,801,477	0	(23,096)	0	0	3.399	2.983	MON	16,287	195,443	02/25/2020	03/15/2037
78449R-AL-9	SLG OFFICE TRUST SERIES 2021-OVA CLASS E 144A			4	1.A	965,857	69.6560	696,560	1,000,000	968,971	0	3,115	0	0	2.851	3.291	MON	2,376	28,506	06/15/2021	07/15/2041
78457J-AL-6	SMRT SERIES 2022-MINI CLASS D 144A			4	2.C FE	250,000	92.9840	232,460	250,000	253,902	0	3,902	0	0	6.286	5.343	MON	742	7,844	01/21/2022	01/15/2039
78486E-AL-2	STARWOOD COMMERCIAL MORTGAG SERIES 2021-LIH CLASS C 144A			4	1.A	199,355	94.1380	188,277	200,000	201,347	0	1,992	0	0	6.273	5.727	MON	592	7,022	11/05/2021	11/15/2036
78486E-AN-8	STARWOOD COMMERCIAL MORTGAG SERIES 2021-LIH CLASS D 144A			4	1.A	498,406	93.0410	465,207	500,000	503,387	0	4,981	0	0	6.623	6.086	MON	1,564	19,330	11/05/2021	11/15/2036
81753R-AA-7	SERIES RR TRUST SERIES 2014-1 CLASS A 144A			4	1.C FE	90,495	91.4590	91,459	100,000	94,495	0	4,000	0	0	0.000	4.582	MON	0	0	07/19/2017	05/25/2047
83410J-AA-6	SOHO TRUST 2021 SOHO SERIES 2021-SOHO CLASS A 144A			4	1.G FE	991,095	77.5860	775,860	1,000,000	992,397	0	1,302	0	0	2.697	2.899	MON	2,247	27,340	07/16/2021	08/10/2038
90117P-AQ-8	1211 AVENUE OF THE AMERICAS TR SERIES 2015-1211 CLASS E 144A			4	1.F	292,916	82.1940	246,581	300,000	294,757	0	1,841	0	0	4.142	4.977	MON	1,036	12,599	03/02/2018	08/10/2035
902055-AG-7	LIBERTY STREET TRUST SERIES 2016-225L CLASS D 144A			4	2.B	101,257	85.6830	85,683	100,000	100,974	0	(282)	0	0	4.649	4.422	MON	387	4,713	05/01/2018	02/10/2036
90269P-AJ-0	UBS BAMLL TRUST SERIES 2012-WRM CLASS C 144A			4	1.F FM	500,000	94.9670	474,837	500,000	500,000	0	35,113	0	0	4.238	3.175	MON	1,766	21,484	12/14/2020	06/10/2030
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C5 CLASS C			4	1.G	897,446	84.0830	756,746	900,000	898,079	0	633	0	0	4.427	4.593	MON	3,321	37,076	03/11/2022	11/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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92937E-AH-7	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C11 CLASS C			4	1.A	458,003	96.2700	481,349	500,000	500,376	0	42,373	0	0	4.192	6.207	MON	1,747	21,183	03/20/2020	03/15/2045
92938E-BJ-1	WF RBS COMMERCIAL MORTGAGE TR SERIES 2013-C16 CLASS C			4	1.A	459,093	94.4950	472,473	500,000	483,176	0	24,083	0	0	4.983	11.095	MON	2,076	25,284	04/01/2020	09/15/2046
92938V-AU-9	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C19 CLASS C			4	1.A	202,151	94.2020	188,405	200,000	201,121	0	(1,031)	0	0	4.646	4.093	MON	774	9,292	08/15/2017	03/15/2047
92939F-AE-9	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C21 CLASS D 144A			4	2.A	427,061	85.1690	425,843	500,000	447,682	0	20,621	0	0	3.497	8.439	MON	1,457	17,485	02/23/2021	08/15/2047
92939H-BC-8	WFRBS COMMERCIAL MORTGAGE TRUS SERIES 2014-C23 CLASS C			4	1.B	1,594,741	92.1220	1,473,956	1,600,000	1,596,632	0	1,891	0	0	3.861	4.080	MON	5,148	62,747	10/27/2017	10/15/2057
92939L-AJ-5	WF RBS COMMERCIAL MORTGAGE SERIES 2014-C25 CLASS C			4	1.A	486,797	89.1710	445,854	500,000	489,328	0	2,532	0	0	4.309	5.494	MON	1,795	12,811	05/20/2022	11/15/2047
92939V-AA-2	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2015-WPG CLASS A 144A			4	1.A	1,983,631	88.8970	1,777,935	2,000,000	1,988,181	0	4,549	0	0	3.516	3.851	MON	5,860	71,297	02/13/2019	06/05/2035
92939V-AG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2015-WPG CLASS C 144A			4	1.A	944,992	80.0810	800,808	1,000,000	959,988	0	14,996	0	0	3.516	5.355	MON	2,930	35,648	03/20/2019	06/05/2035
92939V-AL-8	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2015-WPG CLASS PR1 144A			4	2.A	441,376	79.5960	397,980	500,000	456,950	0	15,574	0	0	3.516	7.515	MON	1,465	17,824	12/09/2020	06/05/2035
94989E-AL-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC20 CLASS C			4	1.A	2,594,242	90.4820	2,397,764	2,650,000	2,611,032	0	16,790	0	0	4.056	4.863	MON	8,957	107,484	06/26/2018	04/15/2050
94989H-BJ-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS1 CLASS C			4	1.C	3,437,128	89.8470	3,144,649	3,500,000	3,456,262	0	19,134	0	0	3.848	4.495	MON	11,223	134,680	09/20/2018	05/15/2048
94989J-BE-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C28 CLASS B			4	1.A	2,965,325	91.8290	2,754,872	3,000,000	2,975,559	0	10,234	0	0	4.083	4.582	MON	10,208	124,230	10/31/2018	05/15/2048
94989N-AL-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C30 CLASS D 144A			4	2.B	239,824	83.8390	209,598	250,000	242,100	0	2,276	0	0	4.498	5.866	MON	937	8,590	02/28/2022	09/15/2058
94989N-BK-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C30 CLASS B			4	1.A	609,128	92.4460	554,675	600,000	606,612	0	(2,516)	0	0	4.400	3.951	MON	2,200	26,400	02/13/2018	09/15/2058
94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS B			4	1.A	712,175	91.7120	641,982	700,000	708,985	0	(3,190)	0	0	4.550	4.134	MON	2,654	32,331	06/08/2018	09/15/2058
94989W-AY-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C31 CLASS B			4	1.A	710,188	91.5330	640,732	700,000	707,503	0	(2,686)	0	0	4.482	4.078	MON	2,615	31,374	02/13/2018	11/15/2048
95000P-AL-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C37 CLASS C			4	1.A	443,105	86.8100	434,050	500,000	443,825	0	720	0	0	4.488	8.177	MON	1,870	0	12/08/2022	12/15/2049
95001N-BD-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS C			4	1.C	1,498,605	84.1440	1,262,153	1,500,000	1,498,749	0	144	0	0	4.727	4.788	MON	5,909	70,905	06/28/2018	06/15/2051
95003C-AW-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS C			4	1.A	499,539	70.6530	353,264	500,000	499,577	0	38	0	0	3.284	3.317	MON	1,368	16,420	04/22/2021	04/15/2054
95003C-BE-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS D 144A			4	1.E	437,248	58.6590	293,294	500,000	443,014	0	5,767	0	0	2.500	4.145	MON	1,042	12,500	04/22/2021	04/15/2054
95003G-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2022-JS2 CLASS D 144A			4	2.B FE	503,070	73.8880	369,439	500,000	502,819	0	(251)	0	0	3.454	3.455	MON	1,439	16,070	01/18/2022	12/15/2039
04002V-AJ-0	AREIT CRE TRUST SERIES 2022-CRE6 CLASS D 144A		C	4	2.B FE	750,000	91.5000	686,247	750,000	779,793	0	29,793	0	0	6.658	12.304	MON	2,358	28,008	01/14/2022	01/16/2037
04002V-AL-5	AREIT CRE TRUST SERIES 2022-CRE6 CLASS E 144A		C	4	2.C FE	250,000	91.2240	228,060	250,000	260,544	0	10,544	0	0	7.226	13.727	MON	652	10,586	01/14/2022	01/17/2025
55282X-AJ-9	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL5 CLASS D 144A		C	4	2.B FE	925,000	92.8050	858,445	925,000	930,911	0	5,911	0	0	6.942	6.526	MON	3,032	38,052	12/06/2021	07/15/2036
69357X-AL-5	PFP III SERIES 2021-8 CLASS E 144A		C	4	2.C FE	500,000	92.9830	464,916	500,000	503,209	0	3,209	0	0	6.826	6.319	MON	1,707	20,437	09/16/2021	08/09/2037
74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A		C	4	1.G FE	507,532	88.5830	442,914	500,000	506,425	0	(1,107)	0	0	4.000	3.755	MON	1,667	20,000	05/24/2019	04/15/2038
74166G-AF-6	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS BG 144A		C	4	2.C FE	1,493,246	84.1040	1,261,564	1,500,000	1,493,949	0	703	0	0	4.000	4.090	MON	5,000	60,000	05/24/2019	04/15/2038
74166G-AH-2	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AT		C	4	2.C FE	1,025,927	84.5700	845,695	1,000,000	1,022,139	0	(3,788)	0	0	4.450	4.008	MON	3,708	44,500	05/24/2019	04/15/2038

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
74166Q-AE-7	PRIMA CAPITAL LTD SERIES 2019-7A CLASS C 144A		C	4	2.B FE	970,264	90.7240	907,243	1,000,000	980,999	0	10,734	0	0	3.250	4.094	MON	993	32,500	01/16/2020	12/25/2050
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						203,085,336	XXX	174,959,036	207,451,885	204,119,860	0	1,079,739	97,722	0	XXX	XXX	XXX	627,562	7,428,190	XXX	XXX
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A			4	1.G FE	1,686,447	95.1770	1,605,113	1,686,447	1,686,447	0	0	0	0	4.800	4.794	FA	30,581	80,949	06/23/2020	08/15/2027
02377B-AB-2	AMER AIRLN 15-2 B PTT			4	2.A FE	1,284,872	89.6970	1,241,577	1,384,189	1,298,423	0	13,234	0	0	3.600	5.378	MS	13,703	49,831	05/29/2020	09/22/2027
02378L-AA-1	AMERICAN AIRLINES 2017-1			4	3.A PL	134,074	98.7130	132,349	134,074	134,074	0	0	0	0	5.180	5.165	FA	2,624	6,945	07/24/2018	08/15/2023
02379K-AA-2	AMER AIRLINE 21 1A EETC			4	1.G FE	250,000	80.4730	201,183	250,000	250,000	0	0	0	0	2.875	2.874	JJ	3,394	4,852	10/25/2021	07/11/2034
03789X-AE-8	APPLEBEES IHOP FUNDING LLC SERIES 2019-1A CLASS A2II 144A			4	2.B FE	495,000	91.1320	451,102	495,000	495,861	0	861	0	0	4.723	5.997	MJSD	1,688	23,379	05/28/2019	06/05/2049
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	492,495	84.5170	413,075	488,750	494,057	0	1,561	0	0	3.237	2.987	JAJO	2,681	15,821	07/23/2020	07/30/2050
03881J-AJ-5	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS C 144A				1.G FE	500,000	95.2270	476,137	500,000	502,030	0	2,030	0	0	7.786	7.629	MON	1,838	16,631	05/05/2022	05/15/2037
03881J-AL-0	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS D 144A				2.B FE	250,000	94.5980	236,494	250,000	251,006	0	1,006	0	0	8.686	8.522	MON	1,025	9,590	05/05/2022	05/15/2037
03881J-AN-6	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS E 144A				2.C FE	250,000	94.2780	235,696	250,000	250,727	0	727	0	0	9.336	9.211	MON	1,102	10,511	05/05/2022	05/15/2037
05566S-AA-1	BURLINGTN NO SF 05 3 TR			4	1.B FE	38,253	99.9790	38,337	38,345	38,310	0	117	0	0	4.830	6.168	JJ	854	1,883	02/09/2007	01/15/2023
055984-AE-8	BSPRT ISSUER LTD SERIES 2022-FL9 CLASS AS 144A			4	1.A FE	495,000	96.7850	483,925	500,000	495,714	0	714	0	0	7.204	7.337	MON	1,701	13,102	06/10/2022	07/15/2039
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 2021-1A CLASS A 144A			4	1.F FE	441,482	84.7260	374,207	441,667	441,496	0	15	0	0	2.250	2.269	MON	304	9,938	10/28/2021	10/22/2046
09630A-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 2018-3A CLASS C 144A			4	1.F FE	489,900	92.7560	463,778	500,000	494,439	0	4,539	0	0	6.558	6.523	JAJO	6,194	13,716	03/17/2022	10/25/2030
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A			4	2.B FE	1,924,946	89.6530	1,779,614	1,985,000	1,936,151	0	11,205	0	0	3.832	4.813	JAJO	15,002	47,541	05/06/2022	10/20/2050
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A			4	1.F FE	492,011	81.4030	400,510	492,011	492,011	0	0	0	0	2.900	2.910	MJSD	634	14,268	07/20/2021	03/15/2035
12232K-AL-4	BURNHAM PARK CLO LTD SERIES 2016-1A CLASS CR 144A			4	1.F FE	497,405	95.3040	476,521	500,000	502,339	0	4,934	0	0	6.393	6.050	JAJO	6,481	16,191	10/16/2019	10/20/2029
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A				1.F FE	312,067	85.2670	282,794	331,655	313,832	0	1,765	0	0	1.640	3.171	MON	196	4,986	02/15/2022	02/18/2046
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A			4	1.B FE	598,558	93.7150	561,324	598,970	598,742	0	184	0	0	3.990	4.044	MON	398	23,899	07/26/2018	09/25/2045
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A			4	2.B FE	370,873	95.4140	395,025	414,012	390,342	0	10,364	0	0	4.000	7.667	AO	2,852	16,560	06/02/2020	10/29/2024
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A			4	2.B FE	1,428,750	90.8990	1,298,715	1,428,750	1,428,738	0	(12)	0	0	4.030	4.046	FMAN	6,558	57,579	09/14/2017	11/20/2047
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A			4	2.B FE	495,000	77.0350	381,321	495,000	495,035	0	35	0	0	2.791	2.800	FMAN	1,573	14,928	10/15/2021	11/20/2051
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A			4	2.A FE	95,250	91.6430	87,289	95,250	95,250	0	0	0	0	4.118	4.139	JAJO	719	3,922	06/12/2017	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2I 144A			4	2.A FE	576,000	94.6580	545,231	576,000	575,974	0	(26)	0	0	4.116	4.131	JAJO	4,347	23,708	04/18/2018	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A			4	2.A FE	194,500	86.3840	168,017	194,500	194,499	0	(1)	0	0	3.668	3.685	JAJO	1,308	7,134	11/06/2019	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A			4	2.A FE	838,408	83.1680	827,399	994,850	849,227	0	10,819	0	0	2.662	6.150	JAJO	4,855	9,964	09/29/2022	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A			4	2.A FE	492,500	80.3200	395,577	492,500	492,518	0	18	0	0	3.151	3.163	JAJO	2,845	15,519	04/08/2021	04/25/2051
26113*-AA-7	DYAL CAPITAL PARTNERS IV B IV B			4	1.F PL	100,000	81.8900	81,890	100,000	99,999	0	(1)	0	0	3.650	3.650	FA	1,308	3,650	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV A IV A			4	1.F PL	185,714	81.9000	152,100	185,714	185,713	0	(1)	0	0	3.650	3.650	FA	2,429	6,779	02/22/2021	02/22/2041
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A			4	2.C FE	500,000	99.7360	498,679	500,000	499,972	0	(28)	0	0	7.393	7.461	JAJO	7,290	1,540	09/28/2022	10/20/2052
268571-AB-2	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A2 144A			4	1.A FE	270,114	94.8380	256,239	270,187	270,146	0	32	0	0	3.430	3.463	MON	154	9,267	04/11/2018	08/25/2042

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
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A			4	1.C FE	19,399	89.7130	17,667	19,693	19,508	0	109	0	0	4.000	4.351	MON	13	788	04/11/2018	08/25/2042
33830J-AA-3	FIVE GUYS FUNDING LLC SERIES 2017-1A CLASS A2 144A			4	2.C FE	98,750	93.6060	92,436	98,750	98,750	0	0	0	0	4.600	4.626	JAJO	833	4,542	05/24/2017	07/25/2047
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A			4	1.F FE	408,462	71.0990	290,546	408,652	408,477	0	16	0	0	2.100	2.120	MON	262	8,582	06/09/2021	05/20/2048
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A			4	1.F FE	235,304	81.1980	193,630	238,467	235,914	0	610	0	0	4.000	4.334	MON	291	5,803	04/13/2022	04/20/2049
403950-AE-8	HGI CRE CLO LTD SERIES 2022-FL3 CLASS C 144A			4	1.G FE	1,000,000	92.8040	928,039	1,000,000	1,009,906	0	9,906	0	0	6.808	6.930	MON	3,026	32,902	03/24/2022	04/19/2037
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A			4	1.A FE	153,504	83.2400	127,053	152,635	153,478	0	(26)	0	0	3.530	3.483	MON	239	5,388	08/01/2017	09/15/2072
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A			4	1.A FE	1,275,458	82.7020	1,031,608	1,247,385	1,274,385	0	(1,074)	0	0	3.740	3.487	MON	2,073	46,652	10/13/2021	10/17/2072
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A			4	2.B FE	1,488,750	89.8030	1,336,942	1,488,750	1,488,738	0	(12)	0	0	4.433	4.454	FMAN	8,433	65,996	12/12/2019	02/15/2050
50189G-AH-5	LCM LTD PARTNERSHIP SERIES 22A CLASS BR 144A			4	1.F FE	2,000,000	94.2660	1,885,322	2,000,000	2,012,332	0	12,332	0	0	6.243	5.893	JAJO	25,317	61,721	11/01/2018	10/20/2028
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A			4	1.A FE	1,627,154	85.8880	1,397,536	1,627,154	1,627,146	0	(8)	0	0	4.700	4.746	MON	3,399	76,476	11/02/2018	12/15/2062
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A			4	1.F FE	340,330	82.8670	282,293	340,658	340,340	0	10	0	0	2.750	2.784	MON	286	9,368	07/16/2020	07/20/2047
53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A			4	1.F FE	343,091	76.0520	261,506	343,852	343,120	0	29	0	0	2.290	2.346	MON	241	7,874	12/10/2020	01/20/2048
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL9 CLASS C 144A				1.G FE	1,477,500	96.2570	1,443,861	1,500,000	1,482,440	0	4,940	0	0	8.025	7.579	MON	4,347	53,869	05/13/2022	06/19/2037
55819Q-BE-6	MADISON PARK FUNDING LTD SERIES 2015-19A CLASS B2R2 144			4	1.D FE	1,700,000	97.0190	1,649,330	1,700,000	1,710,438	0	10,438	0	0	6.175	5.772	JAJO	20,119	50,836	02/27/2020	01/22/2028
57109K-AB-1	MERLETTE FUNDING TRUST SERIES 2022-1A CLASS B 144A			4	1.D FE	495,028	93.1150	465,573	500,000	496,528	0	1,500	0	0	2.340	2.746	MON	520	9,685	02/09/2022	04/15/2032
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A			4	1.F FE	258,803	89.7120	232,379	259,027	258,817	0	14	0	0	3.690	3.737	MON	292	9,558	07/23/2019	07/20/2043
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A			4	1.F FE	250,364	92.2340	231,225	250,693	250,371	0	7	0	0	4.010	4.079	MON	307	10,053	04/11/2018	06/22/2043
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A			4	1.G FE	941,265	90.5110	854,310	943,875	941,287	0	22	0	0	4.200	4.307	MON	1,211	39,643	06/25/2018	02/22/2044
61946N-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A			4	1.D FE	763,640	86.8060	667,106	768,500	763,655	0	14	0	0	2.100	2.269	MON	493	16,139	06/12/2020	04/20/2046
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A			4	1.F FE	507,561	87.9250	450,470	512,333	507,533	0	(28)	0	0	3.100	3.343	MON	485	15,882	06/12/2020	04/20/2046
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A			4	1.G FE	383,820	80.7730	311,620	385,797	383,879	0	59	0	0	2.090	2.234	MON	246	8,063	06/15/2021	04/22/2047
63940P-AD-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-A CLASS B 144A			4	1.B FE	199,708	94.4830	188,965	200,000	199,970	0	262	0	0	3.680	3.718	MON	327	7,360	02/13/2018	02/18/2042
63942M-AB-6	NAVIENT STUDENT LOAN TRUST SERIES 2022-A CLASS B 144A			4	1.C FE	249,986	71.0350	177,587	250,000	249,988	0	2	0	0	3.030	3.049	MON	337	6,418	02/01/2022	07/15/2070
67080P-AL-0	NYACK PARK CLO LTD SERIES 2021-1A CLASS D			4	2.C FE	250,000	88.6160	221,541	250,000	249,521	0	(479)	0	0	7.045	6.591	JAJO	3,571	9,838	09/02/2021	10/20/2034
67590R-BE-4	OCTAGON LOAN FUNDING LTD SERIES 2014-1A CLASS CRR 144A			4	1.G FE	4,951,977	92.3240	4,616,205	5,000,000	5,006,635	0	54,658	0	0	6.874	6.140	FMAN	42,010	176,027	03/27/2019	11/18/2031
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A			4	2.B FE	485,000	91.1220	441,940	485,000	484,995	0	(5)	0	0	4.475	4.500	JAJO	3,678	21,704	08/14/2019	07/30/2049
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2				1.A FE	249,980	78.1860	195,466	250,000	250,000	0	20	0	0	2.943	2.943	MN	940	5,518	02/08/2022	11/15/2042
78433L-AF-3	SCE RECOVERY FUNDING LLC SERIES A-3				1.A FE	249,976	71.7650	179,412	250,000	250,000	0	24	0	0	3.240	3.240	MN	1,035	6,075	02/08/2022	11/15/2046
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A			4	4.B FE	11,210	97.0310	10,821	11,152	11,304	0	94	0	0	4.789	4.142	MON	7	232	12/21/2010	03/25/2025

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
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A			4	1.D FE	493,917	90.5090	452,546	500,000	494,760	0	843	0	0	3.250	3.591	MON	722	12,142	03/08/2022	11/16/2054
83189D-AD-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS B 144A			4	1.B FE	199,097	89.8370	179,675	200,000	199,311	0	214	0	0	3.500	3.643	MON	311	7,000	10/31/2017	12/16/2041
83401B-AC-0	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-F CLASS BFX			4	1.B FE	599,045	86.4070	518,442	600,000	599,454	0	409	0	0	3.620	3.682	MON	362	21,720	12/05/2017	01/25/2041
83403Y-AC-8	SOCIAL PROFESSIONAL LOAN PROG SERIES 2017-B CLASS BFX			4	1.B FE	100,560	95.2430	95,243	100,000	100,358	0	(202)	0	0	3.700	3.504	MON	62	3,700	09/28/2017	05/25/2040
83404K-AD-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-E CLASS B 144A			4	1.B FE	298,541	95.0120	285,035	300,000	299,354	0	813	0	0	3.490	3.723	MON	175	10,470	10/06/2017	11/26/2040
83404K-AE-3	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-E CLASS C 144A			4	1.C FE	99,064	87.0870	87,087	100,000	99,496	0	432	0	0	4.160	4.362	MON	69	4,160	10/06/2017	11/26/2040
83404R-AC-2	SOCIAL PROFESSIONAL LOAN PROG SERIES 2018-B CLASS BFX			4	1.B FE	299,575	89.7160	269,147	300,000	299,747	0	172	0	0	3.830	3.893	MON	192	11,490	03/13/2018	08/25/2047
83404W-AC-1	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2019-B CLASS BFX 144A			4	1.B FE	1,123,532	79.9450	899,378	1,125,000	1,124,116	0	585	0	0	3.730	3.785	MON	1,865	41,963	03/26/2019	08/17/2048
83405D-AD-0	SOCIAL PROFESSIONAL LOAN PROG SERIES 2017-C CLASS B 144A			4	1.B FE	99,812	93.1190	93,119	100,000	99,921	0	109	0	0	3.560	3.641	MON	59	3,560	05/19/2017	07/25/2040
83406E-AD-7	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018-A CLASS B 144A			4	1.B FE	1,995,816	89.8000	1,796,006	2,000,000	1,997,600	0	1,784	0	0	3.610	3.684	MON	1,203	72,200	01/18/2018	02/25/2042
83406T-AC-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2020-A CLASS BFX 144A			4	1.C FE	4,990,613	77.5410	3,877,061	5,000,000	4,993,665	0	3,051	0	0	3.120	3.191	MON	6,933	156,000	01/13/2020	05/15/2046
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A			4	2.B FE	488,333	88.6540	432,927	488,333	488,310	0	(23)	0	0	3.845	3.877	MON	574	18,776	01/15/2020	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A			4	2.B FE	493,750	72.3410	357,184	493,750	494,019	0	269	0	0	2.636	2.643	MON	398	13,015	07/29/2021	08/20/2051
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A			4	1.A FE	110,520	98.1380	108,462	110,520	110,516	0	(4)	0	0	5.189	5.242	MON	255	5,735	12/07/2006	03/15/2038
86361Y-AB-3	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A			4	1.D FE	82,739	97.9200	81,018	82,739	82,737	0	(2)	0	0	6.302	6.383	MON	232	5,214	12/07/2006	03/15/2038
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A			4	1.G FE	216,692	74.4790	161,687	217,089	217,094	0	402	0	0	2.010	2.248	MON	133	4,364	07/21/2021	07/20/2048
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A			4	1.G FE	230,642	83.5170	197,027	235,912	231,749	0	1,107	0	0	3.130	3.932	MON	226	6,092	02/16/2022	02/22/2049
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A			4	1.G FE	457,667	76.1140	348,849	458,324	457,697	0	31	0	0	2.580	2.612	JAJO	2,004	11,825	06/11/2021	04/28/2056
86746C-AA-9	HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A			4	1.G FE	1,116,396	85.3950	966,662	1,131,988	1,123,663	0	7,267	0	0	2.980	4.043	MON	1,031	33,733	06/15/2020	06/20/2047
86746E-AA-5	HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A			4	1.G FE	509,575	81.3790	345,407	424,442	494,046	0	(15,529)	0	0	1.800	(0.890)	MON	233	7,640	02/08/2021	02/20/2048
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A			4	1.G PL	469,067	91.4710	432,580	472,915	469,151	0	83	0	0	4.750	4.926	JAJO	3,806	10,982	04/26/2022	07/30/2057
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A			4	1.G FE	721,374	88.4520	643,490	727,502	721,873	0	499	0	0	3.980	4.182	MJSD	80	28,955	05/31/2019	06/30/2054
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A			4	1.F FE	425,692	82.9350	353,077	425,729	425,694	0	2	0	0	1.650	1.657	MON	215	7,025	01/26/2021	02/20/2046
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A			4	2.B FE	415,587	84.5020	418,286	495,000	420,571	0	4,984	0	0	1.946	6.210	FMAN	963	2,408	09/29/2022	08/25/2051
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A			4	2.B FE	742,500	76.0090	564,369	742,500	742,536	0	36	0	0	2.542	2.549	FMAN	1,887	18,874	08/11/2021	08/25/2051
90345W-AA-2	US AIRWAYS 2012-1A PTT			4	2.A FE	1,117,815	96.7190	1,162,202	1,201,629	1,153,642	0	19,552	0	0	5.900	8.700	AO	17,724	70,896	02/04/2021	10/01/2024
907825-AA-1	UNION PACIFIC RR CO SERIES 14-1			4	1.D FE	81,332	94.8990	75,662	79,728	80,912	0	(300)	0	0	3.227	2.720	MN	336	2,573	08/22/2017	05/14/2026
90932E-AA-1	UNITED AIR 2016-2 AA SERIES AA			4	1.G FE	591,529	85.0260	562,975	662,121	604,140	0	6,541	0	0	2.875	4.983	AO	4,442	19,036	05/15/2020	10/07/2028
90932V-AA-3	UNITED AIR 2020 1 B PTT			4	2.C FE	381,000	95.1390	362,478	381,000	381,000	0	0	0	0	4.875	4.900	JAJO	3,921	18,574	01/25/2021	01/15/2026
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A			4	2.B FE	1,851,438	90.0750	1,668,636	1,852,500	1,851,724	0	287	0	0	3.884	3.912	MJSD	3,198	71,951	02/02/2018	03/15/2048
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A			4	2.B FE	1,465,449	77.9130	1,151,160	1,477,500	1,466,871	0	1,422	0	0	2.775	2.884	MJSD	1,822	41,001	11/23/2021	06/15/2051
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A			4	2.B FE	248,750	87.1880	216,880	248,750	248,808	0	58	0	0	4.535	4.557	MJSD	501	7,959	03/23/2022	03/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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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
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A			4	1.C FE	499,919	97.3630	486,814	500,000	499,929	0	10	0	0	4.310	4.354	MON	958	10,775	06/08/2022	09/15/2027
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A			4	2.B FE	493,750	80.4880	397,409	493,750	494,185	0	435	0	0	3.238	3.231	JAJO	2,709	15,988	05/27/2021	07/30/2051
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A		A	4	1.F FE	720,151	85.3680	678,844	795,200	731,944	0	6,167	0	0	3.300	5.037	JJ	12,100	26,242	07/07/2020	01/15/2030
00909D-AA-9	AIR CANADA 2015 1B PTT SERIES 144A		A	4	1.F FE	201,225	90.2150	181,535	201,225	201,225	0	0	0	0	3.600	3.598	MS	2,133	7,244	03/11/2015	03/15/2027
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A		A	4	1.G FE	374,297	94.4260	353,432	374,297	374,297	0	0	0	0	5.250	5.245	AO	4,913	19,651	09/09/2020	04/01/2029
00142D-AG-5	AIG CLO LTD SERIES 2021-2A CLASS D 144A		D	4	2.C FE	250,000	92.3320	230,831	250,000	251,408	0	1,408	0	0	7.293	6.732	JAJO	3,697	11,423	07/20/2021	07/20/2034
00175M-BS-8	AMERICAN MONEY MANAGEMENT SERIES 2014-15A CLASS CR3 144A		D	4	1.F FE	250,000	94.3050	235,762	250,000	251,647	0	1,647	0	0	6.279	6.081	JAJO	3,314	7,117	12/09/2021	01/15/2032
00177J-BC-8	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR 144A		D	4	1.F FE	1,415,900	92.0920	1,381,376	1,500,000	1,425,325	0	9,425	0	0	6.079	7.290	JAJO	19,251	29,518	07/06/2022	10/17/2031
00500R-AJ-4	ACRES LTD SERIES 2021-FL1 CLASS D		D	4	2.B FE	500,000	92.0870	460,433	500,000	503,913	0	3,913	0	0	6.989	6.839	MON	1,353	21,215	09/24/2021	10/16/2036
00850B-AE-6	AGL CLO LTD SERIES 2022-18A CLASS C 144A		D	4	1.E FE	500,000	91.8760	459,380	500,000	499,863	0	(137)	0	0	6.338	5.841	JAJO	6,338	8,909	05/02/2022	04/21/2031
00851W-AE-9	AGL CLO 1 LTD SERIES 2021-14A CLASS C 144A		D	4	1.F FE	1,000,000	92.7730	927,726	1,000,000	1,005,226	0	5,226	0	0	6.328	5.695	JAJO	12,655	28,951	11/05/2021	12/02/2034
00901F-AG-1	AIMCO SERIES 2021-16A CLASS D 144A		D	4	2.C FE	1,000,000	93.2930	932,933	1,000,000	1,005,109	0	5,109	0	0	6.979	6.567	JAJO	14,734	34,906	11/05/2021	01/17/2035
03766H-AJ-9	APIDOS CLO SERIES 2022-39A CLASS C 144A		D	4	1.F FE	500,000	95.2370	476,183	500,000	505,195	0	5,195	0	0	6.528	5.539	JAJO	6,528	10,686	02/25/2022	04/21/2035
03767V-AN-8	APIDOS CLO SERIES 2019-31A CLASS CR 144A		D	4	1.F FE	500,000	94.2250	471,125	500,000	503,277	0	3,277	0	0	5.979	5.745	JAJO	6,311	14,739	04/28/2021	04/15/2031
03768M-AQ-0	APIDOS CLO SERIES 2020-33A CLASS DR 144A		D	4	2.C FE	250,000	94.0820	235,206	250,000	251,578	0	1,578	0	0	7.325	7.355	JAJO	3,510	10,867	09/14/2021	10/24/2034
03769R-AG-0	APIDOS CLO SERIES 2022-40A CLASS C 144A		D	4	1.F FE	1,000,000	98.0840	980,843	1,000,000	1,003,819	0	3,819	0	0	5.761	6.748	JAJO	25,125	0	06/16/2022	07/15/2035
03880R-AJ-8	ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS D 144A		D	4	2.B FE	500,000	92.4340	462,169	500,000	503,467	0	3,467	0	0	7.218	6.751	MON	1,704	22,410	11/17/2021	11/15/2036
03880R-AL-3	ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS E 144A		D	4	2.C FE	500,000	90.8950	454,473	500,000	503,331	0	3,331	0	0	7.718	7.155	MON	1,822	24,954	11/17/2021	11/15/2036
03880W-AC-2	ARBOR REALTY COLLATERALIZED LO SERIES 2020-FL1 CLASS AS 144A		D	4	1.A FE	2,000,000	96.1310	1,922,629	2,000,000	2,013,768	0	13,768	0	0	5.850	5.600	MON	5,525	60,045	02/21/2020	02/15/2035
05493N-AC-6	BDS LTD SERIES 2021-FL9 CLASS B 144A		D	4	1.B FE	1,000,000	94.7280	947,282	1,000,000	1,007,275	0	7,275	0	0	6.026	5.989	MON	2,678	33,110	10/01/2021	11/16/2038
05682N-AG-8	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2021-7A CLASS C 144A		D	4	1.F FE	250,000	92.6700	231,674	250,000	251,808	0	1,808	0	0	6.425	5.714	JAJO	3,078	6,699	11/16/2021	01/22/2035
05684U-AG-0	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2022-1A CLASS C 144A		D	4	1.F FE	500,000	89.1350	445,673	500,000	504,013	0	4,013	0	0	6.394	5.526	JAJO	6,660	9,255	02/03/2022	04/18/2035
05874J-AG-5	BALLYROCK LTD SERIES 2022-21A CLASS B 144A		D	4	1.E FE	1,000,000	99.0720	990,724	1,000,000	999,148	0	(852)	0	0	8.392	7.497	JAJO	14,219	0	09/27/2022	10/20/2035
05874W-AG-6	BALLYROCK LTD SERIES 2022-19A CLASS B 144A		D	4	1.F FE	500,000	92.9000	464,498	500,000	503,062	0	3,062	0	0	6.593	5.708	JAJO	6,684	9,589	03/03/2022	04/20/2035
05875Y-AE-6	BALLYROCK LTD SERIES 2021-18A CLASS B 144A		D	4	1.F FE	250,000	92.5390	231,347	250,000	251,225	0	1,225	0	0	6.129	5.700	JAJO	3,235	6,852	11/10/2021	01/15/2035
06760P-AQ-4	BABSON CLO LTD SERIES 2018-3A CLASS B2R 144A		D	4	1.C FE	1,000,000	89.5110	895,105	1,000,000	999,984	0	(16)	0	0	2.268	2.272	JAJO	4,473	22,678	08/28/2020	07/20/2029
06761K-AS-0	BABSN SERIES 2019-3A CLASS CR 144A		D	4	1.F FE	500,000	94.1260	470,631	500,000	503,039	0	3,039	0	0	6.143	5.758	JAJO	6,228	14,923	05/03/2021	04/20/2031
07335Y-AJ-5	BDS LTD SERIES 2021-FL10 CLASS D 144A		D	4	2.B FE	500,000	91.8900	459,452	500,000	505,070	0	5,070	0	0	7.160	6.910	MON	1,591	23,111	11/19/2021	12/16/2036
07335Y-AL-0	BDS LTD SERIES 2021-FL10 CLASS E 144A		D	4	2.C FE	500,000	90.9140	454,570	500,000	503,437	0	3,437	0	0	7.668	7.423	MON	1,704	25,759	11/19/2021	12/16/2036
08179C-AQ-4	BENEFIT STREET PARTNERS CLO LT SERIES 2017-11A CLASS A2R 144A		D	4	1.A FE	2,000,000	97.2750	1,945,504	2,000,000	2,012,970	0	12,970	0	0	5.579	5.337	JAJO	23,556	50,800	02/21/2020	04/15/2029
08179K-AE-3	BENEFIT STREET PARTNERS CLO LT SERIES 2022-28A CLASS C 144A		D	4	1.F FE	1,000,000	97.5710	975,707	1,000,000	999,587	0	(413)	0	0	8.073	7.501	JAJO	11,661	0	09/29/2022	10/20/2035
08179X-BC-8	BENEFIT ST PART CLO II SERIES 2013-IIA CLASS BR2 144A		D	4	1.E FE	1,000,000	96.5000	965,000	1,000,000	1,006,467	0	6,467	0	0	5.979	5.815	JAJO	12,623	29,478	02/17/2021	07/15/2029
08180F-BL-4	BENEFIT STREET PARTNERS CLO LT SERIES 2014-IVA CLASS BRRR 144		D	4	1.F FE	1,000,000	94.2490	942,493	1,000,000	1,006,089	0	6,089	0	0	6.393	6.013	JAJO	12,963	32,381	01/20/2021	01/20/2032
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT SERIES 2018-16A CLASS CR 144A		D		1.F FE	245,800	94.5550	236,387	250,000	247,785	0	1,985	0	0	6.079	6.249	JAJO	3,286	6,321	03/09/2022	01/17/2032

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
08182F-AU-3	BENEFIT STREET PARTNERS CLO LT SERIES 2020-20A CLASS CR 144A		D	4	1.F FE	1,500,000	92.8800	1,393,199	1,500,000	1,509,643	0	9,643	0	0	6.129	5.866	JAJO	19,409	51,338	08/09/2021	07/15/2034
08186E-AG-3	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS C 144A		D	4	1.F FE	500,000	98.4860	492,432	500,000	499,991	0	(9)	0	0	8.581	8.695	JAJO	1,311	0	11/21/2022	01/25/2036
08186P-AQ-6	BENEFIT STREET PARTNERS CLO LT SERIES 2019-18A CLASS CR 144A		D	4	1.F FE	250,000	93.0500	232,626	250,000	251,609	0	1,609	0	0	6.229	5.968	JAJO	3,288	7,499	11/02/2021	10/15/2034
08186P-AS-2	BENEFIT STREET PARTNERS CLO LT SERIES 2019-18A CLASS DR 144A		D	4	2.C FE	500,000	92.6610	463,304	500,000	503,237	0	3,237	0	0	7.479	7.244	JAJO	7,895	20,812	11/02/2021	10/15/2034
08186U-AQ-5	BENEFIT STREET PARTNERS CLO LT SERIES 2020-22A CLASS CR 144A		D	4	1.F FE	500,000	92.3500	461,750	500,000	501,863	0	1,863	0	0	6.213	5.844	JAJO	6,300	10,915	02/18/2022	04/20/2035
09630Q-AQ-4	BLUEMOUNTAIN CLO LTD SERIES 2020-30A CLASS CR 144A		D		1.E FE	500,000	92.4520	462,258	500,000	502,815	0	2,815	0	0	6.014	5.672	JAJO	6,348	11,508	02/03/2022	04/15/2035
09631E-AG-2	BLUEMOUNTAIN CLO LTD SERIES 2021-32A CLASS D 144A		D	4	2.C FE	500,000	91.0350	455,174	500,000	502,939	0	2,939	0	0	7.479	7.062	JAJO	7,961	23,788	08/04/2021	10/15/2034
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A		C	4	1.F FE	1,798,486	90.1160	1,620,719	1,798,486	1,798,486	0	0	0	0	3.800	3.800	MJSD	2,088	68,342	03/14/2018	09/20/2031
12560E-AS-5	CIFC FUNDING LTD SERIES 2020-3A CLASS CR 144A		D	4	1.F FE	250,000	93.6160	234,041	250,000	251,503	0	1,503	0	0	6.243	5.828	JAJO	3,165	7,326	11/01/2021	10/20/2034
143120-AG-8	CARLYLE GLOBAL MARKET STRATEGI SERIES 2021-8A CLASS D 144A		D	4	2.C FE	250,000	89.7690	224,423	250,000	251,637	0	1,637	0	0	7.279	6.858	JAJO	3,842	11,061	08/24/2021	10/15/2034
14317V-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2019-4A CLASS BR 144A		D		1.F FE	600,000	92.9280	557,570	600,000	603,012	0	3,012	0	0	6.014	5.738	JAJO	7,617	13,871	01/31/2022	04/15/2035
25211A-AL-3	DEWOLF PARK CLO LTD SERIES 2017-1A CLASS DR 144A		D	4	2.C FE	250,000	90.0250	225,064	250,000	253,334	0	3,334	0	0	6.929	6.527	JAJO	3,657	9,791	10/08/2021	10/15/2030
26245J-AU-2	DRYDEN SENIOR LOAN FUND SERIES 2019-80A CLASS CR 144A		D	4	1.F FE	250,000	94.6420	236,604	250,000	251,641	0	1,641	0	0	6.014	5.698	JAJO	3,174	5,838	01/21/2022	01/17/2033
262487-AG-6	DRYDEN SENIOR LOAN FUND SERIES 2021-95A CLASS D 144A		D	4	2.C FE	250,000	91.5640	228,911	250,000	251,630	0	1,630	0	0	7.575	6.559	FMAN	2,157	12,124	07/29/2021	08/20/2034
262488-AG-4	DRYDEN SENIOR LOAN FUND SERIES 2021-92A CLASS D 144A		D	4	2.C FE	500,000	90.2480	451,239	500,000	502,691	0	2,691	0	0	7.675	6.671	FMAN	4,371	23,848	08/19/2021	11/20/2034
26248X-AE-4	DRYDEN SENIOR LOAN FUND SERIES 2022-97A CLASS C 144A		D	4	1.F FE	500,000	91.6830	458,413	500,000	503,242	0	3,242	0	0	5.158	5.589	JAJO	5,229	10,130	02/22/2022	04/20/2035
26249K-BB-6	DRYDEN SENIOR LOAN FUND SERIES 2014-36A CLASS BR3 144A		D	4	1.C FE	482,750	97.7340	488,672	500,000	483,020	0	270	0	0	5.529	6.370	JAJO	5,946	0	11/09/2022	04/15/2029
26251V-AE-2	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS C 144A		D	4	1.F FE	500,000	94.4060	472,032	500,000	500,577	0	577	0	0	4.013	5.857	JAJO	11,482	0	04/28/2022	07/15/2037
29003M-AE-7	ELM18_22-5A		D	4	1.F FE	1,000,000	99.9900	999,902	1,000,000	1,000,247	0	247	0	0	5.869	7.095	MON	24,944	0	06/16/2022	07/17/2033
30323C-AL-4	FS RIALTO ISSUER LTD SERIES 2021-FL3 CLASS E 144A		D	4	2.C FE	500,000	92.8850	464,424	500,000	503,526	0	3,526	0	0	7.176	6.873	MON	1,595	22,275	10/21/2021	11/16/2036
33883J-AS-0	FLATIRON CLO LTD SERIES 2019-1A CLASS CR 144A		D	4	1.F FE	250,000	93.4160	233,539	250,000	251,699	0	1,699	0	0	6.606	5.829	FMAN	2,110	8,220	11/02/2021	11/16/2034
36319Q-BQ-4	GALAXY XIX CLO LTD SERIES 2015-19A CLASS A2RR 144		D	4	1.C FE	957,349	96.7260	964,585	997,239	958,209	0	860	0	0	5.725	6.459	JAJO	10,942	0	11/08/2022	07/24/2030
40390J-AJ-1	HGI CRE CLO LTD SERIES 2021-FL2 CLASS E 144A		D	4	2.C FE	250,000	91.2250	228,063	250,000	251,906	0	1,906	0	0	6.776	6.689	MON	612	10,117	09/17/2021	09/17/2036
46145X-AE-6	INVESCO CLO 2022 2 LTD SERIES 2022-2A CLASS B 144A		D	4	1.C FE	1,000,000	96.1120	961,123	1,000,000	996,792	0	(3,208)	0	0	6.113	5.647	JAJO	12,396	15,126	05/09/2022	07/20/2035
46146J-AE-6	INVESCO CLO LTD SERIES 2021-3A CLASS C 144A		D	4	1.F FE	1,158,375	93.9470	1,174,343	1,250,000	1,162,255	0	3,880	0	0	6.325	6.924	JAJO	15,153	25,443	07/06/2022	10/22/2034
496094-AG-8	KINGS PARK CLO LTD SERIES 2021 CLASS B2 144A		D	4	1.C FE	1,000,000	79.1670	791,673	1,000,000	1,000,057	0	57	0	0	2.615	2.623	JAJO	5,085	21,792	12/07/2021	01/21/2035
50201M-AU-7	LCM LTD PARTNERSHIP SERIES 29A CLASS CR 144A		D		1.F FE	497,700	92.6070	463,035	500,000	501,807	0	4,107	0	0	6.279	6.166	JAJO	6,628	13,202	02/09/2022	04/15/2031
53946P-AL-4	LOANCORE 2018-CRE1 ISSUER LT SERIES 2022-CRE7 CLASS E 144A		D		2.C FE	500,000	92.2360	461,178	500,000	504,470	0	4,470	0	0	7.558	7.228	MON	1,575	21,139	02/15/2022	01/17/2037
55284A-AL-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL7 CLASS E 144A		D	4	2.C FE	500,000	92.0360	460,181	500,000	502,822	0	2,822	0	0	7.118	6.427	MON	1,582	22,120	09/10/2021	10/16/2036
55284J-AG-4	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS C 144A		D	4	1.G FE	500,000	92.4700	462,351	500,000	504,208	0	4,208	0	0	6.008	5.647	MON	1,252	16,063	01/07/2022	02/19/2037
55820J-BJ-8	MADISON PARK FUNDING LTD SERIES 2016-21A CLASS BRR 144A		D	4	1.F FE	500,000	94.4800	472,399	500,000	501,090	0	1,090	0	0	6.279	5.957	JAJO	6,628	15,809	10/26/2021	10/15/2032

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
55953Y-AE-6	MAGNETITE CLO LTD SERIES 2022-33A CLASS C 144A		D	4	1.F FE	500,000	99.6600	498,299	500,000	499,975	0	(25)	0	0	4.263	6.354	JAJO	11,012	0	05/23/2022	07/20/2035
55954H-AQ-5	MAGNETITE CLO LTD SERIES 2019-22A CLASS CR 144A		D	4	1.F FE	800,000	94.5490	756,394	800,000	805,144	0	5,144	0	0	6.029	5.764	JAJO	10,183	23,990	04/16/2021	04/15/2031
55954Y-AQ-8	MAGNETITE CLO LTD SERIES 2020-26A CLASS DR 144A		D	4	2.C FE	250,000	93.5760	233,941	250,000	251,320	0	1,320	0	0	7.208	6.998	JAJO	3,404	10,909	07/30/2021	07/25/2034
55955E-AS-7	MAGNETITE CLO LTD SERIES 2020-27A CLASS DR 144A		D	4	2.C FE	250,000	93.2900	233,226	250,000	251,596	0	1,596	0	0	7.093	7.182	JAJO	3,596	9,870	08/25/2021	10/20/2034
64133V-AG-2	NEUBERGER BERMAN CLO LTD SERIES 2021-4A CLASS D 144A		D	4	2.C FE	250,000	92.9130	232,283	250,000	251,351	0	1,351	0	0	6.929	6.514	JAJO	3,718	10,251	08/17/2021	10/16/2034
64134Q-AG-2	NEUBERGER BERMAN CLO LTD SERIES 2021-46A CLASS D 144A		D	4	2.C FE	250,000	93.9480	234,871	250,000	252,219	0	2,220	0	0	7.243	6.612	JAJO	3,672	8,873	11/24/2021	01/20/2036
64135B-AG-4	NEUBERGER BERMAN CLO LTD SERIES 2022-51A CLASS C 144A		D	4	1.F FE	250,000	99.6720	249,179	250,000	250,341	0	341	0	0	7.149	7.432	JAJO	5,710	0	07/28/2022	10/23/2035
64135D-AE-5	NEUBERGER BERMAN CLO LTD SERIES 2022-47A CLASS C 144A		D	4	1.F FE	250,000	92.4140	231,036	250,000	251,125	0	1,125	0	0	5.877	5.435	JAJO	3,224	5,258	01/21/2022	04/14/2035
64135J-AE-2	NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS C 144A		D	4	1.E FE	500,000	96.5960	482,980	500,000	499,564	0	(436)	0	0	6.360	5.800	JAJO	6,007	8,286	05/03/2022	07/25/2034
67092D-AX-7	OCP CLO LTD SERIES 2015-10A CLASS CR2 144A		D	4	1.E FE	250,000	93.5270	233,817	250,000	251,665	0	1,665	0	0	6.377	6.214	JAJO	2,967	7,406	10/28/2021	01/26/2034
67092R-AQ-1	OCP CLO LTD SERIES 2016-12A CLASS CR2 144A		D	4	1.F FE	500,000	93.3970	466,986	500,000	505,823	0	5,823	0	0	6.527	5.873	JAJO	6,617	10,724	02/24/2022	04/18/2033
67118Y-AG-8	OCP CLO LTD SERIES 2022-24A CLASS C 144A		D	4	1.E FE	500,000	94.7920	473,958	500,000	501,127	0	1,127	0	0	4.211	6.037	JAJO	12,164	0	04/26/2022	07/20/2035
67389B-AG-0	OAKTREE CLO LTD SERIES 2021-2A CLASS C1 144A		D	4	1.F FE	250,000	93.4400	233,601	250,000	251,489	0	1,489	0	0	6.329	5.890	JAJO	3,304	7,172	11/22/2021	01/15/2035
67389B-AJ-4	OAKTREE CLO LTD SERIES 2021-2A CLASS C2 144A		D	4	1.F FE	500,000	79.3850	396,926	500,000	500,032	0	32	0	0	3.701	3.717	JAJO	3,907	15,164	11/22/2021	01/15/2035
67400E-AS-3	OAKTREE CLO LTD SERIES 2019-3A CLASS BR 144A		D	4	1.C FE	987,250	95.5220	955,219	1,000,000	993,913	0	6,663	0	0	5.993	5.880	JAJO	12,152	23,416	05/02/2022	10/20/2034
67402L-AJ-5	OAKTREE CLO LTD SERIES 2022-1A CLASS C 144A		D	4	1.E FE	750,000	98.2300	736,721	750,000	739,770	0	(10,230)	0	0	7.165	6.612	FMAN	7,016	19,785	03/18/2022	05/15/2033
67402R-AG-8	OAKTREE CLO LTD SERIES 2022-2A CLASS C 144A		D	4	1.F FE	500,000	98.8700	494,352	500,000	498,297	0	(1,703)	0	0	6.325	7.153	JAJO	16,339	0	06/06/2022	07/15/2033
67591E-AW-3	OCTAGON INVESTMENT PARTNERS SERIES 2016-1A CLASS C1R 144A		D		1.F FE	491,260	94.6810	473,403	500,000	495,322	0	4,062	0	0	6.575	6.473	JAJO	6,301	13,872	03/17/2022	10/24/2030
67593D-AG-6	OCTAGON 59 LTD SERIES 2022-1A CLASS C 144A		D	4	1.F FE	500,000	95.1730	475,863	500,000	491,718	0	(8,282)	0	0	6.815	6.270	FMAN	4,449	12,251	03/18/2022	05/15/2035
69688F-AG-5	PALMER SQUARE CLO LTD SERIES 2021-3A CLASS D 144A		D	4	2.C FE	500,000	93.7620	468,810	500,000	503,001	0	3,001	0	0	7.029	6.603	JAJO	7,420	17,793	10/29/2021	01/15/2035
69689A-BN-9	PALMER SQARE CLO LTD SERIES 2015-1A CLASS BR4 144A		D	4	1.F FE	2,500,000	93.2840	2,332,095	2,500,000	2,517,257	0	17,257	0	0	6.515	5.671	FMAN	18,433	79,148	05/24/2021	05/21/2034
69690C-AG-8	PALMER SQUARE LOAN FUNDING LTD SERIES 2022-3A CLASS B 144A		D	4	1.F FE	1,491,000	97.8580	1,467,876	1,500,000	1,490,798	0	(202)	0	0	7.614	7.515	JAJO	19,351	0	09/27/2022	04/15/2031
69701R-AU-1	PALMER SQUARE CLO LTD SERIES 2020-3A CLASS CR 144A		D	4	2.C FE	250,000	92.7390	231,849	250,000	251,652	0	1,652	0	0	7.556	6.745	FMAN	2,466	9,835	12/02/2021	11/15/2031
69702H-AG-3	PALMER SQUARE LOAN FUNDING LTD SERIES 2021-4A CLASS C 144A		D	4	2.B FE	500,000	91.6910	458,455	500,000	502,946	0	2,946	0	0	6.679	6.299	JAJO	7,050	17,885	09/21/2021	10/15/2029
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A		C	4	1.G FE	1,295,390	96.1700	1,252,006	1,301,867	1,296,927	0	1,537	0	0	4.000	4.441	MON	1,591	52,075	10/30/2017	08/24/2049
78485K-AG-0	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS B 144A		D	4	1.D FE	250,000	94.3900	235,974	250,000	252,738	0	2,738	0	0	5.757	5.674	MON	680	7,080	01/20/2022	11/15/2038
78485K-AJ-4	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS C 144A		D	4	1.G FE	250,000	92.7910	231,977	250,000	252,723	0	2,723	0	0	6.007	5.872	MON	709	7,630	01/20/2022	11/15/2038
86317W-AE-6	STRATUS CLO SERIES 2022-1A CLASS C 144A		D	4	1.F FE	500,000	96.9320	484,659	500,000	495,457	0	(4,543)	0	0	7.063	6.735	JAJO	14,729	0	06/06/2022	07/20/2030
87168R-AE-5	SYMPHONY CLO LTD SERIES 2022-36A CLASS B1 144A		D	4	1.C FE	1,000,000	98.5630	985,627	1,000,000	996,582	0	(3,418)	0	0	7.037	6.550	JAJO	17,644	0	08/16/2022	10/24/2035
87168Y-AG-5	SYMPHONY CLO LTD SERIES 2022-31A CLASS C 144A		D	4	1.F FE	500,000	93.1190	465,593	500,000	489,337	0	(10,663)	0	0	6.237	6.075	JAJO	5,978	11,113	02/09/2022	04/22/2035
87240N-BA-3	TWC CLO 2017 1 LTD SERIES 2017-1A CLASS CRR 144A		D	4	1.F FE	500,000	93.4810	467,405	500,000	503,062	0	3,062	0	0	6.715	6.157	JAJO	5,782	17,800	09/24/2021	10/29/2034
87241E-AY-1	TCW CLO 2019 1 AMR LTD SERIES 2019-1A CLASS CR 144A		D	4	1.F FE	251,150	89.7880	224,470	250,000	253,306	0	2,156	0	0	7.144	6.241	FMAN	2,282	9,489	10/18/2021	08/16/2034
92338B-AS-4	VERDE CLO LTD SERIES 2019-1A CLASS CR 144A		D	4	1.F FE	1,000,000	94.1420	941,417	1,000,000	1,006,434	0	6,434	0	0	6.079	5.818	JAJO	12,834	30,502	04/13/2021	04/15/2032
97314E-AG-1	WIND RIVER CLO LTD SERIES 2019-2A CLASS CR 144A		D		1.F FE	1,000,000	92.6510	926,508	1,000,000	1,005,886	0	5,886	0	0	6.114	5.820	JAJO	12,829	23,624	02/04/2022	01/15/2035
97315D-AG-2	WIND RIVER CLO LTD SERIES 2022-2A CLASS B1 144A		D	4	1.C FE	500,000	98.6420	493,210	500,000	501,866	0	1,866	0	0	5.055	6.433	JAJO	13,409	0	06/03/2022	07/20/2035

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
97316U-AE-8	WIND RIVER CLO LTD SERIES 2021-4A CLASS C 144A		D	4	1.F FE	500,000	93.0250	465,124	500,000	503,585	0	3,585	0	0	6.293	5.666	JAJO	6,380	13,973	11/08/2021	01/20/2035
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						124,624,810	XXX	114,193,851	125,652,279	125,093,833	0	431,811	0	0	XXX	XXX	XXX	1,027,280	3,659,875	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,123,223,429	XXX	996,669,012	1,127,406,923	1,121,663,146	(819)	1,178,948	97,722	(1,864,885)	XXX	XXX	XXX	9,636,393	42,154,572	XXX	XXX
025816-CH-0	AMERICAN EXPRESS CO			2	2.C FE	500,000	82.1500	410,750	500,000	500,000	0	0	0	0	3.550	3.550	MJSD	838	17,997	07/27/2021	01/01/9999
026874-DM-6	AMERICAN INTL GROUP SERIES A-9 HYB			2	2.C FE	1,000,000	95.5180	955,176	1,000,000	1,000,000	0	0	0	0	5.750	5.750	AO	14,375	57,500	03/19/2018	04/01/2048
037389-AK-9	AON CORP				2.C FE	521,071	102.7500	462,375	450,000	474,017	0	(5,083)	0	0	8.205	6.663	JJ	18,461	36,923	06/30/2009	01/01/2027
06055H-AB-9	BANK OF AMERICA CORP SERIES TT		LS	2	2.C FE	2,000,000	98.1250	1,962,500	2,000,000	2,000,000	0	0	0	0	6.125	6.125	JAJO	21,778	62,951	04/19/2022	01/01/9999
064058-AJ-9	BANK OF NY MELLON CORP SERIES H HYB			2	2.A FE	1,000,000	88.9400	889,395	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MJSD	1,131	37,000	10/26/2020	01/01/9999
20035A-AA-2	COMED FINANCING III				2.B FE	2,604,375	98.2600	2,210,846	2,250,000	2,549,483	0	(22,521)	0	0	6.350	4.693	MS	42,069	142,875	06/15/2020	03/15/2033
21871X-AN-9	COREBRIDGE FINANCIAL INC SERIES 144A		LS	1	2.C FE	1,000,000	92.4030	924,035	1,000,000	1,000,000	0	0	0	0	6.875	6.878	JD	3,056	21,389	08/18/2022	12/15/2052
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A			1	1.F FE	500,000	79.0000	395,000	500,000	500,000	0	0	0	0	3.375	3.375	JD	516	16,875	06/08/2021	01/01/9999
25746U-DM-8	DOMINION ENERGY INC SERIES C HYB			2	2.C FE	500,000	83.9930	419,967	500,000	500,000	0	0	0	0	4.350	4.350	AO	4,592	18,488	12/01/2021	01/01/9999
29379V-BN-2	ENTERPRISE PRODUCTS OPER SERIES E			2	2.C FE	685,000	80.4330	563,030	700,000	685,149	0	40	0	0	5.250	5.370	FA	13,781	36,750	06/04/2019	08/16/2077
29379V-BR-3	ENTERPRISE PRODUCTS OPER			2	2.C FE	200,000	76.2560	152,511	200,000	200,000	0	0	0	0	5.375	5.375	FA	4,061	10,750	02/01/2018	02/15/2078
48128B-AF-8	JPMORGAN CHASE & CO SERIES FF		LS	2	2.B FE	1,000,000	91.4930	914,931	1,000,000	1,000,000	0	0	0	0	5.000	5.000	FA	20,833	50,000	07/24/2019	01/01/9999
48128B-AN-1	JPMORGAN CHASE & CO SERIES KK		LS	2	2.B FE	250,000	85.6250	214,063	250,000	250,000	0	0	0	0	3.650	3.650	MJSD	760	9,125	05/05/2021	01/01/9999
534187-BP-3	LINCOLN NATIONAL CORP HYB		LS	1	2.C FE	1,000,000	72.0000	720,000	1,000,000	1,000,000	0	0	0	0	6.283	2.174	JAJO	12,740	31,266	08/11/2021	04/20/2067
55261F-AN-4	M&T BANK CORPORATION			1	2.C FE	500,000	77.5010	387,505	500,000	500,000	0	0	0	0	3.500	3.500	MS	5,833	18,181	08/10/2021	01/01/9999
65339K-CB-4	NEXTERA ENERGY CAPITAL		LS	2	2.B FE	1,000,000	81.4840	814,845	1,000,000	1,000,000	0	0	0	0	3.800	3.800	MS	11,189	28,606	12/09/2021	03/15/2082
693475-BD-6	PNC FINANCIAL SERVICES SERIES U		LS	2	2.B FE	1,000,000	93.9620	939,622	1,000,000	1,000,000	0	0	0	0	6.000	6.000	FMAN	7,667	35,721	04/21/2022	01/01/9999
69352P-AC-7	PPL CAPITAL FUNDING INC SERIES A				2.B FE	1,588,779	85.9500	1,547,100	1,800,000	1,591,953	0	1,241	0	0	7.395	2.129	MJSD	739	81,269	03/15/2007	03/30/2067
70213B-AC-5	PARTNERRE FINANCE B LLC HYB			2	2.A FE	2,269,000	86.5300	2,076,718	2,400,000	2,280,274	0	11,520	0	0	4.500	5.307	AO	27,000	76,500	05/24/2022	10/01/2050
808513-BJ-3	CHARLES SCHWAB CORP SERIES H			2	2.B FE	1,500,000	79.7450	1,196,175	1,500,000	1,500,000	0	0	0	0	4.000	4.000	MJSD	5,000	60,000	12/08/2020	01/01/9999
816851-BK-4	SEMPRA ENERGY			2	2.C FE	1,250,000	92.4680	1,155,850	1,250,000	1,250,000	0	0	0	0	4.875	4.875	AO	12,865	60,938	06/10/2020	01/01/9999
816851-BM-0	SEMPRA ENERGY HYB			2	2.C FE	1,000,000	77.4340	774,336	1,000,000	1,000,000	0	0	0	0	4.125	4.118	AO	10,313	35,750	11/15/2021	04/01/2052
854502-AM-3	STANLEY BLACK & DECKER I HYB			1	2.B FE	500,000	85.1070	425,534	500,000	500,000	0	0	0	0	4.000	4.000	MS	5,889	20,000	02/03/2020	03/15/2060
857477-BA-0	STATE STREET CORP SERIES H		LS	2	2.A FE	1,000,000	92.8280	928,276	1,000,000	1,000,000	0	0	0	0	5.625	5.623	JD	2,500	56,250	09/20/2018	12/31/2150
89832Q-AD-1	TRUIST FIN CORP		LS	2	2.B FE	1,000,000	90.0250	900,252	1,000,000	1,000,000	0	0	0	0	4.800	4.800	MS	16,000	48,000	12/17/2019	01/01/9999
89832Q-AF-6	TRUIST FINANCIAL CORP SERIES Q		LS	3	2.B FE	2,000,000	92.5000	1,850,000	2,000,000	2,000,000	0	0	0	0	5.100	5.100	MS	34,000	102,000	06/16/2020	01/01/9999
949746-TG-6	WELLS FARGO & COMPANY HYB				2.B FE	931,536	92.7960	927,960	1,000,000	943,505	0	11,969	0	0	4.579	1.967	JAJO	9,667	15,206	06/21/2021	01/15/2027
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	477,780	75.6100	378,052	500,000	481,329	0	3,549	0	0	3.088	3.487	JJ	7,334	7,720	02/28/2022	01/10/2037
064159-VJ-2	BANK OF NOVA SCOTIA HYB		LS	2	2.C FE	1,000,000	95.8750	958,750	1,000,000	1,000,000	0	0	0	0	4.900	4.900	MJSD	3,675	49,000	05/28/2020	01/01/9999
06417X-AG-6	BANK OF NOVA SCOTIA		A	1	2.A FE	4,490,890	85.3350	4,266,771	5,000,000	4,496,376	0	5,486	0	0	4.588	5.893	MN	36,322	25,744	12/01/2022	05/04/2037
29250N-BC-8	ENBRIDGE INC SERIES 20-A HYB		LS	2	2.C FE	2,500,000	90.4220	2,260,545	2,500,000	2,500,000	0	0	0	0	5.750	5.749	JJ	66,442	142,188	07/06/2020	07/15/2080
29250N-BP-9	ENBRIDGE INC		A		2.C FE	500,000	98.6310	493,155	500,000	500,000	0	0	0	0	7.625	7.931	JJ	10,696	0	09/15/2022	01/15/2083
89117F-BZ-5	TORONTO DOMINION BANK HYB		A	2	2.A FE	1,000,000	104.0000	1,040,000	1,000,000	1,000,000	0	0	0	0	8.125	5.557	JAJO	16,927	0	10/06/2022	10/31/2082
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD SERIES 144A		D	2	1.G FE	500,000	97.0860	485,430	500,000	500,000	0	0	0	0	5.548	5.548	FA	10,788	0	08/02/2022	08/11/2032
01882Q-AB-6	ALLIANZ SE SERIES 144A		D	2	2.A FE	400,044	74.3260	297,304	400,000	400,044	0	0	0	0	3.200	3.200	APR	8,569	8,284	09/01/2021	01/01/9999
04342J-AA-5	ASB BANK LIMITED SERIES 144A		D	2	1.G FE	1,000,000	94.4090	944,085	1,000,000	1,000,000	0	0	0	0	5.284	5.284	JD	2,055	26,420	06/08/2022	06/17/2032
05565A-DW-0	BNP PARIBAS SERIES 144A		D	2	2.C FE	1,000,000	82.5810	825,815	1,000,000	1,000,000	0	0	0	0	5.125	5.125	MN	6,549	51,250	11/07/2017	12/31/2150
05565Q-DV-7	BP CAPITAL MARKETS PLC HYB		D	2	2.A FE	3,000,000	87.5000	2,625,000	3,000,000	3,000,000	0	0	0	0	4.875	4.875	JD	3,656	146,250	06/17/2020	01/01/9999
202712-BL-8	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	1,136,390	73.0590	730,585	1,000,000	1,125,203	0	(5,835)	0	0	3.743	2.799	MS	11,333	37,430	01/14/2021	09/12/2039
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	500,000	67.8620	339,312	500,000	500,000	0	0	0	0	3.305	3.305	MS	5,049	16,525	03/02/2021	03/11/2041
404280-BL-2	HSBC HOLDINGS PLC		D	2	2.C FE	400,000	91.7810	367,124	400,000	400,000	0	0	0	0	6.000	6.000	MN	2,600	24,000	05/15/2017	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
404280-BP-3	HSBC HOLDINGS PLC		D	2	2.C FE	1,000,000	92.0420	920,420	1,000,000	1,000,000	0	0	0	0	6.500	6.499	MS	17,694	65,000	03/19/2018	12/31/2150
404280-CQ-0	HSBC HOLDINGS PLC	LS	D	2	2.C FE	1,000,000	79.2390	792,393	1,000,000	1,000,000	0	0	0	0	4.700	4.700	MS	14,622	47,000	03/02/2021	01/01/9999
606839-AB-4	MITSUI SUMITOMO INSURANC SERIES 144A		D	1	1.G FE	1,000,000	93.1680	931,676	1,000,000	1,000,000	0	0	0	0	4.950	4.950	MS	15,813	49,500	02/27/2019	12/31/2150
62582P-AA-8	MUNICH RE SERIES 144A		D	2	1.F FE	1,000,000	99.6250	996,250	1,000,000	1,000,000	0	0	0	0	5.875	5.871	MN	6,201	29,375	05/18/2022	05/23/2042
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	488,720	60.7530	303,767	500,000	489,572	0	439	0	0	2.648	2.796	JJ	6,142	13,240	01/06/2021	01/14/2041
654579-AK-7	NIPPON LIFE INSURANCE SERIES 144A HYB		D	2	1.G FE	250,000	79.9830	199,958	250,000	250,000	0	0	0	0	2.900	2.900	MS	2,115	7,250	09/09/2021	09/16/2051
65559C-AD-3	NOREDA BANK ABP SERIES 144A		D	1	2.B FE	250,000	77.2050	193,013	250,000	250,000	0	0	0	0	3.750	3.750	MS	9,375	9,375	08/24/2021	01/01/9999
86562M-CK-4	SUMITOMO MITSUI FINL GRP	LS	D		2.A FE	1,391,090	67.2430	1,008,649	1,500,000	1,394,340	0	3,250	0	0	2.930	3.436	MS	12,697	43,950	02/25/2022	09/17/2041
961214-DF-7	WESTPAC BANKING CORP SERIES EMTN	LS	D	2	2.A FE	3,000,000	94.1160	2,823,480	3,000,000	3,000,000	0	0	0	0	4.322	4.322	MN	13,686	129,660	11/15/2016	11/23/2031
961214-EP-4	WESTPAC BANKING CORP		D	2	2.A FE	742,920	74.3260	743,256	1,000,000	748,198	0	5,278	0	0	2.668	6.441	MN	3,409	13,340	09/30/2022	11/15/2035
961214-FG-3	WESTPAC BANKING CORP		D	2	2.A FE	756,350	93.3720	817,005	875,000	757,939	0	1,589	0	0	5.405	7.361	FA	18,523	0	10/24/2022	08/10/2033
98420E-AD-7	XLIT LTD		D		1.G FE	3,066,389	94.4750	2,168,197	2,295,000	3,032,026	0	(21,480)	0	0	5.500	3.421	MS	31,907	126,225	02/04/2022	03/31/2045
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						60,150,334	XXX	53,028,744	60,270,000	60,049,408	0	(10,558)	0	0	XXX	XXX	XXX	645,582	2,257,036	XXX	XXX
1309999999. Total - Hybrid Securities						60,150,334	XXX	53,028,744	60,270,000	60,049,408	0	(10,558)	0	0	XXX	XXX	XXX	645,582	2,257,036	XXX	XXX
92915U-AN-4	VOYA CLO LTD SERIES 2017-2A CLASS BR 144A		D	4	1.F FE	1,000,000	94.0300	940,301	1,000,000	1,006,508	0	6,508	0	0	6.229	5.998	JAJO	13,150	32,027	03/26/2021	06/07/2030
92917N-AN-8	VOYA CLO LTD SERIES 2019-1A CLASS C1R 144A		D	4	1.F FE	500,000	92.2340	461,169	500,000	503,252	0	3,252	0	0	6.079	5.845	JAJO	6,417	15,249	02/07/2020	04/15/2031
92918F-AG-9	VOYA CLO LTD SERIES 2019-3A CLASS BR 144A		D	4	1.C FE	500,000	96.2940	481,468	500,000	503,051	0	3,051	0	0	5.729	5.466	JAJO	6,047	12,468	11/12/2021	10/17/2032
92918F-AK-0	VOYA CLO LTD SERIES 2019-3A CLASS DR 144A		D	4	2.C FE	1,000,000	89.3680	893,678	1,000,000	1,006,182	0	6,182	0	0	7.229	6.995	JAJO	15,262	38,227	11/12/2021	10/17/2032
92918Q-AG-5	VOYA CLO LTD SERIES 2021-1A CLASS C 144A		D	4	1.F FE	1,000,000	92.7890	927,892	1,000,000	1,006,080	0	6,080	0	0	6.129	5.699	JAJO	12,939	35,268	07/01/2021	07/15/2034
92919D-AG-3	VOYA CLO LTD SERIES 2021-3A CLASS D 144A		D	4	2.C FE	500,000	92.1660	460,832	500,000	502,828	0	2,828	0	0	7.543	6.972	JAJO	7,647	19,633	10/29/2021	01/20/2035
92919M-AC-2	VOYA CLO LTD SERIES 2022 2A CLASS C 144A		D	4	1.F FE	1,000,000	99.1240	991,241	1,000,000	1,003,481	0	3,481	0	0	6.571	7.595	JAJO	23,910	0	07/12/2022	07/20/2034
92911U-AN-8	VOYA CLO LTD SERIES 2016-2A CLASS BR 144A		D	4	1.F FE	1,000,000	95.3570	953,567	1,000,000	1,006,004	0	6,004	0	0	6.677	6.320	JAJO	13,724	35,412	07/26/2019	07/19/2028
92912V-BE-4	VOYA CLO LTD SERIES 2014-2A CLASS BRR 144A		D	4	1.E FE	1,000,000	94.8950	948,954	1,000,000	1,006,144	0	6,144	0	0	6.179	5.956	JAJO	13,045	31,719	02/18/2020	04/17/2030
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						7,500,000	XXX	7,059,102	7,500,000	7,543,530	0	43,530	0	0	XXX	XXX	XXX	112,141	220,003	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						7,500,000	XXX	7,059,102	7,500,000	7,543,530	0	43,530	0	0	XXX	XXX	XXX	112,141	220,003	XXX	XXX
05648C-AF-7	BAD BOY MOWER ACQUISITION LLC BAD BOY MOWER ACQUISITION				3.C PL	91,271	95.0000	86,925	91,500	91,284	0	13	0	0	8.985	9.270	N/A	731	5,804	04/06/2021	03/31/2028
30311K-AC-0	FR FLOW CONTROL CB LLC TERM LOAN				4.C FE	521,164	94.3750	502,013	531,934	525,337	0	4,172	0	0	10.195	10.907	N/A	301	40,534	07/03/2019	06/26/2026
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN				3.A PL	1,133,061	93.7500	1,072,975	1,144,507	1,139,249	0	6,188	0	0	9.688	10.229	N/A	615	84,054	02/12/2019	06/06/2025
59100H-AG-2	META SPECIAL AEROSPACE LLC 2018 INCREMENTAL TERM LOAN				2.A PL	797,690	94.2500	754,000	800,000	798,972	0	1,282	0	0	10.255	10.740	N/A	453	57,686	01/31/2020	06/30/2023
70466@-AA-6	POLYMER SOLUTIONS GROUP THIRD RESTATEMENT TERM LOAN				4.B Z	279,607	98.6250	275,762	279,607	279,607	0	0	0	0	11.384	11.825	N/A	177	25,359	02/01/2018	01/01/2023
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN				2.C PL	195,525	98.2500	194,044	197,500	195,714	0	180	0	0	9.830	10.310	N/A	108	14,065	12/17/2021	09/21/2028
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN				3.C Z	194,025	98.2500	195,518	199,000	194,211	0	186	0	0	9.830	10.674	N/A	109	7,583	07/13/2022	09/21/2028
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEI TERM LOAN		C		4.A Z	352,941	95.3750	336,618	352,941	352,941	0	0	0	0	10.400	10.699	N/A	4,792	28,714	05/22/2019	05/15/2024
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RI SERIES 2020-1 LOAN SUPPLEMENT		D		4.A Z	105,000	95.8750	100,669	105,000	105,000	0	0	0	0	11.551	11.888	N/A	404	10,780	02/20/2020	12/20/2024
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,670,284	XXX	3,518,524	3,701,989	3,682,315	0	12,021	0	0	XXX	XXX	XXX	7,690	274,579	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,670,284	XXX	3,518,524	3,701,989	3,682,315	0	12,021	0	0	XXX	XXX	XXX	7,690	274,579	XXX	XXX
2419999999. Total - Issuer Obligations						817,562,922	XXX	730,075,040	812,449,324	813,441,176	0	(486,276)	139,934	(1,864,885)	XXX	XXX	XXX	8,713,162	32,248,645	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						83,666,387	XXX	70,933,261	84,943,273	83,738,071	(819)	76,541	0	0	XXX	XXX	XXX	233,057	2,426,193	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						222,190,722	XXX	190,792,522	225,954,907	223,214,491	0	1,068,986	97,722	0	XXX	XXX	XXX	695,559	8,245,304	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						132,124,810	XXX	121,252,953	133,152,279	132,637,363	0	475,341	0	0	XXX	XXX	XXX	1,139,421	3,879,878	XXX	XXX

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
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						3,670,284	XXX	3,518,524	3,701,989	3,682,315	0	12,021	0	0	XXX	XXX	XXX	7,690	274,579	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,259,215,125	XXX	1,116,572,300	1,260,201,772	1,256,713,416	(819)	1,146,613	237,656	(1,864,885)	XXX	XXX	XXX	10,788,889	47,074,599	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ ..... 225,650,450 1B ..$ ..... 14,931,193 1C ..$ .....24,900,228 1D ..$ .....22,292,944 1E ..$ ..... 33,929,155 1F ..$ ..... 122,477,452 1G ..$ 123,741,179

1B — 2A ...$ ..... 206,482,316 2B ..$ .....255,994,317 2C ..$ 175,212,505

1C — 3A ...$ ..... 29,304,311 3B ..$ ..... 6,588,876 3C ..$ 7,413,507

1D — 4A ...$ .....4,984,368 4B ..$ .....2,127,100 4C ..$ 627,515

1E — 5A ...$ .....0 5B ..$ .....0 5C ..$ 0

1F — 6 .....$ 56,000

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	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 (Amortization) 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		Date Acquired
29364@-10-7	ENTERGY PFD			1,400.000	1,000.00	0.000	1,548,025	1,105.732	1,548,025	1,400,000	4,904	105,288	0	(458,527)	0	0	(458,527)	0	2.B PL	10/01/2015
33616C-72-0	FIRST REPUBLIC BANK SERIES M			20,000.000	25.00	0.000	313,400	15.670	313,400	500,000	3,424	20,001	0	(176,600)	0	0	(176,600)	0	2.C FE	07/14/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,861,425	XXX	1,861,425	1,900,000	8,328	125,289	0	(635,127)	0	0	(635,127)	0	XXX	XXX
003009-2#-3	ABERDEEN ASIA PFD HYBRID			12,000.000	25.00	0.000	300,000	24.696	296,352	300,000	172	12,374	0	0	0	0	0	0	1.F FE	06/27/2013
04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION PFD			4,000.000	25.00	0.000	100,000	22.098	88,390	100,000	647	2,583	0	0	0	0	0	0	1.F PL	07/15/2021
04014F-4*-0	ARES DYNAMIC CREDIT ALLOCATION			8,000.000	25.00	0.000	200,000	21.210	169,680	200,000	1,515	6,060	0	0	0	0	0	0	1.F PL	09/15/2021
09257@-12-5	BLACKSTONE GSO PFD HYBRID			200.000	1,000.00	0.000	200,000	991.635	198,327	200,000	1,275	7,218	0	0	0	0	0	0	1.F FE	07/27/2016
09258*-12-6	GSO LONG-SHORT PFD HYBRID			100.000	1,000.00	0.000	100,000	991.635	99,164	100,000	647	3,608	0	0	0	0	0	0	1.F FE	07/27/2016
17260G-3@-0	CION ARES DIVERSIFIED CREDIT F PFD			8,000.000	25.00	0.000	200,000	22.083	176,660	200,000	903	5,809	0	0	0	0	0	0	1.F PL	09/30/2021
17260G-4@-9	CION ARES DIVERSIFIED CREDIT F PFD			20,000.000	25.00	0.000	500,000	21.293	425,850	500,000	2,586	16,630	0	0	0	0	0	0	1.F PL	09/30/2021
48249T-20-5	KKR INCOME OPPORTUNITIES			20,000.000	25.00	0.000	500,000	21.584	431,680	500,000	3,210	19,051	0	0	0	0	0	0	1.F FE	10/15/2019
486606-2@-4	KAYNE ANDERSON ENERGY INFRASTR ENERGY INFRA FUND SER S			8,107.000	25.00	0.000	202,675	21.247	172,253	202,675	628	7,296	0	0	0	0	0	0	1.E FE	08/31/2020
89147L-3#-5	TORTOISE ENERGY PFD HYBRID			1,958.000	10.00	0.000	19,580	9.562	18,722	19,580	35	849	0	0	0	0	0	0	1.E FE	10/09/2014
G9336*-11-7	VERIZON UK FINANCING LTD PFD HYBRID			500.000	1,000.00	0.000	550,000	948.348	474,174	550,000	41,250	41,249	0	0	0	0	0	0	2.B PL	12/13/2019
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,872,255	XXX	2,551,252	2,872,255	52,868	122,727	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							4,733,680	XXX	4,412,677	4,772,255	61,196	248,016	0	(635,127)	0	0	(635,127)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							4,733,680	XXX	4,412,677	4,772,255	61,196	248,016	0	(635,127)	0	0	(635,127)	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 ..$ 222,255	1F ..$ 2,100,000	1G ..$ 0
1B	2A ...$ 0	2B ..$ 2,098,025	2C ..$ 313,400				
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
64940*-10-9	NEW YORK BUSINESS DEV CORP COMMON STOCK			6,806.000	606,762	89.151	606,762	236,742	0	0	0	0	0	0	0	09/27/1989	
BIN1K2-RN-7	AP TUNDRA HOLDINGS			18.000	207,160	11,508.910	207,160	180,000	0	5,444	0	19,079	0	19,079	0	12/29/2020	
G4289T-11-1	HARBOUR ENERGY PLC		B	259,213.000	949,141	3.662	949,141	1,472,442	0	0	0	(132,265)	0	(132,265)	(151,548)	06/25/2021	
G6362@-10-0	NORDIC AVIATION CAPITAL 29 DAC UITY		D	30,528.000	610,560	20.000	610,560	999,279	0	0	0	(388,719)	0	(388,719)	0	07/25/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,373,623	XXX	2,373,623	2,888,463	0	5,444	0	(501,905)	0	(501,905)	(151,548)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,373,623	XXX	2,373,623	2,888,463	0	5,444	0	(501,905)	0	(501,905)	(151,548)	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					2,373,623	XXX	2,373,623	2,888,463	0	5,444	0	(501,905)	0	(501,905)	(151,548)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					7,107,303	XXX	6,786,300	7,660,718	61,196	253,460	0	(1,137,032)	0	(1,137,032)	(151,548)	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
38379J-Q9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ 4.000% 03/20/45		12/01/2022	Interest Capitalization		80,019	80,019	0
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		12/01/2022	Interest Capitalization		16,473	16,473	0
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		12/01/2022	Interest Capitalization		33,277	33,277	0
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		02/07/2022	CITIGROUP GLOBAL MARKETS		781,641	1,000,000	1,125
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		12/01/2022	Interest Capitalization		12,571	12,571	0
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		02/09/2022	JP MORGAN CHASE		805,938	1,000,000	1,500
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		12/01/2022	Interest Capitalization		16,792	16,792	0
912810-TF-5	US TREASURY N B 2.375% 02/15/42		03/21/2022	Various		3,721,369	3,775,000	6,877
912810-TL-2	US TREASURY N B 4.000% 11/15/52		12/30/2022	MORGAN STANLEY & CO. INC.		5,013,281	5,000,000	27,072
91282C-AB-7	US TREASURY N B 0.250% 07/31/25		10/14/2022	Various		1,000,275	1,115,000	467
91282C-AT-8	TREASURY NOTE 0.250% 10/31/25		08/11/2022	NATWEST MARKETS		210,306	230,000	163
0109999999. Subtotal - Bonds - U.S. Governments						11,691,942	12,279,132	37,204
445545-AQ-9	HUNGARY SERIES 144A 5.500% 06/16/34	D	06/08/2022	JP MORGAN CHASE		971,880	1,000,000	0
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A 3.570% 01/21/32	D	01/13/2022	HSBC SECURITIES USA INC.		250,000	250,000	0
500630-DU-9	KOREA DEVELOPMENT BANK 4.250% 09/08/32	D	08/31/2022	BANK OF AMERICA		648,791	650,000	0
715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	D	06/08/2022	Mizuho Securities USA Inc		182,423	215,000	3,906
77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	D	01/19/2022	HSBC SECURITIES USA INC.		248,425	250,000	0
857524-AE-2	REPUBLIC OF POLAND SERIES EMTN 5.750% 11/16/32	D	11/08/2022	DEUTSCHE BANK SECURITIES		494,765	500,000	0
0309999999. Subtotal - Bonds - All Other Governments						2,796,284	2,865,000	3,906
3136G4-2Q-5	FANNIE MAE 1.625% 08/24/35		12/02/2022	MORGAN STANLEY & CO. INC.		708,379	1,000,000	4,559
31418E-HK-9	FNMA POOL MA4733 4.500% 09/01/52		09/26/2022	MORGAN STANLEY & CO. INC.		1,869,360	1,952,334	2,929
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,577,739	2,952,334	7,488
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		02/03/2022	Various		70,695	75,000	639
00206R-BH-4	AT&T INC 4.300% 12/15/42		09/09/2022	JANE STREET CAPITAL		865,130	1,000,000	10,511
00287Y-CA-5	ABBVIE INC SERIES WI 4.050% 11/21/39		02/25/2022	BANK OF AMERICA		1,032,760	1,000,000	11,250
009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.700% 05/15/40		02/01/2022	CITI GROUP		714,623	750,000	4,388
010392-FF-0	ALABAMA POWER CO SERIES 11-C 5.200% 06/01/41		03/29/2022	MORGAN STANLEY & CO. INC.		830,055	750,000	13,000
012653-AE-1	ALBEMARLE CORP 5.050% 06/01/32		05/19/2022	BANK OF AMERICA		496,060	500,000	701
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A 4.875% 02/15/30		09/21/2022	SUNTRUST		87,875	100,000	515
02079K-AF-4	ALPHABET INC 2.050% 08/15/50		02/03/2022	MORGAN KEEGAN & COMPANY INC		409,135	500,000	4,897
023135-CJ-3	AMAZON COM INC 3.950% 04/13/52		04/11/2022	JP MORGAN CHASE		995,820	1,000,000	0
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32		10/24/2022	Various		1,019,886	1,125,000	2,883
03690A-AH-9	ANTERO RESOURCES MIDSTRE SERIES 144A 5.375% 06/15/29		09/07/2022	BANK OF AMERICA		92,480	100,000	1,254
037833-EE-6	APPLE INC 2.375% 02/08/41		02/25/2022	BANK OF AMERICA		437,260	500,000	759
038336-F*-9	APTARGROUP INC 1.170% 07/19/24		03/30/2022	Tax Free Exchange		575,925	558,225	1,288
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A 3.061% 05/15/53		06/15/2022	BANK OF AMERICA		430,371	500,000	680
03881B-AL-7	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS B 144A 3.599% 05/15/53		06/15/2022	BANK OF AMERICA		440,859	500,000	800
03881J-AJ-5	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS C 144A 7.786% 05/15/37		05/05/2022	JP MORGAN CHASE		500,000	500,000	0
03881J-AL-0	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS D 144A 8.686% 05/15/37		05/05/2022	JP MORGAN CHASE		250,000	250,000	0
03881J-AN-6	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS E 144A 9.336% 05/15/37		05/05/2022	JP MORGAN CHASE		250,000	250,000	0
03881V-AW-9	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF2 CLASS E 144A 2.000% 06/15/54		02/04/2022	PERFORMANCE TRUST CAP PARTNERS		735,188	900,000	350
039483-BH-4	ARCHER-DANIELS- MIDLAND C 4.016% 04/16/43		09/09/2022	JANE STREET CAPITAL		224,448	250,000	4,100
040555-CM-4	ARIZONA PUBLIC SERVICE 5.050% 09/01/41		12/02/2022	JANE STREET CAPITAL		904,850	1,000,000	13,326
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A 5.000% 02/15/32		03/09/2022	BANK OF AMERICA		29,213	30,000	467
04621X-AN-8	ASSURANT INC 2.650% 01/15/32		10/06/2022	STIFEL NICOLAUS & CO		1,240,472	1,655,000	10,477
053611-AM-1	AVERY DENNISON CORP 2.250% 02/15/32		02/01/2022	JANE STREET CAPITAL		702,750	750,000	7,734
05368V-AA-4	AVIENT CORP SERIES 144A 7.125% 08/01/30		07/27/2022	JP MORGAN CHASE		100,000	100,000	0
05379B-AR-8	AVISTA CORP 4.000% 04/01/52		03/08/2022	WACHOVIA		249,910	250,000	0
053807-AV-5	AVNET INC 5.500% 06/01/32		10/24/2022	Various		3,937,007	4,098,000	34,923
054975-AK-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C18 CLASS B 6.148% 12/15/55		11/18/2022	BARCLAYS CAPITAL		495,569	500,000	1,110
054976-AL-9	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C17 CLASS C 5.450% 09/15/55		08/16/2022	BARCLAYS CAPITAL		498,846	500,000	530
05530S-AA-4	BANC OF AMERICA MERRILL LYNCH SERIES 2022-DKLX CLASS A 144A 5.486% 01/15/39		01/31/2022	BANK OF AMERICA		1,000,000	1,000,000	0
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B 3.752% 04/15/55		03/23/2022	BARCLAYS CAPITAL		249,063	250,000	313
055984-AE-8	BSPRT ISSUER LTD SERIES 2022-FL9 CLASS AS 144A 7.204% 07/15/39		06/10/2022	WACHOVIA		495,000	500,000	0
05606D-AE-8	BX TRUST SERIES 2022-PSB CLASS C 144A 8.033% 08/15/39		08/04/2022	BANK OF AMERICA		491,009	494,281	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
05608U-AL-2	BX TRUST SERIES 2022-GPA CLASS C 144A 7.549% 10/15/39		09/09/2022	JP MORGAN CHASE		249,063	250,000	0
05609T-AG-5	BX TRUST SERIES 2022-VAMF CLASS D 144A 6.216% 01/15/39		01/20/2022	JP MORGAN CHASE		249,375	250,000	0
05609X-AC-5	BX TRUST SERIES 2022-CLS CLASS B 144A 6.300% 10/13/27		10/06/2022	MORGAN STANLEY & CO. INC.		498,740	500,000	1,488
05610B-AJ-5	BXSC COMMERCIAL MORTGAGE TR SERIES 2022-WSS CLASS C 144A 6.727% 03/15/35		03/11/2022	JP MORGAN CHASE		496,250	500,000	0
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 6.296% 02/15/39		02/10/2022	CITI GROUP		231,106	232,098	0
05610M-AD-4	BX TRUST SERIES 2022-CSMO CLASS C 144A 8.225% 06/15/27		05/27/2022	CITIGROUP GLOBAL MARKETS		994,983	1,000,000	0
06036F-BH-3	BANK SERIES 2018-BN15 CLASS C 4.656% 11/15/61		03/30/2022	CITIGROUP GLOBAL MARKETS		299,566	300,000	0
06051G-KQ-1	BANK OF AMERICA CORP 4.571% 04/27/33		04/21/2022	BANK OF AMERICA		1,000,000	1,000,000	0
06539V-BB-3	BANK SERIES 2022-BNK3 CLASS C 3.270% 02/15/55		01/26/2022	BANK OF AMERICA		253,870	250,000	204
06539V-BQ-0	BANK SERIES 2022-BNK39 CLASS D 144A 2.500% 02/15/55		01/26/2022	BANK OF AMERICA		216,221	250,000	156
06540M-CA-1	BANK SERIES 2022-BNK41 CLASS C 3.790% 04/15/65		04/25/2022	MORGAN STANLEY & CO. INC.		234,941	250,000	109
06541M-CF-9	BANK SERIES 2022-BNK42 CLASS C 4.722% 06/15/55		05/20/2022	BANK OF AMERICA		472,310	500,000	525
071813-CV-9	BAXTER INTL 3.132% 12/01/51		06/14/2022	Tax Free Exchange		1,000,000	1,000,000	1,131
07274N-AQ-6	BAYER US FINANCE II LLC SERIES 144A 4.875% 06/25/48		10/24/2022	BARCLAYS CAPITAL		489,919	625,000	10,241
073096-AC-3	BAYPORT POLYMERS LLC SERIES 144A 5.140% 04/14/32		04/11/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
07336F-AG-1	BAYVIEW MSR OPPORTUNITY MAST SERIES 2022-3 CLASS A7 144A 3.000% 01/25/52		02/17/2022	BANK OF AMERICA		483,636	500,000	1,000
075887-BG-3	BECTON DICKINSON AND CO 4.685% 12/15/44		02/10/2022	MORGAN STANLEY & CO. INC.		2,280,120	2,000,000	15,356
08161Y-BK-8	BENCHMARK MORTGAGE TRUST SERIES 2022-B34 CLASS B 3.833% 04/15/55		03/30/2022	DEUTSCHE BANK SECURITIES		499,930	500,000	692
08163D-AL-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B25 CLASS C 144A 3.201% 04/15/54		03/30/2022	CITIGROUP GLOBAL MARKETS		226,758	250,000	0
084659-BE-0	BERKSHIRE HATHWAY ENERGY SERIES 144A 4.600% 05/01/53		04/19/2022	BARCLAYS CAPITAL		994,580	1,000,000	0
092113-AN-9	BLACK HILLS CORP 4.200% 09/15/46		02/25/2022	BANK OF AMERICA		1,004,090	1,000,000	19,367
092113-AT-6	BLACK HILLS CORP 2.500% 06/15/30		02/01/2022	JANE STREET CAPITAL		725,070	750,000	2,500
09261B-AH-3	BLACKSTONE HOLDINGS FINA SERIES 144A 3.200% 01/30/52		01/03/2022	CITI GROUP		997,110	1,000,000	0
09630A-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 2018-3A CLASS C 144A 6.558% 10/25/30		03/17/2022	MORGAN STANLEY & CO. INC.		489,900	500,000	1,877
097023-CV-5	BOEING CO 5.705% 05/01/40		10/24/2022	BARCLAYS CAPITAL		748,878	875,000	24,266
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		05/06/2022	INTL FCSTONE FINANCIA INC		1,428,696	1,488,750	2,166
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRU SERIES 2021-NQM3 CLASS A1 144A 1.699% 04/25/60		07/22/2022	GOLDMAN SACHS & CO.		1,590,305	1,670,707	1,971
11135F-BQ-3	BROADCOM INC SERIES 144A 3.187% 11/15/36		09/27/2022	BANK OF AMERICA		1,025,040	1,500,000	18,325
11135F-BV-2	BROADCOM INC SERIES 144A 4.926% 05/15/37		10/24/2022	Various		1,116,768	1,375,000	33,798
114259-AW-4	BROOKLYN UNION GAS CO SERIES 144A 4.866% 08/05/32		08/02/2022	JP MORGAN CHASE		500,000	500,000	0
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		09/29/2022	SUNTRUST		431,540	500,000	933
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		10/28/2022	Various		3,186,125	4,000,000	21,175
12008R-AP-2	BUILDERS FIRSTSOURCE INC SERIES 144A 4.250% 02/01/32		07/05/2022	CITIGROUP GLOBAL MARKETS		77,500	100,000	1,842
120568-BC-3	BUNGE LTD FINANCE CORP 2.750% 05/14/31		02/01/2022	MORGAN KEEGAN & COMPANY INC		732,270	750,000	4,526
124857-AF-0	PARAMOUNT GLOBAL 5.900% 10/15/40		10/31/2022	BANK OF AMERICA		1,543,894	1,895,000	5,280
1248EP-CP-6	CCO HLDGS LLC CAP CORP SERIES 144A 4.250% 01/15/34		09/07/2022	WACHOVIA		76,500	100,000	638
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS C 4.432% 11/15/50		03/30/2022	CITIGROUP GLOBAL MARKETS		246,738	250,000	0
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		12/02/2022	Various		2,575,030	3,000,000	18,150
125523-AJ-9	CIGNA CORP SERIES WI 4.800% 08/15/38		05/05/2022	BNP PARIBAS SECURITIES CORP		493,410	500,000	5,600
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/15/2022	CANTOR		312,067	331,655	438
12572Q-AF-2	CME GROUP INC 5.300% 09/15/43		09/15/2022	UBS		267,848	250,000	147
12593Y-BM-4	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS C 4.605% 02/10/49		05/25/2022	PERFORMANCE TRUST CAP PARTNERS		487,969	500,000	1,724
12597N-AC-7	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS D 144A 2.500% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		217,246	250,000	17
12597N-AY-9	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS C 3.614% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		270,217	271,000	27
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67		05/26/2022	CREDIT SUISSE FIRST BOSTON		477,824	477,832	1,811
127055-AM-3	CABOT CORP 5.000% 06/30/32		06/07/2022	JP MORGAN CHASE		248,325	250,000	0
14040H-CG-8	CAPITAL ONE FINANCIAL CO 2.359% 07/29/32		10/24/2022	BARCLAYS CAPITAL		606,795	875,000	4,988
14040H-CJ-2	CAPITAL ONE FINANCIAL CO 2.618% 11/02/32		02/03/2022	KEYBANC CAPITAL MARKETS INC		476,940	500,000	3,454
14040H-CT-0	CAPITAL ONE FINANCIAL CO 5.268% 05/10/33		05/05/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0
14149Y-BD-9	CARDINAL HEALTH INC 4.900% 09/15/45		10/24/2022	BARCLAYS CAPITAL		491,019	625,000	3,488
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR 4.368% 06/15/47		09/28/2022	ROBERT W. BAIRD & CO. INC.		232,458	300,000	3,931
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A 4.750% 02/01/28		09/13/2022	SUNTRUST		92,030	100,000	581
153527-AP-1	CENTRAL GARDEN & PET CO SERIES 144A 4.125% 04/30/31		03/09/2022	BANK OF AMERICA		28,050	30,000	450
156504-AM-4	CENTURY COMMUNITIES SERIES 144A 3.875% 08/15/29		03/03/2022	Various		56,025	60,000	128
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI 6.484% 10/23/45		10/24/2022	BARCLAYS CAPITAL		751,774	875,000	473

SCHEDULE D - PART 3

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

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161175-CJ-1	CHARTER COMM OPT LLC CAP 4.400% 04/01/33		03/10/2022	JP MORGAN CHASE		498,170	500,000	0
161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/53		03/10/2022	MORGAN STANLEY & CO. INC.		496,500	500,000	0
17136M-AB-8	CHURCH & DWIGHT CO INC 5.000% 06/15/52		05/18/2022	WACHOVIA		999,510	1,000,000	0
172967-NF-4	CITIGROUP INC 2.904% 11/03/42		04/08/2022	RBC CAPITAL MARKETS		406,685	500,000	6,413
172967-NU-1	CITIGROUP INC 4.910% 05/24/33		05/17/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
17322A-AM-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC19 CLASS D 144A 5.088% 03/10/47		03/01/2022	PERFORMANCE TRUST CAP PARTNERS		255,244	250,000	71
17327G-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-C6 CLASS D 144A 5.064% 11/10/51		01/18/2022	PERFORMANCE TRUST CAP PARTNERS		263,037	250,000	668
17330C-AG-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 2022-J1 CLASS A2 144A 2.500% 02/25/52		02/03/2022	CITI GROUP		461,749	500,000	1,146
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A 3.750% 02/15/31		10/13/2022	BARCLAYS CAPITAL		23,925	30,000	194
18685@-AM-4	CLIFFWATER CORPORATE LENDING F 7.170% 12/06/29		12/06/2022	PRIVATE DIRECT		500,000	500,000	0
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		05/03/2022	BARCLAYS CAPITAL		921,789	922,075	4,545
20826F-AV-8	CONOCOPHILLIPS COMPANY 3.800% 03/15/52		07/13/2022	Various		1,150,045	1,250,000	10,054
210518-CU-8	CONSUMERS ENERGY CO 3.950% 05/15/43		02/25/2022	BANK OF AMERICA		523,955	500,000	5,815
212015-AQ-4	CONTINENTAL RESOURCES INC/OK SERIES WI 4.900% 06/01/44		02/09/2022	RBC CAPITAL MARKETS		520,900	500,000	4,764
21871X-AG-4	COREBRIDGE FINANCIAL INC SERIES 144A 3.900% 04/05/32		03/31/2022	JP MORGAN CHASE		499,260	500,000	0
21871X-AJ-8	COREBRIDGE FINANCIAL INC SERIES 144A 4.350% 04/05/42		04/06/2022	CITIGROUP GLOBAL MARKETS		989,590	1,000,000	181
21871X-AL-3	COREBRIDGE FINANCIAL INC SERIES 144A 4.400% 04/05/52		03/31/2022	JP MORGAN CHASE		499,915	500,000	0
226373-AR-9	CRESTWOOD MID PARTNER LP SERIES 144A 6.000% 02/01/29		07/06/2022	RBC CAPITAL MARKETS		86,750	100,000	2,617
231021-AQ-9	CUMMINS INC 4.875% 10/01/43		09/09/2022	JANE STREET CAPITAL		248,890	250,000	5,484
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A 6.750% 05/15/28		09/23/2022	Various		192,600	200,000	4,875
23345M-AB-3	DT MIDSTREAM INC SERIES 144A 4.375% 06/15/31		10/14/2022	Various		49,668	60,000	879
235851-AR-3	DANAHER CORP 4.375% 09/15/45		01/04/2022	U.S. BANCORP INVESTMENTS INC		484,640	400,000	5,396
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A 6.000% 06/15/30		10/12/2022	MORGAN STANLEY & CO. INC.		28,913	30,000	625
238648-AB-1	DAVIDSON KEMPNER HOLDINGS LLC 5.890% 08/30/29		08/30/2022	PRIVATE DIRECT		300,000	300,000	0
24765*-AB-1	DELTA EPSILON DELAWARE INC 5.540% 08/24/32		08/24/2022	PRIVATE DIRECT		200,000	200,000	0
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		10/24/2022	BARCLAYS CAPITAL		619,313	625,000	0
25461L-AA-0	DIRECTV FIN LLC/COINC SERIES 144A 5.875% 08/15/27		03/03/2022	Various		104,778	105,000	2,339
256677-AL-9	DOLLAR GENERAL CORP 5.000% 11/01/32		09/06/2022	GOLDMAN SACHS & CO.		797,232	800,000	0
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		09/29/2022	Various		838,408	994,850	4,594
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52		09/28/2022	BARCLAYS CAPITAL		500,000	500,000	0
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A 2.532% 10/01/30		10/05/2022	MORGAN STANLEY & CO. INC.		771,380	1,000,000	422
27409L-A*-4	EAST OHIO GAS CO 6.190% 12/15/32		12/16/2022	PRIVATE DIRECT		100,000	100,000	0
276480-AB-6	EASTERN GAS TRAN SERIES WI 3.900% 11/15/49		08/31/2022	Tax Free Exchange		958,680	1,000,000	11,483
278062-AJ-3	EATON CORP 4.700% 08/23/52		08/16/2022	WACHOVIA		994,580	1,000,000	0
283677-AW-2	EL PASO ELECTRIC CO 6.000% 05/15/35		01/12/2022	JP MORGAN CHASE		649,275	500,000	4,917
291011-BM-5	EMERSON ELECTRIC CO 2.750% 10/15/50		02/16/2022	WACHOVIA		212,718	250,000	2,349
29365B-AB-9	ENTEGRIS ESCROW CORP SERIES 144A 5.950% 06/15/30		06/16/2022	MORGAN STANLEY & CO. INC.		249,788	275,000	0
29426V-AH-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2022-GC48 CLASS B 4.875% 05/15/54		06/06/2022	CITIGROUP GLOBAL MARKETS		493,464	500,000	1,354
29670G-AG-7	ESSENTIAL UTLITIES INC 5.300% 05/01/52		05/18/2022	PNC CAPITAL MARKETS LLC		495,640	500,000	0
29736R-AG-5	ESTEE LAUDER CO INC 4.375% 06/15/45		02/25/2022	BANK OF AMERICA		1,138,460	1,000,000	9,236
30303M-8J-4	META PLATFORM INC 4.450% 08/15/52		12/29/2022	Tax Free Exchange		998,366	1,000,000	17,306
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		04/14/2022	CREDIT SUISSE FIRST BOSTON		472,240	474,213	1,019
31620M-BY-1	FIDELITY NATL INFO SERV 5.100% 07/15/32		07/06/2022	JP MORGAN CHASE		999,380	1,000,000	0
316773-DF-4	FIFTH THIRD BANCORP 4.337% 04/25/33		04/20/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0
341081-FD-4	FLORIDA POWER & LIGHT CO 5.250% 02/01/41		07/18/2022	U.S. BANCORP INVESTMENTS INC		380,050	353,000	8,700
345370-DB-3	FORD MOTOR COMPANY 6.100% 08/19/32		10/14/2022	CITIGROUP GLOBAL MARKETS		53,850	60,000	544
345397-B6-9	FORD MOTOR CREDI 3.625% 06/17/31		09/07/2022	BANK OF AMERICA		162,500	200,000	1,651
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000% 03/25/32		03/22/2022	BANK OF AMERICA		1,748,285	1,750,000	0
34964C-AG-1	FORTUNE BRANDS HOME & SE 4.500% 03/25/52		03/22/2022	JP MORGAN CHASE		1,711,640	1,750,000	0
35137L-AJ-4	FOX CORP SERIES WI 5.476% 01/25/39		09/28/2022	MORGAN STANLEY & CO. INC.		164,023	187,000	1,934
36248G-AP-5	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS D 144A 5.311% 11/10/46		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		99,973	100,000	15
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		07/12/2022	GOLDMAN SACHS & CO.		372,983	446,519	403
36264F-AN-1	GSK CONSUMER HEALTHCARE SERIES WI 4.000% 03/24/52		11/02/2022	Tax Free Exchange		1,251,688	1,300,000	5,489
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		04/28/2022	GOLDMAN SACHS & CO.		204,033	237,895	463
36266P-AR-8	GS MORTGAGE BACKED SECURITIES SERIES 2022-MM1 CLASS A14 144A 2.500% 07/25/52		02/03/2022	GOLDMAN SACHS & CO.		462,685	500,000	1,285

SCHEDULE D - PART 3

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

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36267E-CF-6	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ2 CLASS A33 144A 3.000% 06/25/52		02/25/2022	GOLDMAN SACHS & CO.		469,355	500,000	1,125
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		03/18/2022	GOLDMAN SACHS & CO.		1,772,916	1,896,801	3,952
36459D-AA-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK27 14 0.000% 12/27/45		11/17/2022	PERFORMANCE TRUST CAP PARTNERS		3,959,531	4,000,000	0
36459D-AC-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK 144A 0.000% 12/27/45		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		488,635	500,000	0
36459D-AE-1	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK27 14 0.000% 12/27/45		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		243,134	250,000	0
36459D-AQ-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK61 14 0.000% 11/27/49		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		208,952	250,000	0
36459D-BC-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK41 14 0.000% 10/27/47		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		459,762	500,000	0
36459D-BE-0	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK41 14 0.000% 10/27/47		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		362,245	400,000	0
36459D-BQ-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 CLASS AK47 144A 0.703% 05/27/48		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		462,746	500,000	313
36459D-BS-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK47 14 0.000% 05/27/48		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		444,603	500,000	0
36459D-CC-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 CLASS AK71 144A 2.920% 11/27/50		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		241,095	250,000	651
36459D-CN-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK89 14 0.000% 01/27/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		381,779	500,000	0
36459D-CY-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3CLASS A728 144 0.000% 08/27/50		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		229,738	250,000	0
36459D-DA-6	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS B728 14 0.000% 08/27/50		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		456,492	500,000	0
364760-AQ-1	GAP INC THE SERIES 144A 3.875% 10/01/31		01/28/2022	JEFFERIES & COMPANY INC		69,669	75,000	1,001
37045V-AF-7	GENERAL MOTORS CO SERIES WI 6.250% 10/02/43		10/24/2022	BARCLAYS CAPITAL		740,688	875,000	3,646
37045X-DW-3	GENERAL MOTORS FINL CO 5.000% 04/09/27		06/06/2022	Mizuho Securities USA Inc		1,997,760	2,000,000	0
37940X-AH-5	GLOBAL PAYMENTS INC 2.900% 11/15/31		02/01/2022	BNP PARIBAS SECURITIES CORP		735,788	750,000	4,290
37940X-AR-3	GLOBAL PAYMENTS INC 5.950% 08/15/52		10/24/2022	BARCLAYS CAPITAL		730,406	875,000	9,256
38175@-AD-9	GOLUB CAPITAL PARTNERS PRIVATE 3.820% 02/24/27		05/26/2022	PRIVATE DIRECT		500,000	500,000	0
38175@-AF-4	GOLUB CAPITAL PARTNERS PRIVATE 4.080% 02/24/28		05/26/2022	PRIVATE DIRECT		500,000	500,000	0
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A 4.000% 04/20/49		04/13/2022	CREDIT SUISSE FIRST BOSTON		235,304	238,467	0
384311-AA-4	GRAFTECH FINANCE INC SERIES 144A 4.625% 12/15/28		08/08/2022	JP MORGAN CHASE		90,375	100,000	707
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		09/09/2022	JANE STREET CAPITAL		245,215	250,000	2,811
403950-AE-8	HGI CRE CLO LTD SERIES 2022-FL3 CLASS C 144A 6.808% 04/19/37		03/24/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0
404119-BY-4	HCA INC 5.125% 06/15/39		10/24/2022	BARCLAYS CAPITAL		714,263	875,000	16,318
42809H-AD-9	HESS CORP 5.600% 02/15/41		02/09/2022	Various		2,091,775	1,750,000	46,978
428102-AF-4	HESS MIDSTREAM OPERATION SERIES 144A 5.500% 10/15/30		04/05/2022	JP MORGAN CHASE		30,000	30,000	0
428236-BR-3	HEWLETT-PACKARD CO 6.000% 09/15/41		10/28/2022	Various		4,325,279	4,875,000	36,646
432833-AL-5	HILTON DOMESTIC OPERATIN SERIES 144A 4.000% 05/01/31		10/13/2022	DEUTSCHE BANK SECURITIES		24,075	30,000	553
437076-BA-9	HOME DEPOT INC 4.200% 04/01/43		02/25/2022	BANK OF AMERICA		1,092,960	1,000,000	17,500
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H 3.375% 12/15/29		12/02/2022	JP MORGAN SECURITIES LTD		1,687,415	1,980,000	31,742
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A 3.982% 03/05/37		03/09/2022	PERFORMANCE TRUST CAP PARTNERS		963,750	1,000,000	1,106
449652-AE-6	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPF2 CLASS C 144A 7.829% 10/15/39		09/08/2022	CITIGROUP GLOBAL MARKETS		249,368	250,000	0
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A 3.824% 03/15/32		03/04/2022	CITIGROUP GLOBAL MARKETS		255,241	250,000	439
452308-AR-0	ILLINOIS TOOL WORKS INC 3.900% 09/01/42		02/03/2022	GOLDMAN SACHS & CO.		555,695	500,000	8,450
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		09/07/2022	WACHOVIA		85,405	100,000	1,504
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		04/14/2022	BARCLAYS CAPITAL		471,354	471,360	1,147
458140-BL-3	INTEL CORP 4.600% 03/25/40		10/24/2022	BARCLAYS CAPITAL		311,201	375,000	1,485
458140-CB-4	INTEL CORP 4.900% 08/05/52		08/02/2022	JP MORGAN CHASE		2,993,910	3,000,000	0
45866F-AP-9	INTERCONTINENTALEXCHANGE 2.650% 09/15/40		02/25/2022	BANK OF AMERICA		873,670	1,000,000	12,219
45866F-AX-2	INTERCONTINENTALEXCHANGE 4.950% 06/15/52		05/12/2022	WACHOVIA		1,479,150	1,500,000	0
459200-KB-6	IBM CORP 4.150% 05/15/39		10/24/2022	BARCLAYS CAPITAL		297,713	375,000	6,960
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	HSBC SECURITIES USA INC.		499,905	500,000	0
460690-BS-8	INTERPUBLIC GROUP COS 3.375% 03/01/41		03/22/2022	BARCLAYS CAPITAL		1,753,945	2,000,000	4,313
462613-AP-5	IPALCO ENTERPRISES INC SERIES WI 4.250% 05/01/30		12/02/2022	Various		1,402,584	1,550,000	9,946
46591X-AJ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS A5 144A 3.000% 01/25/51		04/25/2022	CANTOR		458,125	500,000	1,083
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		07/12/2022	JP MORGAN CHASE		354,379	423,772	383
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		07/12/2022	JP MORGAN CHASE		359,983	429,751	388
46641W-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS B 4.394% 04/15/47		02/28/2022	CREDIT SUISSE FIRST BOSTON		255,322	250,000	31
46647P-DC-7	JPMORGAN CHASE & CO 4.586% 04/26/33		04/19/2022	JP MORGAN CHASE		1,000,000	1,000,000	0
46647P-DF-0	JPMORGAN CHASE & CO 4.565% 06/14/30		06/07/2022	JP MORGAN CHASE		2,000,000	2,000,000	0
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		07/12/2022	JP MORGAN CHASE		379,766	453,367	409
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		03/23/2022	JP MORGAN CHASE		876,563	945,878	1,971
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		04/27/2022	JP MORGAN CHASE		454,081	478,137	1,302

SCHEDULE D - PART 3

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

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46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		04/27/2022	JP MORGAN CHASE		440,110	478,137	1,116
48123V-AF-9	ZIFF DAVIS INC SERIES 144A 4.625% 10/15/30		01/27/2022	Various		74,525	75,000	1,000
482480-AH-3	KLA CORP 5.000% 03/15/49		01/12/2022	CITI GROUP		580,556	443,000	7,322
485170-AQ-7	KANSAS CITY SOUTHERN SERIES WI 4.300% 05/15/43		09/09/2022	JANE STREET CAPITAL		217,283	250,000	3,524
49271V-AQ-3	KEURIG DR PEPPER INC 4.050% 04/15/32		04/07/2022	MORGAN STANLEY & CO. INC.		497,650	500,000	0
49271V-AR-1	KEURIG DR PEPPER INC 4.500% 04/15/52		04/07/2022	JP MORGAN CHASE		991,060	1,000,000	0
494368-BG-7	KIMBERLY CLARK CORP 5.300% 03/01/41		09/09/2022	JANE STREET CAPITAL		260,388	250,000	442
50155Q-AM-2	KYNDRYL HOLDINGS INC SERIES WI 4.100% 10/15/41		09/27/2022	Tax Free Exchange		903,689	1,500,000	27,675
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 7.159% 03/15/39		03/14/2022	DEUTSCHE BANK SECURITIES		374,531	375,000	0
505742-AP-1	LADDER CAP FIN LLLP CORP SERIES 144A 4.750% 06/15/29		03/03/2022	Various		102,894	105,000	781
512807-AW-8	LAM RESEARCH CORP 2.875% 06/15/50		02/25/2022	BANK OF AMERICA		442,280	500,000	3,035
539830-BD-0	LOCKHEED MARTIN CORP 3.800% 03/01/45		01/03/2022	CREDIT SUISSE FIRST BOSTON		562,050	500,000	6,544
548661-EJ-2	LOWES COS INC 4.250% 04/01/52		07/13/2022	Various		6,423,930	6,750,000	39,313
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL9 CLASS C 144A 8.025% 06/19/37		05/13/2022	JP MORGAN CHASE		1,477,500	1,500,000	0
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		06/07/2022	BARCLAYS CAPITAL		224,368	229,354	968
55336V-AM-2	MPLX LP 4.500% 04/15/38		10/24/2022	BARCLAYS CAPITAL		488,100	625,000	859
55336V-BT-6	MPLX LP 4.950% 03/14/52		03/10/2022	CITIGROUP GLOBAL MARKETS		494,910	500,000	0
55616X-AM-9	MACYS RETAIL HOLDINGS INC 4.500% 12/15/34		03/03/2022	GOLDMAN SACHS & CO.		54,000	60,000	615
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		03/09/2022	JP MORGAN CHASE		1,000,000	1,000,000	0
55903V-AN-3	MAGALLANES INC SERIES 144A 5.050% 03/15/42		07/13/2022	Various		3,091,190	3,500,000	50,500
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		02/07/2022	GOLDMAN SACHS & CO.		1,097,070	1,000,000	19,000
57109K-AB-1	MERLETTE FUNDING TRUST SERIES 2022-1A CLASS B 144A 2.340% 04/15/32		02/09/2022	GOLDMAN SACHS & CO.		495,028	500,000	0
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		02/03/2022	JANE STREET CAPITAL		486,615	500,000	5,818
57667J-AA-0	MATCH GROUP HLD II LLC SERIES 144A 3.625% 10/01/31		01/27/2022	JANE STREET CAPITAL		18,454	20,000	236
585055-BU-9	MEDTRONIC INC SERIES WI 4.625% 03/15/45		01/14/2022	JP MORGAN CHASE		628,160	500,000	7,965
58549J-AP-9	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2022-INV2 CLASS A5 144A 3.000% 04/25/52		03/14/2022	JP MORGAN CHASE		459,607	500,000	1,250
59156R-CC-0	METLIFE INC 5.000% 07/15/52		07/07/2022	GOLDMAN SACHS & CO.		249,573	250,000	0
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		10/24/2022	Various		1,767,314	1,875,000	772
61765T-AM-5	MORGAN STANLEY BAML TRUST SERIES 2015-C25 CLASS C 4.524% 10/15/48		05/24/2022	PERFORMANCE TRUST CAP PARTNERS		970,781	1,000,000	3,248
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		02/25/2022	Various		1,454,765	1,500,000	14,834
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		04/21/2022	MORGAN STANLEY & CO. INC.		419,192	461,761	962
626717-AA-0	MURPHY OIL CORPORATION 7.050% 05/01/29		07/21/2022	ROBERT W. BAIRD & CO. INC.		28,575	30,000	494
63111X-AE-1	NASDAQ INC 2.500% 12/21/40		02/10/2022	Various		1,301,855	1,500,000	4,444
63942M-AB-6	NAVIENT STUDENT LOAN TRUST SERIES 2022-A CLASS B 144A 3.030% 07/15/70		02/01/2022	BANK OF AMERICA		249,986	250,000	0
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		04/27/2022	MORGAN STANLEY & CO. INC.		958,013	971,416	3,470
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDIN 6.550% 08/01/52		12/22/2022	PRIVATE DIRECT		500,000	500,000	0
65341@-AA-7	NEXTERA ENERGY TRANSMISSION HO 6.090% 12/21/42		12/21/2022	PRIVATE DIRECT		500,000	500,000	0
65364U-AS-5	NIAGARA MOHAWK POWER SERIES 144A 5.783% 09/16/52		09/12/2022	WACHOVIA		1,000,000	1,000,000	0
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		01/12/2022	ROBERT W. BAIRD & CO. INC.		619,715	500,000	6,920
655844-BN-7	NORFOLK SOUTHERN CORP 4.800% 08/15/43		04/01/2022	CITIGROUP GLOBAL MARKETS		801,803	750,000	5,000
655844-CN-6	NORFOLK SOUTHERN CORP 3.700% 03/15/53		02/25/2022	BANK OF AMERICA		997,630	1,000,000	617
665772-CN-7	NORTHERN STATES PWR MINN 4.000% 08/15/45		09/01/2022	KEYBANC CAPITAL MARKETS INC		652,643	750,000	1,750
666807-BH-4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		02/25/2022	BANK OF AMERICA		1,139,350	1,000,000	11,875
670001-AH-9	NOVELIS CORP SERIES 144A 3.875% 08/15/31		09/20/2022	DEUTSCHE BANK SECURITIES		79,250	100,000	398
67021C-AF-4	NSTAR ELECTRIC CO 5.500% 03/15/40		04/21/2022	SEAPORT GLOBAL SECURITIES LLC		567,260	500,000	3,056
67021C-AS-6	NSTAR ELECTRIC CO 4.550% 06/01/52		05/12/2022	BARCLAYS CAPITAL		993,660	1,000,000	0
670346-AN-5	NUCOR CORP 5.200% 08/01/43		02/25/2022	BANK OF AMERICA		1,218,900	1,000,000	4,333
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		02/01/2022	JANE STREET CAPITAL		794,640	750,000	8,896
67114W-AL-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV2 CLASS A11 144 3.000% 01/25/52		02/07/2022	BANK OF AMERICA		489,400	500,000	1,667
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		05/06/2022	GOLDMAN SACHS & CO.		754,186	835,664	410
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		05/03/2022	BANK OF AMERICA		408,508	480,774	1,169
67116X-AB-3	ONSLOW BAY FINANCIAL LLC SERIES 2022-NQM4 CLASS A1B 144 3.900% 04/25/62		04/29/2022	MORGAN STANLEY & CO. INC.		967,659	1,000,000	4,225
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52		11/16/2022	BANK OF AMERICA		896,453	996,059	2,324
67647A-AA-3	OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52		10/13/2022	BANK OF AMERICA		447,646	488,231	1,160
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		04/27/2022	BANK OF AMERICA		454,050	477,006	1,299

SCHEDULE D - PART 3

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

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680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		10/24/2022	BARCLAYS CAPITAL		406,906	625,000	9,023
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		01/04/2022	U.S. BANCORP INVESTMENTS INC		558,300	500,000	4,948
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		03/03/2022	GOLDMAN SACHS & CO.		55,350	60,000	1,147
68389X-AE-5	ORACLE CORP 6.500% 04/15/38		10/24/2022	BARCLAYS CAPITAL		812,070	875,000	1,738
68389X-AM-7	ORACLE CORP 5.375% 07/15/40		02/25/2022	BANK OF AMERICA		1,081,240	1,000,000	6,868
69354N-AD-8	PRA GROUP INC SERIES 144A 5.000% 10/01/29		01/28/2022	Various		74,476	75,000	1,344
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		09/08/2022	CREDIT SUISSE FIRST BOSTON		990,844	990,865	6,314
70450Y-AJ-2	PAYPAL HOLDINGS INC 3.250% 06/01/50		02/25/2022	BANK OF AMERICA		459,705	500,000	4,063
70450Y-AM-5	PAYPAL HOLDINGS INC 5.050% 06/01/52		05/16/2022	MORGAN STANLEY & CO. INC.		498,385	500,000	0
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36		02/17/2022	Various		583,683	500,000	9,026
743315-BA-0	PROGRESSIVE CORP 3.700% 03/15/52		03/02/2022	GOLDMAN SACHS & CO.		249,368	250,000	0
74340X-BQ-3	PROLOGIS LP 2.125% 10/15/50		02/04/2022	GOLDMAN SACHS & CO.		905,105	1,117,000	7,451
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC SERIES MTN 3.950% 05/01/42		02/25/2022	BANK OF AMERICA		1,059,610	1,000,000	13,167
74456Q-BB-1	PUBLIC SERVICE ELECTRIC SERIES MTN 3.800% 01/01/43		07/18/2022	U.S. BANCORP INVESTMENTS INC		785,286	880,000	1,765
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC SERIES MTN 3.100% 03/15/32		03/09/2022	BANK OF AMERICA		249,530	250,000	0
74938W-AT-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-2 CLASS A18 144A 2.500% 02/25/52		02/17/2022	MORGAN STANLEY & CO. INC.		220,683	250,000	399
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A 4.000% 09/15/29		09/23/2022	Various		82,833	100,000	73
75574P-AG-7	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS C 144A 6.928% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0
75574P-AJ-1	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS D 144A 7.628% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0
75574P-AL-6	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS E 144A 8.178% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0
78409V-AR-5	S&P GLOBAL INC 2.300% 08/15/60		02/03/2022	Various		787,185	1,000,000	10,989
78409V-BD-5	S&P GLOBAL INC SERIES 144A 3.700% 03/01/52		03/04/2022	GOLDMAN SACHS & CO.		983,980	1,000,000	0
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2 2.943% 11/15/42		02/08/2022	RBC CAPITAL MARKETS		249,980	250,000	0
78433L-AF-3	SCE RECOVERY FUNDING LLC SERIES A-3 3.240% 11/15/46		02/08/2022	RBC CAPITAL MARKETS		249,976	250,000	0
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54		03/08/2022	GOLDMAN SACHS & CO.		493,917	500,000	0
78457J-AL-6	SMRT SERIES 2022-MINI CLASS D 144A 6.286% 01/15/39		01/21/2022	CITI GROUP		250,000	250,000	0
79466L-AK-0	SALESFORCE COM INC 2.700% 07/15/41		02/01/2022	JP MORGAN CHASE		707,363	750,000	1,013
81728U-AB-0	SENSATA TECHNOLOGIES INC SERIES 144A 3.750% 02/15/31		03/03/2022	GOLDMAN SACHS & CO.		57,000	60,000	138
81749C-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2022-1 CLASS A7 144A 2.500% 02/25/52		01/19/2022	MORGAN STANLEY & CO. INC.		469,322	500,000	868
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		02/03/2022	JANE STREET CAPITAL		456,720	500,000	5,080
83545G-BE-1	SONIC AUTOMOTIVE INC SERIES 144A 4.875% 11/15/31		01/25/2022	JP MORGAN CHASE		73,125	75,000	914
837004-CE-8	DOMINION ENERGY SOUTH 5.450% 02/01/41		07/18/2022	U.S. BANCORP INVESTMENTS INC		532,730	500,000	12,792
84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A 4.350% 04/14/32		04/07/2022	BANK OF AMERICA		497,395	500,000	0
845011-AC-9	SOUTHWEST GAS CORP 2.200% 06/15/30		09/28/2022	JANE STREET CAPITAL		151,778	200,000	1,320
845011-AE-5	SOUTHWEST GAS CORP 4.050% 03/15/32		09/29/2022	Various		1,097,494	1,120,000	243
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		02/17/2022	HSBC SECURITIES USA INC.		224,303	250,000	3,722
855244-BA-6	STARBUCKS CORP 3.500% 11/15/50		01/13/2022	BANK OF AMERICA		1,036,970	1,000,000	6,125
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.375% 01/15/27		03/03/2022	Various		73,391	75,000	273
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		07/12/2022	CITIGROUP GLOBAL MARKETS		376,096	434,793	301
858119-BP-4	STEEL DYNAMICS INC 3.250% 10/15/50		02/28/2022	JP MORGAN CHASE		441,875	500,000	6,184
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A 5.250% 01/15/29		09/13/2022	MORGAN STANLEY & CO. INC.		91,730	100,000	875
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		02/16/2022	CREDIT SUISSE FIRST BOSTON		230,642	235,912	0
86765L-AT-4	SUNOCO LP FINANCE CORP SERIES WI 4.500% 05/15/29		10/14/2022	Various		50,282	60,000	1,133
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		04/26/2022	CREDIT SUISSE FIRST BOSTON		469,067	472,915	0
87165B-AR-4	SYNCHRONY FINANCIAL 2.875% 10/28/31		12/02/2022	JANE STREET CAPITAL		1,528,860	2,000,000	6,069
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57		05/18/2022	MORGAN STANLEY & CO. INC.		941,163	949,235	2,638
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A 1.946% 08/25/51		09/29/2022	INTL FCSTONE FINANCIA INC		415,587	495,000	1,017
874054-AH-2	TAKE TWO INTERACTIVE SOF 4.000% 04/14/32		04/07/2022	JP MORGAN CHASE		499,470	500,000	0
875127-BL-5	TAMPA ELECTRIC CO 5.000% 07/15/52		07/07/2022	JP MORGAN CHASE		249,690	250,000	0
87612B-BS-0	TARGA RESOURCES PARTNERS 4.875% 02/01/31		04/22/2022	CITIGROUP GLOBAL MARKETS		965,000	1,000,000	11,510
88023U-AJ-0	TEMPUR SEALY INTL INC SERIES 144A 3.875% 10/15/31		03/03/2022	GOLDMAN SACHS & CO.		54,150	60,000	1,053
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A 4.375% 01/15/30		10/14/2022	Various		135,009	160,000	1,539
882508-BF-0	TEXAS INSTRUMENTS INC 3.875% 03/15/39		02/01/2022	BANK OF AMERICA		841,853	750,000	11,141
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		02/01/2022	GOLDMAN SACHS & CO.		718,365	750,000	9,333
886546-AD-2	TIFFANY & CO SERIES WI 4.900% 10/01/44		08/24/2022	BNP PARIBAS SECURITIES CORP		496,326	515,000	10,164

SCHEDULE D - PART 3

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88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC 3.820% 04/13/29		04/13/2022	PRIVATE DIRECT		100,000	100,000	0
893574-AR-4	TRANSCONT GAS PIPE LINE SERIES WI 3.950% 05/15/50		09/08/2022	DEUTSCHE BANK SECURITIES		404,980	500,000	6,419
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C5 CLASS C 4.427% 11/15/50		03/11/2022	PERFORMANCE TRUST CAP PARTNERS		254,229	250,000	433
906548-CL-4	UNION ELECTRIC CO 3.650% 04/15/45		08/31/2022	U.S. BANCORP INVESTMENTS INC		1,028,415	1,230,000	17,085
91159H-JG-6	US BANCORP 4.967% 07/22/33		07/19/2022	U.S. BANCORP INVESTMENTS INC		250,000	250,000	0
91324P-EK-4	UNITEDHEALTH GROUP INC 4.750% 05/15/52		05/17/2022	BANK OF AMERICA		495,500	500,000	0
91913Y-BE-9	VALERO ENERGY CORP 4.000% 06/01/52		02/02/2022	JP MORGAN CHASE		245,653	250,000	0
924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 3.800% 04/25/67		05/27/2022	CREDIT SUISSE FIRST BOSTON		941,376	961,971	3,148
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		04/22/2022	CREDIT SUISSE FIRST BOSTON		439,252	439,255	1,474
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		07/12/2022	CITIGROUP GLOBAL MARKETS		368,201	408,545	270
92552V-AL-4	VIASAT INC SERIES 144A 5.625% 04/15/27		03/03/2022	GOLDMAN SACHS & CO.		60,000	60,000	1,331
92553P-AU-6	PARAMOUNT GLOBAL 5.850% 09/01/43		10/24/2022	BARCLAYS CAPITAL		693,578	875,000	7,820
925550-AF-2	VIAVI SOLUTIONS INC SERIES 144A 3.750% 10/01/29		10/13/2022	WACHOVIA		24,525	30,000	50
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		04/06/2022	GOLDMAN SACHS & CO.		217,033	250,000	1,988
92556V-AE-6	VIATRIS INC 3.850% 06/22/40		04/06/2022	GOLDMAN SACHS & CO.		514,532	608,000	6,892
92564R-AJ-4	VICI PROPERTIES NOTE SERIES 144A 5.750% 02/01/27		04/29/2022	Taxable Exchange		51,500	50,000	703
92840V-AH-5	VISTRA OPERATIONS CO LLC SERIES 144A 4.375% 05/01/29		03/03/2022	GOLDMAN SACHS & CO.		39,200	40,000	613
92939L-AJ-5	WF RBS COMMERCIAL MORTGAGE SERIES 2014-C25 CLASS C 4.309% 11/15/47		05/20/2022	PERFORMANCE TRUST CAP PARTNERS		486,797	500,000	1,423
94989N-AL-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C30 CLASS D 144A 4.498% 09/15/58		02/28/2022	BANK OF AMERICA		239,824	250,000	31
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51		04/21/2022	WACHOVIA		437,528	475,009	825
95000P-AL-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C37 CLASS C 4.488% 12/15/49		12/08/2022	PERFORMANCE TRUST CAP PARTNERS		443,105	500,000	708
95000U-2Z-5	WELLS FARGO & COMPANY SERIES MTN 4.611% 04/25/53		04/18/2022	WACHOVIA		500,000	500,000	0
95003G-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2022-JS2 CLASS D 144A 3.454% 12/15/39		01/18/2022	WACHOVIA		503,070	500,000	1,247
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		03/23/2022	BARCLAYS CAPITAL		248,750	248,750	0
95709T-AK-6	EVERGY KANSAS CENTRAL 4.625% 09/01/43		02/17/2022	FTN FINANCIAL CAP MARKETS		271,998	250,000	5,492
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A 4.310% 09/15/27		06/08/2022	BMO CAPITAL MARKETS		499,919	500,000	0
962166-CB-8	WEYERHAEUSER CO 4.000% 03/09/52		02/23/2022	GOLDMAN SACHS & CO.		491,330	500,000	0
96949L-AC-9	WILLIAMS COMPANIES INC 5.100% 09/15/45		10/24/2022	BARCLAYS CAPITAL		505,481	625,000	3,630
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A 4.000% 08/15/29		02/10/2022	Various		71,215	75,000	1,380
98138H-AJ-0	WORKDAY INC 3.800% 04/01/32		03/30/2022	MORGAN STANLEY & CO. INC.		499,010	500,000	0
988498-AP-6	YUM BRANDS INC 4.625% 01/31/32		10/13/2022	Various		83,325	90,000	1,295
01626P-AP-1	ALIMENTATION COUCHE TARD INC SERIES 144A 3.439% 05/13/41	A	10/05/2022	JANE STREET CAPITAL		728,396	1,050,000	14,444
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	10/24/2022	BARCLAYS CAPITAL		822,929	875,000	6,228
14739L-AB-8	CASCADES INC USA INC SERIES 144A 5.375% 01/15/28	A	07/06/2022	STIFEL NICOLAUS & CO		86,375	100,000	2,583
29269R-AA-3	ENERFLEX LTD SERIES 144A 9.000% 10/15/27	A	10/06/2022	RBC CAPITAL MARKETS		31,737	35,000	0
45823T-AL-0	INTACT FINANCIAL CORP SERIES 144A 5.459% 09/22/32	A	09/15/2022	JP MORGAN CHASE		250,000	250,000	0
71644E-AJ-1	PETRO CANADA 6.800% 05/15/38	A	04/18/2022	Mizuho Securities USA Inc		1,802,220	1,500,000	43,917
878742-BG-9	TECK RESOURCES LIMITED 3.900% 07/15/30	A	02/01/2022	MORGAN STANLEY & CO. INC.		784,800	750,000	1,463
89346D-AH-0	TRANSALTA CORP 7.750% 11/15/29	A	11/14/2022	RBC CAPITAL MARKETS		35,000	35,000	0
00177J-BC-8	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR 144A 6.079% 10/17/31	D	07/06/2022	Various		1,415,900	1,500,000	9,217
00850B-AE-6	AGL CLO LTD SERIES 2022-18A CLASS C 144A 6.338% 04/21/31	D	05/02/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A 5.625% 05/13/32	D	05/10/2022	JP MORGAN CHASE		245,528	250,000	0
03766H-AJ-9	APIDOS CLO SERIES 2022-39A CLASS C 144A 6.528% 04/21/35	D	02/25/2022	SOCIETE GENERALE		500,000	500,000	0
03769R-AG-0	APIDOS CLO SERIES 2022-40A CLASS C 144A 5.761% 07/15/35	D	06/16/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0
04002V-AJ-0	AREIT CRE TRUST SERIES 2022-CRE6 CLASS D 144A 6.658% 01/16/37	C	01/14/2022	MORGAN STANLEY & CO. INC.		750,000	750,000	0
04002V-AL-5	AREIT CRE TRUST SERIES 2022-CRE6 CLASS E 144A 7.226% 01/17/25	C	01/14/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0
052528-AP-1	AUST & NZ BANKING GROUP SERIES 144A 6.742% 12/08/32	D	11/29/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
055451-AR-9	BHP BILLITON FIN USA LTD 4.125% 02/24/42	D	02/01/2022	MORGAN STANLEY & CO. INC.		835,905	750,000	13,664
055451-AV-0	BHP BILLITON FIN USA LTD 5.000% 09/30/43	D	02/25/2022	BANK OF AMERICA		1,186,610	1,000,000	20,972
05578Q-AH-6	BPCE SA SERIES 144A 3.648% 01/14/37	D	01/10/2022	BARCLAYS CAPITAL		500,000	500,000	0
05583J-AM-4	BPCE SA SERIES 144A 5.748% 07/19/33	D	10/28/2022	RBC CAPITAL MARKETS		3,664,680	4,000,000	63,221
05684U-AG-0	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2022-1A CLASS C 144A 6.394% 04/18/35	D	02/03/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
05874J-AG-5	BALLYROCK LTD SERIES 2022-21A CLASS B 144A 8.392% 10/20/35	D	09/27/2022	BANK OF AMERICA		1,000,000	1,000,000	0
05874W-AG-6	BALLYROCK LTD SERIES 2022-19A CLASS B 144A 6.593% 04/20/35	D	03/03/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0
06738E-CA-1	BARCLAYS PLC 5.746% 08/09/33	D	10/24/2022	BARCLAYS CAPITAL		778,033	875,000	10,754
08179K-AE-3	BENEFIT STREET PARTNERS CLO LT SERIES 2022-28A CLASS C 144A 8.073% 10/20/35	D	09/29/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT SERIES 2018-16A CLASS CR 144A 6.079% 01/17/32	D	03/09/2022	MORGAN STANLEY & CO. INC.		245,800	250,000	809
08186E-AG-3	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS C 144A 8.581% 01/25/36	D	11/21/2022	JP MORGAN SECURITIES LTD		500,000	500,000	0
08186U-AQ-5	BENEFIT STREET PARTNERS CLO LT SERIES 2020-22A CLASS CR 144A 6.213% 04/20/35	D	02/18/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	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
09630Q-AQ-4	BLUEMOUNTAIN CLO LTD SERIES 2020-30A CLASS CR 144A 6.014% 04/15/35	D	02/03/2022	RBC CAPITAL MARKETS		500,000	500,000	0
12661P-AD-1	CSL FINANCE PLC SERIES 144A 4.625% 04/27/42	D	04/20/2022	BANK OF AMERICA		749,903	750,000	0
12661P-AE-9	CSL FINANCE PLC SERIES 144A 4.750% 04/27/52	C	04/20/2022	BANK OF AMERICA		249,285	250,000	0
14317V-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2019-4A CLASS BR 144A 6.014% 04/15/35	D	01/31/2022	JP MORGAN CHASE		600,000	600,000	0
202712-BS-3	COMMONWEALTH BANK AUST SERIES 144A 3.784% 03/14/32	D	10/28/2022	JP MORGAN SECURITIES LTD		3,126,320	4,000,000	19,761
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32	D	01/13/2022	JP MORGAN CHASE		249,685	250,000	0
210314-AD-2	TRANSMANTARO SERIES 144A 5.200% 04/11/38	D	04/04/2022	BANK OF AMERICA		500,000	500,000	0
23341C-AC-7	DNB BANK ASA SERIES 144A 5.896% 10/09/26	D	10/04/2022	JP MORGAN SECURITIES LTD		1,750,000	1,750,000	0
23636A-BC-4	DANSKE BANK A S SERIES 144A 4.298% 04/01/28	D	03/28/2022	GOLDMAN SACHS & CO.		500,000	500,000	0
26245J-AU-2	DRYDEN SENIOR LOAN FUND SERIES 2019-80A CLASS CR 144A 6.014% 01/17/33	D	01/21/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0
26248X-AE-4	DRYDEN SENIOR LOAN FUND SERIES 2022-97A CLASS C 144A 5.158% 04/20/35	D	02/22/2022	NOMURA SECURITIES		500,000	500,000	0
26249K-BB-6	DRYDEN SENIOR LOAN FUND SERIES 2014-36A CLASS BR3 144A 5.529% 04/15/29	D	11/09/2022	MORGAN STANLEY & CO. INC.		482,750	500,000	2,150
26251V-AE-2	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS C 144A 4.013% 07/15/37	D	04/28/2022	RBC CAPITAL MARKETS		500,000	500,000	0
26835P-AJ-9	EDP FINANCE BV SERIES 144A 6.300% 10/11/27	D	10/03/2022	GOLDMAN SACHS & CO.		249,683	250,000	0
28249N-AB-7	EIG PEARL HOLDINGS SARL SERIES 144A 4.387% 11/30/46	D	01/13/2022	JP MORGAN CHASE		1,000,000	1,000,000	0
29003M-AE-7	ELM18_22-5A 5.869% 07/17/33	D	06/16/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
29278G-BA-5	ENEL FINANCE INTL NV SERIES 144A 7.500% 10/14/32	D	10/06/2022	GOLDMAN SACHS & CO.		978,690	1,000,000	0
29278G-BB-3	ENEL FINANCE INTL NV SERIES 144A 7.750% 10/14/52	D	10/06/2022	JP MORGAN SECURITIES LTD		950,150	1,000,000	0
36319Q-BQ-4	GALAXY XIX CLO LTD SERIES 2015-19A CLASS A2RR 144 5.725% 07/24/30	D	11/08/2022	MORGAN STANLEY & CO. INC.		957,349	997,239	2,696
36830B-AD-7	GC TREASURY CENTRE CO SERIES 144A 4.400% 03/30/32	D	03/23/2022	STANDARD CHARTERED BANK		745,568	750,000	0
36830D-AC-5	GC TREASURY CENTRE CO SERIES REGS 4.300% 03/18/51	D	06/16/2022	GOLDMAN SACHS & CO.		192,210	250,000	2,777
36830D-AD-3	GC TREASURY CENTRE CO SERIES REGS 4.400% 03/30/32	D	10/03/2022	HSBC SECURITIES USA INC.		216,348	250,000	153
404280-DF-3	HSBC HOLDINGS PLC 4.755% 06/09/28	D	06/02/2022	RBC CAPITAL MARKETS		1,001,410	1,000,000	0
449282-AA-0	ICHTHYS LNG PTY LTD 4.250% 12/15/29	D	06/13/2022	PRIVATE DIRECT		600,000	600,000	0
45262B-AF-0	IMPERIAL BRANDS FIN PLC SERIES 144A 6.125% 07/27/27	D	07/20/2022	BANK OF AMERICA		247,390	250,000	0
456837-BC-6	ING GROEP NV 4.252% 03/28/33	D	10/24/2022	Various		1,764,650	1,875,000	2,067
46145X-AE-6	INVESCO CLO 2022 2 LTD SERIES 2022-2A CLASS B 144A 6.113% 07/20/35	D	05/09/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
46146J-AE-6	INVESCO CLO LTD SERIES 2021-3A CLASS C 144A 6.325% 10/22/34	D	07/06/2022	CREDIT SUISSE FIRST BOSTON		1,158,375	1,250,000	8,385
48268K-AG-6	KT CORP SERIES 144A 4.000% 08/08/25	D	08/01/2022	CITIGROUP GLOBAL MARKETS		623,969	625,000	0
50201M-AU-7	LCM LTD PARTNERSHIP SERIES 29A CLASS CR 144A 6.279% 04/15/31	D	02/09/2022	BANK OF AMERICA		497,700	500,000	814
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	D	08/04/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
53946P-AL-4	LOANCORE 2018-CRE1 ISSUER LT SERIES 2022-CRE7 CLASS E 144A 7.558% 01/17/37	D	02/15/2022	JP MORGAN CHASE		500,000	500,000	0
55284J-AG-4	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS C 144A 6.008% 02/19/37	D	01/07/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0
55953Y-AE-6	MAGNETITE CLO LTD SERIES 2022-33A CLASS C 144A 4.263% 07/20/35	D	05/23/2022	NOMURA SECURITIES		500,000	500,000	0
606822-BK-9	MITSUBISHI UFJ FIN GRP 3.751% 07/18/39	D	02/25/2022	BANK OF AMERICA		1,032,590	1,000,000	4,480
606822-CG-7	MITSUBISHI UFJ FIN GRP 4.315% 04/19/33	D	04/11/2022	MITSUBISHI UFJ SECS USA		500,000	500,000	0
62877C-AA-1	NORDIC AVIATION CAPITAL 29 DAC 4.750% 06/30/26	D	06/01/2022	Taxable Exchange		1,731,189	1,731,189	0
62954H-AL-2	NXP BV NXP FDG NXP USA 3.125% 02/15/42	D	05/19/2022	Tax Free Exchange		989,232	1,000,000	8,160
62954H-AU-2	NXP BV NXP FDG NXP USA 3.250% 05/11/41	D	10/24/2022	BARCLAYS CAPITAL		396,906	625,000	9,310
62954H-AU-2	NXP BV NXP FDG NXP USA 3.250% 05/11/41	D	05/19/2022	Tax Free Exchange		528,204	500,000	361
62954H-BB-3	NXP BV NXP FDG NXP USA 5.000% 01/15/33	D	05/12/2022	GOLDMAN SACHS & CO.		997,010	1,000,000	0
64135B-AG-4	NEUBERGER BERMAN CLO LTD SERIES 2022-51A CLASS C 144A 7.149% 10/23/35	D	07/28/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0
64135D-AE-5	NEUBERGER BERMAN CLO LTD SERIES 2022-47A CLASS C 144A 5.877% 04/14/35	D	01/21/2022	WACHOVIA		250,000	250,000	0
64135J-AE-2	NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS C 144A 6.360% 07/25/34	D	05/03/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
656029-AK-1	NORINCHUKIN BANK SERIES 144A 5.071% 09/14/32	D	09/07/2022	JP MORGAN CHASE		1,000,000	1,000,000	0
67052N-AB-1	NUFARM AUSTRALIA AMERICA SERIES 144A 5.000% 01/27/30	D	07/18/2022	GOLDMAN SACHS & CO.		84,000	100,000	2,403
67092R-AQ-1	OCP CLO LTD SERIES 2016-12A CLASS CR2 144A 6.527% 04/18/33	D	02/24/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0
67118Y-AG-8	OCP CLO LTD SERIES 2022-24A CLASS C 144A 4.211% 07/20/35	D	04/26/2022	JP MORGAN CHASE		500,000	500,000	0
67400E-AS-3	OAKTREE CLO LTD SERIES 2019-3A CLASS BR 144A 5.993% 10/20/34	D	05/02/2022	BNP PARIBAS SECURITIES CORP		487,250	500,000	547
67402L-AJ-5	OAKTREE CLO LTD SERIES 2022-1A CLASS C 144A 7.165% 05/15/33	D	03/18/2022	MORGAN STANLEY & CO. INC.		750,000	750,000	0
67402R-AG-8	OAKTREE CLO LTD SERIES 2022-2A CLASS C 144A 6.325% 07/15/33	D	06/06/2022	BANK OF AMERICA		500,000	500,000	0
67591E-AW-3	OCTAGON INVESTMENT PARTNERS SERIES 2016-1A CLASS C1R 144A 6.575% 10/24/30	D	03/17/2022	MORGAN STANLEY & CO. INC.		491,260	500,000	1,951
675930-AG-6	OCTAGON 59 LTD SERIES 2022-1A CLASS C 144A 6.815% 05/15/35	D	03/18/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0
69690C-AG-8	PALMER SQUARE LOAN FUNDING LTD SERIES 2022-3A CLASS B 144A 7.614% 04/15/31	D	09/27/2022	CITIGROUP GLOBAL MARKETS		1,491,000	1,500,000	0
73730E-AA-1	POSCO SERIES 144A 4.375% 08/04/25	D	07/28/2022	HSBC SECURITIES USA INC.		249,465	250,000	0
73730E-AB-9	POSCO SERIES 144A 4.500% 08/04/27	D	07/28/2022	HSBC SECURITIES USA INC.		248,983	250,000	0
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A 3.758% 04/06/33	D	03/30/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A 2.875% 01/12/32	D	01/05/2022	HSBC SECURITIES USA INC.		997,580	1,000,000	0
759470-BD-8	RELIANCE INDUSTRIES LTD SERIES 144A 3.625% 01/12/52	D	01/05/2022	HSBC SECURITIES USA INC.		493,060	500,000	0
77578J-AC-2	ROLLS-ROYCE PLC SERIES 144A 5.750% 10/15/27	D	09/07/2022	BANK OF AMERICA		182,000	200,000	4,600
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI 3.300% 09/02/40	D	09/09/2022	JANE STREET CAPITAL		892,728	1,200,000	1,210
78485K-AG-0	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS B 144A 5.757% 11/15/38	D	01/20/2022	WACHOVIA		250,000	250,000	0
78485K-AJ-4	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS C 144A 6.007% 11/15/38	D	01/20/2022	WACHOVIA		250,000	250,000	0
86317W-AE-6	STRATUS CLO SERIES 2022-1A CLASS C 144A 7.063% 07/20/30	D	06/06/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/13/2022	CITI GROUP		248,303	248,303	0

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87168R-AE-5	SYMPHONY CLO LTD SERIES 2022-36A CLASS B1 144A 7.037% 10/24/35	D	08/16/2022	BANK OF AMERICA		1,000,000	1,000,000	0
87168Y-AG-5	SYMPHONY CLO LTD SERIES 2022-31A CLASS C 144A 6.237% 04/22/35	D	02/09/2022	BANK OF AMERICA		500,000	500,000	0
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	02/10/2022	MORGAN STANLEY & CO. INC.		451,880	500,000	1,543
89153V-AX-7	TOTAL CAPITAL INTL SA 2.986% 06/29/41	D	01/04/2022	CITI GROUP		989,490	1,000,000	581
89680Y-AC-9	TRITON CONTAINER SERIES 144A 3.150% 06/15/31	D	10/04/2022	WACHOVIA		376,165	500,000	4,856
902613-AL-2	UBS GROUP AG SERIES 144A 3.179% 02/11/43	D	09/29/2022	UBS		1,327,385	1,500,000	2,296
902613-AP-3	UBS GROUP AG SERIES 144A 4.751% 05/12/28	D	05/03/2022	UBS		500,000	500,000	0
97314E-AG-1	WIND RIVER CLO LTD SERIES 2019-2A CLASS CR 144A 6.114% 01/15/35	D	02/04/2022	BANK OF AMERICA		1,000,000	1,000,000	0
97315D-AG-2	WIND RIVER CLO LTD SERIES 2022-2A CLASS B1 144A 5.055% 07/20/35	D	06/03/2022	BANK OF AMERICA		500,000	500,000	0
BRW16Y-JF-9	ENGIE ENERGIA CHILE SA SERIES REGS 3.400% 01/28/30	D	10/04/2022	GOLDMAN SACHS & CO.		300,300	390,000	2,505
BRWAUQ-VE-8	SAUDI ARABIAN OIL CO 3.250% 11/24/50	D	06/16/2022	BNP PARIBAS SECURITIES CORP		363,125	500,000	1,219
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L 2.940% 09/30/40	D	06/16/2022	BNP PARIBAS SECURITIES CORP		392,411	483,265	3,197
Q5426#-AA-1	L&K FINANCE PTY LTD 4.570% 06/12/26	D	06/01/2022	Tax Free Exchange		500,000	500,000	0
Q5426#-AB-9	L&K FINANCE PTY LTD 4.720% 06/12/28	D	06/01/2022	Tax Free Exchange		500,000	500,000	0
Q5426#-AC-7	L&K FINANCE PTY LTD 4.820% 06/12/30	D	06/01/2022	Tax Free Exchange		500,000	500,000	0
Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	D	11/15/2022	PRIVATE DIRECT		300,000	300,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						288,005,403	302,819,281	1,476,320
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.		04/19/2022	BANK OF AMERICA		2,000,000	2,000,000	0
21871X-AN-9	COREBRIDGE FINANCIAL INC SERIES 144A 6.875% 12/15/52		08/18/2022	JP MORGAN CHASE		1,000,000	1,000,000	0
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.		04/21/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/01/50		05/24/2022	UBS		1,239,000	1,400,000	9,625
06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	A	02/28/2022	RBC CAPITAL MARKETS		477,780	500,000	2,230
06417X-AG-6	BANK OF NOVA SCOTIA 4.588% 05/04/37	A	12/01/2022	Various		4,490,890	5,000,000	15,803
29250N-BP-9	ENBRIDGE INC 7.625% 01/15/83	A	09/15/2022	JP MORGAN CHASE		500,000	500,000	0
89117F-BZ-5	TORONTO DOMINION BANK HYB 8.125% 10/31/82	A	10/06/2022	TD SECURITIES USA		1,000,000	1,000,000	0
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD SERIES 144A 5.548% 08/11/32	D	08/02/2022	BANK OF AMERICA		500,000	500,000	0
04342J-AA-5	ASB BANK LIMITED SERIES 144A 5.284% 06/17/32	D	06/08/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
62582P-AA-8	MUNICH RE SERIES 144A 5.875% 05/23/42	D	05/18/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
86562M-CK-4	SUMITOMO MITSUI FINL GRP 2.930% 09/17/41	D	02/25/2022	BANK OF AMERICA		891,090	1,000,000	13,348
961214-EP-4	WESTPAC BANKING CORP 2.668% 11/15/35	D	09/30/2022	RBC CAPITAL MARKETS		742,920	1,000,000	10,301
961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	D	10/24/2022	BARCLAYS CAPITAL		756,350	875,000	9,984
98420E-AD-7	XLIT LTD 5.500% 03/31/45	D	02/04/2022	STIFEL NICOLAUS & CO		1,261,910	1,000,000	19,556
1309999999. Subtotal - Bonds - Hybrid Securities						17,859,940	18,775,000	80,847
92919M-AC-2	VOYA CLO LTD SERIES 2022 2A CLASS C 144A 6.571% 07/20/34	D	07/12/2022	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,000,000	1,000,000	0
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		07/13/2022	PRIVATE DIRECT		194,025	199,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						194,025	199,000	0
2509999997. Total - Bonds - Part 3						324,125,333	340,889,747	1,605,765
2509999998. Total - Bonds - Part 5						101,991,055	105,315,344	366,572
2509999999. Total - Bonds						426,116,388	446,205,091	1,972,337
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
G63628-10-0	NORDIC AVIATION CAPITAL 29 DAC UITY	D	07/25/2022	CORPORATE ACTIONS	276.000	0		0
G63628-10-0	NORDIC AVIATION CAPITAL 29 DAC UITY	D	06/01/2022	Taxable Exchange	30,252.000	999,279		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						999,279	XXX	0
5989999997. Total - Common Stocks - Part 3						999,279	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						999,279	XXX	0
5999999999. Total - Preferred and Common Stocks						999,279	XXX	0
6009999999 - Totals						427,115,667	XXX	1,972,337

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
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40		12/01/2022	Paydown		25,467	25,467	26,681	26,681	0	(1,214)	0	(1,214)	0	25,467	0	0	0	520	07/20/2040
912810-PX-0	US TREASURY N B 4.500% 05/15/38		08/15/2022	Various		11,984,844	10,000,000	12,375,040	11,588,217	0	(32,664)	0	(32,664)	0	11,555,553	0	429,291	429,291	256,419	05/15/2038
912828-Z5-2	US TREASURY N B 1.375% 01/31/25		09/23/2022	BARCLAYS CAPITAL		196,703	210,000	218,941	216,652	0	(1,584)	0	(1,584)	0	215,069	0	(18,366)	(18,366)	3,335	01/31/2025
912833-LT-5	STRIPS 0.000% 11/15/24		12/06/2022	Various		2,850,573	3,102,000	3,069,274	3,079,386	0	6,135	0	6,135	0	3,085,521	0	(234,947)	(234,947)	0	11/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						15,057,587	13,337,467	15,689,936	14,910,936	0	(29,327)	0	(29,327)	0	14,881,610	0	175,978	175,978	260,274	XXX
25159X-AD-5	DEVELOPMENT BANK OF KAZA SERIES 144A 2.950% 05/06/31	D	10/07/2022	Call 79.7500		199,375	250,000	193,641	248,988	0	153	55,419	(55,266)	0	193,722	0	5,653	5,653	6,781	05/06/2031
715638-BM-3	REPUBLIC OF PERU 5.625% 11/18/50	D	06/08/2022	BBVA SECURITIES INC		210,563	193,000	165,710	167,962	0	131	0	131	0	168,093	0	42,470	42,470	6,092	11/18/2050
78307A-DE-0	RUSSIAN FOREIGN BOND - EUROBON SERIES 144A 5.625% 04/04/42	D	04/04/2022	Capital Distribution		5,625	0	5,625	5,625	0	0	0	0	0	5,625	0	5,385	5,385	0	04/04/2042
0309999999. Subtotal - Bonds - All Other Governments						415,563	443,000	364,976	422,575	0	284	55,419	(55,135)	0	367,440	0	53,508	53,508	12,873	XXX
3128JN-VU-6	FHLMC POOL 1B3426 3.373% 05/01/37		12/01/2022	Paydown		24,160	24,160	24,336	24,336	0	(175)	0	(175)	0	24,160	0	0	0	308	05/01/2037
3128KA-LC-3	FHLMC GOLD POOL A49323 6.000% 06/01/36		12/01/2022	Paydown		7,809	7,809	8,375	8,375	0	(566)	0	(566)	0	7,809	0	0	0	178	06/01/2036
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		12/01/2022	Paydown		13,493	13,493	14,634	14,634	0	(1,141)	0	(1,141)	0	13,493	0	0	0	399	08/01/2038
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		12/01/2022	Paydown		1,375	1,375	1,454	1,454	0	(79)	0	(79)	0	1,375	0	0	0	41	11/01/2038
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		12/01/2022	Paydown		56,167	56,167	58,557	58,557	0	(2,390)	0	(2,390)	0	56,167	0	0	0	1,149	08/01/2040
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		12/01/2022	Paydown		23,940	23,940	24,905	24,872	0	(932)	0	(932)	0	23,940	0	0	0	495	03/01/2040
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		12/01/2022	Paydown		21,440	21,440	22,813	22,786	0	(1,346)	0	(1,346)	0	21,440	0	0	0	236	07/01/2040
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		12/01/2022	Paydown		10,201	10,201	10,865	10,790	0	(589)	0	(589)	0	10,201	0	0	0	155	08/01/2040
312941-ZQ-3	FHLMC GOLD POOL A93451 4.500% 08/01/40		12/01/2022	Paydown		13,755	13,755	14,382	14,332	0	(577)	0	(577)	0	13,755	0	0	0	280	08/01/2040
3132GJ-T4-1	FHLMC GOLD POOL Q03571 4.500% 09/01/41		12/01/2022	Paydown		13,992	13,992	14,889	14,889	0	(896)	0	(896)	0	13,992	0	0	0	344	09/01/2041
3132GJ-WJ-4	FHLMC GOLD POOL Q03649 4.500% 10/01/41		12/01/2022	Paydown		87,817	87,817	93,072	93,072	0	(5,255)	0	(5,255)	0	87,817	0	0	0	553	10/01/2041
3132GK-AU-0	FHLMC GOLD POOL Q03919 4.000% 10/01/41		12/01/2022	Paydown		20,770	20,770	21,426	21,426	0	(656)	0	(656)	0	20,770	0	0	0	232	10/01/2041
3132GK-CK-0	FHLMC GOLD POOL Q03974 4.000% 10/01/41		12/01/2022	Paydown		87,759	87,759	90,927	90,927	0	(3,168)	0	(3,168)	0	87,759	0	0	0	1,147	10/01/2041
3132GK-FD-3	FHLMC GOLD POOL Q04064 3.500% 10/01/41		12/01/2022	Paydown		62,701	62,701	64,170	64,170	0	(1,470)	0	(1,470)	0	62,701	0	0	0	784	10/01/2041
31335A-KH-0	FHLMC GOLD POOL G60296 3.500% 07/01/45		12/01/2022	Paydown		140,257	140,257	145,166	144,932	0	(4,675)	0	(4,675)	0	140,257	0	0	0	2,441	07/01/2045
31335A-KW-7	FHLMC GOLD POOL G60309 4.000% 09/01/45		12/01/2022	Paydown		47,254	47,254	50,118	49,942	0	(2,689)	0	(2,689)	0	47,254	0	0	0	779	09/01/2045
3134A4-KX-1	FHLMC 6.250% 07/15/32		09/26/2022	JP MORGAN CHASE		2,343,340	2,000,000	2,377,120	2,209,783	0	(11,476)	0	(11,476)	0	2,198,307	0	145,033	145,033	150,000	07/15/2032
31359U-4M-4	FANNIEMAE GRANTOR TRUST SERIES 1998-T2 CLASS A6 0.000% 01/25/32		12/27/2022	Paydown		13,661	13,661	14,193	14,194	0	(533)	0	(533)	0	13,661	0	0	0	0	01/25/2032
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2 9.000% 03/25/24		12/25/2022	Paydown		322	322	329	327	0	(5)	0	(5)	0	322	0	0	0	14	03/25/2024
3137BG-VR-7	FREDDIE MAC SERIES 4483 CLASS Z 4.000% 03/15/45		10/11/2022	Various		3,965,257	3,993,963	4,162,474	4,162,474	0	(453)	0	(453)	0	4,162,021	0	(196,765)	(196,765)	106,506	03/15/2045
3137BG-VR-7	FREDDIE MAC SERIES 4483 CLASS Z 4.000% 03/15/45		09/01/2022	Paydown		719,792	719,792	750,161	750,161	0	(30,369)	0	(30,369)	0	719,792	0	0	0	24,335	03/15/2045
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS X1 1.937% 01/25/31		12/01/2022	Paydown		0	0	4,310	4,310	0	(4,310)	0	(4,310)	0	0	0	0	0	360	01/25/2031
3138AQ-C9-5	FNMA POOL AI9995 4.000% 09/01/41		12/01/2022	Paydown		53,077	53,077	55,109	55,109	0	(2,032)	0	(2,032)	0	53,077	0	0	0	1,396	09/01/2041
3138AT-PB-0	FNMA POOL AJ2217 4.500% 09/01/41		12/01/2022	Paydown		228,315	228,315	243,976	243,976	0	(15,661)	0	(15,661)	0	228,315	0	0	0	5,137	09/01/2041
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		12/01/2022	Paydown		16,506	16,506	16,374	16,374	0	132	0	132	0	16,506	0	0	0	312	06/01/2045
31392J-AT-6	FANNIEMAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 4.028% 03/25/33		12/25/2022	Paydown		35,260	35,260	35,260	35,260	0	0	0	0	0	35,260	0	0	0	239	03/25/2033
31393C-7G-2	FANNIEMAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 4.669% 10/25/33		12/27/2022	Paydown		42	42	38	38	0	4	0	4	0	42	0	0	0	0	10/25/2033
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		12/01/2022	Paydown		5,050	5,050	6,023	6,023	0	(972)	0	(972)	0	5,050	0	0	0	124	06/25/2033
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		12/01/2022	Paydown		7,070	7,070	7,593	7,593	0	(522)	0	(522)	0	7,070	0	0	0	195	06/15/2034
31396X-LZ-5	FANNIE MAE SERIES 2007-84 CLASS FN 4.889% 08/25/37		12/25/2022	Paydown		12,658	12,658	13,035	13,035	0	(377)	0	(377)	0	12,658	0	0	0	50	08/25/2037

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
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		12/01/2022	Paydown		11,565	11,565	12,605	12,605	0	(1,040)	0	(1,040)	0	11,565	0	0	0	277	07/15/2037
31397N-UG-8	FANNIE MAE SERIES 2009-19 CLASS TD 5.000% 08/25/36		12/01/2022	Paydown		12,991	12,991	13,023	13,023	0	(32)	0	(32)	0	12,991	0	0	0	330	08/25/2036
31397Q-PY-8	FANNIE MAE SERIES 2011-10 CLASS ZC 5.000% 02/25/41		12/01/2022	Paydown		315,704	315,704	377,143	377,143	0	(61,440)	0	(61,440)	0	315,704	0	0	0	7,401	02/25/2041
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		12/01/2022	Paydown		581	581	640	630	0	(49)	0	(49)	0	581	0	0	0	17	05/25/2040
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40		12/01/2022	Paydown		3,015	3,015	2,937	2,937	0	77	0	77	0	3,015	0	0	0	33	09/25/2040
31407K-T7-4	FNMA POOL 833174 3.692% 09/01/35		12/01/2022	Paydown		5,982	5,982	5,980	5,980	0	2	0	2	0	5,982	0	0	0	60	09/01/2035
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38		12/01/2022	Paydown		12,658	12,658	12,978	12,978	0	(320)	0	(320)	0	12,658	0	0	0	402	05/01/2038
31414M-CR-5	FNMA POOL 969980 5.500% 05/01/38		12/01/2022	Paydown		11,822	11,822	11,915	11,915	0	(93)	0	(93)	0	11,822	0	0	0	414	05/01/2038
31415C-KH-9	FNMA POOL 982796 5.500% 05/01/38		12/01/2022	Paydown		21,224	21,224	21,392	21,392	0	(167)	0	(167)	0	21,224	0	0	0	423	05/01/2038
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		12/01/2022	Paydown		17,635	17,635	18,790	18,557	0	(922)	0	(922)	0	17,635	0	0	0	344	07/01/2040
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		12/01/2022	Paydown		9,978	9,978	10,812	10,812	0	(834)	0	(834)	0	9,978	0	0	0	302	05/01/2040
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		12/01/2022	Paydown		24,808	24,808	25,870	25,870	0	(1,062)	0	(1,062)	0	24,808	0	0	0	527	07/01/2040
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		12/01/2022	Paydown		26,584	26,584	28,724	28,478	0	(1,893)	0	(1,893)	0	26,584	0	0	0	882	08/01/2040
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		12/01/2022	Paydown		24,360	24,360	25,388	25,388	0	(1,028)	0	(1,028)	0	24,360	0	0	0	516	08/01/2040
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		12/01/2022	Paydown		17,436	17,436	18,172	18,172	0	(736)	0	(736)	0	17,436	0	0	0	318	08/01/2040
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		12/01/2022	Paydown		11,208	11,208	11,931	11,931	0	(723)	0	(723)	0	11,208	0	0	0	318	08/01/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,560,791	8,246,157	8,944,384	8,775,962	0	(163,438)	0	(163,438)	0	8,612,522	0	(51,732)	(51,732)	310,753	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,300	08/22/2022
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.499% 01/25/37		12/27/2022	Paydown		9,304	9,304	5,659	5,659	0	3,645	0	3,645	0	9,304	0	0	0	30	01/25/2037
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		12/31/2022	Redemption 100.0000		61,676	61,676	61,676	61,676	0	0	0	0	0	61,676	0	0	0	1,261	12/31/2035
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42		08/15/2022	Redemption 100.0000		25,905	25,905	25,905	25,905	0	0	0	0	0	25,905	0	0	0	1,027	02/15/2042
002824-AV-2	ABBOTT LABORATORIES 6.000% 04/01/39		09/26/2022	BANK OF AMERICA		1,638,345	1,500,000	1,496,565	1,497,446	0	64	0	64	0	1,497,510	0	140,835	140,835	89,250	04/01/2039
00287Y-CX-5	ABBVIE INC SERIES WI 3.800% 03/15/25		04/12/2022	MITSUBISHI UFJ SECS USA		607,740	600,000	599,003	599,229	0	98	0	98	0	599,326	0	8,414	8,414	13,237	03/15/2025
003009-A@-6	ABERDEEN ASIA PACIFIC INCOME FUND 3.690% 06/12/23		10/26/2022	Call 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	9,656	06/12/2023
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA 0.000% 05/15/23		05/15/2022	Redemption 100.0000		1,390	1,390	1,390	1,389	0	1	0	1	0	1,390	0	0	0	0	05/15/2023
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35		09/22/2022	Redemption 100.0000		17,564	17,564	17,564	17,564	0	0	0	0	0	17,564	0	0	0	768	03/22/2035
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 08/15/27		08/15/2022	Redemption 100.0000		156,777	156,777	156,777	156,777	0	0	0	0	0	156,777	0	0	0	5,644	08/15/2027
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		09/22/2022	Redemption 100.0000		94,768	94,768	87,968	87,990	0	6,778	0	6,778	0	94,768	0	0	0	2,559	09/22/2027
02378*-AA-8	AMERICAN AIRLINES 2017-2 5.180% 10/15/23		10/15/2022	Redemption 100.0000		80,909	80,909	80,909	80,909	0	0	0	0	0	80,909	0	0	0	3,143	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.180% 08/15/23		08/15/2022	Redemption 100.0000		91,481	91,481	91,481	91,481	0	0	0	0	0	91,481	0	0	0	3,554	08/15/2023
02380@-AA-2	AMERICAN AIRLINES INC 2015-1 C PRIV 4.030% 05/01/23		11/01/2022	Redemption 100.0000		53,333	53,333	53,333	53,333	0	0	0	0	0	53,333	0	0	0	1,612	05/01/2023
03040W-AD-7	AMERICAN WATER CAP CORP 6.593% 10/15/37		10/24/2022	JANE STREET CAPITAL		7,168,280	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	168,280	168,280	475,612	10/15/2037
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 5.439% 11/25/34		12/27/2022	Paydown		5,310	5,310	5,086	5,086	0	224	0	224	0	5,310	0	0	0	99	11/25/2034
031162-AW-0	AMGEN INC 6.375% 06/01/37		10/24/2022	JANE STREET CAPITAL		4,078,760	4,000,000	3,918,120	3,939,944	0	1,903	0	1,903	0	3,941,846	0	136,914	136,914	230,208	06/01/2037
031162-BA-7	AMGEN INC 6.400% 02/01/39		11/10/2022	Various		2,468,782	2,400,000	2,414,586	2,411,318	0	(354)	0	(354)	0	2,410,965	0	57,818	57,818	190,834	02/01/2039

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
037735-CM-7	APPALACHIAN POWER CO 7.000% 04/01/38		10/24/2022	JANE STREET CAPITAL		2,071,040	2,000,000	1,986,800	1,989,840	0	283	0	283	0	1,990,123	0	80,917	80,917	149,722	04/01/2038
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		10/30/2022	Paydown		5,000	5,000	5,038	5,038	0	(38)	0	(38)	0	5,000	0	0	0	101	07/30/2050
05369A-AD-3	AVIATION CAPITAL GROUP SERIES 144A 4.125% 08/01/25		10/24/2022	JANE STREET CAPITAL		2,271,225	2,500,000	2,465,925	2,481,281	0	4,021	0	4,021	0	2,485,303	0	(214,078)	(214,078)	127,474	08/01/2025
05566S-AA-1	BURLINGTN NO SF 05 3 TR 4.830% 01/15/23		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2023
05566S-AA-1	BURLINGTN NO SF 05 3 TR 4.830% 01/15/23		01/15/2022	Redemption 100.0000		117,944	117,944	117,660	117,475	0	469	0	469	0	117,944	0	0	0	2,864	01/15/2023
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26		08/23/2022	Redemption 100.0000		3,472	3,472	3,472	3,472	0	0	0	0	0	3,472	0	0	0	102	02/23/2026
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26		08/23/2022	Redemption 100.0000		1,634	1,634	1,634	1,634	0	0	0	0	0	1,634	0	0	0	48	02/23/2026
05577@-AR-1	UNION PACIFIC CORP 3.930% 05/03/26		11/03/2022	Redemption 100.0000		6,638	6,638	6,638	6,638	0	0	0	0	0	6,638	0	0	0	196	05/03/2026
05609C-AN-7	BX TRUST SERIES 2021-21M CLASS E 144A 6.489% 10/15/36		10/15/2022	Paydown		127,494	127,494	126,360	126,360	0	1,134	0	1,134	0	127,494	0	0	0	3,500	10/15/2036
05723K-AE-0	BAKER HUGHES LLC CO OBL SERIES WI 3.337% 12/15/27		03/14/2022	JANE STREET CAPITAL		1,493,745	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(6,255)	(6,255)	12,514	12/15/2027
06051G-EU-9	BANK OF AMERICA CORP SERIES MTN 3.300% 01/11/23		03/14/2022	JANE STREET CAPITAL		2,022,240	2,000,000	1,987,660	1,998,517	0	288	0	288	0	1,998,805	0	23,435	23,435	44,733	01/11/2023
06406R-AD-9	BANK OF NY MELLON CORP SERIES MTN 3.250% 05/16/27		03/16/2022	BARCLAYS CAPITAL		506,955	500,000	499,790	499,879	0	4	0	4	0	499,883	0	7,072	7,072	5,507	05/16/2027
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.713% 11/15/50		12/01/2022	Paydown		0	0	101,715	101,902	0	(101,694)	209	(101,903)	0	0	0	0	0	25,636	11/15/2050
07177M-AB-9	BAXALTA INC SERIES WI 4.000% 06/23/25		05/26/2022	Fifth Third Securities Inc		903,993	893,000	886,963	890,619	0	267	0	267	0	890,886	0	13,107	13,107	15,677	06/23/2025
071813-CT-4	BAXTER INTERNATIONAL INC SERIES 144A 3.132% 12/01/51		06/14/2022	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,791	12/01/2051
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 2021-1A CLASS A 144A 2.250% 10/22/46		12/20/2022	Paydown		50,000	50,000	49,979	49,979	0	21	0	21	0	50,000	0	0	0	609	10/22/2046
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 4.579% 01/25/37		12/27/2022	Paydown		51,947	51,947	49,513	49,513	0	2,434	0	2,434	0	51,947	0	0	0	192	01/25/2037
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		10/31/2022	Redemption 100.0000		59,298	59,298	59,298	59,298	0	0	0	0	0	59,298	0	0	0	1,737	10/31/2024
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		10/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	108	10/20/2050
10373Q-AC-4	BP CAP MARKETS AMERICA 3.937% 09/21/28		07/13/2022	MILLENNIUM ADVISORS LLC.		993,412	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(6,588)	(6,588)	30,227	09/21/2028
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		12/15/2022	Redemption 100.0000		7,941	7,941	7,941	7,941	0	0	0	0	0	7,941	0	0	0	192	03/15/2035
113804-AD-0	BROOKLYN NAVY YARD COGENE 5.020% 12/31/40		12/31/2022	Various		26,479	26,479	26,479	26,479	0	0	0	0	0	26,479	0	0	0	1,329	12/31/2040
114259-AN-4	BROOKLYN UNION GAS CO SERIES 144A 3.407% 03/10/26		03/16/2022	BARCLAYS CAPITAL		401,044	400,000	400,000	400,000	0	0	0	0	0	400,000	0	1,044	1,044	7,117	03/10/2026
115637-AL-4	BROWN-FORMAN CORP 3.750% 01/15/43		02/25/2022	JANE STREET CAPITAL		1,000,560	1,000,000	999,780	999,853	0	1	0	1	0	999,853	0	707	707	23,542	01/15/2043
12189T-AX-2	BURLINGTN NORTH SANTA FE 6.200% 08/15/36		09/29/2022	JANE STREET CAPITAL		214,752	200,000	203,910	202,749	0	(91)	0	(91)	0	202,658	0	12,094	12,094	14,053	08/15/2036
124857-AX-1	PARAMOUNT GLOBAL SERIES WI 3.700% 06/01/28		07/13/2022	JP MORGAN CHASE		2,347,675	2,500,000	2,457,500	2,472,136	0	2,074	0	2,074	0	2,474,210	0	(126,535)	(126,535)	57,556	06/01/2028
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 3.546% 02/25/37		12/01/2022	Paydown		6,859	6,859	2,556	2,556	0	4,303	0	4,303	0	6,859	0	0	0	95	02/25/2037
12508E-AF-8	CDK GLOBAL INC SERIES WI 4.875% 06/01/27		07/06/2022	Call 101.2500		106,313	105,000	99,713	101,648	0	158	0	158	0	101,806	0	3,194	3,194	4,370	06/01/2027
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.790% 08/15/50		12/01/2022	Paydown		0	0	27,892	27,892	0	(27,892)	0	(27,892)	0	0	0	0	0	2,732	08/15/2050

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
12523@-AA-9	CC TUGS LLC 6.400% 09/30/30		12/31/2022	Redemption 100.0000		65,064	65,064	65,064	65,064	0	0	0	0	0	65,064	0	0	0	2,623	09/30/2030
12524@-AA-8	CED WIND CED WIND 4.410% 12/31/28		12/31/2022	Redemption 100.0000		122,467	122,467	122,467	122,467	0	0	0	0	0	122,467	0	0	0	4,018	12/31/2028
125523-AH-3	CIGNA CORP SERIES WI 4.375% 10/15/28		08/18/2022	RBC CAPITAL MARKETS		2,021,240	2,000,000	1,997,340	1,998,144	0	139	0	139	0	1,998,283	0	22,957	22,957	74,618	10/15/2028
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		12/01/2022	Paydown		32,083	32,083	31,783	31,783	0	300	0	300	0	32,083	0	0	0	442	08/25/2048
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		12/01/2022	Paydown		118,666	118,666	125,609	125,609	0	(6,943)	0	(6,943)	0	118,666	0	0	0	1,617	05/25/2049
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		12/01/2022	Paydown		35,177	35,177	37,099	37,099	0	(1,922)	0	(1,922)	0	35,177	0	0	0	371	04/25/2050
12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51		12/01/2022	Paydown		34,184	34,184	34,419	34,419	0	(236)	0	(236)	0	34,184	0	0	0	420	06/25/2051
12572Q-AJ-4	CME GROUP INC 3.750% 06/15/28		03/16/2022	BARCLAYS CAPITAL		828,704	800,000	799,872	799,909	0	3	0	3	0	799,912	0	28,792	28,792	7,750	06/15/2028
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		12/01/2022	Paydown		12,170	12,170	12,192	12,192	0	(21)	0	(21)	0	12,170	0	0	0	177	06/25/2047
12624K-AH-9	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS C 4.893% 08/15/45		10/18/2022	Various		381,500	400,000	400,000	401,597	0	(1,597)	0	(1,597)	0	400,000	0	(18,500)	(18,500)	17,470	08/15/2045
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.782% 04/25/44		12/01/2022	Paydown		57,943	57,943	61,491	61,491	0	(3,548)	0	(3,548)	0	57,943	0	0	0	1,067	04/25/2044
126650-CQ-1	CVS HEALTH CORP SERIES WI 4.750% 12/01/22		06/15/2022	HILLTOP SECURITIES		10,049	10,000	10,000	10,000	0	0	0	0	0	10,000	0	49	49	259	12/01/2022
126650-CS-7	CVS HEALTH CORP SERIES WI 5.000% 12/01/24		09/22/2022	MORGAN KEEGAN & COMPANY INC		9,949	10,000	10,000	10,000	0	0	0	0	0	10,000	0	(51)	(51)	410	12/01/2024
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.138% 04/25/35		12/01/2022	Paydown		1,583	5,935	5,375	5,375	0	(3,792)	0	(3,792)	0	1,583	0	0	0	56	04/25/2035
14268*-AA-6	CARLSBAD HOLDCO LLC 4.210% 12/31/38		10/31/2022	Redemption 100.0000		13,604	13,604	13,604	13,604	0	0	0	0	0	13,604	0	0	0	504	12/31/2038
147528-E#-6	CASEYS GENERAL STORES INC 3.670% 06/17/28		06/17/2022	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,101	06/17/2028
147528-F*-9	CASEYS GENERAL STORES INC 3.750% 12/17/28		12/17/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,125	12/17/2028
149123-CB-5	CATERPILLAR INC 3.803% 08/15/42		04/22/2022	MORGAN STANLEY & CO. INC.		954,110	1,000,000	1,121,170	1,117,901	0	(1,310)	0	(1,310)	0	1,116,591	0	(162,481)	(162,481)	26,515	08/15/2042
15189X-AM-0	CENTERPOINT ENER HOUSTON 3.550% 08/01/42		02/25/2022	JANE STREET CAPITAL		1,969,700	2,000,000	1,994,880	1,995,938	0	22	0	22	0	1,995,960	0	(26,260)	(26,260)	41,417	08/01/2042
15506#-AA-1	CENTRAL RIVERS POWER US LLC US LLC 3.670% 12/20/34		12/22/2022	Redemption 100.0000		335,848	335,848	335,848	336,075	0	(227)	0	(227)	0	335,848	0	0	0	11,804	12/20/2034
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		12/01/2022	Paydown		51,543	51,543	52,930	52,930	0	(1,386)	0	(1,386)	0	51,543	0	0	0	622	07/25/2049
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		12/01/2022	Various		133,439	135,000	133,122	133,660	0	177	0	177	0	133,837	0	(398)	(398)	5,978	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEM CO SERIES 144A 3.700% 06/01/28		04/08/2022	MESIROW FINANCIAL INC		3,782,938	3,800,000	3,784,458	3,789,468	0	617	0	617	0	3,790,085	0	(7,147)	(7,147)	51,163	06/01/2028
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		12/30/2022	Various		56,279	56,279	56,279	56,279	0	0	0	0	0	56,279	0	0	0	1,835	12/30/2033
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 4.750% 03/15/41		03/15/2022	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	238	03/15/2041
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		09/26/2022	GOLDMAN SACHS & CO.		479,799	450,000	429,714	434,319	0	393	0	393	0	434,711	0	45,088	45,088	29,721	02/15/2039
172967-DS-7	CITIGROUP INC 5.249% 08/25/36		04/08/2022	Mizuho Securities USA Inc		427,500	500,000	438,750	440,695	0	834	0	834	0	441,529	0	(14,029)	(14,029)	1,589	08/25/2036
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 3.976% 10/25/35		09/01/2022	Paydown		14,732	14,680	12,832	12,833	0	1,899	0	1,899	0	14,732	0	0	0	173	10/25/2035
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		12/01/2022	Paydown		32,153	32,153	33,129	33,129	0	(977)	0	(977)	0	32,153	0	0	0	627	06/25/2058
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.027% 10/12/50		12/01/2022	Paydown		0	0	4,531	4,531	0	(4,531)	0	(4,531)	0	0	0	0	0	958	10/12/2050

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
191216-CP-3	COCA COLA CO THE 4.125% 03/25/40		04/13/2022	ROBERT W. BAIRD & CO. INC.		503,340	500,000	499,120	499,172	0	9	0	9	0	499,181	0	4,159	4,159	11,630	03/25/2040
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		10/24/2022	JANE STREET CAPITAL		6,095,400	6,000,000	5,899,400	5,925,290	0	2,355	0	2,355	0	5,927,645	0	167,755	167,755	431,075	03/15/2037
20030N-BT-7	COMCAST CORP 3.200% 07/15/36		03/17/2022	JP MORGAN CHASE		1,929,100	2,000,000	1,969,800	1,976,137	0	282	0	282	0	1,976,418	0	(47,318)	(47,318)	43,733	07/15/2036
200339-DX-4	COMERICA BANK SERIES BKNT 4.000% 07/27/25		07/19/2022	Fifth Third Securities Inc		737,228	750,000	745,478	748,173	0	266	0	266	0	748,439	0	(11,212)	(11,212)	29,500	07/27/2025
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		12/25/2022	Paydown		216,473	216,473	216,324	216,324	0	149	0	149	0	216,473	0	0	0	3,776	09/25/2045
21036P-AL-2	CONSTELLATION BRANDS INC 4.250% 05/01/23		05/09/2022	Call 101.5390		91,385	90,000	90,300	90,048	0	(12)	0	(12)	0	90,035	0	(35)	(35)	3,383	05/01/2023
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/29/2024
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		10/29/2022	Various		36,882	36,882	33,039	33,850	0	3,032	0	3,032	0	36,882	0	0	0	1,102	10/29/2024
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A 4.030% 11/20/47		11/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	378	11/20/2047
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		11/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	98	11/20/2051
23317H-AE-2	DDR CORP 4.250% 02/01/26		10/24/2022	JANE STREET CAPITAL		46,406	50,000	49,547	49,794	0	38	0	38	0	49,833	0	(3,427)	(3,427)	2,627	02/01/2026
23331A-BH-1	D R HORTON INC 5.750% 08/15/23		10/24/2022	JANE STREET CAPITAL		40,118	40,000	40,225	40,041	0	(23)	0	(23)	0	40,018	0	99	99	2,754	08/15/2023
233851-BJ-2	DAIMLER FINANCE NA LLC SERIES 144A 3.250% 08/01/24		03/14/2022	JANE STREET CAPITAL		1,009,340	1,000,000	990,390	997,202	0	209	0	209	0	997,411	0	11,929	11,929	20,222	08/01/2024
233851-CB-8	DAIMLER FINANCE NA LLC SERIES 144A 3.500% 08/03/25		03/16/2022	BARCLAYS CAPITAL		151,736	150,000	149,312	149,725	0	15	0	15	0	149,740	0	1,996	1,996	3,281	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC SERIES 144A 3.450% 01/06/27		03/15/2022	BANK OF AMERICA		1,013,330	1,000,000	995,980	997,811	0	83	0	83	0	997,894	0	15,436	15,436	24,054	01/06/2027
24703T-AE-6	DELL INT LLC EMC CORP 4.900% 10/01/26		09/27/2022	Various		1,483,418	1,500,000	1,497,176	1,497,426	0	431	0	431	0	1,497,857	0	(14,439)	(14,439)	69,805	10/01/2026
24736@-AA-7	DELTA AIR LINES 2020-1A B 8.000% 06/10/27		12/10/2022	Redemption 100.0000		82,946	82,946	82,946	82,946	0	0	0	0	0	82,946	0	0	0	4,977	06/10/2027
24737*-AA-8	DELTA AIR LINES 2019-1A B 8.000% 04/25/23		10/25/2022	Redemption 100.0000		106,667	106,667	106,667	106,667	0	0	0	0	0	106,667	0	0	0	6,400	04/25/2023
24906P-AA-7	DENTSPLY SIRONA INC 3.250% 06/01/30		05/11/2022	JP MORGAN CHASE		437,545	500,000	498,940	499,089	0	34	0	34	0	499,123	0	(61,578)	(61,578)	7,313	06/01/2030
25278X-AM-1	DIAMONDBACK ENERGY INC 3.250% 12/01/26		10/06/2022	U.S. BANCORP INVESTMENTS INC		926,730	1,000,000	880,000	906,395	0	13,214	0	13,214	0	919,609	0	7,121	7,121	27,986	12/01/2026
254687-EB-8	WALT DISNEY COMPANY THE SERIES WI 6.400% 12/15/35		10/24/2022	JANE STREET CAPITAL		1,134,892	1,100,000	1,055,863	1,059,309	0	1,537	0	1,537	0	1,060,846	0	74,046	74,046	60,818	12/15/2035
254687-EF-9	WALT DISNEY COMPANY THE SERIES WI 6.150% 03/01/37		10/24/2022	JANE STREET CAPITAL		603,204	600,000	541,369	545,310	0	1,780	0	1,780	0	547,090	0	56,114	56,114	42,538	03/01/2037
254687-EH-5	WALT DISNEY COMPANY THE SERIES WI 6.650% 11/15/37		10/24/2022	JANE STREET CAPITAL		1,368,445	1,300,000	1,289,390	1,290,069	0	329	0	329	0	1,290,398	0	78,047	78,047	81,887	11/15/2037
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		10/25/2022	Paydown		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	26	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		10/25/2022	Paydown		6,000	6,000	6,000	6,000	0	0	0	0	0	6,000	0	0	0	154	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		10/25/2022	Paydown		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	46	10/25/2049
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		10/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	99	04/25/2051
268571-AB-2	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A2 144A 3.430% 08/25/42		12/25/2022	Paydown		117,436	117,436	117,404	117,404	0	32	0	32	0	117,436	0	0	0	1,845	08/25/2042
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		09/25/2022	Paydown		14,383	14,383	14,169	14,169	0	214	0	214	0	14,383	0	0	0	206	08/25/2042
26884T-AL-6	ERAC USA FINANCE LLC SERIES 144A 3.850% 11/15/24		04/08/2022	MILLENNIUM ADVISORS LLC.		506,190	500,000	503,300	500,998	0	(99)	0	(99)	0	500,899	0	5,291	5,291	7,860	11/15/2024
26986*-AA-1	EAGLE SOLAR LLC 4.820% 12/31/42		12/30/2022	Various		172,918	172,918	172,918	172,918	0	0	0	0	0	172,918	0	0	0	7,141	12/31/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										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
278058-AQ-5	EATON CORPORATION 6.500% 06/01/25		03/16/2022	BARCLAYS CAPITAL		1,103,620	1,000,000	1,282,980	1,090,756	0	(5,289)	0	(5,289)	0	1,085,467	0	18,153	18,153	19,319	06/01/2025
29278N-AN-3	ENERGY TRANSFER OPERATNG 5.500% 06/01/27		10/25/2022	MORGAN STANLEY & CO. INC.		38,911	40,000	39,400	39,680	0	42	0	42	0	39,723	0	(811)	(811)	1,992	06/01/2027
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 4.629% 10/25/36		12/27/2022	Paydown		17,030	17,030	12,088	12,088	0	4,942	0	4,942	0	17,030	0	0	0	89	10/25/2036
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 3 LLC 4.360% 06/30/39		12/31/2022	Various		78,400	78,400	78,400	78,400	0	0	0	0	0	78,400	0	0	0	2,577	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SERIES 144A 5.550% 03/31/39		09/30/2022	Redemption 100.0000		53,620	53,620	53,620	53,620	0	0	0	0	0	53,620	0	0	0	2,249	03/31/2039
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.884% 04/25/50		12/01/2022	Paydown		112,908	112,908	110,854	110,854	0	2,054	0	2,054	0	112,908	0	0	0	1,538	04/25/2050
337932-AC-1	FIRSTENERGY CORP SERIES C 7.375% 11/15/31		09/27/2022	BARCLAYS CAPITAL		3,335,248	3,000,000	3,047,897	3,042,098	0	(2,040)	0	(2,040)	0	3,040,058	0	295,190	295,190	192,768	11/15/2031
33830J-AA-3	FIVE GUYS FUNDING LLC SERIES 2017-1A CLASS A2 144A 4.600% 07/25/47		10/25/2022	Paydown		500	500	500	500	0	0	0	0	0	500	0	0	0	20	07/25/2047
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		12/01/2022	Paydown		116,129	116,129	114,144	114,144	0	1,984	0	1,984	0	116,129	0	0	0	1,202	03/25/2047
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		12/01/2022	Paydown		263,413	263,413	259,921	259,921	0	3,492	0	3,492	0	263,413	0	0	0	2,432	10/25/2047
33850T-AG-3	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 03/25/48		10/01/2022	Paydown		67,027	67,027	66,630	66,630	0	397	0	397	0	67,027	0	0	0	575	03/25/2048
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		12/01/2022	Paydown		40,768	40,768	39,487	39,487	0	1,282	0	1,282	0	40,768	0	0	0	1,172	03/25/2048
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		12/01/2022	Paydown		17,134	17,134	17,263	17,263	0	(129)	0	(129)	0	17,134	0	0	0	221	04/25/2048
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		12/01/2022	Paydown		31,042	31,042	30,407	30,407	0	635	0	635	0	31,042	0	0	0	582	04/25/2048
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		12/01/2022	Paydown		92,962	92,962	95,063	95,063	0	(2,101)	0	(2,101)	0	92,962	0	0	0	1,073	03/25/2050
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		12/01/2022	Paydown		483,260	483,260	491,351	491,351	0	(8,091)	0	(8,091)	0	483,260	0	0	0	6,263	12/25/2049
33938E-AS-6	FLEXTRONICS INTL LTD 5.000% 02/15/23		10/06/2022	JANE STREET CAPITAL		45,003	45,000	45,000	45,000	0	0	0	0	0	45,000	0	3	3	2,600	02/15/2023
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A 3.875% 07/15/22		04/25/2022	MORGAN KEEGAN & COMPANY INC		2,003,480	2,000,000	1,997,460	1,999,842	0	94	0	94	0	1,999,936	0	3,544	3,544	60,708	07/15/2022
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2022	Various		73,277	73,277	73,277	73,277	0	0	0	0	0	73,277	0	0	0	1,804	08/15/2038
36192K-AY-3	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS C 5.541% 05/10/45		06/01/2022	Paydown		1,500,000	1,500,000	1,498,300	1,498,300	0	1,700	0	1,700	0	1,500,000	0	0	0	35,338	05/10/2045
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		12/01/2022	Paydown		19,698	19,698	20,468	20,468	0	(769)	0	(769)	0	19,698	0	0	0	266	11/25/2049
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		12/01/2022	Paydown		40,079	40,079	42,384	42,384	0	(2,306)	0	(2,306)	0	40,079	0	0	0	417	01/25/2051
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		12/01/2022	Paydown		79,105	79,105	83,862	83,862	0	(4,756)	0	(4,756)	0	79,105	0	0	0	1,006	07/25/2050
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		12/01/2022	Paydown		27,411	27,411	27,299	27,299	0	112	0	112	0	27,411	0	0	0	573	11/25/2057
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		12/01/2022	Paydown		211,499	211,499	213,120	213,120	0	(1,621)	0	(1,621)	0	211,499	0	0	0	2,252	06/25/2059
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		07/27/2022	MORGAN STANLEY & CO. INC.		996,990	1,000,000	988,300	988,985	0	232	0	232	0	989,217	0	7,773	7,773	35,181	04/01/2040
37045V-AE-0	GENERAL MOTORS CO SERIES WI 4.875% 10/02/23		09/08/2022	BANK OF AMERICA		85,365	85,000	84,825	84,963	0	14	0	14	0	84,977	0	387	387	3,914	10/02/2023
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		05/26/2022	MILLENNIUM ADVISORS LLC.		40,132	40,000	39,709	39,895	0	13	0	13	0	39,908	0	225	225	1,067	04/01/2025
37045V-AN-0	GENERAL MOTORS CO 4.200% 10/01/27		10/19/2022	MILLENNIUM ADVISORS LLC.		54,338	60,000	59,911	59,948	0	6	0	6	0	59,955	0	(5,616)	(5,616)	2,660	10/01/2027

SCHEDULE D - PART 4

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										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
37045X-AZ-9	GENERAL MOTORS FINL CO 4.300% 07/13/25		06/07/2022	Mizuho Securities USA Inc		2,998,860	3,000,000	2,995,890	2,998,344	0	193	0	193	0	2,998,537	0	323	323	116,817	07/13/2025
37045X-CK-0	GENERAL MOTORS FINL CO 4.350% 04/09/25		08/29/2022	Various		2,985,700	3,000,000	2,998,380	3,000,000	0	(677)	0	(677)	0	2,999,323	0	(13,623)	(13,623)	108,992	04/09/2025
37331N-AH-4	GEORGIA PACIFIC LLC SERIES 144A 3.600% 03/01/25		03/16/2022	Various		3,049,890	3,000,000	2,998,830	2,999,557	0	28	0	28	0	2,999,584	0	50,306	50,306	59,100	03/01/2025
37331N-AK-7	GEORGIA PACIFIC LLC SERIES 144A 2.300% 04/30/30		02/25/2022	JANE STREET CAPITAL		14,270	15,000	14,981	14,984	0	0	0	0	0	14,985	0	(715)	(715)	116	04/30/2030
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		12/20/2022	Paydown		55,188	55,188	55,162	55,162	0	26	0	26	0	55,188	0	0	0	609	05/20/2048
384802-AC-8	WW GRAINGER INC 3.750% 05/15/46		02/25/2022	JANE STREET CAPITAL		1,120,746	1,100,000	1,092,542	1,093,383	0	27	0	27	0	1,093,410	0	27,336	27,336	12,146	05/15/2046
39813#-AA-9	GRIDFLEX GENERATION LLC 5.210% 12/31/30		12/31/2022	Various		132,327	132,327	132,327	132,327	0	0	0	0	0	132,327	0	0	0	3,791	12/31/2030
404119-BN-8	HCA INC 5.000% 03/15/24		09/07/2022	GOLDMAN SACHS & CO.		50,272	50,000	50,000	50,000	0	0	0	0	0	50,000	0	272	272	2,458	03/15/2024
404119-BQ-1	HCA INC 5.250% 04/15/25		10/25/2022	Various		83,370	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(1,630)	(1,630)	4,611	04/15/2025
404119-BW-8	HCA INC 5.875% 02/01/29		11/30/2022	MORGAN STANLEY & CO. INC.		45,583	45,000	45,000	45,000	0	0	0	0	0	45,000	0	583	583	3,532	02/01/2029
404121-AJ-4	HCA INC 5.625% 09/01/28		12/01/2022	CITIGROUP GLOBAL MARKETS		40,100	40,000	39,900	40,000	0	(63)	0	(63)	0	39,937	0	164	164	2,838	09/01/2028
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.529% 09/19/37		12/19/2022	Paydown		12,238	12,238	11,232	11,232	0	1,005	0	1,005	0	12,238	0	0	0	42	09/19/2037
42824C-AN-9	HP ENTERPRISE CO SERIES WI 4.400% 10/15/22		06/28/2022	Various		7,018,540	7,000,000	7,049,822	7,008,191	0	(7,102)	0	(7,102)	0	7,001,089	0	17,451	17,451	210,222	10/15/2022
42981C-AA-6	HIGH STREET FNDG TRUST I 4.111% 02/15/28		10/24/2022	JANE STREET CAPITAL		774,410	850,000	850,000	850,000	0	0	0	0	0	850,000	0	(75,591)	(75,591)	41,835	02/15/2028
43148#-AA-7	HILL TOP ENERGY CENTER LLC 5.830% 12/31/29		12/31/2022	Various		99,050	99,050	99,050	99,050	0	0	0	0	0	99,050	0	0	0	4,226	12/31/2029
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		09/29/2022	RBC CAPITAL MARKETS		516,470	500,000	493,000	495,054	0	159	0	159	0	495,213	0	21,257	21,257	23,418	12/16/2036
438516-AT-3	HONEYWELL INTERNATIONAL 5.700% 03/15/37		09/26/2022	CITIGROUP GLOBAL MARKETS		211,536	200,000	192,310	194,517	0	168	0	168	0	194,685	0	16,851	16,851	11,812	03/15/2037
44416*-AB-2	HUDSON TRANSMISSION PARTN 4.420% 05/31/33		11/30/2022	Redemption 100.0000		19,232	19,232	19,232	19,232	0	0	0	0	0	19,232	0	0	0	543	05/31/2033
445658-CD-7	JB HUNT TRANSPRT SVCS 3.850% 03/15/24		04/12/2022	U.S. BANCORP INVESTMENTS INC		1,518,405	1,500,000	1,498,500	1,499,623	0	47	0	47	0	1,499,670	0	18,735	18,735	33,527	03/15/2024
446150-AW-4	HUNTINGTON BANCSHARES SERIES 144A 2.487% 08/15/36		02/25/2022	JANE STREET CAPITAL		226,025	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,975)	(23,975)	3,368	08/15/2036
44962L-AA-5	IHS MARKIT LTD SERIES 144A 5.000% 11/01/22		03/02/2022	Taxable Exchange		30,516	30,000	30,325	30,030	0	(8)	0	(8)	0	30,022	0	494	494	504	11/01/2022
44974A-AG-2	IMT TRUST SERIES 2017-APTS CLASS BFL 144 5.268% 06/15/34		06/15/2022	Paydown		352,056	352,056	335,859	335,859	0	16,197	0	16,197	0	352,056	0	0	0	2,357	06/15/2034
45138L-BD-4	IDAHO POWER CO SERIES MTN 3.650% 03/01/45		02/25/2022	JANE STREET CAPITAL		247,623	250,000	248,285	248,528	0	7	0	7	0	248,535	0	(912)	(912)	4,563	03/01/2045
45688C-AA-5	INGEVITY CORP SERIES 144A 4.500% 02/01/26		04/27/2022	Call 101.1250		60,675	60,000	56,775	58,044	0	138	0	138	0	58,182	0	1,818	1,818	2,670	02/01/2026
458140-AS-9	INTEL CORP 3.700% 07/29/25		03/16/2022	BARCLAYS CAPITAL		2,058,980	2,000,000	1,997,020	1,998,807	0	66	0	66	0	1,998,872	0	60,108	60,108	47,072	07/29/2025
459200-JG-7	IBM CORP 3.450% 02/19/26		03/15/2022	BANK OF AMERICA		1,889,091	1,850,000	1,843,803	1,847,177	0	131	0	131	0	1,847,308	0	41,783	41,783	36,877	02/19/2026
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50		12/01/2022	Paydown		101,631	101,631	109,011	109,011	0	(7,380)	0	(7,380)	0	101,631	0	0	0	1,091	07/25/2050
46591V-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A 3.500% 08/25/50		12/01/2022	Paydown		122,956	122,956	117,661	117,661	0	5,295	0	5,295	0	122,956	0	0	0	1,362	08/25/2050
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		12/01/2022	Paydown		87,834	87,834	94,246	94,246	0	(6,412)	0	(6,412)	0	87,834	0	0	0	1,140	08/25/2050
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		12/15/2022	Paydown		9,619	9,619	9,674	9,674	0	(55)	0	(55)	0	9,619	0	0	0	175	09/15/2072
466313-AG-8	JABIL INC 4.700% 09/15/22		05/31/2022	Call 100.8782		25,220	25,000	24,998	25,000	0	0	0	0	0	25,000	0	0	0	1,055	09/15/2022
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.402% 10/25/46		12/01/2022	Paydown		272,064	272,064	273,717	273,717	0	(1,653)	0	(1,653)	0	272,064	0	0	0	3,925	10/25/2046

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
46647P-AV-8	JPMORGAN CHASE & CO 4.203% 07/23/29		10/19/2022	BANK OF AMERICA		2,239,125	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(260,875)	(260,875)	130,760	07/23/2029
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.449% 01/25/47		12/01/2022	Paydown		21,964	21,964	21,907	21,907	0	57	0	57	0	21,964	0	0	0	263	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		12/01/2022	Paydown		28,679	28,679	28,450	28,450	0	229	0	229	0	28,679	0	0	0	335	05/25/2047
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.654% 05/25/47		12/01/2022	Paydown		3,630	3,630	3,617	3,617	0	13	0	13	0	3,630	0	0	0	79	05/25/2047
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		12/01/2022	Paydown		425,177	425,177	421,440	421,440	0	3,737	0	3,737	0	425,177	0	0	0	5,213	06/25/2048
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		12/01/2022	Paydown		39,452	39,452	39,375	39,375	0	77	0	77	0	39,452	0	0	0	546	11/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		12/01/2022	Paydown		681,585	681,585	646,739	646,739	0	34,846	0	34,846	0	681,585	0	0	0	7,816	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49		12/01/2022	Paydown		212,827	212,827	205,296	205,296	0	7,531	0	7,531	0	212,827	0	0	0	2,428	02/25/2049
46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.222% 02/25/49		12/01/2022	Paydown		44,700	44,700	45,063	45,063	0	(363)	0	(363)	0	44,700	0	0	0	1,023	02/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48		12/01/2022	Paydown		403,067	403,067	394,514	394,514	0	8,554	0	8,554	0	403,067	0	0	0	5,284	12/25/2048
46650P-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV1 CLASS A3 144A 4.000% 06/25/49		04/01/2022	Paydown		48,314	48,314	49,788	49,788	0	(1,474)	0	(1,474)	0	48,314	0	0	0	327	06/25/2049
46650Q-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-3 CLASS A3 144A 4.000% 09/25/49		04/01/2022	Paydown		111,542	111,542	117,575	117,575	0	(6,033)	0	(6,033)	0	111,542	0	0	0	1,197	09/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144 4.000% 12/25/49		12/01/2022	Paydown		57,151	57,151	63,947	63,947	0	(6,796)	0	(6,796)	0	57,151	0	0	0	729	12/25/2049
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.700% 12/25/49		12/01/2022	Paydown		18,141	18,141	19,531	19,531	0	(1,391)	0	(1,391)	0	18,141	0	0	0	476	12/25/2049
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.700% 12/25/49		12/01/2022	Paydown		9,619	9,619	10,247	10,247	0	(628)	0	(628)	0	9,619	0	0	0	253	12/25/2049
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		12/15/2022	Paydown		66,127	66,127	67,616	67,616	0	(1,488)	0	(1,488)	0	66,127	0	0	0	1,249	10/17/2072
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		12/01/2022	Paydown		911,378	911,378	930,454	930,454	0	(19,076)	0	(19,076)	0	911,378	0	0	0	10,745	05/25/2050
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		12/01/2022	Paydown		40,441	40,441	42,374	42,374	0	(1,932)	0	(1,932)	0	40,441	0	0	0	438	03/25/2051
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		03/15/2022	BARCLAYS CAPITAL		280,327	282,713	293,047	293,047	0	3,567	0	3,567	0	296,614	0	(16,287)	(16,287)	2,497	11/25/2050
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		03/01/2022	Paydown		177,976	177,976	184,482	184,482	0	(6,506)	0	(6,506)	0	177,976	0	0	0	849	11/25/2050
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50		08/15/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	249	02/15/2050
48255#-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		12/15/2022	Redemption 100.0000		39,295	39,295	39,295	39,295	0	0	0	0	0	39,295	0	0	0	853	03/15/2051
48661E-A#-5	KAYNE ANDERSON KYE FUND 4.000% 03/22/22		02/22/2022	Call 100.0000		11,774	11,774	11,774	11,774	0	0	0	0	0	11,774	0	0	0	221	03/22/2022
491674-BK-2	KENTUCKY UTILITIES CO 3.300% 10/01/25		03/16/2022	BARCLAYS CAPITAL		101,242	100,000	99,957	99,982	0	1	0	1	0	99,983	0	1,259	1,259	1,531	10/01/2025
49427R-AL-6	KILROY REALTY LP 4.375% 10/01/25		06/15/2022	Fifth Third Securities Inc		1,954,280	2,000,000	2,005,215	2,002,884	0	(240)	0	(240)	0	2,002,644	0	(48,364)	(48,364)	62,222	10/01/2025
50170#-AA-5	LAFC STADIUMCO LLC 6.660% 12/01/43		12/01/2022	Redemption 100.0000		17,182	17,182	17,182	17,182	0	0	0	0	0	17,182	0	0	0	1,144	12/01/2043
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		12/15/2022	Paydown		94,263	94,263	94,263	94,263	0	0	0	0	0	94,263	0	0	0	2,179	12/15/2062
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		03/31/2022	Redemption 100.0000		4,797	4,797	4,797	4,797	0	0	0	0	0	4,797	0	0	0	101	03/31/2032
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC 5.880% 03/31/24		12/31/2022	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,691	03/31/2024

SCHEDULE D - PART 4

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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
514666-AJ-5	LAND O LAKES INC SERIES 144A 6.000% 11/15/22		08/15/2022	Call 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	225	11/15/2022
527298-BM-4	LEVEL 3 FINANCING INC SERIES WI 5.250% 03/15/26		08/09/2022	Call 99.0000		99,000	100,000	96,450	97,849	0	274	0	274	0	98,123	0	877	877	4,288	03/15/2026
53079E-AG-9	LIBERTY MUTUAL GROUP INC SERIES 144A 6.500% 03/15/35		10/24/2022	JANE STREET CAPITAL		2,438,750	2,500,000	2,296,470	2,358,394	0	5,474	0	5,474	0	2,363,868	0	74,882	74,882	181,007	03/15/2035
532457-BC-1	ELI LILLY & CO 5.950% 11/15/37		10/12/2022	STIFEL NICOLAUS & CO		1,577,325	1,500,000	1,485,285	1,488,908	0	337	0	337	0	1,489,245	0	88,080	88,080	81,565	11/15/2037
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		12/20/2022	Paydown		46,633	46,633	46,588	46,588	0	45	0	45	0	46,633	0	0	0	613	07/20/2047
53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48		12/20/2022	Paydown		54,773	54,773	54,652	54,652	0	121	0	121	0	54,773	0	0	0	593	01/20/2048
55303X-AJ-4	MGM GROWTH MGM FINANCE 5.750% 02/01/27		04/29/2022	Taxable Exchange		51,500	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,500	1,500	2,265	02/01/2027
56540#-AA-3	MAPLELEAF MIDSTREAM INVES 4.560% 09/30/25		07/05/2022	Redemption 100.0000		284,391	284,391	284,390	284,391	0	0	0	0	0	284,391	0	0	0	9,481	09/30/2025
57643M-MM-3	MASTR ASSET SECURITIZATION TRU SERIES 2006-1 CLASS 2A1 4.836% 05/25/36		12/25/2022	Paydown		16,547	16,568	2,651	2,651	0	13,897	0	13,897	0	16,547	0	0	0	149	05/25/2036
58013M-EC-4	MCDONALD'S CORP SERIES MTN 6.300% 10/15/37		11/21/2022	AMHERST PIERPONT		1,313,736	1,200,000	1,308,420	1,279,603	0	(2,886)	0	(2,886)	0	1,276,717	0	37,019	37,019	83,580	10/15/2037
581557-BE-4	MCKESSON CORP 3.796% 03/15/24		04/08/2022	MORGAN KEEGAN & COMPANY INC		1,012,570	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,570	12,570	21,827	03/15/2024
58526#-AC-3	MEIJER INC. 8.390% 06/01/25		12/01/2022	Redemption 100.0000		52,248	52,248	52,248	52,248	0	0	0	0	0	52,248	0	0	0	3,288	06/01/2025
58526#-AG-4	MEIJER INC. 8.390% 06/01/25		12/01/2022	Redemption 100.0000		47,524	47,524	47,524	47,524	0	0	0	0	0	47,524	0	0	0	2,990	06/01/2025
58526#-AL-3	MEIJER INC. 8.390% 06/01/25		12/01/2022	Redemption 100.0000		52,248	52,248	52,248	52,248	0	0	0	0	0	52,248	0	0	0	3,288	06/01/2025
58526#-AQ-2	MEIJER INC. 8.390% 06/01/25		12/01/2022	Redemption 100.0000		50,248	50,248	50,248	50,248	0	0	0	0	0	50,248	0	0	0	3,162	06/01/2025
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144 3.500% 03/25/48		12/01/2022	Paydown		80,274	80,274	79,777	79,777	0	496	0	496	0	80,274	0	0	0	1,004	03/25/2048
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.323% 10/25/48		12/01/2022	Paydown		159,819	159,819	161,189	161,189	0	(1,370)	0	(1,370)	0	159,819	0	0	0	3,119	10/25/2048
589331-AS-6	MERCK & CO INC 3.600% 09/15/42		02/25/2022	JANE STREET CAPITAL		1,009,580	1,000,000	984,110	987,338	0	68	0	68	0	987,406	0	22,174	22,174	16,600	09/15/2042
594918-BK-9	MICROSOFT CORP 4.200% 11/03/35		07/18/2022	MORGAN KEEGAN & COMPANY INC		1,866,744	1,800,000	1,907,834	1,890,282	0	(2,917)	0	(2,917)	0	1,887,365	0	(20,621)	(20,621)	53,970	11/03/2035
595112-BM-4	MICRON TECHNOLOGY INC 4.975% 02/06/26		09/07/2022	GOLDMAN SACHS & CO.		998,780	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(1,220)	(1,220)	54,310	02/06/2026
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		12/20/2022	Redemption 100.0000		49,971	49,971	49,411	49,549	0	422	0	422	0	49,971	0	0	0	2,842	06/20/2027
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		12/01/2022	Paydown		801	801	787	787	0	13	0	13	0	801	0	0	0	16	01/25/2061
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		12/20/2022	Paydown		47,042	47,042	47,001	47,001	0	41	0	41	0	47,042	0	0	0	825	07/20/2043
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PIPELINE CO LLC 5.330% 06/30/27		12/30/2022	Redemption 100.0000		208,881	208,881	208,881	208,881	0	0	0	0	0	208,881	0	0	0	8,350	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PIPELINE CO LLC 6.000% 06/30/32		12/30/2022	Redemption 100.0000		120,508	120,508	120,508	120,508	0	0	0	0	0	120,508	0	0	0	5,423	06/30/2032
617458-BA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C1 CLASS H 144A 4.193% 09/15/47		10/01/2022	Paydown		1,000,000	1,000,000	1,000,000	1,044,814	0	(44,814)	0	(44,814)	0	1,000,000	0	0	0	73,378	09/15/2047
61754J-AH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2007-T27 CLASS AJ 6.014% 06/11/42		01/01/2022	Paydown		2,068,437	2,068,437	2,064,749	2,064,749	0	3,689	0	3,689	0	2,068,437	0	0	0	10,367	06/11/2042
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		12/20/2022	Paydown		57,115	57,115	57,040	57,040	0	75	0	75	0	57,115	0	0	0	1,090	06/22/2043
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		12/20/2022	Paydown		225,370	225,370	224,747	224,747	0	623	0	623	0	225,370	0	0	0	4,484	02/22/2044
61946N-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A 2.100% 04/20/46		12/20/2022	Paydown		187,177	187,177	185,993	185,993	0	1,184	0	1,184	0	187,177	0	0	0	1,863	04/20/2046

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
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		12/20/2022	Paydown		124,784	124,784	123,622	123,622	0	1,162	0	1,162	0	124,784	0	0	0	1,833	04/20/2046
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		12/20/2022	Paydown		88,816	88,816	88,361	88,361	0	455	0	455	0	88,816	0	0	0	955	04/22/2047
626717-AJ-1	MURPHY OIL CORPORATION 5.750% 08/15/25		07/21/2022	ROBERT W. BAIRD & CO. INC.		24,875	25,000	25,000	25,000	0	0	0	0	0	25,000	0	(125)	(125)	1,358	08/15/2025
651290-AQ-1	NEWFIELD EXPLORATION CO 5.625% 07/01/24		06/10/2022	Call 104.7465		36,661	35,000	34,913	34,975	0	4	0	4	0	34,979	0	21	21	3,515	07/01/2024
665772-CP-2	NORTHERN STATES PWR MINN 3.600% 05/15/46		02/25/2022	JANE STREET CAPITAL		2,269,364	2,300,000	2,286,246	2,287,801	0	51	0	51	0	2,287,852	0	(18,488)	(18,488)	24,380	05/15/2046
67020Y-AQ-3	NUANCE COMMUNICATIONS 5.625% 12/15/26		04/02/2022	Call 102.8130		41,125	40,000	39,625	39,787	0	9	0	9	0	39,797	0	203	203	1,794	12/15/2026
67103H-AF-4	O REILLY AUTOMOTIVE INC 3.600% 09/01/27		03/16/2022	BARCLAYS CAPITAL		508,885	500,000	499,200	500,000	0	(466)	0	(466)	0	499,534	0	9,351	9,351	9,850	09/01/2027
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		12/01/2022	Paydown		75,583	75,583	79,538	79,538	0	(3,954)	0	(3,954)	0	75,583	0	0	0	928	12/25/2049
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		12/01/2022	Paydown		111,101	111,101	113,525	113,525	0	(2,424)	0	(2,424)	0	111,101	0	0	0	1,474	06/25/2059
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		12/01/2022	Paydown		131,076	131,076	132,014	132,014	0	(938)	0	(938)	0	131,076	0	0	0	2,117	01/25/2059
674599-CG-8	OCCIDENTAL PETROLEUM COR 3.500% 06/15/25		08/29/2022	MITSUBISHI UFJ SECS USA		1,960,000	2,000,000	1,994,840	1,998,001	0	367	0	367	0	1,998,368	0	(38,368)	(38,368)	49,778	06/15/2025
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/26		05/26/2022	Various		1,394,204	1,400,000	1,382,472	1,388,422	0	941	0	941	0	1,389,363	0	4,841	4,841	41,441	08/26/2026
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		03/15/2022	BANK OF AMERICA		1,008,940	1,000,000	997,730	999,354	0	51	0	51	0	999,405	0	9,535	9,535	23,517	07/08/2024
693304-AT-4	PECO ENERGY CO 3.150% 10/15/25		03/14/2022	JANE STREET CAPITAL		101,304	100,000	99,590	99,830	0	8	0	8	0	99,839	0	1,465	1,465	1,313	10/15/2025
693476-BN-2	PNC FUNDING CORP 3.300% 03/08/22		02/07/2022	Various		3,000,000	3,000,000	2,983,320	2,999,638	0	206	0	206	0	2,999,844	0	156	156	40,975	03/08/2022
69353R-EF-1	PNC FINANCIAL SERVICES 3.300% 10/30/24		03/14/2022	JANE STREET CAPITAL		1,322,685	1,300,000	1,299,454	1,299,827	0	12	0	12	0	1,299,839	0	22,846	22,846	16,088	10/30/2024
693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50		12/01/2022	Paydown		252,216	252,216	257,838	257,838	0	(5,622)	0	(5,622)	0	252,216	0	0	0	2,239	05/25/2050
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		12/01/2022	Paydown		186,857	186,857	184,866	184,866	0	1,991	0	1,991	0	186,857	0	0	0	3,201	02/25/2048
718549-AF-5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		05/05/2022	Taxable Exchange		724,193	750,000	747,150	748,161	0	92	0	92	0	748,252	0	(24,059)	(24,059)	19,063	03/01/2028
73102Q-AA-4	POLAR TANKERS INC SERIES 144A 5.951% 05/10/37		11/10/2022	Redemption 100.0000		31,655	31,655	31,655	31,655	0	0	0	0	0	31,655	0	0	0	1,884	05/10/2037
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		07/18/2022	JEFFERIES & COMPANY INC		10,013	10,000	10,000	10,000	0	0	0	0	0	10,000	0	13	13	445	03/15/2023
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		10/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	140	07/30/2049
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		12/01/2022	Paydown		19,837	19,837	20,715	20,715	0	(878)	0	(878)	0	19,837	0	0	0	228	02/25/2050
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SERIES MTN 5.700% 12/14/36		09/26/2022	KEYBANC CAPITAL MARKETS INC		2,031,000	2,000,000	1,803,080	1,857,276	0	4,356	0	4,356	0	1,861,632	0	169,368	169,368	89,933	12/14/2036
749389-AA-0	ROKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		12/01/2022	Paydown		90,874	90,874	92,927	92,927	0	(2,052)	0	(2,052)	0	90,874	0	0	0	981	02/25/2050
74949L-AD-4	RELX CAPITAL INC 3.000% 05/22/30		01/24/2022	MORGAN STANLEY & CO. INC.		1,030,430	1,000,000	993,420	994,348	0	42	0	42	0	994,390	0	36,040	36,040	5,333	05/22/2030
772739-AQ-1	ROCK-TENN CO 4.000% 03/01/23		03/22/2022	Call 102.1380		15,321	15,000	14,840	14,979	0	4	0	4	0	14,983	0	17	17	656	03/01/2023
78408L-AB-3	SC JOHNSON & SON INC SERIES 144A 3.350% 09/30/24		03/14/2022	JANE STREET CAPITAL		5,038,900	5,000,000	4,995,400	4,998,576	0	102	0	102	0	4,998,678	0	40,222	40,222	76,771	09/30/2024
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.789% 03/25/25		12/27/2022	Paydown		2,551	2,551	2,564	2,564	0	(13)	0	(13)	0	2,551	0	0	0	24	03/25/2025
78471W-AC-9	SOFI CONSUMER LOAN PROGRAM SERIES 2018-2 CLASS B 3.790% 04/26/27		01/25/2022	Paydown		29,989	29,989	29,770	29,770	0	220	0	220	0	29,989	0	0	0	95	04/26/2027
78486Q-AD-3	SVB FINANCIAL GROUP 3.500% 01/29/25		03/17/2022	JP MORGAN CHASE		101,598	100,000	99,916	99,971	0	2	0	2	0	99,973	0	1,625	1,625	2,256	01/29/2025
806854-AH-8	SCHLUMBERGER INVESTMENT 3.650% 12/01/23		04/07/2022	JP MORGAN CHASE		2,026,480	2,000,000	1,993,200	1,998,496	0	211	0	211	0	1,998,707	0	27,773	27,773	26,361	12/01/2023
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		12/01/2022	Paydown		13,790	13,790	13,823	13,823	0	(33)	0	(33)	0	13,790	0	0	0	186	07/25/2047

SCHEDULE D - PART 4

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										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
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		12/01/2022	Paydown		5,342	5,342	5,696	5,696	0	(355)	0	(355)	0	5,342	0	0	0	53	08/25/2047
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		12/01/2022	Paydown		26,709	26,709	27,316	27,316	0	(607)	0	(607)	0	26,709	0	0	0	264	08/25/2047
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		12/01/2022	Paydown		54,786	54,786	55,605	55,605	0	(819)	0	(819)	0	54,786	0	0	0	852	12/25/2047
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		12/01/2022	Paydown		396,212	396,212	375,230	375,230	0	20,982	0	20,982	0	396,212	0	0	0	7,273	02/25/2047
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		12/01/2022	Paydown		323,390	323,390	322,620	322,620	0	770	0	770	0	323,390	0	0	0	4,156	02/25/2048
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		12/01/2022	Paydown		135,347	135,347	136,393	136,393	0	(1,046)	0	(1,046)	0	135,347	0	0	0	2,285	08/25/2048
81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49		12/01/2022	Paydown		35,048	35,048	37,455	37,455	0	(2,407)	0	(2,407)	0	35,048	0	0	0	482	06/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		12/01/2022	Paydown		62,506	62,506	64,977	64,977	0	(2,472)	0	(2,472)	0	62,506	0	0	0	981	08/25/2049
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		12/01/2022	Paydown		135,241	135,241	135,898	135,898	0	(657)	0	(657)	0	135,241	0	0	0	1,858	03/25/2048
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		12/01/2022	Paydown		119,649	119,649	119,268	119,268	0	381	0	381	0	119,649	0	0	0	1,301	06/25/2048
81747L-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A13 144A 4.500% 10/25/48		12/01/2022	Paydown		485,833	485,833	486,638	486,638	0	(805)	0	(805)	0	485,833	0	0	0	9,097	10/25/2048
81747M-AA-7	SEQUOIA MORTGAGE TRUST SERIES 2019 CH1 CLASS A1 4.500% 03/25/49		05/01/2022	Paydown		57,449	57,449	58,822	58,822	0	(1,373)	0	(1,373)	0	57,449	0	0	0	487	03/25/2049
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		12/01/2022	Paydown		17,172	17,172	16,753	16,753	0	419	0	419	0	17,172	0	0	0	206	09/25/2049
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		12/01/2022	Paydown		77,721	77,721	80,983	80,983	0	(3,262)	0	(3,262)	0	77,721	0	0	0	887	03/25/2050
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		12/01/2022	Paydown		220,418	220,418	224,809	224,809	0	(4,391)	0	(4,391)	0	220,418	0	0	0	3,383	02/25/2050
824348-BF-2	SHERWIN WILLIAMS CO 3.950% 01/15/26		04/19/2022	MILLENNIUM ADVISORS LLC.		1,262,150	1,250,000	1,244,500	1,247,598	0	181	0	181	0	1,247,778	0	14,372	14,372	37,854	01/15/2026
827048-AU-3	SILGAN HOLDINGS INC SERIES WI 4.750% 03/15/25		03/28/2022	Call 100.0000		55,000	55,000	52,725	53,854	0	47	0	47	0	53,900	0	1,100	1,100	1,401	03/15/2025
830867-AA-5	DELTA AIR LINES SKYMILES SERIES 144A 4.500% 10/20/25		09/21/2022	JP MORGAN CHASE		492,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(7,750)	(7,750)	20,813	10/20/2025
83405Q-AC-3	SOFI CONSUMER LOAN PROGRAM SERIES 2017-6 CLASS B 144A 3.520% 11/25/26		01/25/2022	Paydown		63,597	63,597	63,545	63,545	0	52	0	52	0	63,597	0	0	0	187	11/25/2026
83405R-AC-1	SOFI CONSUMER LOAN PROGRAM T SERIES 2018-1 CLASS B 144A 3.650% 02/25/27		03/25/2022	Paydown		121,217	121,217	121,134	121,134	0	83	0	83	0	121,217	0	0	0	830	02/25/2027
83406C-AC-3	SOFI CONSUMER LOAN PROGRA SERIES 2019 2 CLASS C 3.460% 04/25/28		08/25/2022	Paydown		2,500,000	2,500,000	2,495,488	2,495,488	0	4,512	0	4,512	0	2,500,000	0	0	0	35,749	04/25/2028
83406H-AC-2	SOFI CONSUMER LOAN PROGRAM SERIES 2018-4 CLASS C 144A 4.170% 11/26/27		06/25/2022	Paydown		965,729	965,729	964,186	964,186	0	1,543	0	1,543	0	965,729	0	0	0	10,855	11/26/2027
83407A-AC-6	SOFI CONSUMER LOAN PROGRAM SERIES 2020-1 CLASS C 144A 2.500% 01/25/29		03/15/2022	RBC CAPITAL MARKETS		497,539	500,000	499,381	499,381	0	100	0	100	0	499,481	0	(1,942)	(1,942)	2,847	01/25/2029
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES 144A 5.375% 06/30/35		12/30/2022	Various		104,822	104,822	109,837	109,837	0	(5,015)	0	(5,015)	0	104,822	0	0	0	5,088	06/30/2035
834423-AB-1	SOLVAY FINANCE AMERICA LLC SERIES 144A 4.450% 12/03/25		09/21/2022	GOLDMAN SACHS & CO.		483,755	500,000	514,052	507,628	0	(1,398)	0	(1,398)	0	506,229	0	(22,474)	(22,474)	17,924	12/03/2025
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		12/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	105	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A 2.636% 08/20/51		12/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	72	08/20/2051
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 3.300% 11/15/43		11/15/2022	Redemption 100.0000		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	413	11/15/2043
844741-BE-7	SOUTHWEST AIRLINES CO 3.450% 11/16/27		03/17/2022	JP MORGAN CHASE		1,945,559	1,954,000	1,930,493	1,939,014	0	508	0	508	0	1,939,521	0	6,037	6,037	23,407	11/16/2027

SCHEDULE D - PART 4

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										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
845743-BP-7	SOUTHWESTERN PUBLIC SERV 3.300% 06/15/24		03/14/2022	JANE STREET CAPITAL Redemption		503,400	500,000	501,490	500,394	0	(39)	0	(39)	0	500,354	0	3,046	3,046	4,125	06/15/2024
85234#-AB-1	STADIUM FUNDING TRUST 5.000% 04/01/39		04/01/2022	100.0000 Redemption		16,411	16,411	16,411	16,411	0	0	0	0	0	16,411	0	0	0	410	04/01/2039
860838-AA-5	STIM STAR IV LLC 4.950% 04/30/23		10/31/2022	100.0000		136,869	136,869	136,869	136,869	0	0	0	0	0	136,869	0	0	0	4,298	04/30/2023
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		12/15/2022	Paydown		49,309	49,309	49,309	49,309	0	0	0	0	0	49,309	0	0	0	1,392	03/15/2038
86361Y-AB-3	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A 6.302% 03/15/38		12/15/2022	Paydown		7,853	7,853	7,853	7,853	0	0	0	0	0	7,853	0	0	0	269	03/15/2038
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		12/20/2022	Paydown		21,585	21,585	21,545	21,545	0	39	0	39	0	21,585	0	0	0	227	07/20/2048
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		10/30/2022	Paydown		28,602	28,602	28,561	28,561	0	41	0	41	0	28,602	0	0	0	468	04/28/2056
86746C-AA-9	HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A 2.980% 06/20/47		12/20/2022	Paydown		98,542	98,542	97,185	97,185	0	1,357	0	1,357	0	98,542	0	0	0	1,446	06/20/2047
86746E-AA-5	HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A 1.800% 02/20/48		12/20/2022	Paydown		35,627	35,627	42,773	42,773	0	(7,146)	0	(7,146)	0	35,627	0	0	0	311	02/20/2048
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54		12/30/2022	Paydown		74,833	74,833	74,202	74,202	0	630	0	630	0	74,833	0	0	0	1,941	06/30/2054
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40		09/30/2022	Redemption 100.0000		19,175	19,175	19,175	19,175	0	0	0	0	0	19,175	0	0	0	765	09/30/2040
87248Q-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		12/20/2022	Paydown		38,750	38,750	38,747	38,747	0	3	0	3	0	38,750	0	0	0	346	02/20/2046
87264A-AT-2	T MOBILE USA INC 5.375% 04/15/27		11/14/2022	JP MORGAN SECURITIES LTD		5,010	5,000	5,000	5,000	0	0	0	0	0	5,000	0	10	10	292	04/15/2027
87264A-AV-7	T MOBILE USA INC 4.750% 02/01/28		12/01/2022	Various		368,788	385,000	369,075	374,314	0	1,195	0	1,195	0	375,509	0	(6,721)	(6,721)	23,312	02/01/2028
87264A-BD-6	T MOBILE USA INC SERIES WI 3.750% 04/15/27		04/12/2022	CITIGROUP GLOBAL MARKETS		497,835	500,000	499,818	499,835	0	21	0	21	0	499,856	0	(2,021)	(2,021)	9,323	04/15/2027
87305Q-CH-2	TTX CO SERIES 144A 3.600% 01/15/25		03/16/2022	Various		2,305,508	2,250,000	2,249,663	2,249,934	0	4	0	4	0	2,249,938	0	55,569	55,569	54,675	01/15/2025
87305Q-CJ-8	TTX CO SERIES 144A 3.900% 02/01/45		02/25/2022	JANE STREET CAPITAL		658,897	623,000	621,658	621,833	0	5	0	5	0	621,838	0	37,059	37,059	14,173	02/01/2045
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		11/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	119	08/25/2051
875127-AV-4	TAMPA ELECTRIC CO 6.550% 05/15/36		10/24/2022	JANE STREET CAPITAL		2,037,060	2,000,000	1,999,440	1,999,633	0	13	0	13	0	1,999,646	0	37,414	37,414	124,086	05/15/2036
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375% 02/01/27		03/30/2022	Call 102.6880		51,344	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	3,128	02/01/2027
87612E-AR-7	TARGET CORP 6.500% 10/15/37		09/26/2022	JP MORGAN CHASE		8,743,360	8,000,000	8,024,680	8,018,521	0	(521)	0	(521)	0	8,018,000	0	725,360	725,360	495,444	10/15/2037
88037E-AJ-0	TENNECO INC 5.375% 12/15/24		11/17/2022	Call 100.8960		40,358	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	2,341	12/15/2024
88159D-AA-3	TES LLC SERIES 2017-1A CLASS A 144A 4.300% 10/20/47		09/20/2022	Paydown		426,088	426,088	423,408	423,408	0	2,680	0	2,680	0	426,088	0	0	0	17,172	10/20/2047
891092-AE-8	TORO CO 6.625% 05/01/37		11/18/2022	MESIROW FINANCIAL INC		3,546,305	3,500,000	3,442,795	3,457,623	0	1,459	0	1,459	0	3,459,082	0	87,223	87,223	245,401	05/01/2037
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48		12/01/2022	Redemption 100.0000		464	464	464	464	0	0	0	0	0	464	0	0	0	20	07/01/2048
89417E-AD-1	TRAVELERS COS INC THE SERIES MTN 6.250% 06/15/37		10/24/2022	Various		8,348,120	8,000,000	7,847,040	7,888,336	0	3,521	0	3,521	0	7,891,856	0	456,264	456,264	423,611	06/15/2037
89566E-AG-3	TRISTATE GENERATION & TRANSMI 3.700% 11/01/24		03/16/2022	Various		3,045,720	3,000,000	2,998,740	2,999,596	0	29	0	29	0	2,999,625	0	46,095	46,095	42,242	11/01/2024
90270R-AJ-3	UBS BARCLAYS COMMERCIAL MORTGA SERIES 2012-C4 CLASS C 144A 4.265% 12/10/45		11/01/2022	Paydown		1,000,000	1,000,000	957,807	957,807	0	42,193	0	42,193	0	1,000,000	0	0	0	40,067	12/10/2045
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2024
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		10/01/2022	Various		180,725	180,725	168,119	170,567	0	10,158	0	10,158	0	180,725	0	0	0	7,958	10/01/2024
907825-AA-1	UNION PACIFIC RR CO SERIES 14-1 3.227% 05/14/26		05/14/2022	Redemption 100.0000		3,784	3,784	3,860	3,854	0	(70)	0	(70)	0	3,784	0	0	0	61	05/14/2026
90932E-AA-1	UNITED AIR 2016-2 AA SERIES AA 2.875% 10/07/28		10/07/2022	Redemption 100.0000		47,576	47,576	42,503	42,940	0	4,636	0	4,636	0	47,576	0	0	0	1,026	10/07/2028
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 01/15/26		10/15/2022	Redemption 100.0000		68,000	68,000	68,000	68,000	0	0	0	0	0	68,000	0	0	0	2,072	01/15/2026

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
913017-BJ-7	UNITED TECHNOLOGIES CORP 5.400% 05/01/35		11/10/2022	HILLTOP SECURITIES		297,285	300,000	281,283	287,139	0	572	0	572	0	287,711	0	9,574	9,574	16,830	05/01/2035
91324P-AR-3	UNITEDHEALTH GROUP INC 5.800% 03/15/36		10/24/2022	JANE STREET CAPITAL		494,030	500,000	445,980	461,974	0	1,366	0	1,366	0	463,341	0	30,689	30,689	32,303	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC 6.500% 06/15/37		10/24/2022	JANE STREET CAPITAL		5,202,350	5,000,000	4,944,800	4,959,019	0	1,571	0	1,571	0	4,960,590	0	241,760	241,760	280,764	06/15/2037
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A 5.500% 11/01/25		08/31/2022	BANK OF AMERICA		91,850	110,000	108,213	108,943	0	168	0	168	0	109,112	0	(17,262)	(17,262)	5,058	11/01/2025
92344G-AX-4	VERIZON COMMUNICATIONS 5.850% 09/15/35		10/24/2022	JANE STREET CAPITAL		955,130	1,000,000	895,000	927,203	0	2,755	0	2,755	0	929,958	0	25,172	25,172	65,163	09/15/2035
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		12/31/2022	Redemption 100.0000		12,232	12,232	12,232	12,232	0	0	0	0	0	12,232	0	0	0	198	10/14/2049
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 4.876% 10/25/45		12/27/2022	Paydown		7,476	7,476	7,548	7,548	0	(72)	0	(72)	0	7,476	0	0	0	66	10/25/2045
92936Y-AG-6	WF RBS COMMERCIAL MORTGAGE SERIES 2012-C8 CLASS C 4.888% 08/15/45		07/01/2022	Paydown		1,000,000	1,000,000	1,000,000	984,692	0	15,308	0	15,308	0	1,000,000	0	0	0	28,654	08/15/2045
92940P-AG-9	WRKCO INC 3.000% 06/15/33		01/24/2022	U.S. BANCORP INVESTMENTS INC		1,002,360	1,000,000	997,640	997,887	0	11	0	11	0	997,897	0	4,463	4,463	3,417	06/15/2033
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		10/31/2022	Redemption 100.0000		67,042	67,042	67,042	67,042	0	0	0	0	0	67,042	0	0	0	2,592	01/31/2028
931142-CB-7	WAL MART STORES INC 5.250% 09/01/35		05/11/2022	BANK OF AMERICA		1,116,170	1,000,000	961,320	974,610	0	462	0	462	0	975,071	0	141,099	141,099	36,750	09/01/2035
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 4.559% 07/25/47		12/27/2022	Paydown		21,876	21,876	14,150	14,150	0	7,726	0	7,726	0	21,876	0	0	0	72	07/25/2047
93884P-DW-7	WASHINGTON GAS LIGHT CO SERIES K 3.796% 09/15/46		02/25/2022	JANE STREET CAPITAL		1,328,002	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	28,002	28,002	22,755	09/15/2046
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 3.008% 08/25/46		12/01/2022	Paydown		8,973	7,892	4,936	4,936	0	4,037	0	4,037	0	8,973	0	0	0	46	08/25/2046
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 4.589% 12/25/36		12/25/2022	Paydown		10,045	10,045	5,929	5,929	0	4,116	0	4,116	0	10,045	0	0	0	39	12/25/2036
94974B-GP-9	WELLS FARGO & COMPANY SERIES MTN 3.550% 09/29/25		03/16/2022	BARCLAYS CAPITAL		304,293	300,000	299,475	299,782	0	11	0	11	0	299,793	0	4,500	4,500	5,000	09/29/2025
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		12/01/2022	Paydown		43,779	43,779	46,401	46,401	0	(2,622)	0	(2,622)	0	43,779	0	0	0	496	05/25/2050
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		12/01/2022	Paydown		12,959	12,959	12,959	12,959	0	0	0	0	0	12,959	0	0	0	153	07/25/2049
95002F-AE-4	WELLS FARGO MORTGAGE BACKED S SERIES 2019-4 CLASS A5 144A 3.500% 09/25/49		12/01/2022	Paydown		229,168	229,168	233,111	233,111	0	(3,943)	0	(3,943)	0	229,168	0	0	0	3,024	09/25/2049
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		12/01/2022	Paydown		60,369	60,369	61,852	61,852	0	(1,482)	0	(1,482)	0	60,369	0	0	0	603	12/25/2049
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A 3.000% 12/25/49		12/01/2022	Paydown		121,062	121,062	127,622	127,622	0	(6,560)	0	(6,560)	0	121,062	0	0	0	1,157	12/25/2049
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		12/01/2022	Paydown		34,799	34,799	36,273	36,273	0	(1,473)	0	(1,473)	0	34,799	0	0	0	383	06/25/2050
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		12/15/2022	Paydown		19,500	19,500	19,489	19,489	0	11	0	11	0	19,500	0	0	0	473	03/15/2048
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		12/15/2022	Paydown		15,000	15,000	14,878	14,878	0	122	0	122	0	15,000	0	0	0	260	06/15/2051
955306-B@-3	WEST PHARMACEUTICAL SERVI 3.670% 07/05/22		07/05/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,700	07/05/2022
958102-AM-7	WESTERN DIGITAL CORP 4.750% 02/15/26		05/04/2022	JEFFERIES & COMPANY INC		208,950	210,000	203,950	206,399	0	271	0	271	0	206,670	0	2,280	2,280	7,232	02/15/2026
958102-AR-6	WESTERN DIGITAL CORP 3.100% 02/01/32		05/04/2022	BANK OF AMERICA		203,748	250,000	249,315	249,319	0	13	0	13	0	249,332	0	(45,585)	(45,585)	3,143	02/01/2032
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40		07/31/2022	Redemption 100.0000		5,025	5,025	5,025	5,025	0	0	0	0	0	5,025	0	0	0	113	03/31/2040
96950F-AM-6	WILLIAMS COMPANIES INC 4.300% 03/04/24		06/08/2022	JANE STREET CAPITAL		2,024,180	2,000,000	2,012,430	2,004,777	0	(979)	0	(979)	0	2,003,797	0	20,383	20,383	65,933	03/04/2024
97314@-AA-3	WIND ENERGY TRANSMISSION 3.670% 12/18/34		12/31/2022	Redemption 100.0000		29,379	29,379	29,482	29,483	0	(105)	0	(105)	0	29,379	0	0	0	674	12/18/2034
983024-AN-0	WYETH LLC 5.950% 04/01/37		09/29/2022	MORGAN STANLEY & CO. INC.		1,048,120	1,000,000	993,210	995,150	0	151	0	151	0	995,301	0	52,819	52,819	59,831	04/01/2037

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
98581*-AA-9	YELLOWSTONE ENERGY LTD 5.750% 12/31/26		12/31/2022	Redemption 100.0000		39,242	39,242	39,242	39,242	0	0	0	0	0	39,242	0	0	0	1,955	12/31/2026
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		10/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	101	07/30/2051
98956P-AT-9	ZIMMER BIOMET HOLDINGS 3.550% 03/20/30		09/09/2022	JANE STREET CAPITAL		1,796,380	2,000,000	1,995,160	1,995,902	0	304	0	304	0	1,996,206	0	(199,826)	(199,826)	69,619	03/20/2030
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH 3.080% 07/25/22		07/25/2022	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,400	07/25/2022
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD 1.170% 07/19/24		03/30/2022	Tax Free Exchange		575,925	575,925	575,925	568,600	0	0	0	0	7,325	575,925	0	0	0	4,607	07/19/2024
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30	A	07/15/2022	Redemption 100.0000		51,200	51,200	46,368	46,730	0	4,470	0	4,470	0	51,200	0	0	0	1,267	01/15/2030
009090-AA-9	AIR CANADA 2015 1B PTT SERIES 144A 3.600% 03/15/27	A	09/15/2022	Redemption 100.0000		14,475	14,475	14,475	14,475	0	0	0	0	0	14,475	0	0	0	391	03/15/2027
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 04/01/29	A	10/01/2022	Redemption 100.0000		62,852	62,852	62,852	62,852	0	0	0	0	0	62,852	0	0	0	2,475	04/01/2029
01626P-AH-9	ALIMENTATION COUCHE TARD INC SERIES 144A 3.550% 07/26/27	A	09/09/2022	JANE STREET CAPITAL		930,010	1,000,000	998,660	999,196	0	93	0	93	0	999,289	0	(69,279)	(69,279)	40,135	07/26/2027
11271L-AC-6	BROOKFIELD FINANCE INC 3.900% 01/25/28	A	09/15/2022	GOLDMAN SACHS & CO.		1,386,690	1,500,000	1,494,810	1,496,629	0	359	0	359	0	1,496,988	0	(110,298)	(110,298)	67,275	01/25/2028
11271R-AA-7	BROOKFIELD FINANCE LLC 4.000% 04/01/24		05/26/2022	GOLDMAN SACHS & CO.		3,039,330	3,000,000	2,992,260	2,997,320	0	475	0	475	0	2,997,795	0	41,535	41,535	80,000	04/01/2024
136375-BQ-4	CANADIAN NATL RAILWAY CO 6.375% 11/15/37	A	10/12/2022	JEFFERIES & COMPANY INC		2,095,740	2,000,000	1,994,860	1,996,443	0	105	0	105	0	1,996,548	0	99,192	99,192	116,521	11/15/2037
13645R-AT-1	CANADIAN PACIFIC RR CO 3.700% 02/01/26	A	04/07/2022	JP MORGAN CHASE		755,273	750,000	747,353	748,845	0	72	0	72	0	748,918	0	6,355	6,355	19,271	02/01/2026
292766-A#-9	ENERPLUS CORP 4.400% 05/15/24	A	05/15/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,400	05/15/2024
292766-A@-1	ENERPLUS CORP 4.400% 05/15/22	A	05/15/2022	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,000	05/15/2022
67077M-AF-5	NUTRIEN LTD 5.875% 12/01/36	A	10/24/2022	JANE STREET CAPITAL		478,075	500,000	461,910	472,446	0	931	0	931	0	473,377	0	4,698	4,698	26,519	12/01/2036
C4111#-AF-8	GRAYMONT LTD 6.870% 01/10/23	A	07/10/2022	Redemption 100.0000		184,615	184,615	184,615	184,615	0	0	0	0	0	184,615	0	0	0	9,512	01/10/2023
00173*-AC-5	ALS TESTING SERVICES GROUP INC 4.790% 07/19/22	C	07/19/2022	Maturity		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	205,970	07/19/2022
00173*-AE-1	ALS TESTING SERVICES GROUP INC 4.170% 07/19/22	C	07/19/2022	Maturity		100,000	100,000	100,618	100,051	0	(51)	0	(51)	0	100,000	0	0	0	4,170	07/19/2022
01609W-AT-9	ALIBABA GROUP HOLDING LTD 3.400% 12/06/27	D	03/17/2022	JP MORGAN CHASE		5,702,676	5,800,000	5,798,028	5,800,000	0	(1,207)	0	(1,207)	0	5,798,793	0	(96,117)	(96,117)	57,517	12/06/2027
05330K-A@-4	AUTO METRO PUERTO RICO METROPOLITANAS 7.500% 12/31/38	C	12/31/2022	Redemption 100.0000		10,800	10,800	10,800	10,800	0	0	0	0	0	10,800	0	0	0	529	12/31/2038
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	D	12/31/2022	Redemption 100.0000		36,006	36,006	35,346	35,346	0	660	0	660	0	36,006	0	0	0	1,519	06/30/2035
06738E-AT-2	BARCLAYS PLC 5.534% 01/10/23	D	01/10/2022	Call 100.0000		2,000,000	2,000,000	1,810,470	1,923,596	0	1,987	0	1,987	0	1,925,582	0	74,418	74,418	8,731	01/10/2023
08866T-AB-8	BIB MERCHANT VOUCHER RECE 4.180% 04/07/28	D	10/07/2022	Redemption 100.0000		68,407	68,407	68,407	68,407	0	0	0	0	0	68,407	0	0	0	1,796	04/07/2028
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.800% 09/20/31	C	12/20/2022	Redemption 100.0000		189,471	189,471	189,471	189,471	0	0	0	0	0	189,471	0	0	0	4,521	09/20/2031
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D	09/13/2022	BANK OF NEW YORK		245,849	274,000	271,183	271,670	0	184	0	184	0	271,853	0	(26,004)	(26,004)	8,602	01/22/2030
30251G-AW-7	FMG RESOURCES AUG 2006 SERIES 144A 5.125% 05/15/24	D	08/10/2022	Various		30,119	30,000	30,100	30,036	0	(10)	0	(10)	0	30,027	0	92	92	1,133	05/15/2024
368266-AF-9	GAZPROM OAO SERIES 144A 6.510% 03/07/22	D	03/07/2022	Maturity		125,000	125,000	128,906	125,088	0	(88)	0	(88)	0	125,000	0	0	0	4,069	03/07/2022
456837-AH-6	ING GROEP NV 3.950% 03/29/27	D	09/15/2022	GOLDMAN SACHS & CO.		948,510	1,000,000	998,690	999,250	0	93	0	93	0	999,343	0	(50,833)	(50,833)	38,403	03/29/2027
53944Y-AD-5	LLOYDS BANK PLC 3.750% 01/11/27	D	08/04/2022	BARCLAYS CAPITAL		975,740	1,000,000	1,016,840	1,009,827	0	(1,091)	0	(1,091)	0	1,008,735	0	(32,995)	(32,995)	40,313	01/11/2027
549875-AB-8	LUKOIL CAPITAL DAC SERIES 144A 3.600% 10/26/31	D	08/10/2022	BNP PAIRBAS		350,000	500,000	267,000	500,000	0	0	233,000	(233,000)	0	267,000	0	83,000	83,000	14,270	10/26/2031
55608P-AQ-7	MACQUARIE BANK LTD SERIES 144A 4.000% 07/29/25	D	04/26/2022	JEFFERIES & COMPANY INC		3,028,590	3,000,000	2,995,590	2,998,219	0	151	0	151	0	2,998,369	0	30,221	30,221	89,667	07/29/2025
60688X-AU-4	MIZUHO BANK LTD SERIES 144A 3.200% 03/26/25	D	03/16/2022	BARCLAYS CAPITAL		611,526	600,000	598,776	599,561	0	27	0	27	0	599,588	0	11,938	11,938	9,173	03/26/2025

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
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A 3.250% 05/11/41	D	05/19/2022	Tax Free Exchange		528,204	500,000	528,935	528,652	0	(448)	0	(448)	0	528,204	0	0	0	8,486	05/11/2041
62954H-AK-4	NXP BV NXP FDG NXP USA SERIES 144A 3.125% 02/15/42	D	05/19/2022	Tax Free Exchange		989,232	1,000,000	989,080	989,101	0	131	0	131	0	989,232	0	0	0	14,670	02/15/2042
63859W-AF-6	NATIONWIDE BLDG SOCIETY SERIES 144A 4.125% 10/18/32	D	06/10/2022	BANK OF NEW YORK		961,710	1,000,000	999,110	999,307	0	23	0	23	0	999,330	0	(37,620)	(37,620)	26,583	10/18/2032
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49	C	09/20/2022	Paydown		98,133	98,133	97,644	97,644	0	488	0	488	0	98,133	0	0	0	2,944	08/24/2049
74166G-AA-7	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AD 144A 3.500% 04/15/38	C	08/01/2022	Paydown		3,840,000	3,840,000	3,827,835	3,827,835	0	12,165	0	12,165	0	3,840,000	0	0	0	89,600	04/15/2038
771196-AU-6	ROCHE HOLDINGS INC SERIES 144A 7.000% 03/01/39	C	10/24/2022	JANE STREET CAPITAL		226,630	200,000	194,556	195,653	0	109	0	109	0	195,762	0	30,868	30,868	16,139	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC SERIES 144A 3.350% 09/30/24	C	03/14/2022	JANE STREET CAPITAL		1,021,750	1,000,000	997,470	999,219	0	56	0	56	0	999,275	0	22,475	22,475	15,354	09/30/2024
78448T-AD-4	SMBC AVIATION CAPITAL FI SERIES 144A 4.125% 07/15/23	D	09/07/2022	SMBC NIKKO SECURITIES AMERICA		3,470,705	3,500,000	3,495,240	3,500,000	0	(893)	0	(893)	0	3,499,107	0	(28,402)	(28,402)	166,031	07/15/2023
786584-A@-1	SAFRAN SA 4.280% 02/09/22	D	02/09/2022	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,100	02/09/2022
801060-AD-6	SANOFI 3.625% 06/19/28	D	03/16/2022	BARCLAYS CAPITAL		2,093,340	2,000,000	1,985,400	1,989,958	0	293	0	293	0	1,990,251	0	103,089	103,089	17,924	06/19/2028
87164K-AH-7	SYNGENTA FINANCE NV SERIES 144A 4.441% 04/24/23	D	06/15/2022	BARCLAYS CAPITAL		1,000,860	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	860	860	28,743	04/24/2023
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A 3.595% 01/19/28	D	04/25/2022	Various		1,933,122	2,000,000	1,999,500	2,000,000	0	(311)	0	(311)	0	1,999,689	0	(66,567)	(66,567)	51,729	01/19/2028
89233P-5T-9	TOYOTA MOTOR CREDIT CORP SERIES MTN 3.300% 01/12/22	C	01/12/2022	Maturity		5,000,000	5,000,000	4,981,450	4,999,934	0	66	0	66	0	5,000,000	0	0	0	82,500	01/12/2022
902133-AR-8	TYCO ELECTRONICS GROUP S 3.450% 08/01/24	D	03/16/2022	BARCLAYS CAPITAL		508,475	500,000	498,070	499,436	0	44	0	44	0	499,480	0	8,995	8,995	10,877	08/01/2024
91911T-AH-6	VALE OVERSEAS LTD 6.875% 11/21/36	D	06/14/2022	Call 111.5140		390,299	350,000	371,947	370,164	0	(350)	0	(350)	0	369,814	0	(19,814)	(19,814)	53,868	11/21/2036
F9731#-AG-2	VICAT S A 6.110% 12/01/22	D	12/01/2022	Maturity		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,110	12/01/2022
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	12/31/2022	Redemption 100.0000		49,440	49,440	49,440	49,441	0	(1)	0	(1)	0	49,440	0	0	0	1,075	09/30/2045
G6164#-AC-2	MITIE TREASURY MANAGEMENT TREASURY MANAGEMENT 3.850% 12/16/22	D	12/16/2022	Maturity		1,500,000	1,500,000	1,251,930	1,439,837	0	60,163	0	60,163	0	1,500,000	0	0	0	76,135	12/16/2022
G6363#-AT-4	NORDIC AVIATION 29 DAC 6.580% 03/14/25	D	06/01/2022	Taxable Exchange		741,979	928,635	741,979	741,979	0	0	0	0	0	741,979	0	0	0	0	03/14/2025
G6363#-AU-1	NORDIC AVIATION 29 DAC 6.830% 03/14/27	D	06/01/2022	Various		1,229,349	1,446,293	1,229,349	1,229,349	0	0	0	0	0	1,229,349	0	0	0	0	03/14/2027
G6363#-AX-5	NORDIC AVIATION 29 DAC 5.120% 02/27/28	D	06/01/2022	Various		819,141	1,023,926	819,141	819,141	0	0	0	0	0	819,141	0	0	0	0	02/27/2028
G6390@-AB-2	NAMPA LTD 5.250% 05/28/23	D	07/01/2022	Call 100.0000		(98,019)	(98,019)	(98,019)	(98,019)	0	0	0	0	0	(98,019)	0	0	0	1,394	05/28/2023
G6390@-AB-2	NAMPA LTD 5.250% 05/28/23	D	07/01/2022	Redemption 100.0000		20,448	20,448	20,448	20,448	0	0	0	0	0	20,448	0	0	0	542	05/28/2023
G9850@-AG-8	YORKSHIRE WATER SERVICES 5.070% 01/05/22	D	01/05/2022	Maturity		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	62,259	01/05/2022
K7017#-AA-8	MERIDIAN SPIRIT APS 4.110% 08/01/30	D	12/31/2022	Redemption 100.0000		35,358	35,358	35,358	35,358	0	0	0	0	0	35,358	0	0	0	917	08/01/2030
L8038*-AA-4	SBM B BALEAI AZUL 5.500% 09/15/27	D	12/15/2022	Redemption 100.0000		37,625	37,625	37,625	37,625	0	0	0	0	0	37,625	0	0	0	1,311	09/15/2027
N7660#-AM-9	SHV NEDERLAND BV HOLDINGS NV 4.420% 03/28/22	D	03/28/2022	Maturity		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	39,780	03/28/2022
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	D	12/30/2022	Redemption 100.0000		13,587	13,587	13,587	13,567	0	20	0	20	0	13,587	0	0	0	521	06/30/2034
P4001#-AA-8	EOLIC MESA LA PAZ S DE R 5.980% 12/20/44	D	12/20/2022	Redemption 100.0000		19,970	19,970	19,970	19,970	0	0	0	0	0	19,970	0	0	0	522	12/20/2044
P7003*-AA-3	LA BUFA WIND SAPI DE CV 6.770% 09/30/37	D	12/31/2022	Redemption 100.0000		12,636	12,636	12,636	12,637	0	0	0	0	0	12,636	0	0	0	537	09/30/2037
Q3946*-AE-3	FOXTEL FOXTEL 4.270% 07/25/22	D	07/25/2022	Maturity		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	72,590	07/25/2022
Q7397#-AP-9	VISY GMG 6.250% 11/04/26	D	11/04/2022	Redemption 100.0000		55,556	55,556	55,556	55,555	0	0	0	0	0	55,556	0	0	0	3,472	11/04/2026
Q8806#-AA-5	TABCORP FINANCE PTY LTD 4.570% 06/12/26	D	06/01/2022	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,227	06/12/2026
Q8806#-AB-3	TABCORP FINANCE PTY LTD 4.720% 06/12/28	D	06/01/2022	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,579	06/12/2028

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
Q8806#-AC-1	TABCORP FINANCE PTY LTD 4.820% 06/12/30	D	06/01/2022	Various		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,814	06/12/2030
T8677*-AA-2	SOGEFI SPA 6.000% 06/01/23	D	06/01/2022	Redemption 100.0000		157,143	157,143	157,143	157,143	0	0	0	0	0	157,143	0	0	0	4,714	06/01/2023
878091-BD-8	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15		09/30/2022	Various		1,279,284	0	1,273,602	1,273,602	0	0	0	0	0	1,279,284	0	0	0	0	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						278,196,516	275,832,407	274,774,368	275,578,917	0	36,900	233,209	(196,309)	7,325	275,395,605	0	2,752,208	2,752,208	9,536,715	XXX
891160-MJ-9	TORONTO DOMINION BANK 3.625% 09/15/31	A	10/24/2022	Various		1,341,855	1,500,000	1,497,708	1,498,380	0	115	0	115	0	1,498,496	0	(156,641)	(156,641)	60,568	09/15/2031
1309999999. Subtotal - Bonds - Hybrid Securities						1,341,855	1,500,000	1,497,708	1,498,380	0	115	0	115	0	1,498,496	0	(156,641)	(156,641)	60,568	XXX
92914X-AN-9	VOYA CLO LTD SERIES 2015-2A CLASS BR 144A 5.825% 07/23/27	D	03/18/2022	Paydown		3,250,000	3,250,000	3,240,034	3,240,034	0	9,966	0	9,966	0	3,250,000	0	0	0	21,756	07/23/2027
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						3,250,000	3,250,000	3,240,034	3,240,034	0	9,966	0	9,966	0	3,250,000	0	0	0	21,756	XXX
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25		12/30/2022	Redemption 100.0000		17,493	17,493	17,319	17,319	0	175	0	175	0	17,493	0	0	0	698	06/06/2025
59100H-AG-2	META SPECIAL AEROSPACE LLC 2018 INCREMENTAL TERM LOAN 06/30/23		12/30/2022	Redemption 100.0000		100,000	100,000	99,711	99,711	0	289	0	289	0	100,000	0	0	0	3,741	06/30/2023
70466@-AA-6	POLYMER SOLUTIONS GROUP THIRD RESTATEMENT TERM LOAN 01/01/23		09/30/2022	Redemption 100.0000		9,304	9,304	9,304	9,304	0	0	0	0	0	9,304	0	0	0	289	01/01/2023
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		12/30/2022	Redemption 100.0000		2,000	2,000	1,980	1,980	0	20	0	20	0	2,000	0	0	0	83	09/21/2028
91204H-AB-1	FUSION US HOLDCO VA INC TERM LOAN 02/19/26		05/27/2022	Redemption 100.0000		199,000	199,000	194,987	194,876	0	4,124	0	4,124	0	199,000	0	0	0	6,088	02/19/2026
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEI TERM LOAN 05/15/24	C	11/15/2022	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,068	05/15/2024
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RI SERIES 2020-1 LOAN SUPPLEMENT 12/20/24	D	12/20/2022	Redemption 100.0000		65,625	65,625	65,625	65,625	0	0	0	0	0	65,625	0	0	0	1,790	12/20/2024
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						628,716	628,716	624,220	624,109	0	4,608	0	4,608	0	628,716	0	0	0	18,757	XXX
2509999997. Total - Bonds - Part 4						307,451,028	303,237,747	305,135,626	305,050,913	0	(140,892)	288,628	(429,520)	7,325	304,634,389	0	2,773,321	2,773,321	10,221,696	XXX
2509999998. Total - Bonds - Part 5						100,377,579	105,315,344	101,991,055	0	0	72,073	0	72,073	0	102,063,125	0	(1,777,892)	(1,777,892)	868,756	XXX
2509999999. Total - Bonds						407,828,607	408,553,091	407,126,681	305,050,913	0	(68,819)	288,628	(357,447)	7,325	406,697,514	0	995,429	995,429	11,090,452	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
G4289T-11-1	HARBOUR ENERGY PLC	B	05/25/2022	CORPORATE ACTION	0.000	0		0	0	0	0	0	0	0	0	0	(9,908)	(9,908)	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	0	0	0	0	0	0	0	0	(9,908)	(9,908)	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	(9,908)	(9,908)	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	(9,908)	(9,908)	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	(9,908)	(9,908)	0	XXX
6009999999 - Totals						407,828,607	XXX	407,126,681	305,050,913	0	(68,819)	288,628	(357,447)	7,325	406,697,514	0	985,521	985,521	11,090,452	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-TA-6	US TREASURY N B 1.750% 08/15/41		09/30/2022	WACHOVIA	10/03/2022	GOLDMAN SACHS & CO.	1,250,000	854,004	865,186	854,042	0	38	0	38	0	0	11,144	11,144	2,972	2,913
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/10/2022	BARCLAYS CAPITAL	02/18/2022	MITSUBISHI UFJ SECS USA	2,200,000	2,078,055	2,089,398	2,078,206	0	152	0	152	0	0	11,192	11,192	12,033	10,696
912810-TF-5	US TREASURY N B 2.375% 02/15/42		03/03/2022	Various	03/04/2022	Various	2,400,000	2,409,344	2,431,102	2,409,341	0	(3)	0	(3)	0	0	21,761	21,761	2,598	2,309
912810-TJ-7	US TREASURY N B 3.000% 08/15/52		11/03/2022	WACHOVIA	11/03/2022	BNP PARIBAS SECURITIES CORP	1,500,000	1,192,676	1,207,969	1,192,676	0	0	0	0	0	0	15,293	15,293	9,905	9,905
912810-TK-4	US TREASURY N B 3.375% 08/15/42		10/05/2022	BNP PARIBAS SECURITIES CORP	10/06/2022	CITADEL	5,000,000	4,524,414	4,552,734	4,524,458	0	44	0	44	0	0	28,276	28,276	24,304	23,845
912810-TM-0	US TREASURY N B 4.000% 11/15/42		11/30/2022	SOCIETE GENERALE	12/01/2022	JP MORGAN SECURITIES LTD	2,200,000	2,184,617	2,237,727	2,184,621	0	4	0	4	0	0	53,106	53,106	4,133	3,890
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		02/04/2022	HSBC SECURITIES USA INC.	04/11/2022	JP MORGAN CHASE	1,000,000	986,914	941,328	987,361	0	447	0	447	0	0	(46,033)	(46,033)	2,942	290
91282C-BT-7	US TREASURY N B 0.750% 03/31/26		04/19/2022	BNP PARIBAS SECURITIES CORP	04/28/2022	CITADEL	1,500,000	1,382,520	1,381,875	1,383,220	0	700	0	700	0	0	(1,345)	(1,345)	891	615
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		01/10/2022	BANK OF AMERICA	01/13/2022	CREDIT AGRICOLE SECURITIES	2,000,000	1,953,828	1,963,047	1,953,879	0	50	0	50	0	0	9,168	9,168	1,064	836
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		02/03/2022	HSBC SECURITIES USA INC.	04/11/2022	Various	5,000,000	4,988,867	4,729,590	4,989,124	0	257	0	257	0	0	(259,534)	(259,534)	15,832	967
91282C-EB-3	TREASURY NOTE 1.875% 02/28/29		03/22/2022	Various	04/27/2022	Various	5,750,000	5,632,354	5,415,723	5,633,844	0	1,490	0	1,490	0	0	(218,121)	(218,121)	15,655	5,465
91282C-EC-1	US TREASURY N B 1.875% 02/28/27		03/15/2022	WACHOVIA	04/11/2022	CITADEL	5,600,000	5,549,906	5,364,406	5,550,609	0	703	0	703	0	0	(186,203)	(186,203)	12,269	4,565
91282C-EF-4	TREASURY NOTE 2.500% 03/31/27		04/21/2022	NOMURA SECURITIES	04/26/2022	BNP PARIBAS SECURITIES CORP	2,000,000	1,954,766	1,974,453	1,954,889	0	123	0	123	0	0	19,565	19,565	3,689	3,005
91282C-EM-9	TREASURY NOTE 2.875% 04/30/29		05/06/2022	NOMURA SECURITIES	05/10/2022	CITADEL	4,500,000	4,434,961	4,464,668	4,435,007	0	46	0	46	0	0	29,661	29,661	3,867	3,164
91282C-FE-6	US TREASURY N B 3.125% 08/15/25		09/30/2022	BNP PARIBAS SECURITIES CORP	10/03/2022	BARCLAYS CAPITAL	1,250,000	1,212,988	1,217,529	1,213,022	0	34	0	34	0	0	4,507	4,507	5,307	5,201
0109999999. Subtotal - Bonds - U.S. Governments							43,150,000	41,340,214	40,836,735	41,344,299	0	4,085	0	4,085	0	0	(507,563)	(507,563)	117,461	77,666
31418E-HK-9	FNMA POOL MA4733 4.500% 09/01/52		09/26/2022	MORGAN STANLEY & CO. INC.	12/01/2022	Paydown	21,388	20,479	21,388	21,388	0	909	0	909	0	0	0	0	111	32
0909999999. Subtotal - Bonds - U.S. Special Revenues							21,388	20,479	21,388	21,388	0	909	0	909	0	0	0	0	111	32
00206R-KD-3	AT&T INC 3.100% 02/01/43		02/25/2022	BANK OF AMERICA	05/26/2022	BANK OF NEW YORK	500,000	438,640	396,305	439,113	0	473	0	473	0	0	(42,808)	(42,808)	4,951	1,292
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46		02/04/2022	GOLDMAN SACHS & CO.	03/17/2022	JP MORGAN CHASE	2,000,000	2,544,520	2,454,980	2,542,854	0	(1,666)	0	(1,666)	0	0	(87,874)	(87,874)	30,217	18,511
007903-BG-1	ADVANCED MICRO DEVICES 4.393% 06/01/52		06/07/2022	BARCLAYS CAPITAL	07/27/2022	MORGAN STANLEY & CO. INC.	500,000	500,000	510,720	500,000	0	0	0	0	0	0	10,720	10,720	3,051	0
01400E-AF-0	ALCON FINANCE CORP SERIES 144A 5.750% 12/06/52		11/29/2022	JP MORGAN SECURITIES LTD	11/30/2022	Various	1,000,000	996,740	1,012,689	996,740	0	0	0	0	0	0	15,949	15,949	0	0
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	500,000	467,980	463,840	468,050	0	70	0	70	0	0	(4,210)	(4,210)	5,151	4,352
03040W-BA-2	AMERICAN WATER CAPITAL C 4.450% 06/01/32		05/02/2022	BANK OF AMERICA	08/10/2022	MORGAN STANLEY & CO. INC.	250,000	249,208	256,228	249,225	0	18	0	18	0	0	7,002	7,002	2,998	0
03076C-AL-0	AMERIPRISE FINANCIAL INC 4.500% 05/13/32		05/10/2022	BANK OF AMERICA	09/08/2022	WACHOVIA	500,000	499,880	495,375	499,883	0	3	0	3	0	0	(4,508)	(4,508)	7,438	0
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	795,075	768,420	794,694	0	(381)	0	(381)	0	0	(26,274)	(26,274)	10,427	8,531
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		02/01/2022	JANE STREET CAPITAL	02/25/2022	JANE STREET CAPITAL	750,000	681,840	653,415	682,331	0	491	0	491	0	0	(28,916)	(28,916)	1,438	563
052769-AH-9	AUTODESK INC 2.400% 12/15/31		02/01/2022	MORGAN STANLEY & CO. INC.	03/14/2022	JANE STREET CAPITAL	750,000	718,725	654,188	719,045	0	320	0	320	0	0	(64,858)	(64,858)	7,900	5,800
053332-BB-7	AUTOZONE INC 4.750% 08/01/32		07/19/2022	BANK OF AMERICA	09/15/2022	JP MORGAN CHASE	250,000	249,763	243,003	249,765	0	3	0	3	0	0	(6,763)	(6,763)	1,583	0
05606D-AE-8	BX TRUST SERIES 2022-PSB CLASS C 144A 8.033% 08/15/39		08/04/2022	BANK OF AMERICA	12/15/2022	Paydown	5,719	5,681	5,719	5,719	0	38	0	38	0	0	0	0	121	0
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 6.296% 02/15/39		02/10/2022	CITI GROUP	12/15/2022	Paydown	17,903	17,826	17,903	17,903	0	76	0	76	0	0	0	0	132	0
09247X-AS-0	BLACKROCK INC 2.100% 02/25/32		02/03/2022	GOLDMAN SACHS & CO.	02/25/2022	JANE STREET CAPITAL	1,000,000	945,210	922,690	945,498	0	288	0	288	0	0	(22,808)	(22,808)	4,725	3,325
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		05/06/2022	INTL FCSTONE FINANCIA INC	10/20/2022	Paydown	7,500	7,197	7,500	7,500	0	303	0	303	0	0	0	0	108	11
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRU SERIES 2021-NQM3 CLASS A1 144A 1.699% 04/25/60		07/22/2022	GOLDMAN SACHS & CO.	12/01/2022	Paydown	193,296	183,994	193,296	193,296	0	9,302	0	9,302	0	0	0	0	819	228
110122-DW-5	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/52		02/15/2022	DEUTSCHE BANK	02/25/2022	JANE STREET CAPITAL	1,000,000	995,670	1,012,170	995,670	0	0	0	0	0	0	16,500	16,500	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
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/15/2022	CANTOR	12/18/2022	Paydown	39,032	36,727	39,032	39,032	0	2,305	0	2,305	0	0	0	0	325	52
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67		05/26/2022	CREDIT SUISSE FIRST BOSTON	12/01/2022	Paydown	22,168	22,168	22,168	22,168	0	0	0	0	0	0	0	0	321	84
141781-BW-3	CARGILL INC SERIES 144A 4.000% 06/22/32		04/19/2022	BANK OF AMERICA	04/26/2022	BANK OF AMERICA	1,000,000	993,390	1,005,640	993,394	0	4	0	4	0	0	12,246	12,246	667	0
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		05/03/2022	BARCLAYS CAPITAL	12/01/2022	Paydown	77,925	77,901	77,925	77,925	0	24	0	24	0	0	0	0	1,061	384
231021-AT-3	CUMMINS INC 1.500% 09/01/30		02/01/2022	DEUTSCHE BANK	02/25/2022	JANE STREET CAPITAL	750,000	692,033	667,350	692,509	0	476	0	476	0	0	(25,159)	(25,159)	5,625	4,750
235851-AW-2	DANAHER CORP 2.800% 12/10/51		04/20/2022	BNP PARIBAS SECURITIES CORP	07/27/2022	MORGAN STANLEY & CO. INC.	1,000,000	750,970	761,780	752,131	0	1,161	0	1,161	0	0	9,649	9,649	17,811	10,267
25278X-AW-9	DIAMONDBACK ENERGY INC 6.250% 03/15/53		11/29/2022	TD SECURITIES USA	12/01/2022	GOLDMAN SACHS & CO.	1,000,000	999,850	1,018,100	999,850	0	0	0	0	0	0	18,250	18,250	0	0
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		09/29/2022	Various	10/25/2022	Paydown	3,800	3,219	3,800	3,800	0	581	0	581	0	0	0	0	34	17
276480-AA-8	EASTERN GAS TRAN SERIES 144A 3.900% 11/15/49		02/15/2022	MITSUBISHI UFJ SECS USA	08/31/2022	Tax Free Exchange	1,000,000	958,190	958,680	958,680	0	490	0	490	0	0	0	0	30,983	9,967
278865-BF-6	ECOLAB INC 1.300% 01/30/31		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	683,288	660,368	683,771	0	483	0	483	0	0	(23,403)	(23,403)	840	81
29670G-AF-9	ESSENTIAL UTILITIES INC 2.400% 05/01/31		02/01/2022	JANE STREET CAPITAL	02/25/2022	JANE STREET CAPITAL	750,000	731,025	695,445	731,162	0	137	0	137	0	0	(35,717)	(35,717)	6,000	4,600
29736R-AR-1	ESTEE LAUDER CO INC 1.950% 03/15/31		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	718,388	696,315	718,628	0	240	0	240	0	0	(22,313)	(22,313)	6,744	5,606
30231G-AW-2	EXXON MOBIL CORP 4.114% 03/01/46		02/25/2022	BANK OF AMERICA	08/04/2022	HSBC SECURITIES USA INC.	1,000,000	1,070,700	972,160	1,069,864	0	(836)	0	(836)	0	0	(97,704)	(97,704)	17,942	0
30303M-8E-5	META PLATFORM INC SERIES 144A 4.450% 08/15/52		08/04/2022	MORGAN STANLEY & CO. INC.	12/29/2022	Tax Free Exchange	1,000,000	998,350	998,366	998,366	0	16	0	16	0	0	0	0	17,306	0
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		04/14/2022	CREDIT SUISSE FIRST BOSTON	12/01/2022	Paydown	25,787	25,679	25,787	25,787	0	107	0	107	0	0	0	0	333	55
337738-AU-2	FISERV INC 3.500% 07/01/29		09/09/2022	JANE STREET CAPITAL	09/27/2022	SUSQUEHANNA FINANCIAL GROUP	250,000	228,655	217,953	228,773	0	118	0	118	0	0	(10,820)	(10,820)	2,139	1,750
337738-BC-1	FISERV INC 2.650% 06/01/30		02/01/2022	BNP PARIBAS SECURITIES CORP	03/14/2022	JANE STREET CAPITAL	750,000	735,713	680,745	735,887	0	175	0	175	0	0	(55,142)	(55,142)	5,742	3,423
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		07/12/2022	GOLDMAN SACHS & CO.	12/01/2022	Paydown	7,984	6,669	7,984	7,984	0	1,315	0	1,315	0	0	0	0	46	7
36264F-AC-5	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/29		03/21/2022	BANK OF AMERICA	07/13/2022	BNP PARIBAS SECURITIES CORP	250,000	248,183	236,193	248,254	0	71	0	71	0	0	(12,061)	(12,061)	2,602	0
36264F-AE-1	GSK CONSUMER HEALTHCARE SERIES 144A 4.000% 03/24/52		07/13/2022	Various	11/02/2022	Tax Free Exchange	1,300,000	1,251,334	1,251,688	1,251,688	0	354	0	354	0	0	0	0	31,489	3,700
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		04/28/2022	GOLDMAN SACHS & CO.	12/01/2022	Paydown	12,105	10,382	12,105	12,105	0	1,723	0	1,723	0	0	0	0	101	24
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		03/18/2022	GOLDMAN SACHS & CO.	12/01/2022	Paydown	103,199	96,459	103,199	103,199	0	6,740	0	6,740	0	0	0	0	1,013	215
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	1,000,000	1,102,150	1,083,870	1,101,939	0	(211)	0	(211)	0	0	(18,069)	(18,069)	20,069	17,708
375558-AX-1	GILEAD SCIENCES INC 4.800% 04/01/44		10/24/2022	BARCLAYS CAPITAL	12/01/2022	Various	625,000	524,444	583,583	524,652	0	209	0	209	0	0	58,930	58,930	4,667	2,083
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A 4.000% 04/20/49		04/13/2022	CREDIT SUISSE FIRST BOSTON	12/20/2022	Paydown	11,533	11,380	11,533	11,533	0	153	0	153	0	0	0	0	111	0
427866-BE-7	HERSHEY COMPANY 1.700% 06/01/30		02/01/2022	JANE STREET CAPITAL	02/25/2022	JANE STREET CAPITAL	750,000	713,918	690,960	714,204	0	286	0	286	0	0	(23,244)	(23,244)	3,188	2,196
437076-CP-5	HOME DEPOT INC 3.250% 04/15/32		03/24/2022	MORGAN STANLEY & CO. INC.	06/16/2022	MITSUBISHI UFJ SECS USA	1,000,000	994,810	914,540	994,909	0	99	0	99	0	0	(80,369)	(80,369)	7,493	0
437076-CQ-3	HOME DEPOT INC 3.625% 04/15/52		03/24/2022	MORGAN STANLEY & CO. INC.	08/04/2022	SUSQUEHANNA FINANCIAL GROUP	1,000,000	978,630	900,540	978,777	0	147	0	147	0	0	(78,237)	(78,237)	13,090	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
440452-AF-7	HORMEL FOODS CORP 1.800% 06/11/30		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	714,893	690,345	715,169	0	277	0	277	0	0	(24,824)	(24,824)	3,000	1,950
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		04/14/2022	BARCLAYS CAPITAL	12/01/2022	Paydown	28,640	28,640	28,640	28,640	0	0	0	0	0	0	0	0	479	70
458140-BL-3	INTEL CORP 4.600% 03/25/40		10/24/2022	BARCLAYS CAPITAL	11/10/2022	MORGAN STANLEY & CO. INC.	250,000	207,468	219,070	207,546	0	78	0	78	0	0	11,524	11,524	1,597	990
45866F-AW-4	INTERCONTINENTAL EXCHANGE IN 4.600% 03/15/33		05/12/2022	GOLDMAN SACHS & CO.	09/15/2022	UBS	1,000,000	999,470	970,990	999,470	0	0	0	0	0	0	(28,480)	(28,480)	14,822	0
459200-KB-6	IBM CORP 4.150% 05/15/39		10/24/2022	BARCLAYS CAPITAL	11/10/2022	MORGAN STANLEY & CO. INC.	250,000	198,475	208,793	198,578	0	103	0	103	0	0	10,214	10,214	5,188	4,640
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		07/12/2022	JP MORGAN CHASE	12/01/2022	Paydown	11,650	9,742	11,650	11,650	0	1,908	0	1,908	0	0	0	0	66	11
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		07/12/2022	JP MORGAN CHASE	12/01/2022	Paydown	11,366	9,521	11,366	11,366	0	1,845	0	1,845	0	0	0	0	76	10
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		07/12/2022	JP MORGAN CHASE	12/01/2022	Paydown	10,283	8,613	10,283	10,283	0	1,669	0	1,669	0	0	0	0	62	9
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		03/23/2022	JP MORGAN CHASE	12/01/2022	Paydown	54,122	50,156	54,122	54,122	0	3,966	0	3,966	0	0	0	0	510	113
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		04/27/2022	JP MORGAN CHASE	12/01/2022	Paydown	21,863	20,763	21,863	21,863	0	1,100	0	1,100	0	0	0	0	259	60
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		04/27/2022	JP MORGAN CHASE	12/01/2022	Paydown	21,863	20,124	21,863	21,863	0	1,739	0	1,739	0	0	0	0	222	51
478160-CL-6	JOHNSON & JOHNSON 3.400% 01/15/38		09/09/2022	JANE STREET CAPITAL	10/24/2022	JANE STREET CAPITAL	250,000	221,883	198,430	222,038	0	156	0	156	0	0	(23,608)	(23,608)	2,385	1,369
487836-BX-5	KELLOGG CO 2.100% 06/01/30		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	716,033	698,258	716,299	0	266	0	266	0	0	(18,041)	(18,041)	3,938	2,713
50155Q-AG-5	KYNDRYL HOLDINGS INC SERIES 144A 4.100% 10/15/41		09/08/2022	Various	09/27/2022	Tax Free Exchange	1,500,000	903,100	903,689	903,689	0	589	0	589	0	0	0	0	27,675	25,113
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 7.159% 03/15/39		03/14/2022	DEUTSCHE BANK SECURITIES	12/15/2022	Paydown	125,000	124,844	125,000	125,000	0	156	0	156	0	0	0	0	1,975	0
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		03/22/2022	BANK OF AMERICA	07/13/2022	JANE STREET CAPITAL	2,500,000	2,499,575	2,357,225	2,499,595	0	20	0	20	0	0	(142,370)	(142,370)	28,906	0
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		06/07/2022	BARCLAYS CAPITAL	12/01/2022	Paydown	20,646	20,197	20,646	20,646	0	449	0	449	0	0	0	0	170	87
571748-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		02/03/2022	GOLDMAN SACHS & CO.	02/25/2022	JANE STREET CAPITAL	500,000	481,545	465,395	481,647	0	102	0	102	0	0	(16,252)	(16,252)	2,738	1,946
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/03/2022	BNP PARIBAS SECURITIES CORP	02/25/2022	JANE STREET CAPITAL	500,000	460,620	449,875	460,856	0	236	0	236	0	0	(10,981)	(10,981)	5,036	4,419
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	1,000,000	867,810	865,520	868,102	0	292	0	292	0	0	(2,582)	(2,582)	5,679	4,374
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		04/21/2022	MORGAN STANLEY & CO. INC.	12/01/2022	Paydown	38,239	34,714	38,239	38,239	0	3,525	0	3,525	0	0	0	0	354	80
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		04/27/2022	MORGAN STANLEY & CO. INC.	12/01/2022	Paydown	28,584	28,190	28,584	28,584	0	394	0	394	0	0	0	0	299	102
665859-AX-2	NORTHERN TRUST CORP 6.125% 11/02/32		10/26/2022	CITIGROUP GLOBAL MARKETS	11/10/2022	CREDIT SUISSE FIRST BOSTON	4,000,000	3,985,840	4,126,800	3,985,878	0	38	0	38	0	0	140,922	140,922	8,847	0
670346-AS-4	NUCOR CORP 2.700% 06/01/30		02/01/2022	JEFFERIES & COMPANY INC	02/25/2022	JANE STREET CAPITAL	750,000	747,435	729,465	747,458	0	23	0	23	0	0	(17,993)	(17,993)	5,063	3,488
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	1,000,000	1,014,610	1,001,750	1,014,590	0	(20)	0	(20)	0	0	(12,840)	(12,840)	16,528	14,583
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		05/06/2022	GOLDMAN SACHS & CO.	12/01/2022	Paydown	53,810	48,563	53,810	53,810	0	5,246	0	5,246	0	0	0	0	313	26
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		05/03/2022	BANK OF AMERICA	12/25/2022	Paydown	19,226	16,336	19,226	19,226	0	2,890	0	2,890	0	0	0	0	164	47
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52		11/16/2022	BANK OF AMERICA	12/01/2022	Paydown	3,941	3,547	3,941	3,941	0	394	0	394	0	0	0	0	13	9
67647A-AA-3	OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52		10/13/2022	BANK OF AMERICA	12/01/2022	Paydown	11,769	10,791	11,769	11,769	0	978	0	978	0	0	0	0	66	28
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		04/27/2022	BANK OF AMERICA	12/01/2022	Paydown	22,994	21,887	22,994	22,994	0	1,107	0	1,107	0	0	0	0	256	63

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
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		09/08/2022	CREDIT SUISSE FIRST BOSTON	12/01/2022	Paydown	9,135	9,135	9,135	9,135	0	0	0	0	0	0	0	0	80	58
70450Y-AL-7	PAYPAL HOLDINGS INC 4.400% 06/01/32		05/16/2022	MORGAN STANLEY & CO. INC.	09/15/2022	MORGAN KEEGAN & COMPANY INC	500,000	498,270	483,280	498,317	0	47	0	47	0	0	(15,037)	(15,037)	7,089	0
718547-AG-7	PHILLIPS 66 CO SERIES 144A 3.750% 03/01/28		05/05/2022	Taxable Exchange	09/15/2022	JANE STREET CAPITAL	750,000	723,443	696,248	724,980	0	1,536	0	1,536	0	0	(28,732)	(28,732)	15,469	5,000
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41		09/27/2022	BNP PARIBAS SECURITIES CORP	11/21/2022	U.S. BANCORP INVESTMENTS INC	1,000,000	993,020	1,014,630	993,122	0	102	0	102	0	0	21,508	21,508	29,767	21,850
773903-AL-3	ROCKWELL AUTOMATION 1.750% 08/15/31		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	706,890	676,845	707,183	0	293	0	293	0	0	(30,338)	(30,338)	7,073	6,052
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		02/01/2022	WACHOVIA	03/14/2022	JANE STREET CAPITAL	750,000	680,535	636,788	681,287	0	752	0	752	0	0	(44,499)	(44,499)	7,656	6,125
778296-AG-8	ROSS STORES INC 1.875% 04/15/31		02/03/2022	GOLDMAN SACHS & CO.	02/25/2022	JANE STREET CAPITAL	500,000	462,520	446,135	462,745	0	225	0	225	0	0	(16,610)	(16,610)	3,542	2,917
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		07/12/2022	CITIGROUP GLOBAL MARKETS	12/01/2022	Paydown	16,444	14,224	16,444	16,444	0	2,220	0	2,220	0	0	0	0	62	11
857477-BU-6	STATE STREET CORP 4.421% 05/13/33		05/10/2022	MORGAN STANLEY & CO. INC.	09/15/2022	MORGAN STANLEY & CO. INC.	500,000	500,000	483,820	500,000	0	0	0	0	0	0	(16,180)	(16,180)	7,737	0
858119-BK-5	STEEL DYNAMICS INC 3.450% 04/15/30		09/29/2022	JP MORGAN SECURITIES LTD	11/30/2022	JANE STREET CAPITAL	500,000	423,375	442,660	424,735	0	1,360	0	1,360	0	0	17,925	17,925	10,877	8,050
858119-BM-1	STEEL DYNAMICS INC 3.250% 01/15/31		02/01/2022	MORGAN STANLEY & CO. INC.	03/14/2022	JANE STREET CAPITAL	750,000	765,368	719,108	765,196	0	(171)	0	(171)	0	0	(46,089)	(46,089)	4,063	1,219
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		02/16/2022	CREDIT SUISSE FIRST BOSTON	12/20/2022	Paydown	14,088	13,774	14,088	14,088	0	315	0	315	0	0	0	0	155	0
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		04/26/2022	CREDIT SUISSE FIRST BOSTON	10/30/2022	Paydown	27,085	26,864	27,085	27,085	0	220	0	220	0	0	0	0	605	0
87264A-AX-3	T MOBILE USA INC SERIES WI 4.375% 04/15/40		10/24/2022	BARCLAYS CAPITAL	11/30/2022	JANE STREET CAPITAL	625,000	499,650	547,644	500,063	0	413	0	413	0	0	47,581	47,581	3,570	836
87264A-CV-5	T MOBILE USA INC 5.200% 01/15/33		09/12/2022	CITIGROUP GLOBAL MARKETS	12/01/2022	WACHOVIA	300,000	299,523	304,593	299,523	0	0	0	0	0	0	5,070	5,070	3,467	0
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57		05/18/2022	MORGAN STANLEY & CO. INC.	12/01/2022	Paydown	50,765	50,333	50,765	50,765	0	432	0	432	0	0	0	0	595	141
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A 1.946% 08/25/51		09/29/2022	INTL FCSTONE FINANCIA INC	11/25/2022	Paydown	1,250	1,049	1,250	1,250	0	201	0	201	0	0	0	0	6	3
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		02/03/2022	SUNTRUST	03/09/2022	DEUTSCHE BANK AG	500,000	488,250	472,375	488,358	0	108	0	108	0	0	(15,983)	(15,983)	6,111	4,813
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	1,000,000	906,660	889,540	906,859	0	199	0	199	0	0	(17,319)	(17,319)	16,178	14,622
88579Y-BN-0	3M COMPANY 3.050% 04/15/30		02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	786,698	761,258	786,395	0	(302)	0	(302)	0	0	(25,138)	(25,138)	8,642	6,863
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		02/09/2022	CREDIT SUISSE FIRST BOSTON	03/17/2022	JP MORGAN CHASE	1,000,000	998,700	967,160	998,704	0	4	0	4	0	0	(31,544)	(31,544)	3,469	0
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	500,000	671,425	653,315	670,978	0	(447)	0	(447)	0	0	(17,663)	(17,663)	5,683	3,961
91159H-JB-7	US BANCORP 2.491% 11/03/36		02/03/2022	UBS	02/25/2022	JANE STREET CAPITAL	500,000	478,345	463,145	478,421	0	76	0	76	0	0	(15,276)	(15,276)	4,082	3,252
924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 3.800% 04/25/67		05/27/2022	CREDIT SUISSE FIRST BOSTON	12/01/2022	Paydown	38,029	37,215	38,029	38,029	0	814	0	814	0	0	0	0	413	124
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		04/22/2022	CREDIT SUISSE FIRST BOSTON	12/01/2022	Paydown	60,745	60,745	60,745	60,745	0	0	0	0	0	0	0	0	861	204
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		07/12/2022	CITIGROUP GLOBAL MARKETS	12/01/2022	Paydown	17,487	15,760	17,487	17,487	0	1,727	0	1,727	0	0	0	0	78	12
92826C-AF-9	VISA INC 4.300% 12/14/45		02/25/2022	BANK OF AMERICA	03/17/2022	JP MORGAN CHASE	500,000	569,450	554,040	569,347	0	(103)	0	(103)	0	0	(15,307)	(15,307)	5,793	4,599
94106L-BP-3	WASTE MANAGEMENT INC 1.500% 03/15/31		02/01/2022	U.S. BANCORP INVESTMENTS INC	02/25/2022	JANE STREET CAPITAL	750,000	683,010	660,578	683,509	0	499	0	499	0	0	(22,931)	(22,931)	5,188	4,313
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51		04/21/2022	WACHOVIA	12/01/2022	Paydown	24,991	23,019	24,991	24,991	0	1,972	0	1,972	0	0	0	0	226	43
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		03/23/2022	BARCLAYS CAPITAL	12/15/2022	Paydown	1,250	1,250	1,250	1,250	0	0	0	0	0	0	0	0	33	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
98388M-AD-9	XCEL ENERGY INC 4.600% 06/01/32		05/03/2022	BARCLAYS CAPITAL	09/08/2022	DEUTSCHE BANK SECURITIES	500,000	499,820	491,720	499,835	0	15	0	15	0	0	(8,115)	(8,115)	8,050	0
78016F-ZS-6	ROYAL BANK OF CANADA SERIES GMTN 4.240% 08/03/27	A	09/09/2022	JANE STREET CAPITAL	09/15/2022	JANE STREET CAPITAL	250,000	246,763	244,393	246,773	0	10	0	10	0	0	(2,380)	(2,380)	1,502	1,325
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN 3.200% 03/10/32	A	03/07/2022	TD SECURITIES USA	09/09/2022	JANE STREET CAPITAL	1,000,000	998,050	875,640	998,135	0	85	0	85	0	0	(122,495)	(122,495)	16,267	0
94106B-AC-5	WASTE CONNECTIONS INC 2.200% 01/15/32	A	02/01/2022	MORGAN STANLEY & CO. INC.	02/25/2022	JANE STREET CAPITAL	750,000	709,455	686,633	709,713	0	258	0	258	0	0	(23,080)	(23,080)	2,108	825
052528-AP-1	AUST & NZ BANKING GROUP SERIES 144A 6.742% 12/08/32	D	11/29/2022	CITIGROUP GLOBAL MARKETS	12/01/2022	JANE STREET CAPITAL	500,000	500,000	513,155	500,000	0	0	0	0	0	0	13,155	13,155	0	0
12661P-AB-5	CSL FINANCE PLC SERIES 144A 4.050% 04/27/29	D	04/20/2022	BANK OF AMERICA	05/26/2022	JP MORGAN CHASE	500,000	498,945	503,940	498,957	0	12	0	12	0	0	4,983	4,983	1,856	0
12661P-AC-3	CSL FINANCE PLC SERIES 144A 4.250% 04/27/32	D	04/20/2022	BANK OF AMERICA	07/28/2022	JEFFERIES & COMPANY INC	1,250,000	1,245,563	1,271,088	1,245,657	0	94	0	94	0	0	25,431	25,431	13,872	0
36158F-AD-2	SWISS RE AMERICA HOLDING 7.750% 06/15/30	C	08/24/2022	FTN FINANCIAL CAP MARKETS	12/02/2022	Call 118.4680	500,000	593,785	592,340	591,162	0	(2,623)	0	(2,623)	0	0	(91,162)	(91,162)	110,316	7,642
47837R-AE-0	JOHNSON CONTROLS TYCO FI 4.900% 12/01/32	D	09/06/2022	MORGAN STANLEY & CO. INC.	12/01/2022	SUNTRUST	700,000	689,563	698,299	689,689	0	126	0	126	0	0	8,610	8,610	7,718	0
606822-CB-8	MITSUBISHI UFJ FIN GRP 2.494% 10/13/32	D	02/01/2022	HSBC SECURITIES USA INC.	02/25/2022	JANE STREET CAPITAL	750,000	727,448	697,403	727,567	0	119	0	119	0	0	(30,164)	(30,164)	7,170	5,715
62877C-AA-1	NORDIC AVIATION CAPITAL 29 DAC 4.750% 06/30/26	D	06/01/2022	Taxable Exchange	09/02/2022	Call 100.0000	60,002	60,002	60,002	60,002	0	0	0	0	0	0	0	0	576	0
75625Q-AE-9	RECKITT BENCKISER TSY SERIES 144A 3.000% 06/26/27	D	02/01/2022	BARCLAYS CAPITAL	02/25/2022	JANE STREET CAPITAL	750,000	776,978	759,435	776,621	0	(357)	0	(357)	0	0	(17,186)	(17,186)	4,063	2,313
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/13/2022	CITI GROUP	07/31/2022	Redemption 100.0000	1,698	1,698	1,698	1,698	0	0	0	0	0	0	0	0	32	0
BIN1UG-YA-5	BANK LEUMI LE ISRAEL BM 5.125% 07/27/27	D	07/20/2022	CITIGROUP GLOBAL MARKETS	11/01/2022	BANK OF AMERICA	250,000	248,350	244,388	248,430	0	80	0	80	0	0	(4,042)	(4,042)	3,452	0
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L 2.940% 09/30/40	D	06/16/2022	BNP PARIBAS SECURITIES CORP	09/30/2022	Redemption 100.0000	8,040	6,528	8,040	8,040	0	1,512	0	1,512	0	0	0	0	118	53
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							62,142,956	60,629,387	59,518,456	60,696,438	0	67,054	0	67,054	0	0	(1,270,329)	(1,270,329)	751,157	288,874
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		07/13/2022	PRIVATE DIRECT	12/30/2022	Redemption 100.0000	1,000	975	1,000	1,000	0	25	0	25	0	0	0	0	27	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							1,000	975	1,000	1,000	0	25	0	25	0	0	0	0	27	0
2509999998. Total - Bonds							105,315,344	101,991,055	100,377,579	102,063,125	0	72,073	0	72,073	0	0	(1,777,892)	(1,777,892)	868,756	366,572
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								101,991,055	100,377,579	102,063,125	0	72,073	0	72,073	0	0	(1,777,892)	(1,777,892)	868,756	366,572

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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
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	2,310	5,675		8,638	0	6,995	0	0	1,086		(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	2,254	5,675		10,616	0	6,995	0	0	1,346		(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	909	1,860		6,739	0	15,155	0	0	1,484		(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	488,600	CSWAP: GBP/USD 11/23/2028	(7,360)	0	3,634	7,440		26,956	0	60,620	0	0	5,935		(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	1,092	2,830		6,519	0	15,155	0	0	1,210		(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	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	3,276	8,490		19,558	0	45,465	0	0	3,630		(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	2,445	(925)		(583)	0	6,995	0	0	512		(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	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	4,890	(1,850)		(1,166)	0	13,990	0	0	1,024		(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 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	2,251	(925)		5,666	0	6,995	0	0	1,290		(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	508,720	CSWAP: GBP/USD 2/27/2029	9,980	0	6,675	27,560		59,108	0	60,620	0	0	6,315		(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	763,080	CSWAP: GBP/USD 2/27/2029	14,970	0	10,013	41,340		88,662	0	90,930	0	0	9,473		(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	6,045	8,370		15,255	0	45,465	0	0	2,333		(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	1,600,040	CSWAP: GBP/USD 8/5/2024	(81,770)	0	26,195	36,270		66,104	0	197,015	0	0	10,109		(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	561,100	CSWAP: EUR/USD 9/13/2027	(34,725)	0	12,379	27,475		50,832	0	34,975	0	0	6,085		(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	1,122,200	CSWAP: EUR/USD 9/13/2027	(69,450)	0	24,757	54,950		101,667	0	69,950	0	0	12,170		(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	(525)	15,410		12,640	0	9,780	0	0	1,614		(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	453,120	CSWAP: AUD/USD 7/26/2027	(22,410)	0	(1,575)	46,230		37,919	0	29,340	0	0	4,843		(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	10,009	30,300		32,208	0	27,980	0	0	2,847		(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	2,502	7,575		8,052	0	6,995	0	0	712		(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	3,874	21,920		36,286	0	30,310	0	0	2,824		(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	656,250	CSWAP: GBP/USD 8/17/2027	11,850	0	9,686	54,800		90,715	0	75,775	0	0	7,061		(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	3,550	25,020		37,678	0	30,310	0	0	2,920		(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	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	14,199	100,080		150,713	0	121,240	0	0	11,681		(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	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	14,457	100,080		166,838	0	121,240	0	0	13,891		(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	3,614	25,020		41,709	0	30,310	0	0	3,473		(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	2,920	11,045		12,212	0	6,995	0	0	797		(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	(218)	11,318		10,239	0	6,395	0	0	1,141		(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 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	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	2,720	22,810		34,273	0	15,155	0	0	1,921		(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	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	2,720	22,810		34,273	0	15,155	0	0	1,921		(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	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	2,720	22,810		34,273	0	15,155	0	0	1,921		(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	2,624	22,630		29,666	0	15,155	0	0	1,465		(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	2,624	22,630		29,666	0	15,155	0	0	1,465		(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	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	3,274	10,135		22,218	0	6,995	0	0	1,600		(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	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	3,274	10,135		22,218	0	6,995	0	0	1,600		(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	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	3,274	10,135		22,218	0	6,995	0	0	1,600		(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	2,298,600	CSWAP: GBP/USD 29-NOV-2028	(1,350)	0	44,366	133,380		350,513	0	272,790	0	0	27,958		(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	17,701	51,870		136,311	0	106,085	0	0	10,873		(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	9,837	16,785		43,031	0	20,985	0	0	3,857		(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	449,280	CSWAP: EUR/USD 27-MAR-2028	(800)	0	13,115	22,380		57,375	0	27,980	0	0	5,143		(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	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	4,844	12,000		42,165	0	45,465	0	0	5,505		(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	1,615	4,000		14,055	0	15,155	0	0	1,835		(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	1,615	4,000		14,055	0	15,155	0	0	1,835		(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	767,900	CSWAP: EUR/USD 20-JUN-2026	3,220	0	16,270	20,825		42,608	0	48,965	0	0	7,153		(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	496,510	CSWAP: AUD/USD 02-DEC-2030	(20,195)	0	(1,159)	21,805		39,168	0	34,230	0	0	6,989		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(216,955)	0	303,052	1,104,173	XXX	2,069,866	0	1,857,560	0	0	202,447	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	303,052	1,104,173	XXX	2,069,866	0	1,857,560	0	0	202,447	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 CDS BUY, ICE: (MSI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/28/2020	03/20/2023	1	1,750,000	ICE: (MSI)	(36,983)	0	(17,594)	(3,310)		(3,310)	2,355	0	13,157	0	0	1	0003

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)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(36,983)	0	(17,594)	(3,310)	XXX	(3,310)	2,355	0	13,157	0	0	XXX	XXX
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	02/28/2023	8,000,000	8,000,000	REC VARIABLE/PAY VARIABLE	0	0	(13,053)	(65,243)		(65,243)	(65,243)	0	0	0	16,082		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	02/28/2023	6,000,000	6,000,000	REC VARIABLE/PAY VARIABLE	0	0	(6,353)	(78,621)		(78,621)	(78,621)	0	0	0	12,061		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	02/28/2023	3,000,000	3,000,000	REC VARIABLE/PAY VARIABLE	0	0	(4,208)	(76,452)		(76,452)	(76,452)	0	0	0	6,031		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(23,614)	(220,316)	XXX	(220,316)	(220,316)	0	0	0	34,174	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(36,983)	0	(41,208)	(223,626)	XXX	(223,626)	(217,961)	0	13,157	0	34,174	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										(36,983)	0	(17,594)	(3,310)	XXX	(3,310)	2,355	0	13,157	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(216,955)	0	303,052	1,104,173	XXX	2,069,866	0	1,857,560	0	0	202,447	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(23,614)	(220,316)	XXX	(220,316)	(220,316)	0	0	0	34,174	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(253,938)	0	261,844	880,547	XXX	1,846,240	(217,961)	1,857,560	13,157	0	236,621	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	303,052	1,104,173	XXX	2,069,866	0	1,857,560	0	0	202,447	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(36,983)	0	(41,208)	(223,626)	XXX	(223,626)	(217,961)	0	13,157	0	34,174	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										(253,938)	0	261,844	880,547	XXX	1,846,240	(217,961)	1,857,560	13,157	0	236,621	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
0003	Reduce credit 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
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	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
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	03/20/2022	MATURITY	1	0	SCDS: (BLL)	(700)	0	0	(121)	0		4	0	84	0	0	0	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default													(700)	0	0	(121)	0	XXX	4	0	84	0	0	0	XXX
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	12/28/2021	03/25/2022	03/24/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(114,648)	4,405	0		(2,683)	0	0	(114,648)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	12/28/2021	03/25/2022	03/24/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(75,911)	3,034	0		1,875	0	0	(75,911)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/01/2021	01/27/2022	01/26/2022	SALE	7,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(125,689)	6,683	0		(54,075)	0	0	(125,689)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/01/2021	01/27/2022	01/26/2022	SALE	5,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(151,236)	6,351	0		(65,719)	0	0	(151,236)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/01/2021	01/27/2022	01/26/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(106,952)	4,370	0		(48,457)	0	0	(106,952)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	01/26/2022	03/25/2022	03/24/2022	SALE	7,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(341,103)	16,555	0		0	0	0	(341,103)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	01/26/2022	03/25/2022	03/24/2022	SALE	5,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(365,479)	16,765	0		0	0	0	(365,479)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	01/26/2022	03/25/2022	03/24/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(279,283)	10,572	0		0	0	0	(279,283)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	03/25/2022	06/28/2022	06/27/2022	SALE	7,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(357,958)	16,523	0		0	0	0	(357,958)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	03/25/2022	06/28/2022	06/27/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(53,280)	1,778	0		0	0	0	(53,280)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	03/25/2022	06/28/2022	06/27/2022	SALE	5,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(556,238)	19,699	0		0	0	0	(556,238)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	03/25/2022	06/28/2022	06/27/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(110,366)	3,385	0		0	0	0	(110,366)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	03/25/2022	06/28/2022	06/27/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(398,899)	12,613	0		0	0	0	(398,899)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/19/2022	06/28/2022	06/27/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(18,444)	1,667	0		0	0	0	(18,444)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	06/27/2022	09/28/2022	09/26/2022	SALE	5,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(245,931)	6,425	0		0	0	0	(245,931)	0	0	0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A.	57ODZWZ7FF32TWEFA76	06/27/2022	09/28/2022	09/26/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(48,079)	865	0		0	0	0	(48,079)	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)
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZIIZ7FF32TIIEFA76	06/27/2022	09/28/2022	09/26/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(159,298)	4,720	0		0	0	0	(159,298)	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZIIZ7FF32TIIEFA76	06/27/2022	09/28/2022	09/26/2022	SALE	8,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(328,839)	(5,107)	0		0	0	0	(328,839)	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZIIZ7FF32TIIEFA76	06/27/2022	09/28/2022	09/26/2022	SALE	1,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(40,310)	(1,123)	0		0	0	0	(40,310)	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2022	09/28/2022	09/26/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(208,310)	(2,856)	0		0	0	0	(208,310)	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/26/2022	11/29/2022	11/28/2022	SALE	8,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	49,163	(3,950)	0		0	0	0	49,163	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/26/2022	11/29/2022	11/28/2022	SALE	6,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(53,270)	4,790	0		0	0	0	(53,270)	0	0	0001
TRS, TRSIIAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/26/2022	11/29/2022	11/28/2022	SALE	3,000,000	0	REC VARIABLE/PAY VARIABLE	0	0	(76,982)	(22)	0		0	0	0	(76,983)	0	0	0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(4,167,342)	128,142	0	XXX	(169,059)	0	0	(4,167,343)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												(700)	0	(4,167,342)	128,021	0	XXX	(169,055)	0	84	(4,167,343)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												(700)	0	0	(121)	0	XXX	4	0	84	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	(4,167,342)	128,142	0	XXX	(169,059)	0	0	(4,167,343)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												(700)	0	(4,167,342)	128,021	0	XXX	(169,055)	0	84	(4,167,343)	0	0	XXX
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2022	02/22/2022	02/22/2022	MATURITY	1	0	GBP/USD	0	0	1	0	0		0	0	0	1	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/16/2022	03/17/2022	03/17/2022	MATURITY	1	0	AUD/USD	0	0	(4)	0	0		0	0	0	(4)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	03/23/2022	03/24/2022	03/24/2022	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/16/2022	05/17/2022	05/17/2022	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	08/19/2022	08/22/2022	08/22/2022	MATURITY	1	0	GBP/USD	0	0	12	0	0		0	0	0	12	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2022	09/19/2022	09/19/2022	MATURITY	1	0	AUD/USD	0	0	0	0	0		0	0	0	0	0	0	0004
1439999999. Subtotal - Forwards - Hedging Other												0	0	9	0	0	XXX	0	0	0	9	0	0	XXX
1479999999. Subtotal - Forwards												0	0	9	0	0	XXX	0	0	0	9	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												0	0	0	0	0	XXX	0	0	0	0	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												(700)	0	(4,167,333)	128,021	0	XXX	(169,055)	0	84	(4,167,334)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	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												(700)	0	(4,167,333)	128,021	0	XXX	(169,055)	0	84	(4,167,334)	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
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
ESH3	106	21,333,560	MAR 23 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	12/13/2022	4,025.2000	3,861.0000	56,975	0	0	0	0	870,260	870,260	1,123,600	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												56,975	0	0	0	0	870,260	870,260	1,123,600	XXX	XXX
1649999999. Subtotal - Short Futures												56,975	0	0	0	0	870,260	870,260	1,123,600	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												56,975	0	0	0	0	870,260	870,260	1,123,600	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												56,975	0	0	0	0	870,260	870,260	1,123,600	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Equity Future used to hedge the increase/decrease in the equity market

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
1579999999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
ESH2	77	18,062,853	S&P500 EMINI MAR 22	VA Guaranteed Benefit Hedge	Exhibit 5	EQUITY/INDEX	03/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	12/09/2021	4,691.6500	03/31/2022	4,294.4017	Maturity	1,529,406	1,529,406	0	0	0002	50
ESM2	72	15,357,780	JUNE 22 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	EQUITY/INDEX	06/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	03/10/2022	4,266.0500	06/30/2022	3,974.9181	Maturity	1,048,076	1,048,076	0	0	0002	50
ESU2	79	15,869,323	SEP 22 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	EQUITY/INDEX	09/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	06/10/2022	4,017.5500	09/30/2022	4,100.4781	Maturity	(327,566)	(327,566)	0	0	0002	50
ESZ2	106	21,627,463	DEC 22 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	EQUITY/INDEX	12/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	09/09/2022	4,080.6533	12/31/2022	3,991.8724	Maturity	470,539	470,539	0	0	0002	50
1609999999. Subtotal - Short Futures - Hedging Other														2,720,455	2,720,455	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														2,720,455	2,720,455	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														2,720,455	2,720,455	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														2,720,455	2,720,455	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
0002	Equity Future used to hedge the increase/decrease in the equity market

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	56,975	0	56,975	1,123,600	1,123,600
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	76,720	0	76,720	127,001	0	127,001	9,885	9,885
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	74,575	0	74,575	156,408	0	156,408	16,874	16,874
Citibank, N.A. 570DZWZ7FF32TWEFA76	Y	Y	821,821	0	544,913	0	0	851,569	0	29,748	86,050	0
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	0	0	20,000	0	20,000	70,275	0	70,275	9,174	9,174
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	270,000	0	194,550	(224,016)	0	526,185	(222,065)	34,120	83,250	0
Morgan Stanley Capital Services LLC I7331LVCZKQKX577XV54	Y	Y	0	0	21,805	0	21,805	39,168	0	39,168	6,989	6,989
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	39,165	0	39,165	100,406	0	100,406	9,000	9,000
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	136,145	0	136,145	200,603	0	200,603	15,399	15,399
0299999999. Total NAIC 1 Designation			1,091,821	0	1,107,873	(224,016)	368,410	2,071,615	(222,065)	757,729	236,621	67,321
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	(3,310)	0	0	(3,310)	0	0	0
0999999999 - Gross Totals			1,091,821	0	1,107,873	(227,326)	368,410	2,128,590	(225,375)	814,704	1,360,221	1,190,921
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,107,873	(227,326)						

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)
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZ0078	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,124,219	2,000,000	2,302,661	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	860,309	810,000	932,578	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	3,942	3,942	3,942		V
0199999999 - Total				2,988,469	2,813,942	3,239,180	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)
Citibank, N.A. 57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	821,821	821,821	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	270,000	270,000	XXX		IV
0299999999 - Total				1,091,821	1,091,821	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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
36829J-AA-9	GEWMC2006-1GEWMC 2006-1 A2A - USD		6.	3,779	3,779	06/26/2062
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,779	3,779	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,779	3,779	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				3,779	3,779	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				3,779	3,779	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
05253M-PY-4	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D	500,018	500,000	02/10/2023
05253M-TD-6	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D	525,076	525,000	09/15/2023
05253M-QY-3	ANZ_AU1AUST & NZ BANKING GROUP 42DIB 2 - USD		1.D	450,055	450,000	02/03/2023
06050T-NF-5	BAC_14BANK OF AMERICA NA CREDIT 4.55% - USD		1.C	325,152	325,000	01/08/2024
06367D-2E-4	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD		1.C	550,584	550,000	12/05/2023
06367C-S8-1	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C	549,932	550,000	03/10/2023
06417L-UM-7	BNS_CN_1BANK OF NOVA SCOTIA - USD		1.C	550,444	550,000	06/05/2023
05586F-N8-6	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) CDI 1.3 - USD		1.D	400,303	400,000	05/19/2023
05586F-3C-9	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) CDI 2.7 - USD		1.D	350,173	350,000	03/17/2023
05586F-5L-7	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) CDI 2.8 - USD		1.D	474,985	475,000	09/08/2023
06054C-BC-8	BACCP_1BOFA SECURITIES INC - USD		1.G	425,118	425,000	03/09/2023
13606K-DL-7	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C	575,017	575,000	02/10/2023
13606K-RB-4	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C	551,002	550,000	12/07/2023
17330Q-CC-9	C_11CITIBANK NA CDI 4.5% 12/13/2023 - USD		1.D	400,221	400,000	12/13/2023
19424G-5T-5	CCPV_1COLLAT CP V CO LLC ABCPIB 2.11% - USD		1.G	450,080	450,000	01/13/2023
19424G-6C-1	CCPV_1COLLAT CP V CO LLC ABCPIB 2.67% - USD		1.G	300,057	300,000	02/27/2023
20271E-C3-1	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D	549,656	550,000	12/18/2023
20271E-ZH-5	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D	425,111	425,000	01/23/2023
21684L-DE-9	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C	400,100	400,000	04/06/2023
21684L-DS-8	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C	350,111	350,000	05/09/2023
21684L-DU-3	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C	250,055	250,000	02/13/2023
22532X-SF-6	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D	425,204	425,000	05/23/2023
22532X-SK-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D	350,194	350,000	02/23/2023
22532X-SD-1	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK). - USD		1.D	250,117	250,000	05/19/2023
22536U-5N-6	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD		1.D	300,278	300,000	05/09/2023
22536U-5S-5	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY. - USD		1.D	325,082	325,000	02/17/2023
22536U-3V-0	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D	425,095	425,000	01/31/2023
2332K4-MS-0	DNB_NO_1DNB BANK ASA 42DIB 2.06% 01/27/ - USD		1.C	425,125	425,000	01/27/2023
2332K4-MT-8	DNB_NO_1DNB BANK ASA 42DIB 2.23% 07/27/ - USD		1.C	425,782	425,000	07/27/2023
40435R-NT-4	HSBC_7HSBC BANK USA NA - USD		1.D	399,861	400,071	09/06/2023
40435R-MZ-1	HSBC_7HSBC BANK USA NA. - USD		1.D	425,049	425,000	01/13/2023
40435R-NQ-0	HSBC_7HSBC BANK USA NA CDI 3.01% 08/1 - USD		1.D	325,271	325,000	08/11/2023
51501H-5S-4	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.D	525,181	525,000	03/07/2023
51501H-6Q-7	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.D	425,014	425,000	03/01/2023
55607N-NY-2	MQG_AU_1MACQUARIE BANK LIMITED - USD		1.F	450,149	450,000	02/24/2023
60710R-NC-5	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD		1.E	450,193	450,000	02/10/2023
55380T-6U-9	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) - USD		1.E	325,150	325,000	03/15/2023
55380T-5J-5	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK). - USD		1.E	275,079	275,000	01/25/2023
55380U-DZ-7	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 4. - USD		1.E	550,299	550,024	06/07/2023
63254G-UB-9	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	425,204	425,000	05/08/2023
63254G-VB-8	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D	300,203	300,000	06/01/2023
63307N-HB-6	NA_CN_1NATIONAL BANK OF CANADA 42DIB 2 - USD		1.D	300,102	300,000	02/09/2023
63307N-HM-2	NA_CN_1NATIONAL BANK OF CANADA 42DIB 2 - USD		1.D	450,053	450,000	03/14/2023
63873Q-SE-5	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) 01/11/202 - USD		1.E	425,018	425,000	01/11/2023
69034C-MQ-8	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B	299,999	300,000	02/09/2023
69034C-MW-5	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B	475,088	475,000	02/28/2023
69034C-MY-1	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B	250,010	250,000	01/03/2023
78014X-HP-5	RY_CN_3@TORONTOROYAL BANK OF CANADA - USD		1.B	275,190	275,000	05/26/2023
83368Y-JN-8	SOCGENSOCIETE GENERALE. - USD		1.E	400,265	400,000	03/31/2023
83368Y-JQ-1	SOCGENSOCIETE GENERALE. - USD		1.E	425,250	425,000	03/31/2023
86565F-SA-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E	425,016	425,000	03/01/2023
86565F-SB-9	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E	350,003	349,994	03/02/2023
86564M-SD-1	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E	450,160	450,000	02/22/2023
86564M-TP-3	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E	475,028	475,000	01/18/2023
86959R-C6-5	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	375,262	375,000	04/12/2023
86959R-YZ-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	400,101	400,000	04/21/2023
87019W-EJ-0	SWEDA_1@NEWYORKSWEDBANK AB (NEW YORK) - USD		1.D	324,780	325,000	09/13/2023
89114W-XX-8	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C	325,290	325,000	05/25/2023
91127R-BV-8	UOB_SPUNITED OVERSEAS BANK LTD 42DIB - USD		1.B	300,115	300,000	02/13/2023
91127R-CE-5	UOB_SPUNITED OVERSEAS BANK LTD 42DIB - USD		1.B	350,118	350,000	02/27/2023
91127R-CH-8	UOB_SPUNITED OVERSEAS BANK LTD 42DIB - USD		1.B	375,096	375,000	03/01/2023
9612C4-U5-8	WBC_AUWESTPAC BANKING CORP - USD		1.D	350,176	350,024	03/23/2023

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
96130A-LP-1	WBC_AU@NEWYORK\WESTPAC BANKING CORP (NEW YORK) - USD		1.D	375,011	375,000	01/12/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				25,333,908	25,325,112	XXX
0527M1-NQ-4	AUTOBNAUTOBAHN FUNDING CO LLC ABCP 4. - USD		1.G	498,494	498,543	01/24/2023
147250-66-9	MERREPOBOFA IG (BBB Corps) - USD		1.A	357,000	357,000	02/06/2023
274900-20-3	SAREPOCITI A (T Bills, Notes, Bonds & - USD		1.A	9,793,907	9,793,907	01/03/2023
274900-19-3	ACA_FPREPOCREDIT A (T Bills, Notes, Bonds - USD		1.A	10,000,000	10,000,000	01/03/2023
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A	1,100,000	1,100,000	02/03/2023
274900-20-4	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A	10,000,000	10,000,000	01/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				31,749,401	31,749,451	XXX
9999999999 - Totals				57,087,089	57,078,342	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 17,163,149 — Book/Adjusted Carrying Value $ 17,149,440
2. Average balance for the year — Fair Value $ 46,318,768 — Book/Adjusted Carrying Value $ 46,328,104
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
3A	1A ...$ 31,250,907	1B ..$ 2,325,000	1C ..$ 6,050,000	1D ..$ 10,775,095	1E ..$ 4,550,018	1F ..$ 450,000	1G ..$ 1,673,543							
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 .....$ 3,779													

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999999 - 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	1,224,391	XXX.
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	3,841,236	XXX.
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	7,329,404	XXX.
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	5,796,490	XXX.
The Bank of New York Mellon	New York, NY		2.000	25,584	0	3,928,218	XXX.
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	1,980,133	XXX.
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	276,641	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	25,584	0	24,376,513	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	25,584	0	24,376,513	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	25,584	0	24,376,513	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	44,385,408	4. April	45,063,560	7. July	31,369,729	10. October	22,785,239
2. February	34,634,507	5. May	30,154,344	8. August	23,881,509	11. November	24,854,695
3. March	38,162,270	6. June	33,780,676	9. September	25,787,433	12. December	24,376,513

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS		12/29/2022	0.000		24,000,000	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						24,000,000	0	0
8609999999 - Total Cash Equivalents						24,000,000	0	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		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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	109,552	102,310
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	Statutory Deposit	0	0	26,871	24,871
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	104,131	103,774
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			0	0	0	0
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	250,000	234,961
33. New York NY	B	Statutory Deposit	212,589	205,661	0	0
34. North Carolina NC	B	Statutory Deposit	0	0	679,114	676,787
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	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			0	0	0	0
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			0	0	0	0
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			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
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	1,303,187	1,235,371
59. Subtotal	XXX	XXX	212,589	205,661	2,472,855	2,378,074
DETAILS OF WRITE-INS						
5801. Cayman Islands	O	Statutory Deposit	0	0	1,303,187	1,235,371
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	1,303,187	1,235,371

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56