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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

UNITED OF OMAHA LIFE INSURANCE COMPANY

NAIC Group Code 0261 (Current) 0261 (Prior) NAIC Company Code 69868 Employer's ID Number 47-0322111

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

Country of Domicile United States of America

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

Incorporated/Organized 08/09/1926 Commenced Business 11/26/1926

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

Main Administrative Office 3300 Mutual of Omaha Plaza (Street and Number)
Omaha, NE, US 68175 (City or Town, State, Country and Zip Code), 402-342-7600 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3300 Mutual of Omaha Plaza (Street and Number)
Omaha, NE, US 68175 (City or Town, State, Country and Zip Code), 402-342-7600 (Area Code) (Telephone Number)

Internet Website Address www.mutualofomaha.com

Statutory Statement Contact Amanda R. Hawkins (Name), 402-351-2402 (Area Code) (Telephone Number)
Amanda.Hawkins@mutualofomaha.com (E-mail Address), 402-351-3595 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

James Todd Blackledge	Edward John Bonach	James Richard Boyle #
Kimberly Nicole Ellison-Taylor	Wayne Gary Gates	Sheila Hooda
Rodrigo López	Derek Ray McClain	James Gilbert McFarlane
Paula Rae Meyer		

State of Nebraska
County of Douglas SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this 7 day of February 2023
Celine Simonsen

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

General Notary - State of Nebraska
CELINE SIMONSEN
My Comm. Exp. Nov. 14, 2026.

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	21,549,654,445	0	21,549,654,445	19,120,145,667
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	181,779,852	0	181,779,852	172,637,109
	2.2 Common stocks	241,138,797	5,053,649	236,085,148	229,931,846
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,926,098,742	0	3,926,098,742	3,484,330,676
	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)	4,459,105	0	4,459,105	40,676,904
	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)	3,762,818	0	3,762,818	0
5.	Cash ($ (81,494,619) , Schedule E - Part 1), cash equivalents ($ 37,937,803 , Schedule E - Part 2) and short-term investments ($ 128,500,000 , Schedule DA)	84,943,183	0	84,943,183	296,273,704
6.	Contract loans (including $ 0 premium notes)	226,165,833	67,040	226,098,793	202,972,260
7.	Derivatives (Schedule DB)	128,196,826	0	128,196,826	55,424,847
8.	Other invested assets (Schedule BA)	942,944,497	0	942,944,497	829,292,134
9.	Receivables for securities	21,447,761	0	21,447,761	3,195,123
10.	Securities lending reinvested collateral assets (Schedule DL)	867,713,771	0	867,713,771	785,380,289
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	28,178,305,630	5,120,689	28,173,184,940	25,220,260,558
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	207,503,781	0	207,503,781	169,300,192
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(149,212,216)	3,196,056	(152,408,271)	(116,707,311)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	382,385,052	0	382,385,052	368,899,025
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	134,671,605	0	134,671,605	172,250,064
	16.2 Funds held by or deposited with reinsured companies	66,575,276	0	66,575,276	64,415,221
	16.3 Other amounts receivable under reinsurance contracts	103,061,345	0	103,061,345	47,778,368
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	13,655,177
18.2	Net deferred tax asset	305,766,882	182,699,116	123,067,766	114,264,276
19.	Guaranty funds receivable or on deposit	10,867,793	0	10,867,793	12,788,871
20.	Electronic data processing equipment and software	10,557	0	10,557	23,358
21.	Furniture and equipment, including health care delivery assets ($ 0)	116,712	116,712	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	0	0	0	257
24.	Health care ($ 0) and other amounts receivable	6,321,870	6,321,870	0	0
25.	Aggregate write-ins for other than invested assets	112,372,594	104,117,478	8,255,116	25,842,354
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,358,746,880	301,571,921	29,057,174,959	26,092,770,411
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,167,903,258	0	4,167,903,258	5,090,848,441
28.	Total (Lines 26 and 27)	33,526,650,139	301,571,921	33,225,078,218	31,183,618,852
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Suspense items	103,571,356	100,448,135	3,123,221	8,669,926
2502.	Other assets	8,801,238	3,669,343	5,131,895	17,172,428
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)	112,372,594	104,117,478	8,255,116	25,842,354

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 15,622,630,548 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	15,622,630,548	13,668,769,431
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	880,474,298	837,900,439
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	5,810,471,738	4,715,196,623
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	174,797,476	213,930,839
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	307,779,862	295,474,201
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 23,281,549 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	36,394,865	33,410,845
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 $ 6,468,135 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	8,552,465	4,756,938
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest maintenance reserve (IMR, Line 6)	26,901,979	55,149,959
10.	Commissions to agents due or accrued-life and annuity contracts $ 45,841,498 accident and health $ 61,651,149 and deposit-type contract funds $ 0	107,492,647	94,848,488
11.	Commissions and expense allowances payable on reinsurance assumed	933,338	877,478
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	46,004,144	52,299,092
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,204,044)	(2,835,169)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	32,064,883	30,632,332
15.1	Current federal and foreign income taxes, including $ (2,214,137) on realized capital gains (losses)	10,068,874	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,648,049	4,453,306
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,731,989	1,295,048
18.	Amounts held for agents' account, including $ 3,773,128 agents' credit balances	27,526,723	27,957,861
19.	Remittances and items not allocated	44,776,124	40,727,488
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 $ 116,895,900 and interest thereon $ 262,185	117,158,085	302,598,344
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	305,533,139	336,667,120
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 23,522,943) reinsurers	604,331,294	706,638,274
	24.04 Payable to parent, subsidiaries and affiliates	179,595,274	169,854,501
	24.05 Drafts outstanding	36,495,571	37,927,665
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,541,183,287	1,596,572,449
	24.08 Derivatives	10,415,084	30,442,567
	24.09 Payable for securities	797,216	10,546,800
	24.10 Payable for securities lending	867,713,771	785,380,289
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	293,006,501	116,477,193
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,097,275,180	24,167,950,397
27.	From Separate Accounts Statement	4,167,903,258	5,090,848,441
28.	Total liabilities (Lines 26 and 27)	31,265,178,438	29,258,798,838
29.	Common capital stock	9,000,000	9,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	582,625,018	582,625,018
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,368,274,762	1,333,194,995
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)	1,950,899,780	1,915,820,013
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,959,899,780	1,924,820,013
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,225,078,218	31,183,618,852
	DETAILS OF WRITE-INS		
2501.	Cash collateral received	224,892,000	79,402,000
2502.	Abandoned property	39,309,937	26,460,735
2503.	Miscellaneous liabilities	27,808,437	7,156,249
2598.	Summary of remaining write-ins for Line 25 from overflow page	996,126	3,458,208
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	293,006,501	116,477,193
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	5,986,567,488	4,840,610,373
2.	Considerations for supplementary contracts with life contingencies	153,636	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,078,881,159	1,012,479,122
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	9,698,246	10,212,783
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)	190,968,274	169,042,121
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,220,022	33,823,611
	8.2 Charges and fees for deposit-type contracts	2,807,924	1,308,512
	8.3 Aggregate write-ins for miscellaneous income	3,453,684	3,897,457
9.	Total (Lines 1 to 8.3)	7,300,750,432	6,071,373,979
10.	Death benefits	1,185,652,406	1,298,861,141
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,225,550	1,194,076
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	792,436,715	713,410,505
13.	Disability benefits and benefits under accident and health contracts	1,059,727,934	1,028,747,412
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	90,385,689	97,714,296
16.	Group conversions	29,268	7,897
17.	Interest and adjustments on contract or deposit-type contract funds	142,116,226	88,717,699
18.	Payments on supplementary contracts with life contingencies	527,613	559,190
19.	Increase in aggregate reserves for life and accident and health contracts	1,975,256,487	1,134,395,157
20.	Totals (Lines 10 to 19)	5,247,357,887	4,363,607,374
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	794,741,438	693,474,636
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,361,465	5,146,056
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	893,917,413	815,704,508
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	140,269,088	126,628,146
25.	Increase in loading on deferred and uncollected premiums	9,355,134	21,096,038
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	90,735,878	92,042,684
28.	Totals (Lines 20 to 27)	7,181,738,303	6,117,699,442
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	119,012,129	(46,325,463)
30.	Dividends to policyholders and refunds to members	1,518	2,434
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	119,010,610	(46,327,897)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	69,560,036	(14,104,035)
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)	49,450,574	(32,223,862)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 34,876 (excluding taxes of $ (5,421,429) transferred to the IMR)	(37,977,218)	3,226,830
35.	Net income (Line 33 plus Line 34)	11,473,357	(28,997,031)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,924,820,013	1,870,794,716
37.	Net income (Line 35)	11,473,357	(28,997,031)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (11,779,534)	65,072,744	181,279,253
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,284,963)	382,755
40.	Change in net deferred income tax	75,274,509	7,130,398
41.	Change in nonadmitted assets	(95,105,247)	24,800,814
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(25,665,378)	18,163,384
44.	Change in asset valuation reserve	31,133,982	(144,024,959)
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	(27,790,659)	(18,009,404)
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	3,971,424	13,300,087
54.	Net change in capital and surplus for the year (Lines 37 through 53)	35,079,767	54,025,297
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,959,899,780	1,924,820,013
	DETAILS OF WRITE-INS		
08.301.	Other miscellaneous income	3,453,684	3,897,457
08.302.			
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)	3,453,684	3,897,457
2701.	Interest on funds withheld from reinsurers	87,335,717	91,353,961
2702.	IMR ceded to reinsurer	1,845,165	(164,898)
2703.	Other miscellaneous deductions	1,050,247	294,341
2798.	Summary of remaining write-ins for Line 27 from overflow page	504,749	559,280
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	90,735,878	92,042,684
5301.	Prior year adjustment	4,486,889	13,395,650
5302.	Change in loading on deferred premium asset corresponding to valuation basis change in exhibit 5A	(515,465)	(95,564)
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)	3,971,424	13,300,087

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,139,604,291	5,025,193,036
2.	Net investment income	1,047,494,016	1,011,930,978
3.	Miscellaneous income	168,199,481	179,995,099
4.	Total (Lines 1 through 3)	7,355,297,787	6,217,119,113
5.	Benefit and loss related payments	3,556,733,006	3,475,310,341
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(631,125)	140,672
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,816,914,653	1,602,397,128
8.	Dividends paid to policyholders	1,518	2,434
9.	Federal and foreign income taxes paid (recovered) net of $ 2,150,137 tax on capital gains (losses)	32,087,563	25,124,650
10.	Total (Lines 5 through 9)	5,405,105,616	5,102,975,224
11.	Net cash from operations (Line 4 minus Line 10)	1,950,192,172	1,114,143,889
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,663,768,479	3,361,326,818
	12.2 Stocks	265,294,579	189,731,441
	12.3 Mortgage loans	397,061,340	358,800,774
	12.4 Real estate	0	239,433
	12.5 Other invested assets	168,151,598	36,592,062
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	85,858	(141,427)
	12.7 Miscellaneous proceeds	11,281,384	14,384,436
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,505,643,239	3,960,933,537
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,235,267,115	4,220,427,023
	13.2 Stocks	172,442,792	191,835,409
	13.3 Mortgage loans	838,566,028	832,919,522
	13.4 Real estate	34,959	179,537
	13.5 Other invested assets	333,932,547	337,379,154
	13.6 Miscellaneous applications	52,879,670	20,287,206
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,633,123,111	5,603,027,850
14.	Net increase (decrease) in contract loans and premium notes	23,044,940	4,791,326
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,150,524,812)	(1,646,885,639)
	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	(185,606,535)	(48,401,092)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,094,827,030	641,163,309
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	79,781,625	(45,356,265)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	989,002,119	547,405,952
	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)	(211,330,521)	14,664,202
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	296,273,704	281,609,502
	19.2 End of year (Line 18 plus Line 19.1)	84,943,183	296,273,704

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

20.0001. Ceded benefits settled through funds withheld	326,028,571	306,671,685
20.0002. Ceded premium settled through funds withheld	212,780,375	224,735,625
20.0003. Schedule D stock conversions disposed to schedule D stock conversions acquired	151,866,011	131,947,166
20.0004. Ceded interest settled through funds withheld	87,335,717	91,353,639
20.0005. Change in securities lending	82,333,482	20,791,151
20.0006. Assumed premium settled through funds withheld	39,298,049	38,074,065
20.0007. Assumed benefits settled through funds withheld	33,108,290	31,940,707
20.0008. Surplus relief amortization	27,790,659	18,009,404
20.0009. Schedule B mortgage loan transfer value	27,714,264	0
20.0010. Funds withheld listed as current amounts payable	15,228,105	0
20.0011. Schedule D bond conversions disposed to schedule D bond conversions acquired	12,581,029	184,044,823
20.0012. Schedule B mortgage conversions disposed to schedule B mortgage conversions acquired	11,896,356	0
20.0013. Ceded commission settled through funds withheld	11,365,687	11,558,434

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

20.0014. Assumed commissions settled through funds withheld	6,132,941	5,081,031
20.0015. Ceded policy loans settled through funds withheld	5,370,759	5,436,603
20.0016. Assumed interest settled through funds withheld	2,098,230	2,109,779
20.0017. Ceded deposit type contracts settled through funds withheld	448,085	2,751,384
20.0018. Ceded policy loan interest settled through funds withheld	274,950	269,364
20.0019. Funds withheld listed as current amounts receivable	0	16,244,338

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	5,986,567,488	1,974,908,177	369,698,743	651,682,868	1,244,261,314	1,746,016,385	0	0	0
2.	Considerations for supplementary contracts with life contingencies	153,636	XXX	XXX	153,636	0	XXX	XXX	0	XXX
3.	Net investment income	1,078,881,159	284,142,937	14,726,321	141,207,211	379,138,441	54,262,348	0	205,403,901	0
4.	Amortization of Interest Maintenance Reserve (IMR)	9,698,246	13,161,129	298,229	10,340,295	12,866,635	1,902,737	0	(28,870,779)	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	190,968,274	108,100,533	0	16,874,365	37,909	65,955,466	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,220,022	0	0	0	28,220,022	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	2,807,924	0	0	66,750	2,741,174	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	3,453,684	1,178,130	925,106	8,791	1,314,906	32,694	0	(5,943)	0
9.	Totals (Lines 1 to 8.3)	7,300,750,432	2,381,490,906	385,648,399	820,333,916	1,668,580,401	1,868,169,630	0	176,527,179	0
10.	Death benefits	1,185,652,406	1,005,352,191	180,300,215	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,225,550	1,225,550	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	792,436,715	XXX	XXX	138,055,532	654,381,183	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,059,727,934	1,843,093	0	0	0	1,057,884,841	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	90,385,689	96,959,970	0	(16,897,069)	10,322,788	XXX	XXX	0	0
16.	Group conversions	29,268	(1,796,918)	1,826,186	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	142,116,226	4,640,803	1,396,852	48,169,726	87,617,130	291,713	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	527,613	0	0	527,613	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	1,975,256,487	459,613,823	4,172,704	632,479,149	836,416,951	42,573,859	XXX	0	0
20.	Totals (Lines 10 to 19)	5,247,357,887	1,567,838,512	187,695,958	802,334,952	1,588,738,052	1,100,750,414	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	794,741,438	416,178,282	108,613,363	37,397,571	12,984,299	219,567,922	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	5,361,465	89,188	5,272,278	0	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	893,917,413	361,008,454	89,500,658	23,439,579	60,412,898	252,328,524	0	107,227,301	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	140,269,088	63,975,698	17,088,264	4,396,299	2,389,655	50,854,249	0	1,564,923	0
25.	Increase in loading on deferred and uncollected premiums	9,355,134	9,259,671	95,463	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	XXX	0	0
27.	Aggregate write-ins for deductions	90,735,878	66,579,349	854,550	16,106	0	101,267	0	23,184,605	0
28.	Totals (Lines 20 to 27)	7,181,738,303	2,484,929,153	409,120,533	867,584,508	1,664,524,903	1,623,602,376	0	131,976,829	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	119,012,129	(103,438,247)	(23,472,134)	(47,250,591)	4,055,498	244,567,254	0	44,550,350	0
30.	Dividends to policyholders and refunds to members	1,518	1,518	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)	119,010,610	(103,439,766)	(23,472,134)	(47,250,591)	4,055,498	244,567,254	0	44,550,350	0
32.	Federal income taxes incurred (excluding tax on capital gains)	69,560,036	5,095,128	(2,044,350)	(8,740,084)	(1,707,635)	60,229,942	0	16,727,036	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)	49,450,574	(108,534,894)	(21,427,784)	(38,510,507)	5,763,133	184,337,312	0	27,823,314	0
34.	Policies/certificates in force end of year	19,382,299	3,288,693	4,440,639	63,531	118,962	11,470,474	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Other miscellaneous income	3,453,684	1,178,130	925,106	8,791	1,314,906	32,694	0	(5,943)	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,453,684	1,178,130	925,106	8,791	1,314,906	32,694	0	(5,943)	0
2701.	Interest on funds withheld from reinsurers	87,335,717	66,110,066	0	0	0	0	0	21,225,650	0
2702.	IMR ceded to reinsurer	1,845,165	0	0	0	0	0	0	1,845,165	0
2703.	Other miscellaneous deductions	1,050,247	81,907	854,550	0	0	0	0	113,790	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	504,749	387,375	0	16,106	0	101,267	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	90,735,878	66,579,349	854,550	16,106	0	101,267	0	23,184,605	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]	1,974,908,177	0	1,327,642,441	173,523,730	0	18,971,451	452,151,304	0	2,619,250	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	284,142,937	0	143,545,113	18,058,754	0	25,352,683	97,147,442	0	38,945	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	13,161,129	0	7,416,811	864,968	0	1,036,634	3,842,717	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	108,100,533	0	96,054,664	7,686,570	0	0	4,342,779	0	16,520	0	0	0
7. Reserve adjustments on reinsurance ceded	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
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	1,178,130	0	18,235	500,303	0	90,523	541,486	0	27,582	0	0	0
9. Totals (Lines 1 to 8.3)	2,381,490,906	0	1,574,677,264	200,634,325	0	45,451,292	558,025,729	0	2,702,297	0	0	0
10. Death benefits	1,005,352,191	0	739,324,125	59,324,877	0	31,694,230	172,414,107	0	2,594,852	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	1,225,550	0	1,172,238	500	0	52,811	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,843,093	0	42,804	1,079,265	0	592,667	128,358	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	96,959,970	0	55,880,954	4,506,380	0	12,084,384	24,488,251	0	0	0	0	0
16. Group conversions	(1,796,918)	0	(1,796,918)	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,640,803	0	939,919	2,986,395	0	147,869	534,932	0	31,688	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	459,613,823	0	279,087,596	14,646,284	0	(13,944,405)	179,791,271	0	33,077	0	0	0
20. Totals (Lines 10 to 19)	1,567,838,512	0	1,074,650,718	82,543,701	0	30,627,557	377,356,919	0	2,659,617	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	416,178,282	0	224,842,961	55,839,429	0	123,511	135,356,068	0	16,314	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	89,188	0	0	41,609	0	0	47,579	0	0	0	0	0
23. General insurance expenses	361,008,454	0	245,301,454	40,441,204	0	5,108,121	70,129,660	0	28,015	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	63,975,698	0	38,187,648	9,799,835	0	603,994	15,362,592	0	21,629	0	0	0
25. Increase in loading on deferred and uncollected premiums	9,259,671	0	6,414,327	2,845,344	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	66,579,349	0	65,541,735	29,828	0	0	1,007,785	0	0	0	0	0
28. Totals (Lines 20 to 27)	2,484,929,153	0	1,654,938,844	191,540,949	0	36,463,183	599,260,603	0	2,725,574	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(103,438,247)	0	(80,261,580)	9,093,376	0	8,988,109	(41,234,874)	0	(23,278)	0	0	0
30. Dividends to policyholders and refunds to members	1,518	0	1,518	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)	(103,439,766)	0	(80,263,098)	9,093,376	0	8,988,109	(41,234,874)	0	(23,278)	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	5,095,128	0	1,177,720	4,258,055	0	2,120,410	(2,491,878)	0	30,821	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)	(108,534,894)	0	(81,440,818)	4,835,321	0	6,867,699	(38,742,996)	0	(54,099)	0	0	0
34. Policies/certificates in force end of year	3,288,693	0	2,585,332	396,763	0	80,820	223,769	0	2,009	0	0	0
DETAILS OF WRITE-INS												
08.301. Other miscellaneous income	1,178,130	0	18,235	500,303	0	90,523	541,486	0	27,582	0	0	0
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,178,130	0	18,235	500,303	0	90,523	541,486	0	27,582	0	0	0
2701. Interest on funds withheld from reinsurers	66,110,066	0	65,143,219	0	0	0	966,847	0	0	0	0	0
2702. Other miscellaneous deductions	81,907	0	11,141	29,828	0	0	40,938	0	0	0	0	0
2703. Agents' terminal agreements	387,375	0	387,375	0	0	0	0	0	0	0	0	0
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)	66,579,349	0	65,541,735	29,828	0	0	1,007,785	0	0	0	0	0

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	369,698,743	0	369,697,065	1,677	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	14,726,321	493,737	14,230,644	1,940	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	298,229	21,623	276,522	84	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	925,106	0	925,106	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	385,648,399	515,359	385,129,338	3,701	0	0	0	0	0
10.	Death benefits	180,300,215	1,057,498	179,224,862	17,855	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16.	Group conversions	1,826,186	0	1,826,186	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,396,852	8,180	1,388,672	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,172,704	(673,121)	4,845,235	591	0	0	0	0	0
20.	Totals (Lines 10 to 19)	187,695,958	392,558	187,284,954	18,446	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	108,613,363	0	108,613,363	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	5,272,278	0	5,272,278	0	0	0	0	0	0
23.	General insurance expenses	89,500,658	0	89,500,658	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,088,264	(4)	17,088,247	21	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	95,463	0	95,463	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	854,550	0	854,550	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	409,120,533	392,553	408,709,513	18,467	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)	(23,472,134)	122,806	(23,580,175)	(14,765)	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)	(23,472,134)	122,806	(23,580,175)	(14,765)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,044,350)	24,818	(2,066,489)	(2,679)	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)	(21,427,784)	97,988	(21,513,686)	(12,086)	0	0	0	0	0
34.	Policies/certificates in force end of year	4,440,639	2,850	4,437,774	15	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Other miscellaneous income	925,106	0	925,106	0	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	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	925,106	0	925,106	0	0	0	0	0	0
2701.	Other miscellaneous deductions	854,550	0	854,550	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)	854,550	0	854,550	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		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	651,682,868	529,000,418	0	0	0	122,682,450	0
2. Considerations for supplementary contracts with life contingencies	153,636	XXX	XXX	XXX	XXX	153,636	XXX
3. Net investment income	141,207,211	27,036,314	0	0	2,885	114,168,012	0
4. Amortization of Interest Maintenance Reserve (IMR)	10,340,295	2,978,161	0	0	0	7,362,134	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	16,874,365	16,785,660	0	0	88,705	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	66,750	0	0	0	0	66,750	0
8.3 Aggregate write-ins for miscellaneous income	8,791	0	0	0	0	6,750	2,041
9. Totals (Lines 1 to 8.3)	820,333,916	575,800,553	0	0	91,590	244,439,731	2,041
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	138,055,532	14,103,125	0	0	0	123,952,407	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	(16,897,069)	(13,268,785)	0	0	0	(3,628,283)	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	48,169,726	349,365	0	0	0	47,820,361	0
18. Payments on supplementary contracts with life contingencies	527,613	0	0	0	0	527,613	0
19. Increase in aggregate reserves for life and accident and health contracts	632,479,149	569,296,451	0	0	0	63,182,698	0
20. Totals (Lines 10 to 19)	802,334,952	570,480,156	0	0	0	231,854,796	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,397,571	24,335,608	0	0	52,596	12,966,409	42,958
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	23,439,579	16,791,402	0	0	0	6,648,176	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,396,299	3,832,333	0	0	4,032	559,933	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	16,106	0	0	0	0	0	16,106
28. Totals (Lines 20 to 27)	867,584,508	615,439,500	0	0	56,629	252,029,314	59,065
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(47,250,591)	(39,638,947)	0	0	34,961	(7,589,583)	(57,023)
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)	(47,250,591)	(39,638,947)	0	0	34,961	(7,589,583)	(57,023)
32. Federal income taxes incurred (excluding tax on capital gains)	(8,740,084)	(6,191,017)	0	0	8,367	(2,547,132)	(10,302)
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)	(38,510,507)	(33,447,929)	0	0	26,594	(5,042,451)	(46,721)
34. Policies/certificates in force end of year	63,531	50,067	0	0	1,342	12,122	0
DETAILS OF WRITE-INS							
08.301. Other miscellaneous income	8,791	0	0	0	0	6,750	2,041
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)	8,791	0	0	0	0	6,750	2,041
2701. Agents' terminal agreements	16,106	0	0	0	0	0	16,106
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)	16,106	0	0	0	0	0	16,106

(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
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	1,244,261,314	0	0	0	0	1,079,942,350	164,318,964
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	379,138,441	(58,136)	0	0	0	237,477,133	141,719,444
4.	Amortization of Interest Maintenance Reserve (IMR)	12,866,635	47,088	0	0	0	9,434,654	3,384,893
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	37,909	37,909	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	28,220,022	0	0	0	0	0	28,220,022
	8.2 Charges and fees for deposit-type contracts	2,741,174	0	0	0	0	24,941	2,716,232
	8.3 Aggregate write-ins for miscellaneous income	1,314,906	0	0	0	0	(24,941)	1,339,848
9.	Totals (Lines 1 to 8.3)	1,668,580,401	26,860	0	0	0	1,326,854,137	341,699,403
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	654,381,183	(34,673)	0	0	0	490,096,961	164,318,894
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	10,322,788	(680,450)	0	0	0	11,003,238	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	87,617,130	(101)	0	0	0	0	87,617,232
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	836,416,951	0	0	0	0	836,416,951	0
20.	Totals (Lines 10 to 19)	1,588,738,052	(715,225)	0	0	0	1,337,517,150	251,936,126
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,984,299	3,394	0	0	0	5,737,475	7,243,430
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	60,412,898	40,454	0	0	0	21,269,377	39,103,066
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,389,655	2,146	0	0	0	1,195,283	1,192,227
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)	1,664,524,903	(669,231)	0	0	0	1,365,719,285	299,474,849
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	4,055,498	696,091	0	0	0	(38,865,148)	42,224,554
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)	4,055,498	696,091	0	0	0	(38,865,148)	42,224,554
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,707,635)	137,305	0	0	0	(10,065,884)	8,220,944
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)	5,763,133	558,786	0	0	0	(28,799,264)	34,003,610
34.	Policies/certificates in force end of year	118,962	1,005	0	0	0	117,730	227
	DETAILS OF WRITE-INS							
08.301.	Other miscellaneous income	1,314,906	0	0	0	0	(24,941)	1,339,848
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)	1,314,906	0	0	0	0	(24,941)	1,339,848
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	1,746,016,385	0	0	489,099,158	23,241,880	149,968,290	0	0	0	0	933,519,360	913,205	149,274,491
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	54,262,348	0	0	8,006,614	131,486	988,038	0	0	0	0	43,721,185	563,237	851,787
4. Amortization of Interest Maintenance Reserve (IMR)	1,902,737	0	0	229,099	1,760	15,246	0	0	0	0	1,623,269	19,093	14,270
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	65,955,466	0	0	51,052,144	0	0	0	0	0	0	0	14,903,322	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	32,694	0	0	17,485	0	6,604	0	0	0	0	8,520	0	85
9. Totals (Lines 1 to 8.3)	1,868,169,630	0	0	548,404,500	23,375,126	150,978,178	0	0	0	0	978,872,334	16,398,858	150,140,634
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	1,057,884,841	0	0	333,779,592	12,935,886	111,193,997	0	0	0	0	554,322,523	0	45,652,844
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	291,713	0	0	0	0	0	0	0	0	0	0	0	291,713
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	42,573,859	0	0	(7,353,297)	576	3,072	0	0	0	0	49,149,460	790,467	(16,419)
20. Totals (Lines 10 to 19)	1,100,750,414	0	0	326,426,294	12,936,462	111,197,069	0	0	0	0	603,471,983	790,467	45,928,138
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	219,567,922	0	0	30,047,116	3,207,186	15,703,599	0	0	0	0	137,716,564	8,640,062	24,253,396
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	252,328,524	0	0	31,084,895	4,935,515	26,533,999	0	0	0	0	160,331,363	6,442,106	23,000,646
24. Insurance taxes, licenses and fees, excluding federal income taxes	50,854,249	0	0	16,583,384	555,072	3,490,579	0	0	0	0	24,924,051	1,447,982	3,853,182
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	101,267	0	0	0	0	0	0	0	0	0	0	0	101,267
28. Totals (Lines 20 to 27)	1,623,602,376	0	0	404,141,688	21,634,236	156,925,245	0	0	0	0	926,443,960	17,320,618	97,136,629
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	244,567,254	0	0	144,262,812	1,740,890	(5,947,066)	0	0	0	0	52,428,374	(921,760)	53,004,005
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)	244,567,254	0	0	144,262,812	1,740,890	(5,947,066)	0	0	0	0	52,428,374	(921,760)	53,004,005
32. Federal income taxes incurred (excluding tax on capital gains)	60,229,942	0	0	34,843,707	441,409	(907,472)	0	0	0	0	13,242,765	(170,853)	12,780,386
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)	184,337,312	0	0	109,419,106	1,299,481	(5,039,594)	0	0	0	0	39,185,609	(750,907)	40,223,619
34. Policies/certificates in force end of year	11,470,474	0	0	221,050	227,443	258,688	0	0	0	0	3,707,913	32,283	7,023,097
DETAILS OF WRITE-INS													
08.301. Other miscellaneous income	32,694	0	0	17,485	0	6,604	0	0	0	0	8,520	0	85
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)	32,694	0	0	17,485	0	6,604	0	0	0	0	8,520	0	85
2701. Agents' terminal agreements	101,267	0	0	0	0	0	0	0	0	0	0	0	101,267
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)	101,267	0	0	0	0	0	0	0	0	0	0	0	101,267

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [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	6,476,022,700	0	3,529,751,313	422,389,386	0	554,979,589	1,968,978,371	0	(75,959)	0	0	0
2. Tabular net premiums or considerations	1,185,686,457	0	595,346,568	60,579,087	0	18,079,807	511,672,799	0	8,195	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest	261,955,464	0	145,874,451	23,564,342	0	29,647,231	62,872,673	0	(3,234)	0	0	0
5. Tabular less actual reserve released	182,305	0	31,794	253,165	0	(142)	(102,512)	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	25,665,379	0	13,661,326	925,915	0	0	11,078,137	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(64,055,908)	XXX	0	0	0	0	(64,055,908)	0	0	XXX	0	0
7. Other increases (net)	(9,273,046)	0	213,843	0	0	0	(9,486,889)	0	0	0	0	0
8. Totals (Lines 1 to 7)	7,876,183,350	0	4,284,879,296	507,711,896	0	602,706,485	2,480,956,671	0	(70,997)	0	0	0
9. Tabular cost	418,153,522	0	74,912,767	43,971,795	0	31,578,496	267,718,580	0	(28,116)	0	0	0
10. Reserves released by death	281,393,623	0	232,178,212	4,399,913	0	16,643,298	28,172,200	0	0	0	0	0
11. Reserves released by other terminations (net)	217,978,100	0	155,288,082	20,087,049	0	12,897,968	29,705,002	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	1,843,093	0	0	1,291,554	0	551,539	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	919,368,338	0	462,379,061	69,750,310	0	61,671,301	325,595,781	0	(28,116)	0	0	0
15. Reserve December 31 of current year	6,956,815,012	0	3,822,500,235	437,961,585	0	541,035,184	2,155,360,890	0	(42,882)	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	4,653,188,823	0	2,851,131,919	123,966,916	0	480,094,084	1,197,995,903	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	4,427,549,110	0	2,750,226,822	120,646,440	0	460,063,280	1,096,612,567	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 - 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	114,025,796	13,439,911	100,535,338	50,548	0	0	0	0	0
2. Tabular net premiums or considerations	1,656	0	0	1,656	0	0	0	0	0
3. Present value of disability claims incurred	51,407,958	0	51,407,958	0	0	0	0	0	0
4. Tabular interest	4,306,236	631,265	3,672,402	2,569	0	0	0	0	0
5. Tabular less actual reserve released	(21,386,240)	0	(21,386,240)	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)	(14,946,750)	0	(14,946,750)	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	133,408,657	14,071,176	119,282,708	54,773	0	0	0	0	0
9. Tabular cost	432,343	250,159	178,550	3,634	0	0	0	0	0
10. Reserves released by death	1,254,507	1,054,227	200,280	0	0	0	0	0	0
11. Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	13,523,306	0	13,523,306	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)	15,210,156	1,304,385	13,902,136	3,634	0	0	0	0	0
15. Reserve December 31 of current year	118,198,501	12,766,791	105,380,572	51,139	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	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0	0	0

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

(b) 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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,872,085,895	523,163,654	0	0	0	1,348,922,241	0
2.	Tabular net premiums or considerations	571,980,018	450,879,968	0	0	0	121,100,050	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	78,758,792	17,229,803	0	0	0	61,528,989	0
5.	Tabular less actual reserve released	139,963,189	138,341,834	0	0	0	1,621,355	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(37,786)	0	0	0	0	(37,786)	0
8.	Totals (Lines 1 to 7)	2,662,750,108	1,129,615,259	0	0	0	1,533,134,849	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	158,185,064	37,155,155	0	0	0	121,029,909	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	158,185,064	37,155,155	0	0	0	121,029,909	0
15.	Reserve December 31 of current year	2,504,565,044	1,092,460,104	0	0	0	1,412,104,940	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,150,874,244	1,005,727,224	0	0	0	145,147,020	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,150,874,244	1,005,727,224	0	0	0	145,147,020	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
		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
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	5,206,974,445	0	0	0	0	5,206,635,042	339,404
2.	Tabular net premiums or considerations	1,153,006,068	0	0	0	0	1,153,006,068	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	190,799,747	0	0	0	0	190,799,747	0
5.	Tabular less actual reserve released	(6,373,564)	0	0	0	0	(6,373,564)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	86,412	0	0	0	0	86,412	0
8.	Totals (Lines 1 to 7)	6,544,493,108	0	0	0	0	6,544,153,704	339,404
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)	339,404	0	0	0	0	0	339,404
12.	Annuity, supplementary contract and disability payments involving life contingencies	501,101,712	0	0	0	0	501,101,712	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	501,441,115	0	0	0	0	501,101,712	339,404
15.	Reserve December 31 of current year	6,043,051,993	0	0	0	0	6,043,051,993	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) 15,099,415	15,769,887
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 762,026,635	795,341,566
1.3	Bonds of affiliates	(a) 1,253,712	1,251,504
2.1	Preferred stocks (unaffiliated)	(b) 1,877,802	1,921,513
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	572,893	572,893
2.21	Common stocks of affiliates	15,675,134	15,675,134
3.	Mortgage loans	(c) 146,741,544	148,318,160
4.	Real estate	(d) 18,748,800	18,748,800
5	Contract loans	12,528,669	12,334,865
6	Cash, cash equivalents and short-term investments	(e) 4,224,581	4,571,106
7	Derivative instruments	(f) 20,654,710	22,677,641
8.	Other invested assets	84,220,372	84,450,043
9.	Aggregate write-ins for investment income	550,372	550,372
10.	Total gross investment income	1,084,174,638	1,122,183,484
11.	Investment expenses		(g) 37,670,003
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 727,344
13.	Interest expense		(h) 2,438,236
14.	Depreciation on real estate and other invested assets		(i) 2,466,743
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		43,302,326
17.	Net investment income (Line 10 minus Line 16)		1,078,881,159
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	512,439	512,439
0902.	Miscellaneous interest income	37,933	37,933
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)	550,372	550,372
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 $ 20,778,038 accrual of discount less $ 24,338,296 amortization of premium and less $ 19,419,884 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 $ 50,304 accrual of discount less $ 26,565 amortization of premium and less $ 987 paid for accrued interest on purchases.

(d) Includes $ 12,561,696 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 526,213 accrual of discount less $ 117 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 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 $ 2,482,269 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	(4,906,001)	0	(4,906,001)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(17,863,772)	(12,216,928)	(30,080,700)	85,646	(103,528,231)
1.3	Bonds of affiliates	(314)	0	(314)	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(6,776,232)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	5,029,133	(2,966,248)	2,062,885	8,528,601	0
2.21	Common stocks of affiliates	0	0	0	109,386,229	0
3.	Mortgage loans	239,637	0	239,637	0	0
4.	Real estate	0	(30,007,671)	(30,007,671)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(10,262,915)	10,348,773	85,858	0	0
7.	Derivative instruments	(2,468,344)	0	(2,468,344)	(17,731,769)	99,370,050
8.	Other invested assets	2,888,083	(1,605,562)	1,282,520	(40,199,265)	0
9.	Aggregate write-ins for capital gains (losses)	33,461	0	33,461	0	0
10.	Total capital gains (losses)	(27,311,032)	(36,447,636)	(63,758,668)	53,293,210	(4,158,181)
	DETAILS OF WRITE-INS					
0901.	Realized gain (loss) on miscellaneous asset	33,461	0	33,461	0	0
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)	33,461	0	33,461	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	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	761,999	0	761,999	0	0	0	0	0	0	0	0	0
2. Deferred and accrued	96,870,298	0	96,870,298	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	120,412,731	0	120,412,731	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	22,780,433	0	22,780,433	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	97,632,298	0	97,632,298	0	0	0	0	0	0	0	0	0
4. Advance	369,766	0	369,766	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	97,262,531	0	97,262,531	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	410,325,931	0	409,920,196	405,735	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	37,102,956	0	37,093,224	9,732	0	0	0	0	0	0	0	0
6.4 Net	373,222,975	0	372,826,972	396,003	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	470,485,506	0	470,089,504	396,003	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	99,745,657	0	99,745,657	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	408,800,621	0	408,394,886	405,735	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	38,060,771	0	38,051,039	9,732	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	370,739,849	0	370,343,847	396,003	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	751,157,549	0	14,094,507	737,063,042	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	136,357,037	0	16,190	136,340,847	0	0	0	0	0	0	0	0
10.4 Net	614,800,512	0	14,078,317	600,722,195	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	(141,964,765)	0	(34,370,951)	(27,348,688)	0	(93,252,394)	(15,800)	41,749,995	0	(28,726,927)	0	0
12. Deferred and accrued	579,810,367	0	547,024,588	0	0	39,253,914	0	(6,468,135)	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	691,396,537	0	633,342,959	0	0	21,290,261	0	35,908,700	0	854,618	0	0
13.2 Reinsurance assumed	4,436,968	0	2,020,095	0	0	2,416,873	0	0	0	0	0	0
13.3 Reinsurance ceded	257,987,903	0	122,709,416	27,348,688	0	77,705,614	15,800	626,840	0	29,581,545	0	0
13.4 Net (Line 11 + Line 12)	437,845,602	0	512,653,637	(27,348,688)	0	(53,998,480)	(15,800)	35,281,860	0	(28,726,927)	0	0
14. Advance	36,025,099	0	3,822,656	0	0	8,920,894	0	16,447,420	0	6,834,129	0	0
15. Line 13.4 - Line 14	401,820,503	0	508,830,982	(27,348,688)	0	(62,919,374)	(15,800)	18,834,440	0	(35,561,057)	0	0
16. Collected during year:												
16.1 Direct	6,052,202,507	0	1,911,876,029	79,632,940	0	715,491,896	1,244,500,676	1,262,617,739	0	838,083,227	0	0
16.2 Reinsurance assumed	39,506,446	0	19,191,221	0	0	20,315,225	0	0	0	0	0	0
16.3 Reinsurance ceded	1,113,764,111	0	361,740,603	3,901,849	0	391,777,971	232,183	7,169,361	0	348,942,145	0	0
16.4 Net	4,977,944,842	0	1,569,326,647	75,731,092	0	344,029,150	1,244,268,493	1,255,448,378	0	489,141,083	0	0
17. Line 15 + Line 16.4	5,379,765,345	0	2,078,157,629	48,382,404	0	281,109,776	1,244,252,693	1,274,282,818	0	453,580,026	0	0
18. Prior year (uncollected + deferred and accrued - advance)	378,738,220	0	487,671,616	(2,182,267)	0	(88,588,967)	(8,621)	18,299,972	0	(36,453,513)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	6,090,166,524	0	1,947,994,472	79,632,940	0	715,410,084	1,244,500,676	1,263,228,408	0	839,399,944	0	0
19.2 Reinsurance assumed	39,634,498	0	19,274,381	0	0	20,360,117	0	0	0	0	0	0
19.3 Reinsurance ceded	1,128,773,897	0	376,782,841	29,068,269	0	366,071,458	239,361	7,245,562	0	349,366,404	0	0
19.4 Net (Line 17 - Line 18)	5,001,027,126	0	1,590,486,013	50,564,671	0	369,698,743	1,244,261,314	1,255,982,846	0	490,033,539	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	7,250,124,694	0	2,370,483,866	817,101,717	0	715,410,084	1,244,500,676	1,263,228,408	0	839,399,944	0	0
20.2 Reinsurance assumed	39,634,498	0	19,274,381	0	0	20,360,117	0	0	0	0	0	0
20.3 Reinsurance ceded	1,303,191,705	0	414,850,070	165,418,849	0	366,071,458	239,361	7,245,562	0	349,366,404	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	5,986,567,488	0	1,974,908,177	651,682,868	0	369,698,743	1,244,261,314	1,255,982,846	0	490,033,539	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	0	0	0	0	0	0	0	0	0	0	0	0
22. All other	0	0	0	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	60,237,500	0	60,237,500	0	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	60,237,500	0	60,237,500	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	6,550,205	0	1,502	6,548,703	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	6,550,205	0	1,502	6,548,703	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	124,180,569	0	47,861,532	10,325,662	0	0	37,909	0	0	65,955,466	0	0
25.2 Reinsurance assumed	5,361,465	0	89,188	0	0	5,272,278	0	0	0	0	0	0
25.3 Net ceded less assumed	118,819,104	0	47,772,344	10,325,662	0	(5,272,278)	37,909	0	0	65,955,466	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	190,968,274	0	108,100,533	16,874,365	0	0	37,909	0	0	65,955,466	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	5,361,465	0	89,188	0	0	5,272,278	0	0	0	0	0	0
26.3 Net ceded less assumed	185,606,808	0	108,011,345	16,874,365	0	(5,272,278)	37,909	0	0	65,955,466	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	381,502,638	0	370,034,243	11,468,394	0	0	0	0	0	0	0	0
28. Single	27,643,659	0	1,738,397	25,905,262	0	0	0	0	0	0	0	0
29. Renewal	385,595,141	0	44,405,642	23,916	0	108,613,363	12,984,299	180,873,047	0	38,694,876	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)	794,741,438	0	416,178,282	37,397,571	0	108,613,363	12,984,299	180,873,047	0	38,694,876	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	8,005,126	0	2,711,671	19,474,369	3,122	0	30,194,289
2. Salaries and wages	248,913,990	1,753,232	159,252,454	44,799,311	14,466,531	0	469,185,519
3.11 Contributions for benefit plans for employees	37,404,596	302,135	22,047,082	4,116,258	1,558,932	0	65,429,003
3.12 Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	957,354	1,025	569,701	42,140	10,046	0	1,580,266
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	1,061,082	0	282,119	217,960	269,466	0	1,830,628
4.2 Medical examination fees	5,471,227	0	397,333	188	2	0	5,868,750
4.3 Inspection report fees	7,335,615	0	54,542	0	0	0	7,390,157
4.4 Fees of public accountants and consulting actuaries	1,297,130	0	61,561	35,025	50	0	1,393,766
4.5 Expense of investigation and settlement of policy claims	2,500,563	768,893	4,537,403	(9,998,496)	(342)	0	(2,191,980)
5.1 Traveling expenses	6,157,366	8,023	3,429,283	542,959	156,548	0	10,294,178
5.2 Advertising	100,657,422	568	1,151,454	6,328,644	1,712	0	108,139,799
5.3 Postage, express, telegraph and telephone	7,512,565	499	2,687,700	717,119	14,870	0	10,932,754
5.4 Printing and stationery	2,250,551	264	1,238,333	214,169	12,054	0	3,715,371
5.5 Cost or depreciation of furniture and equipment	2,032,385	0	1,091,323	133,594	8,162	0	3,265,463
5.6 Rental of equipment	928,207	0	260,598	5,651	1,575	0	1,196,031
5.7 Cost or depreciation of EDP equipment and software	38,105,584	0	15,565,522	8,740,269	2,716,367	0	65,127,743
6.1 Books and periodicals	211,269	0	135,951	8,478	33,302	0	389,000
6.2 Bureau and association fees	1,179,197	0	967,135	200,612	12,453	0	2,359,397
6.3 Insurance, except on real estate	1,492,246	0	775,095	37,064	10,756	0	2,315,161
6.4 Miscellaneous losses	0	0	0	0	0	0	0
6.5 Collection and bank service charges	979,466	0	654,396	436,150	860	0	2,070,872
6.6 Sundry general expenses	17,547,005	1,248,989	8,366,156	17,067,787	66,434	0	44,296,370
6.7 Group service and administration fees	21,463,517	(24,822)	22,702,145	(2,765)	808,267	0	44,946,342
6.8 Reimbursements by uninsured plans	0	0	(5,495,543)	0	0	0	(5,495,543)
7.1 Agency expense allowance	143,963	0	10,424	(40)	(13)	0	154,333
7.2 Agents' balances charged off (less $ 0 recovered)	2,820	0	92	(15)	0	0	2,897
7.3 Agency conferences other than local meetings	6,476,054	0	1,111,090	28,518	0	0	7,615,662
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	0	0	0	0	9,782,864	0	9,782,864
9.2 Investment expenses not included elsewhere	7,072	0	2,639	30	3,045,999	0	3,055,740
9.3 Aggregate write-ins for expenses	14,268,217	1,158,103	2,543,955	14,082,323	4,689,987	0	36,742,585
10. General expenses incurred	534,361,588	5,216,910	247,111,614	107,227,301	37,670,003	(b) 0	(a) 931,587,416
11. General expenses unpaid Dec. 31, prior year	1,730,317	77,321	38,762,459	11,489,453	239,542	0	52,299,092
12. General expenses unpaid Dec. 31, current year	1,676,758	76,386	42,795,281	1,208,020	247,699	0	46,004,144
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)	534,415,148	5,217,845	243,078,792	117,508,734	37,661,845	0	937,882,364
DETAILS OF WRITE-INS							
09.301. Other fees	17,782,558	1,158,103	4,820,302	12,763,517	6,291,790	0	42,816,270
09.302. Contributions to charitable organizations	160,514	0	101,489	1,319,127	1,147	0	1,582,277
09.303. Income from outside services	(3,674,854)	0	(2,377,836)	(322)	(1,602,951)	0	(7,655,963)
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)	14,268,217	1,158,103	2,543,955	14,082,323	4,689,987	0	36,742,585

(a) Includes management fees of $ 0 to affiliates and $ 25,599,432 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $ 0 ; 2. Institutional . $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	0	0	0	0	0	0
2. State insurance department licenses and fees	9,438,221	1,202,714	175,506	101	0	10,816,542
3. State taxes on premiums	57,997,925	37,702,370	(305,434)	0	0	95,394,861
4. Other state taxes, including $ 435,984 for employee benefits	360,197	235,959	(741,624)	4,136	0	(141,333)
5. U.S. Social Security taxes	15,907,895	9,554,780	2,436,427	722,439	0	28,621,540
6. All other taxes	4,145,679	2,158,426	49	668	0	6,304,821
7. Taxes, licenses and fees incurred	87,849,916	50,854,249	1,564,923	727,344	0	140,996,432
8. Taxes, licenses and fees unpaid Dec. 31, prior year	13,724,495	12,159,947	4,747,890	0	0	30,632,332
9. Taxes, licenses and fees unpaid Dec. 31, current year	15,384,374	11,002,457	5,678,051	0	0	32,064,883
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	86,190,037	52,011,738	634,762	727,344	0	139,563,881

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	0	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	0	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	0	0
6. Paid in cash	1,507	0
7. Left on deposit	11	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	1,518	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	0	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	0	0
16. Total from prior year	0	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	1,518	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. AE 3.50% CRVM ANB CNF 29-62	607,758	0	607,758	0	0
0100002. AE 3.50% NLP ANB CNF 36-67	1,954,980	0	1,954,980	0	0
0100003. AE 4.00% NLP ANB CNF 12	378	0	378	0	0
0100004. 41 CSO 3.50% CRVM ALB CNF 48-64	741,474	0	741,474	0	0
0100005. 41 CSO 3.50% NLP ANB CNF 42-14	18,574,629	0	18,574,629	0	0
0100006. 41 CSO 4.00% NLP ANB CNF 78-09	6,479	0	6,479	0	0
0100007. 41 CSO 4.50% NLP ANB CNF 98-02	20,236	0	20,236	0	0
0100008. 41 STD IND 3.50% NLP ANB CNF 36-53	14,561	0	14,561	0	0
0100009. 58 CET 3.00% NLP ALB CNF 76-82	8,446	0	8,446	0	0
0100010. 58 CET 3.50% CRVM ALB CNF 64-73	2,027,461	0	2,027,461	0	0
0100011. 58 CET 3.50% NLP ALB CNF 70-74	808,749	0	808,749	0	0
0100012. 58 CET 4.00% NLP ALB CNF 75-12	2,281,153	0	2,281,153	0	0
0100013. 58 CET 4.50% NLP ALB CNF 80-02	1,661,908	0	1,661,908	0	0
0100014. 58 CET 5.00% CRVM ALB CNF 93	496	0	496	0	0
0100015. 58 CET 5.50% CRVM ALB CNF 87-89	160,855	0	160,855	0	0
0100016. 58 CET 6.00% CRVM ALB CNF 83-86	3,595,240	0	3,595,240	0	0
0100017. 58 CSO 3.00% CRVM ALB CNF 72-83	198,297	0	198,297	0	0
0100018. 58 CSO 3.00% NLP ALB CNF 81-84	195	0	195	0	0
0100019. 58 CSO 3.50% CRVM ALB CNF 64-88	36,041,683	0	36,041,683	0	0
0100020. 58 CSO 3.50% NLP ALB CNF 64-95	35,148,469	0	35,148,469	0	0
0100021. 58 CSO 3.50%/20/2.50% NJ ALB CNF 81-82	32,251	0	32,251	0	0
0100022. 58 CSO 4.00% CRVM ALB CNF 75-08	40,813,854	0	40,813,854	0	0
0100023. 58 CSO 4.00% NJ ALB CNF 79	121,101	0	121,101	0	0
0100024. 58 CSO 4.00% NLP ALB CNF 75-10	6,352,727	0	6,352,727	0	0
0100025. 58 CSO 4.50% CRVM ALB CNF 80-03	11,299,300	0	11,299,300	0	0
0100026. 58 CSO 4.50% CRVM/10/NL ALB CNF 81-82	773,690	0	773,690	0	0
0100027. 58 CSO 4.50% NJ ALB CNF 80-82	7,587,470	0	7,587,470	0	0
0100028. 58 CSO 4.50% NLP ALB CNF 80-05	16,207,237	0	16,207,237	0	0
0100029. 58 CSO 5.00% NLP ALB CNF 93-94	5,350	0	5,350	0	0
0100030. 58 CSO 5.50% CRVM ALB CNF 87-89	11,464,657	0	11,464,657	0	0
0100031. 58 CSO 5.50% CRVM/10/NL ALB CNF 87-89	131,676	0	131,676	0	0
0100032. 58 CSO 5.50% NJ ALB CNF 87-88	1,834,895	0	1,834,895	0	0
0100033. 58 CSO 5.50% NLP ALB CNF 87-92	231,559	0	231,559	0	0
0100034. 58 CSO 6.00% CRVM ALB CNF 83-86	126,174,333	0	126,174,333	0	0
0100035. 58 CSO 6.00% CRVM/10/NL ALB CNF 83-86	1,152,542	0	1,152,542	0	0
0100036. 58 CSO 6.00% NJ ALB CNF 83-86	5,398,754	0	5,398,754	0	0
0100037. 58 CSO 6.00% NLP ALB CNF 83-86	4,092,983	0	4,092,983	0	0
0100038. 80 CET 3.50% NLP ALB CNF 13-17	63,902	0	63,902	0	0
0100039. 80 CET 4.00% CRVM ALB CNF 08-09	17,900	0	17,900	0	0
0100040. 80 CET 4.00% CRVM ALB CNF S/NS 06-08	823	0	823	0	0
0100041. 80 CET 4.00% NLP ALB CNF 06-12	469,500	0	469,500	0	0
0100042. 80 CET 4.50% CRVM ALB CNF 95-05	688,049	0	688,049	0	0
0100043. 80 CET 4.50% CRVM ALB CNF S/NS 95-05	4,358,307	0	4,358,307	0	0
0100044. 80 CET 4.50% NLP ALB CNF 95-05	9,244,573	0	9,244,573	0	0
0100045. 80 CET 5.00% CRVM ALB CNF 93-94	74,347	0	74,347	0	0
0100046. 80 CET 5.00% CRVM ALB CNF S/NS 93-94	1,816,865	0	1,816,865	0	0
0100047. 80 CET 5.00% NLP ALB CNF 93-94	1,903,573	0	1,903,573	0	0
0100048. 80 CET 5.50% CRVM ALB CNF 87-92	124,199	0	124,199	0	0
0100049. 80 CET 5.50% CRVM ALB CNF S/NS 87-92	6,668,087	0	6,668,087	0	0
0100050. 80 CET 5.50% NLP ALB CNF 87-92	2,767,345	0	2,767,345	0	0
0100051. 80 CET 6.00% CRVM ALB CNF 86	348,236	0	348,236	0	0
0100052. 80 CSO 4.00% CRVM ALB CNF 06-12	40,233,369	0	40,233,369	0	0
0100053. 80 CSO 4.00% CRVM ALB CNF S/NS 06-08	211,537,067	0	211,537,067	0	0
0100054. 80 CSO 4.00% NLP ALB CNF 06-12	10,680	0	10,680	0	0
0100055. 80 CSO 4.00% NLP ANB CNF 06-08	36,126	0	36,126	0	0
0100056. 80 CSO 4.50% 2 FPT ALB 04	14,671	0	14,671	0	0
0100057. 80 CSO 4.50% CRVM ALB CNF 95-05	411,644,304	0	411,644,304	0	0
0100058. 80 CSO 4.50% CRVM ALB CNF S/NS 95-05	1,266,839,379	0	1,266,839,379	0	0
0100059. 80 CSO 4.50% NLP ALB CNF 94-05	6,951,094	0	6,951,094	0	0
0100060. 80 CSO 4.50% NLP ANB CNF 95-05	152,051	0	152,051	0	0
0100061. 80 CSO 5.00% CRVM ALB CNF 93-94	44,375,390	0	44,375,390	0	0
0100062. 80 CSO 5.00% CRVM ALB CNF S/NS 93-94	74,708,756	0	74,708,756	0	0
0100063. 80 CSO 5.00% NLP ALB CNF 94	1,137,328	0	1,137,328	0	0
0100064. 80 CSO 5.00% NLP ANB CNF 93-94	4	0	4	0	0
0100065. 80 CSO 5.50% CRVM ALB CNF 87-92	44,766,050	0	44,766,050	0	0
0100066. 80 CSO 5.50% CRVM ALB CNF S/NS 87-92	196,196,392	0	196,196,392	0	0
0100067. 80 CSO 5.50% NLP ALB CNF 92	2,229,408	0	2,229,408	0	0
0100068. 80 CSO 5.50% NLP ANB CNF 87-92	13	0	13	0	0
0100069. 80 CSO 6.00% CRVM ALB CNF 83-86	19,373,824	0	19,373,824	0	0
0100070. 80 CSO 6.00% CRVM ANB CNF 83-86	52,868	0	52,868	0	0
0100071. 80 CSO 6.00% NLP ALB CNF 83-86	244,077	0	244,077	0	0
0100072. 01 CSO 3.00% CRVM ALB CNF 21-22 NB	87,176,103	0	87,176,103	0	0
0100073. 01 CSO 3.00% NLP ALB CNF 21-22 NB	482,730	0	482,730	0	0
0100074. 01 CSO 3.50% 2 FPT ALB 13-20	3,121,956	0	3,121,956	0	0
0100075. 01 CSO 3.50% CRVM ALB CNF 13-20	3,354,798,243	0	3,354,798,243	0	0
0100076. 01 CSO 3.50% CRVM ALB CNF S/NS 13-19	675,678,603	0	675,678,603	0	0
0100077. 01 CSO 3.50% NLP ALB CNF 13-20	53,872,007	0	53,872,007	0	0
0100078. 01 CSO 4.00% 2 FPT ALB 06-12	1,620,712	0	1,620,712	0	0
0100079. 01 CSO 4.00% CRVM ALB CNF 06-12	995,020,889	0	995,020,889	0	0
0100080. 01 CSO 4.00% CRVM ALB CNF S/NS 06-12	1,809,921,751	0	1,809,921,751	0	0
0100081. 01 CSO 4.00% NLP ALB CNF 06-12	7,404,713	0	7,404,713	0	0
0100082. 01 CSO 4.50% 2 FPT ALB 05	37,566	0	37,566	0	0
0100083. 01 CSO 4.50% CRVM ALB CNF 05	23,612,906	0	23,612,906	0	0
0100084. 01 CSO 4.50% CRVM ALB CNF S/NS 05	48,882,624	0	48,882,624	0	0
0100085. 01 CSO 4.50% NLP ALB CNF 05	3,259,620	0	3,259,620	0	0
0100086. 17 CSO 3.00% 2 FPT ALB 21-22 NB	2,270	0	2,270	0	0
0100087. 17 CSO 3.00% CRVM ALB CNF 21-22 NB	5,600,167	0	5,600,167	0	0
0100088. 17 CSO 3.00% CRVM ALB CNF S/NS 21-22 NB	51,310,861	0	51,310,861	0	0
0100089. 17 CSO 3.00% NLP ALB CNF 21-22 NB	2,721,579	0	2,721,579	0	0
0100090. 17 CSO 3.50% 2 FPT ALB 17-20	145,105	0	145,105	0	0
0100091. 17 CSO 3.50% CRVM ALB CNF 17-20	268,565,202	0	268,565,202	0	0
0100092. 17 CSO 3.50% CRVM ALB CNF S/NS 13-19	11,515,578	0	11,515,578	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
0100093. 17 CSO 3.50% NLP ALB CNF 17-20	2,605,324	0	2,605,324	0	0
0100094. VM-20 17 CSO 3.00% NPR ALB S/NS 21-22 NB	111,687,328	0	111,687,328	0	0
0100095. VM-20 17 CSO 3.50% NPR ALB S/NS 20	59,092,470	0	59,092,470	0	0
0100096. VM-20 17 CSO 3.75% NPR ALB S/NS 21-22 NB	4,058,214	0	4,058,214	0	0
0100097. VM-20 17 CSO 4.00% NPR ALB S/NS 18-19	16,136,974	0	16,136,974	0	0
0100098. VM-20 17 CSO 4.50% NPR ALB S/NS 17,20	6,189,929	0	6,189,929	0	0
0100099. VM-20 DET/STO 17-22 NB	0	0	0	0	0
0100100. UNEARNED PREMIUM RESERVE	973,180	0	0	0	973,180
0100101. 80 CSO 4.5% NLP ALB CRF 95-05	128,079	0	0	0	128,079
0100102. 80 CSO 5.0% NLP ALB CRF 93-94	8,401,421	0	0	0	8,401,421
0100103. 58 CSO 3.0% NLP ANB CRF 64-88	129,356	0	0	0	129,356
0100104. 58 CSO 3.5% NLP ANB CRF 76-87	1,053,017	0	0	0	1,053,017
0100105. 60 CSG 5.5% NLP ALB CRF 87-92	10,896	0	0	0	10,896
0100106. 60 CSG 6.0% NLP ANB CRF 86-87	109,992	0	0	0	109,992
0100107. 60 CSG 5.0% CRVM ALB CNF 87-92	43,683	0	0	0	43,683
0100108. 80 CSO 5.0% CRVM ALB CNF 87-92	7,373	0	0	0	7,373
0100109. 80 CSO 5.5% NLP ALB CRF 87-92	888,850	0	0	0	888,850
0100110. 80 CSO 6.0% NLP ALB CRF 83-92	6,264	0	0	0	6,264
0100111. 01 CSO 3.5% NLP ALB CRF 13-16	1,383,102	0	0	0	1,383,102
0100112. 01 CSO 4.0% NLP ALB CRF 06-12	486,499	0	0	0	486,499
0100113. 01 CSO 4.5% NLP ALB CRF 05	230,162	0	0	0	230,162
0199997. Totals (Gross)	10,304,949,681	0	10,291,097,808	0	13,851,873
0199998. Reinsurance ceded	3,496,574,686	0	3,496,574,686	0	0
0199999. Life Insurance: Totals (Net)	6,808,374,995	0	6,794,523,122	0	13,851,873
0200001. 2012 IAR 2.75% NL ANB CNF..IMMEDIATE	120,878	XXX	120,878	XXX	0
0200002. 2012 IAR 3.75% NL ANB CNF..IMMEDIATE	45,411	XXX	45,411	XXX	0
0200003. 2012 IAR 4.00% NL ANB CNF..IMMEDIATE	244,175	XXX	244,175	XXX	0
0200004. a2000 3.75% CARVM ANB CNF..IMMEDIATE	64,988	XXX	64,988	XXX	0
0200005. a2000 4.25% CARVM ANB CNF..IMMEDIATE	84,603	XXX	84,603	XXX	0
0200006. a2000 4.50% CARVM ANB CNF..IMMEDIATE	106,350	XXX	106,350	XXX	0
0200007. a2000 5.00% CARVM ANB CNF..IMMEDIATE	8,888	XXX	8,888	XXX	0
0200008. a2000 5.50% CARVM ANB CNF..IMMEDIATE	10,993	XXX	10,993	XXX	0
0200009. 2012 IAR 3.5% CARVM ANB CNF..DEFERRED..NB	760,122,919	XXX	760,122,919	XXX	0
0200010. 2012 IAR 3.75% CARVM ANB CNF..DEFERRED	37,468,467	XXX	37,468,467	XXX	0
0200011. 2012 IAR 4% CARVM ANB CNF..DEFERRED	18,358,654	XXX	18,358,654	XXX	0
0200012. 2012 IAR 4.25% CARVM ANB CNF..DEFERRED	394,729,123	XXX	394,729,123	XXX	0
0200013. 71 IAM 8% CARVM ALB CNF..DEFERRED	33,229,489	XXX	33,229,489	XXX	0
0200014. 71 IAM 8.25% CARVM ALB CNF..DEFERRED	36,448,163	XXX	36,448,163	XXX	0
0200015. 71 IAM 9.25% CARVM ALB CNF..DEFERRED	27,501,054	XXX	27,501,054	XXX	0
0200016. 83a 5% CARVM ANB CNF..DEFERRED	13,353,539	XXX	13,099,567	XXX	253,972
0200017. 83a 5.25% CARVM ANB CNF..DEFERRED	114,030,083	XXX	106,993,392	XXX	7,036,692
0200018. 83a 5.5% CARVM ANB CNF..DEFERRED	49,904,821	XXX	48,173,539	XXX	1,731,282
0200019. 83a 5.75% CARVM ANB CNF..DEFERRED	45,651,554	XXX	42,587,587	XXX	3,063,967
0200020. 83a 6% CARVM ANB CNF..DEFERRED	39,764,408	XXX	39,764,408	XXX	0
0200021. 83a 6.25% CARVM ANB CNF..DEFERRED	40,697,764	XXX	40,697,764	XXX	0
0200022. 83a 6.5% CARVM ANB CNF..DEFERRED	15,171,068	XXX	15,171,068	XXX	0
0200023. 83a 6.75% CARVM ANB CNF..DEFERRED	24,188,961	XXX	24,188,961	XXX	0
0200024. a2000 3.5% CARVM ANB CNF..DEFERRED	14,577,186	XXX	14,577,186	XXX	0
0200025. a2000 3.75% CARVM ANB CNF..DEFERRED	136,285,680	XXX	136,285,680	XXX	0
0200026. a2000 4% CARVM ANB CNF..DEFERRED	42,988,741	XXX	42,988,741	XXX	0
0200027. a2000 4.25% CARVM ANB CNF..DEFERRED	67,510,833	XXX	67,510,833	XXX	0
0200028. a2000 4.5% CARVM ANB CNF..DEFERRED	115,867,222	XXX	115,867,222	XXX	0
0200029. a2000 4.75% CARVM ANB CNF..DEFERRED	57,226,292	XXX	57,226,292	XXX	0
0200030. a2000 5% CARVM ANB CNF..DEFERRED	46,074,907	XXX	45,855,656	XXX	219,251
0200031. a2000 5.25% CARVM ANB CNF..DEFERRED	66,736,824	XXX	66,724,600	XXX	12,224
0200032. a2000 5.5% CARVM ANB CNF..DEFERRED	35,874,434	XXX	35,856,939	XXX	17,495
0200033. a2000 5.75% CARVM ANB CNF..DEFERRED	1,663,445	XXX	1,663,445	XXX	0
0200034. a2000 6% CARVM ANB CNF..DEFERRED	7,077,908	XXX	7,077,908	XXX	0
0200035. a2000 6.25% CARVM ANB CNF..DEFERRED	615,404	XXX	615,404	XXX	0
0200036. a2000 6.5% CARVM ANB CNF..DEFERRED	36,399,393	XXX	36,399,393	XXX	0
0200037. a2000 7% CARVM ANB CNF..DEFERRED	1,998,926	XXX	1,998,926	XXX	0
0200038. a2000 7.25% CARVM ANB CNF..DEFERRED	4,722,338	XXX	4,722,338	XXX	0
0200039. a2000 7.5% CARVM ANB CNF..DEFERRED	1,923,934	XXX	1,923,934	XXX	0
0200040. Reserves at 2.50%..DEFERRED	3,840	XXX	3,840	XXX	0
0200041. Reserves at 3.00%..DEFERRED	248,645	XXX	248,645	XXX	0
0200042. Reserves at 3.50%..DEFERRED	33,853,646	XXX	33,853,646	XXX	0
0200043. Reserves at 4.00%..DEFERRED	82,186	XXX	82,186	XXX	0
0200044. Reserves at 5.00%..DEFERRED	238,456	XXX	238,456	XXX	0
0200045. 2012 IAR 3.25% CARVM ANB CNF..DEFERRED..NB	355,976,981	XXX	355,976,981	XXX	0
0200046. 2012 IAR 3.00% CARVM ANB CNF..DEFERRED	141,201,885	XXX	141,201,885	XXX	0
0200047. 2012 IAR 1.00% NL ANB CNF..IMMEDIATE	191,127	XXX	191,127	XXX	0
0200048. 2012 IAR 1.50% NL ANB CNF..IMMEDIATE	10,135,799	XXX	10,135,799	XXX	0
0200049. 2012 IAR 1.75% NL ANB CNF..IMMEDIATE..NB	14,740,193	XXX	14,740,193	XXX	0
0200050. 2012 IAR 2.00% NL ANB CNF..IMMEDIATE..NB	11,878,289	XXX	11,878,289	XXX	0
0200051. 2012 IAR 2.25% NL ANB CNF..IMMEDIATE	17,913,264	XXX	17,913,264	XXX	0
0200052. 2012 IAR 2.50% NL ANB CNF..IMMEDIATE..NB	25,878,434	XXX	25,878,434	XXX	0
0200053. 2012 IAR 2.75% NL ANB CNF..IMMEDIATE..NB	28,273,165	XXX	28,273,165	XXX	0
0200054. 2012 IAR 3.00% NL ANB CNF..IMMEDIATE..NB	37,512,988	XXX	37,512,988	XXX	0
0200055. 2012 IAR 3.25% NL ANB CNF..IMMEDIATE	19,028,964	XXX	19,028,964	XXX	0
0200056. 2012 IAR 3.5% NL ANB CNF..IMMEDIATE	54,275,164	XXX	54,275,164	XXX	0
0200057. 2012 IAR 3.75% NL ANB CNF..IMMEDIATE..NB	123,409,627	XXX	123,409,627	XXX	0
0200058. 2012 IAR 4% NL ANB CNF..IMMEDIATE..NB	129,949,665	XXX	129,949,665	XXX	0
0200059. 2012 IAR 4.00% NL ANB CNF..IMMEDIATE..NB	6,206,881	XXX	6,206,881	XXX	0
0200060. 2012 IAR 4.25% NL ANB CNF..IMMEDIATE..NB	29,635,410	XXX	29,635,410	XXX	0
0200061. 37 SA 2.50% NLP ANB CNF..IMMEDIATE	5,036	XXX	5,036	XXX	0
0200062. 37 SA 3.50% NLP ANB CNF..IMMEDIATE	868	XXX	868	XXX	0
0200063. 71 IAM 4.00% NLP ANB CNF..IMMEDIATE	67,353	XXX	67,353	XXX	0
0200064. 83a 4.00% NLP ALB CNF..IMMEDIATE	506,008	XXX	506,008	XXX	0
0200065. 83a 6.25% NL ANB CNF..IMMEDIATE	1,241,989	XXX	1,241,989	XXX	0
0200066. 83a 6.25% NL ANB CNF..IMMEDIATE	560,143	XXX	560,143	XXX	0
0200067. 83a 6.50% NL ANB CNF..IMMEDIATE	478,652	XXX	478,652	XXX	0
0200068. 83a 6.50% NL ANB CNF..IMMEDIATE	14,337,455	XXX	14,337,455	XXX	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
0200069. 83a 6.75% NL ANB CNF..IMMEDIATE	5,111,867	XXX	5,111,867	XXX	0
0200070. 83a 6.75% NL ANB CNF..IMMEDIATE	76,918,275	XXX	76,918,275	XXX	0
0200071. 83a 7.00% NL ANB CNF..IMMEDIATE	1,473,151	XXX	1,473,151	XXX	0
0200072. 83a 7.25% NL ANB CNF..IMMEDIATE	884,979	XXX	884,979	XXX	0
0200073. 83a 7.25% NL ANB CNF..IMMEDIATE	83,249,670	XXX	83,249,670	XXX	0
0200074. 83a 7.75% NL ANB CNF..IMMEDIATE	757,701	XXX	757,701	XXX	0
0200075. 83a 8.00% NL ANB CNF..IMMEDIATE	49,584	XXX	49,584	XXX	0
0200076. 83a 8.25% NL ANB CNF..IMMEDIATE	495,789	XXX	495,789	XXX	0
0200077. 83a 8.75% NL ANB CNF..IMMEDIATE	245,551	XXX	245,551	XXX	0
0200078. 83a 9.25% NL ANB CNF..IMMEDIATE	23,579	XXX	23,579	XXX	0
0200079. a2000 3.75% NL ANB CNF..IMMEDIATE	20,828,849	XXX	20,828,849	XXX	0
0200080. a2000 4.00% NL ANB CNF..IMMEDIATE	28,017,951	XXX	28,017,951	XXX	0
0200081. a2000 4.00% NLP ANB CNF..IMMEDIATE	54,087	XXX	54,087	XXX	0
0200082. a2000 4.25% NL ANB CNF..IMMEDIATE	20,664,875	XXX	20,664,875	XXX	0
0200083. a2000 4.50% NL ANB CNF..IMMEDIATE	36,241,524	XXX	36,241,524	XXX	0
0200084. a2000 4.75% NL ANB CNF..IMMEDIATE	12,330,663	XXX	12,330,663	XXX	0
0200085. a2000 5.00% NL ANB CNF..IMMEDIATE	27,564,566	XXX	27,564,566	XXX	0
0200086. a2000 5.25% NL ANB CNF..IMMEDIATE	60,487,219	XXX	60,487,219	XXX	0
0200087. a2000 5.50% NL ANB CNF..IMMEDIATE	70,941,527	XXX	70,941,527	XXX	0
0200088. a2000 6.00% NL ANB CNF..IMMEDIATE	51,352,101	XXX	51,352,101	XXX	0
0200089. a2000 6.25% NL ANB CNF..IMMEDIATE	1,651,964	XXX	1,651,964	XXX	0
0200090. a2000 6.50% NL ANB CNF..IMMEDIATE	6,163,206	XXX	6,163,206	XXX	0
0200091. a2000 6.75% NL ANB CNF..IMMEDIATE	4,315,071	XXX	4,315,071	XXX	0
0200092. a2000 7.00% NL ANB CNF..IMMEDIATE	2,104,259	XXX	2,104,259	XXX	0
0200093. 2012 IAR 3.75% NL ANB CNF..DEFERRED	11,420,316	XXX	11,420,316	XXX	0
0200094. 2012 IAR 4% NL ANB CNF..DEFERRED	8,790,837	XXX	8,790,837	XXX	0
0200095. 2012 IAR 3.75% NL ANB CNF..DEFERRED	4,206,254	XXX	4,206,254	XXX	0
0200096. 2012 IAR 4% NL ANB CNF..DEFERRED	1,498,752	XXX	1,498,752	XXX	0
0200097. a2000 5.00% NL ANB CNF..DEFERRED	16,973	XXX	16,973	XXX	0
0200098. a2000 5.25% NL ANB CNF..DEFERRED	43,268	XXX	43,268	XXX	0
0200099. a2000 5.50% NL ANB CNF..DEFERRED	501,467	XXX	501,467	XXX	0
0200100. a2000 6.00% NL ANB CNF..DEFERRED	52,354	XXX	52,354	XXX	0
0200101. 2012 IAR 3.5% NL ANB CNF..DEFERRED	125,247	XXX	125,247	XXX	0
0200102. 2012 IAR 3.75% NL ANB CNF..DEFERRED	82,889	XXX	82,889	XXX	0
0200103. 83a 4.00% NLP ALB CNF..DEFERRED	76,433	XXX	76,433	XXX	0
0200104. 83a 4.75% NL ANB CNF..DEFERRED	980,219	XXX	980,219	XXX	0
0200105. 83a 5.00% NL ANB CNF..DEFERRED	2,374,860	XXX	2,374,860	XXX	0
0200106. 83a 5.25% NL ANB CNF..DEFERRED	1,087,059	XXX	1,087,059	XXX	0
0200107. 83a 5.50% NL ANB CNF..DEFERRED	943,194	XXX	943,194	XXX	0
0200108. a2000 6.25% NL ANB CNF..DEFERRED	45,194	XXX	45,194	XXX	0
0200109. 6.25% NL..IMMEDIATE	159,118	XXX	159,118	XXX	0
0200110. 6.50% NL..IMMEDIATE	1,934,250	XXX	1,934,250	XXX	0
0200111. 6.75% NL..IMMEDIATE	11,393,536	XXX	11,393,536	XXX	0
0200112. 7.25% NL..IMMEDIATE	8,470,546	XXX	8,470,546	XXX	0
0200113. 4.75% NL..DEFERRED	666,628	XXX	666,628	XXX	0
0200114. 5.00% NL..DEFERRED	3,720,721	XXX	3,720,721	XXX	0
0200115. 5.25% NL..DEFERRED	1,459,732	XXX	1,459,732	XXX	0
0200116. 5.50% NL..DEFERRED	6,889,599	XXX	6,889,599	XXX	0
0200117. VM-21 Base Reserves/CSV	12,142,170	XXX	12,142,170	XXX	0
0200118. 71GAM 6.00% Immediate	26,419	XXX	0	XXX	26,419
0200119. 71GAM 7.50% BOTH	1,989,344	XXX	0	XXX	1,989,344
0200120. 71GAM 7.75% Immediate	14,068	XXX	0	XXX	14,068
0200121. 71GAM 9.75% BOTH	990,471	XXX	0	XXX	990,471
0200122. 71GAM 10.75% Immediate	216,853	XXX	0	XXX	216,853
0200123. 71GAM 11.25% Immediate	97,109	XXX	0	XXX	97,109
0200124. 83GAM 4.75% BOTH	382,545	XXX	0	XXX	382,545
0200125. 83GAM 5.00% BOTH	2,548,470	XXX	0	XXX	2,548,470
0200126. 83GAM 5.25% BOTH	2,715,646	XXX	0	XXX	2,715,646
0200127. 83GAM 5.50% BOTH	4,076,574	XXX	0	XXX	4,076,574
0200128. 83GAM 5.75% BOTH	3,525,554	XXX	0	XXX	3,525,554
0200129. 83GAM 6.00% BOTH	7,287,291	XXX	0	XXX	7,287,291
0200130. 83GAM 6.25% BOTH	7,391,376	XXX	0	XXX	7,391,376
0200131. 83GAM 6.50% BOTH	26,948,242	XXX	0	XXX	26,948,242
0200132. 83GAM 6.75% BOTH	22,297,392	XXX	0	XXX	22,297,392
0200133. 83GAM 7.00% Immediate	5,270,978	XXX	0	XXX	5,270,978
0200134. 83GAM 7.25% Immediate	16,467,260	XXX	0	XXX	16,467,260
0200135. 83GAM 7.50% BOTH	9,471,595	XXX	0	XXX	9,471,595
0200136. 83GAM 7.75% Immediate	3,223,378	XXX	0	XXX	3,223,378
0200137. 83GAM 8.00% BOTH	10,330,482	XXX	0	XXX	10,330,482
0200138. 83GAM 8.25% Immediate	5,064,248	XXX	0	XXX	5,064,248
0200139. 83GAM 8.50% Immediate	206,790	XXX	0	XXX	206,790
0200140. 83GAM 8.75% BOTH	5,660,069	XXX	0	XXX	5,660,069
0200141. 83GAM 9.25% Immediate	1,660,118	XXX	0	XXX	1,660,118
0200142. 83GAM 9.50% BOTH	2,627,891	XXX	0	XXX	2,627,891
0200143. 83GAM 10.50% Immediate	560,415	XXX	0	XXX	560,415
0200144. 83GAM 11.00% Immediate	502,229	XXX	0	XXX	502,229
0200145. 94GAR 1.00% Immediate	19,409,752	XXX	0	XXX	19,409,752
0200146. 94GAR 1.25% Immediate	27,487,391	XXX	0	XXX	27,487,391
0200147. 94GAR 1.50% Immediate	43,362,302	XXX	0	XXX	43,362,302
0200148. 94GAR 1.75% BOTH	129,362,712	XXX	0	XXX	129,362,712
0200149. 94GAR 2.00% BOTH	264,335,068	XXX	0	XXX	264,335,068
0200150. 94GAR 2.25% BOTH	493,833,644	XXX	0	XXX	493,833,644
0200151. 94GAR 2.50% BOTH	228,061,447	XXX	0	XXX	228,061,447
0200152. 94GAR 2.75% BOTH	445,166,334	XXX	0	XXX	445,166,334
0200153. 94GAR 3.00% BOTH	555,452,025	XXX	0	XXX	555,452,025
0200154. 94GAR 3.25% BOTH	169,941,394	XXX	0	XXX	169,941,394
0200155. 94GAR 3.50% BOTH or greater	331,120,233	XXX	0	XXX	331,120,233
0200156. 94GAR 3.75% BOTH or greater	802,472,734	XXX	0	XXX	802,472,734
0200157. 94GAR 4.00% BOTH or greater	1,301,320,917	XXX	0	XXX	1,301,320,917
0200158. 94GAR 4.25% BOTH or greater	335,110,886	XXX	0	XXX	335,110,886
0200159. 94GAR 4.50% BOTH or greater	183,379,415	XXX	0	XXX	183,379,415
0200160. 94GAR 4.75% BOTH or greater	11,806,502	XXX	0	XXX	11,806,502

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200161. 94GAR 5.00% BOTH or greater	80,597,389	XXX	0	XXX	80,597,389
0200162. 94GAR 5.25% BOTH or greater	142,196,972	XXX	0	XXX	142,196,972
0200163. 94GAR 5.50% BOTH or greater	129,021,413	XXX	0	XXX	129,021,413
0200164. 94GAR 5.75% Immediate or greater	31,722	XXX	0	XXX	31,722
0200165. 94GAR 6.00% BOTH or greater	119,471,117	XXX	0	XXX	119,471,117
0200166. 94GAR 6.25% BOTH	30,829,978	XXX	0	XXX	30,829,978
0200167. 94GAR 6.50% BOTH	10,323,161	XXX	0	XXX	10,323,161
0200168. 94GAR 6.75% BOTH	19,993,914	XXX	0	XXX	19,993,914
0200169. 94GAR 7.00% BOTH	23,310,290	XXX	0	XXX	23,310,290
0200170. GA51 3.50% Immediate	10,331	XXX	0	XXX	10,331
0200171. 60CSG 6.00% LSDB BOTH	4,090,144	XXX	0	XXX	4,090,144
0200172. 83IAM 1.00% BOTH	357,686	XXX	357,686	XXX	0
0200173. 83IAM 1.25% Deferred	24,085	XXX	24,085	XXX	0
0200174. 83IAM 1.25% Immediate	1,995	XXX	1,995	XXX	0
0200175. 83IAM 1.50% BOTH	687,826	XXX	687,826	XXX	0
0200176. 83IAM 1.75% BOTH	1,529,378	XXX	1,529,378	XXX	0
0200177. 83IAM 2.00% BOTH	3,214,891	XXX	3,214,891	XXX	0
0200178. 83IAM 2.25% BOTH	10,281,153	XXX	10,281,153	XXX	0
0200179. 83IAM 2.50% BOTH	6,792,967	XXX	6,792,967	XXX	0
0200180. 83IAM 2.75% BOTH	15,648,948	XXX	15,648,948	XXX	0
0200181. 83IAM 3.00% BOTH	54,724,883	XXX	54,724,883	XXX	0
0200182. 83IAM 3.25% BOTH	1,885,026	XXX	1,885,026	XXX	0
0200183. 83IAM 3.50% BOTH or greater	16,821,994	XXX	16,821,994	XXX	0
0200184. 83IAM 3.75% BOTH or greater	9,252,880	XXX	9,252,880	XXX	0
0200185. 83IAM 4.00% BOTH or greater	110,505,482	XXX	110,505,482	XXX	0
0200186. 83IAM 4.25% BOTH or greater	66,342,168	XXX	66,342,168	XXX	0
0200187. 83IAM 4.50% BOTH or greater	13,313,553	XXX	13,313,553	XXX	0
0200188. 83IAM 4.75% Immediate or greater	604,678	XXX	604,678	XXX	0
0200189. 83IAM 5.00% Immediate or greater	4,554,106	XXX	4,554,106	XXX	0
0200190. 2012IAR 3.00% Immediate	141,681	XXX	141,681	XXX	0
0200191. 2012IAR 3.25% Immediate	66,984	XXX	66,984	XXX	0
0200192. 2012IAR 3.75% Immediate or greater	3,314	XXX	3,314	XXX	0
0200193. 2012IAR 4.00% Immediate or greater	1,096,089	XXX	1,096,089	XXX	0
0200194. 2012IAR 4.25% Immediate or greater	223,524	XXX	223,524	XXX	0
0299997. Totals (Gross)	10,298,818,840	XXX	4,243,431,964	XXX	6,055,386,875
0299998. Reinsurance ceded	1,755,162,531	XXX	1,742,827,648	XXX	12,334,883
0299999. Annuities: Totals (Net)	8,543,656,308	XXX	2,500,604,316	XXX	6,043,051,993
0300001. 2012 IAR 2.50% NLP ANB CNF..NB	114,394	0	114,394	0	0
0300002. 2012 IAR 3.00% NLP ANB CNF	327,519	0	327,519	0	0
0300003. 2012 IAR 3.25% NLP ANB CNF	119,105	0	119,105	0	0
0300004. 2012 IAR 3.5% NLP ANB CNF	28,351	0	28,351	0	0
0300005. 2012 IAR 3.75% NLP ANB CNF..NB	299,533	0	299,533	0	0
0300006. 2012 IAR 4% NLP ANB CNF	266,500	0	266,500	0	0
0300007. 37 SA 2.50% NLP ANB CNF	579	0	579	0	0
0300008. 71 IAM 3.50% NLP ALB CNF	12,543	0	12,543	0	0
0300009. 71 IAM 4.00% NLP ALB CNF	9,715	0	9,715	0	0
0300010. 83a 4.00% NLP ALB CNF	497,411	0	497,411	0	0
0300011. a2000 4.00% NLP ANB CNF	906,384	0	906,384	0	0
0300012. a2000 4.25% NLP ANB CNF	69,489	0	69,489	0	0
0300013. a2000 4.50% NLP ANB CNF	320,238	0	320,238	0	0
0300014. a2000 5.00% NLP ANB CNF	33,374	0	33,374	0	0
0300015. a2000 5.25% NLP ANB CNF	108,170	0	108,170	0	0
0300016. a2000 5.50% NLP ANB CNF	486,216	0	486,216	0	0
0300017. a2000 6.00% NLP ANB CNF	361,208	0	361,208	0	0
0300018. 83 GAM 6.25% 1998-1999	1,212	0	0	0	1,212
0300019. 83 GAM 6.75% 1996-1997,2001	52,871	0	0	0	52,871
0300020. 83 GAM 5.25% 2005, 2006, 2010	52,930	0	0	0	52,930
0399997. Totals (Gross)	4,067,741	0	3,960,728	0	107,013
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	4,067,741	0	3,960,728	0	107,013
0400001. 30 ADB 41 CSO ANB 3.50% NLP	148	0	148	0	0
0400002. 59 ADB 58 CSO ALB Cont 3.50% NLP	1,485	0	1,485	0	0
0400003. 59 ADB 58 CSO ALB Cont 4.00% NLP	3,501	0	3,501	0	0
0400004. 59 ADB 58 CSO ALB Cont 4.50% NLP	5,149	0	5,149	0	0
0400005. 59 ADB 58 CSO ALB Cont 5.50% NLP	15,183	0	15,183	0	0
0400006. 59 ADB 58 CSO ALB Cont 6.00% NLP	8,247	0	8,247	0	0
0400007. 59 ADB 80 CSO ALB Cont 4.00% NLP	276	0	276	0	0
0400008. 59 ADB 80 CSO ALB Cont 4.50% NLP	550,809	0	550,809	0	0
0400009. 59 ADB 80 CSO ALB Cont 5.00% NLP	58,400	0	58,400	0	0
0400010. 59 ADB 80 CSO ALB Cont 5.50% NLP	73,643	0	73,643	0	0
0400011. 59 ADB 80 CSO ALB Cont 6.00% NLP	160	0	160	0	0
0400012. 59 ADB 01 CSO ALB Cont 3.00% NLP	153,749	0	153,749	0	0
0400013. 59 ADB 01 CSO ALB Cont 3.50% NLP	5,572,840	0	5,572,840	0	0
0400014. 59 ADB 01 CSO ALB Cont 4.00% NLP	1,055,730	0	1,055,730	0	0
0400015. 59 ADB 01 CSO ALB Cont 4.50% NLP	54,176	0	54,176	0	0
0400016. 59 ADB 17 CSO ALB Cont 3.00% NLP	1,242,728	0	1,242,728	0	0
0400017. 59 ADB 17 CSO ALB Cont 3.50% NLP	2,696,964	0	2,696,964	0	0
0499997. Totals (Gross)	11,493,188	0	11,493,188	0	0
0499998. Reinsurance ceded	141,155	0	141,155	0	0
0499999. Accidental Death Benefits: Totals (Net)	11,352,033	0	11,352,033	0	0
0500001. 52 INTERCO DIS 58 CSO 3.50%	3,579	0	3,579	0	0
0500002. 52 INTERCO DIS 58 CSO 4.00%	6,600	0	6,600	0	0
0500003. 52 INTERCO DIS 58 CSO 4.50%	10,728	0	10,728	0	0
0500004. 52 INTERCO DIS 58 CSO 5.50%	7,849	0	7,849	0	0
0500005. 52 INTERCO DIS 58 CSO 6.00%	10,674	0	10,674	0	0
0500006. 52 INTERCO DIS 80 CSO 4.00%	1,952	0	1,952	0	0
0500007. 52 INTERCO DIS 80 CSO 4.50%	2,154,843	0	2,154,843	0	0
0500008. 52 INTERCO DIS 80 CSO 5.00%	95,035	0	95,035	0	0
0500009. 52 INTERCO DIS 80 CSO 5.50%	93,499	0	93,499	0	0
0500010. 52 INTERCO DIS 80 CSO 6.00%	0	0	0	0	0
0500011. 52 INTERCO DIS 01 CSO 3.50%	7,396,904	0	7,396,904	0	0
0500012. 52 INTERCO DIS 01 CSO 4.00%	5,739,727	0	5,739,727	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
0500013. 52 INTERCO DIS 01 CSO 4.50%	672,286	0	672,286	0	0
0500014. 52 INTERCO DIS 17 CSO 3.00%	679,865	0	679,865	0	0
0500015. 52 INTERCO DIS 17 CSO 3.50%	429,707	0	429,707	0	0
0500016. PAYOR WAIVER	1,044,625	0	1,044,625	0	0
0599997. Totals (Gross)	18,347,872	0	18,347,872	0	0
0599998. Reinsurance ceded	11,704,753	0	11,704,753	0	0
0599999. Disability-Active Lives: Totals (Net)	6,643,119	0	6,643,119	0	0
0600001. 85 CIDC 3.50%	264,237	0	264,237	0	0
0600002. 52 INTERCO DIS 3.50%	550,547	0	550,547	0	0
0600003. 52 INTERCO DIS 4.00%	2,437,134	0	2,437,134	0	0
0600004. 52 INTERCO DIS 4.50%	11,135,188	0	11,135,188	0	0
0600005. 52 INTERCO DIS 5.00%	1,409,088	0	1,409,088	0	0
0600006. 52 INTERCO DIS 5.50%	4,721,254	0	4,721,254	0	0
0600007. 52 INTERCO DIS 6.00%	1,023,433	0	1,023,433	0	0
0600008. INCURRED BUT UNREPORTED	919,345	0	919,345	0	0
0600009. INCURRED BUT UNREPORTED	46,239,043	0	0	0	46,239,043
0600010. 2005 GTLW Tables (GUD) 3.5% Prior 1996, 2013-2019	21,818,385	0	0	0	21,818,385
0600011. 2005 GTLW Tables (GUD) 4.0% 2006-2012	8,649,102	0	0	0	8,649,102
0600012. 2005 GTLW Tables (GUD) 4.5% 1996-2005	7,068,326	0	0	0	7,068,326
0600013. 2005 GTLW Tables (GUD) 3.0% 2020-present	20,886,807	0	0	0	20,886,807
0699997. Totals (Gross)	127,121,890	0	22,460,227	0	104,661,663
0699998. Reinsurance ceded	2,029,591	0	1,593,334	0	436,257
0699999. Disability-Disabled Lives: Totals (Net)	125,092,299	0	20,866,893	0	104,225,406
0700001. Excess of valuation net premiums over corresponding gross premiums	87,563,960	0	87,563,960	0	0
0700002. Non-deduction of deferred fractional premiums or return of premiums	0	0	0	0	0
0700003. Asset Adequacy	0	0	0	0	0
0700004. Extra mortality on group conversions	2,239,466	0	2,239,466	0	0
0700005. Extra mortality on substandard policies	2,986,634	0	2,986,634	0	0
0700006. Post term conversion reserve	67,122,097	0	67,122,097	0	0
0700007. Special policyholder liability	0	0	0	0	0
0700008. Interim life reserve	0	0	0	0	0
0700009. DEFICIENCY RESERVE	14,207	0	0	0	14,207
0799997. Totals (Gross)	159,926,364	0	159,912,156	0	14,207
0799998. Reinsurance ceded	36,482,312	0	36,482,312	0	0
0799999. Miscellaneous Reserves: Totals (Net)	123,444,052	0	123,429,844	0	14,207
9999999. Totals (Net) - Page 3, Line 1	15,622,630,548	0	9,461,380,056	0	6,161,250,492

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

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
Non-participating

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

2.2 If not, state which kind is issued.
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $ 0
4.2 Amount of reserve? ..... $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
For Interest Sensitive Life, certain contracts have guaranteed maximum loan rates that range from 2.00% to 4.00%. This varies by product and duration.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 130,400,092
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: ..... $ 163,403,256
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 [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 4,726,053
9.2 State the amount of reserves established for this business: ..... $ 4,726,053
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, page 3 line 1, Exhibit 7, and page 3 line 3

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
Reserves for excess mortality on term conversions	2021 term conversion excess mortality	2022 term conversion excess mortality	14,416,157
CRVM expense allowance calculation method for traditional life plans	Adjusted curtate	Continuous	13,371,712
Method for certain pre Valuation of LI Policies Model Reg term life business	Net Level	Unitary	1,959,312
General reserve method for certain older traditional life business	Curtate with IPC	Discounted Continuous	289,618
Deficiency reserves	2021 X factor mortality	2022 X factor mortality	(4,371,421)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	25,665,378
9999999 - Total (Column 4, only)			25,665,378

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		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
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	39,088,947	0	0	17,526,031	920	3,072	0	0	0	0	141,711	21,366,618	50,595
2.	Additional contract reserves (b)	738,239,351	0	0	124,735,374	0	0	0	0	0	0	0	613,503,977	0
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	6,468,135	0	0	0	0	0	0	0	0	0	6,468,135	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	783,796,433	0	0	142,261,405	920	3,072	0	0	0	0	6,609,846	634,870,595	50,595
8.	Reinsurance ceded	688,493,772	0	0	57,328,666	0	0	0	0	0	0	0	631,165,106	0
9.	Totals (Net)	95,302,661	0	0	84,932,739	920	3,072	0	0	0	0	6,609,846	3,705,489	50,595
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	837,655,018	0	0	0	0	0	0	0	0	0	808,065,391	29,589,627	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	837,655,018	0	0	0	0	0	0	0	0	0	808,065,391	29,589,627	0
15.	Reinsurance ceded	46,015,245	0	0	0	0	0	0	0	0	0	18,867,855	27,147,390	0
16.	Totals (Net)	791,639,773	0	0	0	0	0	0	0	0	0	789,197,536	2,442,237	0
17.	TOTAL (Net)	886,942,433	0	0	84,932,739	920	3,072	0	0	0	0	795,807,382	6,147,726	50,595
18.	TABULAR FUND INTEREST	24,103,363	0	0	2,667,671	0	0	0	0	0	0	21,241,036	194,655	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

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	4,742,260,036	2,835,706,262	1,171,918,679	71,237,300	0	663,397,794
2. Deposits received during the year	2,095,036,323	1,915,893,308	212,894,581	28,029,229	2,536	(61,783,330)
3. Investment earnings credited to the account	136,172,802	64,392,680	46,372,039	2,183,969	69	23,224,046
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	1,149,748,844	1,057,098,663	70,658,200	19,221,332	730	2,769,919
8. Other net transfers to or (from) Separate Accounts	(8,857,920)	(8,818,299)	0	0	0	(39,621)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	5,832,578,237	3,767,711,886	1,360,527,100	82,229,166	1,875	622,108,211
10. Reinsurance balance at the beginning of the year	(27,063,413)	0	0	(27,063,413)	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(4,956,913)	0	0	(4,956,913)	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(22,106,499)	0	0	(22,106,499)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	5,810,471,738	3,767,711,886	1,360,527,100	60,122,666	1,875	622,108,211

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 1,835,218,194
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) $ 1,835,218,194

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	18,886,396	0	0	0	0	0	0	0	0	0	18,886,396
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	8,202,322	0	0	0	0	0	0	0	0	0	8,202,322
1.4 Net	10,684,074	0	0	0	0	0	0	0	0	0	10,684,074
2. In course of settlement:											
2.1 Resisted — 2.11 Direct	3,572,563	0	3,154,563	0	0	0	418,000	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	259,000	0	259,000	0	0	0	0	0	0	0	0
2.14 Net	3,313,563	0	(b) 2,895,563	(b) 0	0	(b) 0	(b) 418,000	0	0	0	0
2.2 Other — 2.21 Direct	150,375,442	0	75,338,151	0	0	0	21,275,718	0	52,076,322	0	1,685,251
2.22 Reinsurance assumed	4,648,955	0	2,501,158	0	0	0	2,147,797	0	0	0	0
2.23 Reinsurance ceded	38,263,504	0	36,578,298	0	0	0	0	0	0	0	1,685,206
2.24 Net	116,760,892	0	(b) 41,261,011	(b) 0	0	(b) 0	(b) 23,423,515	0	(b) 52,076,322	(b) 0	(b) 45
3. Incurred but unreported:											
3.1 Direct	388,187,660	0	43,613,300	0	0	0	72,118,368	0	219,088,774	0	53,367,217
3.2 Reinsurance assumed	2,953,652	0	816,629	0	0	0	2,137,023	0	0	0	0
3.3 Reinsurance ceded	39,322,503	0	11,724,208	0	0	0	161,725	0	4,579,500	0	22,857,070
3.4 Net	351,818,808	0	(b) 32,705,721	(b) 0	0	(b) 0	(b) 74,093,666	0	(b) 214,509,274	(b) 0	(b) 30,510,147
4. TOTALS — 4.1 Direct	561,022,060	0	122,106,015	0	0	0	93,812,086	0	271,165,096	0	73,938,864
4.2 Reinsurance assumed	7,602,607	0	3,317,787	0	0	0	4,284,820	0	0	0	0
4.3 Reinsurance ceded	86,047,329	0	48,561,506	0	0	0	161,725	0	4,579,500	0	32,744,598
4.4 Net	482,577,338	(a) 0	(a) 76,862,295	0	0	0	(a) 97,935,181	0	266,585,596	0	41,194,266

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 178,296 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 $ 19,785,231 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 57,986,363 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 789,193,102 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 2,446,671 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	3,997,490,370	0	1,314,122,462	198,496,528	527,613	0	555,949,353	654,492,779	718,458,603	0	555,443,032
1.2 Reinsurance assumed	32,469,046	0	20,751,345	0	0	0	11,717,702	0	0	0	0
1.3 Reinsurance ceded	1,001,139,956	0	322,208,924	61,430,232	0	0	389,018,871	186,973	4,896,732	0	223,398,224
1.4 Net	(d) 3,028,819,460	0	1,012,664,883	137,066,296	527,613	0	178,648,183	654,305,806	713,561,872	0	332,044,808
2. Liability December 31, current year from Part 1:											
2.1 Direct	561,022,060	0	122,106,015	0	0	0	93,812,086	0	271,165,096	0	73,938,864
2.2 Reinsurance assumed	7,602,607	0	3,317,787	0	0	0	4,284,820	0	0	0	0
2.3 Reinsurance ceded	86,047,329	0	48,561,506	0	0	0	161,725	0	4,579,500	0	32,744,598
2.4 Net	482,577,338	0	76,862,295	0	0	0	97,935,181	0	266,585,596	0	41,194,266
3. Amounts recoverable from reinsurers December 31, current year	134,671,605	0	30,212,053	7,143,387	0	0	77,057,304	59	367,737	0	19,891,066
4. Liability December 31, prior year:											
4.1 Direct	577,887,722	0	129,147,609	0	0	0	118,154,581	0	260,301,761	0	70,283,772
4.2 Reinsurance assumed	9,828,137	0	5,519,218	0	0	0	4,308,919	0	0	0	0
4.3 Reinsurance ceded	78,310,819	0	42,997,138	0	0	0	202,349	0	4,185,000	0	30,926,332
4.4 Net	509,405,040	0	91,669,689	0	0	0	122,261,151	0	256,116,761	0	39,357,439
5. Amounts recoverable from reinsurers December 31, prior year	172,250,064	0	40,775,397	8,132,624	0	0	103,035,305	75,436	393,275	0	19,838,028
6. Incurred Benefits											
6.1 Direct	3,980,624,708	0	1,307,080,868	198,496,528	527,613	0	531,606,858	654,492,779	729,321,938	0	559,098,124
6.2 Reinsurance assumed	30,243,517	0	18,549,914	0	0	0	11,693,603	0	0	0	0
6.3 Reinsurance ceded	971,298,007	0	317,209,949	60,440,996	0	0	363,000,246	111,596	5,265,693	0	225,269,527
6.4 Net	3,039,570,218	0	1,008,420,833	138,055,532	527,613	0	180,300,215	654,381,183	724,056,245	0	333,828,596

(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 $ 1,180,650 in Line 1.1, $ 1,180,650 in Line 1.4.
$ 1,225,550 in Line 6.1, and $ 1,225,550 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 $ 1,844,426 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	5,053,649	0	(5,053,649)
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	67,040	82,789	15,749
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)	5,120,689	82,789	(5,037,901)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,196,056	2,776,748	(419,308)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	182,699,116	103,575,345	(79,123,771)
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	116,712	290,900	174,188
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	6,321,870	4,947,384	(1,374,485)
25.	Aggregate write-ins for other than invested assets	104,117,478	94,793,509	(9,323,969)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	301,571,921	206,466,674	(95,105,247)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	301,571,921	206,466,674	(95,105,247)
	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.	Suspense items	100,448,135	94,219,087	(6,229,048)
2502.	Other assets	3,669,343	574,422	(3,094,921)
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)	104,117,478	94,793,509	(9,323,969)

NOTES TO FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

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

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

*Nebraska Secretary of State approved dissolution of MCDC effective January 5, 2022

A. Accounting Practices

The Company has prepared the accompanying statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Nebraska Department of Insurance ("NDOI"). The state of Nebraska has adopted the National Association of Insurance Commissioners' ("NAIC") statutory accounting principles ("NAIC SAP") as the basis of its statutory accounting practices. The Director of the NDOI has the right to permit other specific practices that may deviate from NAIC SAP. The Company does not utilize any permitted practices however, there is an impact on its results of operations and surplus from the prescribed practices followed by its subsidiaries Companion and Omaha Re as discussed in Note 10 N.

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

		SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 11,473,357	$ (28,997,031)
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 11,473,357	$ (28,997,031)
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,959,899,780	$ 1,924,820,013
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,959,899,780	$ 1,924,820,013

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

The preparation of statutory financial statements in accordance with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of contingent assets and liabilities at the date of the statutory financial statements, and reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

The Company used the following accounting policies:

(1) Short-term investments include related party notes, if applicable, and investments whose remaining maturities at the time of purchase are three months to one year and are stated at cost, which approximates fair value.

(2) Bonds are stated at amortized cost using the effective yield method, except for certain bonds with an NAIC designation of 6, which are stated at lower of amortized cost or fair value.

(3) Common stocks of unaffiliated companies are generally stated at fair value, common stocks of affiliated insurance companies, excluding Omaha Re, are stated at their audited statutory equity value. Omaha Re is a wholly owned special purpose financial captive life insurance subsidiary domiciled in the State of Nebraska and is stated at its audited statutory equity less an admitted other security asset value-excess of loss for which Omaha Re has a NDOI prescribed practice. Common stocks of affiliated non-insurance companies are stated at their GAAP equity value. The Federal Home Loan Bank ("FHLB") capital stocks are stated at cost.

(4) Redeemable preferred stocks are stated at amortized cost and perpetual preferred stock are stated at fair value; except for redeemable preferred stocks that are NAIC rated 4 through 6, which are stated at lower of amortized cost or fair value.

(5) Mortgage loans held for investment are stated at the aggregate unpaid principal balance adjusted for unamortized premium or discount, except impaired loans. Impaired loans are stated at the lower of the amortized cost or the fair value of the loan determined by the present value of expected future cash flows discounted at the loan's effective interest rate, the loan's observable market price, or the fair value of the collateral less costs to sell if collateral dependent. Interest income is accrued on the unpaid principal balance based on the loan's contractual interest rate. The Company records a reserve for losses on mortgage loans as part of the Asset Valuation Reserve ("AVR").

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

(7) The following are wholly owned insurance subsidiaries of the Company as of December 31, 2022: Companion, United World, and each are valued at their respective statutory surplus as of December 31, 2022. Medicare Advantage Company is stated at its respective statutory surplus and is 100% non-admitted as of December 31, 2022. Omaha Re is a wholly owned special purpose financial captive life insurance subsidiary domiciled in the State of Nebraska and is stated at its audited statutory equity less an admitted other security asset value–excess of loss for which Omaha Re has a NDOI prescribed practice. As of December 31, 2022, the carrying value of Omaha Re is zero.

The Company owns 100% of the outstanding common stock of Mutual Structured Settlement. As of December 31, 2022, the carrying value of Mutual Structured Settlement is zero. Affiliated joint ventures include approximately 80% of Fulcrum, 99% of MOOF Fund and Cloverlay; other ownership interest in UM Holdings, 50% of MGG Fund, United DMLT Trust, DMLT Trust, and EMLT-U. Affiliated joint ventures are stated at their underlying GAAP equity, which approximates fair value, with a one-quarter lag adjusted for all capital distributions, cash distributions, and impairment charges for the quarter with changes recorded in net unrealized capital gains (losses), a component of unassigned surplus. Fair values of the affiliated joint ventures are determined using the underlying audited GAAP financial statements or audited trust statement value. Distributions of income from these affiliated joint ventures are recorded in net investment income. As of December 31, 2022, the carrying value of UM Holdings is zero.

The Company owns 83.04% of Boston Fund and 91.25% of MHEG Fund, non-guaranteed state low income housing tax credits ("LIHTC") and are carried at proportional amortized cost.

The Company owns approximately 75% of Legacy Trust, a bond which is stated at amortized cost using the effective yield method.

(8) The Company owns limited partnership investments and also has minor ownership interests in joint ventures. Joint ventures and limited partnerships are carried at their underlying audited GAAP equity.

(9) Derivatives generally include swaps-foreign exchange and purchase options-other call options and warrants. When derivative financial instruments meet specific criteria they may be designated as accounting hedges and accounted for on an amortized cost basis, in a manner consistent with the item hedged. Derivative financial instruments that are not designated as accounting hedges are accounted for on a fair value basis with changes recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus, and nonadmitted. Interest on swaps-foreign exchange and purchase options-other call options and warrants is included in net investment income

(10) The Company does not have a premium deficiency reserve in accordance with SSAP No. 54R, Individual and Group Accident and Health Contracts.

(11) Active life reserves for accident and health contracts provide amounts estimated to adequately discharge estimated future obligations in excess of estimated future net premiums on policies in force. The reserves are calculated using prescribed mortality and using Company morbidity and interest rate assumptions. Morbidity assumptions are either industry experience or a blend of industry and Company experience. Lapse assumptions, when applicable, are based on Company experience with statutory limitations. Such reserves are calculated on a net level premium method or on a one- or two-year preliminary term basis.

Claim reserves include disabled life reserves that reflect amounts that are either not yet due or yet to arise on claims incurred with a continuing loss. Such reserves are based on statutory interest and claim termination rates based on either industry or a blend of the Company and industry experience in compliance with statutory requirements. Revisions of these estimates are reflected in operations in the year they are made.

Unpaid claim liabilities include the amounts estimated for claims that have been reported but not settled and estimates for claims incurred but not reported. Such reserves are estimated based upon the Company's and affiliates' historical experience and other actuarial assumptions that consider the effects of current developments, payment patterns, membership patterns, anticipated trends, claim utilization, product changes, risk management programs, and other factors. The liabilities are continually reviewed and adjustments and changes are reflected in the year they are made.

(12) The Company adjusted its capitalization policy as it relates to its threshold for capitalizing prepaid expenses, increasing the threshold to $100,000 in order for any prepaid to be capitalized.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

Management's evaluation of all known and reasonably knowable conditions and events for the Company, as of December 31, 2022, has concluded there are no substantial doubts about the entity's ability to continue as a going concern, or meet its obligations within one year of the financial statement's issuance date.

Note 2 Accounting Changes and Corrections of Errors

During 2022, the Company discovered an error in the risk-free rates used in AG36 reserve calculations for the indexed universal life product, resulting in a $4,486,889 overstatement of both aggregate reserve for life contracts (page 3, line 1) and increase in aggregate reserves for life and accident and health contracts (page 4, line 19) and a $4,486,889 understatement of unassigned surplus as of December 31, 2021. In accordance with SSAP No. 3 Accounting Changes and Corrections of Errors, the impact of this error was recorded as an adjustment to unassigned surplus in 2022.

During 2021, the Company discovered errors in the settlement option parameters in a deferred fixed annuity product valuation model, resulting in a cumulative $13,395,650 net overstatement of reserves. Aggregate reserve for life contracts, page 3, line 1, and Aggregate write-ins for gains and losses in surplus, page 4, line 53, were adjusted in 2021 to correct for this error. These prior year misstatements were not concluded to be material both individually and in the aggregate and therefore have been corrected as of December 31, 2021, in accordance with SSAP No. 3 Accounting Changes and Corrections of Errors, through unassigned surplus.

Note 3 Business Combinations and Goodwill

Not Applicable

Note 4 Discontinued Operations

Not Applicable

Note 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company invests in mortgage loans collateralized principally by commercial real estate throughout the United States ("U.S."). Mutual of Omaha and Companion participate in certain of the Company's mortgage loans.

(1) During 2022, the minimum and maximum lending rates for new commercial mortgage loans were 1.51% and 5.78%, respectively. During 2022, the minimum and maximum lending rates for new mezzanine mortgage loans were 4.35% and 4.35%, respectively.

(2) The maximum percentage of any one commercial loan to the value of the collateral security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 77.09%. The maximum percentage of any one mezzanine loan to the value of the collateral security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 74.75%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:

Not Applicable

NOTES TO FINANCIAL STATEMENTS

(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. Current year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 3,868,899,848	$57,198,894	$ 3,926,098,742
(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	$ —	$ —	$ —	$ —	$ 102,807,749	$ —	$ 102,807,749
(b) Number of loans	—	—	—	—	20	—	20
(c) Percent reduced	0.000%	0.000%	0.000%	0.000%	0.440%	0.000%	0.440%
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 400,439,948	$57,198,894	$ 457,638,842
b. Prior year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 3,460,803,348	$23,527,328	$ 3,484,330,676
(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	$ —	$ —	$ —	$ —	$ 112,967,853	$ —	$ 112,967,853
(b) Number of loans	—	—	—	—	22	—	22
(c) Percent reduced	0.000%	0.000%	0.000%	0.000%	0.220%	0.000%	0.220%
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 513,038,579	$23,527,328	$ 536,565,907

(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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	1,579,001	—	1,579,001
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ 1,579,001	$ —	$ 1,579,001
4. Subject to a participant or co-lender reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	2,016,017	—	2,016,017
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ 2,016,017	$ —	$ 2,016,017
4. Subject to a participant or co-lender reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 1,739,007	$ —	$ 1,739,007
2. Interest income recognized	—	—	—	—	117,514	—	117,514
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	118,566	—	118,566
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 3,360,079	$ —	$ 3,360,079
2. Interest income recognized	—	—	—	—	189,704	—	189,704
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	190,158	—	190,158

(7) Allowance for Credit Losses:

Not Applicable

NOTES TO FINANCIAL STATEMENTS

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not Applicable

(9) Interest income earned on impaired loans is accrued on the principal amount of the loan based on the loan's contractual interest rate until the loans are on non-accrual status. Cash payments on loans where the accrual of interest has ceased are applied directly to the unpaid principal balance until such time as management determines that it is probable all principal amounts will be recovered.

B. Debt Restructuring

	Current Year	Prior Year
(1) The total recorded investment in restructured loans, bonds & common stocks, as of year end	$ 3,836,866	$ 9,443,201
(2) The realized capital losses related to these loans & bonds	—	—
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings	—	—

(4) Investment income due or accrued for which it is probable the balance is uncollectible is written off and charged to investment income. Investment income due or accrued deemed collectible on mortgage loans in default that is more than 180 days past due is nonadmitted. All other investment income due or accrued deemed collectible that is more than 90 days past due is nonadmitted.

C. Reverse Mortgages

Not Applicable

D. Loan-Backed Securities

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

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

Not Applicable

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
89177LAE3	$ 11,001,425	$ 10,814,663	$ 186,762	$ 10,814,663	$ 10,162,005	12/31/2022
543190AB8	$ 9,411,403	$ 9,074,459	$ 336,944	$ 9,074,459	$ 9,005,437	12/31/2022
86709LAA4	$ 5,127,995	$ 4,913,272	$ 214,723	$ 4,913,272	$ 4,643,476	12/31/2022
61767FAL5	$ 1,472,098	$ 1,371,575	$ 100,523	$ 1,371,575	$ 1,371,575	12/31/2022
Total	XXX	XXX	$ 838,952	XXX	XXX	XXX

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 296,330,328
2. 12 months or longer	165,887,615
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 3,305,312,971
2. 12 months or longer	1,055,689,476

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) See description of collateral requirements at Note 5F(1) for repurchase agreements and Note 17B(1) for securities lending transactions.

(2) Assets Pledged as Collateral that are not Reclassified and Separately Reported

Not Applicable

(3) Collateral Received

a. Aggregate Amount Collateral Received

1. Securities lending	Fair Value
(a) Open	$ —
(b) 30 days or less	306,111,141
(c) 31 to 60 days	135,655,325
(d) 61 to 90 days	17,471,061
(e) Greater than 90 days	407,325,492
(f) Subtotal (a+b+c+d+e)	$ 866,563,019
(g) Securities received	—
(h) Total collateral received (f+g)	$ 866,563,019

2. The Company does not have any Dollar Repurchase Agreements.

b. The fair value of collateral and of the portion of collateral that it has sold or repledged $866,563,019.

c. The Company receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The reporting entity reinvests the cash collateral into higher-yielding securities than the securities which the reporting entity has lent to other entities under the arrangement.

(4) Securities Lending Transactions Administered by an Affiliated Agent

Not Applicable

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. Securities lending	Amortized Cost	Fair Value
(a) Open	$ —	$ —
(b) 30 days or less	306,117,627	306,111,141
(c) 31 to 60 days	135,656,153	135,655,325
(d) 61 to 90 days	17,467,644	17,471,061
(e) 91 to 120 days	47,961,167	47,920,044
(f) 121 to 180 days	73,370,313	73,377,942
(g) 181 to 365 days	185,813,124	185,726,633
(h) 1 to 2 years	84,328,788	83,492,098
(i) 2 to 3 years	12,950,579	12,768,214
(j) Greater than 3 years	4,048,376	4,040,561
(k) Subtotal (Sum of a through j)	$ 867,713,771	$ 866,563,019
(l) Securities received	—	—
(m) Total collateral reinvested (k+l)	$ 867,713,771	$ 866,563,019

2. The Company does not have any Dollar Repurchase Agreements

b. The Company has securities of $866,563,019 at fair value in response to the possible $833,424,019 collateral that could be called within one day's notice as of December 31, 2022. Excess liquidity at the enterprise level would be used to fulfill any remaining obligation due to the Company's lending/ repurchase counterparties.

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

Not Applicable

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

Description of Collateral	Amount
OCH ZIFF LOAN MGMT FUNDING LTD CLO	$ 911,472
Venture CDO Ltd CLO	7,129,691
ADAGIO CLO CLO	7,666,767
Madison Park Funding Ltd CLO	8,468,500
CREDIT SUISSE MORTGAGE CAPITAL CMBS	10,000,000
TELOS CLO LTD CLO	6,163,990
NEUBERGER CLO CLO	2,973,256
VOYA CLO CLO	4,681,538
PALMER SQUARE CLO CLO	8,431,295
PALMER SQUARE CLO CLO	3,500,000
TPG CLO	5,413,394
DBGS MORTGAGE TRUST DBGS_18-BI CMBS	3,849,540
CARLYLE CLO	8,844,577
DBCG MORTGAGE TRUST DBCG_17-BB CMBS	6,294,768
KNDL 2019-KNSQ CMBS	4,000,000
CAMB COMMERCIAL MORTGAGE TRUST CMBS	8,950,580
PALMER SQUARE CLO CLO	4,048,375
Total collateral extending beyond one year of the reporting date	$ 101,327,743

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company has repurchase agreements whereby unrelated parties, primarily major brokerage firms, borrow securities from the Company. The Company requires a minimum of 95% of the fair value of the securities loaned at the outset of the contract as collateral. The Company continues to retain control over and receive interest on loaned securities, and accordingly, the repurchase agreement securities continue to be reported as bonds. Cash collateral received is invested in cash equivalents and securities, and the Company records a corresponding liability for the collateral which is included in payable for securities lending on the statutory financial statements.

Repurchase Transactions - Cash Taker - Overview of Secured Borrowing Transactions

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	Yes	Yes	Yes	Yes
b. Tri-Party (YES/NO)	No	No	No	No

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum amount				
1. Open – no maturity	$ —	$ —	$ —	$ —
2. Overnight	19,087,500	64,966,250	24,782,500	18,412,500
3. 2 days to 1 week	—	—	—	—
4. > 1 week to 1 month	—	—	—	—
5. > 1 month to 3 months	—	—	—	—
6. > 3 months to 1 year	—	—	—	—
7. > 1 year	—	—	—	—
b. Ending balance				
1. Open – no maturity	$ —	$ —	$ —	$ —
2. Overnight	18,725,000	64,966,250	18,387,500	—
3. 2 days to 1 week	—	—	—	—
4. > 1 week to 1 month	—	—	—	—
5. > 1 month to 3 months	—	—	—	—
6. > 3 months to 1 year	—	—	—	—
7. > 1 year	—	—	—	—

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

Not Applicable

(5) Securities Sold Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum amount				
1. BACV	XXX	XXX	XXX	$ 18,582,901
2. Nonadmitted - subset of BACV	XXX	XXX	XXX	—
3. Fair value	19,447,990	65,582,403	25,149,674	18,775,880
b. Ending balance				
1. BACV	XXX	XXX	XXX	$ —
2. Nonadmitted - subset of BACV	XXX	XXX	XXX	—
3. Fair value	19,056,350	65,582,403	18,711,430	—

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

The Company had no outstanding balances under repurchase agreements as of December 31, 2022.

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum amount				
1. Cash	$ 19,087,500	$ 64,966,250	$ 24,782,500	$ 18,412,500
2. Securities - FV	—	—	—	—
b. Ending balance				
1. Cash	$ 18,725,000	$ 64,966,250	$ 18,387,500	$ —
2. Securities - FV	—	—	—	—

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

The Company had no outstanding balances under repurchase agreements as of December 31, 2022.

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

The Company had no outstanding balances under repurchase agreements as of December 31, 2022.

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

The Company had no outstanding balances under repurchase agreements as of December 31, 2022.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum amount				
1. Cash (collateral – all)	$ 19,087,500	$ 64,966,250	$ 24,782,500	$ 18,412,500
2. Securities collateral - FV	—	—	—	—
b. Ending balance				
1. Cash (collateral – all)	$ 18,725,000	$ 64,966,250	$ 18,387,500	$ —
2. Securities collateral - FV	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

J Real Estate

(1) The Company realized impairment on the Home Office Site & Building.

a. The assets impaired were home office/central service building assets.The assets were analyzed for fair value and impairment in relation to a development agreement and the construction of a new home office.

b. The amount of the impairment was $30,007,671. The fair value was based on a contract with an outside party, which outlined a fair value of $5,000,000 for both buildings.

c. The impairment is recorded in the statement of operations line 34 net realized capital gains (losses).

(2) The Company did have real estate investments classified as held for sale.

a. The Company is actively marketing and has the intent to sell certain assets within the next year due to the construction of a new home office.

b. The Company did not sell real estate during 2022.

(3) The Company did not change any plans for the disposal of investments in real estate.

(4) The Company does not engage in retail land sales operations.

(5) The Company does not hold real estate investments having participating mortgage loan features.

NOTES TO FINANCIAL STATEMENTS

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

(1) The number of remaining years of unexpired tax credits and the required holding period for the LIHTC investments as of December 31, 2022 are 9 and 14 years, respectively.

(2) The amount of LIHTC and other tax benefits recognized during 2022 and 2021 was $12,394,139 and $10,705,840, respectively.

(3) As of December 31, 2022 and 2021, the Company's total investment in affiliated and unaffiliated federal and state LIHTCs, stated at proportional amortized cost, was $58,138,089 and $68,239,331, respectively.

(4) LIHTC subject to regulatory reviews

Not Applicable

(5) In the aggregate, the LIHTC investments do not exceed 10% of the total admitted assets.

(6) LIHTC impairment loss

Not Applicable

(7) LIHTC write-downs or reclassifications

Not Applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	867,713,771	—	—	—	867,713,771	785,380,289	82,333,482
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	132,254,227	—	—	—	132,254,227	132,254,227	—
i. FHLB capital stock	87,610,800	—	—	—	87,610,800	71,887,700	15,723,100
j. On deposit with states	3,495,443	—	—	—	3,495,443	3,448,676	46,767
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	3,721,432,280	—	—	—	3,721,432,280	2,973,744,828	747,687,452
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	5,000	—	—	—	5,000	—	5,000
o. Total restricted assets (Sum of a through n)	$ 4,812,511,520	$ —	$ —	$ —	$ 4,812,511,520	$ 3,966,715,719	$ 845,795,801

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	0.000%	0.000%
b. Collateral held under security lending agreements	—	867,713,771	2.588%	2.612%
c. Subject to repurchase agreements	—	—	0.000%	0.000%
d. Subject to reverse repurchase agreements	—	—	0.000%	0.000%
e. Subject to dollar repurchase agreements	—	—	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	—	—	0.000%	0.000%
g. Placed under option contracts	—	—	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	132,254,227	0.394%	0.398%
i. FHLB capital stock	—	87,610,800	0.261%	0.264%
j. On deposit with states	—	3,495,443	0.010%	0.011%
k. On deposit with other regulatory bodies	—	—	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	3,721,432,280	11.100%	11.201%
m. Pledged as collateral not captured in other categories	—	—	0.000%	0.000%
n. Other restricted assets	—	5,000	0.000%	0.000%
o. Total restricted assets (Sum of a through n)	$ —	$ 4,812,511,520	14.354%	14.485%

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

Not Applicable

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

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

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General account:				
a. Cash, cash equivalents and short-term investments	$ 224,892,000	$ 224,892,000	0.766%	0.774%
b. Schedule D, Part 1	—	—	0.000%	0.000%
c. Schedule D, Part 2, Section 1	—	—	0.000%	0.000%
d. Schedule D, Part 2, Section 2	—	—	0.000%	0.000%
e. Schedule B	—	—	0.000%	0.000%
f. Schedule A	—	—	0.000%	0.000%
g. Schedule BA, Part 1	—	—	0.000%	0.000%
h. Schedule DL, Part 1	867,713,771	866,563,019	2.956%	2.986%
i. Other	—	—	0.000%	0.000%
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,092,605,771	$1,091,455,019	3.722%	3.760%
Separate account:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	0.000%	0.000%
l. Schedule D, Part 1	—	—	0.000%	0.000%
m. Schedule D, Part 2, Section 1	—	—	0.000%	0.000%
n. Schedule D, Part 2, Section 2	—	—	0.000%	0.000%
o. Schedule B	—	—	0.000%	0.000%
p. Schedule A	—	—	0.000%	0.000%
q. Schedule BA, Part 1	—	—	0.000%	0.000%
r. Schedule DL, Part 1	—	—	0.000%	0.000%
s. Other	—	—	0.000%	0.000%
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	0.000%	0.000%

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized obligation to return collateral asset (general account)	$ 1,092,605,771	4.032%
v. Recognized obligation to return collateral asset (separate account)	—	0.000%

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

O. 5GI Securities

Not Applicable

P. Short Sales

Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	34	—
2. Aggregate amount of investment income	$ 12,597,990	$ —

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

Not Applicable

Note 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company does not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets.

B. The Company recognized impairment write-downs of $1,605,562 for its investments in 4 limited liability companies for the year ended December 31, 2022. The impairments were due to a decline in partnership valuations.

The Company recognizes OTTI of limited partnerships generally when the underlying GAAP equity of the partnership is less than 80% of amortized cost or the limited partnership reports realized capital losses on their statutory financial statements or shows other indicators of loss. When an OTTI is recognized, the limited partnership is written down to fair value and the amount of the impairment is recorded as a realized capital loss in the summary of operations.

Note 7 Investment Income

A. Investment income due or accrued for which it is probable the balance is uncollectible is written off and charged to investment income. Investment income due or accrued deemed collectible on mortgage loans in default that is more than 180 days past due is nonadmitted. All other investment income due or accrued deemed collectible that is more than 90 days past due is nonadmitted.

B. There was not any investment income due and accrued excluded from surplus as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

Note 8 Derivative Instruments

A. Derivatives under SSAP No. 86, Derivatives

(1) All derivatives' market values change along with the underlying assets, currencies, and equity prices. The market value of purchased options-other call options and warrants cannot be less than zero and the market value of swaps can be less than zero. The Company may be required to post collateral, often in the form of cash against swaps with negative values.

For swaps-foreign exchange, the Company is exposed to credit-related losses in the amount of the net currency differential in the event of nonperformance by the swap counterparty. For purchase options-other call options and warrants, the Company is exposed to credit-related losses in the amount of the option payoff amount in the event of a nonperformance by the counterparty. Counterparty risk is continually monitored along with criteria related to collateral requirements that are specified in the credit support annex of the International Swaps and Derivatives Association. Due to the investment grade rating of the counterparty, credit-related losses are considered to be very unlikely. Counterparty credit risk is further reduced by daily collateral postings.

(2) The Company uses currency swaps-foreign exchange, when applicable, to hedge the foreign currency risk on debt issues that are payable in a currency other than U.S. dollars.

The Company uses purchase options-other call options and warrants to hedge the risk of the crediting rates on indexed universal life policies.

(3) Swaps-foreign exchange transactions generally involve the exchange of funds received in the course of principal and interest collections on securities denominated in a foreign currency to U.S. dollars at a predetermined rate. The Company designates certain of its swaps-foreign exchange as cash flow hedges when they are highly effective in offsetting the exposure of variations in cash flows for the hedged item. Gains and losses resulting from early termination of swaps-foreign exchange transactions that use hedge accounting are deferred and amortized over the remaining period originally covered by the swap. Gains and losses resulting from changes in fair value on swaps-foreign exchange that do not use hedge accounting are reported as unrealized gains (losses), a component of unassigned surplus. Interest on the base security is reported at the current rate on Schedule D. Interest earned on the original exchange rate is reported on Schedule DB.

Under a purchase options-other call options and warrants, the Company pays a one-time premium to the counterparty while the counterparty agrees to deliver at expiration, the value based on the S&P 500. Gains and losses resulting from early termination of purchased options-hedging other-call options and warrants transactions that use hedge accounting are deferred and amortized over the remaining period originally covered by the purchase option. Gains and losses resulting from changes in fair value on purchased options-hedging other-call options and warrants that do not use hedge accounting are reported as unrealized gains (losses). Interest on the base security is reported at the current rate on Schedule D. Interest earned on the original exchange rate is reported on Schedule DB.

(4) Derivative contracts with financing premium

Not Applicable

(5) Derivatives excluded from the assessment of hedge effectiveness

The net gains (losses) recognized in unrealized gains (losses) during 2022 representing the component of the derivative instruments' gain or loss, if any, excluded from the assessment of hedge effectiveness are as follows:

Purchase Options $(17,731,769)

All other derivative instruments gain (losses) are included in assessment of hedge effectiveness.

(6) Derivatives that have ceased to qualify for hedge accounting

Not Applicable

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction

Not Applicable

(8) Derivative contracts with financing premium

Not Applicable

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

Not Applicable

Note 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:
1.

	12/31/2022			12/31/2021			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 429,152,334	$ 12,380,190	$ 441,532,524	$ 377,625,154	$ 10,382,099	$ 388,007,253	$51,527,180	$ 1,998,091	$53,525,271
(b) Statutory Valuation Allowance Adjustment	—	—	—	—	—	—	—	—	—
(c)Adjusted Gross Deferred Tax Assets (1a - 1b)	429,152,334	12,380,190	441,532,524	377,625,154	10,382,099	388,007,253	51,527,180	1,998,091	53,525,271
(d) Deferred Tax Assets Nonadmitted	182,699,116	—	182,699,116	103,575,345	—	103,575,345	79,123,771	—	79,123,771
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	246,453,218	12,380,190	258,833,408	274,049,809	10,382,099	284,431,908	(27,596,591)	1,998,091	(25,598,500)
(f) Deferred Tax Liabilities	75,269,715	60,495,927	135,765,642	95,512,833	74,654,799	170,167,632	(20,243,118)	(14,158,872)	(34,401,990)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 171,183,503	$ (48,115,737)	$ 123,067,766	$ 178,536,976	$ (64,272,700)	$ 114,264,276	$(7,353,473)	$16,156,963	$ 8,803,490

NOTES TO FINANCIAL STATEMENTS

2.

	12/31/2022			12/31/2021			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ —	$ 11,165,632	$ 11,165,632	$ —	$ 10,194,116	$ 10,194,116	$ —	$ 971,516	$ 971,516
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	111,902,134	—	111,902,134	104,070,160	—	104,070,160	7,831,974	—	7,831,974
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	111,902,134	—	111,902,134	104,070,160	—	104,070,160	7,831,974	—	7,831,974
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	275,523,218	XXX	XXX	266,108,406	XXX	XXX	9,414,812
(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.	134,551,084	1,214,558	135,765,642	169,979,649	187,983	170,167,632	(35,428,565)	1,026,575	(34,401,990)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 246,453,218	$ 12,380,190	$ 258,833,408	$ 274,049,809	$ 10,382,099	$ 284,431,908	$ (27,596,591)	$ 1,998,091	$ (25,598,500)

3.

	2022	2021
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	700.628%	766.713%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,150,546,851	$ 2,154,335,066

4.

	12/31/2022		12/31/2021		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(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)	$ 429,152,334	$ 12,380,190	$ 377,625,154	$ 10,382,099	$ 51,527,180	$ 1,998,091
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	66.300%	0.000%	79.200%	0.000%	-12.900%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 246,453,218	$ 12,380,190	$ 274,049,809	$ 10,382,099	$ (27,596,591)	$ 1,998,091
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	66.300%	0.000%	79.200%	0.000%	-12.900%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No[X]

B. Deferred Tax Liabilities Not Recognized:

The Company's deferred tax liability does not include a deferred tax liability for investment in subsidiaries.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

		(1) 12/31/2022	(2) 12/31/2021	(3) (Col. 1 - 2) Change
1	Current Income Tax			
	(a) Federal	$ 55,615,487	$ 11,011,611	$ 44,603,876
	(b) Foreign	10,000	270,000	(260,000)
	(c) Subtotal (1a+1b)	55,625,487	11,281,611	44,343,876
	(d) Federal income tax on net capital gains	(5,386,552)	19,766,770	(25,153,322)
	(e) Utilization of capital loss carry-forwards	—	—	—
	(f) Other	13,934,549	(25,385,646)	39,320,195
	(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 64,173,484	$ 5,662,735	$ 58,510,749
2	Deferred Tax Assets:			
	(a) Ordinary:			
	(1) Discounting of unpaid losses	—	—	—
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserves	174,127,665	152,129,313	21,998,352
	(4) Investments	43,059	14,219	28,840
	(5) Deferred acquisition costs	221,906,786	195,142,172	26,764,614
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed Assets	1,459,936	—	1,459,936
	(8) Compensation and benefits accrual	4,988,255	5,187,034	(198,779)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	2,012,842	1,640,911	371,931
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other	24,613,791	23,511,505	1,102,286
	(99) Subtotal (sum of 2a1 through 2a13)	$ 429,152,334	$ 377,625,154	$ 51,527,180
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Nonadmitted	182,699,116	103,575,345	79,123,771
	(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	246,453,218	274,049,809	(27,596,591)
	(e) Capital:			
	(1) Investments	12,380,190	10,382,099	1,998,091
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal (2e1+2e2+2e3+2e4)	$ 12,380,190	$ 10,382,099	$ 1,998,091
	(f) Statutory valuation allowance adjustment	—	—	—
	(g) Nonadmitted	—	—	—
	(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	12,380,190	10,382,099	1,998,091
	(i) Admitted deferred tax assets (2d + 2h)	$ 258,833,408	$ 284,431,908	$ (25,598,500)
3	Deferred Tax Liabilities:			
	(a) Ordinary:			
	(1) Investments	$ 13,944,701	$ 16,183,323	$ (2,238,622)
	(2) Fixed Assets	—	5,299,994	(5,299,994)
	(3) Deferred and uncollected premium	—	—	—
	(4) Policyholder reserves	41,155,206	55,128,820	(13,973,614)
	(5) Other	20,169,808	18,900,696	1,269,112
	(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 75,269,715	$ 95,512,833	$ (20,243,118)
	(b) Capital:			
	(1) Investments	60,485,855	74,483,581	(13,997,726)
	(2) Real estate	10,072	171,218	(161,146)
	(3) Other	—	—	—
	(99) Subtotal (3b1+3b2+3b3)	$ 60,495,927	$ 74,654,799	$ (14,158,872)
	(c) Deferred tax liabilities (3a99 + 3b99)	135,765,642	170,167,632	(34,401,990)
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 123,067,766	$ 114,264,276	$ 8,803,490

D. The change in net deferred income taxes, exclusive of nonadmitted assets reported separately from the change in net deferred income taxes in surplus, during the years ended December 31, was comprised of the following:

	2022	2021	Change
Total deferred tax assets	$ 441,532,524	$ 388,007,253	$ 53,525,271
Total deferred tax liabilities	135,765,642	170,167,632	(34,401,990)
Net deferred tax asset	305,766,882	217,839,621	87,927,261
Tax expense allocated to unrealized gains			(12,652,752)
Change in net deferred income tax			$ 75,274,509

NOTES TO FINANCIAL STATEMENTS

The provision (benefit) for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to statutory income before income taxes. The significant items causing this difference are as follows:

	2022	Effective Tax Rate
Statutory income before income taxes	$ 81,071,534	
Federal income tax rate	21.00%	
Provision computed at the statutory rate	17,025,022	21.00%
Tax on gains deferred in interest maintenance reserve	(5,421,428)	-6.69%
Nonadmitted tax assets in surplus	(3,356,110)	-4.14%
Reserve adjustments to surplus	(4,555,731)	-5.62%
Amortization and release of interest maintenance reserve	(1,649,147)	-2.03%
Dividends received deduction	(4,745,780)	-5.85%
Nondeductible expenses	1,114,658	1.37%
Prior year adjustments	(2,187,558)	-2.70%
Adjustments to ceding commission	(5,836,038)	-7.20%
Other	(1,488,913)	-1.83%
Total	$ (11,101,025)	-13.69%
Federal income taxes incurred	$ 64,173,484	79.16%
Change in net deferred income tax	(75,274,509)	-92.85%
Total statutory income taxes	$ (11,101,025)	-13.69%

E. (1) There were no net operating loss carryforwards, as of December 31, 2022.

(2) The following income taxes incurred in the current and prior years that will be available for recoupment in the event of future losses:

Ordinary	Capital	Total	Year
XXX	$ —	$ —	2022
XXX	34,347,087	34,347,087	2021
XXX	18,912,496	18,912,496	2020
XXX	$ 53,259,583	$ 53,259,583	

(3) There were no deposits reported as admitted under Section 6603 of the Internal Revenue Service Code as of December 31, 2022.

F. Consolidated Federal Income Tax Return

(1) The Company is part of an affiliated group of corporations that files a consolidated U.S. Corporate Income Tax Return. As of December 31, 2022, the Company's federal income tax return was consolidated with the following affiliates: Mutual of Omaha; Mutual DMLT Trust; Mutual of Omaha Holdings and its subsidiaries; Omaha Medicare Advantage; OFHI and certain of its subsidiaries including MCDC; Mutual of Omaha Mortgage and its subsidiary Review Counsel; Omaha Health; Omaha Supplemental; Companion; Medicare Advantage Company; Mutual Structured Settlement; Omaha Re; United DMLT Trust; and United World. The Company also files state income tax returns in certain jurisdictions.

(2) Federal income tax is allocated between the members of the consolidated return pursuant to a written agreement approved by the Board of Directors. The Company's provision for federal income tax incurred is based on a separate return calculation wherein the current tax benefit for net operating losses, capital losses, charitable contributions, and credits are not included until such would have been recognized on a separate return basis.

G. As of December 31, 2022, there were no positions for which management believes it is reasonably possible that the total amounts of tax contingencies will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax ("RTT")

(1) The Company is not subject to RTT.

(2) The Inflation Reduction Act, enacted August 16, 2022, included a new corporate alternative minimum tax ("CAMT") effective for years beginning after 2022. The Company has determined that it will not be subject to the CAMT for 2023.

I. Alternative Minimum Tax ("AMT") Credit

The Company does not have an AMT credit.

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

A. The Company is a life, accident and health insurance company, domiciled in the State of Nebraska, and is a wholly owned subsidiary of Mutual of Omaha, a mutual life, accident and health insurance company, domiciled in the State of Nebraska.

B. The Company had the following transactions with affiliates:

2022

Date	Return of Capital Received (Paid)	Purchase	Capital Contribution Received (Paid)	Dividend Received (Paid) /Income	Affiliate	Description of Assets
06/22/2022	$ 8,800,000	$ —	$ —	$ —	Omaha Re	Cash
12/09/2022	97,324,866	—	—	15,675,134	Omaha Re	Cash
12/27/2022	3,700,000	—	—	—	Medicare Advantage Company	Cash

2021

Date	Return of Capital Received (Paid)	Purchase	Capital Contribution Received (Paid)	Dividend Received (Paid) /Income	Affiliate	Description of Assets
02/01/2021	$ —	$ —	$ (10,000,000)	$ —	Companion *	Cash
Q3 & Q4 2021	—	147,763,104	—	—	DMLT Trust	Cash
09/20/2021	12,000,000	—	—	—	Omaha Re	Cash
12/20/2021	11,000,000	—	—	—	Omaha Re	Cash

*On February 1, 2021, the Company paid a $10,000,000 cash capital contribution to Companion that was accrued for at December 31, 2020.

C. Transactions with related party who are not reported on Schedule Y

The Company did not have any material related party transactions with non-affiliates, related parties who are not reported on Schedule Y.

NOTES TO FINANCIAL STATEMENTS

D. Certain amounts paid or collected by Mutual of Omaha, on behalf of the Company, are generally settled within 30 days. The net intercompany payments to affiliates were $1,833,254,882 and $1,755,162,697 for the years ended December 31, 2022 and 2021, respectively.

E. Mutual of Omaha and certain of its direct and indirect subsidiaries, including the Company, will make available to each other the services of certain employees, specialists, professionals, skill and experienced administrators, and specialized equipment as needed. The services made available under the agreement, may include, but are not limited to human resources, facilities, print and mail, payroll, finance and accounting, treasury and investments, internal audit, compliance, information technology infrastructure and personnel, marketing, legal, corporate services, broker dealer and investment advisory services, and other services as determined by the parties. Most of the expenses related to these services were paid by Mutual of Omaha and subject to allocation among Mutual of Omaha and its subsidiaries. Management believes the measures used to allocate expenses provide a reasonable allocation that conforms to NAIC guidelines. Additionally, certain amounts are paid or collected by Mutual of Omaha, on behalf of the Company, are generally usually settled within 30 days.

F. Except as disclosed in Note 14, the Company did not have any outstanding guarantees or undertakings for the benefit of affiliates that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities.

G. The Company is a member of a controlled group of companies and as such its results may not be indicative of those if it were to be operated on a stand-alone basis. Any amounts due to or from each affiliated company are presented on a net basis in the statutory financial statements.

H. The Company does not own shares of an upstream affiliate either directly or indirectly through its subsidiaries.

I. The Company does not have an investment in a subsidiary controlled and affiliated ("SCA") entity that exceeds 10% of its admitted assets.

J. The Company did not recognize any impairments write downs of its investments in SCA entities during the statement period.

K. The Company does not hold investments in a foreign insurance subsidiary.

L. The Company does not hold investments in a downstream noninsurance holding company valued utilizing look-through approach.

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
Mutual Structured Settlement	100.0%	$ —	$ —	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ —	$ —	$ —
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ —	$ —	$ —
f. Aggregate Total (a+e)	XXX	$ —	$ —	$ —

(2) NAIC Filing Response Information

Mutual Structured Settlement, has no audited value to file with the NAIC and is therefore reported as zero.

N. Investment in Insurance SCAs

(1) The audited statutory surplus of the Company's wholly owned insurance SCA, Omaha Re, reflects a departure from the NAIC SAP for a prescribed practice from the NDOI, which requires an excess of loss asset to be recorded as an admitted asset. The Company, however, has adjusted the investment in Omaha Re to be consistent with NAIC SAP, which does not allow the excess of loss asset to be an admitted asset.

The Company has an investment in a New York domiciled insurance SCA, Companion for which the audited statutory surplus and income reflect a departure from NAIC SAP for accounting practices prescribed or permitted by the New York State Department of Financial Services. The differences primarily relate to reserve valuations under New York Circular Letter 11 and NAIC Actuarial Guideline 38 and VM-30/ New York Regulation 147 and 126-NY DFS Special Considerations.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
Companion	$ 4,803,998	$ (15,164,743)	$ 80,273,717	$ 95,438,460

* Per AP&P Manual (without permitted or prescribed practices)

(3) The risk based capital of Companion would not have triggered a regulatory event had it not used the prescribed or permitted practice above.

O. SCA or SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies, Entity Loss Tracking

The Company does not have any investments in SCAs or SSAP No. 48 entities in which the Company's share of losses exceed the investment in the SCA or SSAP No. 48 entity.

Note 11 Debt

A. Capital Notes and All Other Debt

Effective March 25, 2022, the Company entered into a $250,000,000 bilateral unsecured revolving credit note from Mutual of Omaha. There were no outstanding borrowings under this agreement as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

The Company has the following borrowing agreements available to affiliates as of December 31, 2022, which are substantially similar to the agreements held in the prior year.

	Borrowing Company	Date Issued	Type of Borrowing	Interest Rates	Maximum Borrowing	Amount Outstanding
	Mutual of Omaha	3/25/2022	Bilateral unsecured revolving credit note	0.19%-4.43%	$ 500,000,000	$ —
*	Mutual of Omaha Mortgage	10/28/2022	Secured warehouse line agreement	1.90%-6.26%	400,000,000	78,500,000
	Mutual of Omaha Mortgage	10/21/2022	Unsecured demand revolving credit note	0.19%-4.43%	50,000,000	50,000,000
**	Medicare Advantage Company	8/24/2021	Unsecured demand revolving credit note	0.19%-2.40%	30,000,000	—

* Note rate is based on one-month Term SOFR plus a spread instead of one-month LIBOR plus a spread, otherwise substantially similar to the agreement held in the prior year.
** Note expired August 23, 2022, and was not renewed.

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

(1) The Company is a member of the FHLB of Topeka. The Company has an agreement with the FHLB under which the Company pledges FHLB approved collateral in return for extensions of credit. It is part of the Company's strategy to utilize these funds for operations or other long-term projects. Balances outstanding under this agreement are included in borrowed money. The Company holds FHLB stock as part of the borrowing agreement, which is included in common stocks. The Company and Mutual of Omaha have each entered into borrowing agreements with the FHLB. Through its membership, the Company has also entered into funding agreement contracts with the FHLB that are used as part of the Company's interest spread strategy. The Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with other deposit-type contracts. The Company and Mutual of Omaha have been authorized by their Boards of Directors to obtain extensions of credit under their agreements with the FHLB on a combined basis in an amount not to exceed $2,500,000,000. Of that amount, up to $400,000,000 may be provided through a secured warehouse line agreement to its mortgage origination affiliate. As of December 31, 2022, the Company has no long-term outstanding borrowings from the FHLB and $116,895,900 short-term outstanding borrowings from the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current year			
(a) Membership stock - class A	$ 500,000	$ 500,000	$ —
(b) Membership stock - class B	—	—	—
(c) Activity stock	87,110,400	87,110,400	—
(d) Excess stock	400	400	—
(e) Aggregate total (a+b+c+d)	$ 87,610,800	$ 87,610,800	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 2,500,000,000	XXX	XXX
2. Prior year-end			
(a) Membership stock - class A	$ 500,000	$ 500,000	$ —
(b) Membership stock - class B	—	—	—
(c) Activity stock	71,387,700	71,387,700	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	$ 71,887,700	$ 71,887,700	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 2,500,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership stock						
1. Class A	$ 500,000	$ 500,000	$ —	$ —	$ —	$ —
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 3,283,257,570	$ 3,721,432,280	$ 1,946,895,900
2. Current year general account total collateral pledged	3,283,257,570	3,721,432,280	1,946,895,900
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	3,138,346,042	2,973,744,828	1,597,502,435

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 3,306,755,885	$ 3,725,998,958	$ 2,135,960,800
2. Current year general account maximum collateral pledged	3,306,755,885	3,725,998,958	2,135,960,800
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	3,138,346,042	2,973,744,828	1,597,502,435

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current year				
(a) Debt	$ 116,895,900	$ 116,895,900	$ —	XXX
(b) Funding agreements	1,830,000,000	1,830,000,000	—	1,830,000,000
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 1,946,895,900	$ 1,946,895,900	$ —	$ 1,830,000,000
2. Prior year-end				
(a) Debt	$ 302,502,435	$ 302,502,435	$ —	XXX
(b) Funding agreements	1,295,000,000	1,295,000,000	—	1,295,000,000
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 1,597,502,435	$ 1,597,502,435	$ —	$ 1,295,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 305,960,800	$ 305,960,800	$ —
2. Funding agreements	1,830,000,000	1,830,000,000	—
3. Other	—	—	—
4. Aggregate total (1+2+3)	$ 2,135,960,800	$ 2,135,960,800	$ —

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding agreements	Yes
3. Other	No

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

A. Defined-Benefit Plan

Not Applicable

B. Investment Policies and Strategies

Not Applicable

C. Fair Value of Plan Assets

Not Applicable

D. Expected Long-Term Rate of Return on Assets

Not Applicable

E. Defined-Contribution Plan

Not Applicable

F. Multiemployer Plans

Not Applicable

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

The Company is allocated expenses from a qualified non-contributory defined-benefit pension plan and a 401(k) defined-contribution plan sponsored by its parent, Mutual of Omaha, based upon various cost allocation methods. The Company has no legal obligation for benefits under these plans. Effective January 1, 2005, the defined-benefit pension plan was amended to freeze plan benefits for participants under 40 years of age. No benefits are available under the defined-benefit pension plan for employees hired on or after January 1, 2005. Substantially all employees are eligible for the 401(k) defined-contribution plan.

The Company's share of net expense for these plans for the years ended December 31, was as follows:

	2022	2021
Defined-benefit pension plan	$ (3,896,169)	$ (4,279,277)
401 (k) defined-contribution plan	26,907,924	23,234,565

The Company has issued a group annuity contract to Mutual of Omaha's defined-benefit pension plan with a balance of $771,076,904 and $944,373,689 as of December 31, 2022 and 2021, respectively. The Company has also issued a group annuity contract to Mutual of Omaha's postretirement benefit plan, for which the Company has no legal liability and from which the Company is not allocated any expenses, with a balance of $5,603,539 and $6,583,428 as of December 31, 2022 and 2021, respectively. Plan assets for the 401(k) defined-contribution plan included a group annuity contract issued by the Company with a balance of $179,682,128 and $168,603,618 as of December 31, 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences

Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable

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

A. The Company has 900,000 shares of $10 par value common stock authorized, issued, and outstanding.

B. The Company does not have any preferred stock authorized, or outstanding.

C. Regulatory restrictions limit the amount of dividends available for distribution without prior approval of the Director of the NDOI. As of December 31, 2022, the maximum dividend allowed is $195,089,978.

D. No dividends were declared or paid in 2022.

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

F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of December 31, 2022.

G. Advances to surplus not repaid

Not Applicable

H. Amount of stock held by the Company for special purposes

Not Applicable

I. The Company did not have any special surplus funds in 2022 or 2021.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2022 was $31,682,066.

K. The Company has not issued surplus debentures or similar obligations.

L. Restatement due to quasi-reorganization

Not Applicable

M. Effective date of quasi-reorganization

Not Applicable

Note 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2022, the Company has commitments for additional investments in:

Limited partnership investments	$ 527,950,837
Bonds	259,016,017
Mortgage lending	52,027,121
Total contingent liabilities:	$ 838,993,975

NOTES TO FINANCIAL STATEMENTS

(2) The Company has adopted resolutions to guarantee timely payment of certain liabilities incurred by its wholly owned subsidiary, Mutual Structured Settlement. The liabilities subject to this guarantee as of December 31, 2022 are $1,700,162,326.

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee of wholly-owned subsidiary, Mutual Structured Settlement's incurred liabilities	$ —	Expense	$ —	There were no amounts paid under this agreement as of December 31,2022. Risk of performance is remote as 100% of the structured settlement liabilities are backed by a structured settlement annuity from the Company.
Total	$ —	XXX	$ —	XXX

For the guarantee listed in the table above, the initial liability recognition was exempted under SSAP No. 5R 18.g, Liabilities, Contingencies and Impairments of Assets.

(3) Aggregate Maximum Potential of Future Payments of All Guarantees

For the guarantee listed in the table above, the maximum potential amount of future payments can not be estimated because Mutual Structured Settlement is still underwriting new business and the guarantee is essentially unlimited.

B. Assessments

(1) As a condition of doing business, all states and jurisdictions have adopted laws requiring membership in life and health insurance guaranty funds. Member companies are subject to assessments each year based on life, health or annuity premiums collected in the state. The Company estimated its costs related to past insolvencies and had a liability for guaranty fund assessments of $6,092,008, offset by estimated premium tax credits of $5,301,049 for a net charge to income of $790,959 for the year ended December 31, 2022.

(2) Assessments paid and accrued premium tax offset roll forward.

	December 31, 2022
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 12,788,871
b. Decreases current year:	
Premium tax offsets applied	2,340,194
Decrease in accrual	244,799
c. Increases current year:	
Guaranty fund assessments paid	663,915
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 10,867,793

(3) a. Discount Rate Applied 4.3%

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

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty / ANIC	$ 15,744,079	$ 5,681,251	$ 13,263,031	$ 4,966,114

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

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty / ANIC	50	(a) See explanation below	0	39	(a) See explanation below	0

(a) Amounts used for the Penn Treaty/ANIC accruals are the discounted amounts reported by National Organization of Life and Health Insurance Guaranty Associations ("NOLHGA") in their 2017 Insolvency Cost Files. The liability and resulting recoverable estimates are based on the assumptions and methods used by Long-Term Care Group ("LTCG") in preparing these discounted amounts for NOLHGA.

C. Gain Contingencies

The Company is not aware of any gain contingencies as of December 31, 2022.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not have any payments for claims related to extra contractual obligations losses or bad faith losses stemming from lawsuits during the reporting period.

E. Joint and Several Liabilities

The Company is not involved in joint and several liability agreements.

F. All Other Contingencies

In July 2021, a class action was initiated against the Company in the U.S. District Court for the Southern District of California, Nieves v. United of Omaha Life Insurance Company, et al, Case No. 3:21-cv-1415, in which the plaintiff generally alleges that the defendant failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for life insurance policies. The Company maintains various defenses to the merits of the plaintiff's claims and to class certification and intends to continue to vigorously defend itself against these claims. It is too early to predict the outcome from this litigation or to estimate the potential exposure.The Company is not aware of any other loss contingencies or assets that it considers to be impaired.

NOTES TO FINANCIAL STATEMENTS

Note 15 Leases

A. Lessee Operating Lease

(1)

a. The Company leases certain property to house home office operations in Omaha, Nebraska, from Mutual of Omaha. The current lease expires December 31, 2035. The Company and Mutual of Omaha jointly enter into agreements for the rental of office space, equipment, and computer software under non-cancelable operating leases. The Company's allocated rent expense for the years ended December 31, 2022 and 2021, was $48,164,284 and $39,944,315, respectively.

b. Certain rental commitments have contingent rental payments based on expenses such as real estate taxes, building maintenance, insurance, and utilities.

c. Certain rental commitments have renewal options extending through the year 2036. Some of these renewals are subject to adjustments in future periods.

d. The Company did not have any restrictions imposed by lease agreements.

e. The Company did not have any lease agreements that were terminated early or for which the Company is no longer using the leased assets.

(2) a. Future required minimum rental payments under leases as of December 31, 2022, were as follows:

Year Ending December 31,	Operating Leases
1. 2023	$ 12,149,329
2. 2024	10,116,321
3. 2025	6,608,738
4. 2026	4,930,678
5. 2027	3,259,288
6. Thereafter	4,067,279
7. Total (sum of 1 through 6)	$ 41,131,633

b. The Company does not have non-cancelable subleases.

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

B. Lessor Leases

Leasing is not a significant part of the Company's business activities.

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

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	ASSETS		LIABILITIES	
	2022	2021	2022	2021
a. Swaps	$ —	$ 143,700,600	$ —	$ 157,367,813
b. Futures	—	—	—	—
c. Options	—	—	—	—
d. Total (a+b+c)	$ —	$ 143,700,600	$ —	$ 157,367,813

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

(2) The Company uses swaps-foreign exchange to hedge the foreign currency risk on debt issues that are payable in a currency other than US dollars. Swap-foreign exchange transactions generally involve the exchange of funds received in the course of principal and interest collections on securities denominated in a foreign currency to U.S. dollars at a predetermined rate. Generally, cash is exchanged at the outset of a swap-foreign exchange with US dollars sent to the counterparty in exchange for foreign currency at a predetermined rate.

The Company uses purchase options-other call options and warrants to hedge the risk of the crediting rates on indexed universal life policies. Under purchase options-other call options and warrants, the Company pays a one time premium to the counterparty while the counterparty agrees to deliver at expiration, the value based on the S&P 500. The Company pays cash to the counterparty at the inception of the contract, and the counterparty pays cash to the Company at expiration. No other cash is exchanged.

(3) For swaps-foreign exchange, the Company is exposed to credit-related losses in the amount of the net currency differential in the event of nonperformance by the swap counterparty. For purchase options-hedging other-call options and warrants, the Company is exposed to credit-related losses in the amount of the option payoff amount in the event of nonperformance by the counterparty. Counterparty risk is continually monitored along with criteria related to collateral requirements that are specified in the credit support annex of the ISDA. Due to the investment grade rating of the counterparty, credit-related losses are considered to be very unlikely. Counterparty credit risk is further reduced by daily collateral postings.

(4) The collateral requirements, as well as acceptable forms of collateral, for each counterparty are identified in the credit support annex of the ISDA.

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

A. Transfers of Receivables Reported as Sales

Not Applicable

B. Transfer and Servicing of Financial Assets

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

The Company had securities with a fair value of $831,447,478 on loan for security lending as of December 31, 2022. The Company was liable for cash collateral of $867,713,771 for security lending as of December 31, 2022. The Company does not hold any security collateral as of December 31, 2022, which is not reflected in the accompanying financial statements. Of the collateral received, the Company has $101,327,743 in collateral for securities lending that extends beyond one year from December 31, 2022.

(2) Servicing Assets and Servicing Liabilities

Not Applicable

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

Not Applicable

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

Not Applicable

(5) The transfers of financial assets accounted for as secured borrowings as of December 31, were as follows:

	2022	2021
Assets:		
Cash	$ 111,002,337	$ 69,999,409
Cash equivalents	362,201,257	283,856,956
Short-term	102,686,862	240,027,974
Long-term	291,823,315	191,495,950
Total securities lending cash collateral	$ 867,713,771	$ 785,380,289
Liabilities:		
Payable for securities lending	$ 867,713,771	$ 785,380,289

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

(6) Transfers of receivables with recourse

Not Applicable

(7) Dollar repurchase agreements or dollar reverse repurchase agreements

Not Applicable

C. Wash Sales

Not Applicable

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

A. Administrative Services Only ("ASO") Plans

The gain or (loss) from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during 2022:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ (507,000)	$ —	$ (507,000)
b. Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c. Net gain or (loss) from operations (a+b)	(507,000)	—	(507,000)
d. Total claim payment volume	13,814,000	—	13,814,000

B. Administrative Services Contract ("ASC") Plans

The Company does not participate in ASC plans.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company does not participate in Medicare or similarly structured cost based reimbursement contracts.

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

During 2022, $92,781,052 of the Company's direct premium was written through third party administrators ("TPAs"). The total TPA premium was not in excess of 5% of the Company's surplus.

Note 20 Fair Value Measurements

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

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

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

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

Level 3 — Fair value is based on significant unobservable inputs for the asset or liability. These inputs reflect assumptions about what market participants would use in pricing the asset or liability. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, and other similar techniques.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at Reporting Date

Description for Each Class of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Asset-backed securities	$ —	$ —	$ 408,423	$ —	$ 408,423
Preferred stocks	—	26,810,625	—	—	26,810,625
Common stocks	—	87,610,800	—	—	87,610,800
Securities lending cash collateral	867,713,771	—	—	—	867,713,771
Separate accounts	1,603,395,883	2,541,069,134	—	—	4,144,465,017
Derivative assets:					
Options	—	14,158,790	—	—	14,158,790
All other governments	—	—	464,988	—	464,988
U.S. corporate	—	—	602,806	—	602,806
Total assets at fair value/NAV	$ 2,471,109,654	$ 2,669,649,349	$ 1,476,217	$ —	$ 5,142,235,220

Description for Each Class of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for securities lending	$ 867,713,771	$ —	$ —	$ —	$ 867,713,771
Derivative cash collateral	224,892,000	—	—	—	224,892,000
Total liabilities at fair value	$ 1,092,605,771	$ —	$ —	$ —	$ 1,092,605,771

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

Description	Beginning Balance at 01/01/2022	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 12/31/2022
a. Assets										
Asset-backed securities	$ 1,101,365	$ —	$ —	$ 2,403,305	$ —	$ —	$ —	$ (2,943,417)	$ (152,830)	$ 408,423
All other governments	—	1,565,602	(161,000)	(938,497)	—	—	—	—	(1,117)	464,988
U.S. corporate	—	4,489,216	—	(4,056,702)	—	184,400	—	—	(14,108)	602,806
Total assets	$ 1,101,365	$ 6,054,818	$ (161,000)	$ (2,591,894)	$ —	$ 184,400	$ —	$ (2,943,417)	$ (168,055)	$ 1,476,217

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

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

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

Level 2 Measurements

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

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

Separate Accounts — Separate accounts are comprised primarily of common collective trusts which are valued based on independent pricing services and non-binding broker quotations. The pricing services, in general, employ a market approach to valuing portfolio investments using market prices from exchanges or matrix pricing when quoted prices are not available, and other relevant data inputs as necessary. When current market prices or pricing service quotations are not available, the trustees use contractual cash flows and other inputs to value the funds.

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

Level 3 Measurements

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

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

(5) Fair Value Disclosures for Derivative Assets and Liabilities

For the disclosures in paragraphs (1)-(4), there is no difference between the gross and net basis of derivatives.

B. Other Fair Value Disclosures

Not Applicable

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$18,718,983,093	$21,549,654,445	$ —	$17,035,856,230	$ 1,683,126,863	$ —	$ —
Cash and cash equivalents	(43,559,945)	(43,556,817)	(69,505,286)	25,945,341	—	—	—
Preferred stocks	181,189,459	181,779,852	—	48,935,232	—	—	132,254,227
Common stocks - unaffiliated	97,271,900	97,271,900	—	87,610,800	—	—	9,661,100
Mortgage loans	3,465,654,433	3,926,098,742	—	—	3,465,654,433	—	—
Other invested assets - surplus note	67,625,395	96,903,247	—	67,625,395	—	—	—
Contract loans	226,098,793	226,098,793	—	—	—	—	226,098,793
Short-term investments	128,500,000	128,500,000	—	128,500,000	—	—	—
Securities lending cash collateral	866,563,019	867,713,771	866,563,019	—	—	—	—
Derivative assets	213,447,533	128,196,826	—	213,447,533	—	—	—
Liabilities:							
Deposit-type contracts liabilities	5,000,713,822	5,810,471,738	—	—	5,000,713,822	—	—
Borrowings	117,158,085	117,158,085	117,158,085	—	—	—	—
Payable for securities lending	866,563,019	867,713,771	866,563,019	—	—	—	—
Derivative cash collateral	224,892,000	224,892,000	224,892,000	—	—	—	—
Derivative liabilities	(1,752,753)	10,415,084	—	(1,752,753)	—	—	—

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

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

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

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

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

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

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

Contract Loans — Contract loans are stated at the aggregate unpaid balance plus any accrued interest which is 90 days or more past due.

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

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

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

Deposit-type Contracts — Fair values of guaranteed interest contracts, annuities, and supplementary contracts without life contingencies in payout status are estimated by calculating an average present value of expected cash flows over a broad range of interest rate scenarios using the current market risk-free interest rates adjusted for spreads required for publicly traded bonds issued by comparably rated insurers. The carrying amount for all other deposit-type contracts approximates fair value.

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

Borrowings — Fair values of long-term FHLB borrowings are estimated by discounting expected future cash flows using current interest rates for debt with comparable terms. Fair values of other borrowings are deemed to be the same as the carrying values.

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Preferred stocks	$ 132,254,227	0.000%		It is not practicable to measure the fair value in certain private preferred stock.
Common stocks - unaffiliated	9,661,100	0.000%		It is not practicable to measure the fair value when using the equity method and when measuring fair value in certain private common stock.
Contract loans	226,098,793	6.06%		Contract loans are often repaid by reducing policy benefits and due to their variable maturity dates.

E. The Company does not have any investments measured using the NAV practical expedient pursuant to SSAP No. 100R, Fair Value.

NOTES TO FINANCIAL STATEMENTS

Note 21 Other Items

A. Unusual or Infrequent Items

Not Applicable

B. Troubled Debt Restructuring: Debtors

Not Applicable

C. Other Disclosures

The Company elected to use rounding in reporting amounts in the statement. The amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

The Company has commitments that are private placements with the commitment to purchase $60,000,000 more than six months after the commitment date.

D. Business Interruption Insurance Recoveries

Not Applicable

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Affordable Housing	NJ	$ 2,422,068	$ 2,134,837
21E1999 - Total		$ 2,422,068	$ 2,134,837

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits. As of December 31, 2022, all reported credits are expected to be realized.

(3) Impairment loss

Not Applicable

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 2,422,068	$ —
b. Non-transferable	—	—

F. Subprime Mortgage Related Risk Exposure

(1) The Company has chosen to categorize all non-prime mortgage risk, Alt-A mortgage risk, as sub-prime mortgage risk. Several different characteristics of the underlying mortgage loan pool are considered when classifying whether an investment in a security should be deemed an investment with sub-prime mortgage related risk. The first characteristic considered is the average credit rating (FICO score) of the mortgage loan obligors or the percentage of obligors with a credit rating below a certain threshold. The next characteristic reviewed is interest rate on the mortgage loan. For fixed rate loans, the average loan rate on the mortgage loan is compared to benchmark interest rates at origination of the loan. For adjustable rate mortgages, the size of the gross margin over the benchmark rate, the use of low fixed and introductory rates, and the average maximum rate are taken into consideration when determining whether a pool of mortgage loans should be classified as sub-prime. In addition, a mortgage pool may be considered sub-prime if a meaningful percentage of the mortgage loans were originated using underwriting standards that did not verify income or asset levels, or a meaningful percentage of the mortgage loans have loan-to-value ratios over 80%. Even if a majority of the obligors in the mortgage pool had high credit scores, a security is considered to have sub-prime mortgage related risk exposure if a mortgage pool had other sub-prime mortgage related characteristics. Also, when the security is insured by a monoline insurer, the security is considered a sub-prime exposure based on the underlying mortgage loan characteristics.

Unrealized losses in securities with sub-prime exposure stem from changes in amount and/or timing of projected future losses. There are no realized losses due to cash flow shortfalls related to sub-prime securities.

Risk exposure is managed by investing only in high-quality assets with structural credit enhancements. The Company qualitatively assesses the market environment and underwriting quality of underlying mortgage pools. Due to a perception of declining underwriting quality in mortgage-backed transactions, the purchase of such securities with sub-prime exposure was eliminated during the first half of 2004. Risk exposure is further managed by limiting sub-prime sector holdings to a “de minimis” level relative to total assets (less than 1%), eliminating the risk of forced sales to meet cash flow needs.

(2) Direct exposure through investments in subprime mortgage loans.

Not Applicable

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 927,593	$ 934,587	$ 926,446	$ —
b. Commercial mortgage backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs *	—	—	—	—
f. Other assets	—	—	—	—
g. Total (a+b+c+d+e+f)	$ 927,593	$ 934,587	$ 926,446	$ —

* These investments comprise 0.000% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

Not Applicable

G. Retained Assets

Not Applicable

NOTES TO FINANCIAL STATEMENTS

H. Insurance-Linked Securities Contracts

Not Applicable

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

Not Applicable

Note 22 Events Subsequent

The Company has evaluated events subsequent to December 31, 2022 through February 17, 2023, the date these financial statements were available to be issued.

Type I - Recognized Subsequent Events: - None

Type II - Nonrecognized Subsequent Events:

On February 1, 2023, Omaha Re's Board of Directors declared a cash ordinary dividend in the amount of $28,000,000 payable to the Company on or before March 31, 2023.

No other material subsequent events have been identified.

Note 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed on 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, give 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) which 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, give 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)

   a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate.

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

      Not Applicable

2. Does the company 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 the amounts which, 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, give full details.

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current anticipated experience of the business reinsured in making this estimate.

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 which 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, what is the amount of reinsurance credits, whether an asset or an reduction of liability, taken for such new agreements or amendments?

B. Uncollectible Reinsurance

Scottish Re (U.S.) ("SRUS") is a reinsurer of the Company on four ceded individual life reinsurance contracts. SRUS was ordered into receivership for the purposes of rehabilitation effective March 6, 2019, in the state of Delaware. As of December 31, 2022, there is not an approved rehabilitation plan in place. Management has estimated a range of potential loss based on current information available and has estimated $4,400,000 to be uncollectible.

C. Commutation of Reinsurance Reflected in Income and Expenses.

Not Applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable

E. Reinsurance of Variable Annuity Contracts/Certificates with an Affiliated Captive Reinsurer

Not Applicable

F. Reinsurance with an Affiliated Captive Reinsurer

The Company utilized an affiliate captive, Omaha Re, in 2019 for reinsurance of term and universal life contracts. No variable annuity contracts were reinsured to Omaha Re.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

The Company utilizes an affiliate captive, Omaha Re, to reinsure reserves subject to the XXX/AXXX captive framework.

(1) Captive Reinsurers in Which a Risk-Based Capital shortfall Exists per the Risk-Based Capital XXX/AXXX Captive Reinsurance Consolidated Exhibit:

Not Applicable

(2) Captive Reinsurers for Which a Non-Zero Primary Security shortfall is shown on the Risk-Based Capital XXX/AXXX Captive Reinsurance Primary Security Shortfall by Cession Exhibit:

Not Applicable

H. Reinsurance Credit

Not Applicable

Note 24 Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its group life and group health insurance business based upon premium, claims, and expense experience for each retrospectively rated policy. This method results in the calculation of an asset or liability for certain retrospectively rated policies.

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

C. The amount of net premium earned subject to retrospective adjustments as of December 31, 2022 was $2,099,444, representing 0.2% of the total net premium earned for group health business and $3,962,224, representing 1.1% of the total net premium earned for group life business.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

Not Applicable

E. Risk Sharing Provisions of the Affordable Care Act

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

Yes ( ) No (X)

(2) - (5) Not Applicable

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Accident and health claim reserves as of December 31, 2021 were 1,054,823,244. As of December 31, 2022, 326,257,766 has been paid for accident and health claim incurred losses and loss adjustment expenses attributable to insured events of prior years. Accident and health claim reserves remaining for prior years are now 703,200,038 as a result of re-estimation of unpaid claims and claim adjustment expenses. The resulting favorable incurred claims amount for the prior year,25,365,440, does not include the impact of aging on the liability estimates for claims not yet due.

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

Note 26 Intercompany Pooling Arrangements

Not Applicable

Note 27 Structured Settlements

Not Applicable

Note 28 Health Care Receivables

The Company does not have pharmaceutical rebates receivables or risk sharing receivables.

Note 29 Participating Policies

Not Applicable

Note 30 Premium Deficiency Reserves

Not Applicable

Note 31 Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium for periods beyond the monthly policy anniversary following the date of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

For plans of insurance with a substandard underwriting class and for policies with a flat extra substandard premium, substandard reserves are set equal to the unearned portion of the substandard premiums.

(3) As of December 31, 2022, the Company had $5,962,537,340 of insurance in force for which the gross premiums are less than the net premiums according to the valuation standards set by the NDOI. Reserves to cover the above insurance totaled the gross amount of $87,563,960 at year-end and are reported in Exhibit 5, line 0700001.

(4) The tabular interest, tabular less actual reserve released, and tabular cost are determined by formula as described in the NAIC instructions or from the basic data for such items.

(5) Method of Determination of Tabular Interest on Funds Not Involving Life Contingencies

Tabular interest on funds not involving life contingencies on Page 15, Exhibit 7, Line 3 is equal to the end of year reserve balance, less beginning of year reserve balance, less deposits received during the year, less other net change in reserves, plus fees and other charges assessed, plus surrender charges, plus net surrender and withdrawal payments, plus other net transfers to or from separate accounts.

(6) In 2022, the Company made the following reserve changes that were reported as an increase to income:

1. Decreased asset adequacy reserves $5,000,000 on universal life policies with secondary guarantees issued from 2007 through 2012 in accordance with Actuarial Guideline 38 Section 8C with a corresponding credit to operations.
2. Simplified and standardized reserve methods for substandard risks on certain traditional life plans to an unearned premium method resulting in a decrease in reserves of $466,725.

In 2022, the Company made the following reserve changes that were reported as a decrease to income:

1. Corrected the current expense loads for a particular universal life plan included in the Principles Based Reserving block which resulted in an increase in the deterministic reserve of $5,806,896.
2. Corrected the industry mortality improvement in the deterministic and stochastic reserve projections under Principles Based Reserving methods resulting in an increase in reserves of $3,531,736.
3. Changed the mean reserve interpolation method for certain traditional life plans from average to exact resulting in an increase in reserves of $680,568.

In 2022, the Company made the following reserve change as reported in Note 2 – Accounting Changes and Corrections of Errors as an increase to surplus:

1. Corrected the risk-free rates used in AG36 calculations for indexed universal life reserves resulting in a decrease in reserves of $4,486,889.

In 2022, the Company made the following reserve change that was reported in Exhibit 5A as an increase to surplus:

1. Updated the mortality assumptions used to calculate certain deficiency reserves, the factors for which are permitted and defined under the Valuation of Life Insurance Policies Model Regulation and NE Title 210, Chapter 71 and are commonly referred to as "X factors". resulting in a decrease in reserves of $4,371,421.

NOTES TO FINANCIAL STATEMENTS

In 2022, the Company made the following reserve changes that were reported in Exhibit 5A as decreases to surplus:

1. Updated the mortality assumptions used for calculating reserves for anticipated anti-selective mortality on term conversions resulting in an increase in reserves of $14,416,157.
2. Changed the CRVM expense allowance calculation method for traditional life policies from adjusted curtate to continuous resulting in an increase in reserves of $13,371,712.
3. Changed the valuation method from net level to unitary method for certain term policies resulting in an increase in reserves of $1,959,312.
4. Changed the valuation method from curtate with immediate payment of claims to discounted continuous for certain term and traditional life policies resulting in an increase in reserves of $289,618.

			ORDINARY				GROUP	
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supple-mentary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Asset adequacy reserves	$ (5,000,000)	$ —	$ (5,000,000)	$ —	$ —	$ —	$ —	$ —
Substandard reserves	(466,725)	—	(466,725)	—	—	—	—	—
PBR current expense load	5,806,896	—	5,806,896	—	—	—	—	—
PBR industry mortality improvement	3,531,736	—	3,531,736	—	—	—	—	—
Mean reserve interpolation	680,568	—	680,568	—	—	—	—	—
AG36 Risk Free Rate correction	(4,486,889)	—	(4,486,889)	—	—	—	—	—
Deficiency reserves	(4,371,421)	—	(4,371,421)	—	—	—	—	—
Reserves for excess mortality on term conversions	14,416,157	—	14,416,157	—	—	—	—	—
CRVM expense allowance	13,371,712	—	13,371,712	—	—	—	—	—
Net level to Unitary	1,959,312	—	1,959,312	—	—	—	—	—
Curtate with immediate payment of claims to discounted continuous	289,618	—	289,618	—	—	—	—	—
3106999 Total	$ 25,730,964	$ —	$ 25,730,964	$ —	$ —	$ —	$ —	$ —

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

The withdrawal characteristics of the Company's individual annuity reserves, group annuity reserves, and deposit-type contracts as of December 31, 2022, were as follows:

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	$ 1,687,527,305	$ —	$ —	$ 1,687,527,305	39.0%
b. At book value less current surrender charge of 5% or more	114,221,007	—	—	114,221,007	2.6%
c. At fair value	—	—	76,927,967	76,927,967	1.8%
d. Total with market value adjustment or at fair value (total of a through c)	$ 1,801,748,312	$ —	$ 76,927,967	$ 1,878,676,279	43.4%
e. At book value without adjustment (minimal or no charge or adjustment)	1,174,497,505	—	—	1,174,497,505	27.2%
(2) Not subject to discretionary withdrawal	1,271,146,874	—	568,937	1,271,715,811	29.4%
(3) Total (gross: direct + assumed)	$ 4,247,392,691	$ —	$ 77,496,904	$ 4,324,889,595	100.0%
(4) Reinsurance ceded	1,742,827,648	—	—	1,742,827,648	
(5) Total (net) (3) - (4)	$ 2,504,565,043	$ —	$ 77,496,904	$ 2,582,061,947	
(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:	$ 4,695,666	$ —	$ —	$ 4,695,666	

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	$ 366,728,800	$ —	$ —	$ 366,728,800	6.1%
b. At book value less current surrender charge of 5% or more	—	—	—	—	0.0%
c. At fair value	—	—	—	—	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ 366,728,800	$ —	$ —	$ 366,728,800	6.1%
e. At book value without adjustment (minimal or no charge or adjustment)	12,786,282	—	—	12,786,282	0.2%
(2) Not subject to discretionary withdrawal	5,675,978,807	—	—	5,675,978,807	93.7%
(3) Total (gross: direct + assumed)	$ 6,055,493,889	$ —	$ —	$ 6,055,493,889	100.0%
(4) Reinsurance ceded	12,334,883	—	—	12,334,883	
(5) Total (net) (3) - (4)	$ 6,043,159,006	$ —	$ —	$ 6,043,159,006	
(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:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

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	$ 653,325,840	$ —	$ —	$ 653,325,840	6.6%
b. At book value less current surrender charge of 5% or more	—	—	—	—	0.0%
c. At fair value	—	—	4,020,456,773	4,020,456,773	40.8%
d. Total with market value adjustment or at fair value (total of a through c)	$ 653,325,840	$ —	$ 4,020,456,773	$ 4,673,782,613	47.4%
e. At book value without adjustment (minimal or no charge or adjustment)	518,472,573	—	—	518,472,573	5.3%
(2) Not subject to discretionary withdrawal	4,660,779,824	—	—	4,660,779,824	47.3%
(3) Total (gross: direct + assumed)	$ 5,832,578,237	$ —	$ 4,020,456,773	$ 9,853,035,010	100.0%
(4) Reinsurance ceded	22,106,499	—	—	22,106,499	
(5) Total (net) (3) - (4)	$ 5,810,471,738	$ —	$ 4,020,456,773	$ 9,830,928,511	
(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

	Amount
1. Exhibit 5, Annuities Section, Total (net)	$ 8,543,656,308
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	4,067,741
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	5,810,471,738
4. Subtotal (1+2+3)	$ 14,358,195,787
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	$ 77,496,904
6. Exhibit 3, Line 0399999, Column 2	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Other contract deposit funds	4,020,456,773
11. Subtotal (5+6+7+8+9+10)	$ 4,097,953,677
12. Combined Total (4+11)	$ 18,456,149,464

Note 33 Analysis of Life Actuarial Reserve by Withdrawal Characteristics

The withdrawal characteristics of the Company's life policy reserves as of December 31, 2022, were as follows:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	$ —	$ 123,966,916	$ 241,317,508
b. Universal Life	442,259,630	480,145,139	536,269,394
c. Universal Life with Secondary Guarantees	1,479,247,806	1,263,371,968	3,275,543,417
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	545,417,733	312,774,904	419,690,610
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	2,864,745,328	3,865,022,292
h. Variable Life	—	—	—
i. Variable Universal Life	12,792,161	12,791,911	18,311,108
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	1,948,795,351
b. Accidental Death Benefits	XXX	XXX	11,493,188
c. Disability - Active Lives	XXX	XXX	18,347,872
d. Disability - Disabled Lives	XXX	XXX	127,121,890
e. Miscellaneous Reserves	XXX	XXX	159,926,364
(3) Total (gross: direct + assumed)	$ 2,479,717,330	$ 5,057,796,166	$ 10,621,838,994
(4) Reinsurance ceded	467,150,734	404,556,287	3,546,932,496
(5) Total (net) (3) - (4)	$ 2,012,566,596	$ 4,653,239,879	$ 7,074,906,498

B. The Company does not have separate accounts with guarantees.

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	55,094,727	55,094,727	55,120,728
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
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)	$ 55,094,727	$ 55,094,727	$ 55,120,728
(4) Reinsurance ceded	—	—	—
(5) Total (net) (3) - (4)	$ 55,094,727	$ 55,094,727	$ 55,120,728

	Amount
D. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 6,808,374,995
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	11,352,033
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	6,643,119
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	125,092,299
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	123,444,052
(6) Subtotal (1+2+3+4+5)	$ 7,074,906,498
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	$ 55,120,728
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal (7+8+9)	55,120,728
(11) Combined Total (6+10)	$ 7,130,027,226

Note 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	97,632,298	2,141,740
(3) Ordinary renewal	473,999,592	312,209,783
(4) Credit Life	—	—
(5) Group Life	(93,252,394)	(94,185,954)
(6) Group Annuity	(15,800)	(15,800)
(7) Totals (1+2+3+4+5+6)	$ 478,363,696	$ 220,149,769

Note 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.

Fund B - Variable Universal Life	Nebraska Statute	44-402.01-05
Fund C - Variable Annuity	Nebraska Statute	44-402.01-05
Fund K - 401K	Nebraska Statute	44-402.01-05
Fund II - Institutional Index	Nebraska Statute	44-402.01-05

(2) In accordance with the products recorded within the separate account, assets are considered legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

As of December 31, 2022 and 2021, the Company's separate account statement included legally insulated assets of $4,167,903,258 and $5,090,848,441, respectively. The assets legally insulated from the general account as of December 31, 2022, are attributed to the following products:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Fund B - Variable Universal Life	$ 55,094,813	$ —
Fund C - Variable Annuity	77,749,934	—
Fund K - 401k	3,859,738,145	—
Fund II - Institutional Index	175,320,366	—
Total	$4,167,903,258	$ —

(3) The company does not have any separate account liabilities that are guaranteed by the general account.

(4) The separate account does not participate in a securities lending program.

B. General Nature and Characteristics of Separate Account Business

The separate accounts held by the Company represent funds backing group annuity contracts and the variable options of individual variable annuity and variable life contracts. The assets are segmented into a short-term money market fund, a stock fund, and several mutual fund options for the group of individual contract holders. All assets are carried at market.

NOTES TO FINANCIAL STATEMENTS

At the end of the current period the Company had Separate Accounts as follows:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits as of the end of current period	$ —	$ —	$ —	$ 2,823,900,554	$ 2,823,900,554
Reserves as of the end of current period					
(2) For accounts with assets at:					
a. Fair value	—	—	—	4,153,074,405	4,153,074,405
b. Amortized cost	—	—	—	—	—
c. Total reserves* (a+b)	$ —	$ —	$ —	$ 4,153,074,405	$ 4,153,074,405
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	4,152,505,468	4,152,505,468
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal (1+2+3+4)	$ —	$ —	$ —	$ 4,152,505,468	$ 4,152,505,468
b. Not subject to discretionary withdrawal	—	—	—	568,937	568,937
c. Total* (a+b)	$ —	$ —	$ —	$ 4,153,074,405	$ 4,153,074,405
*Line 2(c) should equal Line 3(c).					
(4) Reserves for Asset Default Risk in Lieu of AVR	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 3,193,641
b. Transfers from Separate Accounts (Page 4, Line 10)	11,894,484
c. Net transfers to or (From) Separate Accounts (a) - (b)	$ (8,700,843)
(2) Reconciling Adjustments:	
Reinsurance of separate account business	$ 8,700,843
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ —

Note 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2022 and 2021, was $41,704,772 and $37,772,329, respectively.

The Company incurred $77,830,136 and paid $73,897,692 of claim adjustment expenses in the current year, of which $22,804,828 of the paid 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.

The Company does not identify amounts recoverable related to salvage and subrogation in its determination of the liability for unpaid claims/losses.

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? ..... Nebraska

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

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. .....

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. 12/31/2022

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. 12/31/2018

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). 06/10/2020

3.4 By what department or departments?
Nebraska Department of Insurance .....

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 [ ] No [ ] N/A [X]

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 [X] No [ ]
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
Mutual of Omaha Investor Services, Inc.	Omaha, NE				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?
Deloitte & Touche, LLP, 1100 Capitol Avenue, Suite 300, Omaha, NE 68102

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?
Benjamin Grohmann Vice President and Actuary, 3300 Mutual of Omaha Plaza, Omaha, NE 68175

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

12.11 Name of real estate holding company ... Carlyle Realty Partners IV LP, Carlyle Realty Partners V LP, Strategic Partners Real Estate VII L.P.

12.12 Number of parcels involved 11

12.13 Total book/adjusted carrying value ..... $ 66,847,466

12.2 If, yes provide explanation:
The Company owns joint venture interests in real estate as listed in 12.11, plus it has interests in numerous real estate parcels through investments in federal and state low income housing partnerships and funds.

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

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 $ 3,016
- 22.22 Amount paid as expenses ..... $ 571,618
- 22.23 Other amounts paid ..... $ 67,775

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

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 [ ] No [X]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto
Some Bonds are held in custody by FHLBank Topeka, Topeka, KS as collateral for borrowing.

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)
See Note 17, Notes To Financial Statements

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. $ 867,713,771

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. $ 866,563,019
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 867,713,771
25.093 Total payable for securities lending reported on the liability page. $ 867,713,771

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 $ 132,254,227
26.27 FHLB Capital Stock $ 87,610,800
26.28 On deposit with states $ 3,495,443
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 0
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 3,721,432,280
26.32 Other $ 5,000

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Not publicly traded; certain criteria needs to be met to sell	Lumeris Group Holdings Corp Series 4	132,254,227

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

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
Prudential Private Placement Investors, LP	U
Employees in the Investment Management Division have access to make investment decisions.	I
PGIM Investments LLC	U
Ares Management LLC	U
Conning Inc.	U
Payden & Rygel	U
MetLife Investment Management, LLC	U
Loomis, Sayles & Co, LP	U
Voya Investment Management Co, LLC	U

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
IARD#: 106442	Prudential Private Placement Investors, LP	549300FF402WS0DC9J60	SEC	NO
CRD#: 105670	PGIM Investments LLC	549300FF2KD1XH54I851	SEC	NO
IARD#: 146043	Ares Management LLC	3M096ESS0PEUTB0I8L532	SEC	DS
IARD#: 289202	Conning Inc.	549300ZOGI4KK37BDV40	SEC	DS
IARD#: 107160	Payden & Rygel	L2GZWMSRUEFTFNIS0711	SEC	DS
IARD#: 142463	Loomis, Sayles & Co, LP	EAU072Q8FCR1S0XGYJ21	SEC	DS
IARD#: 290681	MetLife Investment Management, LLC	JIZPN2RX3UMNOYIDI313	SEC	DS
CRD#: 106494	Voya Investment Management Co, LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
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

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	21,678,154,446	18,847,483,094	(2,830,671,352)
31.2 Preferred stocks	181,779,852	181,189,459	(590,393)
31.3 Totals	21,859,934,298	19,028,672,553	(2,831,261,745)

31.4 Describe the sources or methods utilized in determining the fair values:
Publicly traded bonds and preferred stocks are priced using values provided by outside pricing sources, and privately placed bonds are priced utilizing an external vendor pricing module.

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 [X] No [ ]

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

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] 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 [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

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

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? ..... $ 467,031

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
AMERICAN COUNCIL OF LIFE INSURERS	321,033

41.1 Amount of payments for legal expenses, if any? ..... $ 5,376,326

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

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 239,016

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
America's Health Insurance Plans	106,257

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only $ 770,422,167

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. $ 549,184,039

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 61,094,469
1.62 Total incurred claims $ 47,278,813
1.63 Number of covered lives 34,866

All years prior to most current three years
1.64 Total premium earned $ 709,327,697
1.65 Total incurred claims $ 501,905,225
1.66 Number of covered lives 185,171

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	673,857,875
2.2	Premium Denominator	5,986,567,488	4,840,610,373
2.3	Premium Ratio (2.1/2.2)	0.000	0.139
2.4	Reserve Numerator	0	308,613,226
2.5	Reserve Denominator	16,862,238,133	14,881,948,293
2.6	Reserve Ratio (2.4/2.5)	0.000	0.021

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? $ 0

3.4 State the authority under which Separate Accounts are maintained:
Nebraska Statute 44-402.01-05

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)

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 [X] No [ ] N/A [ ]

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
Omaha Reinsurance Company	13779	NE	3,125,546,516	0	0	1,541,183,287

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 ..... $ 2,326,505,861
7.2 Total Incurred Claims ..... $ 1,306,541,536
7.3 Number of Covered Lives 3,281,960

*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 ..... $ 589,653,914
9.22 Received ..... $ 6,187,104

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

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: ..... $ 582,625,018

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

12.11 Cash ..... $ 313,670,765
12.12 Stock ..... $ 8,700,000

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?
18.5 How many of the same were delegates of the subordinate branches?
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 benefit certificates to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first an application with and be examined by a medical officer 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 %
    27.12 Subsequent Years %
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? $
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?
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 amount of outstanding liens that remain in surplus?

Date	Outstanding Lien Amount

NONE

NONE

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)	79,968,295	71,431,671	64,270,580	60,160,744	58,061,559
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	137,981,328	139,051,277	136,552,302	134,737,859	130,756,805
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)	316,609,960	292,772,560	263,398,277	235,748,335	211,805,593
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)	534,559,583	503,255,507	464,221,159	430,646,938	400,623,957
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	54,796,577	35,038,338,727	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	14,741,766	12,325,685	8,804,194	7,197,076	7,077,041
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	8,492,996	9,711,298	9,564,272	13,196,860	20,587,440
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	37,674,068	42,776,475	39,895,962	44,268,093	38,589,830
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	60,908,830	64,813,458	58,264,428	64,662,029	66,254,311
	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)	1,974,908,177	1,790,071,687	1,500,054,314	1,563,510,012	1,451,824,195
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	651,682,868	130,651,558	373,971,783	(583,905,862)	(831,527,390)
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)	369,698,743	291,923,020	288,525,013	286,040,243	271,269,396
17.2	Group annuities (Line 20.4, Col. 7)	1,244,261,314	968,090,203	845,791,173	949,918,768	984,117,120
18.1	A & H-group (Line 20.4, Col. 8)	1,255,982,846	1,088,747,858	960,786,173	846,828,215	680,030,909
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)	490,033,539	544,550,105	606,310,777	655,048,014	707,841,870
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	5,986,567,488	4,814,034,430	4,575,439,234	3,717,439,390	3,263,556,099
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	29,057,174,959	26,092,770,411	24,131,909,234	22,077,265,442	19,532,951,685
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	27,097,275,180	24,167,950,397	22,261,114,518	20,315,327,470	17,893,581,893
23.	Aggregate life reserves (Page 3, Line 1)	15,622,630,548	13,668,769,431	12,613,978,430	11,594,704,344	11,260,719,125
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	22,715,461	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	880,474,298	837,900,439	789,855,318	720,496,113	679,570,768
25.	Deposit-type contract funds (Page 3, Line 3)	5,810,471,738	4,715,196,623	4,071,281,930	3,497,181,918	3,175,489,647
26.	Asset valuation reserve (Page 3, Line 24.01)	305,533,139	336,667,120	192,642,161	170,816,392	157,911,233
27.	Capital (Page 3, Lines 29 and 30)	9,000,000	9,000,000	9,000,000	9,000,000	9,000,000
28.	Surplus (Page 3, Line 37)	1,950,899,780	1,915,820,013	1,861,794,716	1,752,937,972	1,630,369,793
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,950,192,172	1,114,143,889	1,432,758,934	1,445,631,283	1,073,705,553
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,273,614,617	2,268,599,342	2,070,733,230	1,939,537,187	1,804,492,693
31.	Authorized control level risk - based capital	306,945,733	280,983,254	243,955,629	218,689,299	206,522,180
	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)	76.5	75.8	78.2	77.8	79.4
33.	Stocks (Lines 2.1 and 2.2)	1.5	1.6	1.3	1.4	1.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.9	13.8	12.9	13.0	12.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.2	0.2	0.2	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	0.3	1.2	1.2	1.4	1.5
37.	Contract loans (Line 6)	0.8	0.8	0.8	0.9	1.0
38.	Derivatives (Page 2, Line 7)	0.5	0.2	0.1	0.2	0.3
39.	Other invested assets (Line 8)	3.3	3.3	1.8	1.3	0.9
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.1	3.1	3.5	3.7	2.8
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)	834,793	7,507,553	11,849,455	21,164,230	32,610,780
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),	143,866,897	144,305,534	114,219,727	109,819,530	112,841,186
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	128,500,000	326,675,000	306,950,000	336,550,000	88,000,000
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	479,910,027	444,959,630	170,669,595	91,782,761	57,909,309
50.	Total of above Lines 44 to 49	753,111,717	923,447,718	603,688,776	559,316,521	291,361,275
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	336,550,000	88,000,000
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	301,571,921	206,466,674	231,267,487	196,676,901	175,653,112
53.	Total admitted assets (Page 2, Line 28, Col. 3)	33,225,078,218	31,183,618,852	28,649,865,991	26,246,357,059	23,038,776,282
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,078,881,159	1,012,479,122	924,403,541	849,087,629	801,180,079
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(37,977,218)	3,226,830	(5,568,725)	5,984,753	(16,018,742)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	65,072,744	181,279,253	(21,743,366)	(30,175,636)	(43,068,027)
57.	Total of above Lines 54, 55 and 56	1,105,976,686	1,196,985,206	897,091,449	824,896,746	742,093,310
	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)	2,071,543,452	2,113,119,319	1,830,085,629	1,602,999,718	1,726,904,688
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,057,884,841	1,026,808,110	915,939,964	964,705,558	911,240,293
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	459,613,823	462,605,089	301,278,438	422,632,076	374,960,528
61.	Increase in A & H reserves (Line 19, Col. 6)	42,573,859	48,045,121	69,359,205	40,925,345	35,717,028
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,518	2,434	3,563	4,418	5,616
	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	19.5	19.7	22.0	24.7
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	5.7	4.7	5.1	6.5	6.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	63.3	66.1	63.2	67.3	68.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.3	0.3	0.3	0.3	0.3
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	25.8	24.3	23.0	22.5	21.3
	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)	1,001,148,264	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)	1,037,282,218	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)	(108,534,894)	(213,890,314)	(98,782,379)	(106,790,674)	(131,968,043)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(38,510,507)	5,583,719	(9,642,770)	8,002,756	(23,771,587)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	943,230
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)	(21,427,784)	(119,798,856)	(13,246,235)	30,721,988	13,761,500
78.	Group annuities (Page 6, Col. 5)	5,763,133	74,670,546	39,269,434	47,340,773	37,654,596
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	25,918,331
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)	184,337,312	160,442,971	143,948,676	113,168,884	115,950,189
82.	Aggregate of all other lines of business (Page 6, Col. 8)	27,823,314	60,768,072	22,016,756	37,781,052	32,904,363
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	49,450,574	(32,223,862)	83,563,481	130,224,780	71,392,580

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 0261 — NAIC Company Code 69868

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,334,024,457	0	713,429,897	0	3,047,454,354
2. Annuity considerations	815,677,174	0	1,209,670,865	0	2,025,348,039
3. Deposit-type contract funds	207,906,028	XXX	1,854,109,977	XXX	2,062,016,006
4. Other considerations	1,423,209	0	0	0	1,423,209
5. Totals (Sum of Lines 1 to 4)	3,359,030,869	0	3,777,210,739	0	7,136,241,608
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,518	0	0	0	1,518
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,518	0	0	0	1,518
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)	1,518	0	0	0	1,518
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,311,075,538	0	555,949,353	0	1,867,024,890
10. Matured endowments	1,180,650	0	0	0	1,180,650
11. Annuity benefits	198,496,528	0	654,492,779	0	852,989,307
12. Surrender values and withdrawals for life contracts	273,767,523	0	5,213,107	0	278,980,629
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,866,275	0	0	0	1,866,275
15. Totals	1,786,386,513	0	1,215,655,238	0	3,002,041,751
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 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	2,934	80,608,718	0	0	661	29,714,529	0	0	3,595	110,323,246
17. Incurred during current year	113,242	1,340,433,037	0	0	10,483	547,918,042	0	0	123,725	1,888,351,079
Settled during current year:										
18.1 By payment in full	112,602	1,307,498,687	0	0	10,559	555,682,853	0	0	123,161	1,863,181,540
18.2 By payment on compromised claims	5	4,757,500	0	0	3	266,500	0	0	8	5,024,000
18.3 Totals paid	112,607	1,312,256,187	0	0	10,562	555,949,353	0	0	123,169	1,868,205,540
18.4 Reduction by compromise	5	(3,737,500)	0	0	3	(10,500)	0	0	8	(3,748,000)
18.5 Amount rejected	1,392	34,035,010	0	0	0	0	0	0	1,392	34,035,010
18.6 Total settlements	114,004	1,342,553,697	0	0	10,565	555,938,853	0	0	124,569	1,898,492,549
19. Unpaid Dec. 31, current year (16+17-18.6)	2,172	78,488,058	0	0	579	21,693,718	0	0	2,751	100,181,776
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,190,370	205,528,992,633	0	(a) 0	38,142	282,945,373,301	0	0	3,228,512	488,474,365,934
21. Issued during year	460,914	23,234,921,662	0	0	6,635	37,674,067,851	0	0	467,549	60,908,989,513
22. Other changes to in force (Net)	(362,594)	(15,589,899,601)	0	0	(3,660)	(14,539,495,360)	0	0	(366,254)	(30,129,394,961)
23. In force December 31 of current year	3,288,690	213,174,014,694	0	(a) 0	41,117	306,079,945,792	0	0	3,329,807	519,253,960,486

(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)	1,262,302,798	1,263,232,650	0	718,458,603	776,463,055
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	838,062,299	840,298,407	0	555,390,692	564,464,748
25.3 Non-renewable for stated reasons only (b)	6,245	6,829	0	5,965	5,965
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	14,684	14,684	0	46,375	43,040
25.6 Totals (sum of Lines 25.1 to 25.5)	838,083,227	840,319,920	0	555,443,032	564,513,753
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,100,386,026	2,103,552,570	0	1,273,901,635	1,340,976,808

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 454,877 and number of persons insured under indemnity only products 4,558,544 .

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	3,240,243	210,482,948	0	0	39,451	4,275,002	292,772,560	503,255,507
2. Issued during year	0	0	460,914	23,234,762	0	0	6,635	595,425	37,674,068	60,908,830
3. Reinsurance assumed	0	0	1	99	0	0	0	0	0	99
4. Revived during year	0	0	1,197	78,219	0	0	0	0	0	78,219
5. Increased during year (net)	0	0	0	0	0	0	17	110,641	16,377,180	16,377,180
6. Subtotals, Lines 2 to 5	0	0	462,112	23,313,081	0	0	6,652	706,066	54,051,248	77,364,329
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	3,702,355	233,796,028	0	0	46,103	4,981,068	346,823,808	580,619,837
Deductions during year:										
10. Death	0	0	111,729	1,467,272	0	0	XXX	10,559	555,915	2,023,187
11. Maturity	0	0	284	1,107	0	0	XXX	0	0	1,107
12. Disability	0	0	0	0	0	0	XXX	3	16	16
13. Expiry	0	0	3,567	105,791	0	0	0	0	0	105,791
14. Surrender	0	0	46,155	927,597	0	0	0	0	0	927,597
15. Lapse	0	0	179,233	11,303,652	0	0	3,660	384,686	29,657,917	40,961,569
16. Conversion	0	0	4,485	734,451	0	0	XXX	XXX	XXX	734,451
17. Decreased (net)	0	0	21,219	1,305,781	0	0	0	0	0	1,305,781
18. Reinsurance	0	0	10	755	0	0	0	0	0	755
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	366,682	15,846,406	0	0	3,660	395,248	30,213,848	46,060,254
21. In force end of year (b) (Line 9 minus Line 20)	0	0	3,335,673	217,949,623	0	0	42,443	4,585,820	316,609,960	534,559,583
22. Reinsurance ceded end of year	XXX	0	XXX	127,361,682	XXX	0	XXX	XXX	199,567,358	326,929,041
23. Line 21 minus Line 22	XXX	0	XXX	90,587,940	XXX	(a) 0	XXX	XXX	117,042,602	207,630,543
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	0
25. Other paid-up insurance	0	0	245,941	964,902
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	8	236
28. Term policies - other	39,408	8,492,972	428,508	136,118,173
29. Other term insurance - decreasing	XXX	0	XXX	0
30. Other term insurance	XXX	24	XXX	1,559,982
31. Totals (Lines 27 to 30)	39,408	8,492,996	428,516	137,678,391
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	0
33. Totals, extended term insurance	XXX	XXX	24,841	302,937
34. Totals, whole life and endowment	421,506	14,741,766	2,882,316	79,968,295
35. Totals (Lines 31 to 34)	460,914	23,234,762	3,335,673	217,949,623

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	23,234,762	0	217,949,623	0
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	37,674,068	0	316,609,960	0
40. Totals (Lines 36 to 39)	60,908,830	0	534,559,583	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	2,824	17,985

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	6,367,377

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 Mean Commuted value at 60% initial amount

47.2 Family plan $1,000 per unit, family rider $3,000 per unit, children's rider $1,600 per unit.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium	0	0	222,224	12,954,202	0	0	4,394,096	303,804,982
49. Disability Income	0	0	5,617	754,379	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	227,841	(a) 13,708,581	0	(a) 0	4,394,096	(a) 303,804,982

(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	211	2,243	3	0
2. Issued during year	2	646	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	213	2,889	3	0
Deductions during year:				
6. Decreased (net)	21	431	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	21	431	0	0
9. In force end of year (line 5 minus line 8)	192	2,458	3	0
10. Amount on deposit	3,960,728	(a) 82,229,166	107,013	(a) 0
11. Income now payable	192	88	3	0
12. Amount of income payable	(a) 526,411	(a) 823,372	(a) 11,900	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	12,117	48,457	3,670	105,302
2. Issued during year	482	7,759	186	17,725
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Totals (Lines 1 to 4)	12,599	56,216	3,856	123,027
Deductions during year:				
6. Decreased (net)	669	4,807	49	4,065
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	669	4,807	49	4,065
9. In force end of year (line 5 minus line 8)	11,930	51,409	3,807	118,962
Income now payable:				
10. Amount of income payable	(a) 119,890,756	XXX	XXX	(a) 501,100,199
Deferred fully paid:				
11. Account balance	XXX	(a) 2,291,458,680	XXX	(a) 868,193,182
Deferred not fully paid:				
12. Account balance	XXX	(a) 609,667,720	XXX	(a) 11,231,028

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	10,448,991	1,152,894,895	0	0	282,613	892,833,360
2. Issued during year	1,369,615	254,593,012	0	0	9,169	15,759,413
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	11,818,606	XXX	0	XXX	291,782	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	601,989	XXX	0	XXX	37,925	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	601,989	XXX	0	XXX	37,925	XXX
10. In force end of year (line 5 minus line 9)	11,216,617	(a) 1,356,582,032	0	(a) 0	253,857	(a) 908,592,773

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	10,220	13
2. Issued during year	1,498	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Totals (Lines 1 to 4)	11,718	13
Deductions During Year:		
6. Decreased (net)	620	3
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	620	3
9. In force end of year (line 5 minus line 8)	11,098	10
10. Amount of account balance	(a) 5,750,347,195	(a) 1,875

(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	55,149,959
2.	Current year's realized pre-tax capital gains/(losses) of $ (25,816,327) transferred into the reserve net of taxes of $ (5,421,429)	(20,394,899)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	1,845,165
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	36,600,226
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	9,698,246
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	26,901,979

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	10,880,472	(1,963,914)	781,688	9,698,246
2.	2023	9,387,002	(3,331,135)	733,389	6,789,256
3.	2024	8,669,990	(2,539,045)	81,512	6,212,458
4.	2025	7,679,356	(2,146,088)	65,355	5,598,622
5.	2026	6,457,972	(1,751,496)	48,893	4,755,369
6.	2027	5,197,806	(1,344,706)	31,767	3,884,867
7.	2028	3,872,061	(1,015,453)	20,963	2,877,571
8.	2029	2,591,805	(804,415)	17,429	1,804,819
9.	2030	1,595,835	(580,010)	13,641	1,029,466
10.	2031	744,738	(335,384)	9,653	419,007
11.	2032	366,000	(90,781)	5,427	280,646
12.	2033	167,201	9,930	3,251	180,382
13.	2034	97,305	(17,443)	3,103	82,965
14.	2035	110,932	(59,887)	2,924	53,969
15.	2036	35,564	(98,116)	2,681	(59,871)
16.	2037	(36,244)	(131,386)	2,551	(165,079)
17.	2038	(118,529)	(175,858)	2,446	(291,942)
18.	2039	(161,940)	(208,016)	2,544	(367,412)
19.	2040	(206,084)	(249,880)	2,690	(453,274)
20.	2041	(193,464)	(293,327)	2,788	(484,003)
21.	2042	(372,022)	(327,334)	2,886	(696,470)
22.	2043	(494,685)	(355,977)	2,642	(848,020)
23.	2044	(552,236)	(368,500)	2,152	(918,584)
24.	2045	(487,735)	(372,634)	1,516	(858,852)
25.	2046	(358,816)	(392,217)	929	(750,103)
26.	2047	(143,364)	(396,616)	342	(539,638)
27.	2048	118,964	(371,980)	0	(253,017)
28.	2049	199,019	(296,066)	0	(97,047)
29.	2050	83,191	(212,560)	0	(129,369)
30.	2051	19,868	(129,054)	0	(109,186)
31.	2052 and Later	0	(45,549)	0	(45,549)
32.	Total (Lines 1 to 31)	55,149,961	(20,394,899)	1,845,165	36,600,227

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	194,755,488	30,022,435	224,777,923	5,226,327	106,662,870	111,889,197	336,667,120
2. Realized capital gains/(losses) net of taxes - General Account	(9,194,039)	189,314	(9,004,725)	1,629,679	(22,692,870)	(21,063,191)	(30,067,916)
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	(22,578,623)	0	(22,578,623)	6,627,371	(31,757,419)	(25,130,048)	(47,708,671)
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	41,443,072	7,000,316	48,443,388	0	629,123	629,123	49,072,511
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	204,425,899	37,212,064	241,637,963	13,483,377	52,841,704	66,325,081	307,963,044
9. Maximum reserve	242,248,381	36,128,079	278,376,460	2,728,909	112,330,963	115,059,872	393,436,331
10. Reserve objective	154,093,082	27,773,052	181,866,134	2,413,510	111,533,873	113,947,383	295,813,517
11. 20% of (Line 10 - Line 8)	(10,066,563)	(1,887,802)	(11,954,366)	(2,213,973)	11,738,434	9,524,460	(2,429,905)
12. Balance before transfers (Lines 8 + 11)	194,359,335	35,324,262	229,683,597	11,269,403	64,580,138	75,849,542	305,533,139
13. Transfers	0	0	0	(8,540,495)	8,540,495	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)	194,359,335	35,324,262	229,683,597	2,728,909	73,120,633	75,849,542	305,533,139

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	542,062,586	XXX	XXX	542,062,586	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	2,505,096,215	XXX	XXX	2,505,096,215	0.0002	501,019	0.0007	1,753,567	0.0013	3,256,625
2.2	1	NAIC Designation Category 1.B	352,824,080	XXX	XXX	352,824,080	0.0004	141,130	0.0011	388,106	0.0023	811,495
2.3	1	NAIC Designation Category 1.C	1,016,825,622	XXX	XXX	1,016,825,622	0.0006	610,095	0.0018	1,830,286	0.0035	3,558,890
2.4	1	NAIC Designation Category 1.D	959,059,369	XXX	XXX	959,059,369	0.0007	671,342	0.0022	2,109,931	0.0044	4,219,861
2.5	1	NAIC Designation Category 1.E	1,143,956,116	XXX	XXX	1,143,956,116	0.0009	1,029,561	0.0027	3,088,682	0.0055	6,291,759
2.6	1	NAIC Designation Category 1.F	2,154,062,567	XXX	XXX	2,154,062,567	0.0011	2,369,469	0.0034	7,323,813	0.0068	14,647,625
2.7	1	NAIC Designation Category 1.G	2,721,214,560	XXX	XXX	2,721,214,560	0.0014	3,809,700	0.0042	11,429,101	0.0085	23,130,324
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	10,853,038,527	XXX	XXX	10,853,038,527	XXX	9,132,316	XXX	27,923,486	XXX	55,916,579
3.1	2	NAIC Designation Category 2.A	3,308,425,397	XXX	XXX	3,308,425,397	0.0021	6,947,693	0.0063	20,843,080	0.0105	34,738,467
3.2	2	NAIC Designation Category 2.B	4,150,051,320	XXX	XXX	4,150,051,320	0.0025	10,375,128	0.0076	31,540,390	0.0127	52,705,652
3.3	2	NAIC Designation Category 2.C	2,457,854,065	XXX	XXX	2,457,854,065	0.0036	8,848,275	0.0108	26,544,824	0.0180	44,241,373
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	9,916,330,782	XXX	XXX	9,916,330,782	XXX	26,171,096	XXX	78,928,294	XXX	131,685,492
4.1	3	NAIC Designation Category 3.A	238,919,919	XXX	XXX	238,919,919	0.0069	1,648,547	0.0183	4,372,235	0.0262	6,259,702
4.2	3	NAIC Designation Category 3.B	149,840,756	XXX	XXX	149,840,756	0.0099	1,483,423	0.0264	3,955,796	0.0377	5,648,997
4.3	3	NAIC Designation Category 3.C	103,803,302	XXX	XXX	103,803,302	0.0131	1,359,823	0.0350	3,633,116	0.0500	5,190,165
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	492,563,977	XXX	XXX	492,563,977	XXX	4,491,794	XXX	11,961,146	XXX	17,098,863
5.1	4	NAIC Designation Category 4.A	13,057,695	XXX	XXX	13,057,695	0.0184	240,262	0.0430	561,481	0.0615	803,048
5.2	4	NAIC Designation Category 4.B	5,126,770	XXX	XXX	5,126,770	0.0238	122,017	0.0555	284,536	0.0793	406,553
5.3	4	NAIC Designation Category 4.C	4,778,199	XXX	XXX	4,778,199	0.0310	148,124	0.0724	345,942	0.1034	494,066
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	22,962,663	XXX	XXX	22,962,663	XXX	510,403	XXX	1,191,958	XXX	1,703,667
6.1	5	NAIC Designation Category 5.A	3,583,152	XXX	XXX	3,583,152	0.0472	169,125	0.0846	303,135	0.1410	505,224
6.2	5	NAIC Designation Category 5.B	6,279,326	XXX	XXX	6,279,326	0.0663	416,319	0.1188	745,984	0.1980	1,243,306
6.3	5	NAIC Designation Category 5.C	3,180,532	XXX	XXX	3,180,532	0.0836	265,892	0.1498	476,444	0.2496	793,861
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	13,043,010	XXX	XXX	13,043,010	XXX	851,337	XXX	1,525,562	XXX	2,542,392
7.	6	NAIC 6	1,476,217	XXX	XXX	1,476,217	0.0000	0	0.2370	349,863	0.2370	349,863
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)	21,841,477,761	XXX	XXX	21,841,477,761	XXX	41,156,945	XXX	121,880,310	XXX	209,296,856
		PREFERRED STOCKS										
10.	1	Highest Quality	24,215,025	XXX	XXX	24,215,025	0.0005	12,108	0.0016	38,744	0.0033	79,910
11.	2	High Quality	21,322,600	XXX	XXX	21,322,600	0.0021	44,777	0.0064	136,465	0.0106	226,020
12.	3	Medium Quality	3,988,000	XXX	XXX	3,988,000	0.0099	39,481	0.0263	104,884	0.0376	149,949
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	132,254,227	XXX	XXX	132,254,227	0.0000	0	0.2370	31,344,252	0.2370	31,344,252
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)	181,779,852	XXX	XXX	181,779,852	XXX	96,366	XXX	31,624,345	XXX	31,800,130

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	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	9,000,000	XXX	XXX	9,000,000	0.0006	5,400	0.0018	16,200	0.0035	31,500
19.4	1	NAIC Designation Category 1.D	182,442,800	XXX	XXX	182,442,800	0.0007	127,710	0.0022	401,374	0.0044	802,748
19.5	1	NAIC Designation Category 1.E	15,000,000	XXX	XXX	15,000,000	0.0009	13,500	0.0027	40,500	0.0055	82,500
19.6	1	NAIC Designation Category 1.F	5,006,358	XXX	XXX	5,006,358	0.0011	5,507	0.0034	17,022	0.0068	34,043
19.7	1	NAIC Designation Category 1.G	7,722,350	XXX	XXX	7,722,350	0.0014	10,811	0.0042	32,434	0.0085	65,640
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	219,171,508	XXX	XXX	219,171,508	XXX	162,928	XXX	507,530	XXX	1,016,432
20.1	2	NAIC Designation Category 2.A	8,014,341	XXX	XXX	8,014,341	0.0021	16,830	0.0063	50,490	0.0105	84,151
20.2	2	NAIC Designation Category 2.B	4,001,012	XXX	XXX	4,001,012	0.0025	10,003	0.0076	30,408	0.0127	50,813
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)	12,015,354	XXX	XXX	12,015,354	XXX	26,833	XXX	80,898	XXX	134,963
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)	231,186,862	XXX	XXX	231,186,862	XXX	189,761	XXX	588,428	XXX	1,151,395
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
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	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	22,254,444,475	XXX	XXX	22,254,444,475	XXX	41,443,072	XXX	154,093,082	XXX	242,248,381

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,044,254,092	0	XXX	3,044,254,092	0.0011	3,348,680	0.0057	17,352,248	0.0074	22,527,480
44.		Commercial Mortgages - All Other - CM2 - High Quality	840,520,472	0	XXX	840,520,472	0.0040	3,362,082	0.0114	9,581,933	0.0149	12,523,755
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	40,457,970	0	XXX	40,457,970	0.0069	279,160	0.0200	809,159	0.0257	1,039,770
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	866,207	0	XXX	866,207	0.0120	10,394	0.0343	29,711	0.0428	37,074
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)	3,926,098,742	0	XXX	3,926,098,742	XXX	7,000,316	XXX	27,773,052	XXX	36,128,079
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)	3,926,098,742	0	XXX	3,926,098,742	XXX	7,000,316	XXX	27,773,052	XXX	36,128,079

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.2089 (a)	0	0.2089 (a)	0
2.		Unaffiliated - Private	9,661,100	XXX	XXX	9,661,100	0.0000	0	0.1945	1,879,084	0.1945	1,879,084
3.		Federal Home Loan Bank	87,610,800	XXX	XXX	87,610,800	0.0000	0	0.0061	534,426	0.0097	849,825
4.		Affiliated - Life with AVR	138,813,248	XXX	XXX	138,813,248	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)	236,085,148	0	0	236,085,148	XXX	0	XXX	2,413,510	XXX	2,728,909
		REAL ESTATE										
18.		Home Office Property (General Account only)	4,459,105	0	0	4,459,105	0.0000	0	0.0912	406,670	0.0912	406,670
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt	3,762,818	0	0	3,762,818	0.0000	0	0.1337	503,089	0.1337	503,089
21.		Total Real Estate (Sum of Lines 18 through 20)	8,221,923	0	0	8,221,923	XXX	0	XXX	909,759	XXX	909,759
		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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	87,903,247	XXX	XXX	87,903,247	0.0005	43,952	0.0016	140,645	0.0033	290,081
31.	2	High Quality	9,000,000	XXX	XXX	9,000,000	0.0021	18,900	0.0064	57,600	0.0106	95,400
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)	96,903,247	XXX	XXX	96,903,247	XXX	62,852	XXX	198,245	XXX	385,481
		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	126,963,382	0	XXX	126,963,382	0.0003	38,089	0.0007	88,874	0.0011	139,660
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	34,621,958	0	XXX	34,621,958	0.0006	20,773	0.0014	48,471	0.0023	79,631
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	36,010,555	0	XXX	36,010,555	0.0000	0	0.0046	165,649	0.0046	165,649
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)	197,595,895	0	XXX	197,595,895	XXX	58,862	XXX	302,994	XXX	384,939
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	18,243,510	0	XXX	18,243,510	0.0069	125,880	0.0200	364,870	0.0257	468,858
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)	18,243,510	0	XXX	18,243,510	XXX	125,880	XXX	364,870	XXX	468,858
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	215,839,405	0	XXX	215,839,405	XXX	184,742	XXX	667,864	XXX	853,797

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	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	304,998,707	XXX	XXX	304,998,707	0.0000	0	0.1945	59,322,249	0.1945	59,322,249
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	227,820,155	XXX	XXX	227,820,155	0.0000	0	0.1945	44,311,020	0.1945	44,311,020
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	532,818,862	XXX	XXX	532,818,862	XXX	0	XXX	103,633,269	XXX	103,633,269
		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	6,287,309	0	0	6,287,309	0.0000	0	0.0912	573,403	0.0912	573,403
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)	6,287,309	0	0	6,287,309	XXX	0	XXX	573,403	XXX	573,403
		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	57,050,109	0	0	57,050,109	0.0063	359,416	0.0120	684,601	0.0190	1,083,952
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	3,510,048	0	0	3,510,048	0.0063	22,113	0.0120	42,121	0.0190	66,691
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)	60,560,157	0	0	60,560,157	XXX	381,529	XXX	726,722	XXX	1,150,643
		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	30,535,517	XXX	0	30,535,517	0.0000	0	0.1580	4,824,612	0.1580	4,824,612
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)	30,535,517	XXX	0	30,535,517	XXX	0	XXX	4,824,612	XXX	4,824,612
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	942,944,498	0	0	942,944,498	XXX	629,123	XXX	110,624,114	XXX	111,421,204

(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
BU1149519	1484277	OH	2020	50,000	0	0	MISREPRESENTATION
BU1477270	1512063	IL	2020	10,000	0	0	MISREPRESENTATION
BU1909746	1600946	UT	2020	5,000	0	0	MISREPRESENTATION
BU2308177	1396464	CT	2020	7,000	0	0	MISREPRESENTATION
BU2321032	1462965	VA	2020	10,000	0	0	MISREPRESENTATION
BU2323484	1468647	IN	2020	5,000	0	0	MISREPRESENTATION
BU2337365	1373667	CA	2020	20,000	0	0	MISREPRESENTATION
BU2348454	1457722	FL	2020	100,000	0	0	MISREPRESENTATION
BU2385025	1465754	GA	2020	15,000	0	0	MISREPRESENTATION
BU2402027	1649986	MS	2020	10,000	0	0	MISREPRESENTATION
BU2414696	1482762	AZ	2020	8,724	0	0	MISREPRESENTATION
BU2424894	1503454	TX	2020	10,000	0	0	MISREPRESENTATION
BU2425994	1472247	SC	2020	15,000	0	0	MISREPRESENTATION
BU2430630	1431269	CO	2020	30,000	0	0	MISREPRESENTATION
BU2431682	1395424	CA	2020	5,000	0	0	MISREPRESENTATION
BU2469558	1550220	AL	2020	3,000	0	0	MISREPRESENTATION
BU2498666	1522534	NC	2020	7,000	0	0	MISREPRESENTATION
BU2502064	1490817	FL	2020	2,000	0	0	MISREPRESENTATION
BU2509485	1513621	NC	2020	10,000	0	0	MISREPRESENTATION
BU2510992	1366872	SC	2020	8,000	0	0	MISREPRESENTATION
BU2516045	1528677	AL	2020	10,000	0	0	MISREPRESENTATION
BU2521746	1513403	NC	2020	50,000	0	0	MISREPRESENTATION
BU2522268	1376888	WI	2020	20,000	0	0	MISREPRESENTATION
BU2522771	1512596	LA	2020	15,000	0	0	MISREPRESENTATION
BU2523477	1504496	FL	2020	5,000	0	0	MISREPRESENTATION
BU2524245	1443879	TX	2020	3,000	0	0	MISREPRESENTATION
BU2528227	1504904	CO	2020	10,000	0	0	MISREPRESENTATION
BU2532916	1388234	CA	2020	15,000	0	0	MISREPRESENTATION
BU2534634	1533411	TN	2020	15,000	0	0	MISREPRESENTATION
BU2535324	1526488	NC	2020	10,000	0	0	MISREPRESENTATION
BU2537648	1520853	IL	2020	30,000	0	0	MISREPRESENTATION
BU2545033	1534691	NC	2020	5,000	0	0	MISREPRESENTATION
BU2547433	1535583	NC	2020	5,000	0	0	MISREPRESENTATION
BU2555661	1540280	TX	2020	5,000	0	0	MISREPRESENTATION
BU2557111	1555793	CA	2020	4,000	0	0	MISREPRESENTATION
BU2560191	1499554	GA	2020	10,000	0	0	MISREPRESENTATION
BU2561900	1427267	NC	2020	10,000	0	0	MISREPRESENTATION
BU2562795	1521269	FL	2020	3,000	0	0	MISREPRESENTATION
BU2564505	1417992	NC	2020	10,000	0	0	MISREPRESENTATION
BU2571842	1533803	GA	2020	12,000	0	0	MISREPRESENTATION
BU2572004	1483065	FL	2020	2,000	0	0	MISREPRESENTATION
BU2581069	1521665	OH	2020	3,000	0	0	MISREPRESENTATION
BU2588231	1529817	GA	2020	20,000	0	0	MISREPRESENTATION
BU2595481	1401361	NC	2020	10,000	0	0	MISREPRESENTATION
BU2596362	1562844	FL	2020	10,000	0	0	MISREPRESENTATION
BU2598671	1457793	LA	2020	75,000	0	0	MISREPRESENTATION
BU2599442	1551573	OH	2020	250,000	0	0	MISREPRESENTATION
BU2602155	1410181	NC	2020	50,000	0	0	MISREPRESENTATION
BU2602931	1563413	PA	2020	7,500	0	0	MISREPRESENTATION
BU2605031	1449400	AL	2020	9,212	0	0	MISREPRESENTATION
BU2609817	1568565	GA	2020	5,000	0	0	MISREPRESENTATION
BU2614713	1555798	NC	2020	25,000	0	0	MISREPRESENTATION
BU2615013	1561273	FL	2020	15,000	0	0	MISREPRESENTATION
BU2615516	1401361	NC	2020	15,000	0	0	MISREPRESENTATION
BU2617795	1572142	NV	2021	2,000	0	0	MISREPRESENTATION
BU2621648	1566007	GA	2021	6,000	0	0	MISREPRESENTATION
BU2622154	1523481	NJ	2021	10,000	0	0	MISREPRESENTATION
BU2622713	1543536	NC	2021	14,000	0	0	MISREPRESENTATION
BU2626162	1542842	PA	2021	5,000	0	0	MISREPRESENTATION
BU2628091	1513670	SC	2021	10,000	0	0	MISREPRESENTATION
BU2628703	1569302	FL	2021	12,000	0	0	MISREPRESENTATION
BU2628778	1567864	NV	2021	9,000	0	0	MISREPRESENTATION
BU2631003	1572506	GA	2021	14,000	0	0	MISREPRESENTATION
BU2632561	1428334	TX	2021	10,000	0	0	MISREPRESENTATION
BU2647958	1567914	SC	2021	10,000	0	0	MISREPRESENTATION
BU2649103	1512363	FL	2021	5,000	0	0	MISREPRESENTATION
BU2651429	1576695	FL	2021	30,000	0	0	MISREPRESENTATION
BU2654502	1556544	GA	2021	20,000	0	0	MISREPRESENTATION
BU2655431	1582604	NC	2021	10,000	0	0	MISREPRESENTATION
BU2657471	1584225	MI	2021	20,000	0	0	MISREPRESENTATION
BU2659557	1584734	MD	2021	75,000	0	0	MISREPRESENTATION
BU2659720	1576410	AL	2021	40,000	0	0	MISREPRESENTATION
BU2660312	1545534	IL	2021	5,000	0	0	MISREPRESENTATION
BU2660910	1526896	MI	2021	5,000	0	0	MISREPRESENTATION
BU2661205	1558692	SC	2021	12,000	0	0	MISREPRESENTATION
BU2661602	1565291	TN	2021	10,000	0	0	MISREPRESENTATION
BU2662451	1582954	TX	2021	5,000	0	0	MISREPRESENTATION
BU2662486	1549253	FL	2021	30,000	0	0	MISREPRESENTATION
BU2664317	1578287	MS	2021	35,000	0	0	MISREPRESENTATION
BU2667199	1587167	MI	2021	10,000	0	0	MISREPRESENTATION
BU2671330	1570518	OR	2021	25,000	0	0	MISREPRESENTATION
BU2671777	1413649	GA	2021	15,000	0	0	MISREPRESENTATION
BU2673345	1588579	FL	2021	16,800	0	0	MISREPRESENTATION
BU2675110	1579395	VA	2021	20,000	0	0	MISREPRESENTATION
BU2677070	1548854	IN	2021	7,000	0	0	MISREPRESENTATION
BU2677556	1593056	TN	2021	7,000	0	0	MISREPRESENTATION
BU2678150	1633822	CT	2021	10,000	0	0	MISREPRESENTATION
BU2680014	1413649	GA	2021	5,000	0	0	MISREPRESENTATION
BU2681927	1583141	MI	2021	15,000	0	0	MISREPRESENTATION

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
BU2684276	1571466	GA	2021	10,000	0	0	MISREPRESENTATION
BU2685563	1581207	TX	2021	30,000	0	0	MISREPRESENTATION
BU2686021	1559562	FL	2021	2,500	0	0	MISREPRESENTATION
BU2689028	1593814	TX	2021	10,000	0	0	MISREPRESENTATION
BU2691018	1465467	TX	2021	15,000	0	0	MISREPRESENTATION
BU2692438	1598103	AL	2021	18,000	0	0	MISREPRESENTATION
BU2694263	1563057	GA	2021	5,000	0	0	MISREPRESENTATION
BU2694417	1607067	CA	2021	10,000	0	0	MISREPRESENTATION
BU2694923	1563838	UT	2021	11,000	0	0	MISREPRESENTATION
BU2696322	1563285	IN	2021	21,000	0	0	MISREPRESENTATION
BU2696941	1563946	OK	2021	5,000	0	0	MISREPRESENTATION
BU2698112	1581307	NJ	2021	7,000	0	0	MISREPRESENTATION
BU2698186	1576398	FL	2021	5,000	0	0	MISREPRESENTATION
BU2700518	1515657	MD	2021	10,000	0	0	MISREPRESENTATION
BU2702898	1586031	PA	2021	5,000	0	0	MISREPRESENTATION
BU2705017	1571093	CA	2021	5,000	0	0	MISREPRESENTATION
BU2706328	1620476	FL	2021	20,000	0	0	MISREPRESENTATION
BU2706584	1502282	CO	2021	3,000	0	0	MISREPRESENTATION
BU2707828	1595637	OH	2021	50,000	0	0	MISREPRESENTATION
BU2708158	1589144	NC	2021	8,000	0	0	MISREPRESENTATION
BU2708352	1564084	VA	2021	10,000	0	0	MISREPRESENTATION
BU2708482	1488623	MD	2021	20,000	0	0	MISREPRESENTATION
BU2709099	1588356	TX	2021	10,000	0	0	MISREPRESENTATION
BU2709314	1581826	CA	2021	25,000	0	0	MISREPRESENTATION
BU2710580	1584817	OH	2021	5,000	0	0	MISREPRESENTATION
BU2710721	1490956	SC	2021	10,000	0	0	MISREPRESENTATION
BU2711271	1559644	LA	2021	20,000	0	0	MISREPRESENTATION
BU2711815	1552204	GA	2021	10,000	0	0	MISREPRESENTATION
BU2712311	1595604	TN	2021	15,000	0	0	MISREPRESENTATION
BU2713724	1597131	SD	2021	5,000	0	0	MISREPRESENTATION
BU2713900	1595111	IA	2021	176,000	0	0	MISREPRESENTATION
BU2714500	1512431	SC	2021	10,000	0	0	MISREPRESENTATION
BU2715316	1551560	TX	2021	15,000	0	0	MISREPRESENTATION
BU2716428	1564084	VA	2021	6,000	0	0	MISREPRESENTATION
BU2717094	1575804	WA	2021	20,000	0	0	MISREPRESENTATION
BU2718117	1541327	CA	2021	35,000	0	0	MISREPRESENTATION
BU2719002	1598181	AL	2021	10,000	0	0	MISREPRESENTATION
BU2719242	1505124	CA	2021	30,000	0	0	MISREPRESENTATION
BU2719353	1574391	CA	2021	40,000	0	0	MISREPRESENTATION
BU2719629	1556420	SC	2021	15,000	0	0	MISREPRESENTATION
BU2720655	1557287	FL	2021	30,000	0	0	MISREPRESENTATION
BU2721537	1591779	TX	2021	15,000	0	0	MISREPRESENTATION
BU2722050	1569935	WA	2021	10,000	0	0	MISREPRESENTATION
BU2722404	1582311	GA	2021	5,000	0	0	MISREPRESENTATION
BU2723196	1606212	NV	2021	5,000	0	0	MISREPRESENTATION
BU2723349	1610460	TN	2021	10,000	0	0	MISREPRESENTATION
BU2724038	1587577	NV	2021	7,000	0	0	MISREPRESENTATION
BU2725779	1598653	MI	2021	3,000	0	0	MISREPRESENTATION
BU2727096	1598373	CO	2021	10,000	0	0	MISREPRESENTATION
BU2727902	1554138	FL	2021	30,000	0	0	MISREPRESENTATION
BU2727904	1564096	FL	2021	30,000	0	0	MISREPRESENTATION
BU2729599	1611159	ID	2021	40,000	0	0	MISREPRESENTATION
BU2730366	1564791	OH	2021	5,000	0	0	MISREPRESENTATION
BU2730707	1610580	FL	2021	40,000	0	0	MISREPRESENTATION
BU2731004	1586602	FL	2021	20,000	0	0	MISREPRESENTATION
BU2731164	1530624	MA	2021	10,000	0	0	MISREPRESENTATION
BU2732601	1609535	GA	2021	10,000	0	0	MISREPRESENTATION
BU2732903	1594182	PA	2021	13,000	0	0	MISREPRESENTATION
BU2734333	1457300	TX	2021	20,000	0	0	MISREPRESENTATION
BU2734441	1550560	MI	2021	8,000	0	0	MISREPRESENTATION
BU2735394	1567369	CA	2021	265,000	0	0	MISREPRESENTATION
BU2735549	1616787	OR	2021	6,000	0	0	MISREPRESENTATION
BU2737190	1586516	CA	2021	30,000	0	0	MISREPRESENTATION
BU2737652	1597470	NC	2021	2,000	0	0	MISREPRESENTATION
BU2737954	1589409	AL	2021	4,000	0	0	MISREPRESENTATION
BU2738452	1602920	OH	2021	15,000	0	0	MISREPRESENTATION
BU2739415	1617577	AL	2021	18,000	0	0	MISREPRESENTATION
BU2740378	1541474	GA	2021	21,000	0	0	MISREPRESENTATION
BU2741287	1609884	WI	2021	25,244	0	0	MISREPRESENTATION
BU2742090	1603280	OH	2021	11,241	0	0	MISREPRESENTATION
BU2742237	1471514	MA	2021	20,000	0	0	MISREPRESENTATION
BU2743983	1598717	KY	2021	15,000	0	0	MISREPRESENTATION
BU2744773	1584737	MI	2021	100,000	0	0	MISREPRESENTATION
BU2746780	1568598	AZ	2021	10,000	0	0	MISREPRESENTATION
BU2747518	1597004	PA	2021	23,000	0	0	MISREPRESENTATION
BU2748718	1614437	MI	2021	26,328	0	0	MISREPRESENTATION
BU2749596	1479755	FL	2021	50,000	0	0	MISREPRESENTATION
BU2749835	1586968	OK	2021	10,000	0	0	MISREPRESENTATION
BU2750683	1607237	CA	2021	10,000	0	0	MISREPRESENTATION
BU2751137	1612232	CO	2021	3,000	0	0	MISREPRESENTATION
BU2753818	1583812	MO	2021	10,000	0	0	MISREPRESENTATION
BU2754432	1582481	CA	2021	15,000	0	0	MISREPRESENTATION
BU2755064	1481415	NC	2021	10,000	0	0	MISREPRESENTATION
BU2755078	1588335	OH	2021	5,000	0	0	MISREPRESENTATION
BU2755761	1622069	VA	2021	4,000	0	0	MISREPRESENTATION
BU2755834	1589346	PA	2021	16,000	0	0	MISREPRESENTATION
BU2756440	1588611	WI	2021	12,060	0	0	MISREPRESENTATION
BU2756499	1578297	OK	2021	4,294	0	0	MISREPRESENTATION
BU2756553	1598454	MN	2021	10,000	0	0	MISREPRESENTATION

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
BU2756667	1606648	VA	2021	10,000	0	0	MISREPRESENTATION
BU2756999	1554361	HI	2021	25,000	0	0	MISREPRESENTATION
BU2757589	1557615	CA	2021	25,000	0	0	MISREPRESENTATION
BU2758207	1634593	NJ	2021	3,000	0	0	MISREPRESENTATION
BU2759310	1557930	NC	2021	20,000	0	0	MISREPRESENTATION
BU2759445	1581258	FL	2021	12,000	0	0	MISREPRESENTATION
BU2761173	1560422	FL	2021	25,000	0	0	MISREPRESENTATION
BU2761654	1536739	NC	2021	12,803	0	0	MISREPRESENTATION
BU2762307	1573481	NC	2021	10,000	0	0	MISREPRESENTATION
BU2762514	1533803	GA	2021	3,500	0	0	MISREPRESENTATION
BU2763155	1622765	IL	2021	5,000	0	0	MISREPRESENTATION
BU2764297	1443375	GA	2021	10,000	0	0	MISREPRESENTATION
BU2764335	1613512	LA	2021	10,000	0	0	MISREPRESENTATION
BU2764608	1556396	TX	2021	9,000	0	0	MISREPRESENTATION
BU2764854	1605553	PA	2021	35,000	0	0	MISREPRESENTATION
BU2765684	1436671	MI	2021	5,000	0	0	MISREPRESENTATION
BU2765729	1605553	PA	2021	5,000	0	0	MISREPRESENTATION
BU2766935	1441554	FL	2021	10,000	0	0	MISREPRESENTATION
BU2767273	1600625	ID	2021	25,000	0	0	MISREPRESENTATION
BU2767553	1578699	NC	2021	15,000	0	0	MISREPRESENTATION
BU2768290	1598435	TX	2021	3,544	0	0	MISREPRESENTATION
BU2768668	1619864	FL	2021	7,000	0	0	MISREPRESENTATION
BU2769139	1600231	KS	2021	15,000	0	0	MISREPRESENTATION
BU2769767	1591448	IN	2021	23,843	0	0	MISREPRESENTATION
BU2770041	1583870	KY	2021	10,000	0	0	MISREPRESENTATION
BU2771630	1592018	TX	2021	12,000	0	0	MISREPRESENTATION
BU2773264	1559354	CA	2021	15,000	0	0	MISREPRESENTATION
BU2775014	1540886	TX	2021	12,000	0	0	MISREPRESENTATION
BU2775919	1437147	AL	2021	3,000	0	0	MISREPRESENTATION
BU2776636	1567055	FL	2021	11,106	0	0	MISREPRESENTATION
BU2776640	1548308	TX	2021	10,000	0	0	MISREPRESENTATION
BU2778656	1590341	FL	2021	25,000	0	0	MISREPRESENTATION
BU2779363	1546072	FL	2021	30,000	0	0	MISREPRESENTATION
BU2779808	1615020	AZ	2022	3,000	0	0	MISREPRESENTATION
BU2780156	1605847	KS	2022	5,000	0	0	MISREPRESENTATION
BU2781906	1585013	CA	2022	150,000	0	0	MISREPRESENTATION
BU2782683	1613140	NC	2022	8,000	0	0	MISREPRESENTATION
BU2784042	1658252	SC	2022	5,000	0	0	MISREPRESENTATION
BU2784572	1558860	VA	2022	6,500	0	0	MISREPRESENTATION
BU2786065	1608346	NC	2022	2,000	0	0	MISREPRESENTATION
BU2787536	1624960	AL	2022	4,000	0	0	MISREPRESENTATION
BU2787561	1625339	WI	2022	20,000	0	0	MISREPRESENTATION
BU2788036	1571182	SC	2022	40,000	0	0	MISREPRESENTATION
BU2788039	1571870	VA	2022	7,000	0	0	MISREPRESENTATION
BU2788178	1613394	TX	2022	15,000	0	0	MISREPRESENTATION
BU2789117	1579900	FL	2022	15,000	0	0	MISREPRESENTATION
BU2789527	1559886	TN	2022	15,000	0	0	MISREPRESENTATION
BU2790403	1622677	DE	2022	10,000	0	0	MISREPRESENTATION
BU2790429	1599518	ME	2022	20,000	0	0	MISREPRESENTATION
BU2791315	1559354	CA	2022	15,000	0	0	MISREPRESENTATION
BU2792553	1600053	OH	2022	40,000	0	0	MISREPRESENTATION
BU2793809	1644258	AZ	2022	10,000	0	0	MISREPRESENTATION
BU2793942	1567914	SC	2022	5,000	0	0	MISREPRESENTATION
BU2794353	1438983	NJ	2022	10,000	0	0	MISREPRESENTATION
BU2794358	1571182	SC	2022	60,000	0	0	MISREPRESENTATION
BU2794660	1572714	MD	2022	150,000	0	0	MISREPRESENTATION
BU2795282	1594112	NC	2022	20,000	0	0	MISREPRESENTATION
BU2797028	1576973	MS	2022	7,000	0	0	MISREPRESENTATION
BU2799070	1622114	NC	2022	2,000	0	0	MISREPRESENTATION
BU2799423	1614639	CA	2022	8,000	0	0	MISREPRESENTATION
BU2799568	1602435	AL	2022	4,000	0	0	MISREPRESENTATION
BU2801159	1610029	TN	2022	10,000	0	0	MISREPRESENTATION
BU2801177	1632062	GA	2022	5,000	0	0	MISREPRESENTATION
BU2801191	1622485	VA	2022	10,000	0	0	MISREPRESENTATION
BU2801753	1630942	NC	2022	20,000	0	0	MISREPRESENTATION
BU2803602	1555386	GA	2022	3,500	0	0	MISREPRESENTATION
BU2804528	1563560	CA	2022	3,000	0	0	MISREPRESENTATION
BU2804638	1590537	GA	2022	5,000	0	0	MISREPRESENTATION
BU2804803	1578010	CA	2022	10,000	0	0	MISREPRESENTATION
BU2805640	1625378	IL	2022	10,000	0	0	MISREPRESENTATION
BU2806386	1572888	AL	2022	150,000	0	0	MISREPRESENTATION
BU2806497	1640837	LA	2022	15,000	0	0	MISREPRESENTATION
BU2806625	1627637	TX	2022	10,000	0	0	MISREPRESENTATION
BU2806965	1621271	MN	2022	30,000	0	0	MISREPRESENTATION
BU2807051	1553252	CA	2022	7,000	0	0	MISREPRESENTATION
BU2807085	1568919	FL	2022	28,800	0	0	MISREPRESENTATION
BU2807140	1572348	VA	2022	7,000	0	0	MISREPRESENTATION
BU2808269	1608019	OH	2022	40,000	0	0	MISREPRESENTATION
BU2811304	1641917	FL	2022	10,000	0	0	MISREPRESENTATION
BU2811995	1581279	WA	2022	50,000	0	0	MISREPRESENTATION
BU2812232	1616325	VA	2022	2,500	0	0	MISREPRESENTATION
BU2813752	1614383	FL	2022	12,000	0	0	MISREPRESENTATION
BU2815311	1635077	NC	2022	5,000	0	0	MISREPRESENTATION
BU2815566	1606964	SC	2022	5,000	0	0	MISREPRESENTATION
BU2818383	1509937	TX	2022	15,000	0	0	MISREPRESENTATION
BU2818657	1576143	OH	2022	10,000	0	0	MISREPRESENTATION
BU2818775	1478111	IL	2022	30,000	0	0	MISREPRESENTATION
BU2818963	1587395	VA	2022	30,000	0	0	MISREPRESENTATION
BU2819672	1622386	TN	2022	20,000	0	0	MISREPRESENTATION

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
BU2819947	1587574	MI	2022	15,000	0	0	MISREPRESENTATION
BU2820223	1530609	MD	2022	10,000	0	0	MISREPRESENTATION
BU2820583	1473911	GA	2022	15,000	0	0	MISREPRESENTATION
BU2821404	1630942	NC	2022	20,000	0	0	MISREPRESENTATION
BU2822382	1573950	GA	2022	18,000	0	0	MISREPRESENTATION
BU2822837	1518881	WA	2022	25,000	0	0	MISREPRESENTATION
BU2823045	1591603	MS	2022	20,000	0	0	MISREPRESENTATION
BU2823102	1566283	MD	2022	3,000	0	0	MISREPRESENTATION
BU2823390	1578186	TX	2022	150,000	0	0	MISREPRESENTATION
BU2823799	1640765	TN	2022	4,000	0	0	MISREPRESENTATION
BU2825427	1578330	NC	2022	8,000	0	0	MISREPRESENTATION
BU2825658	1619370	NC	2022	10,000	0	0	MISREPRESENTATION
BU2825831	1590691	CO	2022	40,000	0	0	MISREPRESENTATION
BU2826135	1586551	TX	2022	10,000	0	0	MISREPRESENTATION
BU2827187	1558941	CA	2022	30,000	0	0	MISREPRESENTATION
BU2827523	1483734	SC	2022	15,000	0	0	MISREPRESENTATION
BU2828247	1591564	UT	2022	40,000	0	0	MISREPRESENTATION
BU2828674	1640383	IN	2022	7,000	0	0	MISREPRESENTATION
BU2828935	1619803	VA	2022	22,197	0	0	MISREPRESENTATION
BU2828971	1516686	SC	2022	10,000	0	0	MISREPRESENTATION
BU2829302	1587112	SC	2022	10,000	0	0	MISREPRESENTATION
BU2830517	1590412	FL	2022	15,000	0	0	MISREPRESENTATION
BU2830648	1603175	MA	2022	10,000	0	0	MISREPRESENTATION
BU2830896	1596794	MA	2022	15,000	0	0	MISREPRESENTATION
BU2831558	1577285	TX	2022	12,000	0	0	MISREPRESENTATION
BU2831824	1636122	CA	2022	20,000	0	0	MISREPRESENTATION
BU2832063	1565772	FL	2022	11,000	0	0	MISREPRESENTATION
BU2832183	1621529	SC	2022	14,000	0	0	MISREPRESENTATION
BU2832464	1599911	IL	2022	15,000	0	0	MISREPRESENTATION
BU2832602	1597284	IN	2022	10,000	0	0	MISREPRESENTATION
BU2833480	1570394	CO	2022	5,500	0	0	MISREPRESENTATION
BU2834014	1571592	KY	2022	10,000	0	0	MISREPRESENTATION
BU2834119	1590412	FL	2022	15,000	0	0	MISREPRESENTATION
BU2836205	1624647	TN	2022	8,000	0	0	MISREPRESENTATION
BU2837302	1625339	WI	2022	5,000	0	0	MISREPRESENTATION
BU2837592	1523764	NC	2022	15,000	0	0	MISREPRESENTATION
BU2837775	1624172	IN	2022	18,074	0	0	MISREPRESENTATION
BU2837883	1598803	UT	2022	5,000	0	0	MISREPRESENTATION
BU2838310	1603003	MO	2022	10,000	0	0	MISREPRESENTATION
BU2839973	1602882	NC	2022	100,000	0	0	MISREPRESENTATION
BU2840175	1549471	TN	2022	9,000	0	0	MISREPRESENTATION
BU2840564	1583084	TX	2022	10,000	0	0	MISREPRESENTATION
BU2840754	1636703	GA	2022	3,000	0	0	MISREPRESENTATION
BU2840967	1607205	NC	2022	8,000	0	0	MISREPRESENTATION
BU2841043	1553718	WV	2022	25,000	0	0	MISREPRESENTATION
BU2841785	1584381	WY	2022	2,000	0	0	MISREPRESENTATION
BU2842264	1523372	NV	2022	15,000	0	0	MISREPRESENTATION
BU2843453	1624324	NC	2022	20,000	0	0	MISREPRESENTATION
BU2844338	1632664	TX	2022	10,000	0	0	MISREPRESENTATION
BU2844984	1565164	TN	2022	10,000	0	0	MISREPRESENTATION
BU2845310	1622687	OH	2022	10,000	0	0	MISREPRESENTATION
BU2846087	1602947	MS	2022	17,000	0	0	MISREPRESENTATION
BU2846858	1574818	NC	2022	5,000	0	0	MISREPRESENTATION
BU2847031	1567914	SC	2022	5,000	0	0	MISREPRESENTATION
BU2847840	1646332	SC	2022	10,000	0	0	MISREPRESENTATION
BU2848300	1616548	FL	2022	7,500	0	0	MISREPRESENTATION
BU2849298	1648609	MI	2022	5,000	0	0	MISREPRESENTATION
BU2849558	1585807	CO	2022	7,000	0	0	MISREPRESENTATION
BU2850054	1615649	MS	2022	15,000	0	0	MISREPRESENTATION
BU2850288	1640733	OK	2022	17,400	0	0	MISREPRESENTATION
BU2850575	1674172	MI	2022	8,000	0	0	MISREPRESENTATION
BU2851188	1583192	TX	2022	15,000	0	0	MISREPRESENTATION
BU2851647	1534635	CA	2022	20,000	0	0	MISREPRESENTATION
BU2852363	1605928	AR	2022	10,000	0	0	MISREPRESENTATION
BU2854117	1574611	CA	2022	8,000	0	0	MISREPRESENTATION
BU2855018	1532079	FL	2022	5,000	0	0	MISREPRESENTATION
BU2855106	1606568	MI	2022	20,000	0	0	MISREPRESENTATION
BU2855411	1610737	TN	2022	5,000	0	0	MISREPRESENTATION
BU2855595	1584644	FL	2022	10,000	0	0	MISREPRESENTATION
BU2855636	1615443	FL	2022	26,000	0	0	MISREPRESENTATION
BU2856447	1643886	FL	2022	25,000	0	0	MISREPRESENTATION
BU2857138	1619284	FL	2022	15,000	0	0	MISREPRESENTATION
BU2857427	1558782	MI	2022	10,000	0	0	MISREPRESENTATION
BU2857947	1565620	TX	2022	10,000	0	0	MISREPRESENTATION
BU2858602	1614250	TX	2022	40,000	0	0	MISREPRESENTATION
BU2858745	1640630	CO	2022	10,000	0	0	MISREPRESENTATION
BU2858816	1585017	UT	2022	5,000	0	0	MISREPRESENTATION
BU2858954	1649356	AL	2022	5,000	0	0	MISREPRESENTATION
BU2860052	1609518	IL	2022	13,000	0	0	MISREPRESENTATION
BU2860425	1546739	FL	2022	7,000	0	0	MISREPRESENTATION
BU2860792	1622342	AZ	2022	20,000	0	0	MISREPRESENTATION
BU2861158	1630889	VT	2022	40,000	0	0	MISREPRESENTATION
BU2861516	1637577	TX	2022	6,000	0	0	MISREPRESENTATION
BU2862624	1632837	VA	2022	10,000	0	0	MISREPRESENTATION
BU2862701	1585914	CA	2022	20,000	0	0	MISREPRESENTATION
BU2864740	1635125	CA	2022	10,200	0	0	MISREPRESENTATION
BU2864951	1636179	NC	2022	10,000	0	0	MISREPRESENTATION
BU2865690	1629859	AL	2022	10,000	0	0	MISREPRESENTATION
BU2865959	1628234	NC	2022	15,000	0	0	MISREPRESENTATION

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
BU2866300	1603432	GA	2022	40,000	0	0	MISREPRESENTATION
BU2866679	1655439	SC	2022	22,000	0	0	MISREPRESENTATION
BU2866784	1586153	PA	2022	3,200	0	0	MISREPRESENTATION
BU2867640	1580090	TX	2022	20,000	0	0	MISREPRESENTATION
BU2868492	1610670	CA	2022	20,000	0	0	MISREPRESENTATION
BU2869906	1632407	NJ	2022	15,000	0	0	MISREPRESENTATION
BU2871049	1504090	CA	2022	10,000	0	0	MISREPRESENTATION
BU2871530	1649051	DC	2022	8,000	0	0	MISREPRESENTATION
BU2872419	1594014	LA	2022	5,000	0	0	MISREPRESENTATION
BU2872552	1635908	TX	2022	10,000	0	0	MISREPRESENTATION
BU2874683	1630291	TX	2022	25,000	0	0	MISREPRESENTATION
BU2875347	1582115	IN	2022	15,000	0	0	MISREPRESENTATION
BU2875542	1654284	NV	2022	25,000	0	0	MISREPRESENTATION
BU2875889	1561426	AL	2022	6,000	0	0	MISREPRESENTATION
BU2876034	1572675	TX	2022	25,000	0	0	MISREPRESENTATION
BU2876461	1552013	CO	2022	15,000	0	0	MISREPRESENTATION
BU2877279	1610997	NE	2022	5,000	0	0	MISREPRESENTATION
BU2878410	1628480	GA	2022	7,000	0	0	MISREPRESENTATION
BU2879797	1580818	AR	2022	7,000	0	0	MISREPRESENTATION
BU2880191	1599894	NC	2022	27,000	0	0	MISREPRESENTATION
BU2880970	1593557	NJ	2022	200,000	0	0	MISREPRESENTATION
BU2881088	1627929	FL	2022	10,000	0	0	MISREPRESENTATION
BU2882600	1611561	OK	2022	15,000	0	0	MISREPRESENTATION
BU2882647	1615119	IL	2022	15,000	0	0	MISREPRESENTATION
BU2883068	1592692	AR	2022	4,439	0	0	MISREPRESENTATION
BU2883662	1563317	TX	2022	25,000	0	0	MISREPRESENTATION
BU2883892	1599499	PA	2022	12,000	0	0	MISREPRESENTATION
BU2884094	1558657	FL	2022	18,000	0	0	MISREPRESENTATION
BU2884173	1660594	VA	2022	5,000	0	0	MISREPRESENTATION
BU2886049	1593686	MD	2022	10,000	0	0	MISREPRESENTATION
BU2886488	1640628	IL	2022	10,182	0	0	MISREPRESENTATION
BU2886504	1586896	NC	2022	4,000	0	0	MISREPRESENTATION
BU2887296	1536032	UT	2022	100,000	0	0	MISREPRESENTATION
BU2887912	1608746	MI	2022	10,000	0	0	MISREPRESENTATION
BU2888066	1657018	MI	2022	20,000	0	0	MISREPRESENTATION
BU2888896	1609880	FL	2022	10,000	0	0	MISREPRESENTATION
BU2889011	1579578	FL	2022	20,000	0	0	MISREPRESENTATION
BU2890026	1629300	MA	2022	10,000	0	0	MISREPRESENTATION
BU2890364	1606998	CA	2022	12,500	0	0	MISREPRESENTATION
BU2890568	1556683	TN	2022	40,000	0	0	MISREPRESENTATION
BU2890741	1595632	CA	2022	15,000	0	0	MISREPRESENTATION
BU2891465	1657056	TN	2022	2,000	0	0	MISREPRESENTATION
BU2894295	1527642	LA	2022	75,000	0	0	MISREPRESENTATION
BU2895164	1591203	MI	2022	25,000	0	0	MISREPRESENTATION
BU2895341	1504639	NC	2022	60,000	0	0	MISREPRESENTATION
BU2896854	1582588	CA	2022	10,000	0	0	MISREPRESENTATION
BU2896914	1642490	TX	2022	7,500	0	0	MISREPRESENTATION
BU2896986	1602162	FL	2022	2,000	0	0	MISREPRESENTATION
BU2897779	1649654	MI	2022	10,000	0	0	MISREPRESENTATION
BU2900221	1578300	NC	2022	10,000	0	0	MISREPRESENTATION
BU2900350	1531245	TX	2022	3,741	0	0	MISREPRESENTATION
BU2900655	1659198	MD	2022	10,000	0	0	MISREPRESENTATION
BU2900745	1598717	KY	2022	15,000	0	0	MISREPRESENTATION
BU2901887	1649062	VA	2022	3,000	0	0	MISREPRESENTATION
BU2904368	1602356	MD	2022	50,000	0	0	MISREPRESENTATION
BU2905585	1500614	TN	2022	22,000	0	0	MISREPRESENTATION
BU2905635	1640122	NC	2022	14,000	0	0	MISREPRESENTATION
BU2905680	1654040	NC	2022	8,000	0	0	MISREPRESENTATION
BU2906094	1595245	FL	2022	170,000	0	0	MISREPRESENTATION
BU2906364	1634000	FL	2022	10,000	0	0	MISREPRESENTATION
BU2907166	1598798	CO	2022	7,500	0	0	MISREPRESENTATION
BU2908038	1599738	IN	2022	3,000	0	0	MISREPRESENTATION
BU2908461	1537515	MN	2022	10,000	0	0	MISREPRESENTATION
BU2910037	1617373	OH	2022	40,000	0	0	MISREPRESENTATION
BU2910038	1576296	FL	2022	20,000	0	0	MISREPRESENTATION
BU2910948	1671275	CA	2022	6,000	0	0	MISREPRESENTATION
BU2911095	1522496	GA	2022	20,000	0	0	MISREPRESENTATION
BU2911501	1658212	CO	2022	15,000	0	0	MISREPRESENTATION
BU2912662	1646111	WI	2022	10,000	0	0	MISREPRESENTATION
BU2913810	1651678	NC	2022	20,000	0	0	MISREPRESENTATION
BU2913836	1548499	FL	2022	5,000	0	0	MISREPRESENTATION
BU2913837	1614792	NC	2022	4,000	0	0	MISREPRESENTATION
BU2913850	1578061	CA	2022	40,000	0	0	MISREPRESENTATION
BU2914106	1593608	FL	2022	25,000	0	0	MISREPRESENTATION
BU2914169	1593608	FL	2022	25,000	0	0	MISREPRESENTATION
BU2914403	1551369	AZ	2022	20,000	0	0	MISREPRESENTATION
BU2914735	1538334	PA	2022	5,000	0	0	MISREPRESENTATION
BU2914855	1530329	MD	2022	20,000	0	0	MISREPRESENTATION
BU2916391	1584263	MD	2022	70,000	0	0	MISREPRESENTATION
BU2916793	1586496	SC	2022	25,000	0	0	MISREPRESENTATION
BU2917675	1522550	GA	2022	10,000	0	0	MISREPRESENTATION
BU2917969	1627375	AL	2022	10,000	0	0	MISREPRESENTATION
BU2918176	1644452	AL	2022	20,000	0	0	MISREPRESENTATION
BU2918199	1629020	CA	2022	10,000	0	0	MISREPRESENTATION
BU2918685	1579436	CA	2022	20,000	0	0	MISREPRESENTATION
BU2919391	1534056	NM	2022	30,000	0	0	MISREPRESENTATION
BU2920332	1661828	FL	2022	25,000	0	0	MISREPRESENTATION
BU2921783	1585507	TX	2022	20,000	0	0	MISREPRESENTATION
BU2921785	1590035	CA	2022	10,000	0	0	MISREPRESENTATION

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
BU2921937	1588808	TX	2022	30,000	0	0	MISREPRESENTATION
BU2922881	1593317	IA	2022	4,301	0	0	MISREPRESENTATION
BU2923259	1579265	CA	2022	25,000	0	0	MISREPRESENTATION
BU2924695	1620023	UT	2022	11,500	0	0	MISREPRESENTATION
BU2924729	1587948	UT	2022	11,000	0	0	MISREPRESENTATION
BU2925159	1610762	FL	2022	12,000	0	0	MISREPRESENTATION
BU2925479	1649967	KY	2022	3,000	0	0	MISREPRESENTATION
BU2925605	1507118	TX	2022	228,000	0	0	MISREPRESENTATION
BU2926730	1576856	DC	2022	10,000	0	0	MISREPRESENTATION
BU2926879	1653130	WA	2022	10,000	0	0	MISREPRESENTATION
BU2926941	1544750	CT	2022	6,000	0	0	MISREPRESENTATION
BU2928401	1584516	TX	2022	10,000	0	0	MISREPRESENTATION
BU2929981	1557488	CA	2022	15,000	0	0	MISREPRESENTATION
BU2930257	1594262	AZ	2022	12,000	0	0	MISREPRESENTATION
BU2930780	1620952	CA	2022	30,000	0	0	MISREPRESENTATION
BU2930929	1600822	IL	2022	20,000	0	0	MISREPRESENTATION
BU2931248	1630256	CA	2022	15,000	0	0	MISREPRESENTATION
BU2932180	1646273	FL	2022	10,000	0	0	MISREPRESENTATION
BU2932846	1588748	CA	2022	27,000	0	0	MISREPRESENTATION
BU2932926	1611808	CA	2022	10,000	0	0	MISREPRESENTATION
BU2933053	1550584	OH	2022	50,000	0	0	MISREPRESENTATION
BU2933445	1667569	OR	2022	10,000	0	0	MISREPRESENTATION
BU2933592	1641395	CA	2022	10,000	0	0	MISREPRESENTATION
BU2935350	1661465	TX	2022	50,000	0	0	MISREPRESENTATION
BU2935520	1585966	CA	2022	4,000	0	0	MISREPRESENTATION
BU2935786	1607375	NC	2022	10,000	0	0	MISREPRESENTATION
BU2936161	1662029	RI	2022	5,000	0	0	MISREPRESENTATION
BU2936208	1638910	WA	2022	15,000	0	0	MISREPRESENTATION
BU2936644	1535383	IN	2022	5,000	0	0	MISREPRESENTATION
BU2937746	1614207	GA	2022	15,000	0	0	MISREPRESENTATION
BU2940257	1634702	CA	2022	25,000	0	0	MISREPRESENTATION
BU2940649	1596541	GA	2022	20,000	0	0	MISREPRESENTATION
BU2940678	1634722	AL	2022	3,250	0	0	MISREPRESENTATION
BU2940771	1563543	TN	2022	40,000	0	0	MISREPRESENTATION
BU2940860	1574025	TN	2022	10,000	0	0	MISREPRESENTATION
BU2941042	1588581	IN	2022	5,000	0	0	MISREPRESENTATION
BU2941673	1628080	TX	2022	20,000	0	0	MISREPRESENTATION
BU2942928	1532729	MT	2022	25,000	0	0	MISREPRESENTATION
BU2943547	1593529	WA	2022	6,000	0	0	MISREPRESENTATION
BU2944257	1623117	WA	2022	10,000	0	0	MISREPRESENTATION
BU2944951	1576625	OH	2022	100,000	0	0	MISREPRESENTATION
BU2945079	1637572	OK	2022	7,500	0	0	MISREPRESENTATION
BU2945784	1644193	OK	2022	10,000	0	0	MISREPRESENTATION
BU2946906	1678290	OK	2022	10,000	0	0	MISREPRESENTATION
BU2947856	1627580	NC	2022	10,000	0	0	MISREPRESENTATION
BU2948102	1621690	TX	2022	20,000	0	0	MISREPRESENTATION
BU2948539	1669048	NC	2022	15,000	0	0	MISREPRESENTATION
BU2949155	1579191	CT	2022	10,000	0	0	MISREPRESENTATION
BU2949402	1489417	UT	2022	30,000	0	0	MISREPRESENTATION
BU2950131	1627681	AZ	2022	2,000	0	0	MISREPRESENTATION
BU2950307	1606531	OH	2022	40,000	0	0	MISREPRESENTATION
BU2950652	1513058	TX	2022	20,000	0	0	MISREPRESENTATION
BU2950838	1577007	GA	2022	10,000	0	0	MISREPRESENTATION
BU2952410	1628457	CO	2022	40,000	0	0	MISREPRESENTATION
BU2953094	1587337	FL	2022	11,000	0	0	MISREPRESENTATION
BU2954084	1633354	TX	2022	10,000	0	0	MISREPRESENTATION
BU2955107	1524606	IL	2022	30,000	0	0	MISREPRESENTATION
BU2955553	1589434	WA	2022	20,000	0	0	MISREPRESENTATION
BU2955639	1610247	CA	2022	15,000	0	0	MISREPRESENTATION
BU2957041	1615148	NC	2022	100,000	0	0	MISREPRESENTATION
BU2957342	1603330	CA	2022	200,000	0	0	MISREPRESENTATION
BU2957720	1621060	PA	2022	10,000	0	0	MISREPRESENTATION
BU2958494	1581934	IL	2022	10,000	0	0	MISREPRESENTATION
BU2959046	1640006	MS	2022	5,000	0	0	MISREPRESENTATION
BU2959759	1628540	TX	2022	10,000	0	0	MISREPRESENTATION
BU2959893	1673343	AZ	2022	15,000	0	0	MISREPRESENTATION
BU2960529	1572906	TX	2022	5,000	0	0	MISREPRESENTATION
BU2960578	1608623	TX	2022	7,000	0	0	MISREPRESENTATION
BU2960591	1622994	NV	2022	10,000	0	0	MISREPRESENTATION
BU2960731	1645889	AL	2022	20,000	0	0	MISREPRESENTATION
BU2960867	1606810	NJ	2022	20,000	0	0	MISREPRESENTATION
BU2960931	1617265	SC	2022	25,200	0	0	MISREPRESENTATION
BU2962404	1638547	CA	2022	10,308	0	0	MISREPRESENTATION
BU2962438	1623142	TX	2022	100,000	0	0	MISREPRESENTATION
BU2962755	1519404	NC	2022	7,500	0	0	MISREPRESENTATION
BU2962893	1605046	NH	2022	40,000	0	0	MISREPRESENTATION
BU2963460	1574002	OH	2022	7,200	0	0	MISREPRESENTATION
BU2963982	1674166	FL	2022	10,000	0	0	MISREPRESENTATION
BU2964781	1484435	SC	2022	5,000	0	0	MISREPRESENTATION
BU2967418	1568094	ME	2022	10,000	0	0	MISREPRESENTATION
BU2967689	1575660	TN	2022	15,000	0	0	MISREPRESENTATION
BU2968899	1592615	FL	2022	7,500	0	0	MISREPRESENTATION
BU2969932	1573708	TN	2022	20,000	0	0	MISREPRESENTATION
BU2971810	1581830	CA	2022	4,000	0	0	MISREPRESENTATION
BU2972276	1582268	AR	2022	5,000	0	0	MISREPRESENTATION
BU2972940	1625513	NC	2022	10,000	0	0	MISREPRESENTATION
BU2972941	1605487	OH	2022	5,000	0	0	MISREPRESENTATION
BU2973165	1666642	OH	2022	50,000	0	0	MISREPRESENTATION
BU2973476	1585419	PA	2022	40,000	0	0	MISREPRESENTATION

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
BU2973694	1606503	KY	2022	4,000	0	0	MISREPRESENTATION
BU2974689	1584272	PA	2022	5,000	0	0	MISREPRESENTATION
BU2975386	1602260	PA	2022	20,000	0	0	MISREPRESENTATION
BU2976023	1555439	GA	2022	20,000	0	0	MISREPRESENTATION
BU2976932	1489031	LA	2022	10,000	0	0	MISREPRESENTATION
BU2978000	1629285	AZ	2022	20,000	0	0	MISREPRESENTATION
BU2978350	1640374	PA	2022	7,000	0	0	MISREPRESENTATION
BU2978690	1610517	OH	2022	40,000	0	0	MISREPRESENTATION
BU2978763	1569308	TN	2022	25,000	0	0	MISREPRESENTATION
BU2979399	1565097	NV	2022	15,000	0	0	MISREPRESENTATION
BU2979815	1638719	FL	2022	5,000	0	0	MISREPRESENTATION
BU2980747	1643092	FL	2022	10,000	0	0	MISREPRESENTATION
BU2981355	1638659	FL	2022	10,000	0	0	MISREPRESENTATION
BU2982090	1633106	OK	2022	7,000	0	0	MISREPRESENTATION
BU2982253	1604608	CA	2022	30,000	0	0	MISREPRESENTATION
BU2982489	1638899	NV	2022	20,000	0	0	MISREPRESENTATION
BU2983751	1564416	SC	2022	20,000	0	0	MISREPRESENTATION
BU2985436	1638831	FL	2022	30,000	0	0	MISREPRESENTATION
BU2985662	1600347	SC	2022	15,000	0	0	MISREPRESENTATION
BU2986182	1659688	PA	2022	25,000	0	0	MISREPRESENTATION
BU2986304	1598095	TX	2022	10,000	0	0	MISREPRESENTATION
BU2986632	1598825	AZ	2022	10,000	0	0	MISREPRESENTATION
BU2986973	1565426	MO	2022	25,000	0	0	MISREPRESENTATION
BU2987006	1639271	MI	2022	111,178	0	0	MISREPRESENTATION
BU2988280	1615229	MI	2022	10,000	0	0	MISREPRESENTATION
BU2988460	1573886	CA	2022	24,000	0	0	MISREPRESENTATION
BU2990613	1660120	AL	2022	5,000	0	0	MISREPRESENTATION
BU2991870	1605237	NC	2022	25,000	0	0	MISREPRESENTATION
BU2993557	1542681	CA	2022	20,000	0	0	MISREPRESENTATION
BU2993808	1620914	FL	2022	3,000	0	0	MISREPRESENTATION
BU2993999	1558657	FL	2022	22,000	0	0	MISREPRESENTATION
BU2994949	1576316	MI	2022	5,000	0	0	MISREPRESENTATION
BU2995171	1650303	NJ	2022	5,000	0	0	MISREPRESENTATION
BU2995626	1583219	NC	2022	35,000	0	0	MISREPRESENTATION
BU2995769	1639540	CA	2022	2,019	0	0	MISREPRESENTATION
BU2995998	1658329	TX	2022	3,000	0	0	MISREPRESENTATION
BU2996293	1569603	MD	2022	20,000	0	0	MISREPRESENTATION
BU2996392	1629841	FL	2022	6,000	0	0	MISREPRESENTATION
BU2996485	1622918	FL	2022	25,000	0	0	MISREPRESENTATION
BU2996760	1635215	CA	2022	25,000	0	0	MISREPRESENTATION
BU2997212	1675842	FL	2022	10,000	0	0	MISREPRESENTATION
BU2997434	1652316	AL	2022	30,000	0	0	MISREPRESENTATION
BU2997789	1575068	CA	2022	40,000	0	0	MISREPRESENTATION
BU3000532	1669319	VA	2022	8,000	0	0	MISREPRESENTATION
BU3000614	1615439	KY	2022	20,000	0	0	MISREPRESENTATION
BU3001274	1573795	CA	2022	5,000	0	0	MISREPRESENTATION
BU3001843	1614699	NC	2022	20,000	0	0	MISREPRESENTATION
BU3002088	1578345	CA	2022	14,300	0	0	MISREPRESENTATION
BU3002189	1671575	GA	2022	5,000	0	0	MISREPRESENTATION
BU3002809	1575145	VA	2022	100,000	0	0	MISREPRESENTATION
BU3003415	1671800	FL	2022	3,000	0	0	MISREPRESENTATION
BU3003454	1578283	AZ	2022	9,000	0	0	MISREPRESENTATION
BU3007660	1603292	LA	2022	35,000	0	0	MISREPRESENTATION
BU3009431	1626165	FL	2022	10,000	0	0	MISREPRESENTATION
BU3010355	1577097	MI	2022	25,000	0	0	MISREPRESENTATION
BU3010448	1645541	TN	2022	5,000	0	0	MISREPRESENTATION
BU3011101	1566352	FL	2022	19,220	0	0	MISREPRESENTATION
BU3012934	1619991	FL	2022	300,000	0	0	MISREPRESENTATION
BU3012999	1649882	OH	2022	10,000	0	0	MISREPRESENTATION
BU3013161	1686602	TX	2022	10,000	0	0	MISREPRESENTATION
BU3013932	1666533	NC	2022	20,000	0	0	MISREPRESENTATION
BU3015578	1662831	CA	2022	6,000	0	0	MISREPRESENTATION
BU3015595	1608643	MS	2022	10,000	0	0	MISREPRESENTATION
BU3016986	1644856	TX	2022	8,000	0	0	MISREPRESENTATION
BU3018393	1617833	CA	2022	10,000	0	0	MISREPRESENTATION
BU3018657	1578110	TX	2022	20,000	0	0	MISREPRESENTATION
BU3019433	1543036	PA	2022	15,000	0	0	MISREPRESENTATION
BU3021257	1658329	TX	2022	7,000	0	0	MISREPRESENTATION
BU3023055	1602692	AL	2022	20,000	0	0	MISREPRESENTATION
BU3023389	1606924	TX	2022	40,000	0	0	MISREPRESENTATION
BU3023658	1646286	FL	2022	9,000	0	0	MISREPRESENTATION
BU3025061	1620158	NV	2022	40,000	0	0	MISREPRESENTATION
BU3025646	1676569	MI	2022	15,000	0	0	MISREPRESENTATION
BU3026125	1538151	TX	2022	6,000	0	0	MISREPRESENTATION
BU3026565	1649518	NC	2022	35,000	0	0	MISREPRESENTATION
BU3026740	1655342	OK	2022	20,000	0	0	MISREPRESENTATION
BU3027362	1663503	AL	2022	40,000	0	0	MISREPRESENTATION
BU3029107	1611065	AZ	2022	5,000	0	0	MISREPRESENTATION
BU3029130	1572856	WV	2022	20,000	0	0	MISREPRESENTATION
BU3031478	1564903	WA	2022	5,000	0	0	MISREPRESENTATION
BU3031622	1496362	TX	2022	10,000	0	0	MISREPRESENTATION
BU3032416	1598472	TX	2022	30,000	0	0	MISREPRESENTATION
BU3032814	1613953	WA	2022	25,000	0	0	MISREPRESENTATION
BU3033107	1680683	UT	2022	40,000	0	0	MISREPRESENTATION
BU3033609	1574622	NJ	2022	10,000	0	0	MISREPRESENTATION
BU3033627	1656386	NC	2022	9,000	0	0	MISREPRESENTATION
BU3034332	1587637	CA	2022	10,000	0	0	MISREPRESENTATION
BU3034616	1576590	FL	2022	10,000	0	0	MISREPRESENTATION
BU3034896	1598002	GA	2022	10,000	0	0	MISREPRESENTATION

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
BU3035543	1585672	SC	2022	20,000	0	0	MISREPRESENTATION
BU3035856	1617892	CA	2022	25,000	0	0	MISREPRESENTATION
BU3037558	1591666	FL	2022	120,000	0	0	MISREPRESENTATION
BU3038531	1637621	FL	2022	10,000	0	0	MISREPRESENTATION
BU3038845	1580960	TX	2022	50,000	0	0	MISREPRESENTATION
BU3039012	1657248	AL	2022	15,000	0	0	MISREPRESENTATION
BU3039547	1643796	TX	2022	15,000	0	0	MISREPRESENTATION
BU3039679	1614887	FL	2022	6,000	0	0	MISREPRESENTATION
BU3040190	1545089	FL	2022	30,000	0	0	MISREPRESENTATION
BU3040387	1602700	WA	2022	10,000	0	0	MISREPRESENTATION
BU3042567	1607294	VA	2022	5,000	0	0	MISREPRESENTATION
BU3043370	1618436	FL	2022	10,000	0	0	MISREPRESENTATION
BU3043953	1648249	SC	2022	10,000	0	0	MISREPRESENTATION
BU3044370	1610540	GA	2022	8,000	0	0	MISREPRESENTATION
BU3044401	1564874	TX	2022	18,000	0	0	MISREPRESENTATION
BU3044507	1618960	TX	2022	4,000	0	0	MISREPRESENTATION
BU3044750	1591328	MA	2022	25,000	0	0	MISREPRESENTATION
BU3044962	1655214	CA	2022	40,000	0	0	MISREPRESENTATION
BU3045814	1636969	NC	2022	50,000	0	0	MISREPRESENTATION
BU3046107	1575432	NV	2022	40,000	0	0	MISREPRESENTATION
BU3046124	1594457	NJ	2022	5,000	0	0	MISREPRESENTATION
BU3046275	1646729	FL	2022	10,000	0	0	MISREPRESENTATION
BU3047283	1649827	MI	2022	5,000	0	0	MISREPRESENTATION
BU3048340	1651701	LA	2022	25,000	0	0	MISREPRESENTATION
BU3048963	1582435	NJ	2022	5,000	0	0	MISREPRESENTATION
BU3052671	1574046	CA	2022	36,000	0	0	MISREPRESENTATION
BU3054444	1632618	FL	2022	7,000	0	0	MISREPRESENTATION
BU3055328	1588328	ID	2022	9,000	0	0	MISREPRESENTATION
BU3055517	1631548	AZ	2022	20,000	0	0	MISREPRESENTATION
BU3055919	1580288	FL	2022	40,000	0	0	MISREPRESENTATION
BU3056074	1582586	GA	2022	5,000	0	0	MISREPRESENTATION
BU3060146	1597748	FL	2022	10,000	0	0	MISREPRESENTATION
BU3060392	1649240	NC	2022	250,000	0	0	MISREPRESENTATION
BU3060648	1627810	SC	2022	20,000	0	0	MISREPRESENTATION
BU3060856	1577833	TX	2022	15,000	0	0	MISREPRESENTATION
BU3061330	1647760	PA	2022	15,000	0	0	MISREPRESENTATION
BU3062403	1589681	NC	2022	25,000	0	0	MISREPRESENTATION
BU3064030	1580978	VA	2022	30,000	0	0	MISREPRESENTATION
BU3064467	1586517	SC	2022	20,000	0	0	MISREPRESENTATION
BU3064519	1554361	HI	2022	15,000	0	0	MISREPRESENTATION
BU3065204	1645911	VA	2022	20,000	0	0	MISREPRESENTATION
BU3065579	1689560	IN	2022	10,000	0	0	MISREPRESENTATION
BU3065893	1598472	TX	2022	25,000	0	0	MISREPRESENTATION
BU3066607	1585276	GA	2022	15,000	0	0	MISREPRESENTATION
BU3066877	1673808	FL	2022	10,000	0	0	MISREPRESENTATION
BU3067229	1645514	VA	2022	10,000	0	0	MISREPRESENTATION
BU3067466	1652058	GA	2022	75,000	0	0	MISREPRESENTATION
BU3067740	1547146	CA	2022	25,000	0	0	MISREPRESENTATION
BU3068192	1625535	MN	2022	15,000	0	0	MISREPRESENTATION
BU3068311	1551728	MA	2022	10,000	0	0	MISREPRESENTATION
BU3068854	1631476	CA	2022	4,000	0	0	MISREPRESENTATION
BU3069009	1635424	FL	2022	10,000	0	0	MISREPRESENTATION
BU3071210	1687383	NC	2022	34,000	0	0	MISREPRESENTATION
BU3071670	1586306	DC	2022	50,000	0	0	MISREPRESENTATION
BU3071867	1601342	GA	2022	100,000	0	0	MISREPRESENTATION
BU3072960	1579262	AL	2022	10,000	0	0	MISREPRESENTATION
BU3074066	1562255	WV	2022	21,800	0	0	MISREPRESENTATION
BU3074678	1638929	SC	2022	5,000	0	0	MISREPRESENTATION
BU3074907	1606506	AZ	2022	6,000	0	0	MISREPRESENTATION
BU3076168	1632403	SC	2022	11,000	0	0	MISREPRESENTATION
BU3076362	1679838	GA	2022	22,619	0	0	MISREPRESENTATION
BU3077030	1573021	FL	2022	5,000	0	0	MISREPRESENTATION
BU3077045	1632964	NC	2022	2,000	0	0	MISREPRESENTATION
BU3078067	1666455	CA	2022	40,000	0	0	MISREPRESENTATION
BU3079308	1582779	LA	2022	100,000	0	0	MISREPRESENTATION
BU3080011	1658574	TN	2022	20,000	0	0	MISREPRESENTATION
BU3080344	1556377	NC	2022	5,000	0	0	MISREPRESENTATION
BU3081783	1583710	LA	2022	10,000	0	0	MISREPRESENTATION
BU3083168	1556395	NC	2022	15,000	0	0	MISREPRESENTATION
BU3083498	1631888	CA	2022	40,000	0	0	MISREPRESENTATION
BU3084063	1600198	NC	2022	5,000	0	0	MISREPRESENTATION
BU3084461	1586163	OH	2022	12,000	0	0	MISREPRESENTATION
BU3086792	1572496	OH	2022	3,000	0	0	MISREPRESENTATION
BU3087455	1654634	IN	2022	10,000	0	0	MISREPRESENTATION
BU3087802	1577484	SC	2022	20,000	0	0	MISREPRESENTATION
BU3087915	1623308	OH	2022	7,000	0	0	MISREPRESENTATION
BU3088292	1602383	FL	2022	20,000	0	0	MISREPRESENTATION
BU3088765	1617840	PA	2022	20,000	0	0	MISREPRESENTATION
BU3089163	1571168	OK	2022	20,000	0	0	MISREPRESENTATION
BU3089791	1531732	MI	2022	3,572	0	0	MISREPRESENTATION
BU3089845	1544353	SC	2022	10,000	0	0	MISREPRESENTATION
BU3090437	1680765	NC	2022	3,000	0	0	MISREPRESENTATION
BU3090629	1675969	SC	2022	6,000	0	0	MISREPRESENTATION
BU3090845	1612606	GA	2022	100,000	0	0	MISREPRESENTATION
BU3091249	1650540	FL	2022	8,550	0	0	MISREPRESENTATION
BU3092664	1627324	FL	2022	35,000	0	0	MISREPRESENTATION
BU3092952	1641006	FL	2022	10,000	0	0	MISREPRESENTATION
BU3093066	1608421	AZ	2022	10,000	0	0	MISREPRESENTATION
BU3093091	1557056	TX	2022	20,000	0	0	MISREPRESENTATION

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
BU3093709	1549572	CA	2022	20,000	0	0	MISREPRESENTATION
BU3094029	1590039	OH	2022	10,000	0	0	MISREPRESENTATION
BU3094633	1635520	OH	2022	8,000	0	0	MISREPRESENTATION
BU3094877	1647284	OH	2022	15,000	0	0	MISREPRESENTATION
BU3095148	1522921	MI	2022	20,000	0	0	MISREPRESENTATION
BU3095406	1562868	CA	2022	40,000	0	0	MISREPRESENTATION
BU3095556	1593601	FL	2022	20,000	0	0	MISREPRESENTATION
BU3096215	1619559	CA	2022	5,000	0	0	MISREPRESENTATION
BU3096824	1610944	GA	2022	10,000	0	0	MISREPRESENTATION
BU3097279	1636700	CA	2022	10,000	0	0	MISREPRESENTATION
BU3097917	1591827	IA	2022	6,000	0	0	MISREPRESENTATION
BU3099752	1592431	NV	2022	10,000	0	0	MISREPRESENTATION
BU3099822	1545799	GA	2022	25,000	0	0	MISREPRESENTATION
BU3100464	1565757	TX	2022	15,000	0	0	MISREPRESENTATION
BU3101102	1587498	NC	2022	15,000	0	0	MISREPRESENTATION
BU3102847	1562485	WI	2022	7,500	0	0	MISREPRESENTATION
BU3103872	1626204	AL	2022	10,000	0	0	MISREPRESENTATION
BU3104089	1647209	FL	2022	10,000	0	0	MISREPRESENTATION
BU3104092	1578914	OR	2022	5,000	0	0	MISREPRESENTATION
BU3104698	1553515	TX	2022	20,000	0	0	MISREPRESENTATION
BU3105042	1662541	IL	2022	20,000	0	0	MISREPRESENTATION
BU3105099	1613263	MA	2022	6,000	0	0	MISREPRESENTATION
BU3105831	1544550	TN	2022	20,000	0	0	MISREPRESENTATION
BU3106405	1566105	MI	2022	35,000	0	0	MISREPRESENTATION
BU3106465	1585463	OK	2022	250,000	0	0	MISREPRESENTATION
BU3106471	1544457	NC	2022	20,000	0	0	MISREPRESENTATION
BU3106526	1598373	CO	2022	10,000	0	0	MISREPRESENTATION
BU3108117	1584033	TN	2022	10,000	0	0	MISREPRESENTATION
BU3108125	1604916	TN	2022	20,000	0	0	MISREPRESENTATION
BU3108675	1630754	UT	2022	20,000	0	0	MISREPRESENTATION
BU3109613	1547176	TX	2022	30,000	0	0	MISREPRESENTATION
BU3111348	1581361	NJ	2022	5,000	0	0	MISREPRESENTATION
BU3111678	1600890	GA	2022	11,500	0	0	MISREPRESENTATION
BU3113091	1623803	CO	2022	10,000	0	0	MISREPRESENTATION
BU3113638	1652476	AL	2022	12,500	0	0	MISREPRESENTATION
BU3114332	1640898	WA	2022	5,000	0	0	MISREPRESENTATION
BU3115212	1609967	NJ	2022	75,000	0	0	MISREPRESENTATION
BU3115444	1575426	NC	2022	200,000	0	0	MISREPRESENTATION
BU3116583	1590300	AL	2022	6,000	0	0	MISREPRESENTATION
BU3117205	1635467	NC	2022	10,000	0	0	MISREPRESENTATION
BU3117363	1575290	VA	2022	10,000	0	0	MISREPRESENTATION
BU3118369	1607114	NV	2022	15,000	0	0	MISREPRESENTATION
BU3118566	1567866	IN	2022	5,000	0	0	MISREPRESENTATION
BU3118570	1687236	NC	2022	15,000	0	0	MISREPRESENTATION
BU3118724	1592359	CA	2022	4,000	0	0	MISREPRESENTATION
BU3120293	1632618	FL	2022	5,000	0	0	MISREPRESENTATION
BU3120484	1654661	WI	2022	15,000	0	0	MISREPRESENTATION
BU3120796	1583886	VA	2022	5,000	0	0	MISREPRESENTATION
BU3120834	1664358	TX	2022	17,000	0	0	MISREPRESENTATION
BU3120903	1585314	FL	2022	40,000	0	0	MISREPRESENTATION
BU3121080	1555957	FL	2022	30,000	0	0	MISREPRESENTATION
BU3121485	1638789	MO	2022	20,000	0	0	MISREPRESENTATION
BU3121636	1624552	NC	2022	30,000	0	0	MISREPRESENTATION
BU3121891	1668072	GA	2022	10,000	0	0	MISREPRESENTATION
BU3121907	1597189	FL	2022	10,000	0	0	MISREPRESENTATION
BU3123806	1566729	FL	2022	75,000	0	0	MISREPRESENTATION
BU3124656	1655073	CA	2022	15,000	0	0	MISREPRESENTATION
BU3125306	1588741	TN	2022	22,384	0	0	MISREPRESENTATION
BU3125587	1603207	TX	2022	100,000	0	0	MISREPRESENTATION
BU3125948	1582137	VA	2022	10,000	0	0	MISREPRESENTATION
BU3126308	1669050	GA	2022	9,000	0	0	MISREPRESENTATION
BU3126478	1557633	MS	2022	20,000	0	0	MISREPRESENTATION
BU3126550	1600778	AR	2022	40,000	0	0	MISREPRESENTATION
BU3127657	1626322	SC	2022	10,000	0	0	MISREPRESENTATION
BU3128175	1660113	TX	2022	18,000	0	0	MISREPRESENTATION
BU3128496	1652978	IL	2022	6,000	0	0	MISREPRESENTATION
BU3128651	1623166	IN	2022	20,000	0	0	MISREPRESENTATION
BU3128920	1552492	LA	2022	25,000	0	0	MISREPRESENTATION
BU3129041	1589519	KY	2022	15,000	0	0	MISREPRESENTATION
BU3129372	1618116	IA	2022	13,500	0	0	MISREPRESENTATION
BU3129505	1670225	FL	2022	7,500	0	0	MISREPRESENTATION
BU3129628	1610216	CA	2022	30,000	0	0	MISREPRESENTATION
BU3130098	1544820	NC	2022	70,000	0	0	MISREPRESENTATION
BU3130369	1558184	IL	2022	50,000	0	0	MISREPRESENTATION
BU3130618	1574791	OH	2022	20,000	0	0	MISREPRESENTATION
BU3131039	1586683	MA	2022	20,000	0	0	MISREPRESENTATION
BU3131585	1616176	LA	2022	10,000	0	0	MISREPRESENTATION
BU3133230	1643394	MI	2022	30,000	0	0	MISREPRESENTATION
BU3133552	1615280	ID	2022	10,000	0	0	MISREPRESENTATION
BU3133932	1622757	NC	2022	15,000	0	0	MISREPRESENTATION
BU3134067	1565860	LA	2022	10,000	0	0	MISREPRESENTATION
BU3134912	1656066	NJ	2022	20,000	0	0	MISREPRESENTATION
BU3136305	1578751	NC	2022	5,000	0	0	MISREPRESENTATION
BU3136621	1656132	IN	2022	15,000	0	0	MISREPRESENTATION
BU3140028	1629861	TX	2022	100,000	0	0	MISREPRESENTATION
BU3140345	1600383	TX	2022	10,000	0	0	MISREPRESENTATION
BU3142994	1562515	AL	2022	10,000	0	0	MISREPRESENTATION
BU3143067	1579682	AL	2022	40,000	0	0	MISREPRESENTATION
BU3144086	1582190	LA	2022	30,000	0	0	MISREPRESENTATION

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
BU3144740	1664853	GA	2022	25,000	0	0	MISREPRESENTATION
BU3145549	1584151	GA	2022	10,000	0	0	MISREPRESENTATION
BU3146374	1601512	AR	2022	8,000	0	0	MISREPRESENTATION
BU3146567	1622392	NJ	2022	133,333	0	0	MISREPRESENTATION
BU3146718	1588841	NJ	2022	10,000	0	0	MISREPRESENTATION
BU3147288	1577511	OH	2022	15,000	0	0	MISREPRESENTATION
BU3147388	1594866	OK	2022	2,000	0	0	MISREPRESENTATION
BU3148648	1578781	SC	2022	8,000	0	0	MISREPRESENTATION
BU3148736	1599712	CA	2022	40,000	0	0	MISREPRESENTATION
BU3149800	1613400	FL	2022	7,196	0	0	MISREPRESENTATION
BU3149916	1598585	NY	2022	10,000	0	0	MISREPRESENTATION
BU3150013	1609409	IA	2022	15,000	0	0	MISREPRESENTATION
BU3150136	1646893	FL	2022	15,000	0	0	MISREPRESENTATION
BU3150587	1561888	MS	2022	10,000	0	0	MISREPRESENTATION
BU3150917	1638626	MS	2022	13,000	0	0	MISREPRESENTATION
BU3151219	1643396	TX	2022	20,000	0	0	MISREPRESENTATION
BU3151757	1653616	MS	2022	15,000	0	0	MISREPRESENTATION
BU3152072	1537309	FL	2022	100,000	0	0	MISREPRESENTATION
BU3153622	1589788	IL	2022	25,000	0	0	MISREPRESENTATION
BU3154841	1616481	SC	2022	7,000	0	0	MISREPRESENTATION
BU3156139	1607759	NC	2022	5,000	0	0	MISREPRESENTATION
BU3157800	1639962	CO	2022	10,000	0	0	MISREPRESENTATION
BU3159142	1580871	SC	2022	100,000	0	0	MISREPRESENTATION
BU3160337	1547079	NC	2022	75,000	0	0	MISREPRESENTATION
BU3160986	1545606	SC	2022	10,000	0	0	MISREPRESENTATION
BU3161444	1585369	RI	2022	100,000	0	0	MISREPRESENTATION
BU3161696	1611225	AL	2022	50,000	0	0	MISREPRESENTATION
BU3162158	1536674	CA	2022	25,000	0	0	MISREPRESENTATION
BU3162343	1625878	CA	2022	25,000	0	0	MISREPRESENTATION
BU3163155	1623140	NC	2022	25,000	0	0	MISREPRESENTATION
BU3163708	1632884	TX	2022	41,620	0	0	MISREPRESENTATION
BU3163753	1662836	CA	2022	30,000	0	0	MISREPRESENTATION
BU3164129	1674788	WV	2022	50,000	0	0	MISREPRESENTATION
BU3164733	1582158	UT	2022	12,000	0	0	MISREPRESENTATION
BU3164771	1611052	GA	2022	15,000	0	0	MISREPRESENTATION
BU3165195	1605299	CA	2022	25,000	0	0	MISREPRESENTATION
BU3165525	1582509	MT	2022	10,000	0	0	MISREPRESENTATION
BU3165560	1632821	FL	2022	10,000	0	0	MISREPRESENTATION
BU3167120	1589174	LA	2022	10,000	0	0	MISREPRESENTATION
BU3169295	1664576	FL	2022	10,000	0	0	MISREPRESENTATION
BU3169881	1673521	IA	2022	25,000	0	0	MISREPRESENTATION
BU3170189	1583285	FL	2022	8,000	0	0	MISREPRESENTATION
BU3170623	1667193	NC	2022	10,000	0	0	MISREPRESENTATION
BU3171407	1680367	NM	2022	50,000	0	0	MISREPRESENTATION
BU3171648	1562863	OK	2022	16,000	0	0	MISREPRESENTATION
BU3171732	1637330	OH	2022	25,000	0	0	MISREPRESENTATION
BU3172076	1687383	NC	2022	26,000	0	0	MISREPRESENTATION
BU3172427	1573116	MO	2022	2,000	0	0	MISREPRESENTATION
BU3172579	1613774	OH	2022	12,000	0	0	MISREPRESENTATION
BU3173088	1565529	WA	2022	40,000	0	0	MISREPRESENTATION
BU3173144	1554332	CA	2022	13,000	0	0	MISREPRESENTATION
BU3174557	1655183	IA	2022	10,000	0	0	MISREPRESENTATION
BU3174861	1642188	OH	2022	18,000	0	0	MISREPRESENTATION
BU3175002	1612725	FL	2022	60,000	0	0	MISREPRESENTATION
BU3176120	1612036	CT	2022	8,000	0	0	MISREPRESENTATION
BU3177595	1634520	FL	2022	10,000	0	0	MISREPRESENTATION
BU3177972	1621887	FL	2022	23,709	0	0	MISREPRESENTATION
BU3178861	1560871	CA	2022	15,000	0	0	MISREPRESENTATION
BU3179320	1644658	NC	2022	25,000	0	0	MISREPRESENTATION
BU3180028	1601108	MI	2022	8,000	0	0	MISREPRESENTATION
BU3180300	1643557	AZ	2022	7,000	0	0	MISREPRESENTATION
BU3180899	1596751	LA	2022	15,000	0	0	MISREPRESENTATION
BU3182564	1619434	GA	2022	40,000	0	0	MISREPRESENTATION
BU3182965	1577852	MS	2022	80,000	0	0	MISREPRESENTATION
BU3183658	1599453	PA	2022	10,000	0	0	MISREPRESENTATION
BU3184498	1630867	OH	2022	300,000	0	0	MISREPRESENTATION
BU3185563	1545209	FL	2022	10,000	0	0	MISREPRESENTATION
BU3185999	1647634	AK	2022	25,000	0	0	MISREPRESENTATION
BU3187902	1614188	OH	2022	7,000	0	0	MISREPRESENTATION
BU3188358	1650000	VA	2022	15,000	0	0	MISREPRESENTATION
BU3188637	1593990	OK	2022	15,000	0	0	MISREPRESENTATION
BU3188911	1651638	WA	2022	30,000	0	0	MISREPRESENTATION
BU3190433	1655882	NC	2022	50,000	0	0	MISREPRESENTATION
BU3191006	1627788	KY	2022	10,000	0	0	MISREPRESENTATION
BU3191380	1655560	OH	2022	15,000	0	0	MISREPRESENTATION
BU3191879	1669707	NJ	2022	30,000	0	0	MISREPRESENTATION
BU3192771	1611491	FL	2022	4,000	0	0	MISREPRESENTATION
BU3193466	1643373	DE	2022	15,000	0	0	MISREPRESENTATION
BU3194232	1622992	MD	2022	11,000	0	0	MISREPRESENTATION
BU3194269	1615299	OK	2022	10,000	0	0	MISREPRESENTATION
BU3194512	1565798	NC	2022	8,000	0	0	MISREPRESENTATION
BU3194592	1565127	GA	2022	12,000	0	0	MISREPRESENTATION
BU3194896	1658345	NC	2022	17,100	0	0	MISREPRESENTATION
BU3195594	1660232	WV	2022	10,000	0	0	MISREPRESENTATION
BU3196120	1663666	MI	2022	50,000	0	0	MISREPRESENTATION
BU3197182	1570117	FL	2022	20,000	0	0	MISREPRESENTATION
BU3197493	1584824	OK	2022	7,000	0	0	MISREPRESENTATION
BU3197970	1653693	KY	2022	11,500	0	0	MISREPRESENTATION
BU3197981	1556326	TX	2022	40,000	0	0	MISREPRESENTATION

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
BU3198460	1608746	MI	2022	7,000	0	0	MISREPRESENTATION
BU3198730	1630614	IN	2022	10,000	0	0	MISREPRESENTATION
BU3199141	1585974	SC	2022	10,000	0	0	MISREPRESENTATION
BU3199297	1631844	WI	2022	15,000	0	0	MISREPRESENTATION
BU3199609	1588422	MI	2022	39,500	0	0	MISREPRESENTATION
BU3200397	1683926	IA	2022	5,000	0	0	MISREPRESENTATION
BU3201055	1627333	UT	2022	20,000	0	0	MISREPRESENTATION
BU3201450	1623342	CO	2022	6,000	0	0	MISREPRESENTATION
BU3201892	1607993	VA	2022	8,000	0	0	MISREPRESENTATION
BU3202088	1633147	CO	2022	6,000	0	0	MISREPRESENTATION
BU3203388	1617815	FL	2022	10,000	0	0	MISREPRESENTATION
BU3203467	1581373	TX	2022	15,000	0	0	MISREPRESENTATION
BU3203551	1615409	OH	2022	5,000	0	0	MISREPRESENTATION
BU3205283	1588496	MA	2022	15,000	0	0	MISREPRESENTATION
BU3205556	1575819	MI	2022	10,000	0	0	MISREPRESENTATION
BU3206030	1602936	CO	2022	10,000	0	0	MISREPRESENTATION
BU3206436	1562255	WV	2022	10,000	0	0	MISREPRESENTATION
BU3208931	1591065	MS	2022	11,000	0	0	MISREPRESENTATION
BU3209393	1593061	MI	2022	40,000	0	0	MISREPRESENTATION
BU3209701	1668768	NC	2022	15,000	0	0	MISREPRESENTATION
BU3210557	1628350	FL	2022	75,000	0	0	MISREPRESENTATION
BU3213394	1629156	NC	2022	16,000	0	0	MISREPRESENTATION
BU3213424	1629838	TX	2022	25,000	0	0	MISREPRESENTATION
BU3213771	1667195	PA	2022	30,000	0	0	MISREPRESENTATION
BU3214164	1633671	CA	2022	10,000	0	0	MISREPRESENTATION
BU3215077	1597374	FL	2022	13,000	0	0	MISREPRESENTATION
BU3215177	1600855	MI	2022	10,000	0	0	MISREPRESENTATION
BU3216486	1573424	TX	2022	38,400	0	0	MISREPRESENTATION
BU3219107	1614710	CA	2022	25,000	0	0	MISREPRESENTATION
BU3219200	1591971	NC	2022	50,000	0	0	MISREPRESENTATION
BU3219201	1591889	NC	2022	50,000	0	0	MISREPRESENTATION
BU3219462	1579954	KY	2022	10,000	0	0	MISREPRESENTATION
BU3220888	1601586	IA	2022	100,000	0	0	MISREPRESENTATION
BU3220979	1640209	ID	2022	60,000	0	0	MISREPRESENTATION
BU3221231	1627174	FL	2022	5,000	0	0	MISREPRESENTATION
BU3222390	1575340	SC	2022	15,000	0	0	MISREPRESENTATION
BU3222904	1575199	TN	2022	25,000	0	0	MISREPRESENTATION
BU3223594	1608720	CA	2022	10,000	0	0	MISREPRESENTATION
BU3224946	1599989	NC	2022	7,000	0	0	MISREPRESENTATION
BU3225426	1572565	TN	2022	8,000	0	0	MISREPRESENTATION
BU3225650	1578284	CA	2022	15,000	0	0	MISREPRESENTATION
BU3226090	1671041	WA	2022	40,000	0	0	MISREPRESENTATION
BU3226134	1622143	GA	2022	75,000	0	0	MISREPRESENTATION
BU3227055	1614544	PA	2022	19,150	0	0	MISREPRESENTATION
BU3227926	1676995	IL	2022	10,000	0	0	MISREPRESENTATION
BU3228864	1550222	GA	2022	10,000	0	0	MISREPRESENTATION
BU3230602	1610098	AZ	2022	10,000	0	0	MISREPRESENTATION
BU3231206	1650727	PA	2022	12,000	0	0	MISREPRESENTATION
BU3231297	1651403	NC	2022	4,000	0	0	MISREPRESENTATION
BU3231795	1619639	NC	2022	5,000	0	0	MISREPRESENTATION
BU3233967	1600681	FL	2022	25,000	0	0	MISREPRESENTATION
BU3234574	1591071	NC	2022	12,000	0	0	MISREPRESENTATION
BU3234799	1565540	FL	2022	30,000	0	0	MISREPRESENTATION
BU3234838	1573719	TN	2022	400,000	0	0	MISREPRESENTATION
BU3235867	1613196	MI	2022	15,000	0	0	MISREPRESENTATION
BU3235981	1653758	IL	2022	6,000	0	0	MISREPRESENTATION
BU3236131	1613208	FL	2022	40,000	0	0	MISREPRESENTATION
BU3238060	1615270	MS	2022	10,000	0	0	MISREPRESENTATION
BU3238530	1552520	CT	2022	24,000	0	0	MISREPRESENTATION
BU3238608	1623933	IL	2022	10,000	0	0	MISREPRESENTATION
BU3239485	1634575	NC	2022	25,000	0	0	MISREPRESENTATION
BU3239518	1624802	OK	2022	13,000	0	0	MISREPRESENTATION
BU3240415	1662064	IL	2022	10,000	0	0	MISREPRESENTATION
BU3240940	1657423	WI	2022	3,000	0	0	MISREPRESENTATION
BU3241032	1600287	FL	2022	30,000	0	0	MISREPRESENTATION
BU3241152	1643417	NC	2022	5,000	0	0	MISREPRESENTATION
BU3241222	1572903	NJ	2022	20,000	0	0	MISREPRESENTATION
BU3241880	1635605	TX	2022	25,000	0	0	MISREPRESENTATION
BU3241901	1606563	TX	2022	10,000	0	0	MISREPRESENTATION
BU3242267	1594745	NV	2022	50,000	0	0	MISREPRESENTATION
BU3242560	1581366	TN	2022	50,000	0	0	MISREPRESENTATION
BU3243159	1650378	WA	2022	40,000	0	0	MISREPRESENTATION
BU3244517	1684401	CA	2022	20,000	0	0	MISREPRESENTATION
BU3244988	1592809	TN	2022	25,000	0	0	MISREPRESENTATION
BU3245572	1587388	PA	2022	5,000	0	0	MISREPRESENTATION
BU3245620	1579097	SC	2022	20,000	0	0	MISREPRESENTATION
BU3245660	1625454	FL	2022	13,500	0	0	MISREPRESENTATION
BU3245981	1621340	MS	2022	250,000	0	0	MISREPRESENTATION
BU3246165	1586914	CA	2022	10,000	0	0	MISREPRESENTATION
BU3246686	1575161	FL	2022	10,000	0	0	MISREPRESENTATION
BU3247151	1564544	OK	2022	5,000	0	0	MISREPRESENTATION
BU3249482	1660921	VA	2022	25,000	0	0	MISREPRESENTATION
BU3249666	1630104	GA	2022	40,000	0	0	MISREPRESENTATION
BU3252965	1580902	FL	2022	20,000	0	0	MISREPRESENTATION
BU3253077	1580902	FL	2022	20,000	0	0	MISREPRESENTATION
BU3253814	1584272	PA	2022	15,000	0	0	MISREPRESENTATION
BU3254169	1635441	NJ	2022	20,000	0	0	MISREPRESENTATION
BU3254848	1621183	GA	2022	100,000	0	0	MISREPRESENTATION
BU3255170	1564916	FL	2022	150,000	0	0	MISREPRESENTATION

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
BU3255919	1675723	VA	2022	50,000	0	0	MISREPRESENTATION
BU3256134	1590876	FL	2022	13,000	0	0	MISREPRESENTATION
BU3257034	1564695	MS	2022	119,000	0	0	MISREPRESENTATION
BU3257649	1577552	AR	2022	15,000	0	0	MISREPRESENTATION
BU3257868	1625808	CA	2022	5,000	0	0	MISREPRESENTATION
BU3258037	1563705	CA	2022	10,000	0	0	MISREPRESENTATION
BU3258122	1635441	NJ	2022	20,000	0	0	MISREPRESENTATION
BU3258755	1586385	HI	2022	30,000	0	0	MISREPRESENTATION
BU3259328	1645938	NC	2022	8,000	0	0	MISREPRESENTATION
BU3259538	1592954	CA	2022	3,500	0	0	MISREPRESENTATION
BU3261298	1642159	ID	2022	30,000	0	0	MISREPRESENTATION
BU3262077	1613351	SC	2022	15,000	0	0	MISREPRESENTATION
BU3262365	1615531	TX	2022	20,000	0	0	MISREPRESENTATION
BU3264467	1656713	CA	2022	30,000	0	0	MISREPRESENTATION
BU3265332	1613732	ME	2022	7,000	0	0	MISREPRESENTATION
BU3267034	1619620	OK	2022	10,000	0	0	MISREPRESENTATION
BU3267170	1648689	SC	2022	25,000	0	0	MISREPRESENTATION
BU3267513	1669108	MD	2022	20,000	0	0	MISREPRESENTATION
BU3269409	1602364	MI	2022	17,500	0	0	MISREPRESENTATION
BU3269642	1619943	PA	2022	15,000	0	0	MISREPRESENTATION
BU3269976	1643901	OH	2022	15,000	0	0	MISREPRESENTATION
BU3270807	1617660	NC	2022	10,000	0	0	MISREPRESENTATION
BU3272360	1618179	CA	2022	20,000	0	0	MISREPRESENTATION
BU3274371	1571613	FL	2022	25,000	0	0	MISREPRESENTATION
BU3275281	1584179	GA	2022	25,000	0	0	MISREPRESENTATION
BU3275622	1563213	FL	2022	4,000	0	0	MISREPRESENTATION
BU3276728	1666129	SC	2022	14,000	0	0	MISREPRESENTATION
BU3277409	1661409	OH	2022	5,000	0	0	MISREPRESENTATION
BU3277625	1633482	NC	2022	10,000	0	0	MISREPRESENTATION
BU3277698	1564293	SC	2022	150,000	0	0	MISREPRESENTATION
BU3279919	1620437	KY	2022	10,000	0	0	MISREPRESENTATION
BU3280441	1622163	HI	2022	250,000	0	0	MISREPRESENTATION
BU3281113	1599896	GA	2022	3,000	0	0	MISREPRESENTATION
BU3282043	1625936	FL	2022	25,000	0	0	MISREPRESENTATION
BU3282434	1598708	MI	2022	20,000	0	0	MISREPRESENTATION
BU3282517	1593075	FL	2022	10,000	0	0	MISREPRESENTATION
BU3283264	1558031	CA	2022	100,000	0	0	MISREPRESENTATION
BU3283890	1672526	TN	2022	10,000	0	0	MISREPRESENTATION
BU3283969	1646076	WA	2022	10,000	0	0	MISREPRESENTATION
BU3283984	1627867	VA	2022	10,000	0	0	MISREPRESENTATION
BU3284156	1613692	AL	2022	10,000	0	0	MISREPRESENTATION
BU3284391	1622817	PA	2022	7,000	0	0	MISREPRESENTATION
BU3284403	1656078	TX	2022	10,000	0	0	MISREPRESENTATION
BU3284476	1595591	NM	2022	3,000	0	0	MISREPRESENTATION
BU3284840	1587431	FL	2022	25,000	0	0	MISREPRESENTATION
BU3284864	1664114	TX	2022	15,000	0	0	MISREPRESENTATION
BU3284865	1619694	MD	2022	40,000	0	0	MISREPRESENTATION
BU3285875	1576043	LA	2022	25,000	0	0	MISREPRESENTATION
BU3286309	1572076	GA	2022	25,000	0	0	MISREPRESENTATION
BU3286762	1608934	OK	2022	5,000	0	0	MISREPRESENTATION
BU3287147	1579703	CA	2022	15,000	0	0	MISREPRESENTATION
BU3287243	1638232	KS	2022	22,000	0	0	MISREPRESENTATION
BU3287419	1640605	OH	2022	5,000	0	0	MISREPRESENTATION
BU3288850	1595684	PA	2022	10,000	0	0	MISREPRESENTATION
BU3288989	1597677	TN	2022	23,688	0	0	MISREPRESENTATION
BU3289043	1647059	OH	2022	35,000	0	0	MISREPRESENTATION
BU3289176	1583923	TX	2022	50,000	0	0	MISREPRESENTATION
BU3290818	1575582	SC	2022	12,000	0	0	MISREPRESENTATION
BU3292129	1606452	SC	2022	28,000	0	0	MISREPRESENTATION
BU3293715	1586525	AZ	2022	7,000	0	0	MISREPRESENTATION
BU3295715	1640402	NJ	2022	15,000	0	0	MISREPRESENTATION
BU3296137	1589956	VA	2022	10,000	0	0	MISREPRESENTATION
BU3296192	1619921	AR	2022	18,000	0	0	MISREPRESENTATION
BU3296812	1591765	NC	2022	12,000	0	0	MISREPRESENTATION
BU3297064	1615191	GA	2022	10,000	0	0	MISREPRESENTATION
BU3297296	1580585	NC	2022	30,000	0	0	MISREPRESENTATION
BU3298158	1651784	NJ	2022	10,000	0	0	MISREPRESENTATION
BU3299850	1607193	MD	2022	10,000	0	0	MISREPRESENTATION
BU3301240	1561899	HI	2022	21,500	0	0	MISREPRESENTATION
BU3301425	1580576	GA	2022	10,000	0	0	MISREPRESENTATION
BU3304200	1573849	NC	2022	40,000	0	0	MISREPRESENTATION
BU3305729	1571959	TN	2022	20,000	0	0	MISREPRESENTATION
BU3305866	1650504	IL	2022	50,000	0	0	MISREPRESENTATION
BU3306268	1563421	FL	2022	125,000	0	0	MISREPRESENTATION
BU3307183	1592556	AL	2022	7,000	0	0	MISREPRESENTATION
BU3307497	1582386	NC	2022	10,000	0	0	MISREPRESENTATION
BU3308810	1599891	NC	2022	25,000	0	0	MISREPRESENTATION
BU3310041	1667461	GA	2022	10,000	0	0	MISREPRESENTATION
BU3310123	1633107	CA	2022	20,000	0	0	MISREPRESENTATION
BU3310281	1602825	TN	2022	10,000	0	0	MISREPRESENTATION
BU3310323	1666366	AL	2022	10,000	0	0	MISREPRESENTATION
BU3311581	1568936	TN	2022	50,000	0	0	MISREPRESENTATION
BU3311676	1655576	OK	2022	5,000	0	0	MISREPRESENTATION
BU3312228	1581012	CT	2022	25,000	0	0	MISREPRESENTATION
BU3314187	1658456	AR	2022	20,000	0	0	MISREPRESENTATION
BU3314552	1587609	AZ	2022	15,000	0	0	MISREPRESENTATION
BU3314622	1661910	TX	2022	30,000	0	0	MISREPRESENTATION
BU3314996	1630181	AZ	2022	25,000	0	0	MISREPRESENTATION
BU3315569	1660140	MO	2022	20,000	0	0	MISREPRESENTATION

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
BU3316288	1609367	AL	2022	10,000	0	0	MISREPRESENTATION
BU3318392	1621401	TX	2022	10,000	0	0	MISREPRESENTATION
BU3318627	1623551	TX	2022	10,000	0	0	MISREPRESENTATION
BU3318822	1584088	NC	2022	15,000	0	0	MISREPRESENTATION
BU3318894	1595395	CO	2022	25,000	0	0	MISREPRESENTATION
BU3318998	1608658	SC	2022	15,000	0	0	MISREPRESENTATION
BU3319721	1593570	AL	2022	10,000	0	0	MISREPRESENTATION
BU3319743	1665624	PA	2022	5,000	0	0	MISREPRESENTATION
BU3320524	1608976	TX	2022	10,000	0	0	MISREPRESENTATION
BU3321393	1596309	FL	2022	7,700	0	0	MISREPRESENTATION
BU3322041	1573633	NC	2022	40,000	0	0	MISREPRESENTATION
BU3322929	1653852	MI	2022	25,000	0	0	MISREPRESENTATION
BU3322971	1676734	MD	2022	10,000	0	0	MISREPRESENTATION
BU3324614	1662831	CA	2022	10,000	0	0	MISREPRESENTATION
BU3326007	1627025	NC	2022	20,000	0	0	MISREPRESENTATION
BU3327060	1653303	AL	2022	15,000	0	0	MISREPRESENTATION
BU3328255	1612120	TX	2022	20,000	0	0	MISREPRESENTATION
BU3330040	1631070	FL	2022	8,000	0	0	MISREPRESENTATION
BU3330595	1572349	TX	2022	10,000	0	0	MISREPRESENTATION
BU3331673	1628064	CA	2022	20,000	0	0	MISREPRESENTATION
BU3331873	1634954	FL	2022	20,000	0	0	MISREPRESENTATION
BU3333063	1664489	OK	2022	10,000	0	0	MISREPRESENTATION
BU3333255	1654107	FL	2022	7,200	0	0	MISREPRESENTATION
BU3333952	1605720	TX	2022	15,000	0	0	MISREPRESENTATION
BU3334641	1580576	GA	2022	15,000	0	0	MISREPRESENTATION
BU3334827	1605453	TX	2022	10,000	0	0	MISREPRESENTATION
BU3338987	1644192	FL	2022	10,535	0	0	MISREPRESENTATION
BU3339081	1652429	PA	2022	5,000	0	0	MISREPRESENTATION
BU3340110	1607354	MI	2022	2,000	0	0	MISREPRESENTATION
BU3340379	1605453	TX	2022	12,000	0	0	MISREPRESENTATION
BU3340584	1652871	MI	2022	10,000	0	0	MISREPRESENTATION
BU3340889	1604567	AL	2022	10,000	0	0	MISREPRESENTATION
BU3341190	1637881	TN	2022	5,000	0	0	MISREPRESENTATION
BU3341506	1604499	TX	2022	10,000	0	0	MISREPRESENTATION
BU3341552	1674837	NM	2022	5,000	0	0	MISREPRESENTATION
BU3341880	1628132	KY	2022	4,000	0	0	MISREPRESENTATION
BU3342478	1581609	HI	2022	20,000	0	0	MISREPRESENTATION
BU3342759	1669926	TN	2022	8,000	0	0	MISREPRESENTATION
BU3345227	1623221	GA	2022	10,000	0	0	MISREPRESENTATION
BU3345492	1635883	NC	2022	5,000	0	0	MISREPRESENTATION
BU3346134	1677756	NC	2022	20,000	0	0	MISREPRESENTATION
BU3348562	1635944	IL	2022	10,000	0	0	MISREPRESENTATION
BU3349723	1585160	PA	2022	20,000	0	0	MISREPRESENTATION
BU3350011	1633486	SC	2022	10,000	0	0	MISREPRESENTATION
BU3350805	1649618	AZ	2022	7,000	0	0	MISREPRESENTATION
BU3352015	1672011	TN	2022	10,000	0	0	MISREPRESENTATION
BU3353147	1640631	CA	2022	10,000	0	0	MISREPRESENTATION
BU3354603	1627831	NC	2022	7,000	0	0	MISREPRESENTATION
BU3354635	1632797	IL	2022	5,000	0	0	MISREPRESENTATION
BU3355105	1578111	CA	2022	26,224	0	0	MISREPRESENTATION
BU3355226	1655608	MI	2022	11,000	0	0	MISREPRESENTATION
BU3356841	1615978	LA	2022	10,000	0	0	MISREPRESENTATION
BU3357709	1616510	NC	2022	12,000	0	0	MISREPRESENTATION
BU3358147	1635132	SC	2022	20,000	0	0	MISREPRESENTATION
BU3358415	1669401	OH	2022	15,000	0	0	MISREPRESENTATION
BU3358945	1580093	TX	2022	15,000	0	0	MISREPRESENTATION
BU3360952	1596069	KY	2022	10,000	0	0	MISREPRESENTATION
BU3361350	1621828	OK	2022	20,000	0	0	MISREPRESENTATION
BU3362022	1655255	CO	2022	40,000	0	0	MISREPRESENTATION
BU3364880	1652355	MS	2022	25,000	0	0	MISREPRESENTATION
BU3365435	1632881	IN	2022	10,000	0	0	MISREPRESENTATION
BU3365573	1600165	MI	2022	10,100	0	0	MISREPRESENTATION
BU3365723	1580428	TX	2022	40,000	0	0	MISREPRESENTATION
BU3366966	1580491	TX	2022	20,000	0	0	MISREPRESENTATION
BU3367084	1656660	GA	2022	9,000	0	0	MISREPRESENTATION
BU3368132	1594466	MI	2022	15,000	0	0	MISREPRESENTATION
BU3368595	1603173	IL	2022	10,000	0	0	MISREPRESENTATION
BU3370122	1597111	OH	2022	10,000	0	0	MISREPRESENTATION
BU3372290	1633177	NV	2022	7,000	0	0	MISREPRESENTATION
BU3372663	1630442	FL	2022	10,000	0	0	MISREPRESENTATION
BU3372937	1621397	IN	2022	40,000	0	0	MISREPRESENTATION
BU3375037	1676812	CO	2022	30,000	0	0	MISREPRESENTATION
BU3375336	1638516	DC	2022	30,000	0	0	MISREPRESENTATION
BU3376130	1586982	UT	2022	40,000	0	0	MISREPRESENTATION
BU3377350	1604037	VA	2022	8,000	0	0	MISREPRESENTATION
BU3378332	1591320	IL	2022	30,000	0	0	MISREPRESENTATION
BU3378465	1603965	CA	2022	5,000	0	0	MISREPRESENTATION
BU3379822	1603333	CA	2022	5,000	0	0	MISREPRESENTATION
BU3381938	1602534	AL	2022	8,000	0	0	MISREPRESENTATION
BU3382047	1632390	CA	2022	30,000	0	0	MISREPRESENTATION
BU3382115	1613523	GA	2022	100,000	0	0	MISREPRESENTATION
BU3384684	1620908	FL	2022	30,000	0	0	MISREPRESENTATION
BU3385169	1614216	SC	2022	15,000	0	0	MISREPRESENTATION
BU3385534	1621943	MD	2022	100,000	0	0	MISREPRESENTATION
BU3385817	1603648	LA	2022	8,000	0	0	MISREPRESENTATION
BU3386450	1641348	GA	2022	20,000	0	0	MISREPRESENTATION
BU3387419	1646031	NJ	2022	15,000	0	0	MISREPRESENTATION
BU3387911	1624652	FL	2022	10,000	0	0	MISREPRESENTATION
BU3390348	1588411	MS	2022	10,000	0	0	MISREPRESENTATION

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
BU3390708	1598972	IN	2022	15,000	0	0	MISREPRESENTATION
BU3392224	1646809	TN	2022	5,000	0	0	MISREPRESENTATION
BU3392354	1643597	TX	2022	300,000	0	0	MISREPRESENTATION
BU3395763	1590038	TX	2022	25,000	0	0	MISREPRESENTATION
BU3395951	1638623	IA	2022	15,000	0	0	MISREPRESENTATION
BU3397838	1635820	PA	2022	40,000	0	0	MISREPRESENTATION
BU3397929	1669036	MI	2022	25,000	0	0	MISREPRESENTATION
BU3399669	1658522	NJ	2022	10,000	0	0	MISREPRESENTATION
BU3399828	1603227	NJ	2022	10,000	0	0	MISREPRESENTATION
BU3401798	1627853	TN	2022	100,000	0	0	MISREPRESENTATION
BU3401829	1651780	MD	2022	25,000	0	0	MISREPRESENTATION
BU3402246	1627552	NC	2022	25,000	0	0	MISREPRESENTATION
BU3402754	1592724	NM	2022	16,000	0	0	MISREPRESENTATION
BU3403722	1589650	MD	2022	10,000	0	0	MISREPRESENTATION
BU3403791	1642281	NC	2022	5,000	0	0	MISREPRESENTATION
BU3404022	1660725	NV	2022	10,000	0	0	MISREPRESENTATION
BU3404273	1660162	AL	2022	10,000	0	0	MISREPRESENTATION
BU3405658	1663217	FL	2022	25,000	0	0	MISREPRESENTATION
BU3406632	1657025	WV	2022	10,000	0	0	MISREPRESENTATION
BU3408044	1660549	GA	2022	6,000	0	0	MISREPRESENTATION
BU3408427	1645963	SD	2022	8,500	0	0	MISREPRESENTATION
BU3408869	1633104	CA	2022	25,000	0	0	MISREPRESENTATION
BU3410095	1676101	GA	2022	25,000	0	0	MISREPRESENTATION
BU3410794	1619631	SC	2022	20,000	0	0	MISREPRESENTATION
BU3411023	1651298	CA	2022	20,000	0	0	MISREPRESENTATION
BU3412339	1673540	OH	2022	10,000	0	0	MISREPRESENTATION
BU3413808	1602996	FL	2022	250,000	0	0	MISREPRESENTATION
BU3415797	1631331	KY	2022	7,000	0	0	MISREPRESENTATION
BU3416474	1596158	MO	2022	5,000	0	0	MISREPRESENTATION
BU3417616	1657519	AZ	2022	15,000	0	0	MISREPRESENTATION
BU3419616	1638192	TN	2022	10,000	0	0	MISREPRESENTATION
BU3420576	1688847	WI	2022	3,500	0	0	MISREPRESENTATION
BU3422176	1679462	GA	2022	25,000	0	0	MISREPRESENTATION
BU3423905	1607310	FL	2022	10,000	0	0	MISREPRESENTATION
BU3424021	1636628	SC	2022	188,893	0	0	MISREPRESENTATION
BU3425231	1637289	TX	2022	20,000	0	0	MISREPRESENTATION
BU3425706	1678116	AZ	2022	12,500	0	0	MISREPRESENTATION
BU3425739	1649415	NV	2022	20,000	0	0	MISREPRESENTATION
BU3425850	1619708	FL	2022	30,000	0	0	MISREPRESENTATION
BU3426064	1673872	LA	2022	20,000	0	0	MISREPRESENTATION
BU3426136	1622440	SC	2022	10,000	0	0	MISREPRESENTATION
BU3426208	1594457	NJ	2022	5,000	0	0	MISREPRESENTATION
BU3426606	1630575	WV	2022	10,000	0	0	MISREPRESENTATION
BU3427289	1640859	CA	2022	40,000	0	0	MISREPRESENTATION
BU3427966	1639304	VA	2022	10,000	0	0	MISREPRESENTATION
BU3428088	1605698	SC	2022	15,000	0	0	MISREPRESENTATION
BU3428596	1633001	MI	2022	12,000	0	0	MISREPRESENTATION
BU3430512	1613168	NC	2022	10,000	0	0	MISREPRESENTATION
BU3430940	1607236	VA	2022	10,000	0	0	MISREPRESENTATION
BU3431792	1642475	AL	2022	40,000	0	0	MISREPRESENTATION
BU3432138	1626003	NJ	2022	7,000	0	0	MISREPRESENTATION
BU3432708	1608958	IL	2022	10,000	0	0	MISREPRESENTATION
BU3434600	1670904	KY	2022	40,000	0	0	MISREPRESENTATION
BU3434777	1638368	MI	2022	5,000	0	0	MISREPRESENTATION
BU3435105	1615193	NC	2022	10,000	0	0	MISREPRESENTATION
BU3436588	1661177	VA	2022	7,000	0	0	MISREPRESENTATION
BU3437080	1647433	NC	2022	20,000	0	0	MISREPRESENTATION
BU3437265	1597955	IA	2022	10,000	0	0	MISREPRESENTATION
BU3441147	1670189	NC	2022	50,000	0	0	MISREPRESENTATION
BU3442493	1657465	NC	2022	25,000	0	0	MISREPRESENTATION
BU3443391	1635346	NC	2022	25,000	0	0	MISREPRESENTATION
BU3443968	1619476	NV	2022	6,000	0	0	MISREPRESENTATION
BU3445652	1651403	NC	2022	5,000	0	0	MISREPRESENTATION
BU3448661	1604948	SC	2022	40,000	0	0	MISREPRESENTATION
BU3449576	1627890	TX	2022	40,000	0	0	MISREPRESENTATION
BU3450082	1659388	IL	2022	10,000	0	0	MISREPRESENTATION
BU3452351	1660908	FL	2022	15,000	0	0	MISREPRESENTATION
BU3452901	1605824	TN	2022	19,000	0	0	MISREPRESENTATION
BU3454880	1608269	CA	2022	150,000	0	0	MISREPRESENTATION
BU3455435	1640305	MD	2022	10,000	0	0	MISREPRESENTATION
BU3456512	1603870	MI	2022	30,000	0	0	MISREPRESENTATION
BU3456638	1619890	TN	2022	40,000	0	0	MISREPRESENTATION
BU3457459	1666828	TX	2022	6,000	0	0	MISREPRESENTATION
BU3458035	1610775	WI	2022	15,000	0	0	MISREPRESENTATION
BU3459001	1647544	PA	2022	6,000	0	0	MISREPRESENTATION
BU3460340	1655436	IN	2022	15,000	0	0	MISREPRESENTATION
BU3460853	1606517	FL	2022	20,000	0	0	MISREPRESENTATION
BU3464169	1634777	AZ	2022	27,000	0	0	MISREPRESENTATION
BU3468593	1650247	AL	2022	20,000	0	0	MISREPRESENTATION
BU3471465	1673829	VA	2022	10,000	0	0	MISREPRESENTATION
BU3476054	1656243	FL	2022	75,000	0	0	MISREPRESENTATION
BU3477478	1635055	FL	2022	11,000	0	0	MISREPRESENTATION
BU3477527	1648181	NC	2022	11,000	0	0	MISREPRESENTATION
BU3478139	1624813	AL	2022	7,000	0	0	MISREPRESENTATION
BU3479357	1661771	TN	2022	10,000	0	0	MISREPRESENTATION
BU3485497	1639338	OK	2022	15,000	0	0	MISREPRESENTATION
BU3486208	1618545	MD	2022	15,000	0	0	MISREPRESENTATION
BU3486819	1657618	AR	2022	21,840	0	0	MISREPRESENTATION
BU3487604	1658137	SC	2022	10,000	0	0	MISREPRESENTATION

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
BU3487865	1648192	TX	2022	10,000	0	0	MISREPRESENTATION
BU3492134	1623518	IN	2022	10,000	0	0	MISREPRESENTATION
BU3493966	1632563	IN	2022	20,000	0	0	MISREPRESENTATION
BU3495863	1636403	TX	2022	10,000	0	0	MISREPRESENTATION
BU3497239	1650280	TX	2022	20,000	0	0	MISREPRESENTATION
BU3499085	1662527	FL	2022	10,000	0	0	MISREPRESENTATION
BU3500940	1687305	GA	2022	7,700	0	0	MISREPRESENTATION
BU3501833	1654539	DE	2022	3,000	0	0	MISREPRESENTATION
BU3503335	1663033	TX	2022	10,000	0	0	MISREPRESENTATION
BU3504249	1661818	MA	2022	15,000	0	0	MISREPRESENTATION
BU3505359	1657119	UT	2022	5,000	0	0	MISREPRESENTATION
BU3505472	1656439	IL	2022	5,000	0	0	MISREPRESENTATION
BU3507424	1667895	IL	2022	20,000	0	0	MISREPRESENTATION
BU3509007	1617647	FL	2022	10,000	0	0	MISREPRESENTATION
BU3510547	1679255	MA	2022	8,000	0	0	MISREPRESENTATION
BU3511828	1666787	OH	2022	10,000	0	0	MISREPRESENTATION
BU3511870	1655852	CT	2022	25,000	0	0	MISREPRESENTATION
BU3512896	1667985	MT	2022	8,000	0	0	MISREPRESENTATION
BU3516020	1636487	FL	2022	10,000	0	0	MISREPRESENTATION
BU3516023	1651806	IL	2022	10,000	0	0	MISREPRESENTATION
BU3519960	1669885	AL	2022	3,000	0	0	MISREPRESENTATION
BU3521228	1673787	PA	2022	10,000	0	0	MISREPRESENTATION
BU3522345	1653959	IL	2022	100,000	0	0	MISREPRESENTATION
BU3526623	1647012	SC	2022	25,000	0	0	MISREPRESENTATION
BU3529518	1655092	FL	2022	33,000	0	0	MISREPRESENTATION
BU3530629	1635159	OH	2022	15,000	0	0	MISREPRESENTATION
BU3535679	1672242	TX	2022	25,000	0	0	MISREPRESENTATION
BU3535814	1630261	WV	2022	12,000	0	0	MISREPRESENTATION
BU3545205	1660730	TN	2022	40,000	0	0	MISREPRESENTATION
BU3545989	1646047	IN	2022	22,892	0	0	MISREPRESENTATION
BU3549969	1642074	OH	2022	40,000	0	0	MISREPRESENTATION
BU3550074	1640324	IL	2022	12,500	0	0	MISREPRESENTATION
BU3551030	1652563	FL	2022	50,000	0	0	MISREPRESENTATION
BU3551512	1639016	CA	2022	30,000	0	0	MISREPRESENTATION
BU3552913	1638478	FL	2022	54,000	0	0	MISREPRESENTATION
BU3553956	1657346	NV	2022	20,000	0	0	MISREPRESENTATION
BU3556076	1649854	NJ	2022	5,000	0	0	MISREPRESENTATION
BU3556844	1661567	TX	2022	10,000	0	0	MISREPRESENTATION
BU3561268	1632782	TX	2022	20,000	0	0	MISREPRESENTATION
BU3561672	1652355	MS	2022	50,000	0	0	MISREPRESENTATION
BU3562057	1657185	DE	2022	10,000	0	0	MISREPRESENTATION
BU3562661	1675887	NC	2022	5,000	0	0	MISREPRESENTATION
BU3566227	1651110	FL	2022	40,000	0	0	MISREPRESENTATION
BU3567107	1658513	AZ	2022	8,000	0	0	MISREPRESENTATION
BU3568408	1674066	NC	2022	40,000	0	0	MISREPRESENTATION
BU3568952	1656732	TN	2022	12,000	0	0	MISREPRESENTATION
BU3575462	1640977	TX	2022	35,500	0	0	MISREPRESENTATION
BU3576099	1652695	CA	2022	40,000	0	0	MISREPRESENTATION
BU3580002	1673448	MI	2022	15,000	0	0	MISREPRESENTATION
BU3582239	1670490	CO	2022	15,000	0	0	MISREPRESENTATION
BU3582242	1681061	NC	2022	15,000	0	0	MISREPRESENTATION
BU3585364	1669025	MD	2022	7,000	0	0	MISREPRESENTATION
BU3585843	1658456	AR	2022	10,000	0	0	MISREPRESENTATION
BU3587174	1648701	FL	2022	10,000	0	0	MISREPRESENTATION
BU3587234	1653066	FL	2022	50,000	0	0	MISREPRESENTATION
BU3587449	1653066	FL	2022	8,200	0	0	MISREPRESENTATION
BU3588152	1635210	AZ	2022	20,000	0	0	MISREPRESENTATION
BU3589786	1652516	WI	2022	5,000	0	0	MISREPRESENTATION
BU3593237	1658254	FL	2022	25,000	0	0	MISREPRESENTATION
BU3602898	1645653	LA	2022	15,000	0	0	MISREPRESENTATION
BU3604808	1674665	KY	2022	25,000	0	0	MISREPRESENTATION
BU3611431	1657337	MI	2022	7,000	0	0	MISREPRESENTATION
BU3618088	1651518	CT	2022	15,000	0	0	MISREPRESENTATION
BU3618502	1643920	GA	2022	30,000	0	0	MISREPRESENTATION
BU3624336	1659024	CT	2022	10,000	0	0	MISREPRESENTATION
BU3630751	1659750	AL	2022	10,000	0	0	MISREPRESENTATION
BU3633957	1641014	TX	2022	50,000	0	0	MISREPRESENTATION
BU3636030	1662381	MA	2022	15,000	0	0	MISREPRESENTATION
BU3643998	1663238	CA	2022	10,000	0	0	MISREPRESENTATION
BU3650198	1660388	CT	2022	3,000	0	0	MISREPRESENTATION
BU3651624	1646420	AL	2022	40,000	0	0	MISREPRESENTATION
BU3653044	1667564	CA	2022	30,000	0	0	MISREPRESENTATION
BU3664443	1668568	FL	2022	40,000	0	0	MISREPRESENTATION
BU3665998	1667707	CA	2022	20,000	0	0	MISREPRESENTATION
BU3672934	1653922	FL	2022	30,000	0	0	MISREPRESENTATION
BU3674351	1666870	NC	2022	25,000	0	0	MISREPRESENTATION
BU3682020	1681358	NM	2022	18,000	0	0	MISREPRESENTATION
BU3682557	1666710	FL	2022	5,000	0	0	MISREPRESENTATION
BU3686669	1657821	CA	2022	17,000	0	0	MISREPRESENTATION
BU3688773	1659999	SC	2022	20,000	0	0	MISREPRESENTATION
BU3693969	1670024	MI	2022	12,496	0	0	MISREPRESENTATION
BU3697612	1657114	OH	2022	20,000	0	0	MISREPRESENTATION
BU3699541	1668151	VA	2022	40,000	0	0	MISREPRESENTATION
BU3704530	1672074	WA	2022	5,000	0	0	MISREPRESENTATION
BU3718455	1671992	WV	2022	32,464	0	0	MISREPRESENTATION
BU3722426	1675027	AL	2022	8,000	0	0	MISREPRESENTATION
BU3731352	1677343	FL	2022	8,000	0	0	MISREPRESENTATION
BU3735076	1683738	NC	2022	15,000	0	0	MISREPRESENTATION
BU3741837	1677875	TX	2022	5,000	0	0	MISREPRESENTATION

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
BU3744221	1667529	UT	2022	15,000	0	0	MISREPRESENTATION
BU3744492	1676302	NC	2022	30,000	0	0	MISREPRESENTATION
BU3749692	1686335	FL	2022	30,000	0	0	MISREPRESENTATION
BU3767439	1675777	PA	2022	10,000	0	0	MISREPRESENTATION
BU3772947	1679377	TN	2022	15,000	0	0	MISREPRESENTATION
BU3793227	1685942	GA	2022	5,000	0	0	MISREPRESENTATION
BU3794008	1685942	GA	2022	6,000	0	0	MISREPRESENTATION
UA1189681	1568514	OK	2022	15,000	0	0	MISREPRESENTATION
UA1195310	1607078	PA	2022	20,000	0	0	MISREPRESENTATION
UA1197629	1581492	CT	2022	5,000	0	0	MISREPRESENTATION
UA1199593	1541786	LA	2022	10,000	0	0	MISREPRESENTATION
UA1200847	1611300	GA	2022	30,000	0	0	MISREPRESENTATION
UA1206138	1558368	OK	2022	6,000	0	0	MISREPRESENTATION
UA1213774	1573841	TX	2022	25,000	0	0	MISREPRESENTATION
UA1215082	1588637	KY	2022	20,000	0	0	MISREPRESENTATION
UA1216956	1673616	VA	2022	8,658	0	0	MISREPRESENTATION
UA1217610	1616109	PA	2022	15,000	0	0	MISREPRESENTATION
UA1219023	1611839		2022	40,000	0	0	MISREPRESENTATION
UA1222302	1651757	SC	2022	25,000	0	0	MISREPRESENTATION
UA1222493	1601046	CA	2022	20,000	0	0	MISREPRESENTATION
UA1222966	1568541	TX	2022	250,000	0	0	MISREPRESENTATION
UA1227636	1630034	SC	2022	15,000	0	0	MISREPRESENTATION
UA1228875	1623079	PA	2022	5,000	0	0	MISREPRESENTATION
UA1231495	1642350	MS	2022	25,000	0	0	MISREPRESENTATION
UA1232470	1596151	MD	2022	25,000	0	0	MISREPRESENTATION
UA1232885	1669256	TX	2022	15,000	0	0	MISREPRESENTATION
UA1235334	1657446	GA	2022	30,000	0	0	MISREPRESENTATION
UA1239037	1617993	TX	2022	200,000	0	0	MISREPRESENTATION
UA1239038	1619610		2022	250,000	0	0	MISREPRESENTATION
UA1239273	1596237	FL	2022	30,000	0	0	MISREPRESENTATION
UA1242956	1662942	AR	2022	200,000	0	0	MISREPRESENTATION
UR3503502	1242710	NC	2022	50,000	0	0	MISREPRESENTATION
UR4175889	1614368	FL	2022	10,000	0	0	MISREPRESENTATION
UR4979530	1610892	MS	2022	50,000	0	0	MISREPRESENTATION
BU2950565	1656390	TX	2022	175,000	0	0	MISREPRESENTATION
BU2980764	1624634	GA	2022	100,000	0	0	MISREPRESENTATION
BU3016651	1622175	TX	2022	75,000	0	0	MISREPRESENTATION
BU3073328	1633716	NV	2022	40,000	0	0	MISREPRESENTATION
BU3083567	1638718	CA	2022	216,000	0	0	MISREPRESENTATION
BU3087834	1622390	VA	2022	235,000	0	0	MISREPRESENTATION
BU3102860	1622185	OK	2022	200,000	0	0	MISREPRESENTATION
BU3103094	1550790	PA	2022	50,000	0	0	MISREPRESENTATION
BU3196581	1652261	TX	2022	140,000	0	0	MISREPRESENTATION
BU3201012	1665424	CA	2022	31,079	0	0	MISREPRESENTATION
BU3238365	1627596	CA	2022	300,000	0	0	MISREPRESENTATION
BU3271252	1631209	PA	2022	170,000	0	0	MISREPRESENTATION
BU3279502	1658891	MN	2022	12,000	0	0	MISREPRESENTATION
BU3301714	1667081	AL	2022	10,000	0	0	MISREPRESENTATION
BU3316309	1670846	FL	2022	35,000	0	0	MISREPRESENTATION
BU3322557	1622146	NV	2022	100,000	0	0	MISREPRESENTATION
BU3350915	1622416	CA	2022	100,000	0	0	MISREPRESENTATION
BU3351610	1622352	TX	2022	192,000	0	0	MISREPRESENTATION
BU3397591	1636182	OH	2022	150,000	0	0	MISREPRESENTATION
BU3564154	1642687	TX	2022	200,000	0	0	MISREPRESENTATION
BU3665759	1660843	FL	2022	50,000	0	0	MISREPRESENTATION
BU3699612	1667081	AL	2022	10,000	0	0	MISREPRESENTATION
UA1235524	1643284	CO	2022	300,000	0	0	MISREPRESENTATION
UA1149427	1442722	LA	2021	200,000	77,500	0	COMPROMISE - MISREPRESENTATION
BU2090751	1627531	CA	2020	200,000	2,000	0	COMPROMISE - ADB RIDER
BU2727279	1457869	NJ	2021	20,000	3,000	0	COMPROMISE - MISREPRESENTATION
UA8552180	474876	TX	2004	500,000	4,250,000	0	COMPROMISE - MISREPRESENTATION
UR3953175	1289241	OK	2021	100,000	425,000	0	COMPROMISE - MISREPRESENTATION
0199999. Death Claims - Ordinary				35,055,010	4,757,500	0	XXX
0B9GX	921364037200	IN	2021	150,000	104,000	0	Not Eligible due to Policy Provisions
EC250H	10150077	ME	2018	56,000	150,000	0	Other
0356J	919127009600	MS	2019	50,000	12,500	0	Not Eligible due to Policy Provisions
0399999. Death Claims - Group				256,000	266,500	0	XXX
0599999. Death Claims - Disposed Of				35,311,010	5,024,000	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				35,311,010	5,024,000	0	XXX
6438681	1102876	FL	2015	10,000	0	10,000	QUESTION OF SHA RIDER BENEFIT
BU2139654	1336540	LA	2018	40,000	0	40,000	MISREPRESENTATION
UR3932063	1334694	GA	2019	25,000	0	25,000	MISREPRESENTATION
BU2104087	1308166	FL	2019	15,000	0	15,000	MISREPRESENTATION
BU1956723	1270037	FL	2018	30,000	0	30,000	MISREPRESENTATION
BU2333564	1454095	TX	2020	55,000	0	55,000	MISREPRESENTATION
UR3431612	1121029	IL	2016	75,000	0	75,000	MISREPRESENTATION
BU1649159	1120276	RI	2016	181,000	0	181,000	MISREPRESENTATION
BU1944671		FL	2019	240,000	0	240,000	QUESTION OF ABR RIDER
UA7850787		CA	2019	100,000	0	100,000	OTHER INSURED RIDER NOT IN FORCE AT DEATH
UR4176059	1372347	FL	2019	100,000	0	100,000	MISREPRESENTATION
BU2713573	1476547	TN	2020	50,000	0	50,000	MISREPRESENTATION
UR2384653	1506168	NC	2021	10,000	0	10,000	REIMBURSMENT OF INMATE COST

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
BU2413632	1363057	CA	2020	20,000	0	20,000	MISREPRESENTATION
UA1198541	1447787	SC	2020	180,000	0	180,000	MISREPRESENTATION
BU2612088	1460274	TX	2020	30,000	0	30,000	MISREPRESENTATION
BU2726199	1463461	FL	2020	280,000	0	280,000	MISREPRESENTATION
UR1224409	1522833	NJ	2021	10,000	0	10,000	QUESTION OF PROPER BENEFICIARY
BU2815701	1484349	SC	2020	20,000	0	20,000	MISREPRESENTATION
BU1199027	1466991	FL	2021	250,000	0	250,000	QUESTION OF PROPER BENEFICIARY
BU2399698	1461944	NC	2021	100,000	0	100,000	MISREPRESENTATION
BU2537644	1493427	TX	2022	200,000	0	200,000	MISREPRESENTATION
BU1259911	1605557	NJ	2022	1,000,000	0	1,000,000	INCORRECT BENEFICIARY PAID
BU2720655	1557287	FL	2022	30,000	0	30,000	MISREPRESENTATION
UR1095057	1473339	MA	2022	3,563	0	3,563	QUESTION OF PROPER BENEFICIARY
BU1501679	1516460	CT	2021	100,000	0	100,000	ADJUSTED DEATH BENEFIT DUE TO MISSTATED AGE
2799999. Death Claims - Ordinary				3,154,563	0	3,154,563	XXX
0AZTQ	921029015000	OH	2019	49,000	0	49,000	Not Eligible due to not actively working
0AZTQ	921029015000	OH	2019	150,000	0	150,000	Not Eligible due to not actively working
0BDM2	922025058600	IA	2020	20,000	0	20,000	Pending legal matter
0BFGN	921208008800	MI	2021	20,000	0	20,000	Not Eligible due to not actively working
0BFGN	921208008800	MI	2021	79,000	0	79,000	Not Eligible due to not actively working
0BYC3	922130029300	TX	2022	30,000	0	30,000	Not Eligible due to Policy Provisions
24AA38	901010620200	FL	2012	70,000	0	70,000	Pending legal matter
2999999. Death Claims - Group				418,000	0	418,000	XXX
3199999. Death Claims - Resisted				3,572,563	0	3,572,563	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	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				3,572,563	0	3,572,563	XXX
5399999 - Totals				38,883,573	5,024,000	3,572,563	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	1,750,802,820	XXX	0	XXX	0	XXX	488,304,433	XXX	23,361,625	XXX	150,587,145	XXX	0	XXX
2. Premiums earned	1,747,117,184	XXX	0	XXX	0	XXX	490,195,201	XXX	23,241,304	XXX	149,965,218	XXX	0	XXX
3. Incurred claims	1,107,716,596	63.4	0	0.0	0	0.0	333,779,592	68.1	12,935,886	55.7	111,193,997	74.1	0	0.0
4. Cost containment expenses	5,216,910	0.3	0	0.0	0	0.0	817,617	0.2	2,993	0.0	17,589	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,112,933,506	63.7	0	0.0	0	0.0	334,597,209	68.3	12,938,879	55.7	111,211,586	74.2	0	0.0
6. Increase in contract reserves	(6,157,097)	(0.4)	0	0.0	0	0.0	(6,257,255)	(1.3)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	153,612,456	8.8	0	0.0	0	0.0	(21,005,028)	(4.3)	3,207,186	13.8	15,703,599	10.5	0	0.0
8. Other general insurance expenses	247,111,614	14.1	0	0.0	0	0.0	30,267,278	6.2	4,932,522	21.2	26,516,410	17.7	0	0.0
9. Taxes, licenses and fees	50,854,249	2.9	0	0.0	0	0.0	16,583,384	3.4	555,072	2.4	3,490,579	2.3	0	0.0
10. Total other expenses incurred	451,578,319	25.8	0	0.0	0	0.0	25,845,633	5.3	8,694,781	37.4	45,710,587	30.5	0	0.0
11. Aggregate write-ins for deductions	101,267	0.0	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	188,661,189	10.8	0	0.0	0	0.0	136,009,614	27.7	1,607,645	6.9	(6,956,955)	(4.6)	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	188,661,189	10.8	0	0.0	0	0.0	136,009,614	27.7	1,607,645	6.9	(6,956,955)	(4.6)	0	0.0
DETAILS OF WRITE-INS														
1101. Agents' terminal agreements	101,267	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	101,267	0.0	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	937,895,427	XXX	913,205	XXX	149,740,984	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	933,511,345	XXX	913,205	XXX	149,290,910	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	603,463,968	64.6	690,310	75.6	45,652,844	30.6
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	4,349,599	0.5	15,581	1.7	13,532	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	607,813,567	65.1	705,890	77.3	45,666,376	30.6
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	100,158	11.0	0	0.0
7. Commissions (a)	0	0.0	0	0.0	0	0.0	137,716,564	14.8	(6,263,260)	(685.9)	24,253,396	16.2
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	155,981,764	16.7	6,426,526	703.7	22,987,115	15.4
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	24,924,051	2.7	1,447,982	158.6	3,853,182	2.6
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	318,622,379	34.1	1,611,247	176.4	51,093,692	34.2
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	101,267	0.1
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	7,075,399	0.8	(1,504,090)	(164.7)	52,429,575	35.1
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	7,075,399	0.8	(1,504,090)	(164.7)	52,429,575	35.1
DETAILS OF WRITE-INS												
1101. Agents' terminal agreements	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	101,267	0.1
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	101,267	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	12,038,227	0	0	11,841,929	920	3,072	0	0	0	0	141,711	0	50,595
2. Advance premiums	23,281,549	0	0	6,831,718	394,041	2,599,170	0	0	0	0	11,711,235	0	1,745,386
3. Reserve for rate credits	6,468,135	0	0	0	0	0	0	0	0	0	6,468,135	0	0
4. Total premium reserves, current year	41,787,911	0	0	18,673,646	394,961	2,602,242	0	0	0	0	18,321,081	0	1,795,981
5. Total premium reserves, prior year	38,102,275	0	0	20,564,414	274,640	1,980,315	0	0	0	0	13,936,999	0	1,345,907
6. Increase in total premium reserves	3,685,636	0	0	(1,890,768)	120,321	621,927	0	0	0	0	4,384,082	0	450,074
B. Contract Reserves:													
1. Additional reserves (a)	76,796,299	0	0	73,090,810	0	0	0	0	0	0	0	3,705,489	0
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	76,796,299	0	0	73,090,810	0	0	0	0	0	0	0	3,705,489	0
4. Total contract reserves, prior year.	82,953,396	0	0	79,348,065	0	0	0	0	0	0	0	3,605,331	0
5. Increase in contract reserves	(6,157,097)	0	0	(6,257,255)	0	0	0	0	0	0	0	100,158	0
C. Claim Reserves and Liabilities:													
1. Total current year	1,099,419,635	0	0	41,194,221	948,975	11,263,968	0	0	0	0	1,027,885,082	2,442,237	15,685,153
2. Total prior year	1,037,282,218	0	0	39,354,060	647,981	7,350,584	0	0	0	0	976,426,294	1,751,927	11,751,373
3. Increase	62,137,416	0	0	1,840,161	300,994	3,913,383	0	0	0	0	51,458,787	690,310	3,933,780

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	322,694,624	0	0	35,890,897	533,027	6,619,021	0	0	0	0	269,171,537	0	10,480,142
1.2 On claims incurred during current year	722,884,556	0	0	296,048,533	12,101,866	100,661,593	0	0	0	0	282,833,643	0	31,238,922
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	678,453,641	0	0	46,871	0	0	0	0	0	0	675,369,804	1,907,622	1,129,344
2.2 On claims incurred during current year	420,965,994	0	0	41,147,350	948,975	11,263,968	0	0	0	0	352,515,278	534,614	14,555,809
3. Test:													
3.1 Lines 1.1 and 2.1	1,001,148,264	0	0	35,937,768	533,027	6,619,021	0	0	0	0	944,541,341	1,907,622	11,609,486
3.2 Claim reserves and liabilities, December 31, prior year	1,037,282,218	0	0	39,354,060	647,981	7,350,584	0	0	0	0	976,426,294	1,751,927	11,751,373
3.3 Line 3.1 minus Line 3.2	(36,133,954)	0	0	(3,416,291)	(114,954)	(731,564)	0	0	0	0	(31,884,953)	155,695	(141,887)

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	356,164,608	0	0	279,826,078	0	0	0	0	0	0	7,245,562	69,092,968	0
2. Premiums earned	356,435,387	0	0	280,226,966	0	0	0	0	0	0	7,245,562	68,962,858	0
3. Incurred claims	233,260,211	0	0	215,404,447	0	0	0	0	0	0	3,221,600	14,594,445	39,719
4. Commissions	65,955,466	0	0	51,052,144	0	0	0	0	0	0	0	14,903,322	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	549,184,039	12,935,886	111,193,997	0	0	0	0	606,685,568	15,284,755	45,692,563	1,340,976,808
2. Beginning claim reserves and liabilities	0	0	63,110,113	647,981	7,350,584	0	0	0	0	1,001,483,523	31,340,231	11,751,373	1,115,683,805
3. Ending claim reserves and liabilities	0	0	67,643,865	948,975	11,263,968	0	0	0	0	1,051,332,437	35,884,580	15,685,153	1,182,758,977
4. Claims paid	0	0	544,650,286	12,634,892	107,280,613	0	0	0	0	556,836,655	10,740,405	41,758,783	1,273,901,635
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	215,404,447	0	0	0	0	0	0	3,221,600	14,594,445	39,719	233,260,211
2. Beginning claim reserves and liabilities	0	0	42,813,323	0	0	0	0	0	0	25,435,504	30,369,062	15,000	98,632,889
3. Ending claim reserves and liabilities	0	0	45,505,414	0	0	0	0	0	0	23,815,092	34,277,639	0	103,598,145
4. Claims paid	0	0	212,712,355	0	0	0	0	0	0	4,842,013	10,685,868	54,719	228,294,955
D. Net:													
1. Incurred claims	0	0	333,779,592	12,935,886	111,193,997	0	0	0	0	603,463,968	690,310	45,652,844	1,107,716,596
2. Beginning claim reserves and liabilities	0	0	20,296,791	647,981	7,350,584	0	0	0	0	976,048,019	971,168	11,736,373	1,017,050,916
3. Ending claim reserves and liabilities	0	0	22,138,451	948,975	11,263,968	0	0	0	0	1,027,517,345	1,606,941	15,685,153	1,079,160,832
4. Claims paid	0	0	331,937,931	12,634,892	107,280,613	0	0	0	0	551,994,642	54,537	41,704,064	1,045,606,680
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	334,597,209	12,938,879	111,211,586	0	0	0	0	607,813,567	705,890	45,666,376	1,112,933,506
2. Beginning reserves and liabilities	0	0	20,374,111	647,981	7,350,584	0	0	0	0	976,048,019	971,168	11,736,373	1,017,128,236
3. Ending reserves and liabilities	0	0	22,214,836	948,975	11,263,968	0	0	0	0	1,027,517,345	1,606,941	15,685,153	1,079,237,218
4. Paid claims and cost containment expenses	0	0	332,756,483	12,637,885	107,298,202	0	0	0	0	556,344,241	70,118	41,717,595	1,050,824,525

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62243	13-1595128	01/01/1967	Companion Life Ins Co	NY	CO/I	OL	43,425,258	583,652	180,062	0	0	826,937
62243	13-1595128	01/01/1967	Companion Life Ins Co	NY	YRT/I	OL	4,679,741,177	23,322,538	18,422,977	3,317,787	0	33,042,272
62243	13-1595128	07/01/1989	Companion Life Ins Co	NY	CO/G	OL	10,530,014,622	2,811,811	20,360,117	4,284,820	0	29,991,927
62243	13-1595128	07/01/2016	Companion Life Ins Co	NY	YRT/I	OL	695,989	1,088	927	0	0	5,118
62243	13-1595128	07/01/2016	Companion Life Ins Co	NY	CO/I	OL	39,242,743	1,912,028	462,018	0	0	2,709,021
0299999. General Account - U.S. Affiliates - Other							15,293,119,789	28,631,117	39,426,101	7,602,607	0	66,575,276
0399999. Total General Account - U.S. Affiliates							15,293,119,789	28,631,117	39,426,101	7,602,607	0	66,575,276
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							15,293,119,789	28,631,117	39,426,101	7,602,607	0	66,575,276
60895	35-0145825	01/01/1971	American United Life Insurance Co	IN	YRT/I	OL	58,006	2,525	5,486	0	0	0
62308	06-0303370	09/15/1952	Connecticut General Life Insurance Company	CT	YRT/I	OL	18,608	1,132	1,077	0	0	0
65676	35-0472300	01/01/1954	Lincoln National Life Insurance Co	IN	YRT/I	OL	33,650	2,283	2,018	0	0	0
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Co	IN	CO/I	OL	11,151,116	248,734	179,799	0	0	0
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Co	IN	CO/I	OL	0	2,561	0	0	0	0
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Co	IN	YRT/I	OL	653,691	1,258	2,031	0	0	0
68276	48-1024691	01/01/1981	Employer's Reassurance Corporation	KS	CO/I	OL	254,530	12,573	(3,100)	0	0	0
68276	48-1024691	01/01/1981	Employer's Reassurance Corporation	KS	YRT/I	OL	193,104	9,538	0	0	0	0
93572	43-1235868	04/01/1981	RGA Reinsurance Company	MO	YRT/I	OL	100,629	10,451	15,892	0	0	0
97136	13-3114906	04/01/1981	Metropolitan Tower Life Insurance Company	NE	YRT/I	OL	39,471	2,986	5,196	0	0	0
0899999. General Account - U.S. Non-Affiliates							12,502,805	294,041	208,397	0	0	0
1099999. Total General Account - Non-Affiliates							12,502,805	294,041	208,397	0	0	0
1199999. Total General Account							15,305,622,594	28,925,158	39,634,498	7,602,607	0	66,575,276
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							15,305,622,594	28,925,158	39,634,498	7,602,607	0	66,575,276
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							15,305,622,594	28,925,158	39,634,498	7,602,607	0	66,575,276

SCHEDULE S - PART 1 - SECTION 2

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

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

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
13779	27-1421939	12/31/2009	Omaha Reinsurance Company	NE	0	8,650,788
13779	27-1421939	10/01/2016	Omaha Reinsurance Company	NE	0	9,978,346
0199999. Life and Annuity - U.S. Affiliates - Captive					0	18,629,134
0399999. Total Life and Annuity - U.S. Affiliates					0	18,629,134
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	18,629,134
64688	75-6020048	04/01/2011	SCOR Global Life Americas Reinsurance Co.	DE	0	644,365
66346	58-0828824	09/01/2000	Munich American Reassurance Company	GA	0	7,939
66346	58-0828824	04/01/2011	Munich American Reassurance Company	GA	562,500	1,933,095
66346	58-0828824	02/01/2013	Munich American Reassurance Company	GA	390,762	1,195,524
66346	58-0828824	08/01/2017	Munich American Reassurance Company	GA	0	299,330
66346	58-0828824	10/01/2019	Munich American Reassurance Company	GA	1,414,762	6,630,688
68276	48-1024691	08/01/1998	Employer's Reassurance Corporation	KS	326,863	0
68365	04-2729166	04/01/1996	AXA Re Life Insurance Company	DE	73,906	0
68713	84-0499703	05/15/1998	Security Life of Denver Insurance Co.	CO	481,003	1,087,063
80659	82-4533188	09/15/2000	Canada Life Assurance Company	MI	258,769	1,623,135
80659	82-4533188	01/01/2002	Canada Life Assurance Company	MI	7,450	1,837,211
80659	82-4533188	10/17/2005	Canada Life Assurance Company	MI	187,500	0
80659	82-4533188	10/01/2016	Canada Life Assurance Company	MI	76,985,304	0
82627	06-0839705	09/01/1999	Swiss Re Life & Health America Inc	MO	22,500	7,939
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	16,492	336,706
82627	06-0839705	10/17/2005	Swiss Re Life & Health America Inc	MO	187,500	0
82627	06-0839705	03/01/2008	Swiss Re Life & Health America Inc	MO	932,587	2,914,457
82627	06-0839705	01/01/2009	Swiss Re Life & Health America Inc	MO	0	239,464
82627	06-0839705	04/01/2011	Swiss Re Life & Health America Inc	MO	375,000	1,933,095
84824	04-6145677	06/01/2020	Commonwealth Annuity & Life Insurance Co.	MA	32,558	0
86258	13-2572994	01/01/1996	General Re Life Corporation	CT	14,900	9,053
86258	13-2572994	08/01/1998	General Re Life Corporation	CT	61,671	0
87017	62-1003368	04/22/2002	Scor Global Life Reinsurance Co. of DE	DE	11,980	269,397
87572	23-2038295	09/01/2003	Scottish Re (U.S) Inc	DE	18,839,399	2,259,511
87572	23-2038295	11/01/2004	Scottish Re (U.S) Inc	DE	595,557	0
87572	23-2038295	10/17/2005	Scottish Re (U.S) Inc	DE	581,922	0
88340	59-2859797	01/01/2000	Hannover Life Reassurance Co. of America	FL	71,125	0
88340	59-2859797	09/01/2003	Hannover Life Reassurance Co. of America	FL	62,626	134,699
88340	59-2859797	01/01/2009	Hannover Life Reassurance Co. of America	FL	0	119,732
88340	59-2859797	04/01/2011	Hannover Life Reassurance Co. of America	FL	559,489	1,933,095
88340	59-2859797	02/01/2013	Hannover Life Reassurance Co. of America	FL	264,250	451,090
93572	43-1235868	10/15/1994	RGA Reinsurance Company	MO	795,727	1,650,139
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	252,307	531,650
93572	43-1235868	04/15/2001	RGA Reinsurance Company	MO	303,715	1,013,959
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	0	119,732
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	72,000	193,637
93572	43-1235868	10/01/2018	RGA Reinsurance Company	MO	5,063,297	0
97071	13-3126819	10/17/2005	SCOR Global Life USA Reinsurance Company	DE	187,500	0
97071	13-3126819	03/01/2008	SCOR Global Life USA Reinsurance Company	DE	18,000	0
97071	13-3126819	01/01/2009	SCOR Global Life USA Reinsurance Company	DE	0	119,732
97071	13-3126819	08/01/2017	SCOR Global Life USA Reinsurance Company	DE	0	598,660
0899999. Life and Annuity - U.S. Non-Affiliates					110,010,920	30,094,097
00000	AA-3191165	03/01/2019	Aspida Re	BMU	1,973,686	0
00000	AA-1460100	01/01/2020	New Reinsurance Company Ltd.	CHE	2,428,197	0
0999999. Life and Annuity - Non-U.S. Non-Affiliates					4,401,883	0
1099999. Total Life and Annuity - Non-Affiliates					114,412,803	30,094,097
1199999. Total Life and Annuity					114,412,803	48,723,231
71412	47-0246511	07/01/2007	Mutual of Omaha Insurance Co	NE	684,375	5,094,889
71412	47-0246511	01/01/2013	Mutual of Omaha Insurance Co	NE	19,055,770	26,449,644
1399999. Accident and Health - U.S. Affiliates - Other					19,740,145	31,544,534
1499999. Total Accident and Health - U.S. Affiliates					19,740,145	31,544,534
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					19,740,145	31,544,534
62235	01-0278678	08/01/1984	Unum Life Insurance Co of America	ME	4,895	0
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	150,920	1,200,064
93572	43-1235868	05/01/2002	RGA Reinsurance Company	MO	78	0
86258	13-2572994	07/01/1988	General Re Life Corporation	CT	12,645	0
66346	58-0828824	07/01/2007	Munich American Reassurance Company	GA	350,118	4,579,500
1999999. Accident and Health - U.S. Non-Affiliates					518,657	5,779,564
2199999. Total Accident and Health - Non-Affiliates					518,657	5,779,564
2299999. Total Accident and Health					20,258,803	37,324,098
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					130,269,723	86,047,329
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					4,401,883	0
9999999 Totals - Life, Annuity and Accident and Health					134,671,605	86,047,329

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
13779	27-1421939	12/31/2009	Omaha Reinsurance Company	NE	COFW/I	XXXL	18,545,721,858	581,431,681	607,267,659	44,666,660	303,255,898	325,946,557	0	185,300,183
13779	27-1421939	12/31/2009	Omaha Reinsurance Company	NE	COFW/I	AXXX	5,027,269,402	1,363,115,075	1,299,477,682	43,777,048	168,781,854	168,781,854	0	1,032,946,766
13779	27-1421939	10/01/2016	Omaha Reinsurance Company	NE	COFW/I	XXXL	70,892,763,079	1,180,999,760	1,069,745,676	119,615,889	130,204,146	130,204,146	0	322,936,339
0199999. General Account - Authorized U.S. Affiliates - Captive							94,465,754,338	3,125,546,516	2,976,491,017	208,059,596	602,241,897	624,932,556	0	1,541,183,287
0399999. Total General Account - Authorized U.S. Affiliates							94,465,754,338	3,125,546,516	2,976,491,017	208,059,596	602,241,897	624,932,556	0	1,541,183,287
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							94,465,754,338	3,125,546,516	2,976,491,017	208,059,596	602,241,897	624,932,556	0	1,541,183,287
68365	04-2729166	04/01/1996	AXA Re Life Insurance Company	DE	ACO/I	OL	0	15,025,010	14,979,902	0	0	0	0	0
80659	82-4533188	09/15/2000	Canada Life Assurance Company	MI	CO/I	OL	689,888,408	10,231,191	16,118,306	4,616,546	0	0	0	0
80659	82-4533188	01/01/2002	Canada Life Assurance Company	MI	YRT/I	OL	186,629,419	4,838,979	5,142,272	3,305,748	0	0	0	0
80659	82-4533188	10/17/2005	Canada Life Assurance Company	MI	YRT/I	OL	42,642,832	278,493	235,464	265,725	0	0	0	0
80659	82-4533188	10/01/2006	Canada Life Assurance Company	MI	YRT/I	OL	25,362,681	177,729	173,261	229,808	0	0	0	0
80659	82-4533188	10/01/2016	Canada Life Assurance Company	MI	YRT/G	OL	197,809,091,391	269,693	273,846	363,332,808	0	0	0	0
84824	04-6145677	06/01/2020	Commonwealth Annuity & Life Insurance Co.	MA	CO/I	OL	0	329,851,068	171,119,227	154,724,863	0	0	0	0
68276	48-1024691	06/01/1997	Employer's Reassurance Corporation	KS	YRT/I	OL	186,767	56	246,774	(56,879)	0	0	0	0
68276	48-1024691	08/01/1998	Employer's Reassurance Corporation	KS	CO/I	OL	57,706,691	569,191	540,871	874,833	0	0	0	0
86258	13-2572994	07/01/1992	General Re	CT	YRT/I	OL	2,239,041	169,408	205,985	182,801	0	0	0	0
86258	13-2572994	06/01/1994	General Re	CT	CO/I	OL	315,483	6,131	5,356	17,875	0	0	0	0
86258	13-2572994	07/01/1995	General Re	CT	YRT/I	OL	6,526,894	28,652	24,314	31,188	0	0	0	0
86258	13-2572994	01/01/1996	General Re	CT	YRT/I	OL	11,580,755	203,302	194,941	121,841	0	0	0	0
86258	13-2572994	08/01/1998	General Re	CT	CO/I	OL	55,360,312	615,926	595,809	679,759	0	0	0	0
88340	59-2859797	01/01/2000	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	17,710,543	537,931	560,024	392,608	0	0	0	0
88340	59-2859797	08/01/2000	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	554,219	11,642	10,338	6,381	0	0	0	0
88340	59-2859797	09/01/2003	Hannover Life Reassurance Co. of America	FL	CO/I	OL	121,368,604	2,092,274	2,686,184	403,206	0	0	0	0
88340	59-2859797	10/01/2006	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	10,181,343	68,281	69,644	78,705	0	0	0	0
88340	59-2859797	01/01/2009	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	132,804,631	536,399	601,648	546,842	0	0	0	0
88340	59-2859797	04/01/2011	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	2,835,083,136	7,900,008	7,468,158	5,073,979	0	0	0	0
88340	59-2859797	10/01/2011	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	28,782,816	85,861	80,615	15,094	0	0	0	0
88340	59-2859797	02/01/2013	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	816,424,872	1,671,151	1,644,321	2,317,874	0	0	0	0
65676	35-0472300	08/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	27,074	3,247	6,527	2,120	0	0	0	0
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	CO/I	OL	2,575,000	52,609	52,395	51,092	0	0	0	0
65676	35-0472300	06/01/1997	Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	0	495	0	0	0	0
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	CO/I	OL	9,788,522	66,262	68,037	138,007	0	0	0	0
66346	58-0828824	09/01/2000	Munich American Reassurance Company	GA	CO/I	OL	3,451,200	19,767	18,903	28,756	0	0	0	0
66346	58-0828824	04/01/2011	Munich American Reassurance Company	GA	YRT/I	OL	3,057,202,909	8,401,856	7,801,818	4,703,488	0	0	0	0
66346	58-0828824	10/01/2011	Munich American Reassurance Company	GA	YRT/I	OL	33,085,255	72,781	69,468	13,878	0	0	0	0
66346	58-0828824	02/01/2013	Munich American Reassurance Company	GA	YRT/I	OL	2,100,086,971	2,402,164	2,315,534	3,864,050	0	0	0	0
66346	58-0828824	08/01/2017	Munich American Reassurance Company	GA	YRT/I	OL	1,469,799,664	1,200,278	962,012	455,178	0	0	0	0
66346	58-0828824	10/01/2019	Munich American Reassurance Company	GA	CO/I	OL	1,540,451,662	56,465,832	25,207,282	95,058,744	0	0	0	0
93572	43-1235868	08/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	530,062	685	1,174	3,871	0	0	0	0
93572	43-1235868	10/15/1994	RGA Reinsurance Company	MO	CO/I	OL	506,187,915	5,847,092	10,172,736	4,347,147	0	0	0	0
93572	43-1235868	10/15/1994	RGA Reinsurance Company	MO	YRT/I	OL	91,802,350	4,009,451	3,625,494	2,925,205	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	118,609,948	3,306,447	3,305,855	2,621,483	0	0	0	0
93572	43-1235868	04/15/2001	RGA Reinsurance Company	MO	CO/I	OL	620,717,797	9,001,132	14,937,432	5,356,240	0	0	0	0
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	OL	114,789,705	458,139	508,835	528,532	0	0	0	0
93572	43-1235868	08/15/2009	RGA Reinsurance Company	MO	YRT/I	OL	2,896,051	66,271	65,601	56,833	0	0	0	0
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	YRT/G	OL	1,758,266,729	166,564	143,890	2,738,650	0	0	0	0
93572	43-1235868	10/01/2018	RGA Reinsurance Company	MO	CO/I	OL	0	866,849,562	942,538,771	6,781,863	44,269,119	44,369,119	0	0
64688	75-6020048	04/01/2011	SCOR Global Life Americas Reinsurance Co.	DE	YRT/I	OL	1,653,770,480	3,883,867	3,598,528	2,493,980	0	0	0	0
64688	75-6020048	10/01/2011	SCOR Global Life Americas Reinsurance Co.	DE	YRT/I	OL	8,843,525	51,672	50,543	6,866	0	0	0	0
87017	62-1003368	04/22/2002	Scor Global Life Reinsurance Co. of DE	DE	CO/I	OL	140,514,512	1,605,127	2,715,077	659,603	0	0	0	0
97071	13-3126819	01/15/1987	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	0	0	11,263	(7,534)	0	0	0	0
97071	13-3126819	07/01/1991	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	3,894,293	185,005	300,892	111,519	0	0	0	0
97071	13-3126819	11/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	33,857,529	303,506	262,301	280,332	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	30,937,762	317,991	306,079	296,781	0	0	0	0
97071	13-3126819	10/17/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	41,900,209	279,142	233,513	281,163	0	0	0	0

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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
97071	13-3126819	10/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	26,954,446	133,741	129,958	116,676	0	0	0	0
97071	13-3126819	03/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	0	0	0	(839)	0	0	0	0
97071	13-3126819	01/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	75,863,733	285,585	309,304	303,395	0	0	0	0
97071	13-3126819	08/01/2017	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	2,939,563,101	2,400,750	1,924,162	944,237	0	0	0	0
87572	23-2038295	01/01/1984	Scottish Re (U.S.) Inc	DE	YRT/I	OL	3,641,034	64,007	69,121	59,381	0	0	0	0
87572	23-2038295	09/01/1985	Scottish Re (U.S.) Inc	DE	CO/I	OL	607,609	14,257	12,395	14,492	0	0	0	0
87572	23-2038295	09/01/2003	Scottish Re (U.S.) Inc	DE	CO/I	OL	259,873,325	4,894,020	7,195,929	1,187,796	0	0	0	0
87572	23-2038295	09/01/2003	Scottish Re (U.S.) Inc	DE	YRT/I	OL	132,579,628	3,503,603	3,949,977	3,212,650	0	0	0	0
87572	23-2038295	11/01/2004	Scottish Re (U.S.) Inc	DE	YRT/I	OL	25,699,514	626,328	575,697	332,035	0	0	0	0
87572	23-2038295	10/17/2005	Scottish Re (U.S.) Inc	DE	YRT/I	OL	39,668,092	272,012	228,024	258,040	0	0	0	0
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	ACO/I	OL	0	12,828,456	12,795,011	1,417,320	0	0	0	0
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	CO/I	OL	13,087,489	18,269,909	17,830,266	(438,173)	0	0	0	0
68713	84-0499703	04/15/1992	Security Life of Denver Insurance Co.	CO	CO/I	OL	750,000	3,498	3,185	6,725	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co.	CO	YRT/I	OL	5,746,728	418,308	364,364	359,158	0	0	0	0
68713	84-0499703	05/15/1998	Security Life of Denver Insurance Co.	CO	CO/I	OL	373,216,844	5,730,135	8,043,936	6,082,378	0	0	0	0
82627	06-0839705	11/01/1985	Swiss Re Life & Health America Inc	MO	CO/I	OL	725,962	5,533	5,021	23,567	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	4,104,339	121,712	126,601	158,561	0	0	0	0
82627	06-0839705	09/01/1999	Swiss Re Life & Health America Inc	MO	CO/I	OL	33,581,877	411,951	405,716	1,111,849	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	84,027,451	1,923,506	1,817,080	1,129,776	0	0	0	0
82627	06-0839705	10/17/2005	Swiss Re Life & Health America Inc	MO	YRT/I	OL	42,400,207	243,433	234,982	272,302	0	0	0	0
82627	06-0839705	10/01/2006	Swiss Re Life & Health America Inc	MO	YRT/I	OL	65,408,534	945,734	896,787	1,053,434	0	0	0	0
82627	06-0839705	03/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	OL	4,346,385,450	5,835,901	5,479,841	9,702,289	0	0	0	0
82627	06-0839705	01/01/2009	Swiss Re Life & Health America Inc	MO	YRT/I	OL	251,888,330	1,006,673	1,125,235	1,066,930	0	0	0	0
82627	06-0839705	08/15/2009	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,862,906	59,366	58,527	52,299	0	0	0	0
82627	06-0839705	04/01/2011	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,070,449,329	7,765,993	7,450,248	5,363,700	0	0	0	0
82627	06-0839705	10/01/2011	Swiss Re Life & Health America Inc	MO	YRT/I	OL	40,752,108	78,972	75,341	29,405	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Ins. Company	IA	YRT/I	OL	671,983	9,520	23,520	11,261	0	0	0	0
86231	39-0989781	07/01/1992	Transamerica Life Ins. Company	IA	YRT/I	OL	2,459,146	184,065	184,374	172,766	0	0	0	0
86231	39-0989781	09/01/1992	Transamerica Life Ins. Company	IA	CO/I	OL	19,848	563	489	891	0	0	0	0
86231	39-0989781	03/22/2006	Transamerica Life Ins. Company	IA	CO/I	OL	1,513,106	38,945	44,628	13,558	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							227,041,930,081	1,408,261,299	1,313,616,941	704,977,812	44,269,119	44,369,119	0	0
1099999. Total General Account - Authorized Non-Affiliates							227,041,930,081	1,408,261,299	1,313,616,941	704,977,812	44,269,119	44,369,119	0	0
1199999. Total General Account Authorized							321,507,684,420	4,533,807,816	4,290,107,958	913,037,408	646,511,016	669,301,675	0	1,541,183,287
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
00000	AA-3191165	03/01/2019	Aspida Re	BMU	CO/I	VA	0	552,714,934	665,240,676	2,728,275	53,743,828	58,743,828	0	580,549,973
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							0	552,714,934	665,240,676	2,728,275	53,743,828	58,743,828	0	580,549,973
2199999. Total General Account - Unauthorized Non-Affiliates							0	552,714,934	665,240,676	2,728,275	53,743,828	58,743,828	0	580,549,973
2299999. Total General Account Unauthorized							0	552,714,934	665,240,676	2,728,275	53,743,828	58,743,828	0	580,549,973
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
00000	AA-1460100	01/01/2020	New Reinsurance Company Ltd.	CHE	CO/I	VA	1,878,967,824	237,678,777	195,895,169	(7,199,987)	93,732,943	93,732,943	0	23,781,321
00000	AA-1460100	01/01/2020	New Reinsurance Company Ltd.	CHE	YRT/I	VA	3,487,293,502	0	0	34,828,499	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							5,366,261,326	237,678,777	195,895,169	27,628,511	93,732,943	93,732,943	0	23,781,321
3299999. Total General Account - Certified Non-Affiliates							5,366,261,326	237,678,777	195,895,169	27,628,511	93,732,943	93,732,943	0	23,781,321
3399999. Total General Account Certified							5,366,261,326	237,678,777	195,895,169	27,628,511	93,732,943	93,732,943	0	23,781,321
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							326,873,945,745	5,324,201,527	5,151,243,803	943,394,195	793,987,787	821,778,446	0	2,145,514,582
4899999. Total Separate Accounts - Authorized 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
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
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	ACO/I	OA	0	0	0	0	0	0	77,749,934	0
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	CO/I	OL	55,094,813	0	0	0	0	0	55,094,813	0
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	ACO/I	VA	0	(253,030)	16,234	475,521	0	0	0	0
68675	48-0409770	12/31/2003	Security Benefit Life Insurance Company	KS	CO/I	VA	0	25,915	(61,432)	2,710,023	0	0	0	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							55,094,813	(227,115)	(45,198)	3,185,544	0	0	132,844,747	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							55,094,813	(227,115)	(45,198)	3,185,544	0	0	132,844,747	0
5699999. Total Separate Accounts Authorized							55,094,813	(227,115)	(45,198)	3,185,544	0	0	132,844,747	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
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							55,094,813	(227,115)	(45,198)	3,185,544	0	0	132,844,747	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							321,562,779,232	4,533,580,701	4,290,062,760	916,222,952	646,511,016	669,301,675	132,844,747	1,541,183,287
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							5,366,261,326	790,393,711	861,135,845	30,356,786	147,476,771	152,476,771	0	604,331,294
9999999 - Totals							326,929,040,558	5,323,974,412	5,151,198,605	946,579,738	793,987,787	821,778,446	132,844,747	2,145,514,582

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
71412	47-0246511	07/01/2007	Mutual of Omaha Insurance Co	NE	QA/I	LTC	51,098,335	15,194,649	504,130,008	0	0	0	0
71412	47-0246511	01/01/2013	Mutual of Omaha Insurance Co	NE	QA/I	MS	280,181,181	5,684,102	51,644,564	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							331,279,516	20,878,751	555,774,572	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							331,279,516	20,878,751	555,774,572	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							331,279,516	20,878,751	555,774,572	0	0	0	0
62235	01-0278678	08/01/1984	Unum Life Insurance Co of America	ME	QA/G	LTDI	0	0	1,020	0	0	0	0
66346	58-0828824	07/01/2007	Munich American Reassurance Company	GA	SSL/G	LTDI	7,245,562	0	17,993,376	0	0	0	0
86258	13-2572994	07/01/1988	General Re Life Corporation	CT	SSL/G	LTDI	0	0	424,704	0	0	0	0
93572	43-1235868	05/01/2002	RGA Reinsurance Company	MO	QA/I	LTC	0	0	448,755	0	0	0	0
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	QA/G	LTDI	18,086,888	6,171,969	132,815,870	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							25,332,450	6,171,969	151,683,725	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							25,332,450	6,171,969	151,683,725	0	0	0	0
1199999. Total General Account Authorized							356,611,967	27,050,720	707,458,297	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							356,611,967	27,050,720	707,458,297	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

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	Domi-ciliary Juris-diction	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
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							356,611,967	27,050,720	707,458,297	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							356,611,967	27,050,720	707,458,297	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
00000	AA-3191165	03/01/2019	Aspida Re	552,714,934	1,973,686	11,231,127	565,919,746	0		32,554,082	580,549,973	0	0	565,919,746
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746
1099999. Total General Account - Life and Annuity Non-Affiliates				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746
1199999. Total General Account Life and Annuity				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746
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				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746
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)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746
9999999 - Totals				552,714,934	1,973,686	11,231,127	565,919,746	0	XXX	32,554,082	580,549,973	0	0	565,919,746

(a)

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

NONE

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

	1 2022	2 2021	3 2020	4 2019	5 2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	1,303,192	1,217,442	1,304,003	1,904,655	2,003,024
2. Commissions and reinsurance expense allowances	190,968	169,042	191,062	154,017	130,919
3. Contract claims	971,298	978,074	842,852	727,188	682,900
4. Surrender benefits and withdrawals for life contracts	199,690	167,159	0	230,212	16,335
5. Dividends to policyholders and refunds to members	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	0	0	0	0	0
7. Increase in aggregate reserve for life and accident and health contracts	269,434	158,770	0	1,033,083	1,397,080
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	280,768	265,349	217,440	189,646	169,804
9. Aggregate reserves for life and accident and health contracts	6,036,604	5,767,170	5,608,401	5,177,629	4,144,546
10. Liability for deposit-type contracts	22,106	27,063	31,892	36,850	15,807
11. Contract claims unpaid	86,047	78,311	80,989	63,895	68,641
12. Amounts recoverable on reinsurance	134,672	172,250	124,340	104,220	122,468
13. Experience rating refunds due or unpaid	52,644	13,340	36,949	47,569	41,731
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	50,418	34,438	38,064	38,964	13,663
16. Unauthorized reinsurance offset	0	0	0	0	0
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	580,550	685,565	817,053	898,155	1,480
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	32,554	36,443	43,832	46,257	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)	28,173,184,940	6,771,110	28,179,956,050
2.	Reinsurance (Line 16)	304,308,225	(304,308,225)	0
3.	Premiums and considerations (Line 15)	229,976,781	280,768,336	510,745,117
4.	Net credit for ceded reinsurance	XXX	5,563,723,415	5,563,723,415
5.	All other admitted assets (balance)	349,705,013	0	349,705,013
6.	Total assets excluding Separate Accounts (Line 26)	29,057,174,959	5,546,954,636	34,604,129,595
7.	Separate Account assets (Line 27)	4,167,903,258	0	4,167,903,258
8.	Total assets (Line 28)	33,225,078,218	5,546,954,636	38,772,032,854
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	16,503,104,847	6,036,604,044	22,539,708,891
10.	Liability for deposit-type contracts (Line 3)	5,810,471,738	22,106,499	5,832,578,237
11.	Claim reserves (Line 4)	482,577,338	86,047,329	568,624,667
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	36,394,865	6,528,057	42,922,923
14.	Other contract liabilities (Line 9)	35,454,444	0	35,454,444
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	580,808,351	(580,808,351)	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)	23,522,943	(23,522,943)	0
19.	All other liabilities (balance)	3,624,940,654	0	3,624,940,654
20.	Total liabilities excluding Separate Accounts (Line 26)	27,097,275,180	5,546,954,636	32,644,229,816
21.	Separate Account liabilities (Line 27)	4,167,903,258	0	4,167,903,258
22.	Total liabilities (Line 28)	31,265,178,438	5,546,954,636	36,812,133,074
23.	Capital & surplus (Line 38)	1,959,899,780	XXX	1,959,899,780
24.	Total liabilities, capital & surplus (Line 39)	33,225,078,218	5,546,954,636	38,772,032,854
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	6,036,604,044		
26.	Claim reserves	86,047,329		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	6,528,057		
29.	Liability for deposit-type contracts	22,106,499		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	304,308,225		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	6,455,594,156		
34.	Premiums and considerations	280,768,336		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	580,808,351		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	23,522,943		
39.	Other ceded reinsurance payables/offsets	6,771,110		
40.	Total ceded reinsurance payable/offsets	891,870,740		
41.	Total net credit for ceded reinsurance	5,563,723,415		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	74,052,930	74,659,581	38,268,528	0	186,981,039	2,881,315
2.	Alaska AK	L	2,581,794	237,248	803,268	0	3,622,310	779,315
3.	Arizona AZ	L	70,129,374	36,224,754	66,935,453	1,678,180	174,967,761	16,494,470
4.	Arkansas AR	L	32,010,925	18,083,938	22,846,873	35,230	72,976,965	1,232,710
5.	California CA	L	252,855,946	137,567,207	96,919,991	185,504	487,528,649	58,910,240
6.	Colorado CO	L	50,513,944	11,224,068	48,069,130	15,600	109,822,742	17,131,761
7.	Connecticut CT	L	36,471,920	85,663,195	10,057,659	0	132,192,774	164,990,457
8.	Delaware DE	L	12,239,254	9,526,288	3,623,340	0	25,388,882	493,226
9.	District of Columbia DC	L	9,950,146	9,696,331	10,912,775	0	30,559,251	258,298
10.	Florida FL	L	241,330,846	143,983,804	145,655,242	0	530,969,892	20,883,325
11.	Georgia GA	L	134,421,949	95,497,597	71,038,492	1,200	300,959,238	14,988,263
12.	Hawaii HI	L	12,996,625	1,834,129	2,574,681	2,400	17,407,835	1,237,841
13.	Idaho ID	L	12,611,454	2,224,013	12,083,510	0	26,918,976	1,188,801
14.	Illinois IL	L	107,219,707	96,685,516	72,604,264	0	276,509,488	20,941,934
15.	Indiana IN	L	61,115,354	13,602,218	70,378,380	0	145,095,952	9,855,055
16.	Iowa IA	L	34,394,075	40,562,133	34,125,590	3,000	109,084,798	17,663,287
17.	Kansas KS	L	26,029,386	4,880,086	14,068,492	0	44,977,964	632,778,225
18.	Kentucky KY	L	48,143,792	15,400,273	32,337,337	0	95,881,402	2,087,329
19.	Louisiana LA	L	50,349,054	20,767,636	38,365,770	0	109,482,460	616,649
20.	Maine ME	L	9,702,333	20,443,787	4,815,111	0	34,961,231	793,393
21.	Maryland MD	L	72,089,779	36,494,446	70,290,273	83,239	178,957,736	8,683,447
22.	Massachusetts MA	L	59,285,433	38,900,807	41,033,936	0	139,220,176	389,135,137
23.	Michigan MI	L	109,487,474	61,469,086	96,520,790	0	267,477,350	54,055,541
24.	Minnesota MN	L	49,841,048	29,990,110	32,492,361	43,593	112,367,112	66,332,527
25.	Mississippi MS	L	35,369,529	29,619,521	24,145,317	0	89,134,367	304,110
26.	Missouri MO	L	69,447,058	36,745,266	44,168,539	0	150,360,863	11,991,782
27.	Montana MT	L	6,204,147	2,518,349	13,198,073	0	21,920,569	11,000
28.	Nebraska NE	L	50,435,285	210,676,604	27,703,791	(770,943)	288,044,737	190,116,733
29.	Nevada NV	L	26,810,427	3,058,189	13,802,776	0	43,671,391	1,037,578
30.	New Hampshire NH	L	11,597,777	9,397,120	8,348,556	2,400	29,345,854	94,372
31.	New Jersey NJ	L	88,193,355	68,000,531	69,931,290	49,777	226,174,953	9,849,719
32.	New Mexico NM	L	18,435,119	3,835,738	21,015,503	35,285	43,321,645	351,163
33.	New York NY	N	11,223,044	13,165,026	4,833,100	1,200	29,222,370	(23,035)
34.	North Carolina NC	L	132,334,732	36,023,162	88,982,551	1,200	257,341,645	8,377,521
35.	North Dakota ND	L	7,964,209	1,542,931	5,496,584	0	15,003,723	3,952,998
36.	Ohio OH	L	110,121,509	42,479,100	64,972,636	4,460	217,577,705	33,327,195
37.	Oklahoma OK	L	42,685,913	6,790,658	34,748,204	2,400	84,227,176	10,774,551
38.	Oregon OR	L	24,193,453	7,800,524	26,841,100	0	58,835,078	4,623,585
39.	Pennsylvania PA	L	119,874,648	90,099,879	61,618,324	0	271,592,850	10,953,216
40.	Rhode Island RI	L	9,709,243	11,436,748	2,951,542	0	24,097,533	1,978,789
41.	South Carolina SC	L	78,511,391	26,492,224	48,703,364	33,885	153,740,863	4,473,145
42.	South Dakota SD	L	12,233,540	7,898,864	14,628,875	0	34,761,279	2,129,406
43.	Tennessee TN	L	81,342,431	49,257,692	50,832,291	0	181,432,414	3,354,879
44.	Texas TX	L	265,629,436	78,181,461	209,112,772	6,000	552,929,669	177,617,825
45.	Utah UT	L	22,098,913	12,822,978	11,680,051	0	46,601,942	1,855,158
46.	Vermont VT	L	4,558,148	26,485,959	3,554,537	0	34,598,645	64,352
47.	Virginia VA	L	95,287,512	109,856,663	82,343,029	0	287,487,204	30,074,301
48.	Washington WA	L	48,861,183	17,785,161	66,219,602	2,400	132,868,346	41,442,834
49.	West Virginia WV	L	21,392,244	23,134,230	11,062,683	0	55,589,158	2,123,358
50.	Wisconsin WI	L	49,147,270	64,410,926	41,357,779	0	154,915,975	5,916,899
51.	Wyoming WY	L	4,962,063	4,211,950	11,017,619	0	20,191,632	477,426
52.	American Samoa AS	N	7,236	0	0	0	7,236	0
53.	Guam GU	N	51,782	600	5,703	0	58,085	0
54.	Puerto Rico PR	L	19,599,550	20,519,247	47,127	0	40,165,923	0
55.	U.S. Virgin Islands VI	L	1,562,246	233,159	31,341	7,200	1,833,946	352,694
56.	Northern Mariana Islands MP	N	3,398	0	2,966	0	6,365	0
57.	Canada CAN	N	202,481	489	22,298	0	225,268	0
58.	Aggregate Other Alien OT	XXX	7,579,538	5,248,839	184,859	0	13,013,236	(97)
59.	Subtotal	XXX	3,047,454,354	2,025,348,039	2,100,386,026	1,423,209	7,174,611,628	2,062,016,006
90.	Reporting entity contributions for employee benefits plans	XXX	2,061,999	34,829,811	314,941	0	37,206,751	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,866,275	1,333	0	0	1,867,609	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	3,051,382,628	2,060,179,183	2,100,700,966	1,423,209	7,213,685,987	2,062,016,006
96.	Plus reinsurance assumed	XXX	39,506,446	0	0	0	39,506,446	0
97	Totals (All Business)	XXX	3,090,889,074	2,060,179,183	2,100,700,966	1,423,209	7,253,192,433	2,062,016,006
98.	Less reinsurance ceded	XXX	790,627,988	139,061,401	356,111,505	1,423,209	1,287,224,104	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	2,300,261,086	1,921,117,782	(c) 1,744,589,461	0	5,965,968,330	2,062,016,006
	DETAILS OF WRITE-INS							
58001.	VGB British Virgin Islands	XXX	6,160,578	649,081	0	0	6,809,659	0
58002.	ZZZ Other Alien	XXX	1,418,960	4,599,758	184,859	0	6,203,577	(97)
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	7,579,538	5,248,839	184,859	0	13,013,236	(97)
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 5

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

ORDINARY INSURANCE: Premium and Annuity considerations are allocated by the domicile of the insured. GROUP INSURANCE: Groups of less than 500 lives, premiums are considered to be all in the state of domicile of the policyholder. Groups of 500 lives or more, premiums are allocated by the state of domicile of the certificate holder.

(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

			Direct Business Only					
	States, Etc.		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	74,052,930	74,659,581	25,061,150	1,311,915	2,881,315	177,966,891
2.	Alaska	AK	2,581,794	237,248	446,403	136,381	779,315	4,181,141
3.	Arizona	AZ	70,129,374	36,224,754	23,581,384	1,667,558	16,494,470	148,097,541
4.	Arkansas	AR	32,010,925	18,083,938	9,907,076	344,265	1,232,710	61,578,913
5.	California	CA	252,855,946	137,567,207	57,568,403	3,558,020	58,910,240	510,459,816
6.	Colorado	CO	50,513,944	11,224,068	19,271,984	3,335,676	17,131,761	101,477,433
7.	Connecticut	CT	36,471,920	85,663,195	7,838,340	461,114	164,990,457	295,425,026
8.	Delaware	DE	12,239,254	9,526,288	2,512,280	251,523	493,226	25,022,571
9.	District of Columbia	DC	9,950,146	9,696,331	9,537,693	88,377	258,298	29,530,845
10.	Florida	FL	241,330,846	143,983,804	73,486,810	3,235,964	20,883,325	482,920,748
11.	Georgia	GA	134,421,949	95,497,597	37,772,740	1,830,723	14,988,263	284,511,272
12.	Hawaii	HI	12,996,625	1,834,129	831,534	1,201,656	1,237,841	18,101,785
13.	Idaho	ID	12,611,454	2,224,013	2,183,957	626,163	1,188,801	18,834,388
14.	Illinois	IL	107,219,707	96,685,516	24,885,575	2,202,378	20,941,934	251,935,111
15.	Indiana	IN	61,115,354	13,602,218	12,058,053	1,677,412	9,855,055	98,308,092
16.	Iowa	IA	34,394,075	40,562,133	12,705,981	884,006	17,663,287	106,209,482
17.	Kansas	KS	26,029,386	4,880,086	9,141,607	1,071,133	632,778,225	673,900,437
18.	Kentucky	KY	48,143,792	15,400,273	16,058,928	873,353	2,087,329	82,563,675
19.	Louisiana	LA	50,349,054	20,767,636	14,406,808	388,792	616,649	86,528,940
20.	Maine	ME	9,702,333	20,443,787	2,436,211	331,766	793,393	33,707,490
21.	Maryland	MD	72,089,779	36,494,446	35,695,122	851,322	8,683,447	153,814,116
22.	Massachusetts	MA	59,285,433	38,900,807	37,215,344	1,011,482	389,135,137	525,548,204
23.	Michigan	MI	109,487,474	61,469,086	57,908,691	1,221,760	54,055,541	284,142,553
24.	Minnesota	MN	49,841,048	29,990,110	21,047,126	3,894,220	66,332,527	171,105,031
25.	Mississippi	MS	35,369,529	29,619,521	6,800,311	650,061	304,110	72,743,532
26.	Missouri	MO	69,447,058	36,745,266	18,329,633	1,732,048	11,991,782	138,245,787
27.	Montana	MT	6,204,147	2,518,349	2,978,622	560,843	11,000	12,272,962
28.	Nebraska	NE	50,435,285	210,676,604	14,020,716	956,316	190,116,733	466,205,654
29.	Nevada	NV	26,810,427	3,058,189	6,462,560	414,597	1,037,578	37,783,350
30.	New Hampshire	NH	11,597,777	9,397,120	5,630,590	535,663	94,372	27,255,522
31.	New Jersey	NJ	88,193,355	68,000,531	17,634,752	1,462,592	9,849,719	185,140,948
32.	New Mexico	NM	18,435,119	3,835,738	3,616,987	344,220	351,163	26,583,228
33.	New York	NY	11,223,044	13,165,026	3,332,370	88,636	(23,035)	27,786,041
34.	North Carolina	NC	132,334,732	36,023,162	22,208,681	2,476,111	8,377,521	201,420,206
35.	North Dakota	ND	7,964,209	1,542,931	3,421,277	470,305	3,952,998	17,351,719
36.	Ohio	OH	110,121,509	42,479,100	36,771,096	2,310,491	33,327,195	225,009,391
37.	Oklahoma	OK	42,685,913	6,790,658	13,169,872	814,344	10,774,551	74,235,338
38.	Oregon	OR	24,193,453	7,800,524	9,394,529	1,372,408	4,623,585	47,384,499
39.	Pennsylvania	PA	119,874,648	90,099,879	44,047,515	2,713,521	10,953,216	267,688,778
40.	Rhode Island	RI	9,709,243	11,436,748	2,498,377	88,618	1,978,789	25,711,775
41.	South Carolina	SC	78,511,391	26,492,224	21,727,062	1,337,300	4,473,145	132,541,122
42.	South Dakota	SD	12,233,540	7,898,864	2,451,449	345,137	2,129,406	25,058,396
43.	Tennessee	TN	81,342,431	49,257,692	25,232,415	1,381,904	3,354,879	160,569,321
44.	Texas	TX	265,629,436	78,181,461	76,721,753	4,508,525	177,617,825	602,659,000
45.	Utah	UT	22,098,913	12,822,978	6,433,458	345,026	1,855,158	43,555,534
46.	Vermont	VT	4,558,148	26,485,959	2,966,030	115,723	64,352	34,190,213
47.	Virginia	VA	95,287,512	109,856,663	37,137,313	2,447,323	30,074,301	274,803,112
48.	Washington	WA	48,861,183	17,785,161	14,559,928	4,425,109	41,442,834	127,074,215
49.	West Virginia	WV	21,392,244	23,134,230	3,809,848	138,952	2,123,358	50,598,632
50.	Wisconsin	WI	49,147,270	64,410,926	26,097,189	5,083,553	5,916,899	150,655,836
51.	Wyoming	WY	4,962,063	4,211,950	700,692	280,585	477,426	10,632,716
52.	American Samoa	AS	7,236	0	0	0	0	7,236
53.	Guam	GU	51,782	600	621	0	0	53,004
54.	Puerto Rico	PR	19,599,550	20,519,247	32,882	0	0	40,151,679
55.	U.S. Virgin Islands	VI	1,562,246	233,159	0	0	352,694	2,148,099
56.	Northern Mariana Islands	MP	3,398	0	0	0	0	3,398
57.	Canada	CAN	202,481	489	1,094	16,555	0	220,618
58.	Aggregate Other Alien	OT	7,579,538	5,248,839	118,949	52,368	(97)	12,999,598
59.	Total		3,047,454,354	2,025,348,039	941,867,770	69,925,791	2,062,016,006	8,146,611,960

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

The following is a list of Mutual of Omaha Insurance Company's affiliates as of December 31, 2022.
Subsidiaries are indicated by indentations, and unless otherwise indicated, all subsidiaries are wholly owned.

Company	Number	NAIC Code	Domiciled
Mutual of Omaha Insurance Company	47-0246511	71412	NE
East Campus Realty, LLC	26-1783626		
Mutual DMLT Holdings, LLC	87-1247522		
Mutual of Omaha Holdings, Inc	91-1756928		
Mutual of Omaha Investor Services, Inc.	47-0770844		
Mutual of Omaha Marketing Corporation	47-0709568		
Mutual of Omaha Risk and Insurance Solution Services, Inc.	68-0463724		
Omaha Insurance Company	20-5873230	13100	NE
Mutual of Omaha Medicare Advantage Company	82-2754060	16260	NE
Omaha Financial Holdings, Inc.	20-5863220		
Mutual of Omaha LoanPro, L.L.C.	27-1127328		
Mutual of Omaha Mortgage, Inc.	46-1728831		
55 Places Mortgage, LLC (50%)	61-1921802		
Carson Lending Group, LLC	86-1913659		
Home Loan Express, LLC (50%)	86-1705596		
Legacy Mortgage, LLC (50%)	85-4352102		
Review Counsel LLC	82-4234514		
Omaha Health Insurance Company	43-1137396	88080	NE
Omaha Supplemental Insurance Company	83-3054858	16537	NE
Turner Park North, LLC	46-1581463		
United of Omaha Life Insurance Company	47-0322111	69868	NE
Boston Financial Opportunity Zone Fund 1 LP (99.99%)[1]	83-4507916		
Cloverlay Sports Assets SPV L.P.	85-3945386		
Arctos Phanatic Co-Invest, LP (32.2%)	85-4045757		
Companion Life Insurance Company	13-1595128	62243	NY
Fulcrum Growth Partners III, L.L.C. (80%)	06-1801968		
Medicare Advantage Insurance Company of Omaha	20-5873262	13120	NE
MGG Rated Debt Feeder Fund LP (50%)	85-0896193		
MGG SF Evergreen Unlevered Fund 2020 LP (53%)	85-0881954		
MGG SPV XI LLC (20.03%)	85-4383557		
MHEG OZ Fund 1, LP (99.99%)[2]	37-1931384		
Mutual of Omaha Opportunities Fund, L.P. (99%)	83-3640738		
Mutual of Omaha OF Cayman, Ltd.	98-1508769		
Mutual of Omaha Structured Settlement Company	80-0725213		
Omaha Reinsurance Company	27-1421939	13779	NE
UM Holdings, LLC	26-4774854		
United DMLT Holdings, LLC	87-1207188		
United World Life Insurance Company	75-6010770	72850	NE
Mutual of Omaha Insurance Company Retirement Plans			
Mutual of Omaha 401(k) Long-Term Savings Plan			
Mutual of Omaha Retirement Income Plan			
Mutual of Omaha 401(k) Retirement Savings Plan			
Mutual of Omaha Mortgage Retirement Plan			
Mutual of Omaha Mortgage 401(k) Plan			
Mutual of Omaha Insurance Company and United of Omaha Life Insurance Company Variable Interest Entities			
Discovery Mortgage Loan Trust	87-1411196		
Endeavor Mortgage Loan Trust (M)			
Endeavor Mortgage Loan Trust (U)			
United of Omaha Life Insurance Company Variable Interest Entities			
Legacy Benefits Origination Trust	52-2342664		
Non-Profit Entities			
Mutual of Omaha Employee Financial Assistance Fund	36-3723642		
Mutual of Omaha Foundation	20-2176636		

[1] Includes 16.95% interest owned by Mutual of Omaha Insurance Company.
[2] Includes 8.74% interest owned by Mutual of Omaha Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0261	Mutual of Omaha	71412	47-0246511	1583836			Mutual of Omaha Insurance Company	NE	UDP			0.000	Mutual of Omaha Insurance Co.	NO	
			26-1783626	4342490			East Campus Realty, LLC		NIA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			87-1247522				Mutual DMLT Holdings, LLC		NIA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			91-1756928	4342584			Mutual of Omaha Holdings, Inc		NIA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
			47-0770844	4343246			Mutual of Omaha Investor Services, Inc.		NIA	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			47-0709568	4343264			Mutual of Omaha Marketing Corporation		NIA	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			68-0463724				Mutual of Omaha Risk and Insurance Solution Services, Inc.		NIA	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	13100	20-5873230	4343273			Omaha Insurance Company	NE	IA	Mutual of Omaha Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	16260	82-2754060				Mutual of Omaha Medicare Advantage Company	NE	IA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			20-5863220	3614163			Omaha Financial Holdings, Inc.		NIA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
			27-1127328	4343312			Mutual of Omaha LoanPro, L.L.C.		NIA	Omaha Financial Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			46-1728831				Mutual of Omaha Mortgage, Inc.		NIA	Omaha Financial Holdings, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			61-1921802				55 Places Mortgage, LLC		NIA	Mutual of Omaha Mortgage, Inc.	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			86-1913659				Carson Lending Group, LLC		NIA	Mutual of Omaha Mortgage, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			86-1705596				Home Loan Express, LLC		NIA	Mutual of Omaha Mortgage, Inc.	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			85-4352102	3966385			Legacy Mortgage, LLC		NIA	Mutual of Omaha Mortgage, Inc.	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			82-4234514				Review Counsel LLC		NIA	Mutual of Omaha Mortgage, Inc.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	88080	43-1137396				Omaha Health Insurance Company	NE	IA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	16537	83-3054858				Omaha Supplemental Insurance Company	NE	IA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			46-1581463	4612643			Turner Park North, LLC		NIA	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	69868	47-0322111	2508171			United of Omaha Life Insurance Company	NE	RE	Mutual of Omaha Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			83-4507916				Boston Financial Opportunity Zone Fund 1 LP		DS	United of Omaha Life Insurance Company	Ownership	83.040	Mutual of Omaha Insurance Co.	NO	
			83-4507916				Boston Financial Opportunity Zone Fund 1 LP		NIA	Mutual of Omaha Insurance Company	Ownership	16.950	Mutual of Omaha Insurance Co.	NO	
			85-3945386				Cloverlay Sports Assets SPV L.P.		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			85-4045757				Arctos Phanatic Co-Invest, LP		DS	Cloverlay Sports Assets SPV L.P.	Ownership	32.200	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	62243	13-1595128	2572266			Companion Life Insurance Company	NY	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			06-1801968				Fulcrum Growth Partners III, L.L.C.		DS	United of Omaha Life Insurance Company	Ownership	80.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	13120	20-5873262				Medicare Advantage Insurance Company of Omaha	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			85-0896193				MGG Rated Debt Feeder Fund LP		DS	United of Omaha Life Insurance Company	Ownership	50.000	Mutual of Omaha Insurance Co.	NO	
			85-0881954				MGG SF Evergreen Unlevered Fund 2020 LP		DS	MGG Rated Debt Feeder Fund LP	Ownership	53.000	Mutual of Omaha Insurance Co.	NO	
			85-4383557				MGG SPV XI LLC		DS	MGG Rated Debt Feeder Fund LP	Ownership	20.030	Mutual of Omaha Insurance Co.	NO	
			37-1931384				MHEG OZ Fund 1, LP		DS	United of Omaha Life Insurance Company	Ownership	91.250	Mutual of Omaha Insurance Co.	NO	
			37-1931384				MHEG OZ Fund 1, LP		NIA	Mutual of Omaha Insurance Company	Ownership	8.740	Mutual of Omaha Insurance Co.	NO	
			83-3640738				Mutual of Omaha Opportunities Fund, L.P.		DS	United of Omaha Life Insurance Company	Ownership	99.000	Mutual of Omaha Insurance Co.	NO	
			98-1508769				Mutual of Omaha OF Cayman, Ltd.		DS	Mutual of Omaha Opportunities Fund, L.P.	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			80-0725213	4343620			Mutual of Omaha Structured Settlement Company		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	YES	
0261	Mutual of Omaha	13779	27-1421939				Omaha Reinsurance Company	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			26-4774854				UM Holdings, LLC		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
			87-1207188				United DMLT Holdings, LLC		DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
0261	Mutual of Omaha	72850	75-6010770	2508676			United World Life Insurance Company	NE	DS	United of Omaha Life Insurance Company	Ownership	100.000	Mutual of Omaha Insurance Co.	NO	
							Mutual of Omaha 401(k) Long-Term Savings Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha Retirement Income Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha 401(k) Retirement Savings Plan		OTH	Mutual of Omaha Insurance Company	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1
							Mutual of Omaha Mortgage 401(k) Plan		OTH	Mutual of Omaha Mortgage, Inc.	Influence	0.000	Mutual of Omaha Insurance Co.	NO	1

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 *
			87-1411196				Discovery Mortgage Loan Trust		OTH	Mutual of Omaha Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	3
			87-1411196				Discovery Mortgage Loan Trust		OTH	United of Omaha Life Insurance Company	Other	0.000	Mutual of Omaha Insurance Co.	NO	3
							Endeavor Mortgage Loan Trust (M)		OTH	Mutual of Omaha Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	4
							Endeavor Mortgage Loan Trust (U)		OTH	United of Omaha Life Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	4
			52-2342664				Legacy Benefits Origination Trust		OTH	United of Omaha Life Insurance Company	Management	0.000	Mutual of Omaha Insurance Co.	NO	5
			36-3723642				Mutual of Omaha Employee Financial Assistance Fund		OTH		Management	0.000		NO	2
			20-2176636				Mutual of Omaha Foundation		OTH		Management	0.000		NO	2

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

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)
71412	47-0246511	Mutual of Omaha Insurance Company	0	(3,500,000)	105,469,693	0	1,095,339,457	0		(64,500,000)	1,132,809,150	(1,086,324,341)
	26-1783626	East Campus Realty, LLC	0	13,000,000	0	0	0	0		0	13,000,000	0
13100	20-5873230	Omaha Insurance Company	0	0	0	0	(69,692,911)	0		0	(69,692,911)	257,038,232
16260	82-2754060	Mutual of Omaha Medicare Advantage Company	0	(15,000,000)	0	0	0	0		0	(15,000,000)	0
	46-1728831	Mutual of Omaha Mortgage, Inc.	0	0	0	0	0	0		128,500,000	128,500,000	0
88080	43-1137396	Omaha Health Insurance Company	0	0	0	0	0	0		64,500,000	64,500,000	0
16537	83-3054858	Omaha Supplemental Insurance Company	0	5,500,000	0	0	0	0		0	5,500,000	24,898,785
69868	47-0322111	United of Omaha Life Insurance Company	16,357,072	109,824,866	(72,269,223)	0	(1,025,646,546)	73,996,435		(128,500,000)	(1,026,237,396)	3,735,879,929
62243	13-1595128	Companion Life Insurance Company	0	0	0	0	0	0		0	0	36,237,867
	06-1801968	Fulcrum Growth Partners III, L.L.C. (80%)	0	0	(53,783,265)	0	0	0		0	(53,783,265)	0
13120	20-5873262	Medicare Advantage Insurance Company of Omaha	0	(3,700,000)	0	0	0	0		0	(3,700,000)	0
13779	27-1421939	Omaha Reinsurance Company	(15,675,134)	(106,124,866)	0	0	0	(73,996,435)		0	(195,796,435)	(3,144,175,650)
72850	75-6010770	United World Life Insurance Company	0	0	0	0	0	0		0	0	176,445,178
	87-1411196	Discovery Mortgage Loan Trust	0	0	20,582,795	0	0	0		0	20,582,795	0
		United Earnest SL Grantor Trust	(681,938)	0	0	0	0	0		0	(681,938)	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)
Mutual of Omaha Insurance Company	Mutual of Omaha Insurance Co.	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Omaha Insurance Company	Mutual of Omaha Holdings, Inc.	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Mutual of Omaha Medicare Advantage Company	Mutual of Omaha Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Omaha Health Insurance Company	Mutual of Omaha Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Omaha Supplemental Insurance Company	Mutual of Omaha Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
United of Omaha Life Insurance Company	Mutual of Omaha Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Companion Life Insurance Company	United of Omaha Life Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Medicare Advantage Insurance Company of Omaha	United of Omaha Life Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
Omaha Reinsurance Company	United of Omaha Life Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	100.000	NO
United World Life Insurance Company	United of Omaha Life Insurance Company	100.000	NO	Mutual of Omaha Insurance Co.	Mutual of Omaha Insurance Co.	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?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	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?	NO
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?	YES
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?	NO

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?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
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?	NO
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:

10. Not Applicable
12. Not Applicable
13. Not Applicable
16. Not Applicable
17. Not Applicable
18. Not Applicable
19. Not Applicable
20. Not Applicable
21. Not Applicable
25. Not Applicable
26. Not Applicable
27. Not Applicable
28. Not Applicable
30. Not Applicable
31. Not Applicable
32. Not Applicable
33. Not Applicable
35. Not Applicable
38. Not Applicable
40. Not Applicable
41. Not Applicable
42. Not Applicable

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
12. Trusteed Surplus Statement [Document Identifier 490]
13. Participating Opinion for Exhibit 5 [Document Identifier 371]
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]
19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
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]
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]

6 9 8 6 8 2 0 2 2 4 5 4 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 4 9 5 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 3 6 5 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 2 2 4 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 2 2 5 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 2 2 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 470]

6 9 8 6 8 2 0 2 2 4 7 0 0 0 0 0 0

38. Credit Insurance Experience Exhibit [Document Identifier 230]

6 9 8 6 8 2 0 2 2 2 3 0 0 0 0 0 0

40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

6 9 8 6 8 2 0 2 2 2 1 6 0 0 0 0 0

41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

6 9 8 6 8 2 0 2 2 2 1 7 0 0 0 0 0

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

6 9 8 6 8 2 0 2 2 4 3 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Interest on claims	996,126	3,458,208
2597. Summary of remaining write-ins for Line 25 from overflow page	996,126	3,458,208

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Agents' terminal agreement	504,749	559,280
2797. Summary of remaining write-ins for Line 27 from overflow page	504,749	559,280

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Agents' terminal agreements	504,749	387,375	0	16,106	0	101,267	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	504,749	387,375	0	16,106	0	101,267	0	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	542,062,586	1.924	542,062,586	0	542,062,586	1.924
1.02 All other governments	89,583,311	0.318	89,583,311	0	89,583,311	0.318
1.03 U.S. states, territories and possessions, etc. guaranteed	26,500,000	0.094	26,500,000	0	26,500,000	0.094
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	135,175,878	0.480	135,175,878	0	135,175,878	0.480
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,537,234,762	5.455	1,537,234,762	0	1,537,234,762	5.456
1.06 Industrial and miscellaneous	19,004,305,534	67.443	19,004,305,534	291,823,316	19,296,128,850	68.491
1.07 Hybrid securities	198,939,750	0.706	198,939,750	0	198,939,750	0.706
1.08 Parent, subsidiaries and affiliates	834,793	0.003	834,793	0	834,793	0.003
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	15,017,832	0.053	15,017,832	0	15,017,832	0.053
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	21,549,654,445	76.476	21,549,654,445	291,823,316	21,841,477,761	77.526
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	181,779,852	0.645	181,779,852	0	181,779,852	0.645
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	181,779,852	0.645	181,779,852	0	181,779,852	0.645
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	87,610,800	0.311	87,610,800	0	87,610,800	0.311
3.02 Industrial and miscellaneous Other (Unaffiliated)	9,661,100	0.034	9,661,100	0	9,661,100	0.034
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	143,866,897	0.511	138,813,248	0	138,813,248	0.493
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	241,138,797	0.856	236,085,148	0	236,085,148	0.838
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	3,868,899,848	13.730	3,868,899,848	0	3,868,899,848	13.733
4.04 Mezzanine real estate loans	57,198,894	0.203	57,198,894	0	57,198,894	0.203
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	3,926,098,742	13.933	3,926,098,742	0	3,926,098,742	13.936
5. Real estate (Schedule A):						
5.01 Properties occupied by company	4,459,105	0.016	4,459,105	0	4,459,105	0.016
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	3,762,818	0.013	3,762,818	0	3,762,818	0.013
5.04 Total real estate	8,221,923	0.029	8,221,923	0	8,221,923	0.029
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(81,494,619)	(0.289)	(81,494,619)	111,002,337	29,507,718	0.105
6.02 Cash equivalents (Schedule E, Part 2)	37,937,803	0.135	37,937,803	362,201,257	400,139,059	1.420
6.03 Short-term investments (Schedule DA)	128,500,000	0.456	128,500,000	102,686,862	231,186,862	0.821
6.04 Total cash, cash equivalents and short-term investments	84,943,183	0.301	84,943,183	575,890,455	660,833,639	2.346
7. Contract loans	226,165,833	0.803	226,098,793	0	226,098,793	0.803
8. Derivatives (Schedule DB)	128,196,826	0.455	128,196,826	0	128,196,826	0.455
9. Other invested assets (Schedule BA)	942,944,497	3.346	942,944,497	0	942,944,497	3.347
10. Receivables for securities	21,447,761	0.076	21,447,761	0	21,447,761	0.076
11. Securities Lending (Schedule DL, Part 1)	867,713,771	3.079	867,713,771	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	28,178,305,630	100.000	28,173,184,940	867,713,771	28,173,184,940	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		40,676,904
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	34,959	34,959
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	30,007,671	
	7.2 Totals, Part 3, Column 10	0	30,007,671
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,482,269	
	8.2 Totals, Part 3, Column 9	0	2,482,269
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		8,221,923
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		8,221,923

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,484,330,676
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	826,715,347	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	51,461,300	878,176,648
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		50,304
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		239,637
7.	Deduct amounts received on disposals, Part 3, Column 15		436,671,959
8.	Deduct amortization of premium and mortgage interest points and commitment fees		26,565
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)		3,926,098,741
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		3,926,098,741
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,926,098,741

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		829,292,134
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	154,362,678	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	179,569,869	333,932,547
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		2,814
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(39,315,785)	
	5.2 Totals, Part 3, Column 9	(883,480)	(40,199,265)
6.	Total gain (loss) on disposals, Part 3, Column 19		2,888,083
7.	Deduct amounts received on disposals, Part 3, Column 16		168,151,598
8.	Deduct amortization of premium and depreciation		13,214,655
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	1,605,562	
	10.2 Totals, Part 3, Column 11	0	1,605,562
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		942,944,497
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		942,944,497

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,522,714,625
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,572,156,947
3.	Accrual of discount		20,778,038
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	85,646	
	4.2. Part 2, Section 1, Column 15	(6,776,232)	
	4.3. Part 2, Section 2, Column 13	113,598,447	
	4.4. Part 4, Column 11	4,316,382	111,224,244
5.	Total gain (loss) on disposals, Part 4, Column 19		(21,171,699)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,106,108,089
7.	Deduct amortization of premium		24,338,296
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(105,606,090)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	2,077,859	(103,528,231)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	6,613,984	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	5,138,447	11,752,431
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		12,597,990
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		21,972,573,098
12.	Deduct total nonadmitted amounts		5,053,649
13.	Statement value at end of current period (Line 11 minus Line 12)		21,967,519,449

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	542,062,586	513,216,010	522,379,875	560,262,008
Governments	2. Canada	5,545,868	5,329,273	7,123,600	5,000,000
(Including all obligations guaranteed by governments)	3. Other Countries	84,037,443	70,415,968	84,551,502	82,189,000
	4. Totals	631,645,897	588,961,250	614,054,977	647,451,008
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,500,000	19,374,085	26,500,000	26,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	135,175,878	116,242,704	133,857,729	199,254,757
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	1,537,234,762	1,301,403,753	1,535,746,181	1,620,852,287
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	14,029,664,581	12,189,006,788	14,076,815,616	14,020,266,195
	9. Canada	622,301,061	555,642,554	628,331,204	611,241,051
	10. Other Countries	4,566,297,473	3,947,230,988	4,672,552,438	4,591,395,995
	11. Totals	19,218,263,116	16,691,880,330	19,377,699,258	19,222,903,241
Parent, Subsidiaries and Affiliates	12. Totals	834,793	1,120,971	834,793	1,160,281
	13. Total Bonds	21,549,654,445	18,718,983,094	21,688,692,938	21,718,121,574
PREFERRED STOCKS	14. United States	178,585,852	177,995,459	150,715,025	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	3,194,000	3,194,000	5,000,000	
	17. Totals	181,779,852	181,189,459	155,715,025	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	181,779,852	181,189,459	155,715,025	
COMMON STOCKS	20. United States	93,810,800	93,810,800	89,598,581	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	3,461,100	3,461,100	3,461,100	
	22. Other Countries	0	0	0	
	23. Totals	97,271,900	97,271,900	93,059,681	
Parent, Subsidiaries and Affiliates	24. Totals	143,866,897	143,866,897	207,760,000	
	25. Total Common Stocks	241,138,797	241,138,797	300,819,681	
	26. Total Stocks	422,918,649	422,328,256	456,534,706	
	27. Total Bonds and Stocks	21,972,573,094	19,141,311,349	22,145,227,644	

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	69,046,372	222,908,819	128,989,920	102,083,881	44,979,061	XXX	568,008,054	2.6	456,283,320	2.3	568,008,054	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	69,046,372	222,908,819	128,989,920	102,083,881	44,979,061	XXX	568,008,054	2.6	456,283,320	2.3	568,008,054	0
2. All Other Governments												
2.1 NAIC 1	89,184	6,116,906	7,099,893	6,631,568	15,144,308	XXX	35,081,859	0.2	36,787,173	0.2	22,527,033	12,554,826
2.2 NAIC 2	458,781	7,613,800	11,066,105	11,581,806	11,221,364	XXX	41,941,856	0.2	24,408,176	0.1	31,508,913	10,432,942
2.3 NAIC 3	90,799	999,835	2,761,993	424,591	4,783,500	XXX	9,060,719	0.0	7,295,893	0.0	5,783,521	3,277,198
2.4 NAIC 4	0	717,022	2,316,868	0	0	XXX	3,033,890	0.0	3,799,551	0.0	0	3,033,890
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	101,329	202,658	0	161,000	XXX	464,988	0.0	0	0.0	161,000	303,988
2.7 Totals	638,765	15,548,892	23,447,518	18,637,966	31,310,172	XXX	89,583,311	0.4	72,290,793	0.4	59,980,467	29,602,844
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	3,000,000	23,500,000	XXX	26,500,000	0.1	22,207,218	0.1	26,500,000	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	3,000,000	23,500,000	XXX	26,500,000	0.1	22,207,218	0.1	26,500,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	23,178,517	22,234,132	89,493,646	XXX	134,906,296	0.6	63,905,580	0.3	134,906,296	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	8,847	42,706	91,016	70,365	56,649	XXX	269,583	0.0	0	0.0	269,583	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	272,978	0.0	0	0
4.7 Totals	8,847	42,706	23,269,533	22,304,497	89,550,295	XXX	135,175,878	0.6	64,178,558	0.3	135,175,878	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	32,558,921	133,726,093	217,612,802	513,769,681	591,136,713	XXX	1,488,804,211	6.9	1,167,295,133	6.0	1,483,770,242	5,033,969
5.2 NAIC 2	2,148,395	776,611	14,910,218	21,387,911	8,407,416	XXX	47,630,550	0.2	26,027,340	0.1	29,795,326	17,835,224
5.3 NAIC 3	0	0	0	800,000	0	XXX	800,000	0.0	0	0.0	0	800,000
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	34,707,316	134,502,705	232,523,020	535,957,592	599,544,129	XXX	1,537,234,762	7.1	1,193,322,473	6.1	1,513,565,569	23,669,193

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	594,919,730	2,845,455,965	1,341,024,058	1,800,098,307	2,248,323,221	XXX	8,829,821,281	40.7	7,563,591,874	38.9	2,641,385,940	6,188,435,341
6.2 NAIC 2	359,950,730	1,772,407,035	2,526,187,736	2,227,479,479	2,835,671,892	XXX	9,721,696,872	44.8	8,925,009,620	45.9	3,953,249,150	5,768,447,722
6.3 NAIC 3	28,196,678	169,898,911	192,080,579	22,517,815	19,207,095	XXX	431,901,078	2.0	526,960,385	2.7	86,798,790	345,102,287
6.4 NAIC 4	4,108,492	10,921,246	3,688,476	375,766	0	XXX	19,093,981	0.1	123,803,223	0.6	4,672,671	14,421,310
6.5 NAIC 5	165,071	10,827,820	1,780,537	0	0	XXX	12,773,427	0.1	7,088,107	0.0	0	12,773,427
6.6 NAIC 6	805	407,618	335,325	0	267,481	XXX	1,011,229	0.0	5,270,939	0.0	602,806	408,423
6.7 Totals	987,341,505	4,809,918,594	4,065,096,711	4,050,471,368	5,103,469,689	XXX	19,016,297,867	87.6	17,151,724,148	88.2	6,686,709,357	12,329,588,510
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	8,986,744	37,114,819	XXX	46,101,564	0.2	32,797,076	0.2	0	46,101,564
7.2 NAIC 2	5,471,393	1,885,571	3,320,039	4,713,927	91,928,701	XXX	107,319,631	0.5	68,958,349	0.4	81,317,650	26,001,980
7.3 NAIC 3	0	0	0	0	45,518,556	XXX	45,518,556	0.2	44,476,541	0.2	45,518,556	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	114,000	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	5,471,393	1,885,571	3,320,039	13,700,672	174,562,076	XXX	198,939,750	0.9	146,345,966	0.8	126,836,206	72,103,544
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	128,500,000	0	0	0	0	XXX	128,500,000	0.6	330,608,796	1.7	0	128,500,000
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	834,793	0	0	0	XXX	834,793	0.0	3,573,757	0.0	0	834,793
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	128,500,000	834,793	0	0	0	XXX	129,334,793	0.6	334,182,553	1.7	0	129,334,793
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	9,734,207	0	0	0	XXX	9,734,207	0.0	5,133,141	0.0	0	9,734,207
10.3 NAIC 3	0	2,337,942	2,945,683	0	0	XXX	5,283,625	0.0	1,152,498	0.0	5,283,625	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	0	12,072,149	2,945,683	0	0	XXX	15,017,832	0.1	6,285,639	0.0	5,283,625	9,734,207
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) 825,114,207	3,208,207,782	1,717,905,191	2,456,804,315	3,049,691,769	0	11,257,723,265	51.8	XXX	XXX	4,877,097,565	6,380,625,700
12.2 NAIC 2	(d) 368,029,298	1,792,417,224	2,555,484,098	2,265,163,123	2,947,229,372	0	9,928,323,115	45.7	XXX	XXX	4,095,871,040	5,832,452,076
12.3 NAIC 3	(d) 28,287,477	173,236,688	197,788,255	23,742,406	69,509,151	0	492,563,977	2.3	XXX	XXX	143,384,492	349,179,485
12.4 NAIC 4	(d) 4,108,492	12,473,060	6,005,344	375,766	0	0	22,962,663	0.1	XXX	XXX	4,672,671	18,289,992
12.5 NAIC 5	(d) 173,917	10,870,526	1,871,553	70,365	56,649	0	(c) 13,043,010	0.1	XXX	XXX	269,583	12,773,427
12.6 NAIC 6	(d) 805	508,947	537,983	0	428,481	0	(c) 1,476,217	0.0	XXX	XXX	763,806	712,411
12.7 Totals	1,225,714,197	5,197,714,228	4,479,592,424	4,746,155,976	6,066,915,422	0	(b) 21,716,092,247	100.0	XXX	XXX	9,122,059,156	12,594,033,090
12.8 Line 12.7 as a % of Col. 7	5.6	23.9	20.6	21.9	27.9	0.0	100.0	XXX	XXX	XXX	42.0	58.0
13. Total Bonds Prior Year												
13.1 NAIC 1	1,226,721,902	2,569,823,054	1,737,334,511	1,714,505,938	2,425,090,766	0	XXX	XXX	9,673,476,171	49.7	3,998,245,355	5,675,230,816
13.2 NAIC 2	428,610,130	1,595,337,735	2,402,070,343	1,938,028,118	2,685,490,298	0	XXX	XXX	9,049,536,625	46.5	3,461,955,437	5,587,581,188
13.3 NAIC 3	95,029,959	219,786,352	140,963,727	62,956,158	61,149,121	0	XXX	XXX	579,885,317	3.0	226,393,963	353,491,354
13.4 NAIC 4	27,823,640	48,162,681	50,821,943	3,761,888	720,379	0	XXX	XXX	131,290,531	0.7	10,169,890	121,120,640
13.5 NAIC 5	741,635	4,304,940	2,041,532	0	0	0	XXX	XXX	(c) 7,088,107	0.0	0	7,088,107
13.6 NAIC 6	7,989	3,785,374	1,477,577	0	272,978	0	XXX	XXX	(c) 5,543,917	0.0	272,978	5,270,939
13.7 Totals	1,778,935,253	4,441,200,136	4,334,709,633	3,719,252,101	5,172,723,543	0	XXX	XXX	(b) 19,446,820,667	100.0	7,697,037,624	11,749,783,044
13.8 Line 13.7 as a % of Col. 9	9.1	22.8	22.3	19.1	26.6	0.0	XXX	XXX	100.0	XXX	39.6	60.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	159,316,483	567,741,565	658,957,404	1,423,341,846	2,067,740,268	0	4,877,097,565	22.5	3,998,245,355	20.6	4,877,097,565	XXX
14.2 NAIC 2	38,074,825	204,906,674	571,333,265	1,007,707,198	2,273,849,078	0	4,095,871,040	18.9	3,461,955,437	17.8	4,095,871,040	XXX
14.3 NAIC 3	265,727	24,191,889	35,117,772	15,367,139	68,441,964	0	143,384,492	0.7	226,393,963	1.2	143,384,492	XXX
14.4 NAIC 4	96,030	1,495,433	3,081,208	0	0	0	4,672,671	0.0	10,169,890	0.1	4,672,671	XXX
14.5 NAIC 5	8,847	42,706	91,016	70,365	56,649	0	269,583	0.0	0	0.0	269,583	XXX
14.6 NAIC 6	0	0	335,325	0	428,481	0	763,806	0.0	272,978	0.0	763,806	XXX
14.7 Totals	197,761,912	798,378,268	1,268,915,989	2,446,486,547	4,410,516,440	0	9,122,059,156	42.0	7,697,037,624	39.6	9,122,059,156	XXX
14.8 Line 14.7 as a % of Col. 7	2.2	8.8	13.9	26.8	48.4	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	0.9	3.7	5.8	11.3	20.3	0.0	42.0	XXX	XXX	XXX	42.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	665,797,723	2,640,466,218	1,058,947,788	1,033,462,469	981,951,502	0	6,380,625,700	29.4	5,675,230,816	29.2	XXX	6,380,625,700
15.2 NAIC 2	329,954,474	1,587,510,550	1,984,150,833	1,257,455,926	673,380,294	0	5,832,452,076	26.9	5,587,581,188	28.7	XXX	5,832,452,076
15.3 NAIC 3	28,021,750	149,044,799	162,670,483	8,375,267	1,067,186	0	349,179,485	1.6	353,491,354	1.8	XXX	349,179,485
15.4 NAIC 4	4,012,462	10,977,627	2,924,136	375,766	0	0	18,289,992	0.1	121,120,640	0.6	XXX	18,289,992
15.5 NAIC 5	165,071	10,827,820	1,780,537	0	0	0	12,773,427	0.1	7,088,107	0.0	XXX	12,773,427
15.6 NAIC 6	805	508,947	202,658	0	0	0	712,411	0.0	5,270,939	0.0	XXX	712,411
15.7 Totals	1,027,952,285	4,399,335,960	3,210,676,435	2,299,669,428	1,656,398,982	0	12,594,033,090	58.0	11,749,783,044	60.4	XXX	12,594,033,090
15.8 Line 15.7 as a % of Col. 7	8.2	34.9	25.5	18.3	13.2	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	4.7	20.3	14.8	10.6	7.6	0.0	58.0	XXX	XXX	XXX	XXX	58.0

(a) Includes $ 4,977,661,203 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 343,375,066 current year of bonds with Z designations and $ 515,410,955 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 $ 1,172,229 current year, $ 1,374,343 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 $ 154,445,468 ; NAIC 2 $ 11,992,333 ; 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	36,034,705	101,724,121	41,181,259	14,972,911	26,145,899	XXX	220,058,895	1.0	122,525,049	0.6	220,058,895	0
1.02 Residential Mortgage-Backed Securities	8,020,190	21,137,730	35,196,506	60,134,221	11,685,316	XXX	136,173,963	0.6	110,028,303	0.6	136,173,963	0
1.03 Commercial Mortgage-Backed Securities	24,991,478	100,046,967	52,612,155	26,976,750	7,147,847	XXX	211,775,196	1.0	223,729,968	1.2	211,775,196	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	69,046,372	222,908,819	128,989,920	102,083,881	44,979,061	XXX	568,008,054	2.6	456,283,320	2.3	568,008,054	0
2. All Other Governments												
2.01 Issuer Obligations	638,765	15,548,892	23,447,518	18,637,966	31,310,172	XXX	89,583,311	0.4	72,290,793	0.4	59,980,467	29,602,844
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	638,765	15,548,892	23,447,518	18,637,966	31,310,172	XXX	89,583,311	0.4	72,290,793	0.4	59,980,467	29,602,844
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	3,000,000	23,500,000	XXX	26,500,000	0.1	22,207,218	0.1	26,500,000	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	3,000,000	23,500,000	XXX	26,500,000	0.1	22,207,218	0.1	26,500,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	8,847	42,706	23,269,533	22,304,497	89,550,295	XXX	135,175,878	0.6	64,178,558	0.3	135,175,878	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	8,847	42,706	23,269,533	22,304,497	89,550,295	XXX	135,175,878	0.6	64,178,558	0.3	135,175,878	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,623,350	16,448,854	46,098,775	161,561,618	534,027,024	XXX	765,759,620	3.5	529,383,949	2.7	744,596,888	21,162,732
5.02 Residential Mortgage-Backed Securities	22,957,807	98,691,232	137,842,223	285,757,278	62,018,677	XXX	607,267,217	2.8	520,997,412	2.7	607,267,217	0
5.03 Commercial Mortgage-Backed Securities	1,299,798	16,292,690	44,671,584	74,235,529	201,864	XXX	136,701,464	0.6	139,490,722	0.7	136,701,464	0
5.04 Other Loan-Backed and Structured Securities	2,826,361	3,069,930	3,910,438	14,403,167	3,296,564	XXX	27,506,460	0.1	3,450,390	0.0	25,000,000	2,506,460
5.05 Totals	34,707,316	134,502,705	232,523,020	535,957,592	599,544,129	XXX	1,537,234,762	7.1	1,193,322,473	6.1	1,513,565,569	23,669,193
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	520,381,398	2,210,724,481	3,286,869,469	3,807,657,385	5,023,983,712	XXX	14,849,616,445	68.4	14,017,299,073	72.1	6,430,861,737	8,418,754,708
6.02 Residential Mortgage-Backed Securities	68,930,422	251,307,405	88,086,436	128,868,574	32,588,953	XXX	569,781,790	2.6	278,823,622	1.4	14,133,197	555,648,593
6.03 Commercial Mortgage-Backed Securities	28,041,227	154,517,238	254,986,756	36,304,231	10,876,794	XXX	484,726,246	2.2	396,728,533	2.0	142,260,585	342,465,660
6.04 Other Loan-Backed and Structured Securities	369,988,458	2,193,369,471	435,154,050	77,641,177	36,020,230	XXX	3,112,173,386	14.3	2,458,872,920	12.6	99,453,838	3,012,719,549
6.05 Totals	987,341,505	4,809,918,594	4,065,096,711	4,050,471,368	5,103,469,689	XXX	19,016,297,867	87.6	17,151,724,148	88.2	6,686,709,357	12,329,588,510
7. Hybrid Securities												
7.01 Issuer Obligations	5,471,393	1,885,571	3,320,039	13,700,672	174,562,076	XXX	198,939,750	0.9	146,345,966	0.8	126,836,206	72,103,544
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	5,471,393	1,885,571	3,320,039	13,700,672	174,562,076	XXX	198,939,750	0.9	146,345,966	0.8	126,836,206	72,103,544
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	128,500,000	0	0	0	0	XXX	128,500,000	0.6	326,675,000	1.7	0	128,500,000
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	834,793	0	0	0	XXX	834,793	0.0	7,507,553	0.0	0	834,793
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	128,500,000	834,793	0	0	0	XXX	129,334,793	0.6	334,182,553	1.7	0	129,334,793

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	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	12,072,149	2,945,683	0	0	XXX	15,017,832	0.1	6,285,639	0.0	5,283,625	9,734,207
10.03 Totals	0	12,072,149	2,945,683	0	0	XXX	15,017,832	0.1	6,285,639	0.0	5,283,625	9,734,207
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	698,658,457	2,346,374,624	3,424,186,593	4,041,835,049	5,903,079,177	XXX	16,414,133,900	75.6	XXX	XXX	7,744,010,071	8,670,123,829
12.02 Residential Mortgage-Backed Securities	99,908,419	371,136,366	261,125,166	474,760,072	106,292,947	XXX	1,313,222,970	6.0	XXX	XXX	757,574,377	555,648,593
12.03 Commercial Mortgage-Backed Securities	54,332,503	270,856,894	352,270,495	137,516,510	18,226,504	XXX	833,202,906	3.8	XXX	XXX	490,737,246	342,465,660
12.04 Other Loan-Backed and Structured Securities	372,814,819	2,197,274,194	439,064,488	92,044,345	39,316,794	XXX	3,140,514,639	14.5	XXX	XXX	124,453,838	3,016,060,802
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	0	12,072,149	2,945,683	0	0	XXX	15,017,832	0.1	XXX	XXX	5,283,625	9,734,207
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	1,225,714,197	5,197,714,228	4,479,592,424	4,746,155,976	6,066,915,422	0	21,716,092,247	100.0	XXX	XXX	9,122,059,156	12,594,033,090
12.10 Line 12.09 as a % of Col. 7	5.6	23.9	20.6	21.9	27.9	0.0	100.0	XXX	XXX	XXX	42.0	58.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,008,876,827	2,338,088,096	3,458,180,380	3,363,506,496	5,132,253,807	XXX	XXX	XXX	15,300,905,605	78.7	6,513,408,383	8,787,497,223
13.02 Residential Mortgage-Backed Securities	133,205,376	368,678,474	214,642,860	168,160,405	25,162,222	XXX	XXX	XXX	909,849,337	4.7	636,018,736	273,830,601
13.03 Commercial Mortgage-Backed Securities	78,259,512	204,310,022	339,182,109	124,472,224	13,725,356	XXX	XXX	XXX	759,949,223	3.9	499,269,894	260,679,329
13.04 Other Loan-Backed and Structured Securities	558,593,538	1,524,938,347	321,603,844	63,112,976	1,582,159	XXX	XXX	XXX	2,469,830,864	12.7	47,188,114	2,422,642,750
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	0	5,185,198	1,100,440	0	0	XXX	XXX	XXX	6,285,639	0.0	1,152,498	5,133,141
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	1,778,935,253	4,441,200,136	4,334,709,633	3,719,252,101	5,172,723,543	0	XXX	XXX	19,446,820,667	100.0	7,697,037,624	11,749,783,044
13.10 Line 13.09 as a % of Col. 9	9.1	22.8	22.3	19.1	26.6	0.0	XXX	XXX	100.0	XXX	39.6	60.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	102,719,336	449,843,397	887,042,546	1,984,738,520	4,319,666,273	XXX	7,744,010,071	35.7	6,513,408,383	33.5	7,744,010,071	XXX
14.02 Residential Mortgage-Backed Securities	38,259,116	125,633,059	173,845,628	346,132,581	73,703,994	XXX	757,574,377	3.5	636,018,736	3.3	757,574,377	XXX
14.03 Commercial Mortgage-Backed Securities	39,299,200	154,400,302	188,475,754	101,212,279	7,349,710	XXX	490,737,246	2.3	499,269,894	2.6	490,737,246	XXX
14.04 Other Loan-Backed and Structured Securities	17,484,260	66,163,568	16,606,378	14,403,167	9,796,464	XXX	124,453,838	0.6	47,188,114	0.2	124,453,838	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	2,337,942	2,945,683	0	0	XXX	5,283,625	0.0	1,152,498	0.0	5,283,625	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	197,761,912	798,378,268	1,268,915,989	2,446,486,547	4,410,516,440	0	9,122,059,156	42.0	7,697,037,624	39.6	9,122,059,156	XXX
14.10 Line 14.09 as a % of Col. 7	2.2	8.8	13.9	26.8	48.4	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	0.9	3.7	5.8	11.3	20.3	0.0	42.0	XXX	XXX	XXX	42.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	595,939,121	1,896,531,227	2,537,144,047	2,057,096,529	1,583,412,905	XXX	8,670,123,829	39.9	8,787,497,223	45.2	XXX	8,670,123,829
15.02 Residential Mortgage-Backed Securities	61,649,303	245,503,308	87,279,538	128,627,491	32,588,953	XXX	555,648,593	2.6	273,830,601	1.4	XXX	555,648,593
15.03 Commercial Mortgage-Backed Securities	15,033,302	116,456,592	163,794,741	36,304,231	10,876,794	XXX	342,465,660	1.6	260,679,329	1.3	XXX	342,465,660
15.04 Other Loan-Backed and Structured Securities	355,330,558	2,131,110,626	422,458,109	77,641,177	29,520,331	XXX	3,016,060,802	13.9	2,422,642,750	12.5	XXX	3,016,060,802
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	0	9,734,207	0	0	0	XXX	9,734,207	0.0	5,133,141	0.0	XXX	9,734,207
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	1,027,952,285	4,399,335,960	3,210,676,435	2,299,669,428	1,656,398,982	0	12,594,033,090	58.0	11,749,783,044	60.4	XXX	12,594,033,090
15.10 Line 15.09 as a % of Col. 7	8.2	34.9	25.5	18.3	13.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.7	20.3	14.8	10.6	7.6	0.0	58.0	XXX	XXX	XXX	XXX	58.0

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	326,675,000	0	0	0	326,675,000
2. Cost of short-term investments acquired	4,881,200,000	0	0	0	4,881,200,000
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	5,079,375,000	0	0	0	5,079,375,000
7. Deduct amortization of premium	0	0	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)	128,500,000	0	0	0	128,500,000
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	128,500,000	0	0	0	128,500,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		24,982,280
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	24,799,442	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	74,740	24,874,182
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(10,640,652)	
	3.2 Section 2, Column 19	(7,091,117)	(17,731,769)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(2,465,078)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		11,247,923
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
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	101,434,109	
	9.2 Section 2, Column 20	(2,064,059)	99,370,050
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		117,781,742
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		117,781,742

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	117,781,742	
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)		117,781,742
4.	Part D, Section 1, Column 6	128,196,826	
5.	Part D, Section 1, Column 7	(10,415,084)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	215,200,285	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		215,200,285
10.	Part D, Section 1, Column 9	221,868,038	
11.	Part D, Section 1, Column 10	(6,667,753)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	26,048,884	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	26,048,884	
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	1,008,722,063	1,008,585,583	136,480	0
3. Accrual of discount	526,213	526,213	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	1,006	1,006	0	0
6. Deduct consideration received on disposals	971,311,478	971,175,000	136,478	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)	37,937,803	37,937,801	2	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,937,803	37,937,801	2	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Site & Building		Omaha	NE	09/15/1940	12/31/2022	11,538,132	0	4,459,105	4,459,105	2,287,618	30,007,671	0	(32,295,289)	0	18,748,800	9,831,869
0299999. Property occupied by the reporting entity - Administrative						11,538,132	0	4,459,105	4,459,105	2,287,618	30,007,671	0	(32,295,289)	0	18,748,800	9,831,869
0399999. Total Property occupied by the reporting entity						11,538,132	0	4,459,105	4,459,105	2,287,618	30,007,671	0	(32,295,289)	0	18,748,800	9,831,869
Ramp B/Central Service		Omaha	NE	09/15/1986	12/31/2022	14,699,415	0	3,762,818	3,762,818	194,651	0	0	(194,651)	0	0	0
0599999. Properties held for sale						14,699,415	0	3,762,818	3,762,818	194,651	0	0	(194,651)	0	0	0
0699999 - Totals						26,237,547	0	8,221,923	8,221,923	2,482,269	30,007,671	0	(32,489,940)	0	18,748,800	9,831,869

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Site & Building	Omaha	NE	12/31/2022	Various	0	0	34,959	34,959
0199999. Acquired by Purchase					0	0	34,959	34,959
0399999 - Totals					0	0	34,959	34,959

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Home Office Site & Building	Omaha	NE	12/31/2022	Assets Retired	772,854	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					772,854	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					772,854	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
20381		WADSWORTH	OH		06/01/2010	6.800	2,662,023	0	0	0	0	0	8,176,200	03/30/2010
20388		VALPARAISO	IN		09/01/2011	5.660	3,168,501	0	0	0	0	0	7,800,000	06/01/2011
20410		RICHMOND	VA		10/17/2012	4.000	7,430,789	0	0	0	0	0	21,000,000	08/20/2012
20413		SHAWNEE	KS		11/20/2018	3.750	24,223,159	0	0	0	0	0	62,379,596	04/02/2013
20417		CARMEL	IN		10/28/2013	3.710	5,286,298	0	0	0	0	0	19,832,550	07/19/2013
20418		SAN RAMON	CA		04/17/2019	4.700	23,372,613	0	0	0	0	0	47,839,317	06/19/2013
20419		ST PAUL	MN		12/14/2022	4.550	6,475,807	0	0	0	0	0	13,950,000	08/08/2013
20421		FULLERTON	CA		12/17/2013	4.720	2,868,749	0	0	0	0	0	9,200,000	09/02/2013
20424		WEST HOLLYWOOD	CA		05/15/2014	4.890	1,186,950	0	0	0	0	0	5,750,000	02/07/2014
20425		LOS ANGELES	CA		05/15/2014	4.890	1,158,347	0	0	0	0	0	4,900,000	02/07/2014
20426		LOS ANGELES	CA		05/15/2014	3.836	2,760,251	0	0	0	0	0	7,150,000	10/15/2020
20428		LOS ANGELES	CA		05/15/2014	3.659	3,959,372	0	0	0	0	0	9,175,000	10/15/2020
20430		BROKEN ARROW	OK		12/14/2022	4.760	9,528,711	0	0	0	0	0	17,000,000	03/20/2014
20434		HUNTINGTON BEACH	CA		11/21/2022	3.990	2,279,969	0	0	0	0	0	14,065,000	07/09/2014
20436		MADISON	WI		12/10/2014	4.150	4,728,474	0	0	0	0	0	9,000,000	09/09/2014
20437		MADISON	WI		12/10/2014	4.150	3,089,270	0	0	0	0	0	6,000,000	09/09/2014
20438		GLEN BURNIE	MD		11/21/2022	4.800	3,990,084	0	0	0	0	0	7,300,000	06/16/2014
20440		WICHITA	KS		11/21/2022	3.680	3,841,886	0	0	0	0	0	15,482,707	05/20/2016
20448		URBANDALE	IA		12/14/2022	3.800	9,076,860	0	0	0	0	0	16,870,000	01/08/2015
20449		ATLANTA	GA		11/20/2018	3.500	21,647,633	0	0	0	0	0	70,429,476	06/25/2019
20450		POMPANO BEACH	FL		03/31/2015	4.000	3,623,465	0	0	0	0	0	8,425,000	01/21/2015
20451		AUSTIN	TX		04/24/2015	3.810	5,052,602	0	0	0	0	0	14,300,000	04/07/2015
20452		MCALLEN	TX		05/27/2015	3.900	4,472,539	0	0	0	0	0	11,200,000	04/01/2015
20454		VALENCIA	CA		07/01/2015	4.250	3,905,525	0	0	0	0	0	10,600,000	05/04/2015
20456		BELLEVUE	WA		06/30/2015	4.450	3,637,497	0	0	0	0	0	13,900,000	03/25/2015
20457		WANAQUE	NJ		07/14/2015	4.000	2,886,828	0	0	0	0	0	9,800,000	06/12/2015
20460		SECAUCUS	NJ		07/29/2015	3.816	9,099,604	0	0	0	0	0	17,600,000	08/16/2019
20461		FRANKLIN	WI		11/20/2018	3.920	4,511,769	0	0	0	0	0	9,280,000	05/18/2021
20462		MINNEAPOLIS	MN		08/19/2015	3.950	3,282,682	0	0	0	0	0	9,300,000	07/10/2015
20463		WAYNE	NJ		11/20/2018	3.909	15,085,426	0	0	0	0	0	37,300,000	02/27/2019
20467		MEMPHIS	TN		08/21/2015	4.100	4,272,640	0	0	0	0	0	8,300,000	07/10/2015
20468		GREENSBORO	NC		09/10/2015	4.000	5,740,408	0	0	0	0	0	12,400,000	08/13/2015
20470		CHARLOTTESVILLE	VA		09/29/2015	4.150	6,310,176	0	0	0	0	0	12,204,706	08/31/2015
20471		PLANO	TX		09/23/2015	3.900	4,618,476	0	0	0	0	0	8,643,357	08/14/2015
20472		ATLANTA	GA		09/30/2015	3.940	2,183,261	0	0	0	0	0	8,250,001	09/02/2015
20473		CHARLOTTESVILLE	VA		11/12/2015	3.850	4,852,393	0	0	0	0	0	12,400,000	10/01/2015
20474		ST. CLOUD	MN		04/17/2019	3.600	8,095,038	0	0	0	0	0	21,100,000	10/02/2015
20476		COLUMBUS	OH		04/17/2019	3.860	12,040,875	0	0	0	0	0	22,275,000	08/28/2015
20477		WESTERVILLE	OH		12/14/2022	4.220	3,436,763	0	0	0	0	0	7,959,091	07/14/2015
20478		WESTMINSTER	CO		11/20/2018	4.050	5,821,293	0	(10,132)	0	0	0	10,600,000	09/09/2015
20479		ALBUQUERQUE	NM		11/20/2018	3.970	5,678,377	0	0	0	0	0	11,323,529	09/24/2015
20480		CHARLOTTESVILLE	VA		11/20/2018	3.830	6,432,502	0	(6,167)	0	0	0	14,190,000	04/15/2015
20483		NEW BERLIN	WI		12/11/2015	3.400	5,299,523	0	0	0	0	0	29,280,000	08/24/2015
20485		LOVELAND	OH		11/20/2018	3.930	8,344,460	0	0	0	0	0	17,095,775	11/24/2015
20486		TUSTIN	CA		11/17/2015	3.840	3,592,935	0	0	0	0	0	7,400,000	05/15/2015
20487		MILWAUKEE	WI		12/18/2015	3.670	4,882,151	0	0	0	0	0	13,240,000	10/26/2022
20489		DENVER	CO		11/21/2018	4.728	15,631,365	0	0	0	0	0	29,000,000	07/26/2022
20493		VERNON	CA		12/03/2015	3.840	2,142,929	0	0	0	0	0	5,200,000	05/15/2015
20494		SEATTLE	WA		11/20/2018	3.800	5,653,897	0	0	0	0	0	15,850,000	09/24/2015
20496		HAMPTON	NH		11/20/2018	3.950	5,291,490	0	0	0	0	0	10,000,000	10/20/2015
20498		MANCHESTER	CT		11/21/2022	4.050	5,725,498	0	0	0	0	0	11,000,000	10/26/2015
20501		ENGLEWOOD	CO		11/20/2018	4.250	4,961,269	0	0	0	0	0	9,800,000	01/18/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
20503		MIDVALE	UT		03/30/2016	4.450	4,031,922	0	0	0	0	0	7,540,000	02/25/2016
20504		COLLEGE PARK	MD		11/21/2022	3.800	4,340,733	0	0	0	0	0	8,200,000	03/04/2016
20505		LOVELAND	CO		11/20/2018	3.850	12,400,641	0	0	0	0	0	21,800,000	05/09/2016
20507		LAUREL	MD		11/21/2022	3.900	6,207,518	0	0	0	0	0	11,100,000	04/10/2016
20510		SEWICKLEY	PA		05/11/2016	3.750	3,361,934	0	0	0	0	0	8,863,349	03/30/2016
20511		SEWICKLEY	PA		11/20/2018	3.750	2,385,070	0	0	0	0	0	6,177,835	03/30/2016
20513		PEPPER PIKE	OH		11/20/2018	3.790	5,943,983	0	0	0	0	0	11,300,000	05/18/2016
20517		LAYTON	UT		11/21/2022	3.900	1,494,349	0	0	0	0	0	3,300,000	06/28/2016
20518		BOISE	ID		11/20/2018	3.800	2,484,875	0	0	0	0	0	5,357,143	06/08/2016
20519		SALT LAKE CITY	UT		11/20/2018	3.650	3,499,001	0	0	0	0	0	6,484,210	08/17/2016
20520		WASHINGTON	PA		11/21/2022	3.940	4,444,747	0	0	0	0	0	11,325,000	05/27/2016
20522		VERNON	CT		11/20/2018	3.700	14,759,588	0	0	0	0	0	32,083,333	06/13/2016
20523		COLUMBUS	OH		12/01/2018	3.500	9,932,352	0	0	0	0	0	18,947,368	06/23/2016
20524		AUSTIN	TX		08/23/2016	3.950	4,259,857	0	0	0	0	0	10,490,000	07/14/2016
20525		SAN JOSE	CA		08/24/2016	3.850	6,124,199	0	0	0	0	0	16,100,000	07/22/2016
20528		WEST HAVEN	CT		11/20/2018	3.700	8,766,301	0	0	0	0	0	17,952,212	06/13/2016
20529		SCOTTSDALE	AZ		09/15/2016	4.050	3,565,226	0	0	0	0	0	7,105,000	07/26/2016
20530		GREENWOOD VILLAGE	CO		11/21/2022	3.950	5,526,792	0	0	0	0	0	9,434,483	07/19/2016
20532		WAUKESHA	WI		11/20/2018	3.800	4,651,327	0	0	0	0	0	7,800,000	07/14/2016
20533		VIRGINIA BEACH	VA		11/20/2018	3.630	6,530,253	0	0	0	0	0	22,525,000	10/06/2016
20534		CHESAPEAKE	VA		01/03/2017	3.650	3,895,947	0	0	0	0	0	8,080,000	10/24/2016
20535		COLUMBUS	OH		11/20/2018	3.750	5,263,196	0	0	0	0	0	9,130,000	10/05/2016
20537		COLUMBUS	OH		11/20/2018	3.430	8,488,235	0	0	0	0	0	16,570,000	10/25/2016
20538		COLUMBUS	OH		11/21/2022	3.430	6,944,920	0	0	0	0	0	12,100,000	10/25/2016
20539		LONG BEACH	CA		11/20/2018	3.680	8,863,656	0	0	0	0	0	29,600,000	10/27/2016
20541		STANHOPE	NJ		11/20/2018	3.260	10,453,460	0	2,193	0	0	0	25,000,000	01/05/2017
20542		BROOKFIELD	WI		11/20/2018	3.500	4,177,136	0	0	0	0	0	8,510,000	09/16/2016
20543		DENVER	CO		11/21/2022	3.970	9,461,854	0	0	0	0	0	16,800,000	11/08/2016
20547		BOHEMIA	NY		01/11/2017	3.810	10,600,637	0	0	0	0	0	21,353,271	10/25/2016
20548		PAOLI	PA		11/20/2018	4.200	14,248,497	0	0	0	0	0	26,156,250	01/11/2017
20549		PALM DESERT	CA		02/23/2017	4.680	4,993,113	0	0	0	0	0	11,850,000	01/17/2017
20550		RENO	NV		04/03/2017	4.850	3,239,863	0	0	0	0	0	9,840,000	03/01/2017
20551		ARLINGTON	VA		08/01/2017	4.550	9,056,800	0	0	0	0	0	15,800,000	06/09/2017
20554		NORWALK	CA		03/01/2017	4.170	7,352,635	0	0	0	0	0	22,200,000	01/30/2017
20555		SANTA FE SPRINGS	CA		11/20/2018	4.170	8,021,056	0	0	0	0	0	22,971,429	01/30/2017
20556		WORTHINGTON	OH		08/01/2017	4.600	7,142,444	0	0	0	0	0	12,230,000	03/01/2017
20558		SAN DIEGO	CA		03/16/2017	4.220	7,816,000	0	0	0	0	0	14,540,206	02/13/2017
20559		VANCOUVER	WA		04/25/2017	4.290	2,151,972	0	0	0	0	0	4,031,429	03/10/2017
20560		MCCANDLESS TOWNSHIP	PA		11/20/2018	4.290	12,050,788	0	(10,265)	0	0	0	21,300,000	03/30/2017
20561		IRVING	TX		04/27/2017	4.550	16,034,024	0	0	0	0	0	30,000,000	03/23/2017
20562		MONROE TOWNSHIP	NJ		07/06/2017	4.550	8,011,093	0	0	0	0	0	14,200,000	06/01/2017
20564		BLOOMINGTON	IN		06/13/2017	4.240	10,567,325	0	0	0	0	0	20,500,000	04/18/2017
20565		MORRISTOWN	NJ		06/01/2017	4.350	11,486,385	0	0	0	0	0	22,421,053	05/02/2017
20567		MADISON	WI		11/20/2018	4.060	6,544,894	0	0	0	0	0	10,940,000	05/09/2017
20568		PORTLAND	OR		11/20/2018	4.250	4,876,934	0	0	0	0	0	12,200,000	05/31/2017
20569		BUENA PARK	CA		11/20/2018	4.200	6,122,786	0	0	0	0	0	13,330,000	05/01/2017
20571		FLORENCE	KY		07/06/2017	4.060	8,626,193	0	0	0	0	0	15,880,000	06/13/2017
20572		BLOOMINGTON	MN		11/20/2018	3.960	4,304,236	0	0	0	0	0	8,265,873	06/05/2017
20573		BLOOMINGTON	MN		07/14/2017	3.960	2,969,923	0	0	0	0	0	7,785,000	06/05/2017
20576		LOUISVILLE	KY		08/15/2017	4.140	3,651,744	0	0	0	0	0	6,375,000	06/28/2017
20577		ROSWELL	GA		06/12/2019	3.850	12,556,163	0	0	0	0	0	35,500,000	07/06/2017
20578		SALT LAKE CITY	UT		11/20/2018	4.050	6,503,086	0	0	0	0	0	22,916,667	08/02/2017

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20579		HOLBROOK	NY		11/20/2018	3.940	6,928,822	0	0	0	0	0	11,998,942	06/16/2020
20580		DRAPER	UT		09/20/2017	4.090	8,140,188	0	0	0	0	0	15,000,000	08/22/2017
20586		OVIEDO	FL		11/20/2018	4.060	7,242,789	0	0	0	0	0	24,600,000	10/04/2017
20589		WARMINSTER	PA		11/20/2018	3.830	13,963,800	0	0	0	0	0	25,700,000	11/06/2017
20590		COLONIAL HEIGHTS	VA		11/20/2018	4.360	9,144,532	0	0	0	0	0	18,300,000	10/25/2017
20591		HAUPPAUGE	NY		11/29/2017	4.290	9,648,575	0	0	0	0	0	17,000,000	10/26/2017
20594		CORONA	CA		11/20/2018	3.800	5,176,343	0	0	0	0	0	10,165,000	11/28/2017
20595		DOWNERS GROVE	IL		01/30/2018	3.890	6,975,098	0	0	0	0	0	12,200,000	10/04/2017
20596		PITTSBURGH	PA		11/20/2018	3.800	9,069,017	0	0	0	0	0	17,100,000	01/16/2018
20597		ST. LOUIS	MO		08/26/2019	4.010	3,317,238	0	0	0	0	0	5,662,338	12/08/2017
20598		OVERLAND PARK	KS		03/07/2018	3.970	6,716,535	0	0	0	0	0	10,100,000	01/17/2018
20599		ST. LOUIS	MO		03/28/2018	4.070	6,126,103	0	0	0	0	0	10,700,000	01/19/2018
20601		HOLBROOK	NY		07/09/2018	4.210	7,000,000	0	0	0	0	0	14,100,000	01/11/2018
20603		LENEXA	KS		04/18/2018	4.180	7,968,109	0	0	0	0	0	13,231,788	04/05/2018
20604		STRONGSVILLE	OH		04/19/2018	4.190	9,258,532	0	0	0	0	0	14,700,000	03/26/2018
20605		WILMINGTON	NC		03/28/2018	4.410	6,469,965	0	0	0	0	0	11,225,000	02/21/2018
20606		MELVILLE	NY		06/19/2018	4.390	12,466,736	0	0	0	0	0	24,600,000	02/28/2018
20607		SPANAWAY	WA		04/05/2018	4.490	10,669,861	0	0	0	0	0	26,000,000	03/02/2018
20608		AUSTIN	TX		05/02/2018	4.740	7,163,308	0	0	0	0	0	13,800,000	03/21/2018
20609		GREENWOOD VILLAGE	CO		11/20/2018	4.580	11,348,470	0	0	0	0	0	18,100,000	03/07/2018
20611		MELBOURNE	FL		05/16/2018	4.750	4,672,701	0	0	0	0	0	10,850,000	03/27/2018
20614		RICHMOND	VA		11/20/2018	4.300	18,000,000	0	0	0	0	0	31,500,000	03/15/2018
20616		COMMERCE CITY	CO		08/30/2018	4.550	6,255,430	0	0	0	0	0	10,000,000	08/08/2018
20617		COMMERCE CITY	CO		05/15/2018	4.430	4,832,430	0	0	0	0	0	7,600,000	04/20/2018
20618		TEMPE	AZ		08/20/2018	3.940	13,500,000	0	0	0	0	0	26,700,000	05/04/2022
20619		ST. PETERSBURG	FL		07/11/2019	4.290	5,794,065	0	0	0	0	0	15,020,000	05/18/2018
20621		BURBANK	CA		08/20/2018	4.470	16,405,100	0	0	0	0	0	30,400,000	04/03/2018
20626		EASTLAKE	OH		06/22/2018	4.620	3,790,079	0	0	0	0	0	10,590,000	05/23/2018
20627		SUMMERVILLE	SC		06/28/2018	4.650	4,346,428	0	0	0	0	0	7,250,000	05/30/2018
20630		NEWPORT BEACH	CA		11/21/2022	4.580	6,057,582	0	0	0	0	0	16,700,000	06/01/2018
20631		NEWPORT BEACH	CA		07/19/2018	4.580	2,019,194	0	0	0	0	0	5,600,000	06/01/2018
20634		SEATTLE	WA		07/26/2018	4.580	3,445,708	0	0	0	0	0	7,850,000	06/13/2018
20635		SEATTLE	WA		07/26/2018	4.580	1,935,261	0	0	0	0	0	4,850,000	06/13/2018
20636		MEMPHIS	TN		08/01/2018	4.550	6,198,489	0	0	0	0	0	11,000,000	06/12/2018
20637		SAN FRANCISCO	CA		08/21/2018	4.750	5,565,093	0	0	0	0	0	13,370,000	07/31/2018
20638		SOLON	OH		09/26/2018	4.400	11,243,749	0	0	0	0	0	18,910,000	08/24/2018
20641		CERRITOS	CA		11/20/2018	4.510	6,205,934	0	0	0	0	0	13,400,000	07/24/2018
20642		OREM	UT		12/01/2018	4.630	4,640,445	0	0	0	0	0	9,350,000	08/31/2018
20643		VIRGINIA BEACH	VA		10/01/2018	4.390	7,878,514	0	0	0	0	0	14,800,000	09/07/2018
20644		NORTH CHARLESTON	SC		09/26/2018	4.310	5,600,000	0	0	0	0	0	11,900,000	08/06/2018
20646		BALDWIN PARK	CA		11/01/2018	4.610	23,729,143	0	0	0	0	0	50,800,000	08/28/2018
20647		SAINT CLOUD	FL		10/12/2018	4.300	5,237,583	0	0	0	0	0	28,400,000	08/09/2018
20648		SARASOTA	FL		10/12/2018	4.300	7,137,945	0	0	0	0	0	27,200,000	08/10/2018
20649		TAMPA	FL		10/12/2018	4.300	10,614,217	0	0	0	0	0	29,600,000	08/09/2018
20652		DENVER	CO		10/23/2018	4.520	6,773,799	0	0	0	0	0	10,500,000	09/19/2018
20654		COSTA MESA	CA		11/21/2022	4.580	3,028,269	0	0	0	0	0	7,500,000	10/18/2018
20656		LAS VEGAS	NV		07/31/2019	5.140	10,454,128	0	0	0	0	0	17,769,231	03/22/2019
20657		AGOURA HILLS	CA		12/04/2018	4.540	5,597,359	0	0	0	0	0	13,600,000	11/01/2018
20658		VAN NUYS	CA		12/05/2018	4.680	6,407,085	0	0	0	0	0	20,800,000	10/10/2018
20660		GAINESVILLE	GA		12/10/2018	4.700	6,325,000	0	0	0	0	0	12,500,000	10/22/2018
20663		MEDFORD	NY		12/13/2018	4.590	17,738,535	0	0	0	0	0	30,000,000	11/01/2018
20664		CHANDLER	AZ		12/13/2018	4.630	13,083,266	0	0	0	0	0	23,200,000	11/07/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
20667		CONROE	TX		02/05/2019	4.650	7,871,962	0	0	0	0	0	14,200,000	01/16/2019
20670		COLORADO SPRINGS	CO		03/07/2019	4.500	5,622,792	0	0	0	0	0	10,200,000	01/30/2019
20671		ST. LOUIS	MO		02/07/2019	4.520	4,211,050	0	0	0	0	0	7,070,000	01/11/2019
20674		EDISON TOWNSHIP	NJ		05/01/2019	4.400	10,106,959	0	0	0	0	0	19,500,000	02/20/2019
20675		VIRGINIA BEACH	VA		02/20/2019	5.620	7,800,000	0	0	0	0	0	42,400,000	01/08/2019
20676		GAINESVILLE	FL		03/09/2020	4.260	6,064,661	0	0	0	0	0	12,550,000	09/12/2018
20681		ARNOLD	MD		03/26/2019	4.400	10,143,029	0	0	0	0	0	17,700,000	12/04/2018
20682		KENT	WA		03/26/2019	4.400	10,622,119	0	0	0	0	0	18,775,000	12/03/2018
20683		MILWAUKEE	WI		04/11/2019	4.610	7,500,000	0	0	0	0	0	13,880,000	03/12/2019
20685		POWAY	CA		06/12/2019	4.200	11,919,126	0	0	0	0	0	34,000,000	05/28/2019
20689		OXNARD	CA		04/24/2019	4.410	10,062,917	0	0	0	0	0	20,340,000	02/22/2019
20690		SPARKS	NV		04/25/2019	4.460	6,333,365	0	0	0	0	0	10,850,000	03/07/2019
20692		CHICAGO	IL		05/08/2019	4.170	5,479,227	0	0	0	0	0	8,800,000	03/06/2019
20693		MILWAUKEE	WI		06/12/2019	4.590	14,977,943	0	0	0	0	0	26,500,000	03/21/2019
20695		LOUISVILLE	KY		08/26/2019	4.210	5,769,429	0	0	0	0	0	10,050,000	03/25/2019
20696		CENTENNIAL	CO		03/09/2020	4.350	10,251,335	0	0	0	0	0	16,500,000	04/30/2019
20697		NAPA	CA		06/11/2019	4.040	5,623,311	0	0	0	0	0	12,560,000	04/23/2019
20698		LOUISVILLE	KY		07/25/2019	4.070	17,244,298	0	0	0	0	0	30,000,000	06/19/2019
20699		NATIONAL CITY	CA		07/17/2019	4.290	5,530,099	0	0	0	0	0	10,500,000	04/25/2019
20700		RIVERSIDE	CA		06/06/2019	4.330	7,990,920	0	0	0	0	0	15,450,000	04/27/2019
20701		PALM DESERT	CA		06/20/2019	4.110	5,495,341	0	0	0	0	0	20,700,000	05/17/2019
20702		MIDDLEBURG HEIGHTS	OH		07/11/2019	3.930	7,499,450	0	0	0	0	0	11,820,000	04/30/2019
20703		SANTA BARBARA	CA		07/09/2019	4.330	5,650,060	0	0	0	0	0	13,100,000	05/21/2019
20704		SANTA BARBARA	CA		07/09/2019	4.150	2,088,156	0	0	0	0	0	4,050,000	05/22/2019
20705		RIVERSIDE	CA		06/27/2019	4.170	4,692,633	0	0	0	0	0	7,970,000	05/09/2019
20706		SAN DIEGO	CA		06/20/2019	4.200	14,082,381	0	0	0	0	0	33,500,000	04/30/2019
20707		SANTA ANA	CA		06/12/2019	4.050	7,592,291	0	0	0	0	0	13,800,000	04/22/2019
20710		SAN MARCOS	CA		07/11/2019	4.110	5,508,511	0	0	0	0	0	11,385,000	05/29/2019
20715		CARLSBAD	CA		08/01/2019	3.860	5,903,435	0	0	0	0	0	10,660,000	06/07/2019
20716		GARDEN CITY	NY		08/22/2019	3.700	13,250,000	0	0	0	0	0	37,400,000	06/28/2019
20717		MELBOURNE	FL		07/16/2019	4.050	6,244,743	0	0	0	0	0	11,740,000	05/27/2019
20718		DEER PARK	NY		08/28/2019	3.800	5,747,925	0	0	0	0	0	11,400,000	07/10/2019
20719		COLLIERVILLE	TN		08/15/2019	4.050	7,363,698	0	0	0	0	0	12,360,000	06/18/2019
20721		HOUSTON	TX		09/26/2019	3.700	10,533,870	0	0	0	0	0	16,950,000	09/30/2019
20722		COMMERCE CITY	CO		09/18/2019	3.700	19,246,226	0	0	0	0	0	34,700,000	07/22/2019
20724		RONKONKOMA	NY		09/24/2019	3.710	4,743,424	0	0	0	0	0	9,300,000	08/27/2019
20725		HUMBLE	TX		03/09/2020	3.700	9,857,823	0	0	0	0	0	16,300,000	09/03/2019
20726		SAN MARCOS	CA		09/10/2019	3.770	4,932,504	0	0	0	0	0	9,250,000	08/02/2019
20727		SANTA CLARA	CA		09/10/2019	3.700	5,163,622	0	0	0	0	0	17,300,000	08/01/2019
20729		NEWPORT BEACH	CA		10/23/2019	3.350	6,418,462	0	0	0	0	0	15,100,000	10/01/2019
20730		BELMONT	NC		10/09/2019	3.700	8,841,105	0	0	0	0	0	13,300,000	08/24/2019
20731		MOORESVILLE	NC		10/29/2019	3.990	3,693,776	0	0	0	0	0	6,100,000	09/03/2019
20732		DULUTH	GA		10/23/2019	3.600	7,312,246	0	0	0	0	0	11,500,000	08/27/2019
20733		SAN RAMON	CA		10/30/2019	3.870	15,074,457	0	0	0	0	0	26,900,000	09/03/2019
20734		EAGAN	MN		11/13/2019	3.500	4,194,220	0	0	0	0	0	7,320,000	10/08/2019
20735		MINNEAPOLIS	MN		11/13/2019	3.500	5,898,122	0	0	0	0	0	10,070,000	10/10/2019
20736		SAN ANTONIO	TX		11/04/2019	3.800	4,000,000	0	0	0	0	0	8,680,000	10/18/2019
20737		SAN ANTONIO	TX		11/04/2019	3.800	4,360,000	0	0	0	0	0	10,780,000	10/18/2019
20738		WATCHUNG	NJ		11/14/2019	3.500	5,248,594	0	0	0	0	0	10,300,000	10/04/2019
20739		KISSIMMEE	FL		11/14/2019	3.400	17,190,913	0	0	0	0	0	59,500,000	10/04/2019
20740		POMPANO BEACH	FL		11/19/2019	3.700	5,653,444	0	0	0	0	0	9,200,000	10/18/2019
20741		BROOKHAVEN	NY		01/16/2020	3.500	14,850,000	0	0	0	0	0	24,800,000	09/18/2019

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20742		RICHMOND	VA		12/10/2019	3.590	6,468,001	0	0	0	0	0	16,400,000	10/28/2019
20743		POWAY	CA		01/14/2020	3.600	5,095,082	0	0	0	0	0	8,375,000	12/04/2019
20744		GARDENA	CA		11/15/2019	3.600	7,679,314	0	0	0	0	0	14,200,000	09/27/2019
20745		BALTIMORE	MD		11/27/2019	3.430	18,631,001	0	0	0	0	0	31,600,000	10/09/2019
20746		UNIVERSITY CITY	MO		12/03/2019	3.550	4,086,973	0	0	0	0	0	6,560,000	09/30/2019
20747		LOS ANGELES	CA		12/12/2019	3.600	13,202,285	0	0	0	0	0	23,400,000	09/23/2019
20748		BROOKLAWN	NJ		01/16/2020	3.450	18,202,468	0	0	0	0	0	31,700,000	11/08/2019
20749		GARDENA	CA		12/12/2019	3.250	23,000,000	0	0	0	0	0	42,720,000	10/18/2019
20750		PARMA	OH		02/04/2020	3.570	4,058,726	0	0	0	0	0	6,340,000	12/12/2019
20751		ALBUQUERQUE	NM		01/15/2020	3.750	7,196,676	0	0	0	0	0	15,150,000	12/12/2019
20752		ATLANTA	GA		01/14/2020	3.550	16,239,134	0	0	0	0	0	27,500,000	12/13/2019
20753		SEATTLE	WA		03/05/2020	3.600	6,068,108	0	0	0	0	0	12,900,000	01/02/2020
20754		MECHANICSVILLE	VA		01/31/2020	3.500	5,306,008	0	0	0	0	0	14,200,000	01/06/2020
20755		KANSAS CITY	MO		01/30/2020	4.020	7,256,194	0	0	0	0	0	11,000,000	05/20/2019
20756		OMAHA	NE		02/21/2020	3.650	22,620,000	0	0	0	0	0	31,200,000	09/30/2019
20757		GARDENA	CA		01/30/2020	3.770	6,900,000	0	0	0	0	0	14,000,000	01/16/2020
20758		MEMPHIS	TN		02/13/2020	3.820	2,605,844	0	0	0	0	0	3,993,962	12/10/2019
20759		COLLIERVILLE	TN		03/05/2020	3.920	3,629,437	0	0	0	0	0	5,860,645	12/05/2019
20760		ST LOUIS PARK	MN		02/12/2020	3.520	9,257,468	0	0	0	0	0	15,382,514	12/23/2019
20761		HOUSTON	TX		03/09/2020	3.290	16,075,000	0	0	0	0	0	30,200,000	01/10/2020
20762		DENVER	CO		03/05/2020	3.640	5,501,172	0	0	0	0	0	9,430,000	02/11/2020
20763		SPRINGFIELD	NJ		06/29/2020	3.750	5,633,372	0	0	0	0	0	10,900,000	03/14/2020
20764		ALBUQUERQUE	NM		04/08/2020	3.550	9,514,000	0	0	0	0	0	14,500,000	03/20/2020
20765		ELIZABETH	NJ		04/29/2020	3.400	17,000,000	0	0	0	0	0	27,700,000	03/21/2020
20766		SACRAMENTO	CA		04/08/2020	3.000	4,912,746	0	0	0	0	0	8,360,000	02/26/2020
20767		LOS ANGELES	CA		04/28/2020	3.400	6,637,297	0	0	0	0	0	10,700,000	03/23/2020
20769		CHESTER	VA		06/01/2020	3.300	5,694,679	0	0	0	0	0	13,900,000	04/03/2020
20770		HIGHLAND HEIGHTS	OH		06/24/2020	3.550	8,498,177	0	0	0	0	0	16,000,000	06/03/2020
20771		INVER GROVE HEIGHTS	MN		05/14/2020	3.150	4,606,383	0	0	0	0	0	6,545,000	09/16/2022
20772		MEMPHIS	TN		05/20/2020	3.700	9,523,172	0	0	0	0	0	20,100,000	04/03/2020
20773		SANTA ANA	CA		06/10/2020	3.850	7,326,983	0	0	0	0	0	17,600,000	05/12/2020
20774		LOS ANGELES	CA		06/01/2020	3.800	4,050,650	0	0	0	0	0	11,590,909	04/15/2020
20775		LOS ANGELES	CA		06/01/2020	3.800	4,765,471	0	0	0	0	0	14,722,222	04/24/2020
20776		ACWORTH	GA		05/28/2020	3.500	15,037,500	0	0	0	0	0	30,090,015	04/27/2020
20777		BAYTOWN	TX		06/04/2020	4.000	5,030,000	0	0	0	0	0	9,500,000	04/23/2020
20778		DENVER	CO		07/28/2020	3.500	10,433,612	0	0	0	0	0	19,900,000	06/10/2020
20779		SOUTH GATE	CA		08/06/2020	4.438	15,443,548	0	0	0	0	0	58,700,000	09/02/2022
20781		MELVILLE	NY		07/15/2020	3.500	17,174,779	0	0	0	0	0	33,500,000	06/16/2020
20782		PHOENIX	AZ		08/13/2020	4.000	5,538,630	0	0	0	0	0	10,500,000	06/02/2020
20783		HUNTINGTON BEACH	CA		07/09/2020	3.400	15,700,000	0	0	0	0	0	30,400,000	06/03/2020
20784		LENEXA	KS		08/12/2020	3.750	3,053,829	0	0	0	0	0	5,590,000	06/26/2020
20785		WALTHAM	MA		09/01/2020	3.350	3,731,775	0	0	0	0	0	7,111,111	07/23/2020
20786		BAKERSFIELD	CA		08/28/2020	3.550	8,000,000	0	0	0	0	0	15,700,000	07/14/2020
20787		SANTA ANA	CA		09/16/2020	3.300	5,508,203	0	0	0	0	0	29,250,000	07/10/2020
20789		ORLANDO	FL		09/16/2020	2.900	12,105,838	0	0	0	0	0	46,100,000	08/05/2020
20790		PHOENIX	AZ		08/27/2020	3.650	9,079,294	0	0	0	0	0	15,700,000	07/30/2020
20791		LIBERTYVILLE	IL		11/21/2022	3.040	15,327,263	0	0	0	0	0	25,500,000	09/02/2020
20792		FLORENCE	KY		10/13/2020	3.250	7,982,681	0	0	0	0	0	11,300,000	09/03/2020
20793		RIVERSIDE	CA		11/05/2020	3.250	6,235,431	0	0	0	0	0	13,400,000	09/18/2020
20794		WOODBRIDGE TOWNSHIP	NJ		10/15/2020	2.600	19,285,709	0	0	0	0	0	34,200,000	08/27/2020
20795		EAST RUTHERFORD	NJ		10/21/2020	3.000	8,500,000	0	0	0	0	0	17,300,000	09/14/2020
20796		MCCOOK	IL		09/29/2020	2.700	13,375,000	0	0	0	0	0	25,500,000	08/27/2020

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20797		LINDEN	NJ		10/27/2020	2.580	13,000,000	0	0	0	0	0	37,700,000	09/08/2020
20798		SALT LAKE CITY	UT		11/05/2020	2.950	15,529,593	0	0	0	0	0	37,800,000	10/08/2020
20799		MEMPHIS	TN		10/22/2020	3.400	7,088,797	0	0	0	0	0	10,800,000	09/02/2020
20800		VANCOUVER	WA		11/19/2020	3.000	4,788,045	0	0	0	0	0	12,250,000	09/20/2020
20801		MEMPHIS	TN		12/11/2020	3.040	17,057,273	0	0	0	0	0	32,098,684	11/04/2020
20802		SAN RAFAEL	CA		11/18/2020	2.800	9,000,000	0	0	0	0	0	18,225,000	09/29/2020
20805		DRAPER	UT		01/21/2021	2.950	5,119,696	0	0	0	0	0	12,191,667	12/15/2020
20806		AURORA	CO		01/15/2021	3.050	17,699,349	0	0	0	0	0	29,491,304	11/19/2020
20807		MEMPHIS	TN		12/17/2020	3.160	5,364,645	0	0	0	0	0	8,666,667	10/03/2020
20808		TORRANCE	CA		12/10/2020	3.350	18,581,438	0	0	0	0	0	46,172,000	11/10/2020
20809		LINDENHURST	NY		12/15/2020	3.100	5,686,059	0	0	0	0	0	11,100,000	11/04/2020
20810		ALBUQUERQUE	NM		01/26/2021	3.150	5,998,271	0	0	0	0	0	9,073,171	01/26/2021
20811		LOUISVILLE	KY		01/21/2021	2.900	11,166,078	0	0	0	0	0	19,432,258	12/09/2020
20812		SOMERS POINT	NJ		02/12/2021	2.900	10,125,000	0	0	0	0	0	20,775,000	11/20/2020
20813		SAN JOSE	CA		01/14/2021	2.870	5,150,000	0	0	0	0	0	10,520,714	11/10/2020
20814		FONTANA	CA		03/18/2021	3.250	7,536,872	0	0	0	0	0	14,473,333	02/11/2021
20816		HAUPPAUGE	NY		02/19/2021	3.110	5,000,171	0	0	0	0	0	13,475,000	12/15/2020
20818		LOS ANGELES	CA		02/23/2021	3.670	2,330,694	0	0	0	0	0	5,242,616	10/15/2020
20819		GRAND PRAIRIE	TX		01/27/2021	2.650	6,210,000	0	0	0	0	0	11,753,651	11/11/2020
20820		ONTARIO	CA		02/16/2021	2.950	7,364,825	0	0	0	0	0	11,884,783	01/15/2021
20821		DOWNEY	CA		02/26/2021	2.950	3,444,941	0	0	0	0	0	6,898,551	12/09/2020
20822		MASPETH	NY		02/25/2021	3.290	14,779,764	0	0	0	0	0	40,765,000	01/15/2021
20824		CINCINNATI	OH		03/04/2021	3.210	6,413,123	0	0	0	0	0	9,637,333	01/07/2021
20825		WHITTIER	CA		02/26/2021	3.050	4,200,000	0	0	0	0	0	8,061,290	01/14/2021
20826		FULLERTON	CA		02/26/2021	3.050	4,700,000	0	0	0	0	0	9,259,701	01/14/2021
20827		ALBUQUERQUE	NM		03/10/2021	3.000	8,907,311	0	0	0	0	0	16,900,000	02/01/2021
20828		LONGMONT	CO		03/09/2021	7.120	7,485,549	0	0	0	0	0	13,725,000	01/12/2021
20829		HANOVER	MD		03/30/2021	2.900	10,470,000	0	0	0	0	0	19,990,671	12/18/2020
20830		HAZELWOOD	MO		03/30/2021	3.030	9,000,000	0	0	0	0	0	12,672,000	02/25/2021
20831		MILPITAS	CA		03/16/2021	3.150	9,657,052	0	0	0	0	0	14,533,333	02/02/2021
20832		DALLAS	TX		04/15/2021	3.060	5,884,149	0	0	0	0	0	9,815,764	03/11/2021
20833		SEWELL	NJ		04/15/2021	3.040	10,590,000	0	0	0	0	0	17,868,983	03/15/2021
20834		INDEPENDENCE	OH		07/08/2021	2.250	7,408,827	0	0	0	0	0	21,970,000	04/29/2021
20835		RICHMOND	VA		05/04/2021	3.080	9,000,000	0	0	0	0	0	19,063,636	03/09/2021
20836		PETALUMA	CA		04/14/2021	3.000	6,000,000	0	0	0	0	0	13,500,000	02/20/2021
20837		ST LOUIS	MO		05/03/2021	3.350	9,030,147	0	0	0	0	0	16,178,846	03/25/2021
20838		BLOOMINGTON	IN		05/18/2021	2.720	5,654,245	0	0	0	0	0	10,960,000	04/13/2021
20839		PARMA HEIGHTS	OH		06/24/2021	3.080	7,862,075	0	0	0	0	0	10,960,000	04/07/2021
20840		SANTA ROSA	CA		05/25/2021	3.350	7,276,659	0	0	0	0	0	14,550,000	03/19/2021
20841		BRENTWOOD	MO		11/21/2022	2.780	29,352,019	0	0	0	0	0	61,590,323	03/26/2021
20842		TIGARD	OR		06/29/2021	2.890	11,151,480	0	0	0	0	0	22,636,842	04/30/2021
20843		KATY	TX		05/03/2021	2.920	8,500,000	0	0	0	0	0	13,976,771	04/15/2021
20844		CINCINNATI	OH		06/01/2021	3.270	7,273,666	0	0	0	0	0	10,755,924	04/28/2021
20845		PHOENIX	AZ		06/22/2021	3.360	6,740,594	0	0	0	0	0	15,067,500	04/21/2021
20846		NASHVILLE	TN		06/01/2021	3.160	8,156,945	0	0	0	0	0	20,100,000	04/13/2021
20848		ZIONSVILLE	IN		06/30/2021	2.860	12,500,000	0	0	0	0	0	22,747,178	02/11/2021
20849		CANTON	OH		07/22/2021	3.110	21,689,533	0	0	0	0	0	41,307,692	05/25/2021
20850		FLAGSTAFF	AZ		06/17/2021	3.310	12,005,527	0	0	0	0	0	20,000,000	04/09/2021
20851		PENNSAUKEN	NJ		08/30/2021	3.410	5,700,000	0	0	0	0	0	11,087,671	06/11/2021
20853		MADISON	TN		09/29/2021	3.250	11,972,136	0	0	0	0	0	38,750,000	06/16/2021
20854		NORWALK	CA		07/15/2021	3.410	3,895,474	0	0	0	0	0	9,000,000	05/21/2021
20855		VANCOUVER	WA		02/15/2022	3.210	12,250,000	0	0	0	0	0	23,210,526	09/27/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
20857		POWDER SPRINGS	GA		07/27/2021	2.660	12,000,000	0	0	0	0	0	21,800,000	05/17/2021
20858		MILPITAS	CA		07/09/2021	3.230	10,703,766	0	0	0	0	0	15,895,954	05/21/2021
20859		TUSTIN	CA		07/29/2021	3.140	14,735,851	0	0	0	0	0	28,473,404	06/07/2021
20860		PROVIDENCE	UT		08/12/2021	3.470	8,294,154	0	0	0	0	0	13,304,348	06/23/2021
20861		MILWAUKEE	WI		08/05/2021	3.460	9,078,925	0	0	0	0	0	14,124,528	07/07/2021
20862		BAYSIDE	WI		09/30/2021	3.010	9,502,809	0	0	0	0	0	18,125,000	07/20/2021
20863		DOWNEY	CA		07/29/2021	2.590	16,588,392	0	0	0	0	0	31,250,000	06/07/2021
20865		SPRINGFIELD	VA		09/01/2021	3.290	5,362,713	0	0	0	0	0	11,800,000	07/22/2021
20866		CHULA VISTA	CA		09/29/2021	3.160	7,750,202	0	0	0	0	0	16,800,000	08/26/2021
20867		ORLANDO	FL		08/27/2021	3.370	6,339,915	0	0	0	0	0	13,000,000	08/01/2021
20868		THOUSAND OAKS	CA		10/05/2021	3.330	24,464,284	0	0	0	0	0	61,129,032	08/02/2021
20869		BUENA PARK	CA		10/06/2021	2.950	12,703,143	0	0	0	0	0	32,500,000	08/21/2021
20871		ST LOUIS	MO		10/05/2021	3.140	10,777,715	0	0	0	0	0	17,000,000	08/27/2021
20872		LONG BEACH	NY		10/22/2021	3.000	24,260,282	0	0	0	0	0	87,500,000	09/09/2021
20876		BEVERLY HILLS	CA		09/30/2021	6.570	11,000,000	0	0	0	0	0	41,928,966	07/26/2021
20877		AMITYVILLE	NY		11/23/2021	2.980	11,000,000	0	0	0	0	0	20,200,000	09/20/2021
20878		SACRAMENTO	CA		10/22/2021	2.700	6,000,000	0	0	0	0	0	9,216,000	09/09/2021
20879		RENO	NV		10/29/2021	2.700	12,000,000	0	0	0	0	0	29,914,286	07/12/2021
20880		SOUTH PASADENA	FL		11/16/2021	2.940	11,000,000	0	0	0	0	0	22,296,387	08/27/2021
20881		PALM HARBOR	FL		11/16/2021	2.940	12,750,000	0	0	0	0	0	26,100,000	08/27/2021
20882		MILWAUKEE	WI		11/04/2021	3.220	9,927,013	0	0	0	0	0	14,886,719	10/05/2021
20883		BRIDGETON	MO		11/10/2021	3.040	13,231,015	0	0	0	0	0	21,956,627	09/30/2021
20884		NEW YORK	NY		11/18/2021	3.250	20,579,554	0	0	0	0	0	34,000,000	10/03/2021
20885		RIVERSIDE	CA		10/28/2021	2.850	7,000,000	0	0	0	0	0	13,740,741	10/06/2021
20886		GARLAND	TX		11/15/2021	3.370	9,718,590	0	0	0	0	0	16,956,522	09/30/2021
20887		REDWOOD CITY	CA		11/17/2021	2.720	10,465,993	0	0	0	0	0	18,254,072	09/01/2021
20888		MILWAUKEE	WI		10/28/2021	2.800	8,301,025	0	0	0	0	0	13,940,000	09/07/2021
20889		YORK	PA		12/08/2021	2.740	9,000,000	0	0	0	0	0	15,390,000	09/17/2021
20890		SANTA MARIA	CA		11/08/2021	3.090	11,500,000	0	0	0	0	0	17,718,519	09/30/2021
20891		FREDERICK	MD		11/29/2021	2.940	17,000,000	0	0	0	0	0	29,595,455	10/27/2021
20893		POWELL	OH		01/18/2022	3.240	3,912,223	0	0	0	0	0	6,750,000	11/03/2021
20894		MINNETONKA	MN		12/09/2021	2.970	18,479,607	0	0	0	0	0	30,636,444	10/25/2021
20895		CHICAGO	IL		01/27/2022	3.290	7,091,993	0	0	0	0	0	17,350,000	12/13/2021
20896		COLUMBUS	OH		11/21/2022	3.080	22,964,521	0	0	0	0	0	38,866,936	11/18/2021
20897		BEAVERTON	OR		01/27/2022	3.080	13,268,836	0	0	0	0	0	29,954,118	12/14/2021
20898		MILWAUKEE	WI		02/24/2022	2.830	21,656,992	0	0	0	0	0	49,700,000	01/05/2022
20899		PHOENIX	AZ		02/01/2022	3.570	12,283,033	0	0	0	0	0	22,000,000	12/10/2021
20900		HASLET	TX		02/15/2022	3.390	12,167,965	0	0	0	0	0	21,000,000	12/21/2021
20901		SEATTLE	WA		03/03/2022	3.480	7,404,275	0	0	0	0	0	13,600,000	12/21/2021
20902		SACRAMENTO	CA		02/08/2022	3.020	10,000,000	0	0	0	0	0	20,400,000	01/11/2022
20903		YORK	PA		02/17/2022	3.050	5,355,000	0	0	0	0	0	10,100,000	12/16/2021
20904		LOS ANGELES	CA		02/24/2022	3.390	12,200,000	0	0	0	0	0	22,000,000	01/12/2022
20905		SEATTLE	WA		02/17/2022	3.310	7,336,993	0	0	0	0	0	11,200,000	01/11/2022
20906		WINTER PARK	FL		03/01/2022	3.180	12,000,000	0	0	0	0	0	23,000,000	01/14/2022
20907		BUENA PARK	CA		03/03/2022	3.320	15,150,565	0	0	0	0	0	25,000,000	02/01/2022
20908		VENICE	FL		04/06/2022	3.430	10,381,896	0	0	0	0	0	16,600,000	02/10/2022
20909		VERONA	WI		04/28/2022	2.930	11,984,869	0	0	0	0	0	20,850,000	02/10/2022
20910		FREMONT	CA		03/11/2022	3.360	27,141,718	0	0	0	0	0	41,000,000	01/28/2022
20911		NILES	IL		04/19/2022	3.340	8,700,000	0	0	0	0	0	19,300,000	03/14/2022
20912		COLUMBUS	OH		07/01/2022	3.390	16,000,000	0	0	0	0	0	24,500,000	04/06/2022
20913		PLAYA DEL REY	CA		04/14/2022	3.220	22,000,000	0	0	0	0	0	72,000,000	03/04/2022
20914		ALLENDALE	NJ		04/28/2022	3.350	12,731,021	0	0	0	0	0	24,000,000	03/17/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
20915		VISTA	CA		05/25/2022	3.470	19,065,947	0	0	0	0	0	40,540,000	04/11/2022
20916		VISTA	CA		05/25/2022	3.470	11,390,046	0	0	0	0	0	24,177,879	04/11/2022
20917		ORION TOWNSHIP	MI		10/26/2022	3.590	21,954,615	0	0	0	0	0	41,500,000	09/22/2022
20918		NEW BRITAIN	CT		04/27/2022	3.880	10,000,000	0	0	0	0	0	22,100,000	03/29/2022
20919		LITTLETON	CO		08/17/2022	3.770	7,000,000	0	0	0	0	0	12,900,000	06/07/2022
20920		SOLON	OH		05/17/2022	3.290	24,000,000	0	0	0	0	0	44,664,828	03/24/2022
20922		MILWAUKEE	WI		05/26/2022	3.480	11,984,509	0	0	0	0	0	19,000,000	04/11/2022
20923		CHICAGO	IL		05/12/2022	3.580	8,750,000	0	0	0	0	0	13,738,815	04/12/2022
20924		CORAL SPRINGS	FL		07/14/2022	3.500	9,439,934	0	0	0	0	0	17,052,500	05/19/2022
20925		DALLAS	TX		04/28/2022	3.480	5,000,000	0	0	0	0	0	9,990,000	03/24/2022
20926		MILWAUKEE	WI		05/26/2022	3.470	9,211,081	0	0	0	0	0	14,420,000	04/13/2022
20927		PALM BEACH GARDENS	FL		09/12/2022	3.670	15,000,000	0	0	0	0	0	37,500,000	07/19/2022
20928		ST PETERS	MO		06/30/2022	3.980	11,795,898	0	0	0	0	0	27,000,000	05/05/2022
20929		SHORT HILLS	NJ		06/29/2022	3.980	5,708,152	0	0	0	0	0	9,700,000	04/19/2022
20930		HENDERSON	NV		06/29/2022	4.070	9,928,369	0	0	0	0	0	16,610,000	06/08/2022
20931		WEST CHESTER	PA		09/28/2022	3.950	12,500,000	0	0	0	0	0	21,500,000	05/12/2022
20932		COLORADO SPRINGS	CO		07/07/2022	4.280	11,000,000	0	0	0	0	0	22,500,000	06/03/2022
20933		CHICAGO	IL		06/21/2022	4.390	22,000,000	0	0	0	0	0	41,040,000	04/26/2022
20935		WEST DUNDEE	IL		06/22/2022	4.450	11,180,000	0	0	0	0	0	24,600,000	05/19/2022
20936		CLARKSVILLE	IN		07/26/2022	4.670	11,418,400	0	0	0	0	0	20,400,000	05/17/2022
20937		ROSWELL	GA		09/13/2022	4.480	12,250,000	0	0	0	0	0	22,600,000	07/08/2022
20938		CARSON	CA		07/27/2022	4.830	15,900,014	0	0	0	0	0	33,500,000	05/18/2022
20939		SAVANNAH	GA		07/27/2022	4.710	21,263,321	0	0	0	0	0	34,220,000	06/16/2022
20940		COLORADO SPRINGS	CO		09/20/2022	5.350	3,450,000	0	0	0	0	0	5,875,000	08/08/2022
20941		SUWANEE	GA		09/08/2022	5.250	6,775,000	0	0	0	0	0	13,400,000	07/22/2022
20942		ITASCA	IL		09/01/2022	5.100	18,100,000	0	0	0	0	0	36,600,000	07/18/2022
20943		SAN DIEGO	CA		10/06/2022	4.930	15,486,128	0	0	0	0	0	31,400,000	08/26/2022
20944		SAN DIEGO	CA		10/06/2022	5.140	5,223,877	0	0	0	0	0	9,900,000	08/26/2022
20945		SAN DIEGO	CA		10/06/2022	4.930	5,792,940	0	0	0	0	0	10,200,000	08/26/2022
20946		SAN DIEGO	CA		10/06/2022	5.140	4,190,089	0	0	0	0	0	7,930,000	08/26/2022
20947		SAN DIEGO	CA		10/06/2022	4.930	7,810,482	0	0	0	0	0	17,500,000	08/26/2022
20949		ELKRIDGE	MD		09/28/2022	5.100	8,500,000	0	0	0	0	0	18,100,000	08/09/2022
20950		DUBLIN	OH		09/15/2022	4.850	17,650,000	0	0	0	0	0	35,500,000	08/24/2022
20951		RANCHO CUCAMONGA	CA		10/18/2022	4.960	5,992,737	0	0	0	0	0	11,600,000	09/07/2022
20952		AKRON	OH		09/08/2022	5.050	5,000,000	0	0	0	0	0	7,450,000	08/17/2022
20953		CHULA VISTA	CA		10/25/2022	4.920	16,275,000	0	0	0	0	0	35,500,000	08/19/2022
20954		WEST BLOOMFIELD TWSP	MI		10/28/2022	4.930	4,991,516	0	0	0	0	0	8,750,000	10/05/2022
20955		CORAOPOLIS	PA		11/08/2022	4.900	9,000,000	0	0	0	0	0	19,800,000	09/16/2022
20956		DENVER	CO		10/25/2022	4.870	10,000,000	0	0	0	0	0	17,939,130	08/31/2022
20957		OCEANSIDE	CA		10/28/2022	5.250	8,590,135	0	0	0	0	0	15,130,625	09/16/2022
20959		KENNESAW	GA		12/05/2022	5.650	24,100,000	0	0	0	0	0	43,500,000	10/14/2022
20963		COLUMBUS	OH		12/15/2022	5.780	6,000,000	0	0	0	0	0	14,080,000	10/11/2022
30052		NASHVILLE	TN		06/27/2019	5.520	17,851,989	0	13,575	0	0	0	30,985,100	12/05/2018
30054		CHICAGO	IL		02/02/2022	5.850	29,636,007	0	17,141	0	0	0	46,005,330	09/23/2021
40116		GARDENA	CA		02/28/2003	4.625	75,832	0	0	0	0	0	475,300	12/06/2002
40124		GROVER BEACH	CA		03/12/2003	4.875	43,500	0	0	0	0	0	367,500	12/13/2002
40137		LAKEWOOD	CA		03/12/2003	6.750	37,926	0	0	0	0	0	980,000	01/16/2003
40139		SEQUIM	WA		03/12/2003	6.375	33,761	0	0	0	0	0	1,172,600	12/10/2002
40151		SUWANEE	GA		03/30/2003	4.750	147,621	0	0	0	0	0	556,000	03/14/2003
40166		EL MONTE	CA		04/14/2003	6.625	11,347	0	0	0	0	0	1,185,800	04/01/2003
40172		FARMINGTON	UT		04/14/2003	6.500	16,661	0	0	0	0	0	1,058,400	01/31/2003
40185		PLEASANTON	TX		04/25/2003	6.625	37,769	0	0	0	0	0	915,000	04/15/2003

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
40192		LOS ANGELES	CA		05/23/2003	4.250	228,598	0	0	0	0	0	994,700	05/01/2003
40195		NEWARK	NJ		05/23/2003	4.500	26,750	0	0	0	0	0	1,063,300	05/01/2003
40196		OCEANSIDE	CA		05/23/2003	6.625	16,226	0	0	0	0	0	622,300	05/01/2003
40211		OCEANSIDE	CA		05/30/2003	6.625	10,817	0	0	0	0	0	416,500	05/15/2003
40225		CHULA VISTA	CA		05/30/2003	6.250	45,427	0	0	0	0	0	1,058,400	09/19/2002
40239		PLANO	TX		06/20/2003	6.500	18,582	0	0	0	0	0	611,800	06/02/2003
40243		FONTANA	CA		12/14/2022	6.250	110,560	0	0	0	0	0	1,331,911	01/12/2006
40259		PHOENIX	AZ		06/27/2003	4.125	115,930	0	0	0	0	0	498,800	06/16/2003
40283		CORONA	CA		07/24/2003	4.250	89,762	0	0	0	0	0	347,900	04/02/2003
40286		SLOATSBURG	NY		07/05/2017	4.500	14,055	0	0	0	0	0	411,600	05/30/2003
40287		SAN DIEGO	CA		07/24/2003	6.625	92,138	0	0	0	0	0	1,607,200	07/15/2003
40295		WOODLAND HILLS	CA		08/25/2003	6.500	201,741	0	0	0	0	0	759,500	08/01/2003
40298		ROSEVILLE	CA		08/25/2003	4.750	88,630	0	0	0	0	0	365,400	05/27/2003
40305		LOS GATOS	CA		08/25/2003	4.875	260,149	0	0	0	0	0	3,087,000	08/15/2003
40327		BEL AIR	MD		09/26/2003	5.750	37,939	0	0	0	0	0	837,900	09/15/2003
40328		BEL AIR	MD		09/26/2003	5.750	39,114	0	0	0	0	0	896,700	09/15/2003
40334		DUBLIN	CA		10/22/2003	4.250	38,060	0	0	0	0	0	911,400	10/01/2003
40344		FAYETTEVILLE	NC		10/27/2003	4.375	338,473	0	0	0	0	0	1,029,000	08/25/2003
40362		LAGUNA BEACH	CA		11/25/2003	6.875	47,942	0	0	0	0	0	803,600	11/17/2003
40388		CARMICHAEL	CA		07/01/2017	5.625	331,688	0	0	0	0	0	1,474,900	09/11/2003
40413		BEL AIR	MD		02/27/2004	6.250	74,343	0	0	0	0	0	1,065,600	02/01/2004
40414		BEL AIR	MD		02/27/2004	6.250	97,752	0	0	0	0	0	1,393,200	02/01/2004
40444		HILLSIDE	NJ		04/22/2004	4.750	39,418	0	0	0	0	0	875,000	02/27/2004
40472		LOUISVILLE	CO		06/28/2004	4.500	219,516	0	0	0	0	0	759,500	04/07/2004
40487		GARDEN GROVE	CA		07/29/2004	4.625	960,430	0	0	0	0	0	3,699,500	06/11/2004
40515		HOUSTON	TX		09/01/2004	7.250	140,898	0	0	0	0	0	1,396,500	07/13/2004
40542		ROSEVILLE	CA		11/01/2004	6.750	152,306	0	0	0	0	0	2,263,800	08/27/2004
40595		ELK GROVE	CA		12/15/2004	4.875	1,030,110	0	0	0	0	0	5,032,300	10/14/2004
40640		SHELBY TOWNSHIP	MI		01/18/2005	4.000	174,782	0	0	0	0	0	540,000	11/23/2004
40644		LAS VEGAS	NV		02/16/2005	5.000	610,873	0	0	0	0	0	1,837,500	12/01/2004
40672		ALBUQUERQUE	NM		09/02/2014	5.000	1,343,188	0	17,394	0	0	0	2,570,000	06/20/2017
40771		DALLAS	TX		05/18/2005	6.250	269,268	0	0	0	0	0	997,150	02/28/2005
40809		SHAKOPEE	MN		06/01/2005	4.250	343,917	0	0	0	0	0	1,274,000	03/29/2005
40824		SAN ANTONIO	TX		07/01/2017	6.250	156,985	0	0	0	0	0	1,014,300	03/14/2005
40825		SANDY	UT		06/15/2005	4.250	45,987	0	0	0	0	0	490,000	04/07/2005
40852		WASHINGTON	DC		07/15/2005	6.375	311,484	0	0	0	0	0	1,837,500	07/01/2005
40874		COLORADO SPRINGS	CO		08/01/2005	4.000	269,355	0	0	0	0	0	1,764,000	05/25/2005
40888		SAN PEDRO	CA		03/28/2016	4.000	123,924	0	0	0	0	0	686,000	10/13/1997
40889		SIGNAL HILL	CA		03/28/2016	4.250	91,974	0	0	0	0	0	480,200	02/19/1997
40909		ANAHEIM	CA		09/15/2005	4.250	64,805	0	0	0	0	0	661,500	09/30/1998
40913		REDWOOD CITY	CA		09/15/2005	4.500	104,601	0	0	0	0	0	1,131,900	08/01/2005
40914		REDWOOD CITY	CA		09/15/2005	4.500	100,173	0	0	0	0	0	935,900	08/01/2005
40953		CHIEFLAND	FL		12/14/2022	5.625	213,477	0	0	0	0	0	2,058,000	08/25/2005
40970		TULSA	OK		10/17/2005	4.500	94,559	0	0	0	0	0	416,500	08/30/2005
40971		CORONA	CA		10/17/2005	4.500	135,352	0	0	0	0	0	735,000	08/16/2005
40987		RIVERSIDE	CA		11/01/2005	6.000	130,233	0	0	0	0	0	1,239,700	09/05/2005
40992		BURLINGTON	KY		11/15/2005	4.125	294,107	0	0	0	0	0	1,433,250	07/05/2005
40996		SAN JOSE	CA		11/15/2005	5.875	1,670,648	0	0	0	0	0	5,733,000	08/26/2005
41031		FORT WORTH	TX		12/14/2022	6.000	135,913	0	0	0	0	0	840,350	10/11/2005
41038		ALPHARETTA	GA		01/03/2006	4.625	263,774	0	0	0	0	0	784,000	11/11/2005
41076		SAN JOSE	CA		03/01/2006	3.625	296,065	0	0	0	0	0	1,474,900	05/28/1997
41077		CLAREMONT	CA		03/01/2006	3.625	369,117	0	0	0	0	0	1,617,000	03/01/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
41078		SAN JOSE	CA		03/01/2006	3.625	305,663	0	0	0	0	0	1,278,900	05/21/1997
41134		MIAMI	FL		06/03/2006	4.500	319,677	0	0	0	0	0	1,837,500	04/29/2006
41147		PORTLAND	ME		07/06/2006	4.375	177,057	0	0	0	0	0	612,500	05/25/2006
41159		MIAMI	FL		07/17/2006	4.500	56,224	0	0	0	0	0	303,800	04/29/2006
41160		MIAMI	FL		07/17/2006	4.250	104,721	0	0	0	0	0	686,000	05/04/2006
41168		TARPON SPRINGS	FL		07/17/2006	6.875	393,311	0	0	0	0	0	2,180,500	07/17/2006
41180		SAN JOSE	CA		08/01/2006	7.000	467,311	0	0	0	0	0	2,695,000	06/14/2006
41197		OCEANSIDE	CA		12/14/2022	6.750	311,495	0	0	0	0	0	1,911,000	07/18/2006
41214		SALINA	NY		10/04/2006	4.875	111,241	0	0	0	0	0	607,600	08/23/2006
41215		HOUSTON	TX		10/04/2006	4.500	141,547	0	0	0	0	0	822,500	07/21/2006
41260		ATASCOCITA	TX		12/14/2022	4.250	154,168	0	0	0	0	0	784,000	10/27/2006
41294		TUALATIN	OR		02/12/2007	4.500	208,354	0	0	0	0	0	735,000	11/16/2006
41297		CLAYTON	MO		12/14/2022	6.500	211,502	0	0	0	0	0	1,764,000	12/13/2006
41303		WESTCHESTER	CA		02/12/2007	4.500	372,491	0	0	0	0	0	1,127,000	01/11/2007
41304		PLYMOUTH	MN		02/12/2007	4.375	320,083	0	0	0	0	0	1,073,100	01/03/2007
41310		MEMPHIS	TN		03/05/2007	4.500	286,456	0	0	0	0	0	796,250	01/19/2007
41341		LAS VEGAS	NV		04/09/2007	6.625	913,685	0	0	0	0	0	2,352,000	02/05/2007
41342		HENDERSON	CO		04/09/2007	6.625	829,963	0	0	0	0	0	2,205,000	02/05/2007
41363		SAN ANTONIO	TX		12/14/2022	6.500	154,503	0	0	0	0	0	1,793,400	03/22/2007
41381		POCATELLO	ID		05/04/2007	3.375	698,434	0	0	0	0	0	1,739,500	03/23/2007
41392		LAKEWOOD	CO		06/04/2007	4.750	319,838	0	0	0	0	0	1,857,100	03/27/2007
41393		KING GEORGE	VA		06/04/2007	4.875	1,384,701	0	0	0	0	0	3,283,000	03/29/2007
41399		NEW CASTLE	PA		06/04/2007	4.750	271,735	0	0	0	0	0	873,670	03/15/2007
41404		CINCINNATI	OH		06/04/2007	4.875	239,992	0	0	0	0	0	906,500	11/28/2000
41405		LEESBURG	VA		06/04/2007	4.875	296,244	0	0	0	0	0	771,750	06/01/2007
41418		PALM DESERT	CA		11/20/2018	4.625	423,963	0	0	0	0	0	1,764,000	05/29/2007
41420		GREENVILLE	SC		07/02/2007	4.875	319,913	0	0	0	0	0	1,274,000	05/04/2007
41430		LONGMONT	CO		11/20/2018	4.750	257,579	0	0	0	0	0	1,256,850	05/17/2007
41450		NEW BRUNSWICK	NJ		08/17/2007	3.875	939,842	0	0	0	0	0	8,207,500	05/30/2007
41456		UNION CITY	CA		11/20/2018	4.125	598,154	0	0	0	0	0	3,704,400	08/01/2007
41457		UNION CITY	CA		08/17/2007	4.125	416,088	0	0	0	0	0	1,739,500	08/01/2007
41460		WESTMINSTER	CO		08/17/2007	5.125	503,857	0	0	0	0	0	1,176,000	08/01/2007
41465		SAN JOSE	CA		08/17/2007	4.875	1,834,745	0	0	0	0	0	3,787,700	08/01/2007
41477		AUBURN HILLS	MI		09/10/2007	5.000	382,649	0	0	0	0	0	1,347,500	10/10/2000
41489		FAIRBURN	GA		12/14/2022	5.375	563,697	0	0	0	0	0	1,602,300	07/18/2007
41497		LAS VEGAS	NV		09/10/2007	4.875	337,432	0	0	0	0	0	1,340,150	07/31/2007
41514		FRESNO	CA		12/14/2022	6.438	866,207	0	0	0	0	0	2,018,800	11/01/2007
41520		SALT LAKE CITY	UT		11/15/2007	5.000	818,257	0	0	0	0	0	2,229,500	11/01/2007
41524		LONG BEACH	CA		12/14/2022	5.500	221,603	0	0	0	0	0	509,600	11/01/2007
41551		CLEARFIELD	UT		11/15/2007	5.125	385,539	0	0	0	0	0	891,800	09/06/2007
41552		ROY	UT		11/15/2007	5.000	567,503	0	0	0	0	0	1,330,350	09/06/2007
41558		TUCSON	AZ		11/15/2007	5.000	707,974	0	0	0	0	0	1,538,600	11/01/2007
41565		OJAI	CA		12/14/2007	5.000	1,020,213	0	0	0	0	0	2,116,800	12/01/2007
41571		WILLIAMSBURG	VA		12/14/2007	5.125	416,889	0	0	0	0	0	1,337,700	12/01/2007
41579		ROSWELL	GA		12/14/2007	5.500	372,926	0	0	0	0	0	877,100	12/01/2007
41596		SEATTLE	WA		12/14/2007	5.375	699,401	0	0	0	0	0	2,425,500	12/01/2007
41616		BALTIMORE	MD		12/14/2007	4.750	646,456	0	0	0	0	0	1,470,000	12/07/2007
41621		GARNER	NC		12/14/2007	4.875	240,439	0	0	0	0	0	847,700	12/12/2007
41622		BAYTOWN	TX		11/20/2018	4.500	1,451,369	0	0	0	0	0	3,170,300	12/13/2007
41626		DENVER	CO		12/21/2007	4.375	1,474,561	0	0	0	0	0	4,111,100	12/13/2007
41633		KANNAPOLIS	NC		12/21/2007	4.750	604,312	0	0	0	0	0	1,146,600	12/14/2007
41636		BOISE	ID		12/14/2022	5.500	649,231	0	0	0	0	0	1,225,000	12/20/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
41638		POMONA	CA		12/21/2007	4.625	1,511,236	0	0	0	0	0	4,312,000	11/15/2007
41646		PAPILLION	NE		02/14/2008	6.875	141,526	0	0	0	0	0	690,900	02/01/2008
41648		HOUSTON	TX		02/14/2008	4.750	417,271	0	0	0	0	0	784,000	02/01/2008
41660		MORRISTOWN	NJ		02/14/2008	6.375	36,749	0	0	0	0	0	1,617,000	02/01/2008
41673		PORTSMOUTH	VA		02/14/2008	4.750	462,051	0	0	0	0	0	1,068,200	02/01/2008
41676		BOUNTIFUL	UT		02/14/2008	6.500	126,129	0	0	0	0	0	705,600	12/07/2007
41685		CORAL GABLES	FL		02/14/2008	4.500	301,166	0	0	0	0	0	686,000	02/01/2008
41697		SAN MARCOS	CA		02/14/2008	4.625	798,954	0	0	0	0	0	1,519,000	02/01/2008
41698		SAN ANTONIO	TX		12/01/2018	4.500	532,509	0	0	0	0	0	1,225,000	02/01/2008
41701		GILBERT	AZ		03/14/2008	4.875	587,799	0	0	0	0	0	1,220,100	03/01/2008
41702		SAN RAMON	CA		03/14/2008	4.625	254,008	0	0	0	0	0	994,700	03/01/2008
41704		SPARKS	NV		03/14/2008	4.875	860,525	0	0	0	0	0	2,062,900	03/01/2008
41721		PHOENIXVILLE	PA		03/14/2008	5.000	557,225	0	0	0	0	0	1,274,000	03/01/2008
41725		MANTECA	CA		03/14/2008	4.625	282,196	0	0	0	0	0	975,100	03/01/2008
41727		SEATTLE	WA		03/14/2008	4.750	223,594	0	0	0	0	0	1,063,300	03/01/2008
41737		DES MOINES	IA		03/14/2008	4.750	224,179	0	0	0	0	0	509,600	03/01/2008
41738		DANBURY	CT		03/14/2008	4.875	834,886	0	0	0	0	0	1,911,000	03/01/2008
41740		MIDVALE	UT		03/14/2008	5.250	911,412	0	0	0	0	0	2,288,300	03/01/2008
41754		LOGAN	UT		04/14/2008	4.875	287,543	0	0	0	0	0	784,000	12/04/2007
41756		CUMMING	GA		04/14/2008	6.500	256,752	0	0	0	0	0	943,250	01/18/2008
41761		ELIZABETHTOWN	KY		04/14/2008	6.875	127,013	0	0	0	0	0	2,445,100	04/01/2008
41764		CRYSTAL LAKE	IL		04/14/2008	6.375	422,081	0	0	0	0	0	1,127,000	04/01/2008
41766		BERMUDA DUNES	CA		04/14/2008	4.875	871,377	0	0	0	0	0	1,613,500	04/01/2008
41771		OFALLON	MO		04/14/2008	4.625	335,272	0	0	0	0	0	766,500	04/01/2008
41775		WATKINSVILLE	GA		04/14/2008	4.750	839,862	0	0	0	0	0	1,592,500	04/01/2008
41779		CORPUS CHRISTI	TX		04/14/2008	4.625	216,670	0	0	0	0	0	731,500	04/01/2008
41781		CHADLER	AZ		04/14/2008	4.500	38,151	0	0	0	0	0	4,363,450	02/05/2008
41783		MORROW	GA		04/14/2008	6.250	180,516	0	0	0	0	0	700,000	01/21/2008
41787		ALHAMBRA	CA		04/14/2008	4.625	1,395,715	0	0	0	0	0	2,626,400	04/01/2008
41801		REDWOOD CITY	CA		05/09/2008	4.625	372,983	0	0	0	0	0	975,100	05/01/2008
41806		TWENTYNINE PALMS	CA		11/20/2018	4.625	1,042,577	0	0	0	0	0	2,205,000	02/08/2008
41807		PASO ROBLES	CA		11/20/2018	4.625	327,007	0	0	0	0	0	754,600	05/01/2008
41808		PASO ROBLES	CA		11/20/2018	4.625	327,007	0	0	0	0	0	754,600	05/01/2008
41810		LOS ANGELES	CA		11/20/2018	4.500	1,036,932	0	0	0	0	0	3,273,200	05/01/2008
41821		PETERSBURG	VA		05/09/2008	4.625	860,797	0	0	0	0	0	1,964,900	05/01/2008
41833		ATLANTA	GA		05/09/2008	4.500	1,353,359	0	0	0	0	0	2,572,500	05/01/2008
41836		TEMPE	AZ		06/12/2008	4.875	74,233	0	0	0	0	0	460,600	06/01/2008
41840		LONG BEACH	CA		06/12/2008	6.000	154,639	0	0	0	0	0	1,087,800	06/01/2008
41841		FAYETTEVILLE	NC		06/12/2008	6.500	257,763	0	0	0	0	0	837,900	06/01/2008
41842		COLUMBIA	MO		06/12/2008	6.375	602,803	0	0	0	0	0	2,205,000	02/20/2008
41844		PASADENA	MD		06/12/2008	4.625	484,592	0	0	0	0	0	1,099,000	06/01/2008
41850		ROCKY RIVER	OH		06/12/2008	6.250	49,508	0	0	0	0	0	931,000	06/01/2008
41851		ERIE	PA		06/12/2008	6.250	29,859	0	0	0	0	0	612,500	06/01/2008
41855		GEORGETOWN	KY		06/12/2008	6.375	374,772	0	0	0	0	0	883,750	03/06/2008
41856		SAUSALITO	CA		06/12/2008	4.625	345,102	0	0	0	0	0	1,460,200	06/01/2008
41883		PORT ANGELES	WA		12/14/2022	5.625	639,050	0	0	0	0	0	1,424,500	07/01/2008
41896		CORTE MADERA	CA		07/14/2008	4.875	291,758	0	0	0	0	0	720,300	07/01/2008
41898		PHOENIX	AZ		07/14/2008	5.000	312,073	0	0	0	0	0	941,500	07/01/2008
41899		MELBOURNE	FL		07/14/2008	5.000	220,944	0	0	0	0	0	529,200	07/01/2008
41905		BOONE	NC		11/21/2022	4.875	235,964	0	0	0	0	0	514,500	07/01/2008
41909		MESA	AZ		07/14/2008	5.125	218,127	0	0	0	0	0	769,300	07/01/2008
41910		BEND	OR		07/14/2008	5.000	295,648	0	0	0	0	0	882,000	07/01/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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41920		FAIRVIEW	NC		07/14/2008	5.000	588,997	0	0	0	0	0	1,424,500	07/01/2008
41933		LAS VEGAS	NV		08/13/2008	5.000	1,022,498	0	0	0	0	0	2,244,200	08/01/2008
41934		SEATTLE	WA		08/13/2008	6.750	241,613	0	0	0	0	0	4,784,500	08/01/2008
41951		AUSTIN	TX		11/20/2018	4.750	355,824	0	0	0	0	0	823,200	08/01/2008
41958		NIAGRA FALLS	NY		09/11/2008	5.125	308,368	0	0	0	0	0	1,029,000	09/01/2008
41960		BAYTOWN	TX		09/11/2008	5.125	590,504	0	0	0	0	0	1,891,400	09/01/2008
41966		STAFFORD	TX		09/11/2008	4.625	285,245	0	0	0	0	0	661,500	09/01/2008
41971		GOLETA	CA		09/11/2008	7.000	38,404	0	0	0	0	0	1,151,500	09/01/2008
41976		BETHEL	CT		09/11/2008	5.000	332,693	0	0	0	0	0	719,810	09/01/2008
41977		GREELEY	CO		09/11/2008	4.750	351,467	0	0	0	0	0	686,000	09/01/2008
41980		ORION TOWNSHIP	MI		09/11/2008	5.250	229,503	0	0	0	0	0	718,830	09/01/2008
41983		ROSWELL	GA		09/11/2008	5.125	369,448	0	0	0	0	0	1,140,230	09/01/2008
41987		RIVERSIDE	CA		11/21/2022	5.000	1,217,490	0	0	0	0	0	2,247,000	10/01/2008
41994		HIGH POINT	NC		10/10/2008	5.500	168,212	0	0	0	0	0	486,500	10/01/2008
42006		PASADENA	MD		12/14/2022	6.625	427,320	0	0	0	0	0	1,512,630	10/01/2008
42008		TUCSON	AZ		10/10/2008	5.500	1,369,100	0	0	0	0	0	3,067,750	10/01/2008
42013		LAREDO	TX		11/21/2022	4.875	447,152	0	0	0	0	0	794,500	11/01/2008
42014		ROCHESTER HILLS	MI		11/13/2008	5.000	150,805	0	0	0	0	0	493,500	11/01/2008
42018		HAMBURG	NY		11/13/2008	5.125	183,101	0	0	0	0	0	376,250	04/12/2008
42020		MIAMI	FL		11/13/2008	6.875	43,485	0	0	0	0	0	548,450	11/01/2008
42024		WEST BOUNTIFUL	UT		11/13/2008	5.125	202,562	0	0	0	0	0	858,900	11/01/2008
42029		PORTAGE	MI		11/13/2008	5.000	272,468	0	0	0	0	0	899,150	11/01/2008
42030		SPARTA	MI		11/13/2008	5.125	179,616	0	0	0	0	0	543,550	11/01/2008
42031		HASTINGS	MI		11/13/2008	5.125	107,769	0	0	0	0	0	317,450	11/01/2008
42033		DENVER	CO		11/13/2008	4.875	222,672	0	0	0	0	0	504,420	11/01/2008
42040		PLANO	TX		11/13/2008	5.250	535,148	0	0	0	0	0	1,167,600	11/01/2008
42041		DUNWOODY	GA		11/13/2008	5.000	324,305	0	0	0	0	0	707,000	11/01/2008
42043		AUBURN HILLS	MI		12/01/2018	4.750	427,339	0	0	0	0	0	945,000	10/16/2008
42044		DECATUR	AL		12/11/2008	4.875	1,331,536	0	0	0	0	0	3,185,000	09/15/2008
42046		COLORADO SPRINGS	CO		12/11/2008	5.000	1,040,342	0	0	0	0	0	2,506,000	10/20/2008
42053		SACHSE	TX		12/11/2008	5.000	519,276	0	0	0	0	0	1,470,000	10/17/2008
42055		PFLUGERVILLE	TX		12/11/2008	4.875	634,017	0	0	0	0	0	1,473,500	09/30/2008
42057		SOUTH HOUSTON	TX		12/01/2018	5.125	258,515	0	0	0	0	0	1,361,675	09/18/2008
42065		PORTLAND	OR		01/14/2009	4.750	357,724	0	0	0	0	0	1,009,400	01/01/2009
42067		SANTA CLARA	CA		02/12/2009	4.750	234,180	0	0	0	0	0	686,000	04/26/2000
42069		TEMPE	AZ		11/20/2018	4.750	383,473	0	0	0	0	0	1,617,000	12/11/2008
42070		BOISE	ID		02/12/2009	5.000	251,590	0	0	0	0	0	720,300	11/21/2008
42072		WEST COVINA	CA		02/12/2009	7.250	41,779	0	0	0	0	0	1,298,500	01/15/2009
42073		PONTIAC	MI		02/12/2009	4.750	501,359	0	0	0	0	0	1,261,750	01/08/2009
42076		MONROVIA	CA		02/12/2009	4.875	278,401	0	0	0	0	0	867,300	01/07/2009
42077		HOUSTON	TX		02/12/2009	4.750	435,261	0	0	0	0	0	1,151,500	12/09/2008
42078		CULLMAN	AL		02/12/2009	4.875	196,452	0	0	0	0	0	620,830	12/31/2008
42079		CORONA	CA		02/12/2009	7.375	202,821	0	0	0	0	0	857,500	02/01/2009
42080		COVINA	CA		02/12/2009	7.375	162,313	0	0	0	0	0	695,800	02/01/2009
42081		SUN VALLEY	CA		11/20/2018	4.500	632,872	0	0	0	0	0	3,645,600	02/01/2009
42084		KATY	TX		03/12/2009	5.000	746,193	0	0	0	0	0	1,960,000	07/18/2008
42090		RALEIGH	NC		03/12/2009	5.000	313,378	0	0	0	0	0	681,100	03/01/2009
42091		TUKWILA	WA		03/12/2009	5.000	754,578	0	0	0	0	0	2,009,000	12/16/2008
42092		VALLEJO	CA		12/14/2022	7.375	172,026	0	0	0	0	0	465,500	02/11/1999
42096		GARDEN GROVE	CA		04/13/2009	5.000	151,394	0	0	0	0	0	421,400	04/01/2009
42101		RODEO	CA		12/14/2022	7.375	752,968	0	0	0	0	0	1,500,380	05/01/2009
42103		OMAHA	NE		05/12/2009	4.750	257,736	0	0	0	0	0	921,200	05/01/2009

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
42104		HOLLYWOOD	FL		05/12/2009	4.875	251,495	0	0	0	0	0	975,100	05/01/2009
42105		SEGUIN	TX		05/12/2009	4.750	250,989	0	0	0	0	0	1,014,300	05/01/2009
42112		ALPHARETTA	GA		11/20/2018	4.750	914,426	0	0	0	0	0	1,925,700	05/01/2009
42116		CHULA VISTA	CA		05/12/2009	4.250	805,511	0	0	0	0	0	2,004,100	05/01/2009
42117		CHATSWORTH	CA		05/12/2009	4.875	1,384,857	0	0	0	0	0	3,895,500	05/01/2009
42118		COMMERCE	CA		05/12/2009	4.750	308,624	0	0	0	0	0	847,700	05/01/2009
42120		CHULA VISTA	CA		05/12/2009	4.625	367,869	0	0	0	0	0	813,400	05/01/2009
42122		AUBURN HILLS	MI		05/12/2009	4.750	278,198	0	0	0	0	0	671,300	05/01/2009
42124		KETCHUM	ID		06/10/2009	4.625	606,189	0	0	0	0	0	1,725,500	06/01/2009
42126		STOCKTON	CA		06/10/2009	4.875	581,727	0	0	0	0	0	1,484,000	06/01/2009
42131		ONTARIO	CA		06/10/2009	4.875	164,810	0	0	0	0	0	357,700	06/01/2009
42132		OAKDALE	CA		06/10/2009	5.000	154,683	0	0	0	0	0	577,500	06/01/2009
42133		MARIETTA	GA		06/10/2009	7.375	332,475	0	0	0	0	0	833,000	06/01/2009
42135		SOUTH PASADENA	CA		06/10/2009	4.750	689,639	0	0	0	0	0	1,319,500	06/01/2009
42136		GILBERT	AZ		11/20/2018	4.500	547,825	0	0	0	0	0	2,408,000	03/30/2009
42137		MILPITAS	CA		06/10/2009	4.625	308,998	0	0	0	0	0	843,500	06/01/2009
42145		INDIO	CA		06/10/2009	4.625	167,461	0	0	0	0	0	399,000	06/01/2009
42148		SAN ANTONIO	TX		06/10/2009	4.875	361,710	0	0	0	0	0	752,500	06/01/2009
42150		PLYMOUTH	MI		12/01/2018	4.750	282,913	0	0	0	0	0	843,500	06/01/2009
42153		LAKE FOREST	CA		12/01/2018	4.500	269,904	0	0	0	0	0	3,220,000	04/29/2009
42156		EL PASO	TX		07/08/2009	4.625	195,519	0	0	0	0	0	894,250	04/21/2009
42160		EL PASO	TX		07/08/2009	4.625	327,810	0	0	0	0	0	1,673,000	05/21/2009
42161		LAS VEGAS	NV		07/08/2009	4.625	341,018	0	0	0	0	0	1,029,000	05/20/2009
42167		RENO	NV		07/08/2009	4.500	589,317	0	0	0	0	0	1,645,000	05/06/2009
42168		RENO	NV		07/08/2009	4.625	557,535	0	0	0	0	0	1,400,000	05/06/2009
42171		HAINES CITY	FL		07/08/2009	4.250	364,689	0	0	0	0	0	854,000	05/20/2009
42172		ALGONA	WA		12/14/2022	7.250	795,951	0	0	0	0	0	3,850,000	05/26/2009
42183		SUNNYVALE	CA		08/06/2009	7.625	398,768	0	0	0	0	0	3,111,500	06/13/2009
42193		CLEVELAND	OH		01/05/2010	4.184	794,567	0	0	0	0	0	2,205,000	09/22/2009
42194		POCATELLO	ID		01/05/2010	4.000	1,563,916	0	0	0	0	0	4,410,000	11/16/2009
42196		AUBURN	WA		01/05/2010	3.875	933,745	0	0	0	0	0	4,944,100	11/21/2009
42209		SEATTLE	WA		04/08/2010	3.875	577,198	0	0	0	0	0	2,744,000	02/24/2010
42210		SAN DIEGO	CA		05/06/2010	4.125	260,905	0	0	0	0	0	2,682,750	04/30/2010
42222		KIRKLAND	WA		12/01/2018	4.125	305,630	0	0	0	0	0	975,100	06/18/2010
42230		JOHNS CREEK	GA		09/07/2010	4.000	1,421,026	0	0	0	0	0	3,368,750	07/23/2010
42232		CARSON	CA		09/07/2010	3.750	1,217,637	0	0	0	0	0	2,964,500	08/25/2010
42233		OCEANSIDE	CA		09/07/2010	4.933	1,590,825	0	0	0	0	0	10,878,000	04/04/2018
42241		BEND	OR		12/14/2022	6.250	666,377	0	0	0	0	0	1,445,500	07/21/2010
42242		PHOENIX	AZ		10/07/2010	4.000	303,151	0	0	0	0	0	999,600	08/17/2010
42247		RUSSELLVILLE	AR		10/07/2010	4.250	273,870	0	0	0	0	0	1,201,027	07/16/2010
42251		BURBANK	CA		11/09/2010	4.375	410,979	0	0	0	0	0	1,212,750	09/29/2010
42266		HUMBLE	TX		11/09/2010	4.375	510,985	0	0	0	0	0	1,323,000	10/18/2010
42272		BYRAM	MS		12/09/2010	4.125	696,994	0	0	0	0	0	1,494,500	09/28/2010
42282		TUCKER	GA		01/10/2011	4.000	838,014	0	0	0	0	0	1,960,000	12/27/2010
42291		ATLANTIS	FL		04/11/2011	4.000	1,159,717	0	0	0	0	0	2,802,800	12/29/2010
42292		TAMARAC	FL		04/11/2011	3.875	1,005,374	0	0	0	0	0	2,200,100	01/05/2011
42299		EVERETT	WA		04/11/2011	3.750	777,751	0	0	0	0	0	1,504,300	02/03/2011
42301		SAN DIEGO	CA		05/09/2011	3.625	407,719	0	0	0	0	0	911,400	02/01/2011
42303		TEMPE	AZ		05/09/2011	3.875	415,695	0	0	0	0	0	1,229,900	03/03/2011
42304		EL PASO	TX		07/01/2017	6.125	124,824	0	0	0	0	0	490,000	03/01/2011
42307		EL PASO	TX		12/14/2022	6.125	143,087	0	0	0	0	0	584,500	03/01/2011
42318		NEWPORT BEACH	CA		05/09/2011	3.500	528,267	0	0	0	0	0	1,048,600	03/09/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
42320		ARLINGTON HEIGHTS	IL		11/20/2018	4.250	1,088,751	0	0	0	0	0	2,170,700	04/04/2011
42329		LOS ANGELES	CA		07/11/2011	4.250	448,927	0	0	0	0	0	852,600	05/18/2011
42337		LA PORTE	TX		09/08/2011	6.625	659,963	0	0	0	0	0	1,234,800	06/10/2011
42342		NOVATO	CA		10/11/2011	4.000	532,572	0	0	0	0	0	1,278,900	08/10/2011
42344		MEMPHIS	TN		10/11/2011	3.750	395,928	0	0	0	0	0	1,695,400	07/26/2011
42345		HOUSTON	TX		10/11/2011	6.000	157,660	0	0	0	0	0	683,552	07/29/2011
42349		KANSAS CITY	MO		11/08/2011	5.750	538,915	0	0	0	0	0	1,416,100	08/25/2011
42357		CHICAGO	IL		01/25/2012	4.000	542,501	0	0	0	0	0	1,163,750	08/15/2011
42359		BURLINGTON	WA		01/25/2012	3.750	90,907	0	0	0	0	0	2,450,000	10/26/2011
42364		SAN BERNADINO	CA		01/25/2012	3.500	561,343	0	0	0	0	0	1,156,400	12/12/2011
42367		SEATTLE	WA		02/21/2012	3.750	874,703	0	0	0	0	0	2,523,500	11/17/2011
42368		ALPHARETTA	GA		02/21/2012	3.750	939,521	0	0	0	0	0	1,813,000	11/21/2011
42374		CONROE	TX		02/21/2012	3.750	894,482	0	0	0	0	0	2,107,000	11/22/2011
42376		NILES	IL		05/01/2012	4.000	869,889	0	0	0	0	0	1,813,000	03/02/2012
42388		LORTON	VA		06/11/2012	3.875	1,019,297	0	0	0	0	0	2,131,500	03/07/2012
42393		ATLANTA	GA		06/11/2012	4.000	464,738	0	0	0	0	0	1,678,250	02/02/2012
42398		POWAY	CA		08/09/2012	4.625	1,038,445	0	0	0	0	0	2,606,800	06/04/2012
42401		SAN DIEGO	CA		11/20/2018	4.625	380,114	0	0	0	0	0	2,597,000	07/02/2012
42407		RALEIGH	NC		10/01/2012	4.625	364,133	0	0	0	0	0	1,553,300	08/07/2012
42408		HOUSTON	TX		10/01/2012	4.375	617,299	0	0	0	0	0	1,396,500	08/03/2012
42409		OSWEGO	IL		10/01/2012	5.250	705,485	0	0	0	0	0	1,555,750	07/15/2012
42413		COLUMBIA	SC		11/01/2012	4.778	1,982,107	0	0	0	0	0	3,846,500	01/06/2020
42415		GRESHAM	OR		11/01/2012	4.625	398,619	0	0	0	0	0	1,259,300	10/12/2012
42418		LOS ANGELES	CA		02/01/2013	5.125	1,115,139	0	0	0	0	0	2,597,000	06/22/2012
42422		HOUSTON	TX		03/01/2013	4.375	824,768	0	0	0	0	0	1,597,400	01/18/2013
42424		SANTA ROSA	CA		03/01/2013	5.125	483,800	0	0	0	0	0	1,102,500	01/27/2012
42427		LOS ANGELES	CA		04/01/2013	4.500	1,101,069	0	0	0	0	0	1,911,000	03/12/2013
42428		INGLEWOOD	CA		04/01/2013	4.500	815,062	0	0	0	0	0	1,540,000	03/12/2013
42430		MONTEBELLO	CA		04/01/2013	4.000	625,611	0	0	0	0	0	1,489,600	02/25/2013
42432		SANTEE	CA		05/10/2013	4.250	1,610,363	0	0	0	0	0	3,434,900	03/29/2013
42433		GREENSBORO	NC		05/10/2013	4.500	288,164	0	0	0	0	0	1,470,000	03/11/2013
42435		DRIPPING SPRINGS	TX		05/10/2013	4.250	991,698	0	0	0	0	0	1,911,000	03/28/2013
42436		NEWPORT BEACH	CA		05/10/2013	4.125	563,312	0	0	0	0	0	4,689,300	03/08/2013
42437		BRIGHTON	MI		05/10/2013	4.875	206,096	0	0	0	0	0	875,000	02/18/2013
42439		OSHKOSH	WI		06/11/2013	4.625	1,139,708	0	0	0	0	0	2,670,500	03/29/2013
42440		CAVE CREEK	AZ		06/11/2013	4.500	1,108,887	0	0	0	0	0	2,352,000	04/25/2013
42441		BAYTOWN	TX		06/11/2013	4.375	834,233	0	0	0	0	0	1,715,000	04/03/2013
42446		SOUTH JORDAN	UT		06/11/2013	4.250	662,104	0	0	0	0	0	1,911,000	05/20/2013
42447		HOUSTON	TX		11/20/2018	3.500	1,344,670	0	0	0	0	0	2,976,750	05/07/2013
42448		LONGVIEW	TX		07/11/2013	4.625	1,284,827	0	0	0	0	0	2,401,000	05/21/2013
42450		CORPUS CHRISTI	TX		07/11/2013	4.750	1,290,046	0	0	0	0	0	2,499,000	05/30/2013
42451		ONTARIO	CA		07/11/2013	4.375	1,055,786	0	0	0	0	0	2,535,750	06/10/2013
42453		DES MOINES	IA		07/11/2013	4.125	1,465,243	0	0	0	0	0	3,577,000	05/24/2013
42454		PUYALLUP	WA		12/01/2018	3.625	777,254	0	0	0	0	0	1,813,000	04/30/2013
42455		NORFOLK	VA		11/21/2022	4.875	950,936	0	0	0	0	0	2,205,000	05/31/2013
42457		FOUNTAIN HILLS	AZ		12/14/2022	4.500	1,082,437	0	0	0	0	0	2,077,600	05/29/2013
42458		BLUE RIDGE	GA		08/09/2013	5.000	736,695	0	0	0	0	0	1,690,500	05/15/2013
42459		KATY	TX		08/09/2013	4.250	389,758	0	0	0	0	0	1,016,750	07/10/2013
42460		SAN JOSE	CA		08/09/2013	4.375	2,088,237	0	0	0	0	0	3,850,000	02/05/2013
42461		GLEN BURNIE	MD		08/09/2013	4.625	1,934,336	0	0	0	0	0	4,042,500	05/08/2013
42462		COSTA MESA	CA		08/09/2013	4.546	724,042	0	0	0	0	0	1,724,800	03/06/2017
42463		CLEVELAND HEIGHTS	OH		08/09/2013	4.500	391,886	0	0	0	0	0	759,500	04/19/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
42464		PAYSON	UT		08/09/2013	4.375	365,417	0	0	0	0	0	1,029,000	06/12/2013
42465		MIDLAND	TX		08/09/2013	4.375	1,182,303	0	0	0	0	0	3,503,500	01/15/2013
42467		DURHAM	OR		08/09/2013	4.375	1,579,080	0	0	0	0	0	3,856,300	02/05/2016
42468		VISTA	CA		08/09/2013	4.500	943,999	0	0	0	0	0	3,136,000	05/20/2013
42469		KATY	TX		08/09/2013	4.500	1,651,236	0	0	0	0	0	2,954,700	06/26/2013
42470		HOUSTON	TX		08/09/2013	4.250	378,658	0	0	0	0	0	1,008,000	06/06/2013
42471		AURORA	CO		08/09/2013	4.375	492,337	0	0	0	0	0	1,190,700	06/24/2013
42472		CHARLOTTE	NC		08/09/2013	5.000	352,299	0	0	0	0	0	1,029,000	06/06/2013
42476		BEDFORD PARK	IL		08/09/2013	4.750	202,524	0	0	0	0	0	927,500	06/20/2013
42477		SAINT PETERSBURG	FL		08/09/2013	4.750	650,228	0	0	0	0	0	1,288,700	06/19/2013
42483		WILMINGTON	CA		07/09/2018	4.500	904,136	0	0	0	0	0	2,499,000	04/11/2019
42484		WHITTIER	CA		03/09/2020	4.500	434,572	0	0	0	0	0	1,445,500	07/23/2013
42485		TACOMA	WA		03/09/2020	4.500	467,668	0	0	0	0	0	1,318,100	07/23/2013
42486		PUYALLUP	WA		03/09/2020	4.500	522,962	0	0	0	0	0	1,372,000	07/23/2013
42487		TACOMA	WA		03/09/2020	4.375	1,063,641	0	0	0	0	0	2,876,300	07/24/2013
42488		TACOMA	WA		03/09/2020	4.375	484,145	0	0	0	0	0	1,004,500	07/25/2013
42494		WILLMAR	MN		11/20/2018	4.750	413,520	0	0	0	0	0	1,543,500	08/09/2013
42497		GLENDALE	CA		03/09/2020	4.625	1,612,757	0	0	0	0	0	3,931,722	01/03/2019
42498		LAVEEN	AZ		03/09/2020	4.250	1,333,256	0	0	0	0	0	2,675,400	08/06/2013
42502		SAN DIEGO	CA		11/20/2018	4.375	684,905	0	0	0	0	0	1,764,000	08/26/2013
42504		CANTON	GA		10/10/2013	4.750	717,767	0	0	0	0	0	1,543,500	07/23/2013
42505		GRAND RAPIDS	MI		10/10/2013	5.125	271,294	0	0	0	0	0	837,900	08/12/2013
42506		RIVERSIDE	CA		11/21/2022	4.875	661,326	0	0	0	0	0	1,715,000	09/16/2003
42507		CONCORD	NC		10/10/2013	3.875	680,271	0	0	0	0	0	1,259,300	07/11/2013
42510		THOUSAND OAKS	CA		10/10/2013	4.875	972,453	0	0	0	0	0	4,165,000	09/12/2013
42512		ALABASTER	AL		10/10/2013	4.875	459,635	0	0	0	0	0	1,225,000	08/01/2013
42518		OMAHA	NE		11/13/2013	4.875	431,543	0	0	0	0	0	1,886,500	10/04/2013
42520		LA VERNE	CA		12/11/2013	4.625	1,868,713	0	0	0	0	0	4,860,800	07/23/2013
42521		LOS ANGELES	CA		12/11/2013	4.000	2,156,404	0	0	0	0	0	5,341,000	03/15/2022
90012		OMAHA	NE		09/01/2007	6.340	986,178	0	0	0	0	0	2,275,000	12/17/2012
90019		PAPILLION	NE		11/26/2007	6.180	962,251	0	0	0	0	0	2,574,896	08/21/2007
90020		PAPILLION	NE		11/26/2007	6.180	466,581	0	0	0	0	0	1,010,000	10/22/2007
90021		OMAHA	NE		11/26/2007	6.180	495,704	0	0	0	0	0	1,200,000	08/17/2007
90022		OMAHA	NE		11/26/2007	6.180	431,549	0	0	0	0	0	1,312,500	08/17/2007
90023		OMAHA	NE		10/29/2007	6.180	2,335,806	0	0	0	0	0	9,000,000	10/01/2007
90024		OMAHA	NE		03/03/2008	6.180	2,355,491	0	0	0	0	0	9,650,000	10/01/2007
90028		OMAHA	NE		11/05/2007	6.790	630,010	0	0	0	0	0	1,930,000	04/01/2007
90050		LINCOLN	NE		12/30/2008	6.820	1,847,634	0	0	0	0	0	3,750,000	10/02/2008
0599999. Mortgages in good standing - Commercial mortgages-all other							3,865,822,120	0	23,739	0	0	0	8,167,437,021	XXX
70010		OMAHA	NE		12/21/2021	3.971	57,198,894	0	0	0	0	0	76,520,852	10/02/2021
0699999. Mortgages in good standing - Mezzanine Loans							57,198,894	0	0	0	0	0	76,520,852	XXX
0899999. Total Mortgages in good standing							3,923,021,014	0	23,739	0	0	0	8,243,957,873	XXX
40065		SPARKS	NV		09/01/2014	4.750	269,021	0	0	0	0	0	877,100	01/02/2003
41560		FLEMING ISLAND	FL		03/30/2010	6.000	274,069	0	0	0	0	0	568,400	12/06/2010
41928		FLEMING ISLAND	FL		09/01/2014	6.000	955,637	0	0	0	0	0	1,239,700	12/06/2010
42022		FORT WALTON BEACH	FL		09/01/2014	5.000	434,120	0	0	0	0	0	686,000	05/23/2014
42058		ALBUQUERQUE	NM		01/14/2009	4.750	1,144,882	0	0	0	0	0	1,886,500	01/01/2009
1399999. Restructured mortgages - Commercial mortgages-all other							3,077,728	0	0	0	0	0	5,257,700	XXX
1699999. Total - Restructured Mortgages							3,077,728	0	0	0	0	0	5,257,700	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

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
3399999 - Totals							3,926,098,742	0	23,739	0	0	0	8,249,215,573	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
20489	DENVER	CO		11/21/2018	5.200	0	6,000,000	29,000,000
20594	CORONA	CA		11/20/2018	3.800	0	597,581	10,165,000
20618	TEMPE	AZ		08/20/2018	3.940	0	1,662,021	26,700,000
20779	SOUTH GATE	CA		08/06/2020	5.050	0	6,000,000	58,700,000
20808	TORRANCE	CA		12/10/2020	4.580	0	2,040,000	46,172,000
20855	VANCOUVER	WA		02/15/2022	3.210	12,250,000	0	23,210,526
20893	POWELL	OH		01/18/2022	3.240	4,000,000	0	6,750,000
20895	CHICAGO	IL		01/27/2022	3.290	7,250,000	0	17,350,000
20896	COLUMBUS	OH		01/18/2022	3.080	23,800,000	0	38,866,936
20897	BEAVERTON	OR		01/27/2022	3.080	13,500,000	0	29,954,118
20898	MILWAUKEE	WI		02/24/2022	2.830	22,500,000	0	49,700,000
20899	PHOENIX	AZ		02/01/2022	3.570	12,500,000	0	22,000,000
20900	HASLET	TX		02/15/2022	3.390	12,500,000	0	21,000,000
20901	SEATTLE	WA		03/03/2022	3.480	7,500,000	0	13,600,000
20902	SACRAMENTO	CA		02/08/2022	3.020	10,000,000	0	20,400,000
20903	YORK	PA		02/17/2022	3.050	5,355,000	0	10,100,000
20904	LOS ANGELES	CA		02/24/2022	3.390	12,200,000	0	22,000,000
20905	SEATTLE	WA		02/17/2022	3.310	7,500,000	0	11,200,000
20906	WINTER PARK	FL		03/01/2022	3.180	12,000,000	0	23,000,000
20907	BUENA PARK	CA		03/03/2022	3.320	15,200,000	0	25,000,000
20908	VENICE	FL		04/06/2022	3.430	10,500,000	0	16,600,000
20909	VERONA	WI		04/28/2022	2.930	12,250,000	0	20,850,000
20910	FREMONT	CA		03/11/2022	3.360	27,500,000	0	41,000,000
20911	NILES	IL		04/19/2022	3.340	8,700,000	0	19,300,000
20912	COLUMBUS	OH		07/01/2022	3.390	16,000,000	0	24,500,000
20913	PLAYA DEL REY	CA		04/14/2022	3.220	22,000,000	0	72,000,000
20914	ALLENDALE	NJ		04/28/2022	3.350	13,000,000	0	24,000,000
20915	VISTA	CA		05/25/2022	3.470	19,250,000	0	40,540,000
20916	VISTA	CA		05/25/2022	3.470	11,500,000	0	24,177,879
20917	ORION TOWNSHIP	MI		10/26/2022	3.590	22,000,000	0	41,500,000
20918	NEW BRITAIN	CT		04/27/2022	3.880	10,000,000	0	22,100,000
20919	LITTLETON	CO		08/17/2022	3.770	7,000,000	0	12,900,000
20920	SOLON	OH		05/17/2022	3.290	24,000,000	0	44,664,828
20922	MILWAUKEE	WI		05/26/2022	3.480	12,100,000	0	19,000,000
20923	CHICAGO	IL		05/12/2022	3.580	8,750,000	0	13,738,815
20924	CORAL SPRINGS	FL		07/14/2022	3.500	9,500,000	0	17,052,500
20925	DALLAS	TX		04/28/2022	3.480	5,000,000	0	9,990,000
20926	MILWAUKEE	WI		05/26/2022	3.470	9,300,000	0	14,420,000
20927	PALM BEACH GARDENS	FL		09/12/2022	3.670	15,000,000	0	37,500,000
20928	ST PETERS	MO		06/30/2022	3.980	11,900,000	0	27,000,000
20929	SHORT HILLS	NJ		06/29/2022	3.980	5,750,000	0	9,700,000
20930	HENDERSON	NV		06/29/2022	4.070	10,000,000	0	16,610,000
20931	WEST CHESTER	PA		09/28/2022	3.950	12,500,000	0	21,500,000
20932	COLORADO SPRINGS	CO		07/07/2022	4.280	11,000,000	0	22,500,000
20933	CHICAGO	IL		06/21/2022	4.390	22,000,000	0	41,040,000
20935	WEST DUNDEE	IL		06/22/2022	4.450	11,180,000	0	24,600,000
20936	CLARKSVILLE	IN		07/26/2022	4.670	11,500,000	0	20,400,000
20937	ROSWELL	GA		09/13/2022	4.480	12,250,000	0	22,600,000
20938	CARSON	CA		07/27/2022	4.830	16,000,000	0	33,500,000
20939	SAVANNAH	GA		07/27/2022	4.710	21,400,000	0	34,220,000
20940	COLORADO SPRINGS	CO		09/20/2022	5.350	3,450,000	0	5,875,000
20941	SUWANEE	GA		09/08/2022	5.250	6,775,000	0	13,400,000
20942	ITASCA	IL		09/01/2022	5.100	18,100,000	0	36,600,000
20943	SAN DIEGO	CA		10/06/2022	4.930	15,505,000	0	31,400,000
20944	SAN DIEGO	CA		10/06/2022	5.140	5,230,000	0	9,900,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
20945	SAN DIEGO	CA		10/06/2022	4.930	5,800,000	0	10,200,000
20946	SAN DIEGO	CA		10/06/2022	5.140	4,195,000	0	7,930,000
20947	SAN DIEGO	CA		10/06/2022	4.930	7,820,000	0	17,500,000
20949	ELKRIDGE	MD		09/28/2022	5.100	8,500,000	0	18,100,000
20950	DUBLIN	OH		09/15/2022	4.850	17,650,000	0	35,500,000
20951	RANCHO CUCAMONGA	CA		10/18/2022	4.960	6,000,000	0	11,600,000
20952	AKRON	OH		09/08/2022	5.050	5,000,000	0	7,450,000
20953	CHULA VISTA	CA		10/25/2022	4.920	16,275,000	0	35,500,000
20954	WEST BLOOMFIELD TWSP	MI		10/28/2022	4.930	5,000,000	0	8,750,000
20955	CORAOPOLIS	PA		11/08/2022	4.900	9,000,000	0	19,800,000
20956	DENVER	CO		10/25/2022	4.870	10,000,000	0	17,939,130
20957	OCEANSIDE	CA		10/28/2022	5.250	8,600,000	0	15,130,625
20959	KENNESAW	GA		11/09/2022	5.650	24,100,000	0	43,500,000
20963	COLUMBUS	OH		12/15/2022	5.780	6,000,000	0	14,080,000
30054	CHICAGO	IL		02/02/2022	1.637	29,116,084	502,782	46,005,330
31034	NEWPORT BEACH	CA		02/01/2022	1.506	13,250,000	0	28,346,600
31053	SACRAMENTO	CA		02/15/2022	1.696	14,464,264	0	21,859,198
42521	LOS ANGELES	CA		12/11/2013	4.000	0	987,350	5,341,000
0599999. Mortgages in good standing - Commercial mortgages-all other						826,715,347	17,789,735	1,756,079,484
70010	OMAHA	NE		12/21/2021	4.350	0	33,671,566	76,520,852
0699999. Mortgages in good standing - Mezzanine Loans						0	33,671,566	76,520,852
0899999. Total Mortgages in good standing						826,715,347	51,461,300	1,832,600,336
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						826,715,347	51,461,300	1,832,600,336

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20408	ROSEVILLE	MN		08/28/2012	05/20/2022	7,346,722	0	0	0	0	0	0	7,277,743	7,277,743	0	0	0
20429	SAUGET	IL		11/20/2018	02/25/2022	3,244,084	0	0	0	0	0	0	3,186,764	3,186,764	0	0	0
20481	INGLEWOOD	CA		11/20/2018	12/01/2022	1,850,598	0	0	0	0	0	0	1,807,099	1,807,099	0	0	0
20482	HAWTHORNE	CA		11/20/2018	12/01/2022	2,555,587	0	0	0	0	0	0	2,495,518	2,495,518	0	0	0
20488	LAKEWOOD	CO		11/20/2018	12/20/2022	5,631,839	0	0	0	0	0	0	5,486,031	5,486,031	0	0	0
20499	LAKE FOREST	CA		11/21/2022	12/21/2022	7,523,302	0	0	0	0	0	0	7,332,380	7,332,380	0	0	0
20512	MISHAWAKA	IN		11/20/2018	09/01/2022	5,352,220	0	0	0	0	0	0	5,264,771	5,264,771	0	0	0
20516	DENVER	CO		07/12/2016	03/15/2022	4,951,440	0	0	0	0	0	0	4,908,653	4,908,653	0	0	0
20526	CINCINNATI	OH		11/20/2018	03/31/2022	16,249,568	0	0	0	0	0	0	16,162,485	16,162,485	0	0	0
20540	SAN ANTONIO	TX		11/20/2018	10/21/2022	5,082,628	0	0	0	0	0	0	4,762,512	4,762,512	0	0	0
20545	AUSTIN	TX		12/12/2016	07/13/2022	5,626,231	0	0	0	0	0	0	5,515,420	5,515,420	0	0	0
20546	MAYFIELD VILLAGE	OH		11/20/2018	06/30/2022	13,500,000	0	0	0	0	0	0	13,500,000	13,500,000	0	0	0
20557	ALBUQUERQUE	NM		05/30/2017	02/10/2022	3,677,801	0	0	0	0	0	0	3,664,617	3,664,617	0	0	0
20566	CHICAGO	IL		03/09/2020	06/21/2022	12,094,971	0	0	0	0	0	0	11,896,356	11,896,356	0	0	0
20593	FRISCO	TX		11/20/2018	06/30/2022	8,136,735	0	0	0	0	0	0	8,013,947	8,013,947	0	0	0
20612	SAN ANTONIO	TX		11/20/2018	06/02/2022	9,184,158	0	0	0	0	0	0	9,106,130	9,106,130	0	0	0
20628	WESTMINSTER	CO		06/28/2018	08/19/2022	2,496,135	0	0	0	0	0	0	2,452,195	2,452,195	0	0	0
20653	ADDISON	TX		11/08/2018	06/03/2022	6,900,000	0	0	0	0	0	0	6,900,000	6,900,000	0	0	0
20655	ORLANDO	FL		04/17/2019	03/30/2022	9,495,145	0	0	0	0	0	0	9,449,908	9,449,908	0	0	0
20669	CRANFORD	NJ		02/08/2019	11/15/2022	6,816,000	0	0	0	0	0	0	6,816,000	6,816,000	0	0	0
20678	JEFFERSONVILLE	IN		07/11/2019	05/31/2022	7,649,672	0	0	0	0	0	0	7,589,333	7,589,333	0	0	0
20686	OLIVE BRANCH	MS		04/11/2019	06/16/2022	6,583,583	0	0	0	0	0	0	6,497,280	6,497,280	0	0	0
20720	TOPEKA	KS		08/27/2019	01/25/2022	6,461,735	0	0	0	0	0	0	6,440,855	6,440,855	0	0	0
20723	AUSTIN	TX		08/30/2019	07/20/2022	6,569,821	0	0	0	0	0	0	6,498,310	6,498,310	0	0	0
20803	SAN JOSE	CA		02/17/2021	08/31/2022	6,887,462	0	0	0	0	0	0	6,785,414	6,785,414	0	0	0
20804	SAN JOSE	CA		01/29/2021	08/31/2022	4,910,579	0	0	0	0	0	0	4,837,516	4,837,516	0	0	0
20815	NASHVILLE	TN		02/25/2021	08/26/2022	12,000,000	0	0	0	0	0	0	12,000,000	12,000,000	0	0	0
20864	POMONA	CA		08/31/2021	09/13/2022	13,000,000	0	0	0	0	0	0	13,000,000	13,000,000	0	0	0
20875	PHOENIX	AZ		10/19/2021	12/06/2022	3,800,000	0	0	0	0	0	0	3,800,000	3,800,000	0	0	0
30034	NEWPORT BEACH	CA		11/26/2013	02/01/2022	13,250,000	0	0	0	0	0	0	13,250,000	13,250,000	0	0	0
30048	MIRA LOMA	CA		01/25/2018	04/07/2022	23,986,520	0	0	0	0	0	0	23,986,520	23,986,520	0	0	0
30050	NEW YORK	NY		09/17/2018	01/13/2022	18,740,157	0	0	0	0	0	0	18,740,157	18,740,157	0	0	0
30053	SACRAMENTO	CA		11/26/2019	02/15/2022	14,464,264	0	0	0	0	0	0	14,464,264	14,464,264	0	0	0
31034	NEWPORT BEACH	CA		02/01/2022	10/03/2022	0	0	0	0	0	0	0	13,250,000	13,250,000	0	0	0
31053	SACRAMENTO	CA		02/15/2022	03/29/2022	0	0	0	0	0	0	0	14,265,551	14,265,551	0	0	0
40014	VAN NUYS	CA		12/03/2002	12/01/2022	48,130	0	0	0	0	0	0	3,974	3,974	0	0	0
40026	EAST POINT	GA		12/26/2002	03/15/2022	28,222	0	0	0	0	0	0	22,703	22,703	0	0	0
40031	WESTMINSTER	CA		12/26/2002	11/30/2022	33,819	0	0	0	0	0	0	9,179	9,179	0	0	0
40032	HUNTINGTON BEACH	CA		12/26/2002	11/30/2022	33,769	0	0	0	0	0	0	9,229	9,229	0	0	0
40036	SEATTLE	WA		12/26/2002	12/01/2022	35,846	0	0	0	0	0	0	2,939	2,939	0	0	0
40050	MILWAUKEE	WI		01/02/2003	06/13/2022	81,366	0	0	0	0	0	0	69,319	69,319	0	0	0
40052	PORT HUENEME	CA		01/22/2003	12/19/2022	44,642	0	0	0	0	0	0	3,479	3,479	0	0	0
40058	REDLANDS	CA		01/22/2003	12/14/2022	64,123	0	0	0	0	0	0	4,997	4,997	0	0	0
40066	JACKSONVILLE	FL		01/22/2003	09/13/2022	62,332	0	0	0	0	0	0	36,773	36,773	0	0	0
40070	SAN DIEGO	CA		01/22/2003	12/08/2022	21,977	0	0	0	0	0	0	1,711	1,711	0	0	0
40084	EAST HAMPTON	NY		01/31/2003	12/29/2022	26,627	0	0	0	0	0	0	2,078	2,078	0	0	0
40112	LAUDERHILL	FL		02/28/2003	11/14/2022	90,638	0	0	0	0	0	0	65,761	65,761	0	0	0
40121	VANCOUVER	WA		07/05/2017	04/29/2022	55,143	0	0	0	0	0	0	39,784	39,784	0	0	0
40156	NAMPA	ID		03/28/2003	12/01/2022	41,832	0	0	0	0	0	0	11,390	11,390	0	0	0
40209	STERLING	VA		12/01/2018	07/22/2022	164,291	0	0	0	0	0	0	137,981	137,981	0	0	0
40510	COON RAPIDS	MN		09/01/2004	12/08/2022	290,910	0	0	0	0	0	0	191,253	191,253	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40600	NEW RICHMOND	WI		12/15/2004	03/10/2022	249,154	0	0	0	0	0	0	238,045	238,045	0	0	0
40622	VISALIA	CA		01/18/2005	06/21/2022	60,068	0	0	0	0	0	0	24,383	24,383	0	0	0
40906	MORROW	OH		09/15/2005	11/22/2022	238,447	0	0	0	0	0	0	183,607	183,607	0	0	0
40944	WOODLAND	CA		10/01/2005	09/23/2022	29,268	0	0	0	0	0	0	2,885	2,885	0	0	0
41181	FLINT	MI		08/01/2006	02/22/2022	48,023	0	0	0	0	0	0	36,176	36,176	0	0	0
41254	PASADENA	CA		12/04/2006	03/18/2022	24,791	0	0	0	0	0	0	6,175	6,175	0	0	0
41346	GADSDEN	AL		09/01/2014	03/28/2022	18,780	0	0	0	0	0	0	4,712	4,712	0	0	0
41349	GUNTERSVILLE	AL		09/01/2014	03/28/2022	7,280	0	0	0	0	0	0	4,542	4,542	0	0	0
41355	SAN ANTONIO	TX		04/23/2007	03/07/2022	15,227	0	0	0	0	0	0	7,592	7,592	0	0	0
41377	KATY	TX		12/01/2018	04/28/2022	16,480	0	0	0	0	0	0	4,068	4,068	0	0	0
41395	LONG BEACH	CA		06/04/2007	04/21/2022	60,874	0	0	0	0	0	0	20,439	20,439	0	0	0
41412	KANSAS CITY	MO		07/02/2007	04/04/2022	149,479	0	0	0	0	0	0	143,793	143,793	0	0	0
41419	PLYMOUTH	MI		07/02/2007	04/01/2022	373,831	0	0	0	0	0	0	359,620	359,620	0	0	0
41425	SMITHFIELD	NC		07/02/2007	07/01/2022	329,657	0	0	0	0	0	0	318,478	318,478	0	0	0
41442	MAITLAND	FL		07/02/2007	04/22/2022	466,022	0	0	0	0	0	0	456,422	456,422	0	0	0
41455	GLENDORA	CA		08/17/2007	04/20/2022	342,432	0	0	0	0	0	0	334,024	334,024	0	0	0
41478	LANCASTER	CA		09/10/2007	07/01/2022	37,268	0	0	0	0	0	0	12,534	12,534	0	0	0
41488	POMPANO BEACH	FL		09/10/2007	11/17/2022	734,055	0	0	0	0	0	0	689,133	689,133	0	0	0
41536	TIPP CITY	OH		11/15/2007	09/27/2022	431,278	0	0	0	0	0	0	386,981	386,981	0	0	0
41555	APPLE VALLEY	CA		11/15/2007	10/28/2022	146,987	0	0	0	0	0	0	134,100	134,100	0	0	0
41557	MORRISVILLE	NC		11/15/2007	02/02/2022	758,491	0	0	0	0	0	0	754,221	754,221	0	0	0
41591	SAN FERNANDO	CA		12/14/2007	10/13/2022	648,284	0	0	0	0	0	0	609,848	609,848	0	0	0
41593	EUCLID	OH		12/14/2007	11/28/2022	53,266	0	0	0	0	0	0	17,082	17,082	0	0	0
41612	SAN LUIS OBISPO	CA		12/14/2007	12/09/2022	620,480	0	0	0	0	0	0	576,291	576,291	0	0	0
41624	PHOENIX	AZ		12/01/2018	09/27/2022	80,176	0	0	0	0	0	0	75,946	75,946	0	0	0
41625	AUSTIN	TX		12/21/2007	11/16/2022	1,519,969	0	0	0	0	0	0	1,458,139	1,458,139	0	0	0
41656	KAYSVILLE	UT		02/14/2008	12/15/2022	45,955	0	0	0	0	0	0	6,660	6,660	0	0	0
41657	POMPANO BEACH	FL		09/01/2014	09/16/2022	93,284	0	0	0	0	0	0	77,011	316,649	0	239,637	239,637
41694	SAVANNAH	GA		02/14/2008	08/30/2022	114,686	0	0	0	0	0	0	50,144	50,144	0	0	0
41723	SANTA TERESA	NM		03/14/2008	12/16/2022	607,515	0	0	0	0	0	0	564,765	564,765	0	0	0
41770	KIRKWOOD	MO		04/14/2008	04/08/2022	381,476	0	0	0	0	0	0	373,185	373,185	0	0	0
41790	PASADENA	CA		04/14/2008	03/21/2022	2,235,249	0	0	0	0	0	0	2,197,217	2,197,217	0	0	0
41827	BUFFALO	MN		12/01/2018	04/29/2022	311,015	0	0	0	0	0	0	299,257	299,257	0	0	0
41828	BURNSVILLE	MN		11/20/2018	04/29/2022	575,288	0	0	0	0	0	0	553,128	553,128	0	0	0
41932	LAS VEGAS	NV		08/13/2008	08/22/2022	2,217,011	0	0	0	0	0	0	2,121,347	2,121,347	0	0	0
41954	LIMERICK	PA		09/11/2008	11/30/2022	375,999	0	0	0	0	0	0	355,960	355,960	0	0	0
42001	CLEVELAND	OH		10/10/2008	07/01/2022	336,099	0	0	0	0	0	0	318,374	318,374	0	0	0
42032	AUSTIN	TX		11/13/2008	10/26/2022	1,218,462	0	0	0	0	0	0	1,179,884	1,179,884	0	0	0
42034	THOUSAND PALMS	CA		12/01/2018	10/04/2022	315,173	0	0	0	0	0	0	299,916	299,916	0	0	0
42035	PALM DESERT	CA		11/20/2018	10/04/2022	472,783	0	0	0	0	0	0	449,899	449,899	0	0	0
42048	CORPUS CHRISTI	TX		12/11/2008	10/14/2022	908,537	0	0	0	0	0	0	860,757	860,757	0	0	0
42089	SMYRNA	GA		03/12/2009	12/09/2022	155,279	0	0	0	0	0	0	31,717	31,717	0	0	0
42140	GLEN BURNIE	MD		06/10/2009	11/30/2022	867,803	0	0	0	0	0	0	826,965	826,965	0	0	0
42234	FAIRWAY	KS		09/07/2010	12/28/2022	598,407	0	0	0	0	0	0	539,811	539,811	0	0	0
42244	CATHEDRAL CITY	CA		10/07/2010	07/18/2022	718,202	0	0	0	0	0	0	695,659	695,659	0	0	0
42275	FORT WORTH	TX		12/09/2010	07/07/2022	581,689	0	0	0	0	0	0	563,386	563,386	0	0	0
42317	DENVER	CO		05/09/2011	09/02/2022	636,417	0	0	0	0	0	0	619,349	619,349	0	0	0
42321	LENEXA	KS		06/09/2011	04/28/2022	946,841	0	0	0	0	0	0	930,027	930,027	0	0	0
42369	TYLER	TX		02/21/2012	01/13/2022	624,189	0	0	0	0	0	0	622,800	622,800	0	0	0
42372	PHOENIX	AZ		02/21/2012	01/31/2022	1,168,546	0	0	0	0	0	0	1,161,277	1,161,277	0	0	0
42384	PORT ARTHUR	TX		05/01/2012	04/13/2022	250,699	0	0	0	0	0	0	237,054	237,054	0	0	0

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42391	DORAVILLE	GA		06/11/2012	03/11/2022	1,338,124	0	0	0	0	0	0	1,323,883	1,323,883	0	0	0
42399	SEATTLE	WA		08/09/2012	06/01/2022	695,344	0	0	0	0	0	0	674,115	674,115	0	0	0
42416	KENT	WA		12/01/2012	11/30/2022	1,397,335	0	0	0	0	0	0	1,343,269	1,343,269	0	0	0
42420	ALPHARETTA	GA		02/01/2013	10/12/2022	485,903	0	0	0	0	0	0	428,037	428,037	0	0	0
42421	WINSTON-SALEM	NC		03/01/2013	12/07/2022	852,932	0	0	0	0	0	0	820,286	820,286	0	0	0
42426	WILMINGTON	NC		04/01/2013	12/29/2022	930,615	0	0	0	0	0	0	891,117	891,117	0	0	0
42489	DALLAS	TX		09/11/2013	06/01/2022	1,280,363	0	0	0	0	0	0	247,869	247,869	0	0	0
90018	BLAIR	NE		09/18/2007	10/01/2022	1,875,265	0	0	0	0	0	0	1,823,564	1,823,564	0	0	0
0199999. Mortgages closed by repayment						310,215,179	0	0	0	0	0	0	332,363,205	332,602,842	0	239,637	239,637
20381	WADSWORTH	OH		06/01/2010		2,929,071	0	0	0	0	0	0	267,048	267,048	0	0	0
20388	VALPARAISO	IN		09/01/2011		3,440,736	0	0	0	0	0	0	272,235	272,235	0	0	0
20408	ROSEVILLE	MN		08/28/2012		7,346,722	0	0	0	0	0	0	0	68,979	0	0	0
20410	RICHMOND	VA		10/17/2012		8,029,477	0	0	0	0	0	0	598,688	598,688	0	0	0
20413	SHAWNEE	KS		11/20/2018		26,567,104	0	0	0	0	0	0	2,343,945	2,343,945	0	0	0
20417	CARMEL	IN		10/28/2013		6,070,801	0	0	0	0	0	0	784,503	784,503	0	0	0
20418	SAN RAMON	CA		04/17/2019		24,031,246	0	0	0	0	0	0	658,633	658,633	0	0	0
20419	ST PAUL	MN		12/14/2022		6,839,257	0	0	0	0	0	0	363,450	363,450	0	0	0
20421	FULLERTON	CA		12/17/2013		2,986,099	0	0	0	0	0	0	117,350	117,350	0	0	0
20424	WEST HOLLYWOOD	CA		05/15/2014		1,232,983	0	0	0	0	0	0	46,034	46,034	0	0	0
20425	LOS ANGELES	CA		05/15/2014		1,203,271	0	0	0	0	0	0	44,924	44,924	0	0	0
20426	LOS ANGELES	CA		05/15/2014		2,837,019	0	0	0	0	0	0	76,767	76,767	0	0	0
20428	LOS ANGELES	CA		05/15/2014		4,061,992	0	0	0	0	0	0	102,620	102,620	0	0	0
20429	SAUGET	IL		11/20/2018		3,244,084	0	0	0	0	0	0	0	57,319	0	0	0
20430	BROKEN ARROW	OK		12/14/2022		10,020,462	0	0	0	0	0	0	491,751	491,751	0	0	0
20434	HUNTINGTON BEACH	CA		11/21/2022		2,568,578	0	0	0	0	0	0	288,609	288,609	0	0	0
20436	MADISON	WI		12/10/2014		4,857,445	0	0	0	0	0	0	128,971	128,971	0	0	0
20437	MADISON	WI		12/10/2014		3,173,530	0	0	0	0	0	0	84,261	84,261	0	0	0
20438	GLEN BURNIE	MD		11/21/2022		4,138,472	0	0	0	0	0	0	148,388	148,388	0	0	0
20440	WICHITA	KS		11/21/2022		4,269,925	0	0	0	0	0	0	428,039	428,039	0	0	0
20448	URBANDALE	IA		12/14/2022		9,437,731	0	0	0	0	0	0	360,870	360,870	0	0	0
20449	ATLANTA	GA		11/20/2018		22,422,387	0	0	0	0	0	0	774,754	774,754	0	0	0
20450	POMPANO BEACH	FL		03/31/2015		3,846,346	0	0	0	0	0	0	222,881	222,881	0	0	0
20451	AUSTIN	TX		04/24/2015		5,253,297	0	0	0	0	0	0	200,695	200,695	0	0	0
20452	MCALLEN	TX		05/27/2015		4,853,890	0	0	0	0	0	0	381,351	381,351	0	0	0
20454	VALENCIA	CA		07/01/2015		4,135,476	0	0	0	0	0	0	229,951	229,951	0	0	0
20456	BELLEVUE	WA		06/30/2015		3,771,008	0	0	0	0	0	0	133,510	133,510	0	0	0
20457	WANAQUE	NJ		07/14/2015		3,058,484	0	0	0	0	0	0	171,656	171,656	0	0	0
20460	SECAUCUS	NJ		07/29/2015		9,284,382	0	0	0	0	0	0	184,778	184,778	0	0	0
20461	FRANKLIN	WI		11/20/2018		4,633,028	0	0	0	0	0	0	121,259	121,259	0	0	0
20462	MINNEAPOLIS	MN		08/19/2015		3,637,771	0	0	0	0	0	0	355,090	355,090	0	0	0
20463	WAYNE	NJ		11/20/2018		15,690,742	0	0	0	0	0	0	605,316	605,316	0	0	0
20467	MEMPHIS	TN		08/21/2015		4,433,102	0	0	0	0	0	0	160,462	160,462	0	0	0
20468	GREENSBORO	NC		09/10/2015		5,891,343	0	0	0	0	0	0	150,935	150,935	0	0	0
20470	CHARLOTTESVILLE	VA		09/29/2015		6,453,391	0	0	0	0	0	0	143,215	143,215	0	0	0
20471	PLANO	TX		09/23/2015		4,865,635	0	0	0	0	0	0	247,159	247,159	0	0	0
20472	ATLANTA	GA		09/30/2015		2,311,503	0	0	0	0	0	0	128,243	128,243	0	0	0
20473	CHARLOTTESVILLE	VA		11/12/2015		5,035,833	0	0	0	0	0	0	183,440	183,440	0	0	0
20474	ST. CLOUD	MN		04/17/2019		8,952,878	0	0	0	0	0	0	857,840	857,840	0	0	0
20476	COLUMBUS	OH		04/17/2019		12,746,541	0	0	0	0	0	0	705,666	705,666	0	0	0
20477	WESTERVILLE	OH		12/14/2022		3,564,229	0	0	0	0	0	0	127,467	127,467	0	0	0
20478	WESTMINSTER	CO		11/20/2018		5,972,939	0	0	0	0	0	0	141,514	141,514	0	0	0

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20479	ALBUQUERQUE	NM		11/20/2018		5,890,353	0	0	0	0	0	0	211,975	211,975	0	0	0
20480	CHARLOTTESVILLE	VA		11/20/2018		6,610,314	0	0	0	0	0	0	171,646	171,646	0	0	0
20481	INGLEWOOD	CA		11/20/2018		1,850,598	0	0	0	0	0	0	0	43,499	0	0	0
20482	HAWTHORNE	CA		11/20/2018		2,555,587	0	0	0	0	0	0	0	60,070	0	0	0
20483	NEW BERLIN	WI		12/11/2015		6,902,525	0	0	0	0	0	0	1,603,003	1,603,003	0	0	0
20485	LOVELAND	OH		11/20/2018		8,651,303	0	0	0	0	0	0	306,842	306,842	0	0	0
20486	TUSTIN	CA		11/17/2015		3,688,949	0	0	0	0	0	0	96,014	96,014	0	0	0
20487	MILWAUKEE	WI		12/18/2015		5,488,042	0	0	0	0	0	0	605,890	605,890	0	0	0
20488	LAKEWOOD	CO		11/20/2018		5,631,839	0	0	0	0	0	0	0	145,808	0	0	0
20489	DENVER	CO		11/21/2018		10,076,360	0	0	0	0	0	0	444,995	444,995	0	0	0
20493	VERNON	CA		12/03/2015		2,200,195	0	0	0	0	0	0	57,266	57,266	0	0	0
20494	SEATTLE	WA		11/20/2018		5,868,760	0	0	0	0	0	0	214,863	214,863	0	0	0
20496	HAMPTON	NH		11/20/2018		5,485,654	0	0	0	0	0	0	194,164	194,164	0	0	0
20498	MANCHESTER	CT		11/21/2022		5,934,703	0	0	0	0	0	0	209,205	209,205	0	0	0
20499	LAKE FOREST	CA		11/21/2022		7,523,302	0	0	0	0	0	0	0	190,922	0	0	0
20501	ENGLEWOOD	CO		11/20/2018		5,136,409	0	0	0	0	0	0	175,140	175,140	0	0	0
20503	MIDVALE	UT		03/30/2016		4,128,218	0	0	0	0	0	0	96,295	96,295	0	0	0
20504	COLLEGE PARK	MD		11/21/2022		4,453,035	0	0	0	0	0	0	112,302	112,302	0	0	0
20505	LOVELAND	CO		11/20/2018		12,849,071	0	0	0	0	0	0	448,430	448,430	0	0	0
20507	LAUREL	MD		11/21/2022		6,430,778	0	0	0	0	0	0	223,260	223,260	0	0	0
20510	SEWICKLEY	PA		05/11/2016		3,691,639	0	0	0	0	0	0	329,706	329,706	0	0	0
20511	SEWICKLEY	PA		11/20/2018		2,618,974	0	0	0	0	0	0	233,904	233,904	0	0	0
20512	MISHAWAKA	IN		11/20/2018		5,352,220	0	0	0	0	0	0	0	87,449	0	0	0
20513	PEPPER PIKE	OH		11/20/2018		6,160,332	0	0	0	0	0	0	216,348	216,348	0	0	0
20516	DENVER	CO		07/12/2016		4,951,440	0	0	0	0	0	0	0	42,787	0	0	0
20517	LAYTON	UT		11/21/2022		1,547,758	0	0	0	0	0	0	53,409	53,409	0	0	0
20518	BOISE	ID		11/20/2018		2,574,660	0	0	0	0	0	0	89,784	89,784	0	0	0
20519	SALT LAKE CITY	UT		11/20/2018		3,625,166	0	0	0	0	0	0	126,165	126,165	0	0	0
20520	WASHINGTON	PA		11/21/2022		4,581,407	0	0	0	0	0	0	136,661	136,661	0	0	0
20522	VERNON	CT		11/20/2018		15,117,628	0	0	0	0	0	0	358,039	358,039	0	0	0
20523	COLUMBUS	OH		12/01/2018		10,298,636	0	0	0	0	0	0	366,284	366,284	0	0	0
20524	AUSTIN	TX		08/23/2016		4,520,396	0	0	0	0	0	0	260,539	260,539	0	0	0
20525	SAN JOSE	CA		08/24/2016		6,278,969	0	0	0	0	0	0	154,771	154,771	0	0	0
20526	CINCINNATI	OH		11/20/2018		16,249,568	0	0	0	0	0	0	0	87,083	0	0	0
20528	WEST HAVEN	CT		11/20/2018		8,978,954	0	0	0	0	0	0	212,654	212,654	0	0	0
20529	SCOTTSDALE	AZ		09/15/2016		3,753,726	0	0	0	0	0	0	188,500	188,500	0	0	0
20530	GREENWOOD VILLAGE	CO		11/21/2022		5,647,551	0	0	0	0	0	0	120,759	120,759	0	0	0
20532	WAUKESHA	WI		11/20/2018		4,768,499	0	0	0	0	0	0	117,173	117,173	0	0	0
20533	VIRGINIA BEACH	VA		11/20/2018		6,884,594	0	0	0	0	0	0	354,341	354,341	0	0	0
20534	CHESAPEAKE	VA		01/03/2017		4,102,262	0	0	0	0	0	0	206,314	206,314	0	0	0
20535	COLUMBUS	OH		11/20/2018		5,543,889	0	0	0	0	0	0	280,693	280,693	0	0	0
20537	COLUMBUS	OH		11/20/2018		8,949,285	0	0	0	0	0	0	461,050	461,050	0	0	0
20538	COLUMBUS	OH		11/21/2022		7,322,142	0	0	0	0	0	0	377,223	377,223	0	0	0
20539	LONG BEACH	CA		11/20/2018		9,180,265	0	0	0	0	0	0	316,609	316,609	0	0	0
20540	SAN ANTONIO	TX		11/20/2018		5,082,628	0	0	0	0	0	0	0	320,116	0	0	0
20541	STANHOPE	NJ		11/20/2018		11,019,490	0	0	0	0	0	0	568,223	568,223	0	0	0
20542	BROOKFIELD	WI		11/20/2018		4,328,427	0	0	0	0	0	0	151,291	151,291	0	0	0
20543	DENVER	CO		11/21/2022		9,692,021	0	0	0	0	0	0	230,167	230,167	0	0	0
20545	AUSTIN	TX		12/12/2016		5,626,231	0	0	0	0	0	0	0	110,811	0	0	0
20547	BOHEMIA	NY		01/11/2017		10,863,104	0	0	0	0	0	0	262,466	262,466	0	0	0
20548	PAOLI	PA		11/20/2018		14,523,984	0	0	0	0	0	0	275,487	275,487	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20549	PALM DESERT	CA		02/23/2017		5,149,449	0	0	0	0	0	0	156,336	156,336	0	0	0
20550	RENO	NV		04/03/2017		3,391,531	0	0	0	0	0	0	151,668	151,668	0	0	0
20551	ARLINGTON	VA		08/01/2017		9,251,477	0	0	0	0	0	0	194,677	194,677	0	0	0
20554	NORWALK	CA		03/01/2017		7,524,518	0	0	0	0	0	0	171,883	171,883	0	0	0
20555	SANTA FE SPRINGS	CA		11/20/2018		8,208,565	0	0	0	0	0	0	187,509	187,509	0	0	0
20556	WORTHINGTON	OH		08/01/2017		7,360,949	0	0	0	0	0	0	218,504	218,504	0	0	0
20557	ALBUQUERQUE	NM		05/30/2017		3,677,801	0	0	0	0	0	0	0	13,185	0	0	0
20558	SAN DIEGO	CA		03/16/2017		7,965,078	0	0	0	0	0	0	149,077	149,077	0	0	0
20559	VANCOUVER	WA		04/25/2017		2,200,863	0	0	0	0	0	0	48,891	48,891	0	0	0
20560	MCCANDLESS TOWNSHIP	PA		11/20/2018		12,650,522	0	0	0	0	0	0	589,468	589,468	0	0	0
20561	IRVING	TX		04/27/2017		16,873,154	0	0	0	0	0	0	839,130	839,130	0	0	0
20562	MONROE TOWNSHIP	NJ		07/06/2017		8,386,846	0	0	0	0	0	0	375,753	375,753	0	0	0
20564	BLOOMINGTON	IN		06/13/2017		10,806,550	0	0	0	0	0	0	239,226	239,226	0	0	0
20565	MORRISTOWN	NJ		06/01/2017		11,698,544	0	0	0	0	0	0	212,159	212,159	0	0	0
20566	CHICAGO	IL		03/09/2020		12,094,971	0	0	0	0	0	0	0	198,615	0	0	0
20567	MADISON	WI		11/20/2018		6,697,056	0	0	0	0	0	0	152,162	152,162	0	0	0
20568	PORTLAND	OR		11/20/2018		5,033,339	0	0	0	0	0	0	156,405	156,405	0	0	0
20569	BUENA PARK	CA		11/20/2018		6,320,286	0	0	0	0	0	0	197,500	197,500	0	0	0
20571	FLORENCE	KY		07/06/2017		8,907,140	0	0	0	0	0	0	280,946	280,946	0	0	0
20572	BLOOMINGTON	MN		11/20/2018		4,446,105	0	0	0	0	0	0	141,869	141,869	0	0	0
20573	BLOOMINGTON	MN		07/14/2017		3,067,813	0	0	0	0	0	0	97,890	97,890	0	0	0
20576	LOUISVILLE	KY		08/15/2017		3,827,815	0	0	0	0	0	0	176,071	176,071	0	0	0
20577	ROSWELL	GA		06/12/2019		12,854,099	0	0	0	0	0	0	297,936	297,936	0	0	0
20578	SALT LAKE CITY	UT		11/20/2018		6,712,627	0	0	0	0	0	0	209,541	209,541	0	0	0
20579	HOLBROOK	NY		11/20/2018		7,091,059	0	0	0	0	0	0	162,237	162,237	0	0	0
20580	DRAPER	UT		09/20/2017		8,531,413	0	0	0	0	0	0	391,225	391,225	0	0	0
20586	OVIEDO	FL		11/20/2018		7,406,750	0	0	0	0	0	0	163,960	163,960	0	0	0
20589	WARMINSTER	PA		11/20/2018		14,237,025	0	0	0	0	0	0	273,225	273,225	0	0	0
20590	COLONIAL HEIGHTS	VA		11/20/2018		9,561,082	0	0	0	0	0	0	416,550	416,550	0	0	0
20591	HAUPPAUGE	NY		11/29/2017		9,947,108	0	0	0	0	0	0	298,534	298,534	0	0	0
20593	FRISCO	TX		11/20/2018		8,136,735	0	0	0	0	0	0	0	122,788	0	0	0
20594	CORONA	CA		11/20/2018		4,757,925	0	0	0	0	0	0	179,163	179,163	0	0	0
20595	DOWNERS GROVE	IL		01/30/2018		7,199,913	0	0	0	0	0	0	224,814	224,814	0	0	0
20596	PITTSBURGH	PA		11/20/2018		9,279,192	0	0	0	0	0	0	210,175	210,175	0	0	0
20597	ST. LOUIS	MO		08/26/2019		3,471,959	0	0	0	0	0	0	154,721	154,721	0	0	0
20598	OVERLAND PARK	KS		03/07/2018		6,912,890	0	0	0	0	0	0	196,355	196,355	0	0	0
20599	ST. LOUIS	MO		03/28/2018		6,408,245	0	0	0	0	0	0	282,143	282,143	0	0	0
20603	LENEXA	KS		04/18/2018		8,210,374	0	0	0	0	0	0	242,265	242,265	0	0	0
20604	STRONGSVILLE	OH		04/19/2018		9,435,103	0	0	0	0	0	0	176,571	176,571	0	0	0
20605	WILMINGTON	NC		03/28/2018		6,662,456	0	0	0	0	0	0	192,491	192,491	0	0	0
20606	MELVILLE	NY		06/19/2018		12,694,265	0	0	0	0	0	0	227,529	227,529	0	0	0
20607	SPANAWAY	WA		04/05/2018		11,455,867	0	0	0	0	0	0	786,006	786,006	0	0	0
20608	AUSTIN	TX		05/02/2018		7,304,683	0	0	0	0	0	0	141,375	141,375	0	0	0
20609	GREENWOOD VILLAGE	CO		11/20/2018		11,563,509	0	0	0	0	0	0	215,038	215,038	0	0	0
20611	MELBOURNE	FL		05/16/2018		4,872,088	0	0	0	0	0	0	199,387	199,387	0	0	0
20612	SAN ANTONIO	TX		11/20/2018		9,184,158	0	0	0	0	0	0	0	78,029	0	0	0
20616	COMMERCE CITY	CO		08/30/2018		6,380,529	0	0	0	0	0	0	125,098	125,098	0	0	0
20617	COMMERCE CITY	CO		05/15/2018		4,932,532	0	0	0	0	0	0	100,102	100,102	0	0	0
20618	TEMPE	AZ		08/20/2018		11,944,394	0	0	0	0	0	0	106,415	106,415	0	0	0
20619	ST. PETERSBURG	FL		07/11/2019		5,965,788	0	0	0	0	0	0	171,723	171,723	0	0	0
20621	BURBANK	CA		08/20/2018		16,883,647	0	0	0	0	0	0	478,548	478,548	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20626	EASTLAKE	OH		06/22/2018		3,865,877	0	0	0	0	0	0	75,798	75,798	0	0	0
20627	SUMMERVILLE	SC		06/28/2018		4,432,944	0	0	0	0	0	0	86,516	86,516	0	0	0
20628	WESTMINSTER	CO		06/28/2018		2,496,135	0	0	0	0	0	0	0	43,941	0	0	0
20630	NEWPORT BEACH	CA		11/21/2022		6,229,754	0	0	0	0	0	0	172,172	172,172	0	0	0
20631	NEWPORT BEACH	CA		07/19/2018		2,076,585	0	0	0	0	0	0	57,391	57,391	0	0	0
20634	SEATTLE	WA		07/26/2018		3,510,296	0	0	0	0	0	0	64,588	64,588	0	0	0
20635	SEATTLE	WA		07/26/2018		1,971,536	0	0	0	0	0	0	36,275	36,275	0	0	0
20636	MEMPHIS	TN		08/01/2018		6,323,132	0	0	0	0	0	0	124,643	124,643	0	0	0
20637	SAN FRANCISCO	CA		08/21/2018		5,673,527	0	0	0	0	0	0	108,434	108,434	0	0	0
20638	SOLON	OH		09/26/2018		11,566,537	0	0	0	0	0	0	322,788	322,788	0	0	0
20641	CERRITOS	CA		11/20/2018		6,330,828	0	0	0	0	0	0	124,893	124,893	0	0	0
20642	OREM	UT		12/01/2018		4,769,896	0	0	0	0	0	0	129,451	129,451	0	0	0
20643	VIRGINIA BEACH	VA		10/01/2018		8,104,973	0	0	0	0	0	0	226,459	226,459	0	0	0
20646	BALDWIN PARK	CA		11/01/2018		24,194,059	0	0	0	0	0	0	464,917	464,917	0	0	0
20647	SAINT CLOUD	FL		10/12/2018		5,345,363	0	0	0	0	0	0	107,780	107,780	0	0	0
20648	SARASOTA	FL		10/12/2018		7,284,831	0	0	0	0	0	0	146,886	146,886	0	0	0
20649	TAMPA	FL		10/12/2018		10,832,638	0	0	0	0	0	0	218,421	218,421	0	0	0
20652	DENVER	CO		10/23/2018		6,964,201	0	0	0	0	0	0	190,402	190,402	0	0	0
20654	COSTA MESA	CA		11/21/2022		3,087,559	0	0	0	0	0	0	59,290	59,290	0	0	0
20655	ORLANDO	FL		04/17/2019		9,495,145	0	0	0	0	0	0	0	45,237	0	0	0
20656	LAS VEGAS	NV		07/31/2019		10,627,795	0	0	0	0	0	0	173,668	173,668	0	0	0
20657	AGOURA HILLS	CA		12/04/2018		5,707,049	0	0	0	0	0	0	109,690	109,690	0	0	0
20658	VAN NUYS	CA		12/05/2018		6,500,000	0	0	0	0	0	0	92,915	92,915	0	0	0
20663	MEDFORD	NY		12/13/2018		18,000,000	0	0	0	0	0	0	261,465	261,465	0	0	0
20664	CHANDLER	AZ		12/13/2018		13,305,294	0	0	0	0	0	0	222,028	222,028	0	0	0
20667	CONROE	TX		02/05/2019		8,021,875	0	0	0	0	0	0	149,913	149,913	0	0	0
20670	COLORADO SPRINGS	CO		03/07/2019		5,731,902	0	0	0	0	0	0	109,110	109,110	0	0	0
20671	ST. LOUIS	MO		02/07/2019		4,292,944	0	0	0	0	0	0	81,894	81,894	0	0	0
20674	EDISON TOWNSHIP	NJ		05/01/2019		10,518,015	0	0	0	0	0	0	411,056	411,056	0	0	0
20676	GAINESVILLE	FL		03/09/2020		6,187,621	0	0	0	0	0	0	122,960	122,960	0	0	0
20678	JEFFERSONVILLE	IN		07/11/2019		7,649,672	0	0	0	0	0	0	0	60,339	0	0	0
20681	ARNOLD	MD		03/26/2019		10,423,817	0	0	0	0	0	0	280,789	280,789	0	0	0
20682	KENT	WA		03/26/2019		10,916,171	0	0	0	0	0	0	294,051	294,051	0	0	0
20685	POWAY	CA		06/12/2019		12,251,659	0	0	0	0	0	0	332,533	332,533	0	0	0
20686	OLIVE BRANCH	MS		04/11/2019		6,583,583	0	0	0	0	0	0	0	86,303	0	0	0
20689	OXNARD	CA		04/24/2019		10,339,464	0	0	0	0	0	0	276,547	276,547	0	0	0
20690	SPARKS	NV		04/25/2019		6,456,396	0	0	0	0	0	0	123,032	123,032	0	0	0
20692	CHICAGO	IL		05/08/2019		5,577,417	0	0	0	0	0	0	98,190	98,190	0	0	0
20693	MILWAUKEE	WI		06/12/2019		15,576,018	0	0	0	0	0	0	598,075	598,075	0	0	0
20695	LOUISVILLE	KY		08/26/2019		6,148,061	0	0	0	0	0	0	378,632	378,632	0	0	0
20696	CENTENNIAL	CO		03/09/2020		10,428,444	0	0	0	0	0	0	177,109	177,109	0	0	0
20697	NAPA	CA		06/11/2019		5,738,984	0	0	0	0	0	0	115,673	115,673	0	0	0
20698	LOUISVILLE	KY		07/25/2019		17,953,366	0	0	0	0	0	0	709,068	709,068	0	0	0
20699	NATIONAL CITY	CA		07/17/2019		5,638,786	0	0	0	0	0	0	108,687	108,687	0	0	0
20700	RIVERSIDE	CA		06/06/2019		8,147,777	0	0	0	0	0	0	156,857	156,857	0	0	0
20701	PALM DESERT	CA		06/20/2019		5,650,438	0	0	0	0	0	0	155,096	155,096	0	0	0
20702	MIDDLEBURG HEIGHTS	OH		07/11/2019		7,687,931	0	0	0	0	0	0	188,482	188,482	0	0	0
20703	SANTA BARBARA	CA		07/09/2019		5,760,385	0	0	0	0	0	0	110,325	110,325	0	0	0
20704	SANTA BARBARA	CA		07/09/2019		2,100,000	0	0	0	0	0	0	11,844	11,844	0	0	0
20705	RIVERSIDE	CA		06/27/2019		4,787,162	0	0	0	0	0	0	94,529	94,529	0	0	0
20706	SAN DIEGO	CA		06/20/2019		14,364,689	0	0	0	0	0	0	282,307	282,307	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20707	SANTA ANA	CA		06/12/2019		7,748,215	0	0	0	0	0	0	155,924	155,924	0	0	0
20710	SAN MARCOS	CA		07/11/2019		5,663,077	0	0	0	0	0	0	154,567	154,567	0	0	0
20715	CARLSBAD	CA		08/01/2019		6,027,798	0	0	0	0	0	0	124,363	124,363	0	0	0
20717	MELBOURNE	FL		07/16/2019		6,372,296	0	0	0	0	0	0	127,554	127,554	0	0	0
20718	DEER PARK	NY		08/28/2019		5,862,619	0	0	0	0	0	0	114,694	114,694	0	0	0
20719	COLLIERVILLE	TN		08/15/2019		7,665,002	0	0	0	0	0	0	301,303	301,303	0	0	0
20720	TOPEKA	KS		08/27/2019		6,461,735	0	0	0	0	0	0	0	20,880	0	0	0
20721	HOUSTON	TX		09/26/2019		10,746,575	0	0	0	0	0	0	212,705	212,705	0	0	0
20722	COMMERCE CITY	CO		09/18/2019		19,658,110	0	0	0	0	0	0	411,884	411,884	0	0	0
20723	AUSTIN	TX		08/30/2019		6,569,821	0	0	0	0	0	0	0	71,511	0	0	0
20724	RONKONKOMA	NY		09/24/2019		4,942,715	0	0	0	0	0	0	199,291	199,291	0	0	0
20725	HUMBLE	TX		03/09/2020		10,068,788	0	0	0	0	0	0	210,965	210,965	0	0	0
20726	SAN MARCOS	CA		09/10/2019		5,036,883	0	0	0	0	0	0	104,379	104,379	0	0	0
20727	SANTA CLARA	CA		09/10/2019		5,274,127	0	0	0	0	0	0	110,506	110,506	0	0	0
20729	NEWPORT BEACH	CA		10/23/2019		6,613,680	0	0	0	0	0	0	195,218	195,218	0	0	0
20730	BELMONT	NC		10/09/2019		9,029,389	0	0	0	0	0	0	188,283	188,283	0	0	0
20731	MOORESVILLE	NC		10/29/2019		3,797,242	0	0	0	0	0	0	103,465	103,465	0	0	0
20732	DULUTH	GA		10/23/2019		7,577,360	0	0	0	0	0	0	265,114	265,114	0	0	0
20733	SAN RAMON	CA		10/30/2019		15,386,796	0	0	0	0	0	0	312,339	312,339	0	0	0
20734	EAGAN	MN		11/13/2019		4,403,244	0	0	0	0	0	0	209,023	209,023	0	0	0
20735	MINNEAPOLIS	MN		11/13/2019		6,192,061	0	0	0	0	0	0	293,939	293,939	0	0	0
20738	WATCHUNG	NJ		11/14/2019		5,404,351	0	0	0	0	0	0	155,757	155,757	0	0	0
20739	KISSIMMEE	FL		11/14/2019		17,573,229	0	0	0	0	0	0	382,316	382,316	0	0	0
20740	POMPANO BEACH	FL		11/19/2019		5,773,256	0	0	0	0	0	0	119,812	119,812	0	0	0
20742	RICHMOND	VA		12/10/2019		6,656,700	0	0	0	0	0	0	188,699	188,699	0	0	0
20743	POWAY	CA		01/14/2020		5,242,726	0	0	0	0	0	0	147,644	147,644	0	0	0
20744	GARDENA	CA		11/15/2019		7,849,066	0	0	0	0	0	0	169,752	169,752	0	0	0
20745	BALTIMORE	MD		11/27/2019		19,000,000	0	0	0	0	0	0	368,999	368,999	0	0	0
20746	UNIVERSITY CITY	MO		12/03/2019		4,206,826	0	0	0	0	0	0	119,852	119,852	0	0	0
20747	LOS ANGELES	CA		12/12/2019		13,485,259	0	0	0	0	0	0	282,974	282,974	0	0	0
20748	BROOKLAWN	NJ		01/16/2020		18,500,000	0	0	0	0	0	0	297,532	297,532	0	0	0
20750	PARMA	OH		02/04/2020		4,140,532	0	0	0	0	0	0	81,805	81,805	0	0	0
20751	ALBUQUERQUE	NM		01/15/2020		7,489,982	0	0	0	0	0	0	293,306	293,306	0	0	0
20752	ATLANTA	GA		01/14/2020		16,500,000	0	0	0	0	0	0	260,866	260,866	0	0	0
20753	SEATTLE	WA		03/05/2020		6,196,310	0	0	0	0	0	0	128,202	128,202	0	0	0
20754	MECHANICSVILLE	VA		01/31/2020		5,649,905	0	0	0	0	0	0	343,897	343,897	0	0	0
20755	KANSAS CITY	MO		01/30/2020		7,455,224	0	0	0	0	0	0	199,030	199,030	0	0	0
20758	MEMPHIS	TN		02/13/2020		2,678,813	0	0	0	0	0	0	72,969	72,969	0	0	0
20759	COLLIERVILLE	TN		03/05/2020		3,772,949	0	0	0	0	0	0	143,512	143,512	0	0	0
20760	ST LOUIS PARK	MN		02/12/2020		9,528,447	0	0	0	0	0	0	270,979	270,979	0	0	0
20762	DENVER	CO		03/05/2020		5,616,639	0	0	0	0	0	0	115,468	115,468	0	0	0
20763	SPRINGFIELD	NJ		06/29/2020		5,789,113	0	0	0	0	0	0	155,741	155,741	0	0	0
20764	ALBUQUERQUE	NM		04/08/2020		9,787,025	0	0	0	0	0	0	273,025	273,025	0	0	0
20766	SACRAMENTO	CA		04/08/2020		5,026,586	0	0	0	0	0	0	113,840	113,840	0	0	0
20767	LOS ANGELES	CA		04/28/2020		6,781,484	0	0	0	0	0	0	144,187	144,187	0	0	0
20769	CHESTER	VA		06/01/2020		5,819,834	0	0	0	0	0	0	125,155	125,155	0	0	0
20770	HIGHLAND HEIGHTS	OH		06/24/2020		8,711,054	0	0	0	0	0	0	212,877	212,877	0	0	0
20771	INVER GROVE HEIGHTS	MN		05/14/2020		5,277,727	0	0	0	0	0	0	671,344	671,344	0	0	0
20772	MEMPHIS	TN		05/20/2020		9,719,203	0	0	0	0	0	0	196,031	196,031	0	0	0
20773	SANTA ANA	CA		06/10/2020		7,613,074	0	0	0	0	0	0	286,091	286,091	0	0	0
20774	LOS ANGELES	CA		06/01/2020		4,132,666	0	0	0	0	0	0	82,016	82,016	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20775	LOS ANGELES	CA		06/01/2020		4,861,960	0	0	0	0	0	0	96,489	96,489	0	0	0
20778	DENVER	CO		07/28/2020		10,500,000	0	0	0	0	0	0	66,389	66,389	0	0	0
20779	SOUTH GATE	CA		08/06/2020		9,703,404	0	0	0	0	0	0	259,855	259,855	0	0	0
20781	MELVILLE	NY		07/15/2020		17,536,700	0	0	0	0	0	0	361,921	361,921	0	0	0
20782	PHOENIX	AZ		08/13/2020		5,748,809	0	0	0	0	0	0	210,179	210,179	0	0	0
20784	LENEXA	KS		08/12/2020		3,143,060	0	0	0	0	0	0	89,230	89,230	0	0	0
20785	WALTHAM	MA		09/01/2020		3,750,000	0	0	0	0	0	0	18,225	18,225	0	0	0
20787	SANTA ANA	CA		09/16/2020		5,974,762	0	0	0	0	0	0	466,559	466,559	0	0	0
20789	ORLANDO	FL		09/16/2020		12,384,703	0	0	0	0	0	0	278,865	278,865	0	0	0
20790	PHOENIX	AZ		08/27/2020		9,322,978	0	0	0	0	0	0	243,684	243,684	0	0	0
20791	LIBERTYVILLE	IL		11/21/2022		15,653,276	0	0	0	0	0	0	326,013	326,013	0	0	0
20792	FLORENCE	KY		10/13/2020		8,000,000	0	0	0	0	0	0	17,319	17,319	0	0	0
20793	RIVERSIDE	CA		11/05/2020		6,369,862	0	0	0	0	0	0	134,431	134,431	0	0	0
20794	WOODBRIDGE TOWNSHIP	NJ		10/15/2020		20,120,148	0	0	0	0	0	0	834,439	834,439	0	0	0
20798	SALT LAKE CITY	UT		11/05/2020		16,174,154	0	0	0	0	0	0	644,561	644,561	0	0	0
20799	MEMPHIS	TN		10/22/2020		7,289,806	0	0	0	0	0	0	201,009	201,009	0	0	0
20800	VANCOUVER	WA		11/19/2020		4,895,610	0	0	0	0	0	0	107,565	107,565	0	0	0
20801	MEMPHIS	TN		12/11/2020		17,291,474	0	0	0	0	0	0	234,201	234,201	0	0	0
20803	SAN JOSE	CA		02/17/2021		6,887,462	0	0	0	0	0	0	0	102,049	0	0	0
20804	SAN JOSE	CA		01/29/2021		4,910,579	0	0	0	0	0	0	0	73,063	0	0	0
20805	DRAPER	UT		01/21/2021		5,329,679	0	0	0	0	0	0	209,983	209,983	0	0	0
20806	AURORA	CO		01/15/2021		18,417,791	0	0	0	0	0	0	718,442	718,442	0	0	0
20807	MEMPHIS	TN		12/17/2020		5,436,286	0	0	0	0	0	0	71,641	71,641	0	0	0
20808	TORRANCE	CA		12/10/2020		17,000,000	0	0	0	0	0	0	458,562	458,562	0	0	0
20809	LINDENHURST	NY		12/15/2020		5,852,177	0	0	0	0	0	0	166,118	166,118	0	0	0
20810	ALBUQUERQUE	NM		01/26/2021		6,126,845	0	0	0	0	0	0	128,574	128,574	0	0	0
20811	LOUISVILLE	KY		01/21/2021		11,626,429	0	0	0	0	0	0	460,352	460,352	0	0	0
20814	FONTANA	CA		03/18/2021		7,696,454	0	0	0	0	0	0	159,582	159,582	0	0	0
20816	HAUPPAUGE	NY		02/19/2021		5,144,591	0	0	0	0	0	0	144,420	144,420	0	0	0
20818	LOS ANGELES	CA		02/23/2021		2,391,373	0	0	0	0	0	0	60,679	60,679	0	0	0
20820	ONTARIO	CA		02/16/2021		7,558,467	0	0	0	0	0	0	193,642	193,642	0	0	0
20821	DOWNEY	CA		02/26/2021		3,500,000	0	0	0	0	0	0	55,059	55,059	0	0	0
20822	MASPETH	NY		02/25/2021		15,196,391	0	0	0	0	0	0	416,627	416,627	0	0	0
20824	CINCINNATI	OH		03/04/2021		6,500,000	0	0	0	0	0	0	86,877	86,877	0	0	0
20827	ALBUQUERQUE	NM		03/10/2021		9,266,470	0	0	0	0	0	0	359,159	359,159	0	0	0
20828	LONGMONT	CO		03/09/2021		8,885,524	0	0	0	0	0	0	1,399,975	1,399,975	0	0	0
20831	MILPITAS	CA		03/16/2021		9,864,905	0	0	0	0	0	0	207,853	207,853	0	0	0
20832	DALLAS	TX		04/15/2021		6,053,548	0	0	0	0	0	0	169,400	169,400	0	0	0
20834	INDEPENDENCE	OH		07/08/2021		8,182,666	0	0	0	0	0	0	773,839	773,839	0	0	0
20837	ST LOUIS	MO		05/03/2021		9,278,772	0	0	0	0	0	0	248,625	248,625	0	0	0
20838	BLOOMINGTON	IN		05/18/2021		5,886,311	0	0	0	0	0	0	232,065	232,065	0	0	0
20839	PARMA HEIGHTS	OH		06/24/2021		8,031,095	0	0	0	0	0	0	169,020	169,020	0	0	0
20840	SANTA ROSA	CA		05/25/2021		7,426,795	0	0	0	0	0	0	150,136	150,136	0	0	0
20841	BRENTWOOD	MO		11/21/2022		30,216,977	0	0	0	0	0	0	864,958	864,958	0	0	0
20842	TIGARD	OR		06/29/2021		11,398,969	0	0	0	0	0	0	247,490	247,490	0	0	0
20844	CINCINNATI	OH		06/01/2021		7,425,784	0	0	0	0	0	0	152,118	152,118	0	0	0
20845	PHOENIX	AZ		06/22/2021		6,924,980	0	0	0	0	0	0	184,386	184,386	0	0	0
20846	NASHVILLE	TN		06/01/2021		8,387,448	0	0	0	0	0	0	230,503	230,503	0	0	0
20849	CANTON	OH		07/22/2021		22,300,519	0	0	0	0	0	0	610,986	610,986	0	0	0
20850	FLAGSTAFF	AZ		06/17/2021		12,365,096	0	0	0	0	0	0	359,570	359,570	0	0	0
20853	MADISON	TN		09/29/2021		12,425,809	0	0	0	0	0	0	453,673	453,673	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20854	NORWALK	CA		07/15/2021		3,974,312	0	0	0	0	0	0	78,838	78,838	0	0	0
20858	MILPITAS	CA		07/09/2021		10,927,132	0	0	0	0	0	0	223,366	223,366	0	0	0
20859	TUSTIN	CA		07/29/2021		15,048,080	0	0	0	0	0	0	312,229	312,229	0	0	0
20860	PROVIDENCE	UT		08/12/2021		8,459,541	0	0	0	0	0	0	165,387	165,387	0	0	0
20861	MILWAUKEE	WI		08/05/2021		9,417,233	0	0	0	0	0	0	338,309	338,309	0	0	0
20862	BAYSIDE	WI		09/30/2021		9,930,036	0	0	0	0	0	0	427,227	427,227	0	0	0
20863	DOWNEY	CA		07/29/2021		16,973,748	0	0	0	0	0	0	385,356	385,356	0	0	0
20865	SPRINGFIELD	VA		09/01/2021		5,472,992	0	0	0	0	0	0	110,279	110,279	0	0	0
20866	CHULA VISTA	CA		09/29/2021		7,964,875	0	0	0	0	0	0	214,673	214,673	0	0	0
20867	ORLANDO	FL		08/27/2021		6,468,519	0	0	0	0	0	0	128,604	128,604	0	0	0
20868	THOUSAND OAKS	CA		10/05/2021		24,959,473	0	0	0	0	0	0	495,189	495,189	0	0	0
20869	BUENA PARK	CA		10/06/2021		12,977,500	0	0	0	0	0	0	274,357	274,357	0	0	0
20871	ST LOUIS	MO		10/05/2021		11,075,596	0	0	0	0	0	0	297,880	297,880	0	0	0
20872	LONG BEACH	NY		10/22/2021		24,943,947	0	0	0	0	0	0	683,665	683,665	0	0	0
20882	MILWAUKEE	WI		11/04/2021		10,300,000	0	0	0	0	0	0	372,987	372,987	0	0	0
20883	BRIDGETON	MO		11/10/2021		13,600,000	0	0	0	0	0	0	368,985	368,985	0	0	0
20884	NEW YORK	NY		11/18/2021		21,000,000	0	0	0	0	0	0	420,446	420,446	0	0	0
20886	GARLAND	TX		11/15/2021		9,978,715	0	0	0	0	0	0	260,125	260,125	0	0	0
20887	REDWOOD CITY	CA		11/17/2021		10,700,000	0	0	0	0	0	0	234,007	234,007	0	0	0
20888	MILWAUKEE	WI		10/28/2021		8,484,907	0	0	0	0	0	0	183,883	183,883	0	0	0
20893	POWELL	OH		01/18/2022		0	0	0	0	0	0	0	87,777	87,777	0	0	0
20894	MINNETONKA	MN		12/09/2021		19,000,000	0	0	0	0	0	0	520,393	520,393	0	0	0
20895	CHICAGO	IL		01/27/2022		0	0	0	0	0	0	0	158,007	158,007	0	0	0
20896	COLUMBUS	OH		11/21/2022		0	0	0	0	0	0	0	835,479	835,479	0	0	0
20897	BEAVERTON	OR		01/27/2022		0	0	0	0	0	0	0	231,164	231,164	0	0	0
20898	MILWAUKEE	WI		02/24/2022		0	0	0	0	0	0	0	843,008	843,008	0	0	0
20899	PHOENIX	AZ		02/01/2022		0	0	0	0	0	0	0	216,967	216,967	0	0	0
20900	HASLET	TX		02/15/2022		0	0	0	0	0	0	0	332,035	332,035	0	0	0
20901	SEATTLE	WA		03/03/2022		0	0	0	0	0	0	0	95,725	95,725	0	0	0
20905	SEATTLE	WA		02/17/2022		0	0	0	0	0	0	0	163,007	163,007	0	0	0
20907	BUENA PARK	CA		03/03/2022		0	0	0	0	0	0	0	49,435	49,435	0	0	0
20908	VENICE	FL		04/06/2022		0	0	0	0	0	0	0	118,104	118,104	0	0	0
20909	VERONA	WI		04/28/2022		0	0	0	0	0	0	0	265,131	265,131	0	0	0
20910	FREMONT	CA		03/11/2022		0	0	0	0	0	0	0	358,282	358,282	0	0	0
20914	ALLENDALE	NJ		04/28/2022		0	0	0	0	0	0	0	268,979	268,979	0	0	0
20915	VISTA	CA		05/25/2022		0	0	0	0	0	0	0	184,053	184,053	0	0	0
20916	VISTA	CA		05/25/2022		0	0	0	0	0	0	0	109,954	109,954	0	0	0
20917	ORION TOWNSHIP	MI		10/26/2022		0	0	0	0	0	0	0	45,385	45,385	0	0	0
20922	MILWAUKEE	WI		05/26/2022		0	0	0	0	0	0	0	115,491	115,491	0	0	0
20924	CORAL SPRINGS	FL		07/14/2022		0	0	0	0	0	0	0	60,066	60,066	0	0	0
20926	MILWAUKEE	WI		05/26/2022		0	0	0	0	0	0	0	88,919	88,919	0	0	0
20928	ST PETERS	MO		06/30/2022		0	0	0	0	0	0	0	104,102	104,102	0	0	0
20929	SHORT HILLS	NJ		06/29/2022		0	0	0	0	0	0	0	41,848	41,848	0	0	0
20930	HENDERSON	NV		06/29/2022		0	0	0	0	0	0	0	71,631	71,631	0	0	0
20936	CLARKSVILLE	IN		07/26/2022		0	0	0	0	0	0	0	81,600	81,600	0	0	0
20938	CARSON	CA		07/27/2022		0	0	0	0	0	0	0	99,986	99,986	0	0	0
20939	SAVANNAH	GA		07/27/2022		0	0	0	0	0	0	0	136,679	136,679	0	0	0
20943	SAN DIEGO	CA		10/06/2022		0	0	0	0	0	0	0	18,872	18,872	0	0	0
20944	SAN DIEGO	CA		10/06/2022		0	0	0	0	0	0	0	6,123	6,123	0	0	0
20945	SAN DIEGO	CA		10/06/2022		0	0	0	0	0	0	0	7,060	7,060	0	0	0
20946	SAN DIEGO	CA		10/06/2022		0	0	0	0	0	0	0	4,911	4,911	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20947	SAN DIEGO	CA		10/06/2022		0	0	0	0	0	0	0	9,518	9,518	0	0	0
20951	RANCHO CUCAMONGA	CA		10/18/2022		0	0	0	0	0	0	0	7,263	7,263	0	0	0
20954	WEST BLOOMFIELD TWSP	MI		10/28/2022		0	0	0	0	0	0	0	8,484	8,484	0	0	0
20957	OCEANSIDE	CA		10/28/2022		0	0	0	0	0	0	0	9,865	9,865	0	0	0
31053	SACRAMENTO	CA		02/15/2022		0	0	0	0	0	0	0	0	198,713	0	0	0
40014	VAN NUYS	CA		12/03/2002		48,130	0	0	0	0	0	0	0	44,156	0	0	0
40026	EAST POINT	GA		12/26/2002		28,222	0	0	0	0	0	0	0	5,519	0	0	0
40031	WESTMINSTER	CA		12/26/2002		33,819	0	0	0	0	0	0	0	24,641	0	0	0
40032	HUNTINGTON BEACH	CA		12/26/2002		33,769	0	0	0	0	0	0	0	24,540	0	0	0
40036	SEATTLE	WA		12/26/2002		35,846	0	0	0	0	0	0	0	32,908	0	0	0
40050	MILWAUKEE	WI		01/02/2003		81,366	0	0	0	0	0	0	0	12,047	0	0	0
40052	PORT HUENEME	CA		01/22/2003		44,642	0	0	0	0	0	0	0	41,164	0	0	0
40058	REDLANDS	CA		01/22/2003		64,123	0	0	0	0	0	0	0	59,126	0	0	0
40065	SPARKS	NV		09/01/2014		288,930	0	0	0	0	0	0	19,910	19,910	0	0	0
40066	JACKSONVILLE	FL		01/22/2003		62,332	0	0	0	0	0	0	0	25,559	0	0	0
40070	SAN DIEGO	CA		01/22/2003		21,977	0	0	0	0	0	0	0	20,266	0	0	0
40084	EAST HAMPTON	NY		01/31/2003		26,627	0	0	0	0	0	0	0	24,549	0	0	0
40112	LAUDERHILL	FL		02/28/2003		90,638	0	0	0	0	0	0	0	24,877	0	0	0
40116	GARDENA	CA		02/28/2003		88,550	0	0	0	0	0	0	12,718	12,718	0	0	0
40121	VANCOUVER	WA		07/05/2017		55,143	0	0	0	0	0	0	0	15,359	0	0	0
40124	GROVER BEACH	CA		03/12/2003		62,111	0	0	0	0	0	0	18,611	18,611	0	0	0
40137	LAKEWOOD	CA		03/12/2003		99,694	0	0	0	0	0	0	61,768	61,768	0	0	0
40139	SEQUIM	WA		03/12/2003		98,369	0	0	0	0	0	0	64,608	64,608	0	0	0
40151	SUWANEE	GA		03/30/2003		170,192	0	0	0	0	0	0	22,571	22,571	0	0	0
40156	NAMPA	ID		03/28/2003		41,832	0	0	0	0	0	0	0	30,442	0	0	0
40166	EL MONTE	CA		04/14/2003		44,162	0	0	0	0	0	0	32,815	32,815	0	0	0
40172	FARMINGTON	UT		04/14/2003		86,431	0	0	0	0	0	0	69,771	69,771	0	0	0
40185	PLEASANTON	TX		04/25/2003		91,487	0	0	0	0	0	0	53,718	53,718	0	0	0
40192	LOS ANGELES	CA		05/23/2003		265,997	0	0	0	0	0	0	37,399	37,399	0	0	0
40195	NEWARK	NJ		05/23/2003		89,039	0	0	0	0	0	0	62,289	62,289	0	0	0
40196	OCEANSIDE	CA		05/23/2003		53,644	0	0	0	0	0	0	37,417	37,417	0	0	0
40209	STERLING	VA		12/01/2018		164,291	0	0	0	0	0	0	0	26,310	0	0	0
40211	OCEANSIDE	CA		05/30/2003		35,762	0	0	0	0	0	0	24,945	24,945	0	0	0
40225	CHULA VISTA	CA		05/30/2003		102,944	0	0	0	0	0	0	57,517	57,517	0	0	0
40239	PLANO	TX		06/20/2003		54,180	0	0	0	0	0	0	35,598	35,598	0	0	0
40243	FONTANA	CA		12/14/2022		140,352	0	0	0	0	0	0	29,791	29,791	0	0	0
40259	PHOENIX	AZ		06/27/2003		134,336	0	0	0	0	0	0	18,406	18,406	0	0	0
40283	CORONA	CA		07/24/2003		103,728	0	0	0	0	0	0	13,966	13,966	0	0	0
40286	SLOATSBURG	NY		07/05/2017		37,347	0	0	0	0	0	0	23,292	23,292	0	0	0
40287	SAN DIEGO	CA		07/24/2003		186,655	0	0	0	0	0	0	94,516	94,516	0	0	0
40295	WOODLAND HILLS	CA		08/25/2003		230,296	0	0	0	0	0	0	28,554	28,554	0	0	0
40298	ROSEVILLE	CA		08/25/2003		101,952	0	0	0	0	0	0	13,322	13,322	0	0	0
40305	LOS GATOS	CA		08/25/2003		299,075	0	0	0	0	0	0	38,926	38,926	0	0	0
40327	BEL AIR	MD		09/26/2003		86,260	0	0	0	0	0	0	48,321	48,321	0	0	0
40328	BEL AIR	MD		09/26/2003		88,971	0	0	0	0	0	0	49,857	49,857	0	0	0
40334	DUBLIN	CA		10/22/2003		82,063	0	0	0	0	0	0	44,003	44,003	0	0	0
40344	FAYETTEVILLE	NC		10/27/2003		358,922	0	0	0	0	0	0	20,449	20,449	0	0	0
40362	LAGUNA BEACH	CA		11/25/2003		96,979	0	0	0	0	0	0	49,037	49,037	0	0	0
40388	CARMICHAEL	CA		07/01/2017		376,190	0	0	0	0	0	0	44,502	44,502	0	0	0
40413	BEL AIR	MD		02/27/2004		133,971	0	0	0	0	0	0	59,628	59,628	0	0	0
40414	BEL AIR	MD		02/27/2004		176,116	0	0	0	0	0	0	78,364	78,364	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40444	HILLSIDE	NJ		04/22/2004		67,402	0	0	0	0	0	0	27,984	27,984	0	0	0
40472	LOUISVILLE	CO		06/28/2004		247,959	0	0	0	0	0	0	28,443	28,443	0	0	0
40487	GARDEN GROVE	CA		07/29/2004		1,082,435	0	0	0	0	0	0	122,005	122,005	0	0	0
40510	COON RAPIDS	MN		09/01/2004		290,910	0	0	0	0	0	0	0	99,657	0	0	0
40515	HOUSTON	TX		09/01/2004		213,767	0	0	0	0	0	0	72,869	72,869	0	0	0
40542	ROSEVILLE	CA		11/01/2004		224,314	0	0	0	0	0	0	72,008	72,008	0	0	0
40595	ELK GROVE	CA		12/15/2004		1,150,679	0	0	0	0	0	0	120,570	120,570	0	0	0
40600	NEW RICHMOND	WI		12/15/2004		249,154	0	0	0	0	0	0	0	11,109	0	0	0
40622	VISALIA	CA		01/18/2005		60,068	0	0	0	0	0	0	0	35,685	0	0	0
40640	SHELBY TOWNSHIP	MI		01/18/2005		194,634	0	0	0	0	0	0	19,852	19,852	0	0	0
40644	LAS VEGAS	NV		02/16/2005		677,266	0	0	0	0	0	0	66,393	66,393	0	0	0
40672	ALBUQUERQUE	NM		09/02/2014		1,372,560	0	0	0	0	0	0	46,766	46,766	0	0	0
40771	DALLAS	TX		05/18/2005		294,256	0	0	0	0	0	0	24,988	24,988	0	0	0
40809	SHAKOPEE	MN		06/01/2005		363,831	0	0	0	0	0	0	19,914	19,914	0	0	0
40824	SAN ANTONIO	TX		07/01/2017		207,760	0	0	0	0	0	0	50,775	50,775	0	0	0
40825	SANDY	UT		06/15/2005		63,065	0	0	0	0	0	0	17,077	17,077	0	0	0
40852	WASHINGTON	DC		07/15/2005		408,695	0	0	0	0	0	0	97,211	97,211	0	0	0
40874	COLORADO SPRINGS	CO		08/01/2005		298,793	0	0	0	0	0	0	29,438	29,438	0	0	0
40888	SAN PEDRO	CA		03/28/2016		147,610	0	0	0	0	0	0	23,686	23,686	0	0	0
40889	SIGNAL HILL	CA		03/28/2016		109,440	0	0	0	0	0	0	17,466	17,466	0	0	0
40906	MORROW	OH		09/15/2005		238,447	0	0	0	0	0	0	0	54,840	0	0	0
40909	ANAHEIM	CA		09/15/2005		76,877	0	0	0	0	0	0	12,072	12,072	0	0	0
40913	REDWOOD CITY	CA		09/15/2005		115,641	0	0	0	0	0	0	11,039	11,039	0	0	0
40914	REDWOOD CITY	CA		09/15/2005		110,741	0	0	0	0	0	0	10,568	10,568	0	0	0
40944	WOODLAND	CA		10/01/2005		29,268	0	0	0	0	0	0	0	26,383	0	0	0
40953	CHIEFLAND	FL		12/14/2022		281,122	0	0	0	0	0	0	67,645	67,645	0	0	0
40970	TULSA	OK		10/17/2005		111,698	0	0	0	0	0	0	17,139	17,139	0	0	0
40971	CORONA	CA		10/17/2005		159,877	0	0	0	0	0	0	24,524	24,524	0	0	0
40987	RIVERSIDE	CA		11/01/2005		165,497	0	0	0	0	0	0	35,265	35,265	0	0	0
40992	BURLINGTON	KY		11/15/2005		346,983	0	0	0	0	0	0	52,876	52,876	0	0	0
40996	SAN JOSE	CA		11/15/2005		1,743,524	0	0	0	0	0	0	72,875	72,875	0	0	0
41031	FORT WORTH	TX		12/14/2022		169,828	0	0	0	0	0	0	33,916	33,916	0	0	0
41038	ALPHARETTA	GA		01/03/2006		290,421	0	0	0	0	0	0	26,648	26,648	0	0	0
41076	SAN JOSE	CA		03/01/2006		326,313	0	0	0	0	0	0	30,248	30,248	0	0	0
41077	CLAREMONT	CA		03/01/2006		406,824	0	0	0	0	0	0	37,707	37,707	0	0	0
41078	SAN JOSE	CA		03/01/2006		336,890	0	0	0	0	0	0	31,227	31,227	0	0	0
41134	MIAMI	FL		06/03/2006		396,228	0	0	0	0	0	0	76,552	76,552	0	0	0
41147	PORTLAND	ME		07/06/2006		193,704	0	0	0	0	0	0	16,647	16,647	0	0	0
41159	MIAMI	FL		07/17/2006		69,371	0	0	0	0	0	0	13,147	13,147	0	0	0
41160	MIAMI	FL		07/17/2006		129,364	0	0	0	0	0	0	24,643	24,643	0	0	0
41168	TARPON SPRINGS	FL		07/17/2006		486,906	0	0	0	0	0	0	93,594	93,594	0	0	0
41180	SAN JOSE	CA		08/01/2006		567,522	0	0	0	0	0	0	100,211	100,211	0	0	0
41181	FLINT	MI		08/01/2006		48,023	0	0	0	0	0	0	0	11,847	0	0	0
41197	OCEANSIDE	CA		12/14/2022		368,830	0	0	0	0	0	0	57,336	57,336	0	0	0
41214	SALINA	NY		10/04/2006		137,019	0	0	0	0	0	0	25,779	25,779	0	0	0
41215	HOUSTON	TX		10/04/2006		174,643	0	0	0	0	0	0	33,096	33,096	0	0	0
41254	PASADENA	CA		12/04/2006		24,791	0	0	0	0	0	0	0	18,616	0	0	0
41260	ATASCOCITA	TX		12/14/2022		186,579	0	0	0	0	0	0	32,410	32,410	0	0	0
41294	TUALATIN	OR		02/12/2007		226,326	0	0	0	0	0	0	17,972	17,972	0	0	0
41297	CLAYTON	MO		12/14/2022		254,320	0	0	0	0	0	0	42,818	42,818	0	0	0
41303	WESTCHESTER	CA		02/12/2007		403,243	0	0	0	0	0	0	30,752	30,752	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
41304	PLYMOUTH	MN		02/12/2007		364,346	0	0	0	0	0	0	44,264	44,264	0	0	0
41310	MEMPHIS	TN		03/05/2007		310,892	0	0	0	0	0	0	24,436	24,436	0	0	0
41341	LAS VEGAS	NV		04/09/2007		982,205	0	0	0	0	0	0	68,520	68,520	0	0	0
41342	HENDERSON	CO		04/09/2007		892,209	0	0	0	0	0	0	62,246	62,246	0	0	0
41346	GADSDEN	AL		09/01/2014		18,780	0	0	0	0	0	0	0	14,068	0	0	0
41349	GUNTERSVILLE	AL		09/01/2014		7,280	0	0	0	0	0	0	0	2,738	0	0	0
41355	SAN ANTONIO	TX		04/23/2007		15,227	0	0	0	0	0	0	0	7,635	0	0	0
41363	SAN ANTONIO	TX		12/14/2022		255,341	0	0	0	0	0	0	100,838	100,838	0	0	0
41377	KATY	TX		12/01/2018		16,480	0	0	0	0	0	0	0	12,412	0	0	0
41381	POCATELLO	ID		05/04/2007		758,243	0	0	0	0	0	0	59,810	59,810	0	0	0
41392	LAKEWOOD	CO		06/04/2007		345,877	0	0	0	0	0	0	26,040	26,040	0	0	0
41393	KING GEORGE	VA		06/04/2007		1,493,043	0	0	0	0	0	0	108,342	108,342	0	0	0
41395	LONG BEACH	CA		06/04/2007		60,874	0	0	0	0	0	0	0	40,435	0	0	0
41399	NEW CASTLE	PA		06/04/2007		307,132	0	0	0	0	0	0	35,397	35,397	0	0	0
41404	CINCINNATI	OH		06/04/2007		259,393	0	0	0	0	0	0	19,401	19,401	0	0	0
41405	LEESBURG	VA		06/04/2007		320,190	0	0	0	0	0	0	23,947	23,947	0	0	0
41412	KANSAS CITY	MO		07/02/2007		149,479	0	0	0	0	0	0	0	5,686	0	0	0
41418	PALM DESERT	CA		11/20/2018		505,142	0	0	0	0	0	0	81,179	81,179	0	0	0
41419	PLYMOUTH	MI		07/02/2007		373,831	0	0	0	0	0	0	0	14,211	0	0	0
41420	GREENVILLE	SC		07/02/2007		345,491	0	0	0	0	0	0	25,578	25,578	0	0	0
41425	SMITHFIELD	NC		07/02/2007		329,657	0	0	0	0	0	0	0	11,178	0	0	0
41430	LONGMONT	CO		11/20/2018		306,734	0	0	0	0	0	0	49,154	49,154	0	0	0
41442	MAITLAND	FL		07/02/2007		466,022	0	0	0	0	0	0	0	9,601	0	0	0
41450	NEW BRUNSWICK	NJ		08/17/2007		1,017,039	0	0	0	0	0	0	77,197	77,197	0	0	0
41455	GLENDORA	CA		08/17/2007		342,432	0	0	0	0	0	0	0	8,407	0	0	0
41456	UNION CITY	CA		11/20/2018		647,054	0	0	0	0	0	0	48,901	48,901	0	0	0
41457	UNION CITY	CA		08/17/2007		450,108	0	0	0	0	0	0	34,020	34,020	0	0	0
41460	WESTMINSTER	CO		08/17/2007		541,892	0	0	0	0	0	0	38,034	38,034	0	0	0
41465	SAN JOSE	CA		08/17/2007		1,918,423	0	0	0	0	0	0	83,678	83,678	0	0	0
41477	AUBURN HILLS	MI		09/10/2007		411,744	0	0	0	0	0	0	29,095	29,095	0	0	0
41478	LANCASTER	CA		09/10/2007		37,268	0	0	0	0	0	0	0	24,735	0	0	0
41488	POMPANO BEACH	FL		09/10/2007		734,055	0	0	0	0	0	0	0	44,922	0	0	0
41489	FAIRBURN	GA		12/14/2022		606,552	0	0	0	0	0	0	42,855	42,855	0	0	0
41497	LAS VEGAS	NV		09/10/2007		363,693	0	0	0	0	0	0	26,261	26,261	0	0	0
41514	FRESNO	CA		12/14/2022		926,737	0	0	0	0	0	0	60,530	60,530	0	0	0
41520	SALT LAKE CITY	UT		11/15/2007		880,475	0	0	0	0	0	0	62,218	62,218	0	0	0
41524	LONG BEACH	CA		12/14/2022		237,970	0	0	0	0	0	0	16,367	16,367	0	0	0
41536	TIPP CITY	OH		11/15/2007		431,278	0	0	0	0	0	0	0	44,297	0	0	0
41551	CLEARFIELD	UT		11/15/2007		414,646	0	0	0	0	0	0	29,107	29,107	0	0	0
41552	ROY	UT		11/15/2007		610,656	0	0	0	0	0	0	43,153	43,153	0	0	0
41555	APPLE VALLEY	CA		11/15/2007		146,987	0	0	0	0	0	0	0	12,887	0	0	0
41557	MORRISVILLE	NC		11/15/2007		758,491	0	0	0	0	0	0	0	4,270	0	0	0
41558	TUCSON	AZ		11/15/2007		739,162	0	0	0	0	0	0	31,188	31,188	0	0	0
41560	FLEMING ISLAND	FL		03/30/2010		284,502	0	0	0	0	0	0	10,433	10,433	0	0	0
41565	OJAI	CA		12/14/2007		1,063,432	0	0	0	0	0	0	43,219	43,219	0	0	0
41571	WILLIAMSBURG	VA		12/14/2007		434,915	0	0	0	0	0	0	18,026	18,026	0	0	0
41579	ROSWELL	GA		12/14/2007		400,250	0	0	0	0	0	0	27,324	27,324	0	0	0
41591	SAN FERNANDO	CA		12/14/2007		648,284	0	0	0	0	0	0	0	38,435	0	0	0
41593	EUCLID	OH		12/14/2007		53,266	0	0	0	0	0	0	0	36,184	0	0	0
41596	SEATTLE	WA		12/14/2007		731,001	0	0	0	0	0	0	31,600	31,600	0	0	0
41612	SAN LUIS OBISPO	CA		12/14/2007		620,480	0	0	0	0	0	0	0	44,189	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
41616	BALTIMORE	MD		12/14/2007		693,808	0	0	0	0	0	0	47,352	47,352	0	0	0
41621	GARNER	NC		12/14/2007		258,473	0	0	0	0	0	0	18,034	18,034	0	0	0
41622	BAYTOWN	TX		11/20/2018		1,539,824	0	0	0	0	0	0	88,455	88,455	0	0	0
41624	PHOENIX	AZ		12/01/2018		80,176	0	0	0	0	0	0	0	4,229	0	0	0
41625	AUSTIN	TX		12/21/2007		1,519,969	0	0	0	0	0	0	0	61,830	0	0	0
41626	DENVER	CO		12/21/2007		1,540,161	0	0	0	0	0	0	65,600	65,600	0	0	0
41633	KANNAPOLIS	NC		12/21/2007		631,108	0	0	0	0	0	0	26,796	26,796	0	0	0
41636	BOISE	ID		12/14/2022		676,148	0	0	0	0	0	0	26,917	26,917	0	0	0
41638	POMONA	CA		12/21/2007		1,626,253	0	0	0	0	0	0	115,017	115,017	0	0	0
41646	PAPILLION	NE		02/14/2008		180,242	0	0	0	0	0	0	38,717	38,717	0	0	0
41648	HOUSTON	TX		02/14/2008		435,630	0	0	0	0	0	0	18,359	18,359	0	0	0
41656	KAYSVILLE	UT		02/14/2008		45,955	0	0	0	0	0	0	0	39,295	0	0	0
41657	POMPANO BEACH	FL		09/01/2014		93,284	0	0	0	0	0	0	0	16,272	0	0	0
41660	MORRISTOWN	NJ		02/14/2008		106,918	0	0	0	0	0	0	70,169	70,169	0	0	0
41673	PORTSMOUTH	VA		02/14/2008		496,603	0	0	0	0	0	0	34,552	34,552	0	0	0
41676	BOUNTIFUL	UT		02/14/2008		168,083	0	0	0	0	0	0	41,954	41,954	0	0	0
41685	CORAL GABLES	FL		02/14/2008		323,343	0	0	0	0	0	0	22,177	22,177	0	0	0
41694	SAVANNAH	GA		02/14/2008		114,686	0	0	0	0	0	0	0	64,542	0	0	0
41697	SAN MARCOS	CA		02/14/2008		834,506	0	0	0	0	0	0	35,552	35,552	0	0	0
41698	SAN ANTONIO	TX		12/01/2018		572,923	0	0	0	0	0	0	40,413	40,413	0	0	0
41701	GILBERT	AZ		03/14/2008		601,670	0	0	0	0	0	0	13,870	13,870	0	0	0
41702	SAN RAMON	CA		03/14/2008		272,952	0	0	0	0	0	0	18,944	18,944	0	0	0
41704	SPARKS	NV		03/14/2008		923,733	0	0	0	0	0	0	63,208	63,208	0	0	0
41721	PHOENIXVILLE	PA		03/14/2008		597,851	0	0	0	0	0	0	40,626	40,626	0	0	0
41723	SANTA TERESA	NM		03/14/2008		607,515	0	0	0	0	0	0	0	42,750	0	0	0
41725	MANTECA	CA		03/14/2008		303,240	0	0	0	0	0	0	21,045	21,045	0	0	0
41727	SEATTLE	WA		03/14/2008		240,145	0	0	0	0	0	0	16,551	16,551	0	0	0
41737	DES MOINES	IA		03/14/2008		240,777	0	0	0	0	0	0	16,599	16,599	0	0	0
41738	DANBURY	CT		03/14/2008		896,212	0	0	0	0	0	0	61,326	61,326	0	0	0
41740	MIDVALE	UT		03/14/2008		930,838	0	0	0	0	0	0	19,426	19,426	0	0	0
41754	LOGAN	UT		04/14/2008		308,447	0	0	0	0	0	0	20,904	20,904	0	0	0
41756	CUMMING	GA		04/14/2008		295,725	0	0	0	0	0	0	38,973	38,973	0	0	0
41761	ELIZABETHTOWN	KY		04/14/2008		270,217	0	0	0	0	0	0	143,204	143,204	0	0	0
41764	CRYSTAL LAKE	IL		04/14/2008		449,172	0	0	0	0	0	0	27,091	27,091	0	0	0
41766	BERMUDA DUNES	CA		04/14/2008		906,246	0	0	0	0	0	0	34,868	34,868	0	0	0
41770	KIRKWOOD	MO		04/14/2008		381,476	0	0	0	0	0	0	0	8,291	0	0	0
41771	OFALLON	MO		04/14/2008		359,049	0	0	0	0	0	0	23,777	23,777	0	0	0
41775	WATKINSVILLE	GA		04/14/2008		876,251	0	0	0	0	0	0	36,389	36,389	0	0	0
41779	CORPUS CHRISTI	TX		04/14/2008		232,667	0	0	0	0	0	0	15,998	15,998	0	0	0
41781	CHADLER	AZ		04/14/2008		149,273	0	0	0	0	0	0	111,122	111,122	0	0	0
41783	MORROW	GA		04/14/2008		208,201	0	0	0	0	0	0	27,684	27,684	0	0	0
41787	ALHAMBRA	CA		04/14/2008		1,455,505	0	0	0	0	0	0	59,789	59,789	0	0	0
41790	PASADENA	CA		04/14/2008		2,235,249	0	0	0	0	0	0	0	38,032	0	0	0
41801	REDWOOD CITY	CA		05/09/2008		400,239	0	0	0	0	0	0	27,256	27,256	0	0	0
41806	TWENTYNINE PALMS	CA		11/20/2018		1,087,920	0	0	0	0	0	0	45,343	45,343	0	0	0
41807	PASO ROBLES	CA		11/20/2018		346,070	0	0	0	0	0	0	19,064	19,064	0	0	0
41808	PASO ROBLES	CA		11/20/2018		346,070	0	0	0	0	0	0	19,064	19,064	0	0	0
41810	LOS ANGELES	CA		11/20/2018		1,082,543	0	0	0	0	0	0	45,611	45,611	0	0	0
41821	PETERSBURG	VA		05/09/2008		923,698	0	0	0	0	0	0	62,901	62,901	0	0	0
41827	BUFFALO	MN		12/01/2018		311,015	0	0	0	0	0	0	0	11,758	0	0	0
41828	BURNSVILLE	MN		11/20/2018		575,288	0	0	0	0	0	0	0	22,160	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
41833	ATLANTA	GA		05/09/2008		1,412,885	0	0	0	0	0	0	59,526	59,526	0	0	0
41836	TEMPE	AZ		06/12/2008		79,523	0	0	0	0	0	0	5,290	5,290	0	0	0
41840	LONG BEACH	CA		06/12/2008		210,303	0	0	0	0	0	0	55,663	55,663	0	0	0
41841	FAYETTEVILLE	NC		06/12/2008		295,566	0	0	0	0	0	0	37,802	37,802	0	0	0
41842	COLUMBIA	MO		06/12/2008		691,506	0	0	0	0	0	0	88,703	88,703	0	0	0
41844	PASADENA	MD		06/12/2008		519,650	0	0	0	0	0	0	35,058	35,058	0	0	0
41850	ROCKY RIVER	OH		06/12/2008		105,716	0	0	0	0	0	0	56,208	56,208	0	0	0
41851	ERIE	PA		06/12/2008		67,668	0	0	0	0	0	0	37,808	37,808	0	0	0
41855	GEORGETOWN	KY		06/12/2008		399,088	0	0	0	0	0	0	24,316	24,316	0	0	0
41856	SAUSALITO	CA		06/12/2008		370,071	0	0	0	0	0	0	24,969	24,969	0	0	0
41883	PORT ANGELES	WA		12/14/2022		664,005	0	0	0	0	0	0	24,955	24,955	0	0	0
41896	CORTE MADERA	CA		07/14/2008		312,333	0	0	0	0	0	0	20,574	20,574	0	0	0
41898	PHOENIX	AZ		07/14/2008		333,913	0	0	0	0	0	0	21,840	21,840	0	0	0
41899	MELBOURNE	FL		07/14/2008		236,405	0	0	0	0	0	0	15,461	15,461	0	0	0
41905	BOONE	NC		11/21/2022		252,116	0	0	0	0	0	0	16,153	16,153	0	0	0
41909	MESA	AZ		07/14/2008		233,278	0	0	0	0	0	0	15,151	15,151	0	0	0
41910	BEND	OR		07/14/2008		316,340	0	0	0	0	0	0	20,692	20,692	0	0	0
41920	FAIRVIEW	NC		07/14/2008		630,209	0	0	0	0	0	0	41,212	41,212	0	0	0
41928	FLEMING ISLAND	FL		09/01/2014		990,842	0	0	0	0	0	0	35,205	35,205	0	0	0
41932	LAS VEGAS	NV		08/13/2008		2,217,011	0	0	0	0	0	0	0	95,664	0	0	0
41933	LAS VEGAS	NV		08/13/2008		1,090,561	0	0	0	0	0	0	68,063	68,063	0	0	0
41934	SEATTLE	WA		08/13/2008		584,308	0	0	0	0	0	0	342,695	342,695	0	0	0
41951	AUSTIN	TX		11/20/2018		380,862	0	0	0	0	0	0	25,038	25,038	0	0	0
41954	LIMERICK	PA		09/11/2008		375,999	0	0	0	0	0	0	0	20,039	0	0	0
41958	NIAGRA FALLS	NY		09/11/2008		353,346	0	0	0	0	0	0	44,978	44,978	0	0	0
41960	BAYTOWN	TX		09/11/2008		676,625	0	0	0	0	0	0	86,121	86,121	0	0	0
41966	STAFFORD	TX		09/11/2008		305,281	0	0	0	0	0	0	20,036	20,036	0	0	0
41971	GOLETA	CA		09/11/2008		86,720	0	0	0	0	0	0	48,316	48,316	0	0	0
41976	BETHEL	CT		09/11/2008		355,508	0	0	0	0	0	0	22,815	22,815	0	0	0
41977	GREELEY	CO		09/11/2008		366,132	0	0	0	0	0	0	14,666	14,666	0	0	0
41980	ORION TOWNSHIP	MI		09/11/2008		262,833	0	0	0	0	0	0	33,330	33,330	0	0	0
41983	ROSWELL	GA		09/11/2008		393,603	0	0	0	0	0	0	24,155	24,155	0	0	0
41987	RIVERSIDE	CA		11/21/2022		1,266,736	0	0	0	0	0	0	49,245	49,245	0	0	0
41994	HIGH POINT	NC		10/10/2008		189,832	0	0	0	0	0	0	21,620	21,620	0	0	0
42001	CLEVELAND	OH		10/10/2008		336,099	0	0	0	0	0	0	0	17,725	0	0	0
42006	PASADENA	MD		12/14/2022		485,456	0	0	0	0	0	0	58,136	58,136	0	0	0
42008	TUCSON	AZ		10/10/2008		1,425,690	0	0	0	0	0	0	56,590	56,590	0	0	0
42013	LAREDO	TX		11/21/2022		464,780	0	0	0	0	0	0	17,628	17,628	0	0	0
42014	ROCHESTER HILLS	MI		11/13/2008		172,178	0	0	0	0	0	0	21,373	21,373	0	0	0
42018	HAMBURG	NY		11/13/2008		194,392	0	0	0	0	0	0	11,292	11,292	0	0	0
42020	MIAMI	FL		11/13/2008		78,150	0	0	0	0	0	0	34,665	34,665	0	0	0
42022	FORT WALTON BEACH	FL		09/01/2014		450,653	0	0	0	0	0	0	16,534	16,534	0	0	0
42024	WEST BOUNTIFUL	UT		11/13/2008		216,071	0	0	0	0	0	0	13,508	13,508	0	0	0
42029	PORTAGE	MI		11/13/2008		311,093	0	0	0	0	0	0	38,625	38,625	0	0	0
42030	SPARTA	MI		11/13/2008		203,400	0	0	0	0	0	0	23,784	23,784	0	0	0
42031	HASTINGS	MI		11/13/2008		122,036	0	0	0	0	0	0	14,267	14,267	0	0	0
42032	AUSTIN	TX		11/13/2008		1,218,462	0	0	0	0	0	0	0	38,578	0	0	0
42033	DENVER	CO		11/13/2008		237,762	0	0	0	0	0	0	15,090	15,090	0	0	0
42034	THOUSAND PALMS	CA		12/01/2018		315,173	0	0	0	0	0	0	0	15,257	0	0	0
42035	PALM DESERT	CA		11/20/2018		472,783	0	0	0	0	0	0	0	22,884	0	0	0
42040	PLANO	TX		11/13/2008		569,852	0	0	0	0	0	0	34,704	34,704	0	0	0

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42041	DUNWOODY	GA		11/13/2008		346,109	0	0	0	0	0	0	21,805	21,805	0	0	0
42043	AUBURN HILLS	MI		12/01/2018		456,246	0	0	0	0	0	0	28,907	28,907	0	0	0
42044	DECATUR	AL		12/11/2008		1,420,882	0	0	0	0	0	0	89,346	89,346	0	0	0
42046	COLORADO SPRINGS	CO		12/11/2008		1,080,862	0	0	0	0	0	0	40,520	40,520	0	0	0
42048	CORPUS CHRISTI	TX		12/11/2008		908,537	0	0	0	0	0	0	0	47,780	0	0	0
42053	SACHSE	TX		12/11/2008		552,522	0	0	0	0	0	0	33,246	33,246	0	0	0
42055	PFLUGERVILLE	TX		12/11/2008		676,560	0	0	0	0	0	0	42,544	42,544	0	0	0
42057	SOUTH HOUSTON	TX		12/01/2018		292,739	0	0	0	0	0	0	34,224	34,224	0	0	0
42058	ALBUQUERQUE	NM		01/14/2009		1,180,299	0	0	0	0	0	0	35,417	35,417	0	0	0
42065	PORTLAND	OR		01/14/2009		460,753	0	0	0	0	0	0	103,029	103,029	0	0	0
42067	SANTA CLARA	CA		02/12/2009		249,725	0	0	0	0	0	0	15,545	15,545	0	0	0
42069	TEMPE	AZ		11/20/2018		408,520	0	0	0	0	0	0	25,048	25,048	0	0	0
42070	BOISE	ID		02/12/2009		268,016	0	0	0	0	0	0	16,425	16,425	0	0	0
42072	WEST COVINA	CA		02/12/2009		75,009	0	0	0	0	0	0	33,231	33,231	0	0	0
42073	PONTIAC	MI		02/12/2009		534,630	0	0	0	0	0	0	33,271	33,271	0	0	0
42076	MONROVIA	CA		02/12/2009		296,723	0	0	0	0	0	0	18,322	18,322	0	0	0
42077	HOUSTON	TX		02/12/2009		464,147	0	0	0	0	0	0	28,886	28,886	0	0	0
42078	CULLMAN	AL		02/12/2009		209,387	0	0	0	0	0	0	12,934	12,934	0	0	0
42079	CORONA	CA		02/12/2009		227,910	0	0	0	0	0	0	25,089	25,089	0	0	0
42080	COVINA	CA		02/12/2009		182,378	0	0	0	0	0	0	20,065	20,065	0	0	0
42081	SUN VALLEY	CA		11/20/2018		675,552	0	0	0	0	0	0	42,680	42,680	0	0	0
42084	KATY	TX		03/12/2009		794,426	0	0	0	0	0	0	48,233	48,233	0	0	0
42089	SMYRNA	GA		03/12/2009		155,279	0	0	0	0	0	0	0	123,562	0	0	0
42090	RALEIGH	NC		03/12/2009		333,641	0	0	0	0	0	0	20,264	20,264	0	0	0
42091	TUKWILA	WA		03/12/2009		803,354	0	0	0	0	0	0	48,776	48,776	0	0	0
42092	VALLEJO	CA		12/14/2022		181,523	0	0	0	0	0	0	9,497	9,497	0	0	0
42096	GARDEN GROVE	CA		04/13/2009		161,088	0	0	0	0	0	0	9,694	9,694	0	0	0
42101	RODEO	CA		12/14/2022		793,569	0	0	0	0	0	0	40,601	40,601	0	0	0
42103	OMAHA	NE		05/12/2009		291,305	0	0	0	0	0	0	33,569	33,569	0	0	0
42104	HOLLYWOOD	FL		05/12/2009		281,435	0	0	0	0	0	0	29,939	29,939	0	0	0
42105	SEGUIN	TX		05/12/2009		281,018	0	0	0	0	0	0	30,029	30,029	0	0	0
42112	ALPHARETTA	GA		11/20/2018		971,753	0	0	0	0	0	0	57,326	57,326	0	0	0
42116	CHULA VISTA	CA		05/12/2009		859,208	0	0	0	0	0	0	53,698	53,698	0	0	0
42117	CHATSWORTH	CA		05/12/2009		1,438,647	0	0	0	0	0	0	53,791	53,791	0	0	0
42118	COMMERCE	CA		05/12/2009		328,528	0	0	0	0	0	0	19,905	19,905	0	0	0
42120	CHULA VISTA	CA		05/12/2009		390,916	0	0	0	0	0	0	23,047	23,047	0	0	0
42122	AUBURN HILLS	MI		05/12/2009		296,136	0	0	0	0	0	0	17,938	17,938	0	0	0
42124	KETCHUM	ID		06/10/2009		643,819	0	0	0	0	0	0	37,631	37,631	0	0	0
42126	STOCKTON	CA		06/10/2009		618,575	0	0	0	0	0	0	36,848	36,848	0	0	0
42131	ONTARIO	CA		06/10/2009		175,255	0	0	0	0	0	0	10,445	10,445	0	0	0
42132	OAKDALE	CA		06/10/2009		168,942	0	0	0	0	0	0	14,259	14,259	0	0	0
42133	MARIETTA	GA		06/10/2009		350,217	0	0	0	0	0	0	17,742	17,742	0	0	0
42135	SOUTH PASADENA	CA		06/10/2009		716,559	0	0	0	0	0	0	26,920	26,920	0	0	0
42136	GILBERT	AZ		11/20/2018		583,410	0	0	0	0	0	0	35,585	35,585	0	0	0
42137	MILPITAS	CA		06/10/2009		320,950	0	0	0	0	0	0	11,951	11,951	0	0	0
42140	GLEN BURNIE	MD		06/10/2009		867,803	0	0	0	0	0	0	0	40,839	0	0	0
42145	INDIO	CA		06/10/2009		178,247	0	0	0	0	0	0	10,786	10,786	0	0	0
42148	SAN ANTONIO	TX		06/10/2009		382,982	0	0	0	0	0	0	21,272	21,272	0	0	0
42150	PLYMOUTH	MI		12/01/2018		319,215	0	0	0	0	0	0	36,302	36,302	0	0	0
42153	LAKE FOREST	CA		12/01/2018		390,768	0	0	0	0	0	0	120,863	120,863	0	0	0
42156	EL PASO	TX		07/08/2009		220,365	0	0	0	0	0	0	24,846	24,846	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
42160	EL PASO	TX		07/08/2009		390,580	0	0	0	0	0	0	62,770	62,770	0	0	0
42161	LAS VEGAS	NV		07/08/2009		362,782	0	0	0	0	0	0	21,764	21,764	0	0	0
42167	RENO	NV		07/08/2009		627,248	0	0	0	0	0	0	37,931	37,931	0	0	0
42168	RENO	NV		07/08/2009		593,116	0	0	0	0	0	0	35,581	35,581	0	0	0
42171	HAINES CITY	FL		07/08/2009		388,562	0	0	0	0	0	0	23,873	23,873	0	0	0
42172	ALGONA	WA		12/14/2022		983,697	0	0	0	0	0	0	187,746	187,746	0	0	0
42183	SUNNYVALE	CA		08/06/2009		443,029	0	0	0	0	0	0	44,261	44,261	0	0	0
42193	CLEVELAND	OH		01/05/2010		869,579	0	0	0	0	0	0	75,011	75,011	0	0	0
42194	POCATELLO	ID		01/05/2010		1,662,636	0	0	0	0	0	0	98,720	98,720	0	0	0
42196	AUBURN	WA		01/05/2010		1,046,146	0	0	0	0	0	0	112,401	112,401	0	0	0
42209	SEATTLE	WA		04/08/2010		613,022	0	0	0	0	0	0	35,824	35,824	0	0	0
42210	SAN DIEGO	CA		05/06/2010		361,500	0	0	0	0	0	0	100,595	100,595	0	0	0
42222	KIRKLAND	WA		12/01/2018		338,851	0	0	0	0	0	0	33,221	33,221	0	0	0
42230	JOHNS CREEK	GA		09/07/2010		1,504,819	0	0	0	0	0	0	83,793	83,793	0	0	0
42232	CARSON	CA		09/07/2010		1,291,380	0	0	0	0	0	0	73,743	73,743	0	0	0
42233	OCEANSIDE	CA		09/07/2010		1,674,348	0	0	0	0	0	0	83,523	83,523	0	0	0
42234	FAIRWAY	KS		09/07/2010		598,407	0	0	0	0	0	0	0	58,595	0	0	0
42241	BEND	OR		12/14/2022		699,246	0	0	0	0	0	0	32,868	32,868	0	0	0
42242	PHOENIX	AZ		10/07/2010		335,467	0	0	0	0	0	0	32,316	32,316	0	0	0
42244	CATHEDRAL CITY	CA		10/07/2010		718,202	0	0	0	0	0	0	0	22,543	0	0	0
42247	RUSSELLVILLE	AR		10/07/2010		302,734	0	0	0	0	0	0	28,864	28,864	0	0	0
42251	BURBANK	CA		11/09/2010		434,153	0	0	0	0	0	0	23,174	23,174	0	0	0
42266	HUMBLE	TX		11/09/2010		539,803	0	0	0	0	0	0	28,819	28,819	0	0	0
42272	BYRAM	MS		12/09/2010		736,711	0	0	0	0	0	0	39,717	39,717	0	0	0
42275	FORT WORTH	TX		12/09/2010		581,689	0	0	0	0	0	0	0	18,303	0	0	0
42282	TUCKER	GA		01/10/2011		885,830	0	0	0	0	0	0	47,816	47,816	0	0	0
42291	ATLANTIS	FL		04/11/2011		1,224,817	0	0	0	0	0	0	65,100	65,100	0	0	0
42292	TAMARAC	FL		04/11/2011		1,062,350	0	0	0	0	0	0	56,976	56,976	0	0	0
42299	EVERETT	WA		04/11/2011		821,901	0	0	0	0	0	0	44,150	44,150	0	0	0
42301	SAN DIEGO	CA		05/09/2011		430,907	0	0	0	0	0	0	23,188	23,188	0	0	0
42303	TEMPE	AZ		05/09/2011		447,484	0	0	0	0	0	0	31,789	31,789	0	0	0
42304	EL PASO	TX		07/01/2017		152,859	0	0	0	0	0	0	28,036	28,036	0	0	0
42307	EL PASO	TX		12/14/2022		175,226	0	0	0	0	0	0	32,139	32,139	0	0	0
42317	DENVER	CO		05/09/2011		636,417	0	0	0	0	0	0	0	17,067	0	0	0
42318	NEWPORT BEACH	CA		05/09/2011		558,597	0	0	0	0	0	0	30,331	30,331	0	0	0
42320	ARLINGTON HEIGHTS	IL		11/20/2018		1,115,955	0	0	0	0	0	0	27,203	27,203	0	0	0
42321	LENEXA	KS		06/09/2011		946,841	0	0	0	0	0	0	0	16,814	0	0	0
42329	LOS ANGELES	CA		07/11/2011		472,858	0	0	0	0	0	0	23,931	23,931	0	0	0
42337	LA PORTE	TX		09/08/2011		686,957	0	0	0	0	0	0	26,994	26,994	0	0	0
42342	NOVATO	CA		10/11/2011		560,844	0	0	0	0	0	0	28,273	28,273	0	0	0
42344	MEMPHIS	TN		10/11/2011		490,210	0	0	0	0	0	0	94,282	94,282	0	0	0
42345	HOUSTON	TX		10/11/2011		193,182	0	0	0	0	0	0	35,522	35,522	0	0	0
42349	KANSAS CITY	MO		11/08/2011		583,923	0	0	0	0	0	0	45,009	45,009	0	0	0
42357	CHICAGO	IL		01/25/2012		570,228	0	0	0	0	0	0	27,727	27,727	0	0	0
42359	BURLINGTON	WA		01/25/2012		104,475	0	0	0	0	0	0	13,569	13,569	0	0	0
42364	SAN BERNADINO	CA		01/25/2012		591,281	0	0	0	0	0	0	29,938	29,938	0	0	0
42367	SEATTLE	WA		02/21/2012		919,759	0	0	0	0	0	0	45,056	45,056	0	0	0
42368	ALPHARETTA	GA		02/21/2012		987,522	0	0	0	0	0	0	48,001	48,001	0	0	0
42369	TYLER	TX		02/21/2012		624,189	0	0	0	0	0	0	0	1,389	0	0	0
42372	PHOENIX	AZ		02/21/2012		1,168,546	0	0	0	0	0	0	0	7,270	0	0	0
42374	CONROE	TX		02/21/2012		972,945	0	0	0	0	0	0	78,463	78,463	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
42376	NILES	IL		05/01/2012		911,062	0	0	0	0	0	0	41,173	41,173	0	0	0
42384	PORT ARTHUR	TX		05/01/2012		250,699	0	0	0	0	0	0	0	13,646	0	0	0
42388	LORTON	VA		06/11/2012		1,067,642	0	0	0	0	0	0	48,345	48,345	0	0	0
42391	DORAVILLE	GA		06/11/2012		1,338,124	0	0	0	0	0	0	0	14,240	0	0	0
42393	ATLANTA	GA		06/11/2012		560,949	0	0	0	0	0	0	96,211	96,211	0	0	0
42398	POWAY	CA		08/09/2012		1,086,851	0	0	0	0	0	0	48,406	48,406	0	0	0
42399	SEATTLE	WA		08/09/2012		695,344	0	0	0	0	0	0	0	21,230	0	0	0
42401	SAN DIEGO	CA		11/20/2018		451,451	0	0	0	0	0	0	71,337	71,337	0	0	0
42407	RALEIGH	NC		10/01/2012		425,133	0	0	0	0	0	0	61,000	61,000	0	0	0
42408	HOUSTON	TX		10/01/2012		660,906	0	0	0	0	0	0	43,607	43,607	0	0	0
42409	OSWEGO	IL		10/01/2012		737,277	0	0	0	0	0	0	31,792	31,792	0	0	0
42413	COLUMBIA	SC		11/01/2012		2,067,130	0	0	0	0	0	0	85,024	85,024	0	0	0
42415	GRESHAM	OR		11/01/2012		439,395	0	0	0	0	0	0	40,776	40,776	0	0	0
42416	KENT	WA		12/01/2012		1,397,335	0	0	0	0	0	0	0	54,066	0	0	0
42418	LOS ANGELES	CA		02/01/2013		1,161,113	0	0	0	0	0	0	45,974	45,974	0	0	0
42420	ALPHARETTA	GA		02/01/2013		485,903	0	0	0	0	0	0	0	57,866	0	0	0
42421	WINSTON-SALEM	NC		03/01/2013		852,932	0	0	0	0	0	0	0	32,646	0	0	0
42422	HOUSTON	TX		03/01/2013		862,013	0	0	0	0	0	0	37,245	37,245	0	0	0
42424	SANTA ROSA	CA		03/01/2013		518,808	0	0	0	0	0	0	35,007	35,007	0	0	0
42426	WILMINGTON	NC		04/01/2013		930,615	0	0	0	0	0	0	0	39,498	0	0	0
42427	LOS ANGELES	CA		04/01/2013		1,132,677	0	0	0	0	0	0	31,608	31,608	0	0	0
42428	INGLEWOOD	CA		04/01/2013		838,462	0	0	0	0	0	0	23,400	23,400	0	0	0
42430	MONTEBELLO	CA		04/01/2013		654,609	0	0	0	0	0	0	28,998	28,998	0	0	0
42432	SANTEE	CA		05/10/2013		1,681,235	0	0	0	0	0	0	70,873	70,873	0	0	0
42433	GREENSBORO	NC		05/10/2013		334,122	0	0	0	0	0	0	45,957	45,957	0	0	0
42435	DRIPPING SPRINGS	TX		05/10/2013		1,035,035	0	0	0	0	0	0	43,338	43,338	0	0	0
42436	NEWPORT BEACH	CA		05/10/2013		654,272	0	0	0	0	0	0	90,960	90,960	0	0	0
42437	BRIGHTON	MI		05/10/2013		236,419	0	0	0	0	0	0	30,323	30,323	0	0	0
42439	OSHKOSH	WI		06/11/2013		1,222,150	0	0	0	0	0	0	82,442	82,442	0	0	0
42440	CAVE CREEK	AZ		06/11/2013		1,155,882	0	0	0	0	0	0	46,996	46,996	0	0	0
42441	BAYTOWN	TX		06/11/2013		871,073	0	0	0	0	0	0	36,841	36,841	0	0	0
42446	SOUTH JORDAN	UT		06/11/2013		711,115	0	0	0	0	0	0	49,011	49,011	0	0	0
42447	HOUSTON	TX		11/20/2018		1,437,215	0	0	0	0	0	0	92,546	92,546	0	0	0
42448	LONGVIEW	TX		07/11/2013		1,339,875	0	0	0	0	0	0	55,048	55,048	0	0	0
42450	CORPUS CHRISTI	TX		07/11/2013		1,344,688	0	0	0	0	0	0	54,642	54,642	0	0	0
42451	ONTARIO	CA		07/11/2013		1,102,072	0	0	0	0	0	0	46,286	46,286	0	0	0
42453	DES MOINES	IA		07/11/2013		1,573,465	0	0	0	0	0	0	108,222	108,222	0	0	0
42454	PUYALLUP	WA		12/01/2018		813,721	0	0	0	0	0	0	36,467	36,467	0	0	0
42455	NORFOLK	VA		11/21/2022		1,018,000	0	0	0	0	0	0	67,065	67,065	0	0	0
42457	FOUNTAIN HILLS	AZ		12/14/2022		1,129,005	0	0	0	0	0	0	46,568	46,568	0	0	0
42458	BLUE RIDGE	GA		08/09/2013		787,720	0	0	0	0	0	0	51,025	51,025	0	0	0
42459	KATY	TX		08/09/2013		418,054	0	0	0	0	0	0	28,297	28,297	0	0	0
42460	SAN JOSE	CA		08/09/2013		2,179,093	0	0	0	0	0	0	90,856	90,856	0	0	0
42461	GLEN BURNIE	MD		08/09/2013		2,016,581	0	0	0	0	0	0	82,245	82,245	0	0	0
42462	COSTA MESA	CA		08/09/2013		750,185	0	0	0	0	0	0	26,144	26,144	0	0	0
42463	CLEVELAND HEIGHTS	OH		08/09/2013		408,517	0	0	0	0	0	0	16,631	16,631	0	0	0
42464	PAYSON	UT		08/09/2013		381,320	0	0	0	0	0	0	15,903	15,903	0	0	0
42465	MIDLAND	TX		08/09/2013		1,232,635	0	0	0	0	0	0	50,332	50,332	0	0	0
42467	DURHAM	OR		08/09/2013		1,645,744	0	0	0	0	0	0	66,664	66,664	0	0	0
42468	VISTA	CA		08/09/2013		1,011,465	0	0	0	0	0	0	67,467	67,467	0	0	0
42469	KATY	TX		08/09/2013		1,722,263	0	0	0	0	0	0	71,028	71,028	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
42470	HOUSTON	TX		08/09/2013		406,141	0	0	0	0	0	0	27,484	27,484	0	0	0
42471	AURORA	CO		08/09/2013		512,270	0	0	0	0	0	0	19,933	19,933	0	0	0
42472	CHARLOTTE	NC		08/09/2013		376,707	0	0	0	0	0	0	24,408	24,408	0	0	0
42476	BEDFORD PARK	IL		08/09/2013		232,952	0	0	0	0	0	0	30,428	30,428	0	0	0
42477	SAINT PETERSBURG	FL		08/09/2013		675,672	0	0	0	0	0	0	25,444	25,444	0	0	0
42483	WILMINGTON	CA		07/09/2018		942,741	0	0	0	0	0	0	38,605	38,605	0	0	0
42484	WHITTIER	CA		03/09/2020		453,128	0	0	0	0	0	0	18,556	18,556	0	0	0
42485	TACOMA	WA		03/09/2020		487,646	0	0	0	0	0	0	19,977	19,977	0	0	0
42486	PUYALLUP	WA		03/09/2020		545,292	0	0	0	0	0	0	22,330	22,330	0	0	0
42487	TACOMA	WA		03/09/2020		1,109,591	0	0	0	0	0	0	45,950	45,950	0	0	0
42488	TACOMA	WA		03/09/2020		505,060	0	0	0	0	0	0	20,915	20,915	0	0	0
42489	DALLAS	TX		09/11/2013		1,280,363	0	0	0	0	0	0	0	1,032,494	0	0	0
42494	WILLMAR	MN		11/20/2018		474,620	0	0	0	0	0	0	61,100	61,100	0	0	0
42497	GLENDALE	CA		03/09/2020		1,678,837	0	0	0	0	0	0	66,080	66,080	0	0	0
42498	LAVEEN	AZ		03/09/2020		1,391,514	0	0	0	0	0	0	58,258	58,258	0	0	0
42502	SAN DIEGO	CA		11/20/2018		733,284	0	0	0	0	0	0	48,379	48,379	0	0	0
42504	CANTON	GA		10/10/2013		746,623	0	0	0	0	0	0	28,856	28,856	0	0	0
42505	GRAND RAPIDS	MI		10/10/2013		310,221	0	0	0	0	0	0	38,927	38,927	0	0	0
42506	RIVERSIDE	CA		11/21/2022		687,794	0	0	0	0	0	0	26,468	26,468	0	0	0
42507	CONCORD	NC		10/10/2013		710,819	0	0	0	0	0	0	30,548	30,548	0	0	0
42510	THOUSAND OAKS	CA		10/10/2013		1,012,252	0	0	0	0	0	0	39,799	39,799	0	0	0
42512	ALABASTER	AL		10/10/2013		490,177	0	0	0	0	0	0	30,541	30,541	0	0	0
42518	OMAHA	NE		11/13/2013		522,751	0	0	0	0	0	0	91,208	91,208	0	0	0
42520	LA VERNE	CA		12/11/2013		1,945,849	0	0	0	0	0	0	77,136	77,136	0	0	0
42521	LOS ANGELES	CA		12/11/2013		1,246,088	0	0	0	0	0	0	77,035	77,035	0	0	0
90012	OMAHA	NE		09/01/2007		1,040,607	0	0	0	0	0	0	54,429	54,429	0	0	0
90018	BLAIR	NE		09/18/2007		1,875,265	0	0	0	0	0	0	0	51,701	0	0	0
90019	PAPILLION	NE		11/26/2007		1,030,135	0	0	0	0	0	0	67,884	67,884	0	0	0
90020	PAPILLION	NE		11/26/2007		499,496	0	0	0	0	0	0	32,915	32,915	0	0	0
90021	OMAHA	NE		11/26/2007		530,678	0	0	0	0	0	0	34,974	34,974	0	0	0
90022	OMAHA	NE		11/26/2007		461,997	0	0	0	0	0	0	30,448	30,448	0	0	0
90023	OMAHA	NE		10/29/2007		2,501,316	0	0	0	0	0	0	165,510	165,510	0	0	0
90024	OMAHA	NE		03/03/2008		2,607,652	0	0	0	0	0	0	252,161	252,161	0	0	0
90028	OMAHA	NE		11/05/2007		733,991	0	0	0	0	0	0	103,981	103,981	0	0	0
90050	LINCOLN	NE		12/30/2008		1,944,292	0	0	0	0	0	0	96,658	96,658	0	0	0
0299999. Mortgages with partial repayments						2,832,190,493	0	0	0	0	0	0	98,502,879	104,069,117	0	0	0
0599999 - Totals						3,142,405,672	0	0	0	0	0	0	430,866,084	436,671,959	0	239,637	239,637

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Advanced Technology Venture VII LP		PALO ALTO	CA	ADVANCED TECHNOLOGY VENTURES		07/11/2001	1	189,624	190,483	190,483	1,167	0	0	0	0	0	0	0.530
000000-00-0	Avista Capital Partners LP		NEW YORK	NY	AVISTA CAPITAL PARTNERS		06/14/2007	3	0	345	345	345	0	435	0	0	188,295	0	0.750
000000-00-0	Vintage III LP		NEW YORK	NY	GOLDMAN SACHS		12/22/2004		26,446	26,446	26,446	(1,472)	0	23,472	0	0	10,054	0	1.307
000000-00-0	Vintage IV LP		NEW YORK	NY	GOLDMAN SACHS		01/23/2007		709,723	910,676	910,676	(200,150)	0	0	0	0	340,797	0	0.883
000000-00-0	Vintage V LP		NEW YORK	NY	GOLDMAN SACHS		10/10/2008		725,247	725,247	725,247	0	0	0	0	0	109,288	0	0.827
000000-00-0	Hamilton Lane Secondary Fund IV LP		PHILADELPHIA	PA	HAMILTON LANE		11/08/2016		6,501,613	5,785,781	5,785,781	(1,289,768)	0	0	0	0	871,262	0	0.600
000000-00-0	KSL Capital Partners II LP		DENVER	CO	KSL CAPITAL PARTNERS		01/31/2006	3	4,016,448	14,698,235	14,698,235	995,405	0	0	0	0	0	0	1.936
000000-00-0	KSL Capital Partners IV LP		DENVER	CO	KSL CAPITAL PARTNERS		03/31/2016	3	10,605,063	10,730,848	10,730,848	(2,037,035)	0	0	0	0	3,394,916	0	0.374
000000-00-0	Leeds Equity Partners IV LP		NEW YORK	NY	LEEDS		07/21/2004	3	20,603	17,738	17,738	(664)	0	0	0	0	0	0	2.325
000000-00-0	Leeds Equity Partners V LP		NEW YORK	NY	LEEDS		07/28/2008	3	952,811	952,811	952,811	0	0	253,114	0	0	0	0	1.936
000000-00-0	Trilantic Capital Partners IV LP		NEW YORK	NY	TRILANTIC		10/22/2007	3	134,153	142,072	142,072	8,389	0	0	0	0	92,975	0	0.216
000000-00-0	McCarthy Capital Fund V LP		OMAHA	NE	MCCARTHY GP LLC		06/18/2012	3	10,277,039	10,326,120	10,326,120	49,081	0	0	0	0	4,844,946	0	15.000
000000-00-0	McCarthy Capital Fund VI LP		OMAHA	NE	MCCARTHY GP LLC		07/11/2016	3	18,790,950	53,890,629	53,890,629	(6,030,856)	0	0	0	0	25,993,389	0	8.500
000000-00-0	Morgan Stanley Private Markets Fund IV LP		WEST CONSHOHOCKEN	PA	MORGAN STANLEY		12/11/2008		1,204,575	987,436	987,436	(217,139)	0	1,328,541	0	0	577,728	0	1.310
000000-00-0	Morgan Stanley Private Markets Fund VI LP		WEST CONSHOHOCKEN	PA	MORGAN STANLEY		08/13/2015		9,285,183	9,281,258	9,281,258	(988,484)	0	0	0	0	1,575,590	0	1.850
000000-00-0	National Innovation Fund LP		OMAHA	NE	AMERICAN INNOVATION VENTURES		04/07/2010	1	2,205,203	2,231,104	2,231,104	0	0	0	0	0	0	0	20.400
000000-00-0	RLH Investors II LP		LOS ANGELES	CA	RLH INVESTORS		11/29/2005	3	138,786	563,194	563,194	(346,740)	0	0	0	0	0	0	3.996
000000-00-0	Tenaska Power Fund II LP		OMAHA	NE	TENASKA POWER		07/24/2008		31,637	30,773	30,773	(68,749)	0	0	0	0	160,716	0	0.593
000000-00-0	PineBridge Secondary Partners IV LP		NEW YORK	NY	PINEBRIDGE INVESTMENTS		12/22/2017		15,116,609	14,843,421	14,843,421	(273,188)	0	0	0	0	1,037,840	0	4.264
000000-00-0	REVELSTOKE CAPITAL PARTNERS FUND II, LP		DENVER	US	REVELSTOKE CAPITAL PARTNERS FUND II, LP		04/16/2019	3	15,043,882	16,867,960	16,867,960	(212,920)	0	0	0	0	2,852,919	0	3.990
000000-00-0	KSL Capital Partners V, LP		DENVER	CO	KSL Capital Partners		10/28/2019	3	10,804,345	11,217,027	11,217,027	412,682	0	0	0	0	1,538,760	0	0.560
000000-00-0	Blackstone Diversified Alternatives Issuer, LLC		NEW YORK	NY	Blackstone Diversified Alternatives Issuer, LLC		05/21/2019		10,000,000	18,419,036	18,419,036	4,937,644	0	0	0	0	352,507	0	0.039
000000-00-0	Blackstone Total Alternatives Solution VI L.P.		WILMINGTON	DE	Blackstone Total Alternatives Solution Associates VI L.P.		04/21/2020		9,842,178	12,289,124	12,289,124	167,716	0	0	0	0	483,218	0	0.029
000000-00-0	Strategic Partners Infrastructure III L.P.		WILMINGTON	DE	Strategic Partners Fund Solutions Associates Infrastructure III L.P.		07/21/2020		1,910,540	3,219,089	3,219,089	294,713	0	0	0	0	237,682	0	0.010
000000-00-0	McCarthy Capital Fund VII, LP		OMAHA	NE	McCarthy Group LLC		10/01/2020	3	5,982,586	5,750,571	5,750,571	(3,321)	0	0	0	0	0	0	1.870
000000-00-0	Blackstone Dislocation Fund		NEW YORK	NY	Blackstone Hedge Fund Solutions		06/05/2020		12,005,233	11,962,729	11,962,729	(2,714,015)	0	0	0	0	2,573,048	0	5.840
000000-00-0	AmFam VC Fund III, LP		MADISON	WI	American Family Ventures		08/27/2020	1	7,483,268	11,334,869	11,334,869	1,988,814	0	0	0	0	42,434	0	4.700
000000-00-0	STG VI, LP		PALO ALTO	CA	Symphony Technology Group		07/23/2021	3	4,696,570	5,168,610	5,168,610	597,359	0	0	0	0	0	0	0.540
000000-00-0	KH Aggregator LP		TORONTO	CAN	KH Aggregator LP		11/25/2020		7,920,289	7,912,190	7,912,190	(552,131)	0	0	0	0	2,106,168	0	1.300
000000-00-0	InterAtlantic Stoneybrook InsurTech Ventures Fund		NEW YORK	NY	InterAtlantic Capital Group		01/05/2021	1	1,901,326	1,801,192	1,801,192	66,948	0	0	0	0	0	0	5.988
000000-00-0	Caryle Renewable and Sustainable Energy Fund, SCSP		WASHINGTON DC	US	The Carlyle Group		02/23/2021		20,373,676	22,515,154	22,515,154	1,650,450	0	0	0	0	0	0	3.530
000000-00-0	Stride Consumer Fund I, LP		WALTHAM	MA	Stride Consumer Partners		04/29/2021	3	6,656,082	6,178,831	6,178,831	(121,102)	0	0	0	0	0	0	4.800
000000-00-0	Mountaingate Capital Fund II		DENVER	CO	Mountaingate Capital		08/25/2021	3	6,408,263	8,288,312	8,288,312	1,948,418	0	0	0	0	0	0	4.200
000000-00-0	STG Allegro, LP		PALO ALTO	CA	Symphony Technology Group		06/29/2022	3	530,833	236,988	236,988	(293,845)	0	0	0	0	0	0	2.650
000000-00-0	WHITEHORSE LIQUIDITY V		TORONTO	CAN	Whitehorse Liquidity Partners		12/30/2021		14,791,835	13,849,910	13,849,910	(941,924)	0	0	0	0	768,950	0	1.006
000000-00-0	REVELSTOKE CAPITAL FUND III		DENVER	CO	REVELSTOKE CAPITAL PARTNERS		12/29/2021	3	8,318,912	8,318,912	8,318,912	0	0	0	0	0	878,800	0	2.110
000000-00-0	Hidden Harbor Cap Prn II LP		BOCA RATON	FL	Hidden Harbor Capital Partners		09/07/2022	3	7,728,946	7,678,654	7,678,654	(50,293)	0	0	0	0	0	0	9.620
000000-00-0	Arctos Sports Partners Fund II, LP		Omaha	TX	Arctos Sports Partners		12/01/2022		1,523,292	1,523,292	1,523,292	0	0	0	0	0	0	0	1.140
000000-00-0	Caryle Renewable and Sustainable Energy Fund II, S		WASHINGTON DC	US	The Carlyle Group		11/29/2022		4,131,642	4,131,642	4,131,642	0	0	0	0	0	0	0	6.020
1999999. Joint Venture Interests - Common Stock - Unaffiliated									238,985,410	304,998,707	304,998,707	(3,224,665)	0	1,605,562	0	0	51,032,282	0	XXX
000000-00-0	Fulcrum Growth Partners III LLC		OMAHA	NE	FULCRUM GROWTH PARTNERS		01/01/2007	3	10,435,411	10,358,058	10,358,058	(20,773,382)	0	0	0	0	18,505,027	0	80.000
000000-00-0	Mutual of Omaha Opportunities Fund, L.P.		NEW YORK	NY	Mutual of Omaha Opportunities Fund, L.P.		06/18/2019	3	159,801,505	194,975,855	194,975,855	(14,836,205)	0	0	0	0	3,062,012	0	99.010

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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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Cloverlay Sports Assets SPV LP		CONSHOHOCKEN	PA	Cloverlay Investment Management		01/04/2021		18,367,371	22,486,242	22,486,242	3,977,822	0	0	0	0	(255,038)	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									188,604,287	227,820,155	227,820,155	(31,631,764)	0	0	0	0	21,312,001	0	XXX
000000-00-0	Carlyle Realty Partners IV LP		WASHINGTON	DC	CARLYLE GROUP		04/29/2005		20,452	20,452	20,452	0	0	0	0	0	24,837	0	0.530
000000-00-0	Carlyle Realty Partners V LP		WASHINGTON	DC	CARLYLE GROUP		01/09/2007		9,111	19,400	19,400	10,289	0	0	0	0	359,970	0	0.330
000000-00-0	Strategic Partners Real Estate VII L.P.		WILMINGTON	DE	Strategic Partners Fund Solutions Associates Real Estate VII L.P.		02/23/2020		4,145,491	6,247,457	6,247,457	2,089,570	0	0	0	0	204,369	0	0.007
2199999. Joint Venture Interests - Real Estate - Unaffiliated									4,175,054	6,287,309	6,287,309	2,099,859	0	0	0	0	589,176	0	XXX
000000-00-0	Oaktree Real Estate Debt Fund III, LP		LOS ANGELES	CA	Oaktree Real Estate Debt Fund III, LP		04/13/2020		17,688,444	18,243,510	18,243,510	1,018,283	0	0	0	0	5,006,657	0	1.740
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									17,688,444	18,243,510	18,243,510	1,018,283	0	0	0	0	5,006,657	0	XXX
000000-00-0	Endeavor Mortgage Loan Trust (U), Series A		WILMINGTON	DE	Endeavor Mortgage Loan Trust (U), Series A		07/27/2022		27,031,416	26,261,431	26,261,431	(769,985)	0	0	0	0	0	0	100.000
25466B-AA-7	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2021-25		WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25		07/02/2021		85,389,843	76,168,258	76,168,258	(7,199,365)	0	0	0	0	(3,549,192)	0	100.000
000000-00-0	UNITED DMLT HOLDINGS LLC		WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25		07/02/2021		862,524	769,376	769,376	(72,721)	0	0	0	0	(35,850)	0	100.000
25466B-AC-3	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25		Wilmington	DE	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25		01/28/2022		93,266,299	93,452,861	93,452,861	186,563	0	0	0	0	6,404,857	0	100.000
000000-00-0	UNITED DMLT HOLDINGS LLC		WILMINGTON	DE	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25		01/28/2022		942,084	943,968	943,968	1,884	0	0	0	0	64,696	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									207,492,165	197,595,895	197,595,895	(7,853,624)	0	0	0	0	2,884,510	0	XXX
000000-00-0	Carlyle Credit Opportunites Fund II Note Issuer, L		WASHINGTON DC	DC	The Carlyle Group		07/09/2021	2.	3,710,182	4,250,474	4,250,474	(5,177,857)	0	0	0	0	142,933	0	0.560
000000-00-0	MCF Direct Lending 2021 LLC		CHICAGO	IL	Madison Capital Funding		06/22/2021		14,176,711	10,060,998	14,176,711	0	0	0	0	0	(604,066)	0	45.900
2599999. Joint Venture Interests - Other - Unaffiliated									17,886,893	14,311,472	18,427,185	(5,177,857)	0	0	0	0	(461,133)	0	XXX
000000-00-0	UM Holdings I LLC		OMAHA	NE	UM Holdings I LLC		03/12/2009		568,035	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	MGG Rated Debt Feeder Fund LP		NEW YORK	NY	MGG Investment Group (New York)		09/17/2020		4,420,290	12,108,332	12,108,332	5,453,983	0	0	0	0	0	0	50.000
2699999. Joint Venture Interests - Other - Affiliated									4,988,325	12,108,332	12,108,332	5,453,983	0	0	0	0	0	0	XXX
256141-AB-8	DOCTORS CO		NAPA	CA	DOCTORS CO	2.B FE	01/12/2022		9,000,000	7,251,589	9,000,000	0	0	0	0	0	202,500	0	0.000
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	07/28/2020		12,896,840	8,888,000	12,762,920	0	(64,245)	0	0	0	507,700	0	0.000
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	07/23/2020		10,228,380	5,948,985	10,203,287	0	(10,714)	0	0	0	335,610	0	0.000
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	08/12/2020		488,765	334,387	488,356	0	(187)	0	0	0	16,200	0	0.000
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	LS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		14,882,550	9,240,495	14,884,264	0	1,540	0	0	0	490,667	0	0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/19/2022		5,233,507	5,034,068	5,234,099	0	593	0	0	0	0	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	07/22/2020		10,470,415	6,957,899	10,415,886	0	(25,432)	0	0	0	402,375	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		4,963,900	4,152,628	4,965,439	0	220	0	0	0	222,500	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE CO	LS	NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.C FE	06/17/2020		9,509,708	6,419,166	9,445,787	0	(26,630)	0	0	0	312,375	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO	LS	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/12/2019		4,973,750	3,470,032	4,974,814	0	322	0	0	0	181,250	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	LS	HORSHAM TOWNSHIP	PA	PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		3,500,000	2,327,017	3,500,000	0	0	0	0	0	133,000	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D FE	07/08/2020		6,105,100	4,117,188	6,034,654	0	(29,137)	0	0	0	213,500	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	LS	NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D FE	05/04/2020		4,993,350	3,483,941	4,993,740	0	139	0	0	0	165,000	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									97,246,265	67,625,395	96,903,247	0	(153,532)	0	0	0	3,182,677	0	XXX
000000-00-0	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP		COLUMBIA	MD	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP		12/29/2015		2,556,947	2,556,947	2,556,947	0	(632,903)	0	0	0	0	483,495	9.306
000000-00-0	MHEG FUND 2017 LP		OMAHA	NE	MIDWEST HOUSING EQUITY GROUP		08/04/2017		3,784,781	3,784,781	3,784,781	0	(1,472,499)	0	0	0	0	0	28.333
000000-00-0	MHEG FUND 50 LP		OMAHA	NE	MHEG FUND 50 LP		10/31/2018	3.	8,322,737	8,322,737	8,322,737	0	(1,535,330)	0	0	0	0	0	7.076
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									14,664,464	14,664,464	14,664,464	0	(3,640,732)	0	0	0	0	483,495	XXX
000000-00-0	MHEG OZ FUND I LP		Omaha	NE	MHEG OZ FUND I LP		03/06/2019		11,960,709	11,960,709	11,960,709	0	(1,550,699)	0	0	0	0	0	91.250

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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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Boston Financial Opp Zone Fund I		BOSTON	MA	Boston Financial Opp Zone Fund I		12/20/2019		30,424,936	30,424,936	30,424,936	0	(3,170,439)	0	0	0	0	0	83.050
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									42,385,645	42,385,645	42,385,645	0	(4,721,138)	0	0	0	0	0	XXX
000000-00-0	HAWAII HOUSING TAX CREDIT FUND LLC		Honolulu	HI	HAWAII HOUSING TAX CREDIT FUND LLC		12/27/2018		1,087,980	1,087,980	1,087,980	0	(180,222)	0	0	0	0	0	0.000
000000-00-0	GEORGIA HOUSING TAX CREDIT FUND LLC		Columbus	GA	GEORGIA HOUSING TAX CREDIT FUND LLC		12/27/2018		0	0	0	0	(3,052,882)	0	0	0	0	0	0.000
000000-00-0	ISLAND CAMPUS REDEVELOPMENT URBAN RENEWAL ASSOCIAT		ATLANTIC CITY	NJ	ISLAND CAMPUS REDEVELOPMENT URBAN RENEWAL ASSOCIAT		02/25/2019		2,422,068	2,422,068	2,422,068	0	(1,463,335)	0	0	0	0	0	0.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,510,048	3,510,048	3,510,048	0	(4,696,439)	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									394,156,578	429,640,905	463,034,471	(5,284,380)	(8,490,703)	1,605,562	0	0	59,349,659	483,495	XXX
6199999. Total - Affiliated									443,470,422	479,910,027	479,910,027	(34,031,405)	(4,721,138)	0	0	0	24,196,511	0	XXX
6299999 - Totals									837,627,000	909,550,932	942,944,498	(39,315,785)	(13,211,841)	1,605,562	0	0	83,546,171	483,495	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 19,386,040	1D ..$ 49,367,222	1E ..$ 0	1F ..$ 3,500,000 1G ..$ 15,649,985
1B	2A ...$ 0	2B ..$ 9,000,000	2C ..$ 0			
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 0					

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Vintage III LP	NEW YORK	NY	GOLDMAN SACHS	12/22/2004		0	6,323	0	1.307
000000-00-0	Vintage IV LP	NEW YORK	NY	GOLDMAN SACHS	01/23/2007		0	20,798	0	0.883
000000-00-0	Vintage V LP	NEW YORK	NY	GOLDMAN SACHS	10/10/2008		0	16,149	0	0.827
000000-00-0	KSL Capital Partners IV LP	DENVER	CO	KSL CAPITAL PARTNERS	03/31/2016	3	0	1,195,950	0	0.374
000000-00-0	Morgan Stanley Private Markets Fund IV LP	WEST CONSHOHOCKEN	PA	MORGAN STANLEY	12/11/2008		0	9,537	0	1.310
000000-00-0	Morgan Stanley Private Markets Fund VI LP	WEST CONSHOHOCKEN	PA	MORGAN STANLEY	08/13/2015		0	235,507	0	1.850
000000-00-0	Tenaska Power Fund II LP	OMAHA	NE	TENASKA POWER	07/24/2008		0	7,400	0	0.593
000000-00-0	REVELSTOKE CAPITAL PARTNERS FUND II, LP	DENVER	US	REVELSTOKE CAPITAL PARTNERS FUND II, LP	04/16/2019	3	0	767,766	0	3.990
000000-00-0	KSL Capital Partners V, LP	DENVER	CO	KSL Capital Partners	10/28/2019	3	0	1,304,474	0	0.560
000000-00-0	Blackstone Total Alternatives Solution VI L.P.	WILMINGTON	DE	Blackstone Total Alternatives Solution Associates VI L.P.	04/21/2020		0	3,241,391	0	0.029
000000-00-0	Strategic Partners Infrastructure III L.P.	WILMINGTON	DE	Strategic Partners Fund Solutions Associates Infrastructure III L.P.	07/21/2020		0	1,433,833	0	0.010
000000-00-0	McCarthy Capital Fund VII, LP	OMAHA	NE	McCarthy Group LLC	10/01/2020	3	0	2,887,127	0	1.870
000000-00-0	Blackstone Dislocation Fund	NEW YORK	NY	Blackstone Hedge Fund Solutions	06/05/2020		0	1,198,676	0	5.840
000000-00-0	AmFam VC Fund III, LP	MADISON	WI	American Family Ventures	08/27/2020	1	0	2,041,707	0	4.700
000000-00-0	STG VI, LP	PALO ALTO	CA	Symphony Technology Group	07/23/2021	3	0	1,456,480	0	0.540
000000-00-0	InterAtlantic Stoneybrook InsurTech Ventures Fund	NEW YORK	NY	InterAtlantic Capital Group	01/05/2021	1	0	144,094	0	5.988
000000-00-0	Caryle Renewable and Sustainable Energy Fund, SCSP	WASHINGTON DC	US	The Carlyle Group	02/23/2021		0	15,351,553	0	3.530
000000-00-0	Stride Consumer Fund I, LP	WALTHAM	MA	Stride Consumer Partners	04/29/2021	3	0	4,953,602	0	4.800
000000-00-0	Mountaingate Capital Fund II	DENVER	CO	Mountaingate Capital	08/25/2021	3	0	2,387,642	0	4.200
000000-00-0	STG Allegro, LP	PALO ALTO	CA	Symphony Technology Group	06/29/2022	3	530,833	0	0	2.650
000000-00-0	WHITEHORSE LIQUIDITY V	TORONTO	CAN	Whitehorse Liquidity Partners	12/30/2021		0	16,206,278	0	1.006
000000-00-0	REVELSTOKE CAPITAL FUND III	DENVER	CO	REVELSTOKE CAPITAL PARTNERS	12/29/2021	3	0	7,437,785	0	2.110
000000-00-0	Hidden Harbor Cap Prn II LP	BOCA RATON	FL	Hidden Harbor Capital Partners	09/07/2022	3	5,251,132	2,477,815	0	9.620
000000-00-0	Arctos Sports Partners Fund II, LP	Omaha	TX	Arctos Sports Partners	12/01/2022		1,246,820	276,472	0	1.140
000000-00-0	Caryle Renewable and Sustainable Energy Fund II, S	WASHINGTON DC	US	The Carlyle Group	11/29/2022		4,131,642	0	0	6.020
1999999. Joint Venture Interests - Common Stock - Unaffiliated							11,160,427	65,058,357	0	XXX
000000-00-0	Mutual of Omaha Opportunities Fund, L.P.	NEW YORK	NY	Mutual of Omaha Opportunities Fund, L.P.	06/18/2019	3	0	40,310,485	0	99.010
000000-00-0	Cloverlay Sports Assets SPV LP	CONSHOHOCKEN	PA	Cloverlay Investment Management	01/04/2021		0	8,022,438	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							0	48,332,923	0	XXX
000000-00-0	Carlyle Realty Partners IV LP	WASHINGTON	DC	CARLYLE GROUP	04/29/2005		0	17	0	0.530
000000-00-0	Carlyle Realty Partners V LP	WASHINGTON	DC	CARLYLE GROUP	01/09/2007		0	7,101	0	0.330
000000-00-0	Strategic Partners Real Estate VII L.P.	WILMINGTON	DE	Strategic Partners Fund Solutions Associates Real Estate VII L.P.	02/23/2020		0	558,229	0	0.007
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	565,347	0	XXX
000000-00-0	Oaktree Real Estate Debt Fund III, LP	LOS ANGELES	CA	Oaktree Real Estate Debt Fund III, LP	04/13/2020		0	10,500,000	0	1.740
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	10,500,000	0	XXX
000000-00-0	Endeavor Mortgage Loan Trust (U), Series A	WILMINGTON	DE	Endeavor Mortgage Loan Trust (U), Series A	07/27/2022		2,939,743	24,671,761	0	100.000
25466B-AA-7	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2021-25	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25	07/02/2021		0	18,950,996	0	100.000
000000-00-0	UNITED DMLT HOLDINGS LLC	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25	07/02/2021		0	191,424	0	100.000
25466B-AC-3	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25	Wilmington	DE	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25	01/28/2022		110,034,815	132,846	0	100.000
000000-00-0	UNITED DMLT HOLDINGS LLC	WILMINGTON	DE	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25	01/28/2022		1,111,463	1,342	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							114,086,021	43,948,369	0	XXX
000000-00-0	Carlyle Credit Opportunites Fund II Note Issuer, L	WASHINGTON DC	DC	The Carlyle Group	07/09/2021	2	0	2,307,079	0	0.560
000000-00-0	MCF Direct Lending 2021 LLC	CHICAGO	IL	Madison Capital Funding	06/22/2021		0	5,421,360	0	45.900
2599999. Joint Venture Interests - Other - Unaffiliated							0	7,728,439	0	XXX
256141-AB-8	DOCTORS CO	NAPA	CA	DOCTORS CO	01/12/2022		9,000,000	0	0	0.000
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	11/18/2021		14,882,724	0	0	0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO	COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	12/19/2022		5,233,507	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							29,116,231	0	0	XXX
000000-00-0	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP	COLUMBIA	MD	ENTERPRISE HSG PARTNERS CALGREEN III FUND LP	12/29/2015		0	28,779	0	9.306
000000-00-0	MHEG FUND 2017 LP	OMAHA	NE	MIDWEST HOUSING EQUITY GROUP	08/04/2017		0	414,520	0	28.333
000000-00-0	MHEG FUND 50 LP	OMAHA	NE	MHEG FUND 50 LP	10/31/2018	3	0	1,014,811	0	7.076
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	1,458,110	0	XXX
000000-00-0	Boston Financial Opp Zone Fund I	BOSTON	MA	Boston Financial Opp Zone Fund I	12/20/2019		0	35,622	0	83.050
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	35,622	0	XXX
000000-00-0	ISLAND CAMPUS REDEVELOPMENT URBAN RENEWAL ASSOCIAT	ATLANTIC CITY	NJ	ISLAND CAMPUS REDEVELOPMENT URBAN RENEWAL ASSOCIAT	02/25/2019		0	1,942,702	0	0.000

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
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	1,942,702	0	XXX
6099999. Total - Unaffiliated							40,276,657	87,252,955	0	XXX
6199999. Total - Affiliated							114,086,021	92,316,914	0	XXX
6299999 - Totals							154,362,678	179,569,869	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	Avista Capital Partners LP	NEW YORK	NY	AVISTA CAPITAL PARTNERS	06/14/2007	12/23/2022	2,167	0	0	0	0	0	0	2,167	2,167	0	0	0	(188,295)
000000-00-0	Vintage III LP	NEW YORK	NY	GOLDMAN SACHS	12/22/2004	11/02/2022	83,813	0	0	0	0	0	0	83,813	83,813	0	0	0	(10,054)
000000-00-0	Vintage V LP	NEW YORK	NY	GOLDMAN SACHS	10/10/2008	02/25/2022	153,171	0	0	0	0	0	0	153,171	153,171	0	0	0	101,177
000000-00-0	Hamilton Lane Secondary Fund IV LP	PHILADELPHIA	PA	HAMILTON LANE	11/08/2016	11/10/2022	1,081,965	0	0	0	0	0	0	1,081,965	1,081,965	0	0	0	0
000000-00-0	KSL Capital Partners IV LP	DENVER	CO	KSL CAPITAL PARTNERS	03/31/2016	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(150,085)
000000-00-0	Leeds Equity Partners V LP	NEW YORK	NY	LEEDS	07/28/2008	07/29/2022	445,190	0	0	0	0	0	0	445,190	445,190	0	0	0	0
000000-00-0	Trilantic Capital Partners IV LP	NEW YORK	NY	TRILANTIC	10/22/2007	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(92,975)
000000-00-0	McCarthy Capital Fund V LP	OMAHA	NE	MCCARTHY GP LLC	06/18/2012	04/29/2022	501,258	0	0	0	0	0	0	501,258	501,258	0	0	0	(4,244,918)
000000-00-0	Morgan Stanley Private Markets Fund IV LP	WEST CONSHOHOCKEN	PA	MORGAN STANLEY	12/11/2008	11/14/2022	781,301	0	0	0	0	0	0	781,301	781,301	0	0	0	(745,567)
000000-00-0	Morgan Stanley Private Markets Fund VI LP	WEST CONSHOHOCKEN	PA	MORGAN STANLEY	08/13/2015	10/17/2022	249,645	0	0	0	0	0	0	249,645	249,645	0	0	0	(322,682)
000000-00-0	Tenaska Power Fund II LP	OMAHA	NE	TENASKA POWER	07/24/2008	06/29/2022	160,981	0	0	0	0	0	0	160,981	160,981	0	0	0	0
000000-00-0	PineBridge Secondary Partners IV LP	NEW YORK	NY	PINEBRIDGE INVESTMENTS	12/22/2017	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(1,037,840)
000000-00-0	REVELSTOKE CAPITAL PARTNERS FUND II, LP	DENVER	US	REVELSTOKE CAPITAL PARTNERS FUND II, LP	04/16/2019	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(261,000)
000000-00-0	KSL Capital Partners V, LP	DENVER	CO	KSL Capital Partners	10/28/2019	08/17/2022	893,082	0	0	0	0	0	0	893,082	893,082	0	0	0	(232,878)
000000-00-0	Blackstone Total Alternatives Solution VI L.P.	WILMINGTON	DE	Blackstone Total Alternatives Solution Associates VI L.P.	04/21/2020	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(177,127)
000000-00-0	Strategic Partners Infrastructure III L.P.	WILMINGTON	DE	Strategic Partners Fund Solutions Associates Infrastructure III L.P.	07/21/2020	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	McCarthy Capital Fund VII, LP	OMAHA	NE	McCarthy Group LLC	10/01/2020	08/09/2022	62,339	0	0	0	0	0	0	62,339	62,339	0	0	0	0
000000-00-0	Blackstone Dislocation Fund	NEW YORK	NY	Blackstone Hedge Fund Solutions	06/05/2020	12/02/2022	87,780	0	0	0	0	0	0	87,780	87,780	0	0	0	0
000000-00-0	AmFam VC Fund III, LP	MADISON	WI	American Family Ventures	08/27/2020	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(292)
000000-00-0	KH Aggregator LP	TORONTO	CAN	KH Aggregator LP	11/25/2020	12/23/2022	433,053	0	0	0	0	0	0	433,053	433,053	0	0	0	(1,663,060)
000000-00-0	InterAtlantic Stoneybrook InsurTech Ventures Fund	NEW YORK	NY	InterAtlantic Capital Group	01/05/2021	06/08/2022	354,297	0	0	0	0	0	0	354,297	354,297	0	0	0	0
000000-00-0	Stride Consumer Fund I, LP	WALTHAM	MA	Stride Consumer Partners	04/29/2021	06/09/2022	21,304	0	0	0	0	0	0	21,304	21,304	0	0	0	0
000000-00-0	WHITEHORSE LIQUIDITY V	TORONTO	CAN	Whitehorse Liquidity Partners	12/30/2021	12/29/2022	11,730,221	0	0	0	0	0	0	11,730,221	11,730,221	0	0	0	2,062,014
000000-00-0	REVELSTOKE CAPITAL FUND III	DENVER	CO	REVELSTOKE CAPITAL PARTNERS	12/29/2021	12/19/2022	713,913	0	0	0	0	0	0	713,913	713,913	0	0	0	302
1999999. Joint Venture Interests - Common Stock - Unaffiliated							17,755,479	0	0	0	0	0	0	17,755,479	17,755,479	0	0	0	(6,963,280)
000000-00-0	Fulcrum Growth Partners III LLC	OMAHA	NE	FULCRUM GROWTH PARTNERS	01/01/2007	12/07/2022	28,212,233	0	0	0	0	0	0	28,212,233	28,212,233	0	0	0	7,066,005
000000-00-0	Cloverlay Sports Assets SPV LP	CONSHOHOCKEN	PA	Cloverlay Investment Management	01/04/2021	02/04/2022	537,135	0	0	0	0	0	0	537,135	537,135	0	0	0	344,609
2099999. Joint Venture Interests - Common Stock - Affiliated							28,749,368	0	0	0	0	0	0	28,749,368	28,749,368	0	0	0	7,410,614
000000-00-0	Carlyle Realty Partners IV LP	WASHINGTON	DC	CARLYLE GROUP	04/29/2005	12/20/2022	34,041	0	0	0	0	0	0	34,041	34,041	0	0	0	0
000000-00-0	Carlyle Realty Partners V LP	WASHINGTON	DC	CARLYLE GROUP	01/09/2007	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(134,461)
000000-00-0	Strategic Partners Real Estate VII L.P.	WILMINGTON	DE	Strategic Partners Fund Solutions Associates Real Estate VII L.P.	02/23/2020	02/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	(351,825)
000000-00-0	BREIT Operating Partnership L.P.	WILMINGTON	DE	BX REIT Advisors L.L.C.	12/23/2019	10/31/2022	9,883,480	(883,480)	0	0	0	(883,480)	0	9,000,000	11,888,083	0	2,888,083	2,888,083	437,808
2199999. Joint Venture Interests - Real Estate - Unaffiliated							9,917,521	(883,480)	0	0	0	(883,480)	0	9,034,041	11,922,124	0	2,888,083	2,888,083	(48,478)
000000-00-0	Oaktree Real Estate Debt Fund III, LP	LOS ANGELES	CA	Return of Capital	04/13/2020	03/30/2022	2,718,436	0	0	0	0	0	0	2,718,436	2,718,436	0	0	0	(3,776,067)
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							2,718,436	0	0	0	0	0	0	2,718,436	2,718,436	0	0	0	(3,776,067)
000000-00-0	Endeavor Mortgage Loan Trust (U), Series A	WILMINGTON	DE	Return of Capital	07/27/2022	12/23/2022	0	0	0	0	0	0	0	580,088	580,088	0	0	0	0
25466B-AA-7	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2021-25	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25	07/02/2021	12/15/2022	85,435,471	0	0	0	0	0	0	85,435,471	85,435,471	0	0	0	3,549,192
000000-00-0	UNITED DMLT HOLDINGS LLC	WILMINGTON	DE	Discovery Mortgage Loan Trust, Series 2021-25	07/02/2021	12/15/2022	862,985	0	0	0	0	0	0	862,985	862,985	0	0	0	35,850
25466B-AC-3	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25	Wilmington	DE	Return of Capital	01/28/2022	11/15/2022	0	0	0	0	0	0	0	16,901,362	16,901,362	0	0	0	0
000000-00-0	UNITED DMLT HOLDINGS LLC	WILMINGTON	DE	DISCOVERY MORTGAGE LOAN TRUST, SERIES 2022-25	01/28/2022	01/28/2022	0	0	0	0	0	0	0	170,721	170,721	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							86,298,456	0	0	0	0	0	0	103,950,627	103,950,627	0	0	0	3,585,042
000000-00-0	MCF Direct Lending 2021 LLC	CHICAGO	IL	Madison Capital Funding	06/22/2021	10/17/2022	3,055,565	0	0	0	0	0	0	3,055,565	3,055,565	0	0	0	604,066
2599999. Joint Venture Interests - Other - Unaffiliated							3,055,565	0	0	0	0	0	0	3,055,565	3,055,565	0	0	0	604,066
91023#-AD-0	UNITED EARNEST SLR TR 2017-WL R	SAN FRANCISCO	CA	UNITED EARNEST SLR TR 2017-WL R	06/30/2017	02/25/2022	0	0	0	0	0	0	0	0	0	0	0	0	681,938
5999999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	681,938

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
6099999. Total - Unaffiliated							33,447,001	(883,480)	0	0	0	(883,480)	0	32,563,521	35,451,604	0	2,888,083	2,888,083	(10,183,760)
6199999. Total - Affiliated							115,047,824	0	0	0	0	0	0	132,699,995	132,699,995	0	0	0	11,677,594
6299999 - Totals							148,494,824	(883,480)	0	0	0	(883,480)	0	165,263,516	168,151,598	0	2,888,083	2,888,083	1,493,834

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-SS-8	UNITED STATES TREASURY	CF			1.A	5,131,875	60.1055	3,606,330	6,000,000	5,170,038	0	21,050	0	0	1.625	2.300	MN	12,659	97,500	03/04/2021	11/15/2050
912810-SU-3	UNITED STATES TREASURY	CF			1.A	6,018,043	64.1836	4,396,577	6,850,000	6,052,780	0	19,587	0	0	1.875	2.450	FA	48,513	128,438	03/18/2021	02/15/2051
912810-TL-2	UNITED STATES TREASURY				1.A	14,923,459	101.0312	14,422,204	14,275,000	14,923,081	0	(378)	0	0	4.000	3.744	MN	74,135	0	12/27/2022	11/15/2052
912810-TM-0	UNITED STATES TREASURY				1.A	14,973,486	98.5469	14,412,484	14,625,000	14,972,911	0	(575)	0	0	4.000	3.828	MN	75,953	0	12/12/2022	11/15/2042
912828-3V-0	UNITED STATES TREASURY	SD			1.A	262,262	96.2578	256,720	266,700	265,228	0	678	0	0	2.500	2.775	JJ	2,790	6,668	05/30/2018	01/31/2025
912828-4D-9	UNITED STATES TREASURY	SD			1.A	520,203	99.5310	517,561	520,000	520,013	0	(54)	0	0	2.500	2.489	MS	3,321	12,850	02/11/2019	03/31/2023
912828-6S-4	UNITED STATES TREASURY	SD			1.A	120,534	94.5664	113,480	120,000	120,267	0	(76)	0	0	2.375	2.305	AO	488	2,850	05/20/2019	04/30/2026
912828-R3-6	UNITED STATES TREASURY	SD			1.A	750,094	92.1445	645,012	700,000	728,203	0	(8,292)	0	0	1.625	0.420	MN	1,477	11,375	05/07/2020	05/15/2026
912828-YX-2	UNITED STATES TREASURY				1.A	14,877,841	91.6758	14,828,561	16,175,000	14,893,275	0	15,434	0	0	1.750	3.911	JD	142,313	0	12/12/2022	12/31/2026
912828-YY-0	UNITED STATES TREASURY	CF			1.A	2,029,063	94.9766	1,899,532	2,000,000	2,012,051	0	(5,905)	0	0	1.750	1.443	JD	17,597	17,500	01/27/2020	12/31/2024
912828-Z7-8	UNITED STATES TREASURY	SD			1.A	114,843	90.4102	103,972	115,000	114,871	0	28	0	0	1.500	1.528	JJ	722	1,725	01/25/2022	01/31/2027
91282C-BJ-9	UNITED STATES TREASURY	SD			1.A	1,689,827	85.1875	1,456,706	1,710,000	1,695,121	0	3,081	0	0	0.750	0.926	JJ	5,367	13,755	02/18/2021	01/31/2028
91282C-BJ-9	UNITED STATES TREASURY	CF			1.A	286,579	85.1875	247,044	290,000	287,477	0	249	0	0	0.750	0.926	JJ	910	1,245	02/18/2021	01/31/2028
91282C-FM-8	UNITED STATES TREASURY	SD			1.A FE	51,728	100.5352	52,278	52,000	51,738	0	10	0	0	4.125	4.243	MS	548	0	10/25/2022	09/30/2027
91282C-FV-8	UNITED STATES TREASURY				1.A FE	39,202,059	102.4219	38,884,474	37,965,000	39,198,662	0	(3,397)	0	0	4.125	3.727	MN	203,328	0	12/29/2022	11/15/2032
91282C-FZ-9	UNITED STATES TREASURY				1.A FE	74,448,295	99.6172	73,806,383	74,090,000	74,444,753	0	(3,541)	0	0	3.875	3.767	MN	252,395	0	12/28/2022	11/30/2027
912833-LP-3	UNITED STATES TREASURY	LS			1.A	3,831,600	96.0174	9,601,740	10,000,000	9,569,223	0	471,620	0	0	0.000	5.119	N/A	0	0	11/23/2004	11/15/2023
912833-LT-5	UNITED STATES TREASURY	LS			1.A	3,631,300	92.1623	9,216,230	10,000,000	9,093,735	0	449,509	0	0	0.000	5.134	N/A	0	0	11/24/2004	11/15/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						182,863,090	XXX	188,467,287	195,753,700	194,113,427	0	959,026	0	0	XXX	XXX	XXX	842,516	293,905	XXX	XXX
36297G-VR-8	G2 711724 - RMBS	CF		4	1.A	3,229,441	92.0280	2,848,694	3,095,465	3,222,498	0	(3,581)	0	0	3.500	2.727	MON	9,028	108,341	06/26/2019	02/20/2043
38373Q-AQ-4	GNR 2003-28 LZ - CMO/RMBS	CF		4	1.A	4,195,162	99.6068	4,187,616	4,204,146	4,191,031	0	5,538	0	0	5.500	5.571	MON	19,269	287,594	02/18/2005	04/20/2033
38374K-GC-1	GNR 2004-105 JB - CMO/RMBS	CF		4	1.A	313,521	96.9424	309,481	319,242	313,883	0	361	0	0	5.000	5.535	MON	1,330	7,981	06/15/2022	12/20/2034
38375C-UV-0	GNR 2012-054 AB - CMO/RMBS			4	1.A	2,664,841	93.8160	2,768,217	2,950,689	2,802,639	0	(17,199)	0	0	3.750	4.693	MON	9,221	110,651	12/04/2013	04/20/2042
38376M-JM-0	GNR 2017-043 Z - CMO/RMBS	CF		4	1.A	4,336,400	82.7292	3,628,307	4,385,764	4,347,389	0	681	0	0	3.000	3.085	MON	10,964	129,460	06/06/2019	03/20/2047
38378A-XB-2	GNR 2011-157 MY - CMO/RMBS	CF		4	1.A	3,024,375	87.5003	2,625,008	3,000,000	3,018,384	0	(584)	0	0	3.000	2.920	MON	7,500	90,000	03/24/2020	12/20/2041
38378T-R7-7	GNR 2013-087 PB - CMO/RMBS	CF		4	1.A	4,848,078	90.7914	4,831,996	5,322,086	5,029,630	0	14,320	0	0	3.000	3.978	MON	13,305	124,831	06/15/2022	06/20/2043
38378V-J6-3	GNR 2013-116 QN - CMO/RMBS	CF		4	1.A	3,079,026	91.4874	2,835,193	3,099,000	3,083,651	0	680	0	0	3.500	3.563	MON	9,039	108,465	08/21/2013	08/20/2043
38378Y-T5-8	GNR 2014-032 GZ - CMO/RMBS	CF		4	1.A	2,298,745	91.7375	2,022,371	2,204,518	2,278,382	0	10,720	0	0	3.000	2.396	MON	5,511	66,094	04/02/2020	02/20/2044
38379A-JL-5	GNR 2014-020 NZ - CMO/RMBS	CF		4	1.A	7,478,255	88.1893	8,469,970	9,604,304	8,390,256	0	(48,367)	0	0	3.000	4.685	MON	24,011	283,501	02/21/2014	02/20/2044
38379J-MU-2	GNR 2015-028 EZ - CMO/RMBS	CF		4	1.A	10,796,418	91.5924	9,800,304	10,699,911	10,752,516	0	6,468	0	0	3.500	3.407	MON	31,208	384,875	09/29/2017	02/20/2045
38380C-MG-5	GNR 2017-014 Z - CMO/RMBS	CF		4	1.A	3,910,224	80.8981	3,228,246	3,990,510	3,927,304	0	663	0	0	3.000	3.136	MON	9,976	117,792	06/06/2019	01/20/2047
38380C-MJ-9	GNR 2017-014 BZ - CMO/RMBS	CF		4	1.A	3,484,135	81.0451	2,861,666	3,530,957	3,493,707	0	513	0	0	3.000	3.093	MON	8,827	104,227	06/17/2019	01/20/2047
38380C-ZS-5	GNR 2017-025 WZ - CMO/RMBS	CF		4	1.A	1,659,065	90.4357	1,476,967	1,633,169	1,653,616	0	6,358	0	0	3.000	2.794	MON	4,083	48,995	09/06/2019	02/20/2047
38380K-2G-9	GNR 2018-021 PZ - CMO/RMBS	CF		4	1.A	2,801,921	78.4475	2,239,868	2,855,246	2,811,768	0	453	0	0	3.000	3.123	MON	7,138	84,282	09/16/2019	02/20/2048
38380K-PD-1	GNR 2017-163 JB - CMO/RMBS	CF		4	1.A	1,056,719	77.5401	775,401	1,000,000	1,049,455	0	(1,125)	0	0	3.000	2.676	MON	2,500	30,000	04/06/2020	11/20/2047
38380T-2V-7	GNR 2017-121 TZ - CMO/RMBS	CF		4	1.A	2,231,591	91.2621	2,053,804	2,250,445	2,236,375	0	285	0	0	3.000	3.088	MON	5,626	67,331	09/11/2019	08/20/2047
38380T-R9-9	GNR 2017-121 YZ - CMO/RMBS	CF		4	1.A	4,690,690	77.4915	3,229,331	4,167,336	4,609,027	0	(23,458)	0	0	3.000	2.256	MON	10,418	123,012	01/26/2021	06/20/2047
38380W-PU-7	GNR 2018-048 L - CMO/RMBS	CF		4	1.A	4,320,000	87.1976	3,487,905	4,000,000	4,243,576	0	(12,681)	0	0	3.000	2.295	MON	10,000	120,000	05/08/2020	04/20/2048
38381A-2M-7	GNR 2018-155 LM - CMO/RMBS	CF		4	1.A	3,486,456	97.7800	3,433,601	3,511,559	3,501,499	0	2,623	0	0	3.500	3.657	MON	10,242	122,905	01/10/2019	11/20/2045
38381A-WE-2	GNR 2018-154 ZM - CMO/RMBS	CF		4	1.A	5,602,595	95.8527	5,133,672	5,355,793	5,517,155	0	5,554	0	0	4.000	3.478	MON	17,853	213,346	07/25/2019	11/20/2048
38381R-CQ-0	GNR 2019-020 LA - CMO/RMBS	CF		4	1.A	7,182,386	92.1016	6,850,581	7,438,070	7,275,170	0	11,393	0	0	3.000	3.410	MON	18,595	224,547	04/05/2019	02/20/2049
38382G-UF-7	GNR 2020-107 ZE - CMO/RMBS	CF		4	1.A	3,173,310	91.0248	2,764,357	3,036,927	3,153,717	0	22,227	0	0	3.500	2.875	MON	8,858	106,292	06/23/2020	04/20/2046
38383D-BM-9	GNR 2021-196 ZN - CMO/RMBS			4	1.A	460,627	55.5462	497,462	895,583	462,277	0	1,649	0	0	2.500	5.557	MON	2,550	1,862	11/08/2022	11/20/2051
38383P-R4-5	GNR 2022-064 CZ - CMO/RMBS	CF		4	1.A	3,691,450	75.2048	3,912,286	5,202,178	3,704,820	0	13,370	0	0	3.500	5.512	MON	15,173	15,129	11/04/2022	04/20/2052
38383R-4C-8	GNR 2022-093 GY - CMO/RMBS	CF		4	1.A	6,984,782	82.6482	6,270,520	7,587,000	6,995,537	0	10,755	0	0	3.500	4.182	MON	22,129	110,644	07/08/2022	05/20/2052

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
38383R-F2-8	GNR 2022-090 KL - CMO/RMBS	CF		4	1.A	6,328,621	90.0305	6,112,173	6,789,000	6,355,453	0	26,832	0	0	3.000	3.938	MON	16,973	118,808	05/23/2022	02/20/2047
38383R-K9-7	GNR 2022-090 CY - CMO/RMBS			4	1.A	5,593,749	85.9681	5,537,349	6,441,165	5,599,240	0	5,491	0	0	4.000	5.059	MON	21,471	42,941	09/29/2022	05/20/2052
38383T-EB-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF		4	1.A	3,967,661	76.4274	3,553,210	4,649,131	3,987,520	0	19,860	0	0	3.000	4.121	MON	11,623	57,681	07/13/2022	07/20/2050
38383Y-5F-5	GNR 2022-179 LZ - CMO/RMBS	CF		4	1.A	6,533,054	81.5572	6,895,578	8,454,902	6,553,348	0	20,294	0	0	3.500	5.326	MON	24,660	24,588	11/02/2022	04/20/2048
831628-DD-1	SBA 100100 - RMBS	CF		4	1.A	2,132,695	93.4447	1,956,211	2,093,443	2,126,509	0	(6,302)	0	0	3.675	2.843	MON	3,419	77,283	02/18/2014	06/25/2038
92261W-AC-4	VENDE 2011-1 DZ - CMO/RMBS	CF		4	1.A	8,634,855	91.4157	9,376,724	10,257,231	9,486,632	0	(72,860)	0	0	3.750	5.291	MON	32,054	386,413	04/14/2011	09/15/2046
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						134,190,850	XXX	125,974,072	144,024,771	136,173,963	0	930	0	0	XXX	XXX	XXX	404,555	3,899,871	XXX	XXX
38373M-BT-6	GNR 2002-26 Z - CMBS	CF		4	1.A	195,423	99.7439	206,732	207,262	205,976	0	(442)	0	0	6.959	7.183	MON	1,202	10,036	05/15/2002	03/16/2042
38373M-CG-3	GNR 2002-28 Z - CMBS	CF		4	1.A	200,412	99.7435	204,872	205,399	203,550	0	1	0	0	6.644	7.039	MON	1,137	16,839	05/03/2002	01/16/2042
38373M-HM-5	GNR 2003-83 Z - CMBS	CF		4	1.A	744,536	99.7394	792,063	794,133	746,477	0	3,268	0	0	5.187	6.644	MON	3,433	41,190	09/04/2003	09/16/2044
38373M-JR-2	GNR 2003-96 Z - CMBS	CF		4	1.A	302,033	99.7413	320,382	321,213	316,734	0	(515)	0	0	5.944	6.423	MON	1,591	19,036	04/17/2008	01/16/2047
38373M-RB-8	GNR 2005-050 Z - CMBS	CF		4	1.A	4,085,947	96.4621	3,941,645	4,086,211	4,078,463	0	(493)	0	0	4.797	4.843	MON	16,335	190,681	06/27/2005	06/16/2045
38373M-SL-5	GNR 2006-003 Z - CMBS	CF		4	1.A	6,430,916	93.8143	6,124,073	6,527,871	6,492,225	0	17,048	0	0	5.093	5.243	MON	27,705	367,038	01/05/2006	01/16/2046
38373M-SU-5	GNR 2006-006 Z - CMBS	CF		4	1.A	5,666,570	93.6830	5,680,760	6,063,813	6,022,409	0	8,695	0	0	4.310	4.498	MON	21,780	267,954	02/23/2006	12/16/2047
38373M-TG-5	GNR 2006-009 Z - CMBS	CF		4	1.A	3,692,359	94.6646	3,557,968	3,758,500	3,734,446	0	11,711	0	0	4.837	5.046	MON	15,151	204,074	03/02/2006	01/16/2046
38373M-Z6-0	GNR 2008-059 Z - CMBS	CF		4	1.A	168,201	99.7415	174,806	175,259	172,569	0	(778)	0	0	6.000	6.587	MON	876	10,516	06/17/2008	11/16/2047
38373S-B8-9	GNR 2003-17 Z - CMBS	CF		4	1.A	344,766	99.7415	351,712	352,623	351,240	0	(72)	0	0	6.013	6.146	MON	1,767	21,206	03/03/2003	03/16/2043
38373V-N8-9	GNR 2002-81 Z - CMBS	CF		4	1.A	891,644	99.7417	898,653	900,980	897,480	0	332	0	0	6.112	6.243	MON	4,589	55,068	11/08/2002	09/16/2042
38373X-7Y-6	GNR 2002-62 Z - CMBS	CF		4	1.A	194,715	99.7416	199,701	200,219	199,004	0	(159)	0	0	5.888	6.096	MON	982	11,789	09/05/2002	08/16/2042
38374B-BG-7	GNR 2003-49 Z - CMBS	CF		4	1.A	2,675,800	97.4591	2,809,031	2,882,267	2,821,811	0	(11,453)	0	0	5.222	5.968	MON	12,542	126,143	06/15/2022	04/16/2043
38374B-QR-7	GNR 2003-72 Z - CMBS	CF		4	1.A	656,286	97.6434	730,886	748,526	735,918	0	3,502	0	0	5.334	5.905	MON	3,327	39,761	04/17/2008	11/16/2045
38374F-DU-5	GNR 2004-012 Z - CMBS	CF		4	1.A	835,354	98.1492	842,487	858,374	854,475	0	169	0	0	5.578	5.709	MON	3,990	47,865	02/06/2004	03/16/2046
38374G-5T-5	GNR 2004-045 Z - CMBS	CF		4	1.A	3,952,854	97.5972	3,938,769	4,035,741	3,992,692	0	851	0	0	5.156	5.459	MON	17,341	249,333	06/07/2004	06/16/2045
38374G-CG-5	GNR 2004-023 Z - CMBS	CF		4	1.A	535,379	98.3032	519,538	528,506	535,206	0	(174)	0	0	5.759	5.637	MON	2,537	15,221	06/15/2022	03/16/2044
38374G-S5-2	GNR 2004-050 Z - CMBS	CF		4	1.A	3,269,844	99.7397	3,312,226	3,320,869	3,287,721	0	(3,799)	0	0	5.153	5.498	MON	14,260	213,812	06/02/2004	03/16/2044
38374L-05-3	GNR 2005-067 Z - CMBS	CF		4	1.A	436,471	99.7386	458,688	459,890	452,970	0	354	0	0	4.723	5.121	MON	1,810	21,726	09/16/2005	08/16/2045
38376G-5U-0	GNR 2011-142 Z - CMBS	CF		4	1.A	9,883,290	77.4060	8,426,869	10,886,580	10,366,059	0	(39,832)	0	0	3.373	3.947	MON	30,601	360,615	10/25/2011	10/16/2051
38376G-6B-1	GNR 2011-143 Z - CMBS	CF		4	1.A	1,220,312	92.2623	1,205,819	1,306,947	1,269,761	0	2,210	0	0	3.942	4.843	MON	4,294	51,229	10/24/2011	04/16/2053
38376G-7F-1	GNR 2011-144 Z - CMBS	CF		4	1.A	9,323,784	91.3663	8,564,499	9,373,800	9,329,655	0	3,219	0	0	3.906	4.032	MON	30,509	358,277	10/27/2011	08/16/2053
38376G-DV-9	GNR 2010-022 Z - CMBS	CF		4	1.A	4,122,552	97.5727	4,165,290	4,268,909	4,224,259	0	29,126	0	0	5.475	5.749	MON	19,477	232,108	01/27/2010	03/16/2052
38376G-EV-8	GNR 2010-016 Z - CMBS			4	1.A	4,199,447	91.6701	4,317,542	4,709,868	4,544,994	0	(12,861)	0	0	4.500	5.251	MON	17,662	206,867	06/02/2010	01/16/2050
38376G-FH-8	GNR 2010-013 Z - CMBS	CF		4	1.A	11,338,025	94.0897	11,997,085	12,750,689	12,249,951	0	70,937	0	0	4.619	5.772	MON	49,085	589,026	02/18/2010	11/16/2051
38376G-GA-2	GNR 2010-028 Z - CMBS	CF		4	1.A	6,205,704	92.9050	6,704,973	7,217,022	6,893,330	0	(73,679)	0	0	4.450	5.835	MON	26,763	314,126	02/08/2010	01/16/2052
38376G-YW-4	GNR 2010-156 Z - CMBS	CF		4	1.A	2,443,542	92.4459	2,529,099	2,735,762	2,613,461	0	(20,517)	0	0	3.927	5.185	MON	8,952	110,763	11/23/2010	04/16/2053
38378N-2D-4	GNR 2014-054 AD - CMBS	CF		4	1.A	1,877,094	94.6581	1,771,052	1,871,000	1,873,652	0	1,772	0	0	3.088	2.947	MON	4,815	62,468	09/25/2019	05/16/2054
38378N-5B-5	GNR 2014-073 AD - CMBS	CF		4	1.A	4,422,133	91.9887	4,066,115	4,420,233	4,417,608	0	303	0	0	3.014	3.008	MON	11,103	141,587	05/12/2014	02/16/2049
38378N-6W-8	GNR 2014-089 B - CMBS	CF		4	1.A	6,731,527	86.9852	6,494,050	7,465,694	6,959,428	0	(225,940)	0	0	3.500	4.945	MON	21,775	241,199	06/15/2022	01/16/2057
38378N-8D-8	GNR 2014-086 Z - CMBS	CF		4	1.A	12,281,879	83.6039	11,123,679	13,305,209	12,754,984	0	54,156	0	0	3.669	4.312	MON	40,676	479,854	06/06/2014	04/16/2056
38378N-HH-9	GNR 2013-175 AD - CMBS	CF		4	1.A	1,163,009	95.0259	1,087,751	1,144,689	1,152,284	0	2,917	0	0	3.380	2.910	MON	3,224	43,321	12/03/2013	06/16/2050
38378N-HP-1	GNR 2013-175 Z - CMBS	CF		4	1.A	10,360,194	83.4308	9,521,028	11,411,883	10,866,496	0	44,988	0	0	3.633	4.367	MON	34,550	404,291	11/05/2013	05/16/2055
38378N-N5-8	GNR 2014-049 C - CMBS	CF		4	1.A	13,353,636	91.1694	13,203,930	14,482,845	13,988,331	0	(243,155)	0	0	3.484	4.641	MON	42,044	496,790	03/20/2014	02/16/2055
38378N-N9-0	GNR 2014-048 A - CMBS	CF		4	1.A	2,565,891	90.9396	2,320,861	2,552,091	2,563,635	0	5,425	0	0	3.000	2.815	MON	6,380	76,563	09/25/2019	03/16/2049
38378N-PR-8	GNR 2014-016 D - CMBS	CF		4	1.A	13,930,721	89.3564	13,403,463	15,000,000	14,585,337	0	23,501	0	0	3.700	4.403	MON	46,250	555,000	03/30/2021	12/16/2046
38378N-RT-2	GNR 2014-013 DC - CMBS	CF		4	1.A	18,086,332	94.8886	16,502,922	17,391,896	17,466,306	0	67,147	0	0	3.984	3.732	MON	57,745	697,461	06/15/2022	01/16/2054

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
38378N-SF-1	GNR 2014-001 C - CMBS	CF		4	1.A	9,100,000	92.4787	9,247,870	10,000,000	9,729,048	0	25,468	0	0	3.040	4.426	MON	25,335	305,871	01/08/2014	03/16/2054
38378N-ZH-9	GNR 2014-028 C - CMBS	CF		4	1.A	2,911,835	90.0011	2,878,030	3,197,770	3,024,278	0	(35,554)	0	0	3.120	4.927	MON	8,315	83,954	06/15/2022	02/16/2055
38378X-GC-9	GNR 2014-110 B - CMBS			4	1.A	4,786,345	87.8917	4,777,059	5,435,168	5,081,624	0	(65,073)	0	0	3.100	4.767	MON	14,041	168,519	07/31/2014	01/16/2057
38378X-RY-9	GNR 2014-143 A - CMBS	CF		4	1.A	3,145,421	91.3848	2,858,357	3,127,827	3,139,624	0	341	0	0	3.050	2.891	MON	7,950	109,598	10/03/2014	02/16/2048
38381H-TG-6	GNR 2022-169 E - CMBS			4	1.A	4,219,922	82.7116	4,135,579	5,000,000	4,212,674	0	(7,248)	0	0	4.153	5.656	MON	17,304	17,304	11/17/2022	01/16/2062
38381H-TG-6	GNR 2022-169 E - CMBS	CF		4	1.A	12,373,828	82.7116	12,406,737	15,000,000	12,367,051	0	(6,777)	0	0	4.153	5.851	MON	51,912	51,912	11/03/2022	01/16/2062
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						205,325,934	XXX	198,774,652	220,483,537	211,775,196	0	(371,080)	0	0	XXX	XXX	XXX	733,117	8,087,989	XXX	XXX
0109999999. Total - U.S. Government Bonds						522,379,875	XXX	513,216,010	560,262,008	542,062,586	0	588,877	0	0	XXX	XXX	XXX	1,980,187	12,281,765	XXX	XXX
00830Y-AD-3	AFRICA FINANCE CORP		C		1.G FE	1,179,471	84.6196	1,095,824	1,295,000	1,181,525	0	2,143	0	0	2.875	4.644	AO	6,515	20,704	11/04/2022	04/28/2028
035198-AF-7	ANGOLA, REPUBLIC OF (GOVERNMENT)		C		4.C FE	480,000	86.4980	415,190	480,000	480,000	0	0	0	0	8.750	8.750	AO	8,983	21,000	04/07/2022	04/14/2032
056732-AJ-9	BAHAMAS, COMMONWEALTH OF THE (GOVERNMENT		C	1,2	4.A FE	1,073,397	75.8796	823,294	1,085,000	1,075,533	0	1,281	0	0	6.000	6.178	MN	7,233	65,100	09/07/2021	11/21/2028
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC		C	1,2	2.B FE	358,540	91.3251	319,638	350,000	355,368	0	(1,987)	0	0	2.375	1.773	MS	2,471	8,313	05/24/2021	09/14/2025
085209-AG-9	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	750,125	83.2291	624,218	750,000	750,148	0	(35)	0	0	2.375	2.370	FA	6,482	17,813	07/27/2021	08/20/2030
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.E FE	347,718	99.7500	349,125	350,000	347,800	0	82	0	0	5.000	5.084	JJ	8,069	0	07/11/2022	07/15/2032
168863-BP-2	CHILE, GOVERNMENT OF		C		1.F FE	1,453,325	76.8011	1,044,495	1,360,000	1,448,496	0	(3,165)	0	0	3.625	3.180	AO	8,354	49,300	09/07/2021	10/30/2042
168863-DS-4	CHILE, GOVERNMENT OF		C	2	1.F FE	771,844	72.0426	576,341	800,000	773,275	0	1,045	0	0	3.100	3.345	MN	3,720	24,800	01/04/2022	05/07/2041
168863-DW-5	CHILE, GOVERNMENT OF		C	1,2	1.F FE	942,763	77.7662	738,779	950,000	942,885	0	123	0	0	4.000	4.044	JJ	15,939	19,000	02/11/2022	01/31/2052
195325-BR-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	1,415,127	73.7480	947,662	1,285,000	1,409,369	0	(3,642)	0	0	5.625	4.863	FA	25,098	72,281	02/09/2022	02/26/2044
21987B-AR-9	CORPORACION NACIONAL DEL COBRE DE CHILE		C		1.G FE	1,409,075	83.2712	1,307,358	1,570,000	1,412,342	0	3,267	0	0	4.250	5.065	JJ	30,397	33,363	04/26/2022	07/17/2042
221625-AN-6	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)		C		3.C FE	860,578	88.7500	710,000	800,000	855,027	0	(3,868)	0	0	6.125	5.261	JD	2,178	49,000	09/08/2021	06/15/2033
25714P-EF-1	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	768,443	83.3750	637,819	765,000	768,246	0	(197)	0	0	4.875	4.820	MS	10,152	37,294	01/10/2022	09/23/2032
25714P-EP-9	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1,2	3.C FE	700,000	91.8750	643,125	700,000	700,000	0	0	0	0	5.500	5.500	FA	13,796	19,250	02/16/2022	02/22/2029
279158-AE-9	ECOPETROL SA		C	1	3.A FE	638,034	85.6250	409,288	478,000	625,515	0	(4,006)	0	0	7.375	4.971	MS	10,086	35,253	09/11/2019	09/18/2043
279158-AJ-8	ECOPETROL SA		C	1	3.A FE	909,100	70.0000	595,000	850,000	907,344	0	(1,302)	0	0	5.875	5.354	MN	4,578	49,938	08/02/2021	05/28/2045
279158-AL-3	ECOPETROL SA		C	1,2	3.A FE	440,500	94.0000	376,000	400,000	428,802	0	(8,351)	0	0	5.375	3.022	JD	299	21,500	08/02/2021	06/26/2026
29135L-AE-0	EMIRATE OF ABU DHABI		C		1.C FE	417,736	89.6417	358,567	400,000	414,542	0	(2,001)	0	0	2.500	1.923	MS	2,528	10,000	05/24/2021	09/30/2029
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN ESP		C	1,2	3.A FE	323,313	79.5000	278,250	350,000	326,028	0	2,715	0	0	4.250	5.511	JJ	6,735	7,438	02/02/2022	07/18/2029
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN ESP		C	1,2	3.A FE	565,435	77.9929	448,459	575,000	566,690	0	827	0	0	4.375	4.590	FA	9,503	25,156	08/02/2021	02/15/2031
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	2	1.G FE	885,500	87.5280	612,696	700,000	876,248	0	(4,794)	0	0	5.000	3.433	JJ	15,167	35,000	01/13/2021	01/25/2047
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1,2	1.G FE	450,000	70.3296	316,483	450,000	450,000	0	0	0	0	3.693	3.693	MS	4,986	16,619	09/08/2021	09/13/2061
29249B-AA-3	ENA MASTER TRUST		C	1,2	2.B FE	1,380,700	70.8750	1,045,406	1,475,000	1,381,998	0	1,303	0	0	4.000	4.410	MN	6,883	59,000	04/26/2022	05/19/2048
30216J-AA-3	EXPORT IMPORT BANK OF INDIA		C		2.C FE	214,304	93.6547	187,309	200,000	210,062	0	(2,678)	0	0	3.375	1.920	FA	2,738	6,750	05/25/2021	08/05/2026
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	969,850	76.9848	769,848	1,000,000	971,191	0	1,117	0	0	2.875	3.078	AO	5,750	28,750	10/06/2021	10/19/2041
31424E-AD-4	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	250,000	98.8243	247,061	250,000	250,000	0	0	0	0	4.050	4.050	JJ	4,894	0	06/23/2022	07/07/2032
31424E-AE-2	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	1,100,000	100.0448	1,100,493	1,100,000	1,100,000	0	0	0	0	4.951	4.951	JJ	26,323	0	06/23/2022	07/07/2052
344593-AF-5	FONDO MIVIVIENDA SA		C	1,2	2.A FE	896,868	94.3750	849,375	900,000	897,278	0	410	0	0	4.625	4.704	AO	9,134	20,813	04/07/2022	04/12/2027
37443G-AL-5	GHANA, REPUBLIC OF (GOVERNMENT)		C		6. FE	303,988	36.6250	303,988	830,000	303,988	0	(557)	532,449	0	7.750	21.121	AO	15,009	64,325	09/07/2021	04/07/2029
40053X-AA-7	GRUPO ENERGIA BOGOTA SA ESP		C	1,2	2.B FE	606,000	87.7500	482,625	550,000	597,471	0	(5,776)	0	0	4.875	3.495	MN	3,426	26,813	08/02/2021	05/15/2030
445545-AF-3	HUNGARY (GOVERNMENT)		C		2.B FE	859,860	108.9956	555,878	510,000	820,506	0	(12,378)	0	0	7.625	3.195	MS	9,938	38,888	09/12/2019	03/29/2041
445545-AM-8	HUNGARY (GOVERNMENT)		C		2.B FE	690,403	74.0008	518,006	700,000	691,515	0	870	0	0	2.125	2.279	MS	4,091	14,916	09/14/2021	09/22/2031
445545-AN-6	HUNGARY (GOVERNMENT)		C		2.B FE	958,730	59.8729	598,729	1,000,000	959,782	0	824	0	0	3.125	3.344	MS	8,681	31,250	09/14/2021	09/21/2051
445545-AP-1	HUNGARY (GOVERNMENT)		C		2.B FE	790,336	95.4989	763,991	800,000	790,964	0	628	0	0	5.250	5.460	JD	1,750	21,000	06/08/2022	06/16/2029
445545-AQ-9	HUNGARY (GOVERNMENT)		C		2.B FE	291,564	93.5008	280,502	300,000	291,834	0	270	0	0	5.500	5.829	JD	688	8,250	06/08/2022	06/16/2034
455780-BJ-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	1,487,876	97.8782	1,179,432	1,205,000	1,473,426	0	(9,531)	0	0	5.250	3.619	JJ	28,820	58,013	02/10/2022	01/17/2042

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
455780-CK-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	807,807	91.7518	706,489	770,000	796,550	0	(3,546)	0	0	3.400	2.832	MS	7,490	26,180	09/11/2019	09/18/2029
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	597,498	90.6239	543,743	600,000	597,658	0	160	0	0	3.550	3.600	MS	5,384	10,650	03/22/2022	03/31/2032
455780-DK-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	665,052	84.2476	661,344	785,000	665,615	0	563	0	0	4.300	5.333	MS	8,533	16,878	09/07/2022	03/31/2052
45777V-AE-7	INSTITUTO COSTARRICENSE DE ELECTRICIDAD		C	1,2	4.B FE	1,478,022	95.2500	1,409,700	1,480,000	1,478,357	0	204	0	0	6.750	6.766	AO	23,310	93,150	04/26/2022	10/07/2031
486661-AF-8	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		C		2.B FE	1,202,500	89.6133	896,133	1,000,000	1,195,309	0	(5,842)	0	0	4.875	3.577	AO	10,427	48,750	10/05/2021	10/14/2044
617726-AG-9	MOROCCO, KINGDOM OF (GOVERNMENT)		C		3.A FE	431,472	85.8793	305,730	356,000	424,591	0	(2,194)	0	0	5.500	4.079	JD	1,088	19,580	09/16/2019	12/11/2042
68205L-AT-0	OMAN, SULTANATE OF (GOVERNMENT)		C		3.C FE	203,340	96.5020	193,004	200,000	203,306	0	(38)	0	0	7.000	6.866	JJ	6,067	14,000	05/24/2021	01/25/2051
69367P-AA-4	PERUSAHAAN GAS NEGARA TBK PT		C		2.C FE	831,063	99.1250	743,438	750,000	789,410	0	(28,290)	0	0	5.125	1.252	MN	4,805	38,438	07/29/2021	05/16/2024
698299-AK-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	858,019	118.8750	659,756	555,000	762,365	0	(29,967)	0	0	9.375	2.811	AO	13,008	52,031	09/12/2019	04/01/2029
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	429,220	73.3750	322,850	440,000	428,994	0	(101)	0	0	4.300	4.423	AO	3,258	18,920	04/26/2022	04/29/2053
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,080,649	94.0000	921,200	980,000	1,057,270	0	(14,601)	0	0	3.875	2.188	MS	10,971	37,975	07/21/2021	03/17/2028
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,276,500	73.7500	921,875	1,250,000	1,276,229	0	(271)	0	0	4.500	4.378	AO	14,063	56,250	02/11/2022	04/01/2056
698299-BS-2	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	993,750	70.7500	707,500	1,000,000	993,802	0	52	0	0	4.500	4.534	JJ	20,250	22,500	01/11/2022	01/19/2063
698299-BT-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	643,149	102.0000	663,000	650,000	643,151	0	2	0	0	6.400	6.528	FA	4,622	0	11/14/2022	02/14/2035
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	401,505	105.5570	411,672	390,000	401,370	0	(135)	0	0	6.550	6.221	MS	7,593	0	09/28/2022	03/14/2037
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	969,140	71.6833	835,110	1,165,000	969,464	0	328	0	0	3.550	4.539	MS	12,752	20,590	11/04/2022	03/10/2051
715638-DU-3	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	446,243	79.1217	356,048	450,000	446,570	0	279	0	0	3.000	3.082	JJ	6,225	9,488	10/28/2021	01/15/2034
71567P-AU-4	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000	0	0	0	0	4.400	4.400	JD	6,111	44,000	05/24/2022	06/06/2027
71567P-AV-2	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	1,250,000	98.5000	1,231,250	1,250,000	1,250,000	0	0	0	0	4.700	4.700	JD	4,080	29,375	05/24/2022	06/06/2032
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	180,913	81.8077	167,706	205,000	181,475	0	563	0	0	3.700	4.642	MS	2,528	3,793	04/27/2022	03/01/2041
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,450,673	81.4783	1,869,927	2,295,000	2,442,750	0	(5,535)	0	0	3.700	3.244	FA	35,145	81,215	02/10/2022	02/02/2042
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	396,596	73.1762	292,705	400,000	396,731	0	91	0	0	3.200	3.250	JJ	6,222	12,800	06/28/2021	07/06/2046
74727P-BA-8	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	1,198,104	98.4456	1,050,415	1,067,000	1,161,942	0	(14,059)	0	0	4.000	2.442	MS	12,685	42,680	05/24/2021	03/14/2029
74730D-AC-7	QATAR ENERGY		C	1,2	1.D FE	651,423	83.1692	540,600	650,000	651,231	0	(145)	0	0	2.250	2.223	JJ	6,866	14,625	07/27/2021	07/12/2031
74730D-AD-5	QATAR ENERGY		C	1,2	1.D FE	2,035,819	74.4212	1,938,672	2,605,000	2,036,584	0	906	0	0	3.300	4.621	JJ	40,356	26,400	11/04/2022	07/12/2051
74730D-AE-3	QATAR ENERGY		C	1,2	1.D FE	451,328	76.9328	346,198	450,000	451,273	0	(53)	0	0	3.125	3.104	JJ	6,602	14,063	09/27/2021	07/12/2041
74815H-CD-2	QUEBEC, PROVINCE OF		C		1.D FE	7,123,600	106.5854	5,329,273	5,000,000	5,545,868	0	(171,170)	0	0	7.035	3.395	MS	108,456	351,750	10/18/2012	03/10/2026
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	1,189,800	98.5000	886,500	900,000	1,180,663	0	(6,545)	0	0	5.100	3.319	JD	1,658	45,900	08/02/2021	06/18/2050
760942-BB-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	868,202	101.1250	792,820	784,000	836,348	0	(9,990)	0	0	4.375	2.527	AO	6,098	34,300	09/12/2019	10/27/2027
760942-BE-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C	1,2	2.B FE	926,116	110.7500	1,041,050	940,000	946,561	0	20,445	0	0	5.750	5.924	AO	9,459	0	10/20/2022	10/28/2034
77586R-AN-0	ROMANIA (GOVERNMENT)		C		2.C FE	399,056	96.1776	384,710	400,000	399,147	0	91	0	0	5.250	5.300	MN	2,100	10,500	05/18/2022	11/25/2027
77586R-AP-5	ROMANIA (GOVERNMENT)		C		2.C FE	399,356	93.4845	373,938	400,000	399,379	0	23	0	0	6.000	6.019	MN	2,400	12,000	05/18/2022	05/25/2034
80413T-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	500,000	106.0358	530,179	500,000	500,000	0	0	0	0	5.500	5.500	AO	5,042	0	10/18/2022	10/25/2032
836205-AV-6	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	897,203	69.8718	723,173	1,035,000	899,721	0	2,028	0	0	5.000	6.031	AO	11,356	42,875	04/27/2022	10/12/2046
857524-AE-2	POLAND, REPUBLIC OF (GOVERNMENT)		C	2	1.G FE	890,577	106.3295	956,966	900,000	890,667	0	90	0	0	5.750	5.890	MN	6,469	0	11/08/2022	11/16/2032
91086Q-BE-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	1,283,317	90.5982	982,990	1,085,000	1,275,378	0	(5,111)	0	0	5.550	4.308	JJ	26,763	60,218	07/21/2021	01/21/2045
91087B-AF-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	869,827	95.4550	757,913	794,000	846,469	0	(7,365)	0	0	4.500	3.329	AO	6,848	35,730	09/12/2019	04/22/2029
91087B-AQ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	398,438	77.7807	330,568	425,000	399,183	0	746	0	0	4.280	4.776	FA	6,922	9,095	02/11/2022	08/14/2041
91087B-AR-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	562,740	80.6786	484,072	600,000	564,891	0	2,151	0	0	3.500	4.163	FA	8,108	10,500	02/11/2022	02/12/2034
91087B-AT-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	1,373,722	92.4658	1,294,521	1,400,000	1,374,306	0	584	0	0	4.875	5.105	MN	7,963	17,063	08/08/2022	05/19/2033
G10367-AD-5	BERMUDA, GOVERNMENT OF (GOVERNMENT)		D	1,2	1.F FE	220,000	94.9490	189,898	200,000	214,301	0	(3,591)	0	0	3.717	1.771	JJ	3,221	7,434	05/25/2021	01/25/2027
MOR08Q-AG-6	AFRICAN EXPORT IMPORT BANK		D	2	2.B FE	693,050	81.9303	680,021	830,000	697,848	0	4,798	0	0	3.798	6.271	MN	3,853	15,762	08/05/2022	05/17/2031
M6320U-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	2,075,127	88.4150	1,613,574	1,825,000	2,066,321	0	(6,200)	0	0	4.500	3.662	AO	14,828	82,125	02/10/2022	10/26/2046
M6320U-AF-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.F FE	1,163,000	89.3910	893,910	1,000,000	1,156,961	0	(3,847)	0	0	4.625	3.656	AO	11,177	46,250	05/25/2021	10/04/2047
M6320U-AT-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.F FE	519,165	98.4568	443,056	450,000	506,118	0	(8,223)	0	0	4.375	2.238	AO	4,102	19,688	05/25/2021	04/16/2029

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
M75242-BB-8	OMAN, SULTANATE OF (GOVERNMENT)		D		3.B FE	210,480	97.7500	195,500	200,000	207,836	0	(1,675)	0	0	5.375	4.340	MS	3,374	10,752	05/24/2021	03/08/2027
M8237R-AA-2	SAUDI ARABIAN OIL CO		D		1.F FE	1,420,128	89.1310	1,140,877	1,280,000	1,411,488	0	(5,898)	0	0	4.250	3.420	AO	11,333	54,400	02/10/2022	04/16/2039
M8237R-AB-0	SAUDI ARABIAN OIL CO		D		1.F FE	559,750	85.5790	427,895	500,000	557,736	0	(1,285)	0	0	4.375	3.685	AO	4,557	21,875	05/25/2021	04/16/2049
M8489S-AC-1	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	3,034,643	94.4000	2,350,560	2,490,000	3,013,141	0	(14,437)	0	0	4.625	3.325	JD	9,277	115,163	02/10/2022	06/02/2046
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	1,004,794	91.2707	784,928	860,000	1,000,716	0	(3,076)	0	0	4.400	3.460	AO	7,883	33,440	04/27/2022	04/16/2050
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA		D	1	1.G FE	1,055,700	92.0000	952,200	1,035,000	1,055,345	0	(355)	0	0	4.950	4.741	JJ	21,632	0	08/31/2022	07/29/2035
P3579E-BE-6	DOMINICAN REPUBLIC OF (GOVERNMENT)		D		3.B FE	741,059	87.0000	565,500	650,000	738,244	0	(1,948)	0	0	6.850	5.756	JJ	19,047	44,525	07/27/2021	01/27/2045
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		D	2	1.G FE	1,952,305	87.1480	1,494,588	1,715,000	1,943,716	0	(5,909)	0	0	5.000	4.098	JJ	37,158	72,375	04/26/2022	01/25/2047
P3R94G-AK-5	CORPORACION FINANCIERA DE DESARROLLO SA		D	1	2.C FE	870,750	96.7500	759,488	785,000	837,920	0	(20,125)	0	0	4.750	2.012	JJ	17,194	37,288	07/21/2021	07/15/2025
P3R94G-AY-5	CORPORACION FINANCIERA DE DESARROLLO SA		D	1,2	2.C FE	565,209	83.7500	489,938	585,000	568,273	0	3,064	0	0	2.400	3.052	MS	3,627	14,040	02/09/2022	09/28/2027
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP		D	1,2	2.B FE	1,502,445	87.7500	1,206,563	1,375,000	1,483,699	0	(13,033)	0	0	4.875	3.605	MN	8,565	67,031	02/09/2022	05/15/2030
X5424X-BQ-0	RUSSIA, FEDERATION OF (GOVERNMENT)		D		6. *	89,000	22.5000	90,000	400,000	89,000	0	(559)	406,048	0	5.250	0.000	JD	467	0	05/25/2021	06/23/2047
X5424X-CG-1	RUSSIA, FEDERATION OF (GOVERNMENT)		D		6. *	72,000	18.0000	72,000	400,000	72,000	0	(1,226)	407,997	0	5.100	0.000	MS	0	10,200	07/27/2021	03/28/2035
X7360W-AV-4	ROMANIA (GOVERNMENT)		D		2.C FE	1,865,163	79.2790	1,300,176	1,640,000	1,858,020	0	(4,942)	0	0	5.125	4.250	JD	3,736	84,050	04/27/2022	06/15/2048
X7360W-BN-1	ROMANIA (GOVERNMENT)		D		2.C FE	509,100	66.0430	330,215	500,000	508,853	0	(171)	0	0	4.000	3.896	FA	7,611	20,000	05/24/2021	02/14/2051
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,000,000	85.4683	1,709,366	2,000,000	2,000,000	0	0	0	0	4.200	4.200	MS	21,467	42,000	03/21/2022	03/29/2047
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						91,675,102	XXX	75,745,240	87,189,000	89,583,311	0	(411,660)	1,346,494	0	XXX	XXX	XXX	1,035,581	3,199,540	XXX	XXX
0309999999. Total - All Other Government Bonds						91,675,102	XXX	75,745,240	87,189,000	89,583,311	0	(411,660)	1,346,494	0	XXX	XXX	XXX	1,035,581	3,199,540	XXX	XXX
64966Q-L6-5	NEW YORK N Y				1.C FE	1,500,000	100.2350	1,503,525	1,500,000	1,500,000	0	0	0	0	5.263	5.263	AO	16,008	0	10/05/2022	10/01/2052
68609T-7T-9	OREGON			1,2	1.B FE	3,000,000	94.3640	2,830,920	3,000,000	3,000,000	0	0	0	0	4.721	4.721	MN	23,605	64,520	05/11/2022	05/01/2042
68609T-A6-5	OREGON			1,2	1.B FE	22,000,000	68.3620	15,039,640	22,000,000	22,000,000	0	0	0	0	2.419	2.419	FA	221,742	532,180	07/09/2020	08/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						26,500,000	XXX	19,374,085	26,500,000	26,500,000	0	0	0	0	XXX	XXX	XXX	261,355	596,700	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						26,500,000	XXX	19,374,085	26,500,000	26,500,000	0	0	0	0	XXX	XXX	XXX	261,355	596,700	XXX	XXX
376087-GM-8	GILROY CALIF UNI SCH DIST			2	1.D FE	3,930,955	72.1870	4,046,081	5,605,000	3,935,107	0	4,153	0	0	3.364	5.613	FA	78,563	0	11/14/2022	08/01/2047
414019-BT-5	HARRIS CNTY TEX FLOOD CTL DIST			2	1.A FE	8,282,400	100.1200	8,510,200	8,500,000	8,283,798	0	1,398	0	0	4.250	4.420	AO	99,344	0	09/08/2022	10/01/2047
421290-6H-5	HAYWARD CALIF UNI SCH DIST			2	1.E FE	9,000,000	70.5740	6,351,660	9,000,000	9,000,000	0	0	0	0	2.868	2.868	FA	107,550	258,120	08/27/2020	08/01/2040
445047-MH-3	HUMBLE TEX INDPT SCH DIST			2	1.A FE	1,739,644	94.4980	1,658,440	1,755,000	1,739,731	0	87	0	0	4.000	4.051	FA	24,960	0	07/21/2022	02/15/2052
486063-P7-9	KATY TEX INDPT SCH DIST			2	1.A FE	3,000,000	94.3400	2,830,200	3,000,000	3,000,000	0	0	0	0	4.000	4.000	FA	62,667	0	05/25/2022	02/15/2052
501098-TS-6	KRUM TEX INDPT SCH DIST			2	1.A FE	497,390	93.5710	467,855	500,000	497,395	0	5	0	0	4.000	4.030	FA	6,000	0	08/11/2022	08/15/2052
521841-C2-0	LEANDER TEX INDPT SCH DIST	@		3	1.A FE	6,492,994	38.1550	6,631,339	17,380,000	6,639,088	0	146,093	0	0	0.000	4.500	N/A	0	0	06/29/2022	08/16/2044
521841-RA-6	LEANDER TEX INDPT SCH DIST	@		3	1.A FE	1,312,154	44.4610	1,322,715	2,975,000	1,339,605	0	27,452	0	0	0.000	4.330	N/A	0	0	07/05/2022	08/16/2041
521841-RC-2	LEANDER TEX INDPT SCH DIST	@		3	1.A FE	10,885,860	40.2120	10,857,240	27,000,000	11,114,654	0	228,794	0	0	0.000	4.350	N/A	0	0	07/05/2022	08/16/2043
58661P-DX-7	MENDOCINO-LAKE CMNTY COLLEGE DIST CALIF	@		3	1.D FE	863,455	17.9240	851,390	4,750,000	869,826	0	6,371	0	0	0.000	6.250	N/A	0	0	11/16/2022	08/01/2050
597749-7F-1	MIDLAND TEX			2	1.B FE	7,000,000	90.6090	6,342,630	7,000,000	7,000,000	0	0	0	0	4.669	4.669	MS	103,496	0	08/03/2022	03/01/2050
623040-LW-0	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	7,506,850	26.0310	4,230,038	16,250,000	8,078,039	0	246,182	0	0	0.000	3.119	N/A	0	0	08/03/2020	08/01/2045
623040-MN-9	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	3,233,720	26.7650	1,873,550	7,000,000	3,479,771	0	106,048	0	0	0.000	3.119	N/A	0	0	08/03/2020	08/01/2045
64966Q-C7-3	NEW YORK N Y			2	1.C FE	4,403,520	100.6640	4,529,880	4,500,000	4,404,489	0	969	0	0	4.500	4.640	MN	33,750	87,188	05/19/2022	05/01/2049
64966Q-G7-9	NEW YORK N Y			2	1.C FE	1,697,500	93.6710	1,639,243	1,750,000	1,697,901	0	401	0	0	4.000	4.200	MS	21,972	0	08/18/2022	09/01/2046
695802-QV-3	PAJARO VALLEY CALIF UNI SCH DIST			2	1.D FE	3,000,000	75.9380	2,278,140	3,000,000	3,000,000	0	0	0	0	3.230	3.230	FA	40,375	96,900	06/03/2020	08/01/2040
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DIST			2	1.D FE	2,000,000	73.9970	1,479,940	2,000,000	2,000,000	0	0	0	0	3.330	3.330	FA	27,750	66,600	06/03/2020	08/01/2043
697511-FP-3	PALOMAR CALIF CMNTY COLLEGE DIST			2	1.C FE	10,500,000	68.3220	7,173,810	10,500,000	10,500,000	0	0	0	0	2.990	2.990	FA	130,813	313,950	10/16/2020	08/01/2044
74514L-3E-5	PUERTO RICO COMWLTH				5.B	8,975	100.0000	8,763	8,763	8,847	0	(129)	0	0	5.250	3.305	JJ	230	576	03/18/2022	07/01/2023
74514L-3F-2	PUERTO RICO COMWLTH				5.B	18,783	100.7540	17,696	17,564	18,503	0	(280)	0	0	5.375	3.135	JJ	472	944	03/18/2022	07/01/2025
74514L-3G-0	PUERTO RICO COMWLTH				5.B	19,474	101.8870	17,733	17,405	19,188	0	(286)	0	0	5.625	3.165	JJ	490	979	03/18/2022	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74514L-3H-8	PUERTO RICO COMWLTH				5.B	71,922	102.3210	70,083	68,493	71,670	0	(252)	0	0	5.625	4.770	JJ	1,926	963	11/21/2022	07/01/2029
74514L-3J-4	PUERTO RICO COMWLTH				5.B	19,558	103.3970	17,196	16,631	19,346	0	(212)	0	0	5.750	3.512	JJ	478	956	03/18/2022	07/01/2031
74514L-3K-1	PUERTO RICO COMWLTH			2	5.B	15,862	86.7060	13,674	15,771	15,857	0	(4)	0	0	4.000	3.936	JJ	315	631	03/18/2022	07/01/2033
74514L-3L-9	PUERTO RICO COMWLTH			2	5.B	14,060	84.1590	11,930	14,176	14,066	0	6	0	0	4.000	4.080	JJ	284	567	03/18/2022	07/01/2035
74514L-3M-7	PUERTO RICO COMWLTH			2	5.B	11,894	81.8070	9,953	12,167	11,905	0	11	0	0	4.000	4.200	JJ	243	487	03/18/2022	07/01/2037
74514L-3N-5	PUERTO RICO COMWLTH			2	5.B	16,001	78.3000	12,952	16,542	16,016	0	15	0	0	4.000	4.250	JJ	331	662	03/18/2022	07/01/2041
74514L-3P-0	PUERTO RICO COMWLTH			2	5.B	16,514	74.9690	12,897	17,203	16,528	0	14	0	0	4.000	4.266	JJ	344	688	03/18/2022	07/01/2046
74514L-3Q-8	PUERTO RICO COMWLTH	@			5.B	4,889	92.6820	4,881	5,266	5,015	0	127	0	0	0.000	3.280	N/A	0	0	03/18/2022	07/01/2024
74514L-3R-6	PUERTO RICO COMWLTH	@		3	5.B	12,076	54.0560	10,971	20,296	12,521	0	445	0	0	0.000	4.654	N/A	0	0	03/18/2022	07/01/2033
74514L-3T-2	PUERTO RICO COMWLTH	@			5.C S	39,195	43.7500	32,585	74,480	40,121	0	926	0	0	0.000	2.992	N/A	0	0	03/18/2022	11/01/2043
797272-QU-8	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	5,000,000	87.8310	4,391,550	5,000,000	5,000,000	0	0	0	0	2.507	2.507	FA	52,229	125,350	09/18/2019	08/01/2029
797272-RZ-6	SAN DIEGO CALIF CMNTY COLLEGE DIST			2	1.A FE	7,250,000	71.5270	5,185,708	7,250,000	7,250,000	0	0	0	0	2.760	2.760	FA	83,375	118,393	12/08/2021	08/01/2041
797661-C9-4	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.A FE	5,490,375	100.6400	5,535,200	5,500,000	5,490,230	0	(145)	0	0	4.250	4.261	FA	97,396	42,854	05/12/2022	08/01/2052
79773K-BV-5	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	5,500,000	64.6270	3,554,485	5,500,000	5,500,000	0	0	0	0	3.084	3.084	JD	7,539	169,620	11/20/2020	06/15/2060
79773K-DV-3	SAN FRANCISCO CALIF CITY & CNTY			1,2	1.A FE	7,544,230	66.9190	7,695,685	11,500,000	7,559,876	0	15,646	0	0	2.894	5.515	JD	14,792	166,405	11/02/2022	06/15/2046
799038-PC-2	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST			1,2	1.A FE	2,969,820	67.8240	3,052,080	4,500,000	2,975,379	0	5,559	0	0	2.919	5.569	MS	43,785	0	11/02/2022	09/01/2045
801139-AP-1	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	5,450,000	71.6560	3,905,252	5,450,000	5,450,000	0	0	0	0	3.098	3.098	FA	70,350	151,488	08/26/2021	08/01/2044
83412P-FY-3	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	1,173,514	71.0010	1,192,817	1,680,000	1,175,087	0	1,573	0	0	3.144	5.550	FA	22,008	0	11/14/2022	08/01/2044
83412P-FZ-0	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	2,986,200	68.0280	3,061,260	4,500,000	2,990,875	0	4,675	0	0	3.194	5.761	FA	59,888	0	11/01/2022	08/01/2047
870462-VD-7	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	745,200	40.8610	817,220	2,000,000	753,836	0	8,636	0	0	0.000	5.320	N/A	0	0	09/29/2022	08/01/2041
870462-VE-5	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	880,450	38.6230	965,575	2,500,000	890,691	0	10,241	0	0	0.000	5.340	N/A	0	0	09/29/2022	08/01/2042
870462-VF-2	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	747,586	36.2690	821,493	2,265,000	756,379	0	8,793	0	0	0.000	5.400	N/A	0	0	09/29/2022	08/01/2043
870462-VG-0	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	620,580	34.0990	681,980	2,000,000	627,933	0	7,353	0	0	0.000	5.440	N/A	0	0	09/29/2022	08/01/2044
870462-VH-8	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	585,540	32.1450	642,900	2,000,000	592,503	0	6,963	0	0	0.000	5.460	N/A	0	0	09/29/2022	08/01/2045
870462-VJ-4	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	646,168	30.2910	708,809	2,340,000	653,879	0	7,712	0	0	0.000	5.480	N/A	0	0	09/29/2022	08/01/2046
870462-VK-1	SWEETWATER CALIF UN HIGH SCH DIST	@		3	1.C FE	652,425	28.6010	715,025	2,500,000	660,226	0	7,801	0	0	0.000	5.490	N/A	0	0	09/29/2022	08/01/2047
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						133,857,729	XXX	116,242,704	199,254,757	135,175,878	0	853,140	0	0	XXX	XXX	XXX	1,193,714	1,604,320	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						133,857,729	XXX	116,242,704	199,254,757	135,175,878	0	853,140	0	0	XXX	XXX	XXX	1,193,714	1,604,320	XXX	XXX
010869-JH-9	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@		1	1.G FE	7,107,463	29.5660	7,181,581	24,290,000	7,319,973	0	212,510	0	0	0.000	6.499	N/A	0	0	07/19/2022	10/01/2041
010869-JJ-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@		1	1.G FE	6,867,809	27.3280	6,646,170	24,320,000	7,062,757	0	194,948	0	0	0.000	6.352	N/A	0	0	07/26/2022	10/01/2042
010869-JK-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@		1	1.G FE	1,503,900	25.2630	1,515,780	6,000,000	1,550,100	0	46,200	0	0	0.000	6.630	N/A	0	0	07/01/2022	10/01/2043
010869-JT-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			2	1.E FE	1,391,473	48.0060	1,502,588	3,130,000	1,443,265	0	51,792	0	0	0.000	5.349	AO	0	0	07/01/2022	10/01/2049
010869-JU-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			2	1.E FE	8,384,320	46.8510	8,901,690	19,000,000	8,700,568	0	316,248	0	0	0.000	5.401	AO	0	0	07/01/2022	10/01/2052
010869-JV-8	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@			1.C FE	4,191,284	40.0610	4,538,911	11,330,000	4,236,856	0	45,572	0	0	0.000	6.344	N/A	0	0	11/02/2022	10/01/2038
010869-JW-6	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@			1.C FE	1,031,550	37.1990	1,115,970	3,000,000	1,043,000	0	11,450	0	0	0.000	6.408	N/A	0	0	10/26/2022	10/01/2039
015086-NY-3	ALEXANDRIA LA UTILS REV			1	1.C FE	8,287,869	70.9090	5,413,902	7,635,000	8,234,527	0	(22,163)	0	0	3.087	2.588	MN	39,282	235,692	07/20/2020	05/01/2043
03255L-KL-2	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.E FE	10,000,000	66.2420	6,624,200	10,000,000	10,000,000	0	0	0	0	3.265	3.265	JJ	163,250	177,761	12/02/2021	07/01/2046
040484-YL-5	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			1	1.D FE	8,000,000	65.2780	5,222,240	8,000,000	8,000,000	0	0	0	0	2.974	2.974	JD	19,827	237,920	10/16/2020	06/01/2048
04780M-C9-8	ATLANTA GA ARPT REV			2	1.D FE	4,365,000	93.9900	4,229,550	4,500,000	4,366,240	0	1,240	0	0	4.000	4.176	JJ	94,000	0	06/09/2022	07/01/2052
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	4,250,000	67.5450	2,870,663	4,250,000	4,250,000	0	0	0	0	2.913	2.913	MN	20,634	123,803	10/15/2020	11/01/2043
050589-RK-8	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	15,000,000	59.4250	8,913,750	15,000,000	15,000,000	0	0	0	0	2.681	2.681	JD	33,513	402,150	07/23/2020	06/01/2050
052398-HW-7	AUSTIN TEX ARPT SYS REV			2	1.E FE	5,398,250	101.6750	5,083,750	5,000,000	5,378,996	0	(19,254)	0	0	5.000	4.060	MN	31,944	122,917	04/27/2022	11/15/2052
052398-HX-5	AUSTIN TEX ARPT SYS REV			2	1.E FE	2,491,500	89.7930	2,244,825	2,500,000	2,491,577	0	77	0	0	4.250	4.270	MN	13,576	52,240	04/27/2022	11/15/2052
072024-XV-9	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1.C FE	1,309,783	64.5190	1,129,083	1,750,000	1,314,346	0	4,564	0	0	2.600	3.951	AO	11,375	22,750	04/12/2022	04/01/2056
072024-XW-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	3,000,000	66.6470	1,999,410	3,000,000	3,000,000	0	0	0	0	3.126	3.126	AO	23,445	72,940	12/09/2021	04/01/2055

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
13032U-D9-6	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	3,500,000	88.4360	3,095,260	3,500,000	3,500,000	0	0	0	0	4.353	4.353	JD	12,696	99,031	03/30/2022	06/01/2041
13034A-P8-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1	1.F FE	3,500,000	67.7640	2,371,740	3,500,000	3,500,000	0	0	0	0	3.460	3.460	JJ	60,550	121,100	03/05/2021	07/01/2051
13080S-ZF-4	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1,2	1.C FE	6,500,000	73.9900	4,809,350	6,500,000	6,500,000	0	0	0	0	3.714	3.714	MN	30,847	241,410	10/22/2020	11/15/2050
13080S-ZG-2	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1,2	1.C FE	7,000,000	72.9800	5,108,600	7,000,000	7,000,000	0	0	0	0	3.814	3.814	MN	34,114	266,980	10/22/2020	11/15/2055
155498-KA-5	CENTRAL TEX REGL MOBILITY AUTH REV			2	2.A FE	5,000,000	73.9850	3,699,250	5,000,000	5,000,000	0	0	0	0	3.593	3.593	JJ	89,825	179,650	08/26/2020	01/01/2042
161045-RV-3	CHARLOTTE N C WTR & SWR SYS REV			2	1.A FE	2,457,075	95.5880	2,389,700	2,500,000	2,457,176	0	101	0	0	4.000	4.101	JJ	29,722	0	08/25/2022	07/01/2052
194522-EM-6	COLLEGE WILLIAM & MARY VA COLLEGE REVS			1	1.C FE	8,225,000	64.8000	5,329,800	8,225,000	8,225,000	0	0	0	0	3.123	3.123	FA	97,039	256,867	10/21/2020	02/15/2051
19648F-NR-1	COLORADO HEALTH FACS AUTH REV			1	1.E FE	3,000,000	90.0210	2,700,630	3,000,000	3,000,000	0	0	0	0	2.988	2.988	MN	14,940	89,640	11/07/2019	11/01/2028
19648F-NT-7	COLORADO HEALTH FACS AUTH REV			1	1.E FE	1,506,690	82.8770	1,243,155	1,500,000	1,505,627	0	(382)	0	0	3.368	3.323	MN	8,420	50,520	12/24/2019	11/01/2034
235036-4L-1	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	5,000,000	92.7400	4,637,000	5,000,000	5,000,000	0	0	0	0	2.156	2.156	MN	17,967	107,800	08/08/2019	11/01/2025
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	4,000,000	77.7360	3,109,440	4,000,000	4,000,000	0	0	0	0	3.089	3.089	MN	20,593	123,560	07/31/2020	11/01/2040
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,000,000	69.9940	1,399,880	2,000,000	2,000,000	0	0	0	0	2.919	2.919	MN	9,730	58,380	07/31/2020	11/01/2050
235036-8H-6	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	4,338,098	78.4360	3,372,748	4,300,000	4,334,521	0	(3,421)	0	0	2.591	2.489	MN	18,569	108,628	12/13/2021	11/01/2033
235036-8L-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	6,000,000	75.5770	4,534,620	6,000,000	6,000,000	0	0	0	0	2.841	2.841	MN	28,410	166,199	10/28/2021	11/01/2036
235036-8M-5	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	6,500,000	74.2120	4,823,780	6,500,000	6,500,000	0	0	0	0	2.871	2.871	MN	31,103	181,950	10/28/2021	11/01/2037
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARPT REV	LS		1	1.E FE	1,250,000	83.2690	1,040,863	1,250,000	1,250,000	0	0	0	0	4.087	4.087	MN	8,515	26,963	04/06/2022	11/01/2051
249182-QW-9	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	3,426,980	89.7990	3,160,925	3,520,000	3,427,741	0	761	0	0	4.125	4.298	MN	18,553	46,787	07/26/2022	11/15/2047
249182-QY-5	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	2,221,479	87.6680	2,060,198	2,350,000	2,222,230	0	752	0	0	4.125	4.451	MN	12,386	31,235	07/08/2022	11/15/2053
25714P-EN-4	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1,2	3.C FE	800,000	90.1250	721,000	800,000	800,000	0	0	0	0	6.000	6.000	FA	17,200	24,000	02/16/2022	02/22/2033
282659-BK-6	EL CAJON CALIF			1,2	1.C FE	2,275,000	72.5710	1,650,990	2,275,000	2,275,000	0	0	0	0	3.284	3.284	AO	18,678	74,711	01/14/2021	04/01/2043
283738-AE-2	EL PASO TEX DOWNTOWN DEV CORP SPL REV			1	1.D FE	4,305,400	108.7020	4,478,522	4,120,000	4,305,182	0	(218)	0	0	7.250	6.840	FA	112,842	0	11/09/2022	08/15/2043
295542-SW-5	ERIE PA WTR AUTH WTR REV			1	1.C FE	8,750,000	66.3660	5,807,025	8,750,000	8,750,000	0	0	0	0	3.456	3.456	JD	25,200	302,400	09/29/2020	06/01/2060
3130AK-KP-0	FEDERAL HOME LOAN BANKS			2	1.B FE	4,996,250	95.5761	4,778,805	5,000,000	4,998,773	0	1,259	0	0	0.190	0.215	JD	238	9,500	12/28/2020	12/22/2023
345105-JG-6	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	1.E FE	10,000,000	71.7910	7,179,100	10,000,000	10,000,000	0	0	0	0	3.924	3.924	JJ	180,940	392,400	12/11/2019	01/15/2053
40442F-AA-6	HTA HRRB 2007CC-745181C70 ASSUR CUSTODIA				1.C Z	51,665	101.8230	45,820	45,000	51,635	0	(31)	0	0	5.250	3.666	JJ	1,345	2,363	01/13/2020	07/01/2034
40444C-AA-1	HTA HRRB 2007CC-745181C62 ASSUR CUSTODIA				1.C Z	98,175	99.9360	84,946	85,000	98,106	0	(69)	0	0	5.250	3.483	JJ	2,541	4,463	01/24/2020	07/01/2033
40445G-AA-1	HTA TRRB-2007N-745190ZS0ASSUR CUSTODIAL				1.C Z	211,397	99.3700	183,835	185,000	206,071	0	(1,147)	0	0	5.250	4.140	JJ	674	9,713	08/01/2019	07/01/2036
432308-P8-1	HILLSBOROUGH CNTY FLA AVIATION AUTH REV			2	1.D FE	1,470,000	85.9200	1,288,800	1,500,000	1,470,406	0	406	0	0	4.000	4.116	AO	15,000	33,667	06/03/2022	10/01/2052
432308-U6-9	HILLSBOROUGH CNTY FLA AVIATION AUTH REV			1,2	1.E FE	3,500,000	77.4850	2,711,975	3,500,000	3,500,000	0	0	0	0	3.858	3.858	AO	33,758	75,767	02/24/2022	10/01/2044
438701-2X-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1.C FE	4,836,400	96.9740	4,848,700	5,000,000	4,838,904	0	2,504	0	0	4.125	4.340	JJ	123,750	0	05/12/2022	07/01/2047
45506E-CL-5	INDIANA ST FIN AUTH REV			1	1.F FE	6,000,000	71.9430	4,316,580	6,000,000	6,000,000	0	0	0	0	3.051	3.051	JJ	91,530	134,244	10/06/2021	01/01/2051
45506E-DG-5	INDIANA ST FIN AUTH REV			1,2	1.E FE	2,500,000	64.2410	1,606,025	2,500,000	2,500,000	0	0	0	0	3.313	3.313	MS	27,608	69,711	10/15/2021	03/01/2051
455168-GH-1	INDIANA UNIV REVS			1,2	1.A FE	2,000,000	60.9310	1,218,620	2,000,000	2,000,000	0	0	0	0	3.067	3.067	JD	5,112	61,340	01/23/2020	06/01/2060
48542R-SV-7	KANSAS ST DEV FIN AUTH REV			1	1.D FE	7,750,000	67.4310	5,225,903	7,750,000	7,750,000	0	0	0	0	2.774	2.774	MN	35,831	214,985	08/18/2021	05/01/2051
524803-BB-8	LEHIGH CNTY PA AUTH WTR & SWR REV			2	1.C FE	13,000,000	65.9980	8,579,740	13,000,000	13,000,000	0	0	0	0	3.482	3.482	JD	37,722	452,660	09/03/2020	12/01/2055
524803-BC-6	LEHIGH CNTY PA AUTH WTR & SWR REV			2	1.C FE	13,740,000	66.6740	9,161,008	13,740,000	13,740,000	0	0	0	0	3.632	3.632	JD	41,586	499,037	09/03/2020	12/01/2059
544445-F5-3	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.C FE	984,500	90.9290	909,290	1,000,000	984,581	0	81	0	0	4.000	4.101	MN	5,111	9,000	08/10/2022	05/15/2047
544445-YH-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	2,500,000	75.2330	1,880,825	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MN	10,382	60,938	02/02/2022	05/15/2049
54445C-AK-9	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1,2	1.E FE	2,250,000	83.6660	1,882,485	2,250,000	2,250,000	0	0	0	0	4.242	4.242	MN	12,196	63,365	03/03/2022	05/15/2048
54601T-AB-2	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV			2	1.A FE	5,641,325	95.5650	5,494,988	5,750,000	5,641,939	0	614	0	0	4.000	4.110	AO	67,722	0	08/24/2022	10/01/2052
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	4,000,000	67.5530	2,702,120	4,000,000	4,000,000	0	0	0	0	2.587	2.587	FA	43,117	103,480	07/31/2020	02/01/2043
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	4,000,000	62.4200	2,496,800	4,000,000	4,000,000	0	0	0	0	2.637	2.637	FA	43,950	105,480	07/31/2020	02/01/2048
54660D-AR-0	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN			1	2.A FE	9,998,400	88.1280	8,812,800	10,000,000	9,999,121	0	721	0	0	4.582	4.583	MN	58,548	280,011	03/25/2022	05/15/2037
54660D-AS-8	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN			1,2	2.A FE	6,389,640	83.7950	5,312,603	6,340,000	6,388,790	0	(850)	0	0	4.764	4.702	MN	38,594	184,579	04/05/2022	05/15/2042
561852-HJ-6	MANATEE CNTY FLA REV			2	1.B FE	7,393,920	96.7110	7,736,880	8,000,000	7,396,952	0	3,032	0	0	4.000	4.460	AO	95,111	0	08/31/2022	10/01/2052

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
56678P-BN-6	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			1	1.F FE	3,250,000	64.1360	2,084,420	3,250,000	3,250,000	0	0	0	0	3.167	3.167	MS	34,309	102,928	02/04/2021	09/01/2051
57421C-AV-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	LS		1,2	1.F FE	5,000,000	71.1830	3,559,150	5,000,000	5,000,000	0	0	0	0	3.052	3.052	JJ	76,300	152,600	07/16/2020	07/01/2040
574296-DR-7	MARYLAND ST STAD AUTH REV	@			1.D FE	1,375,218	26.6210	1,424,224	5,350,000	1,403,106	0	27,888	0	0	0.000	4.780	N/A	0	0	07/20/2022	05/01/2051
574296-DS-5	MARYLAND ST STAD AUTH REV	@			1.D FE	348,030	25.2840	379,260	1,500,000	355,368	0	7,338	0	0	0.000	4.970	N/A	0	0	07/15/2022	05/01/2052
574296-DT-3	MARYLAND ST STAD AUTH REV	@			1.D FE	439,160	24.0540	481,080	2,000,000	448,456	0	9,296	0	0	0.000	4.990	N/A	0	0	07/15/2022	05/01/2053
574296-DU-0	MARYLAND ST STAD AUTH REV	@			1.D FE	1,308,150	22.8800	1,430,000	6,250,000	1,335,815	0	27,665	0	0	0.000	4.985	N/A	0	0	07/18/2022	05/01/2054
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	7,500,000	61.7030	4,627,725	7,500,000	7,500,000	0	0	0	0	3.235	3.235	JJ	121,313	159,728	10/29/2021	07/01/2052
592090-GQ-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	15,000,000	65.6800	9,852,000	15,000,000	15,000,000	0	0	0	0	3.169	3.169	FA	198,063	475,350	12/09/2020	08/01/2051
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES			2	1.E FE	4,500,000	76.6690	3,450,105	4,500,000	4,500,000	0	0	0	0	3.562	3.562	AO	40,073	100,181	01/21/2022	10/01/2041
59333P-4C-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	5,742,587	89.3030	5,443,018	6,095,000	5,747,796	0	5,209	0	0	4.000	4.410	AO	60,950	121,900	06/23/2022	10/01/2044
59335K-DL-8	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.D FE	2,843,670	88.5030	2,655,090	3,000,000	2,845,661	0	1,991	0	0	4.000	4.320	AO	30,000	60,000	05/02/2022	10/01/2050
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	5,000,000	72.0220	3,601,100	5,000,000	5,000,000	0	0	0	0	3.225	3.225	MS	53,750	184,990	06/23/2021	09/01/2047
594712-WY-3	MICHIGAN ST UNIV REVS			1,2	1.C FE	3,000,000	73.6940	2,210,820	3,000,000	3,000,000	0	0	0	0	4.165	4.165	FA	47,203	54,145	03/03/2022	08/15/2122
61204K-PP-0	MONTANA FAC FIN AUTH REV			1,2	1.D FE	5,500,000	60.7250	3,339,875	5,500,000	5,500,000	0	0	0	0	2.996	2.996	FA	62,250	123,127	11/03/2021	08/15/2051
646136-6P-1	NEW JERSEY ST TRANSN TR FD AUTH			1	1.G FE	500,000	98.7900	493,950	500,000	500,000	0	0	0	0	2.551	2.550	JD	567	12,755	12/05/2019	06/15/2023
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUTH			1	1.G FE	1,001,010	81.3070	813,070	1,000,000	1,000,947	0	(40)	0	0	4.081	4.072	JD	1,814	40,810	12/18/2019	06/15/2039
64943Q-AA-6	NEW YORK CITY INDL DEV AGY			1	2.A FE	16,639,012	116.7450	14,651,498	12,550,000	14,910,218	0	(176,061)	0	0	11.000	7.166	MS	460,167	685,494	11/21/2022	03/01/2029
649519-EZ-4	NEW YORK LIBERTY DEV CORP LIBERTY REV			1,2	1.A FE	4,985,000	76.7440	3,837,200	5,000,000	4,985,264	0	264	0	0	3.125	3.141	MS	46,007	78,125	02/08/2022	09/15/2050
64971P-KK-0	NEW YORK N Y CITY INDL DEV AGY REV			2	1.E FE	5,042,650	72.7520	3,637,600	5,000,000	5,033,969	0	(3,906)	0	0	3.000	2.900	MS	50,000	150,000	09/24/2020	03/01/2049
64971X-X9-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	1,888,660	91.8440	1,836,880	2,000,000	1,889,627	0	967	0	0	4.000	4.360	FA	33,111	0	06/30/2022	08/01/2048
64990F-XE-9	NEW YORK STATE DORMITORY AUTHORITY	LS		1	1.B FE	8,600,000	73.6380	6,332,868	8,600,000	8,600,000	0	0	0	0	3.190	3.190	FA	103,640	274,340	12/19/2019	02/15/2043
64990F-Z5-6	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	5,000,000	86.1220	4,306,100	5,000,000	5,000,000	0	0	0	0	3.999	3.999	MS	58,874	94,421	03/16/2022	03/15/2037
65000B-PA-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	3,882,240	97.2830	3,891,320	4,000,000	3,883,919	0	1,679	0	0	4.250	4.429	AO	92,556	0	05/13/2022	10/01/2051
650028-ZB-2	NEW YORK ST TWY AUTH ST PERS INCOME TAX			2	1.B FE	1,228,125	93.2700	1,165,875	1,250,000	1,228,274	0	149	0	0	4.000	4.109	MS	14,722	6,528	08/16/2022	03/15/2049
650028-ZE-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX			2	1.B FE	1,456,185	94.3330	1,414,995	1,500,000	1,456,443	0	258	0	0	4.125	4.301	MS	18,219	8,078	07/14/2022	03/15/2052
650036-AQ-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	3,319,280	75.4120	3,016,480	4,000,000	3,328,815	0	9,535	0	0	3.000	4.020	MS	35,333	60,000	04/19/2022	03/15/2050
650036-CJ-3	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	2,268,094	76.5410	2,001,547	2,615,000	2,273,811	0	5,717	0	0	3.000	3.810	MS	23,099	39,225	04/13/2022	03/15/2048
667274-AC-8	NORTHWELL HEALTHCARE INC	LS		1,2	1.G FE	5,270,155	79.9849	4,399,170	5,500,000	5,289,335	0	4,529	0	0	4.260	4.518	MN	39,050	234,300	09/19/2017	11/01/2047
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	7,500,000	70.5340	5,290,050	7,500,000	7,500,000	0	0	0	0	2.900	2.900	JJ	108,750	134,729	11/12/2021	07/01/2042
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1.C FE	6,960,000	99.8600	6,950,256	6,960,000	6,960,000	0	0	0	0	5.431	5.431	FA	157,499	377,998	11/04/2010	02/01/2041
68608W-AL-6	OREGON ST UNIV GEN REV			1,2	1.D FE	17,000,000	69.2080	11,765,360	17,000,000	17,000,000	0	0	0	0	3.424	3.424	MS	194,027	582,080	10/09/2020	03/01/2060
70868Y-AX-7	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC			2	1.E FE	8,882,550	99.1820	8,926,380	9,000,000	8,882,591	0	41	0	0	5.000	5.080	JD	11,250	0	12/14/2022	12/31/2057
71567P-AH-3	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	431,440	98.0000	392,000	400,000	418,546	0	(4,046)	0	0	4.150	2.978	MS	4,242	16,600	09/16/2019	03/29/2027
71884S-AG-5	PHOENIX ARIZ INDL DEV AUTH HEALTH CARE F			2	1.C FE	30,380,135	86.3810	26,346,205	30,500,000	30,382,442	0	2,307	0	0	3.750	3.770	MN	146,146	676,719	03/25/2022	11/15/2057
72205R-GE-6	PINAL CNTY ARIZ REV OBLIGS			2	1.C FE	9,500,000	99.5650	9,458,675	9,500,000	9,500,000	0	0	0	0	5.738	5.738	FA	222,587	0	07/29/2022	08/01/2052
73208P-BS-9	POMONA CALIF PENSION OBLIG			2	1.E FE	1,250,000	78.4770	980,963	1,250,000	1,250,000	0	0	0	0	3.716	3.716	FA	19,354	46,450	08/14/2020	08/01/2040
73208P-BT-7	POMONA CALIF PENSION OBLIG			2	1.E FE	1,150,000	74.2360	853,714	1,150,000	1,150,000	0	0	0	0	3.816	3.816	FA	18,285	43,884	08/14/2020	08/01/2046
73358W-3K-8	PORT AUTH N Y & N J			2	1.D FE	1,386,255	91.5550	1,373,325	1,500,000	1,388,352	0	2,097	0	0	4.000	4.560	MS	20,000	30,000	05/16/2022	09/01/2043
73358X-CN-0	PORT AUTH N Y & N J	LS		2	1.D FE	13,500,000	64.6040	8,721,540	13,500,000	13,500,000	0	0	0	0	3.175	3.175	JJ	197,644	428,625	01/22/2021	07/15/2060
73358X-DP-4	PORT AUTH N Y & N J			1,2	1.D FE	7,000,000	70.7510	4,952,570	7,000,000	7,000,000	0	0	0	0	3.139	3.139	FA	83,009	137,942	12/16/2021	02/15/2051
73358X-FT-4	PORT AUTH N Y & N J			2	1.D FE	5,905,700	100.9280	6,055,680	6,000,000	5,906,246	0	546	0	0	4.625	4.724	FA	115,625	55,500	05/16/2022	08/01/2052
73358X-GQ-9	PORT AUTH N Y & N J			1	1.D FE	2,650,000	96.0270	2,544,716	2,650,000	2,650,000	0	0	0	0	4.905	4.906	FA	36,106	0	09/16/2022	08/01/2034
73358X-GR-7	PORT AUTH N Y & N J			1	1.D FE	2,535,000	97.0300	2,459,711	2,535,000	2,535,000	0	0	0	0	4.955	4.956	FA	34,891	0	09/16/2022	08/01/2035
73358X-GS-5	PORT AUTH N Y & N J			1	1.D FE	1,500,000	96.2600	1,443,900	1,500,000	1,500,000	0	0	0	0	5.005	5.006	FA	20,854	0	09/16/2022	08/01/2036
73358X-GT-3	PORT AUTH N Y & N J			1	1.D FE	1,250,000	95.7300	1,196,625	1,250,000	1,250,000	0	0	0	0	5.055	5.056	FA	17,552	0	09/16/2022	08/01/2037

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	
		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
738769-AQ-1	POWAY			1,2	1.A FE	3,681,266	73.7230	3,715,639	5,040,000	3,686,201	0	4,934	0	0	3.078	5.398	JD	12,928	146,513	11/18/2022	06/01/2041
738769-AR-9	POWAY			1,2	1.A FE	3,076,620	68.7000	2,122,830	3,090,000	3,077,617	0	996	0	0	3.228	3.251	JD	8,312	94,204	01/03/2022	06/01/2048
74442C-CF-9	PUBLIC FIN AUTH WIS HOSP REV			1	1.E FE	18,500,000	63.9800	11,836,300	18,500,000	18,500,000	0	0	0	0	3.090	3.090	JD	47,638	571,650	09/24/2020	06/01/2050
74442P-TA-3	PUBLIC FIN AUTH WIS REV			1	2.A FE	7,625,000	62.6870	4,779,884	7,625,000	7,625,000	0	0	0	0	3.625	3.625	JD	23,034	276,406	09/01/2021	06/01/2051
764464-AJ-2	RICHMOND CALIF PENSION FDG				1.D FE	852,329	97.3600	851,900	875,000	853,055	0	726	0	0	4.898	5.281	JJ	13,452	0	09/20/2022	01/15/2031
764464-AL-7	RICHMOND CALIF PENSION FDG				1.D FE	5,052,853	97.9880	5,041,483	5,145,000	5,055,447	0	2,594	0	0	5.108	5.331	JJ	82,492	0	09/20/2022	01/15/2033
764464-AM-5	RICHMOND CALIF PENSION FDG			2	1.D FE	5,178,619	98.3180	5,146,947	5,235,000	5,180,381	0	1,762	0	0	5.208	5.331	JJ	85,578	0	09/19/2022	01/15/2034
764464-AR-4	RICHMOND CALIF PENSION FDG			2	1.D FE	6,815,000	99.3930	6,773,633	6,815,000	6,815,000	0	0	0	0	5.786	5.781	JJ	123,771	0	08/26/2022	01/15/2044
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES			1	1.C FE	24,415,200	114.4540	20,601,720	18,000,000	22,457,426	0	(238,796)	0	0	6.807	4.568	JD	102,105	1,225,260	02/15/2013	06/01/2039
783186-TP-4	RUTGERS ST UNIV N J			1,2	1.E FE	5,000,000	66.0330	3,301,650	5,000,000	5,000,000	0	0	0	0	3.915	3.915	MN	32,625	195,750	09/11/2019	05/01/2119
79467B-AW-5	SALES TAX SECURITIZATION CORP ILL			1	1.C FE	2,564,075	95.3760	2,384,400	2,500,000	2,531,999	0	(10,115)	0	0	3.105	2.658	JJ	38,813	77,625	09/16/2019	01/01/2026
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV	LS		1,2	1.D FE	2,500,000	70.3830	1,759,575	2,500,000	2,500,000	0	0	0	0	2.905	2.905	FA	30,260	72,625	10/21/2020	02/01/2048
79730C-JR-6	SAN DIEGO CALIF PUB FACS FING AUTH WTR R			1	1.C FE	1,000,000	77.6940	776,940	1,000,000	1,000,000	0	0	0	0	2.333	2.333	FA	9,721	23,330	04/30/2020	08/01/2032
79739G-PN-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT			1,2	1.F FE	5,835,975	70.7630	5,307,225	7,500,000	5,859,388	0	23,413	0	0	3.103	4.790	JJ	116,363	0	06/29/2022	07/01/2043
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,000,000	62.6650	2,506,600	4,000,000	4,000,000	0	0	0	0	2.958	2.958	MN	19,720	118,320	08/06/2020	05/01/2051
79766D-UU-1	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	2,550,000	81.5190	2,078,735	2,550,000	2,550,000	0	0	0	0	3.183	3.183	MN	13,528	59,297	01/26/2022	05/01/2035
79766D-UV-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	1,750,000	81.0690	1,418,708	1,750,000	1,750,000	0	0	0	0	3.283	3.283	MN	9,575	41,972	01/26/2022	05/01/2036
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,053,230	75.3320	1,016,982	1,350,000	1,053,696	0	467	0	0	4.000	5.626	MS	18,000	0	11/30/2022	09/01/2048
79772E-CT-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	2,330,140	78.9730	2,246,782	2,845,000	2,330,909	0	768	0	0	4.371	5.697	MS	41,452	0	11/30/2022	09/01/2049
798111-HM-5	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.E FE	6,000,000	70.2640	4,215,840	6,000,000	6,000,000	0	0	0	0	3.492	3.492	JJ	96,612	118,146	12/09/2021	01/15/2050
812645-AG-4	SEATTLE			1	1.B FE	5,585,000	84.4370	4,715,806	5,585,000	5,585,000	0	0	0	0	2.899	2.899	NOV	26,985	161,909	10/20/2021	11/01/2043
812645-AL-3	SEATTLE			1	1.B FE	5,435,000	80.1370	4,355,446	5,435,000	5,435,000	0	0	0	0	3.129	3.129	NOV	28,344	170,061	10/20/2021	11/01/2043
812645-AM-1	SEATTLE			1	1.B FE	2,895,000	79.1500	2,291,393	2,895,000	2,895,000	0	0	0	0	3.179	3.179	NOV	15,339	92,032	10/20/2021	11/01/2043
812645-AN-9	SEATTLE			1	1.B FE	2,155,000	78.8360	1,698,916	2,155,000	2,155,000	0	0	0	0	3.279	3.279	NOV	11,777	70,662	10/20/2021	11/01/2043
812645-AP-4	SEATTLE			1	1.B FE	3,067,500	78.6190	2,405,741	3,060,000	3,067,485	0	(19)	0	0	3.379	3.363	NOV	17,233	103,397	10/22/2021	11/01/2043
812645-AQ-2	SEATTLE			1	1.B FE	1,941,310	77.9290	1,508,460	1,935,685	1,941,306	0	(9)	0	0	3.429	3.410	NOV	11,062	66,375	10/22/2021	11/01/2043
837151-W3-9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.E FE	11,000,000	108.0490	11,885,390	11,000,000	11,000,000	0	0	0	0	6.447	6.446	JD	90,616	0	11/09/2022	12/01/2042
88213A-QL-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	10,000,000	62.9490	6,294,900	10,000,000	10,000,000	0	0	0	0	2.647	2.647	MN	33,823	264,700	07/15/2020	05/15/2047
882806-HT-2	TEXAS TECH UNIV REVS			2	1.B FE	15,000,000	70.1410	10,521,150	15,000,000	15,000,000	0	0	0	0	2.748	2.748	FA	155,720	412,200	07/09/2020	02/15/2040
89546R-TG-9	TRI-CNTY MET TRANSN DIST ORE REV			1,2	1.A FE	1,500,000	66.7860	1,001,790	1,500,000	1,500,000	0	0	0	0	2.942	2.942	MS	14,710	37,265	10/06/2021	09/01/2048
89602H-EP-8	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B FE	4,427,280	100.6750	4,530,375	4,500,000	4,427,375	0	95	0	0	4.500	4.601	MN	25,875	33,750	09/09/2022	05/15/2052
89602H-ET-0	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	@		3	1.B FE	1,754,285	55.3410	1,798,583	3,250,000	1,776,912	0	22,627	0	0	0.000	4.400	N/A	0	0	09/09/2022	11/15/2036
89602H-EU-7	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	@		3	1.B FE	338,970	46.4730	348,548	750,000	343,619	0	4,649	0	0	0.000	4.680	N/A	0	0	09/09/2022	11/15/2039
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.D FE	6,944,385	66.8230	7,016,415	10,500,000	6,958,547	0	14,162	0	0	2.856	5.340	JJ	149,940	0	10/19/2022	07/01/2047
90811Q-AY-8	UNION SAN DIST CALIF FING AUTH REV			2	1.C FE	1,242,450	74.8290	1,122,435	1,500,000	1,245,969	0	3,519	0	0	3.000	4.020	MS	15,000	22,500	04/19/2022	09/01/2050
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	781,662	74.0464	629,394	850,000	782,416	0	754	0	0	4.400	4.908	FA	14,441	20,900	04/26/2022	02/12/2052
913366-KD-1	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	7,880,353	62.8390	4,624,950	7,360,000	7,879,290	0	(689)	0	0	3.706	3.453	MN	34,853	272,762	01/28/2021	05/15/2120
913366-KT-6	UNIV CALIF REGTS MED CTR POOLED REV			2	1.D FE	6,782,090	93.1040	6,517,280	7,000,000	6,784,371	0	2,281	0	0	4.000	4.180	MN	35,778	143,111	04/28/2022	05/15/2053
91412G-HA-6	UNIVERSITY CALIF REVS			1	1.C FE	3,181,686	84.2970	2,529,753	3,001,000	3,181,251	0	(142)	0	0	4.858	4.578	MN	18,629	145,789	08/01/2019	05/15/2112
91412H-NB-5	UNIVERSITY CALIF REVS			1,2	1.C FE	1,750,000	83.0670	1,453,673	1,750,000	1,750,000	0	0	0	0	4.504	4.503	MN	23,427	0	08/18/2022	05/15/2052
914302-LF-9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.C FE	1,500,000	91.4980	1,372,470	1,500,000	1,500,000	0	0	0	0	4.913	4.912	FA	37,257	0	06/02/2022	02/15/2052
914437-VJ-4	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	11,425,000	71.2740	8,143,055	11,425,000	11,425,000	0	0	0	0	3.013	3.013	MN	57,373	344,235	10/08/2020	11/01/2043
914455-UJ-7	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	14,000,000	81.0730	11,350,220	14,000,000	14,000,000	0	0	0	0	4.454	4.454	AO	155,890	337,762	03/10/2022	04/01/2122
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						768,483,179	XXX	617,185,185	842,366,685	765,759,620	0	604,697	0	0	XXX	XXX	XXX	7,150,347	18,242,740	XXX	XXX
312915-5A-5	FHR 1522 HZ - CMO/RMBS	CF		4	1.A	5,218	99.9689	5,713	5,715	5,682	0	30	0	0	6.500	7.965	MON	31	372	06/16/1993	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31295N-JV-1	FH 789276 - RMBS	CF		4	1.A	6,964	98.4595	6,663	6,768	6,459	0	20	0	0	3.250	4.494	MON	18	178	06/25/2004	04/01/2032
3132J0-NU-7	FHS 356 B1 - CMO/RMBS	CF		4	1.A	721,800	90.4520	635,796	702,910	727,606	0	5,455	0	0	3.000	2.457	MON	1,757	21,087	03/26/2020	09/15/2047
3132WV-VV-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	18,376,243	93.2338	18,034,608	19,343,413	18,386,795	0	10,559	0	0	4.050	4.524	MON	67,460	198,268	09/22/2022	08/01/2037
313399-NJ-2	FHR 2343 ZU - CMO/RMBS	CF		4	1.A	196,512	102.9301	212,052	206,015	201,649	0	(114)	0	0	6.500	7.349	MON	1,116	13,391	09/06/2001	08/15/2031
31339G-JU-6	FHR 2367G ZK - CMO/RMBS	CF		4	1.A	56,142	102.4771	65,827	64,236	59,395	0	(339)	0	0	6.000	9.123	MON	321	3,854	12/20/2001	10/15/2031
31339M-AA-6	FHR 2388G ZA - CMO/RMBS	CF		4	1.A	276,777	103.1562	323,357	313,463	295,717	0	(725)	0	0	6.000	8.129	MON	1,567	18,808	12/20/2001	12/15/2031
31339W-TF-3	FHR 2435F ZQ - CMO/RMBS	CF		4	1.A	1,707,522	101.3709	1,765,884	1,742,002	1,721,523	0	9,956	0	0	6.000	6.426	MON	8,710	131,243	04/17/2002	04/15/2032
3133T3-SF-6	FHR 1653 PK - CMO/RMBS	CF		4	1.A	127,246	100.2898	136,738	136,343	135,606	0	268	0	0	6.500	7.164	MON	739	8,862	12/21/1993	01/15/2024
3133T5-4P-5	FHR 1745 D - CMO/RMBS	CF		4	1.A	25,126	100.8710	28,255	28,011	27,693	0	103	0	0	7.500	8.835	MON	175	2,101	02/08/1995	08/15/2024
3133T5-D5-9	FHR 1752 PC - CMO/RMBS	CF		4	1.A	18,380	101.5133	18,173	17,902	17,880	0	(26)	0	0	8.000	7.744	MON	119	1,432	06/30/1995	09/15/2024
3133T6-2N-0	FHR 1771 PK - CMO/RMBS	CF		4	1.A	15,975	97.6381	14,544	14,896	14,954	0	(47)	0	0	8.000	7.133	MON	99	1,192	01/24/1995	02/15/2025
3133T7-E7-0	FHR 1861 Z - CMO/RMBS			4	1.A	5,947	99.4850	6,169	6,201	6,157	0	253	0	0	6.500	7.441	MON	34	922	05/04/2001	07/15/2026
3133TJ-SA-2	FHR 2137 Z - CMO/RMBS	CF		4	1.A	215,279	101.6913	220,013	216,353	215,591	0	15	0	0	6.000	6.137	MON	1,082	12,981	10/18/2002	03/15/2029
3133TQ-4L-8	FHR 2261 Z - CMO/RMBS	CF		4	1.A	187,626	104.4686	213,776	204,632	196,818	0	23	0	0	7.000	8.814	MON	1,194	14,324	09/21/2000	10/15/2030
3133TS-BX-0	FHR 2293A ZA - CMO/RMBS	CF		4	1.A	133,469	101.6087	154,652	152,203	144,887	0	(173)	0	0	6.000	8.405	MON	761	9,132	04/17/2001	03/15/2031
3133TT-JS-1	FHR 2313D CZ - CMO/RMBS	CF		4	1.A	113,068	103.8971	126,734	121,980	116,943	0	(475)	0	0	6.500	8.301	MON	661	7,929	03/07/2002	05/15/2031
3133TT-NH-0	FHR 2312B Z - CMO/RMBS	CF		4	1.A	139,696	101.8783	153,604	150,772	146,340	0	8	0	0	6.500	7.946	MON	817	9,800	04/24/2001	05/15/2031
3133TT-RS-2	FHR 2331B Z - CMO/RMBS	CF		4	1.A	68,972	101.5788	75,035	73,869	71,273	0	(9)	0	0	6.500	8.162	MON	400	4,802	06/26/2001	06/15/2031
3133TU-UU-0	FHR 2357H ZJ - CMO/RMBS	CF		4	1.A	97,802	101.2595	104,941	103,636	100,584	0	52	0	0	6.500	7.625	MON	561	6,736	09/20/2001	09/15/2031
3133TV-JR-8	FHR 2441H CZ - CMO/RMBS	CF		4	1.A	33,595	95.8142	33,190	34,640	34,057	0	(139)	0	0	5.500	6.168	MON	159	1,905	05/02/2003	04/15/2032
31358T-H3-6	FNR 1993-41 E - CMO/RMBS	CF		4	1.A	618	99.7806	610	612	609	0	0	0	0	7.000	6.893	MON	4	43	12/12/1994	03/25/2023
31358T-H4-4	FNR 1993-41 EA - CMO/RMBS	CF		4	1.A	670	99.7893	610	612	610	0	(3)	0	0	7.800	6.585	MON	4	48	12/12/1994	03/25/2023
31358U-G5-9	FNR 1993-61 KC - CMO/RMBS	CF		4	1.A	2,321	99.7896	2,388	2,393	2,380	0	3	0	0	7.000	7.431	MON	14	168	05/05/1993	05/25/2023
31359F-6L-7	FNR 945 E - CMO/RMBS	CF		4	1.A	6,852	98.3300	8,501	8,646	8,565	0	158	0	0	0.000	2.827	N/A	0	0	05/05/2004	10/25/2023
31359G-QN-9	FNR 9426 J - CMO/RMBS	CF		4	1.A	10,990	98.1279	15,998	16,304	16,150	0	254	0	0	0.000	2.459	N/A	0	0	02/11/2004	01/25/2024
31359L-MW-2	FNR 952 Z - CMO/RMBS	CF		4	1.A	7,882	101.6602	8,227	8,093	8,014	0	14	0	0	8.500	9.183	MON	57	688	01/26/1995	01/25/2025
31359V-5N-9	FNR 1999-31 ZC - CMO/RMBS	CF		4	1.A	149,953	102.7219	162,997	158,678	155,011	0	288	0	0	6.500	7.637	MON	860	10,314	02/06/2001	06/25/2029
3136A1-YW-9	FNR 2011-101 B - CMO/RMBS	CF		4	1.A	3,113,251	95.5669	2,900,019	3,034,543	3,102,066	0	23,933	0	0	4.000	3.563	MON	10,115	121,382	07/10/2018	10/25/2041
3136A2-YD-9	FNR 2011-121 JP - CMO/RMBS	CF		4	1.A	349,707	98.9080	328,880	332,511	362,114	0	5,395	0	0	4.500	2.921	MON	1,247	14,963	09/25/2019	12/25/2041
3136A4-LJ-6	FNR 2012-19 ZN - CMO/RMBS	CF		4	1.A	1,540,843	88.8056	1,250,109	1,407,691	1,503,926	0	(9,025)	0	0	3.500	2.683	MON	4,106	48,348	03/31/2020	01/25/2042
3136A5-HP-4	FNR 2012-31 LJ - CMO/RMBS	CF		4	1.A	929,260	93.3591	850,017	910,481	922,906	0	837	0	0	3.500	3.245	MON	2,656	32,650	05/23/2019	04/25/2042
3136A6-QU-1	FNR 2012-61 KB - CMO/RMBS	CF		4	1.A	3,787,274	94.1278	3,682,280	3,912,000	3,792,363	0	5,089	0	0	4.000	4.385	MON	13,040	78,240	06/15/2022	06/25/2042
3136A9-LD-8	FNR 2012-114 ZD - CMO/RMBS	CF		4	1.A	8,273,056	93.4397	7,610,234	8,144,540	8,246,221	0	32,543	0	0	3.500	3.266	MON	23,755	285,059	05/16/2019	10/25/2042
3136AA-PG-4	FNR 2012-132 MD - CMO/RMBS	CF		4	1.A	5,246	91.2675	5,114	5,603	5,296	0	(84)	0	0	2.000	3.810	MON	9	112	12/10/2013	04/25/2042
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS	CF		4	1.A	80,986	79.0654	64,060	81,022	81,980	0	1,070	0	0	3.000	2.937	MON	203	2,396	02/23/2021	02/25/2043
3136AB-5U-3	FNR 2013-2 LD - CMO/RMBS	CF		4	1.A	1,244,146	88.8258	1,152,671	1,297,676	1,259,082	0	(6,182)	0	0	2.000	2.645	MON	2,163	25,954	10/24/2013	08/25/2042
3136AB-6H-1	FNR 2013-8 ML - CMO/RMBS			4	1.A	2,492,227	81.1783	2,739,769	3,375,000	2,777,119	0	7,327	0	0	2.500	4.542	MON	7,031	84,375	12/04/2013	02/25/2043
3136AD-W4-7	FNR 2013-43 CD - CMO/RMBS	CF		4	1.A	751,126	87.0122	701,585	806,307	744,900	0	(23,751)	0	0	1.500	3.368	MON	1,008	12,095	10/18/2013	12/25/2042
3136AE-5K-9	FNR 2013-74 EU - CMO/RMBS	CF		4	1.A	8,069,517	90.1172	8,609,130	9,553,257	8,827,708	0	44,294	0	0	3.000	4.286	MON	23,883	286,598	09/05/2013	07/25/2043
3136AE-5K-9	FNR 2013-74 EU - CMO/RMBS			4	1.A	2,956,406	90.1172	3,154,103	3,500,000	3,220,675	0	4,911	0	0	3.000	4.357	MON	8,750	105,000	09/05/2013	07/25/2043
3136AF-V3-5	FNR 2013-83 EM - CMO/RMBS	CF		4	1.A	8,947,325	92.8626	9,419,985	10,144,000	9,665,596	0	848	0	0	3.000	4.122	MON	25,360	304,320	08/20/2013	08/25/2043
3136AG-LG-5	FNR 2013-93 WB - CMO/RMBS			4	1.A	3,380,246	94.2343	3,481,259	3,694,258	3,555,222	0	(68,274)	0	0	3.000	4.026	MON	9,236	110,904	08/05/2013	08/25/2042
3136AH-D3-1	FNR 2013-130 ZK - CMO/RMBS	CF		4	1.A	8,306,320	93.3455	8,446,286	9,048,416	8,511,754	0	(119,550)	0	0	3.500	4.542	MON	26,391	282,350	06/15/2022	01/25/2044
3136AL-QJ-3	FNR 2014-75 ZK - CMO/RMBS	CF		4	1.A	4,765,490	88.4458	3,923,228	4,435,740	4,670,692	0	(10,872)	0	0	3.500	2.928	MON	12,938	152,347	09/20/2019	11/25/2044
3136AN-6J-1	FNR 2015-40 GZ - CMO/RMBS	CF		4	1.A	8,774,537	88.5353	7,463,559	8,430,038	8,664,282	0	(7,324)	0	0	3.500	3.152	MON	24,588	289,533	09/16/2019	05/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AN-HP-5	FNR 2015-21 VZ - CMO/RMBS	CF		4	1.A	2,742,534	85.5367	2,412,523	2,820,456	2,760,721	0	5,092	0	0	3.000	3.248	MON	7,051	83,255	03/19/2020	04/25/2045
3136AN-NB-9	FNR 2015-31 ZD - CMO/RMBS	CF		4	1.A	1,532,716	67.5286	959,279	1,420,552	1,516,615	0	(5,042)	0	0	3.000	2.645	MON	3,551	41,932	05/11/2020	05/25/2045
3136AN-T2-3	FNR 2015-43 PZ - CMO/RMBS	CF		4	1.A	1,887,320	90.0381	1,635,217	1,816,139	1,877,634	0	33,257	0	0	3.500	2.972	MON	5,297	63,565	09/25/2019	06/25/2045
3136AT-P3-2	FNR 2016-73 ZA - CMO/RMBS	CF		4	1.A	4,814,573	88.4475	4,480,430	5,065,638	4,856,415	0	10,881	0	0	3.500	3.963	MON	14,775	145,238	06/15/2022	10/25/2046
3136AU-3J-8	FNR 2016-101 QZ - CMO/RMBS	CF		4	1.A	5,636,264	90.4362	5,208,233	5,759,015	5,692,737	0	5,083	0	0	3.500	3.666	MON	16,797	206,403	12/09/2016	01/25/2047
3136AU-YU-9	FNR 2016-94 ZA - CMO/RMBS	CF		4	1.A	5,498,501	92.2896	5,190,317	5,623,942	5,543,382	0	(6,048)	0	0	3.500	3.712	MON	16,403	196,362	12/09/2016	12/25/2046
3136AX-2G-9	FNR 2017-75 PL - CMO/RMBS	CF		4	1.A	1,126,856	78.7603	815,169	1,035,000	1,115,580	0	(1,081)	0	0	3.000	2.469	MON	2,588	31,050	05/22/2020	09/25/2057
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS	CF		4	1.A	7,712,711	85.4043	7,978,604	9,342,157	7,732,710	0	19,999	0	0	4.000	5.546	MON	31,141	31,037	11/03/2022	07/25/2057
3136B0-WK-8	FNR 2018-8 AB - CMO/RMBS	CF		4	1.A	1,373,427	92.2899	1,248,226	1,352,505	1,379,042	0	13,861	0	0	3.500	3.118	MON	3,945	47,338	02/01/2018	10/25/2047
3136B0-XJ-0	FNR 2018-1 AP - CMO/RMBS	CF		4	1.A	10,383,028	92.9473	9,395,430	10,108,343	10,410,599	0	33,456	0	0	3.500	3.087	MON	29,483	352,534	09/25/2019	06/25/2057
3136B1-6C-3	FNR 2018-37 BD - CMO/RMBS	CF		4	1.A	480,394	93.8817	423,265	450,849	471,464	0	(2,747)	0	0	3.500	2.419	MON	1,315	16,862	02/23/2021	12/25/2047
3136B2-7F-3	FNR 2018-72 BA - CMO/RMBS	CF		4	1.A	2,664,948	96.7238	2,573,218	2,660,375	2,665,206	0	3,182	0	0	3.500	3.373	MON	7,759	93,113	12/13/2018	07/25/2054
3136B2-PT-3	FNR 2018-47 CK - CMO/RMBS	CF		4	1.A	2,026,290	86.8894	1,698,017	1,954,228	2,008,843	0	425	0	0	3.500	3.231	MON	5,700	68,398	09/23/2019	07/25/2048
3136B3-3B-4	FNR 2019-9 ZA - CMO/RMBS	CF		4	1.A	3,110,900	91.6059	2,759,672	3,012,547	3,074,807	0	937	0	0	3.500	3.181	MON	8,787	104,911	09/11/2019	09/25/2048
3136B3-UL-2	FNR 2018-95 LZ - CMO/RMBS	CF		4	1.A	355,700	76.7192	367,775	479,378	356,935	0	1,236	0	0	3.500	5.446	MON	1,398	1,394	11/03/2022	01/25/2049
3136B4-4R-6	FNR 2019-33 WZ - CMO/RMBS	CF		4	1.A	2,399,415	73.8444	1,717,305	2,325,572	2,381,857	0	(770)	0	0	3.000	2.839	MON	5,814	68,647	09/05/2019	07/25/2049
3136B4-NH-7	FNR 2019-20 LZ - CMO/RMBS	CF		4	1.A	3,893,692	89.7842	3,431,430	3,821,864	3,864,406	0	(2,197)	0	0	3.500	3.342	MON	11,147	131,263	09/13/2019	10/25/2048
3136B5-FW-0	FNR 2019-38 MT - CMO/RMBS	CF		4	1.A	1,608,129	86.8577	1,374,247	1,582,181	1,629,746	0	14,302	0	0	3.000	2.556	MON	3,955	47,465	09/25/2019	07/25/2049
3136B5-KM-6	FNR 2019-34 WZ - CMO/RMBS	CF		4	1.A	2,785,907	74.2417	2,056,896	2,770,540	2,782,177	0	7	0	0	3.500	3.487	MON	8,081	95,155	07/11/2019	07/25/2049
3136B6-FV-0	FNR 2019-55 CM - CMO/RMBS	CF		4	1.A	1,437,188	86.5420	1,298,130	1,500,000	1,439,719	0	2,532	0	0	3.500	3.935	MON	4,375	30,625	04/29/2022	10/25/2049
3136BF-6Q-1	FNR 2021-32 AZ - CMO/RMBS	CF		4	1.A	9,295,503	63.5610	6,626,249	10,425,017	9,347,617	0	52,114	0	0	2.500	3.105	MON	21,719	214,720	02/15/2022	05/25/2051
3136BK-YR-7	FNR 2021-86 ZT - CMO/RMBS	CF		4	1.A	11,276,639	56.9699	7,009,265	12,303,462	11,322,313	0	45,674	0	0	2.500	2.901	MON	25,632	278,462	01/18/2022	01/25/2052
3136BM-KW-7	FNR 2022-19 ZL - CMO/RMBS	CF		4	1.A	6,625,383	64.1811	4,742,412	7,389,109	6,657,232	0	31,850	0	0	2.500	3.107	MON	15,394	137,114	03/30/2022	04/25/2052
3136BM-N8-7	FNR 2022-28 DZ - CMO/RMBS	CF		4	1.A	3,577,690	82.2495	3,129,817	3,805,271	3,583,270	0	5,580	0	0	3.500	3.911	MON	11,099	44,073	08/16/2022	09/25/2052
31372A-6S-6	FN 267381 - RMBS	CF		4	1.A	3,247	102.5094	3,550	3,463	3,435	0	14	0	0	6.500	7.563	MON	19	225	06/02/1994	01/01/2024
31372J-PA-5	FN 274117 - RMBS	CF		4	1.A	2,344	102.5094	2,546	2,484	2,462	0	11	0	0	6.500	7.689	MON	13	161	06/03/1994	01/01/2024
3137A4-F5-1	FHR 3779 GZ - CMO/RMBS	CF		4	1.A	7,084,234	92.0113	6,224,577	6,765,010	7,137,090	0	60,896	0	0	4.500	3.615	MON	25,369	304,424	01/17/2019	12/15/2040
3137AH-WH-7	FHR 3952 BL - CMO/RMBS	CF		4	1.A	1,931,368	92.8520	1,608,579	1,732,411	1,897,810	0	1,352	0	0	4.000	3.139	MON	5,775	69,296	06/26/2019	11/15/2041
3137AM-ZG-5	FHR 4011 PL - CMO/RMBS	CF		4	1.A	1,493,655	89.5315	1,258,813	1,406,000	1,476,375	0	(2,250)	0	0	3.500	2.956	MON	4,101	49,210	03/26/2020	03/15/2042
3137AN-GA-7	FHR 4013 GL - CMO/RMBS	CF		4	1.A	807,572	91.5352	715,835	782,033	803,870	0	1,636	0	0	3.500	3.025	MON	2,281	27,371	03/26/2020	03/15/2042
3137AR-FV-3	FHR 4062 DZ - CMO/RMBS	CF		4	1.A	11,862,031	93.5637	10,890,229	11,639,370	11,786,260	0	16,665	0	0	3.500	3.275	MON	33,948	414,333	05/15/2019	06/15/2042
3137AS-7J-7	FHR 4084 TZ - CMO/RMBS	CF		4	1.A	1,224,975	93.8562	1,073,893	1,144,189	1,200,170	0	6,523	0	0	4.000	3.165	MON	3,814	45,768	06/14/2019	07/15/2042
3137AS-KV-5	FHR 4074 JY - CMO/RMBS	CF		4	1.A	4,235,000	84.9491	4,672,201	5,500,000	4,745,458	0	(15,967)	0	0	2.500	4.393	MON	11,458	137,500	02/20/2014	07/15/2042
3137B2-B9-0	FHR 4199 VL - CMO/RMBS	CF		4	1.A	18,664,752	95.9950	18,514,745	19,287,201	19,067,640	0	56,019	0	0	3.500	4.057	MON	56,254	587,552	06/15/2022	03/15/2032
3137B2-BD-1	FHR 4199 YZ - CMO/RMBS	CF		4	1.A	13,005,524	93.5522	11,959,666	12,783,952	12,944,414	0	72,861	0	0	3.500	3.286	MON	37,287	447,438	05/22/2019	05/15/2043
3137B3-EB-0	FHR 4226 AB - CMO/RMBS	CF		4	1.A	6,860,000	95.1732	6,662,123	7,000,000	6,925,033	0	(7,313)	0	0	4.000	4.191	MON	23,333	280,000	08/15/2013	07/15/2043
3137B7-3Y-3	FHR 4295 Z - CMO/RMBS	CF		4	1.A	6,255,234	89.9260	6,796,955	7,558,384	6,934,590	0	(232,651)	0	0	3.000	4.582	MON	18,896	224,520	02/24/2014	01/15/2044
3137B7-Q9-3	FHR 4298 EZ - CMO/RMBS	CF		4	1.A	9,436,621	90.3352	10,287,717	11,388,382	10,382,349	0	(81,762)	0	0	3.000	4.640	MON	28,471	341,541	04/02/2014	02/15/2044
3137BB-AC-4	FHR 4337B CZ - CMO/RMBS	CF		4	1.A	14,305,194	81.3535	10,521,250	12,932,762	14,032,071	0	(92,592)	0	0	3.000	2.321	MON	32,332	381,751	06/23/2020	05/15/2054
3137BF-YN-5	FHR 4432 JZ - CMO/RMBS	CF		4	1.A	4,002,878	85.9444	3,361,157	3,910,852	3,975,473	0	(5,580)	0	0	3.000	2.815	MON	9,777	115,441	09/20/2019	01/15/2045
3137BH-6M-4	FHR 4452 PZ - CMO/RMBS	CF		4	1.A	5,816,521	91.3810	5,044,330	5,520,107	5,709,768	0	(6,884)	0	0	3.500	2.977	MON	16,100	189,590	09/20/2019	03/15/2045
3137BH-BC-0	FHR 4446 MZ - CMO/RMBS	CF		4	1.A	6,644,747	83.3626	5,464,774	6,555,426	6,625,902	0	(3,999)	0	0	3.500	3.426	MON	19,120	225,149	03/19/2020	03/15/2055
3137BL-NL-8	FHR 4522 BA - CMO/RMBS	CF		4	1.A	4,168,620	98.5802	4,096,632	4,155,634	4,153,251	0	161	0	0	3.000	2.933	MON	10,389	124,669	12/16/2015	12/15/2040
3137BM-DX-1	FHR 4537 LZ - CMO/RMBS	CF		4	1.A	6,080,395	87.6613	5,124,318	5,845,588	6,016,754	0	(3,564)	0	0	3.500	3.215	MON	17,050	200,769	09/17/2019	12/15/2045
3137BN-TX-2	FHR 4575 AZ - CMO/RMBS	CF		4	1.A	6,596,003	83.8838	5,313,060	6,333,835	6,523,073	0	(14,465)	0	0	3.000	2.694	MON	15,835	186,963	09/06/2019	04/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS	CF		4	1.A	12,191,643	81.6833	8,560,077	10,479,599	11,925,009	0	(49,783)	0	0	3.500	2.548	MON	30,566	359,926	01/08/2021	04/15/2054
3137BQ-Y9-2	FHR 4603 MZ - CMO/RMBS	CF		4	1.A	11,169,117	81.3973	7,894,141	9,698,287	10,971,302	0	(40,672)	0	0	3.500	2.607	MON	28,287	333,092	03/03/2021	01/15/2055
3137BS-DJ-9	FHR 4619 Y - CMO/RMBS			4	1.A	1,557,891	88.7435	1,331,152	1,500,000	1,543,727	0	(734)	0	0	3.500	3.186	MON	4,375	52,500	06/06/2019	10/15/2046
3137BT-EH-0	FHR 4639 HZ - CMO/RMBS	CF		4	1.A	2,175,339	81.8439	1,733,582	2,118,156	2,162,128	0	(2,848)	0	0	3.250	3.093	MON	5,737	67,643	09/12/2019	04/15/2053
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS	CF		4	1.A	5,976,763	81.3728	4,318,821	5,307,447	5,898,281	0	(35,532)	0	0	3.500	2.813	MON	15,480	182,286	03/11/2021	04/15/2054
3137BU-SL-3	FHR 4650 JG - CMO/RMBS	CF		4	1.A	518,750	76.7947	383,973	500,000	516,885	0	(829)	0	0	3.000	2.750	MON	1,250	15,000	04/14/2021	11/15/2046
3137BW-SZ-8	FHR 4663 HZ - CMO/RMBS	CF		4	1.A	1,071,530	90.5050	940,696	1,039,386	1,062,575	0	3,997	0	0	3.500	3.172	MON	3,032	36,379	09/12/2019	03/15/2047
3137BY-W8-9	FHR 4694 ZY - CMO/RMBS	CF		4	1.A	2,711,474	90.4072	2,447,370	2,707,051	2,706,616	0	(998)	0	0	3.500	3.507	MON	7,896	99,715	09/18/2017	06/15/2047
3137FA-5Q-7	FHR 4710 HZ - CMO/RMBS	CF		4	1.A	7,578,126	90.0987	6,851,840	7,604,816	7,581,127	0	12,049	0	0	3.500	3.553	MON	22,181	281,538	08/11/2017	08/15/2047
3137FA-ZY-7	FHR 4717 BY - CMO/RMBS	CF		4	1.A	1,920,731	73.8259	1,314,102	1,780,000	1,906,335	0	(2,282)	0	0	3.000	2.530	MON	4,450	53,400	06/08/2020	09/15/2047
3137FD-TY-8	FHR 4754 QB - CMO/RMBS	CF		4	1.A	3,496,136	90.7280	3,230,529	3,560,673	3,490,951	0	(10,188)	0	0	3.000	3.317	MON	8,902	106,820	02/01/2018	02/15/2048
3137FK-AL-0	FHR 4847 VC - CMO/RMBS	CF		4	1.A	8,387,759	92.5121	7,535,971	8,145,927	8,298,659	0	(4,097)	0	0	3.500	3.160	MON	23,759	285,107	05/22/2019	03/15/2039
3137FN-GY-0	FHR 4910 LZ - CMO/RMBS	CF		4	1.A	709,167	64.9005	748,727	1,153,654	712,390	0	3,223	0	0	3.000	5.398	MON	2,884	2,877	11/03/2022	09/25/2049
3137FY-PQ-3	FHR 5094 BC - CMO/RMBS	CF		4	1.A	6,522,344	79.7809	5,185,759	6,500,000	6,517,570	0	(2,949)	0	0	2.500	2.479	MON	13,542	162,500	03/26/2021	12/15/2048
3137H5-D6-1	FHR 5182 ZU - CMO/RMBS	CF		4	1.A	11,508,911	64.1148	7,888,339	12,303,462	11,547,857	0	38,946	0	0	2.500	2.863	MON	25,632	253,409	02/01/2022	01/25/2052
3137H5-J6-5	FHR 5197 DL - CMO/RMBS	CF		4	1.A	6,431,423	72.0408	4,874,895	6,766,858	6,445,057	0	13,634	0	0	2.500	2.879	MON	14,098	140,976	02/15/2022	06/25/2049
3137H6-2X-2	FHR 5202 ML - CMO/RMBS	CF		4	1.A	1,008,750	69.5243	1,044,806	1,502,793	1,011,220	0	2,471	0	0	2.500	5.458	MON	3,131	3,131	11/04/2022	05/25/2041
3137H8-BW-0	FHR 5236 PZ - CMO/RMBS	CF		4	1.A	9,899,671	84.5268	8,623,154	10,201,674	9,907,914	0	8,243	0	0	4.000	4.246	MON	34,006	134,896	08/19/2022	06/25/2052
3137H8-J6-9	FHR 5248 ZB - CMO/RMBS	CF		4	1.A	5,432,297	82.1387	4,857,256	5,913,483	5,442,245	0	9,948	0	0	4.000	4.534	MON	19,712	58,743	09/02/2022	04/15/2048
3137H9-G8-6	FHR 5271 Z - RMBS			4	1.A	9,988,752	99.8682	10,078,574	10,091,877	9,990,030	0	1,278	0	0	5.500	5.611	MON	46,254	91,877	09/29/2022	11/25/2052
31392E-U9-9	FNR 0266B ZM - CMO/RMBS	CF		4	1.A	209,416	99.6326	226,055	226,889	219,834	0	(59)	0	0	5.500	6.704	MON	1,040	12,479	10/18/2002	12/25/2032
31392F-A8-0	FNR 0278A ZG - CMO/RMBS	CF		4	1.A	1,052,919	101.4551	1,154,412	1,137,855	1,100,014	0	12,438	0	0	5.500	6.530	MON	5,215	75,966	11/25/2002	11/25/2032
31392F-EV-5	FNR 0271J QL - CMO/RMBS	CF		4	1.A	48,814	100.5903	49,287	48,997	48,810	0	0	0	0	6.000	6.069	MON	245	2,940	08/25/2003	11/25/2032
31392F-JC-2	FNR 0273F ZD - CMO/RMBS	CF		4	1.A	1,286,065	100.0486	1,377,286	1,376,617	1,335,501	0	19,682	0	0	5.500	6.473	MON	6,309	95,982	11/25/2002	11/25/2032
31392G-EJ-0	FNR 0290E Z - CMO/RMBS	CF		4	1.A	1,252,250	98.7686	1,377,922	1,395,101	1,325,627	0	27,726	0	0	4.585	6.263	MON	5,330	78,244	01/28/2004	08/25/2032
31392J-XE-4	FNR 2003-18 A2 - CMO/RMBS	CF		4	1.A	61,456	104.2580	64,153	61,533	60,183	0	(1,075)	0	0	7.283	8.312	MON	373	5,282	01/29/2003	09/25/2032
31393C-FD-0	FNR 2003-34 A2 - CMO/RMBS	CF		4	1.A	436,959	91.0300	435,012	477,877	436,220	0	4,817	0	0	2.268	5.051	MON	903	10,752	07/31/2003	01/25/2048
31393D-TX-9	FNW 2003-W10 A4 - CMO/RMBS	CF		4	1.A	6,127,259	92.4577	5,810,391	6,284,376	6,236,598	0	14,095	0	0	4.505	4.747	MON	23,593	298,573	02/03/2006	06/25/2043
31393E-JH-3	FNR 2003-71 YZ - CMO/RMBS	CF		4	1.A	2,144,211	99.3693	2,217,837	2,231,914	2,191,887	0	(3,961)	0	0	5.000	5.498	MON	9,300	113,390	07/14/2003	08/25/2033
31393E-KA-6	FNR 0371K MZ - CMO/RMBS	CF		4	1.A	3,941,021	98.9074	4,107,665	4,153,043	4,054,282	0	(6,471)	0	0	5.500	6.185	MON	19,035	228,599	07/28/2003	08/25/2033
31393E-KA-6	FNR 0371K MZ - CMO/RMBS			4	1.A	492,628	98.9074	513,458	519,130	507,302	0	3,686	0	0	5.500	6.154	MON	2,379	32,892	07/28/2003	08/25/2033
31393K-V2-8	FHR 2575C UE - CMO/RMBS	CF		4	1.A	245,856	101.5602	247,602	243,798	244,187	0	102	0	0	5.500	5.446	MON	1,117	13,409	02/27/2003	02/15/2033
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	CF		4	1.A	1,086,902	99.5599	1,169,013	1,174,180	1,131,718	0	(24,571)	0	0	5.000	6.105	MON	4,892	46,563	09/28/2004	05/15/2033
31393U-C8-4	FNR 2003-133 Z - CMO/RMBS	CF		4	1.A	3,460,943	103.9821	3,650,832	3,511,021	3,480,034	0	1,749	0	0	6.000	6.243	MON	17,555	212,120	12/10/2003	01/25/2034
31393X-UC-9	FNR 2004-18 QM - CMO/RMBS	CF		4	1.A	67,823	18.8917	12,813	67,825	67,824	0	0	0	0	5.000	4.954	MON	283	3,391	03/05/2004	09/25/2033
31394B-DH-4	FNR 0478A Z - CMO/RMBS	CF		4	1.A	3,767,574	99.1603	3,827,313	3,859,725	3,822,990	0	(7,767)	0	0	5.500	5.739	MON	17,690	185,715	06/15/2022	11/25/2034
31394C-BD-3	FNR 053A PZ - CMO/RMBS	CF		4	1.A	1,815,740	97.7432	1,788,236	1,829,525	1,820,973	0	(2,656)	0	0	5.500	5.597	MON	8,385	66,228	06/15/2022	02/25/2035
31394K-Y9-9	FHR 2692 LZ - CMO/RMBS	CF		4	1.A	2,171,646	100.6958	2,213,965	2,198,666	2,183,960	0	3,916	0	0	5.500	5.703	MON	10,077	144,586	10/21/2004	10/15/2033
31394U-N3-2	FNR 2005-106 UK - CMO/RMBS	CF		4	1.A	985,148	100.9058	1,070,331	1,060,723	1,028,712	0	738	0	0	5.500	6.307	MON	4,862	58,340	12/01/2005	12/25/2035
31395E-RK-5	FHR 2840 ZH - CMO/RMBS	CF		4	1.A	1,161,550	99.5591	1,260,113	1,265,693	1,220,980	0	(8,444)	0	0	5.000	6.061	MON	5,274	63,337	09/28/2004	08/15/2034
31395E-RK-5	FHR 2840 ZH - CMO/RMBS			4	1.A	629,173	99.5591	682,561	685,584	662,323	0	4,050	0	0	5.000	6.018	MON	2,857	40,369	09/28/2004	08/15/2034
31395G-JR-4	FHR 2861 Z - CMO/RMBS	CF		4	1.A	251,042	100.9830	252,790	250,329	250,505	0	106	0	0	5.500	5.484	MON	1,147	13,768	06/21/2005	09/15/2034
31395G-JR-4	FHR 2861 Z - CMO/RMBS			4	1.A	125,521	100.9830	126,395	125,165	125,237	0	37	0	0	5.500	5.488	MON	574	9,190	06/21/2005	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS	CF		4	1.A	749,971	99.5989	823,092	826,407	790,629	0	10,818	0	0	5.000	6.251	MON	3,443	52,789	11/05/2004	11/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS			4	1.A	788,609	99.5989	865,498	868,984	831,362	0	11,375	0	0	5.000	6.251	MON	3,621	55,508	11/05/2004	11/15/2034

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
31395J-2A-3	FHR 2886 HG - CMO/RMBS	CF		4	1.A	1,907,520	99.6428	1,987,667	1,994,792	1,958,854	0	(5,305)	0	0	5.000	5.507	MON	8,312	99,839	12/07/2004	11/15/2034
31395J-2A-3	FHR 2886 HG - CMO/RMBS			4	1.A	460,439	99.6428	479,785	481,504	472,491	0	3,109	0	0	5.000	5.527	MON	2,006	31,074	12/07/2004	11/15/2034
31395J-4W-3	FHR 2885 ZM - CMO/RMBS	CF		4	1.A	2,904,309	99.5683	3,179,685	3,193,472	3,058,497	0	(26,802)	0	0	5.000	6.233	MON	13,306	162,111	11/04/2004	11/15/2034
31395J-FN-1	FHR 2882 GW - CMO/RMBS			4	1.A	924,909	100.1150	962,050	960,944	945,685	0	3,958	0	0	5.000	5.521	MON	4,004	58,423	11/19/2004	11/15/2034
31395J-FN-1	FHR 2882 GW - CMO/RMBS	CF		4	1.A	1,184,533	100.1150	1,232,099	1,230,683	1,211,065	0	(1,748)	0	0	5.000	5.523	MON	5,128	61,534	11/19/2004	11/15/2034
31395K-RE-5	FHR 2901A E - CMO/RMBS	CF		4	1.A	358,833	92.2660	332,588	360,466	359,056	0	(162)	0	0	5.000	5.100	MON	1,502	17,848	12/07/2004	12/15/2034
31395K-T3-7	FHR 2901E UC - CMO/RMBS	CF		4	1.A	1,803,762	99.6579	1,878,838	1,885,288	1,852,859	0	(18,125)	0	0	5.000	5.471	MON	7,855	77,658	01/06/2005	12/15/2034
31395M-T8-2	FHR 2933 ZW - CMO/RMBS	CF		4	1.A	5,032,001	98.4325	4,997,735	5,077,325	5,051,549	0	10,268	0	0	5.500	5.661	MON	23,271	330,841	02/25/2005	02/15/2035
31395N-QK-6	FNR 2006-63 ZH - CMO/RMBS	CF		4	1.A	1,134,636	104.9428	1,177,210	1,121,763	1,127,140	0	1,411	0	0	6.500	6.330	MON	6,076	70,134	06/12/2006	07/25/2036
31395T-RP-1	FHR 2962 TM - CMO/RMBS	CF		4	1.A	521,089	97.6042	508,923	521,415	520,809	0	(9)	0	0	5.000	4.991	MON	2,173	26,071	05/05/2005	03/15/2035
31396F-M4-2	FHR 3074 AG - CMO/RMBS	CF		4	1.A	1,186,892	98.6024	1,176,185	1,192,857	1,188,188	0	(2,131)	0	0	6.000	6.120	MON	5,964	55,167	02/08/2006	11/15/2035
31396T-P9-8	FHR 3174 MB - CMO/RMBS	CF		4	1.A	364,926	99.2627	373,435	376,209	373,035	0	(209)	0	0	5.500	6.040	MON	1,724	17,728	12/13/2006	06/15/2026
31396V-KK-3	FNR 2007-28 AC - CMO/RMBS	CF		4	1.A	54,571	97.9268	53,506	54,639	54,538	0	(19)	0	0	6.000	6.125	MON	55	3,278	02/21/2007	04/25/2037
31396V-X5-2	FNR 2007-38 A - CMO/RMBS	CF		4	1.A	26,394	98.2437	25,930	26,394	26,436	0	23	0	0	6.375	6.305	MON	140	1,683	03/27/2007	05/25/2037
31397C-CS-6	FHR 3244 PD - CMO/RMBS	CF		4	1.A	565,538	101.8083	551,705	541,906	565,679	0	150	0	0	5.500	4.383	MON	2,484	14,902	06/15/2022	11/15/2036
31397C-CS-6	FHR 3244 PD - CMO/RMBS			4	1.A	1,209,635	101.8083	1,244,095	1,221,998	1,215,699	0	(859)	0	0	5.500	5.644	MON	5,601	67,270	11/27/2006	11/15/2036
31398P-A2-5	FNR 2010-41 LB - CMO/RMBS	CF		4	1.A	4,058,166	101.2176	4,019,650	3,971,294	4,005,897	0	(1,444)	0	0	5.000	4.860	MON	16,547	198,565	04/29/2011	05/25/2040
3140FX-EV-0	FN BF0147 - RMBS	CF		4	1.A	5,793,566	95.8994	5,526,633	5,762,951	5,790,651	0	8,126	0	0	4.000	3.833	MON	19,210	207,157	10/31/2018	10/01/2056
3140QQ-JK-2	FN CB4765 - RMBS			4	1.A	9,751,324	98.6788	9,770,576	9,901,392	9,752,855	0	1,538	0	0	5.000	5.245	MON	41,256	82,877	09/22/2022	09/01/2052
3140X4-K2-1	FN FM1212 - RMBS	CF		4	1.A	1,056,076	95.4699	966,769	1,012,643	1,072,920	0	(4,551)	0	0	4.000	3.067	MON	3,375	42,129	07/25/2019	07/01/2049
31418E-J7-6	FN MA4785 - RMBS	CF		4	1.A	3,124,568	98.6788	3,182,234	3,224,840	3,125,773	0	1,210	0	0	5.000	5.504	MON	13,437	27,049	09/27/2022	10/01/2052
35563P-HE-2	SCRT 2018-4 MT - CMO/RMBS	CF		4	1.A	6,995,409	90.4271	6,598,983	7,297,575	7,025,868	0	(43,199)	0	0	3.500	4.062	MON	21,285	250,667	11/08/2018	03/25/2058
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	CF		4	1.A	1,213,486	95.5132	1,189,530	1,245,409	1,216,935	0	3,438	0	0	3.500	4.693	MON	3,632	21,795	06/15/2022	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	CF		4	1.A	1,918,969	84.6553	1,439,140	1,700,000	1,882,231	0	(14,962)	0	0	3.500	2.363	MON	4,958	61,599	10/02/2020	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS			4	1.A	614,250	84.6553	571,423	675,000	616,177	0	1,927	0	0	3.500	4.542	MON	1,969	9,844	07/11/2022	03/25/2058
35563P-HH-5	SCRT 2018-4 MV - CMO/RMBS	CF		4	1.A	17,949,241	91.6201	16,996,741	18,551,329	18,107,550	0	34,083	0	0	3.500	3.905	MON	54,108	649,297	01/30/2019	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	CF		4	1.A	6,850,538	78.8603	6,203,112	7,865,953	7,038,053	0	60,932	0	0	3.500	4.337	MON	22,942	270,159	11/08/2018	03/25/2058
35563P-KK-4	SCRT 2019-2 MZ - CMO/RMBS	CF		4	1.A	13,239,899	78.4826	8,921,266	11,367,196	12,887,836	0	(132,728)	0	0	3.500	2.537	MON	33,154	390,411	05/12/2020	08/26/2058
35563P-LK-3	SCRT 2019-3 MV - CMO/RMBS	CF		4	1.A	3,022,719	91.5808	2,598,879	2,837,799	2,981,900	0	(12,856)	0	0	3.500	2.676	MON	8,277	99,323	08/06/2019	10/25/2058
35563P-LL-1	SCRT 2019-3 MZ - CMO/RMBS	CF		4	1.A	13,662,387	79.5541	10,219,418	12,845,874	13,486,336	0	(54,886)	0	0	3.500	3.148	MON	37,467	441,197	12/05/2019	10/25/2058
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS	CF		4	1.A	4,026,696	78.5932	3,143,730	4,000,000	4,021,677	0	(1,664)	0	0	3.000	2.954	MON	10,000	124,516	11/06/2019	02/25/2059
35563P-MP-1	SCRT 2019-4 MZ - CMO/RMBS	CF		4	1.A	8,106,479	71.0722	5,819,132	8,187,639	8,118,317	0	3,817	0	0	3.000	3.062	MON	20,469	241,684	11/06/2019	02/25/2059
35563P-NQ-8	SCRT 2020-1 MB - CMO/RMBS	CF		4	1.A	21,112,500	75.5158	15,103,158	20,000,000	20,947,596	0	(64,473)	0	0	2.500	2.081	MON	41,667	500,000	05/21/2020	08/25/2059
911760-RP-3	VENDE 2002-1B 2J - CMO/RMBS	CF		4	1.A	838,365	99.6519	835,447	838,365	838,365	0	0	0	0	6.500	6.497	MON	4,541	54,494	11/25/2008	08/15/2031
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						602,793,920	XXX	534,880,467	613,308,614	607,267,216	0	(331,645)	0	0	XXX	XXX	XXX	1,838,590	19,012,341	XXX	XXX
3132WW-YT-3	FH WA3221 - CMBS/RMBS	CF		4	1.A	4,877,249	76.7839	4,034,275	5,254,064	4,891,074	0	13,830	0	0	2.310	2.956	MON	10,451	92,712	03/14/2022	09/01/2037
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS	CF		4	1.A	6,938,169	95.1675	6,661,722	7,000,000	6,951,063	0	3,308	0	0	3.900	3.999	MON	22,750	273,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K-1508 A3 - CMBS	CF		4	1.A	14,560,873	93.3863	13,354,238	14,300,000	14,553,951	0	(26,312)	0	0	3.900	3.671	MON	46,475	557,700	08/16/2021	10/25/2033
3137FJ-Z9-3	FHMS K-084 A2 - CMBS	CF		4	1.A	16,055,859	96.2234	14,433,507	15,000,000	15,668,870	0	(111,668)	0	0	3.780	2.905	MON	47,250	567,000	05/22/2019	10/25/2028
3137FL-2M-5	FHMS K-1510 A3 - CMBS	CF		4	1.A	660,000	91.9105	505,508	550,000	648,841	0	(8,178)	0	0	3.794	1.943	MON	1,739	20,867	08/16/2021	01/25/2034
3137FL-YV-0	FHMS K-092 A2 - CMBS	CF		4	1.A	16,479,712	93.6392	14,982,278	16,000,000	16,308,981	0	(49,537)	0	0	3.298	2.938	MON	43,973	527,680	05/22/2019	04/25/2029
3138L3-Q6-5	FN AM3176 - CMBS/RMBS	CF		4	1.A	5,789,010	90.9511	5,655,772	6,218,474	5,897,439	0	19,334	0	0	3.770	4.352	MON	19,536	239,153	07/30/2013	05/01/2043
3138L4-J7-9	FN AM3885 - CMBS/RMBS	CF		4	1.A	9,353,444	97.3145	8,915,589	9,161,622	9,269,774	0	(11,291)	0	0	4.410	4.249	MON	34,791	416,829	08/01/2013	09/01/2033
3138LG-XT-8	FN AN4289 - CMBS/RMBS	CF		4	1.A	9,366,000	95.5924	9,176,871	9,600,000	9,465,139	0	25,808	0	0	3.170	3.506	MON	26,205	308,547	12/11/2018	01/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138LH-LP-7	FN AN4833 - CMBS/RMBS	CF		4	1.A	2,404,525	95.3340	2,074,468	2,176,000	2,339,004	0	(37,466)	0	0	3.320	1.497	MON	6,221	73,247	03/30/2021	04/01/2027
3138LN-N8-0	FN AN9414 - CMBS/RMBS	CF		4	1.A	6,072,314	94.2633	5,420,138	5,750,000	6,013,604	0	(21,776)	0	0	3.780	3.264	MON	18,716	220,369	03/24/2020	06/01/2033
31395B-Y8-0	FNA 2006-M1 Z - CMBS	CF		4	1.A	3,133,007	99.6283	3,171,727	3,183,560	3,147,284	0	292	0	0	5.547	5.860	MON	14,716	176,682	03/08/2006	03/25/2036
3140HU-RJ-7	FN BL3188 - CMBS/RMBS	CF		4	1.A	11,112,121	88.0285	9,571,339	10,873,000	11,070,152	0	(15,523)	0	0	3.240	3.053	MON	30,336	357,178	03/24/2020	07/01/2034
3140HV-PZ-1	FN BL4039 - CMBS/RMBS	CF		4	1.A	23,100,713	79.1040	19,788,649	25,016,000	23,396,757	0	109,693	0	0	2.360	3.006	MON	50,838	598,577	03/24/2020	10/01/2034
3140LE-KT-3	FN BS3905 - CMBS/RMBS	CF		4	1.A	7,059,629	79.6623	6,044,627	7,587,812	7,079,530	0	19,909	0	0	2.280	2.969	MON	14,897	132,154	03/15/2022	11/01/2036
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						136,962,626	XXX	123,790,708	137,670,532	136,701,464	0	(89,578)	0	0	XXX	XXX	XXX	388,896	4,561,695	XXX	XXX
18610R-BH-6	CLEVELAND-CUYAHOGA CNTY PORT AUTHORITY P				2.B	2,506,456	98.5580	2,470,313	2,506,456	2,506,460	0	0	0	0	3.370	3.369	JAJO	17,832	92,622	05/22/2015	04/15/2025
678908-4A-9	OKSDEV 2022 A2 - ABS			4	1.A FE	4,000,000	94.6770	3,787,080	4,000,000	4,000,000	0	0	0	0	4.851	4.848	FA	86,779	0	07/08/2022	02/01/2045
678908-4D-3	OKSDEV 2022 A2 - ABS			4	1.A FE	6,500,000	90.8120	5,902,780	6,500,000	6,500,000	0	0	0	0	4.380	4.341	MN	99,645	0	08/19/2022	11/01/2045
678908-4E-1	OKSDEV 2022 A3 - ABS			4	1.A FE	4,500,000	91.4960	4,117,320	4,500,000	4,500,000	0	0	0	0	4.714	4.682	MN	74,246	0	08/19/2022	05/01/2052
678908-4G-6	OKSDEV 2022 A2 - ABS			4	1.A FE	10,000,000	92.6990	9,269,900	10,000,000	10,000,000	0	0	0	0	4.623	4.621	JD	146,395	0	08/31/2022	06/01/2044
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						27,506,456	XXX	25,547,393	27,506,456	27,506,460	0	0	0	0	XXX	XXX	XXX	424,897	92,622	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,535,746,181	XXX	1,301,403,753	1,620,852,287	1,537,234,762	0	183,475	0	0	XXX	XXX	XXX	9,802,730	41,909,398	XXX	XXX
001055-AY-8	AFLAC INC	LS		1,2	1.G FE	2,750,240	89.2373	1,784,746	2,000,000	2,705,921	0	(18,705)	0	0	4.750	2.805	JJ	43,806	95,000	07/29/2020	01/15/2049
00109A-AB-3	AES PANAMA GENERATION HOLDINGS SRL		C	1,2	2.C FE	787,601	86.5000	735,250	850,000	787,544	0	614	0	0	4.375	5.515	MN	3,202	28,438	10/04/2022	05/31/2030
0010EP-A#-5	AEP TEXAS CENTRAL COMPANY SER C SR NTS				2.A	8,000,000	83.2350	6,658,800	8,000,000	8,000,000	0	0	0	0	4.670	4.670	AO	63,304	373,600	04/30/2014	04/30/2044
0010EQ-B*-6	AEP TEXAS NORTH COMPANY SR NTS SRS D				2.A	4,000,000	81.4160	3,256,640	4,000,000	4,000,000	0	0	0	0	4.480	4.461	FA	61,227	179,200	02/28/2013	02/27/2043
0010EQ-C*-5	AEP TEXAS NORTH COMPANY SR NTS SER G				2.A	6,000,000	90.3470	5,420,820	6,000,000	6,000,000	0	0	0	0	4.710	4.710	JD	12,560	282,600	12/15/2015	12/15/2035
00111D-AD-9	AVIATOR CAPITAL				2.C PL	23,155,261	95.9210	22,210,758	23,155,261	23,155,261	0	0	0	0	8.156	8.273	MON	31,476	624,268	08/30/2022	12/25/2028
00114*-AH-6	AEP TRANSMISSION COMPANY LLC SR NTS SER				1.F	5,000,000	94.3680	4,718,400	5,000,000	5,000,000	0	0	0	0	5.320	5.319	MN	39,900	266,000	11/07/2013	11/07/2043
00114*-AL-7	AEP TRANSMISSION COMPANY LLC SR NTS SER				1.F	3,000,000	95.8810	2,876,430	3,000,000	3,000,000	0	0	0	0	4.380	4.379	MN	19,710	131,400	11/07/2013	11/07/2028
00115A-AL-3	AEP TRANSMISSION COMPANY LLC	LS		1,2	1.F FE	4,963,450	69.6393	3,481,964	5,000,000	4,966,011	0	798	0	0	3.150	3.188	MS	46,375	157,500	09/09/2019	09/15/2049
00131L-AJ-4	AIA GROUP LTD		C	2	1.E FE	829,057	88.7356	687,701	775,000	821,382	0	(5,857)	0	0	3.375	2.441	AO	6,103	26,156	02/10/2022	04/07/2030
00131L-AN-5	AIA GROUP LTD		C	1,2	1.E FE	358,344	102.0115	367,241	360,000	358,398	0	54	0	0	5.625	5.732	AO	3,713	0	10/18/2022	10/25/2027
00131M-AF-0	AIA GROUP LTD		D	1,2	1.E FE	1,001,108	93.8840	840,262	895,000	976,799	0	(15,400)	0	0	3.900	1.974	AO	8,241	34,905	07/22/2021	04/06/2028
001814-D@-8	ANR PIPELINE CO				2.A	10,000,000	81.8190	8,181,900	10,000,000	10,000,000	0	0	0	0	3.730	3.731	MS	98,431	186,500	05/26/2022	05/26/2037
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	10,500,000	97.2306	10,209,209	10,500,000	10,500,000	0	0	0	0	5.548	5.548	FA	226,543	0	08/02/2022	08/11/2032
00206R-DH-2	AT&T INC			1	2.B FE	2,037,437	91.0749	2,153,011	2,364,000	2,038,972	0	1,535	0	0	5.150	6.404	MS	35,847	0	10/31/2022	03/15/2042
00206R-GQ-9	AT&T INC			1,2	2.B FE	6,637,550	94.4214	5,684,168	6,020,000	6,464,456	0	(57,374)	0	0	4.300	3.097	FA	97,792	258,860	07/27/2020	02/15/2030
00206R-JK-9	AT&T INC			1,2	2.B FE	2,394,930	84.4380	2,533,141	3,000,000	2,397,291	0	2,361	0	0	4.650	6.384	JD	11,625	69,750	10/31/2022	06/01/2044
00206R-JL-7	AT&T INC			1,2	2.B FE	5,335,782	86.2516	5,347,598	6,200,000	5,338,116	0	2,334	0	0	4.850	5.981	JJ	138,656	0	11/18/2022	07/15/2045
00206R-KA-9	AT&T INC	LS		1,2	2.B FE	12,949,690	70.9200	9,219,598	13,000,000	12,952,107	0	945	0	0	3.650	3.671	JD	39,542	474,500	05/21/2020	06/01/2051
00206R-KF-8	AT&T INC	LS		1,2	2.B FE	4,996,800	66.0597	3,302,984	5,000,000	4,996,879	0	39	0	0	3.500	3.503	FA	72,917	175,000	07/27/2020	02/01/2061
00206R-KJ-0	AT&T INC			1,2	2.B FE	19,394,806	67.4373	15,696,711	23,276,000	19,418,239	0	57,361	0	0	3.500	4.501	MS	239,872	814,660	02/13/2019	09/15/2053
00206R-LJ-9	AT&T INC			1,2	2.B FE	13,896,321	67.0244	10,120,010	15,099,000	13,947,125	0	14,442	0	0	3.550	3.950	MS	157,826	536,015	11/06/2020	09/15/2055
00206R-LV-2	AT&T INC			1,2	2.B FE	14,585,149	67.2722	10,006,747	14,875,000	14,593,809	0	2,495	0	0	3.650	3.738	MS	159,865	542,938	07/09/2021	09/15/2059
00206R-MN-9	AT&T INC			1,2	2.B FE	2,349,279	69.5422	1,976,389	2,842,000	2,368,219	0	5,159	0	0	3.800	4.786	JD	9,000	107,996	03/13/2019	12/01/2057
00229*-AA-3	AP Tundra Holdings LLC due 2042			5	2.A PL	38,661,448	77.1530	29,828,467	38,661,448	38,661,448	0	0	0	0	4.750	4.750	FA	693,758	1,849,866	12/29/2020	02/15/2042
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	8,784,534	97.0926	8,107,232	8,350,000	8,535,674	0	(84,248)	0	0	3.600	2.516	MN	39,245	300,600	12/17/2019	05/14/2025
00287Y-CA-5	ABBVIE INC	LS		1,2	2.A FE	10,823,500	86.0899	8,608,994	10,000,000	10,744,855	0	(35,239)	0	0	4.050	3.434	MN	45,000	405,000	09/15/2020	11/21/2039
00287Y-CB-3	ABBVIE INC	LS		1,2	2.A FE	41,761,153	84.2787	30,551,014	36,250,000	41,487,715	0	(129,277)	0	0	4.250	3.395	MN	171,181	1,540,625	09/20/2021	11/21/2049
00287Y-DA-4	ABBVIE INC			1,2	2.A FE	866,250	92.1808	921,808	1,000,000	866,810	0	560	0	0	4.850	5.958	JD	2,156	24,250	11/02/2022	06/15/2044

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
00287Y-DB-2	ABBVIE INC			1,2	2.A FE	5,507,615	90.4256	5,644,368	6,242,000	5,511,381	0	3,766	0	0	4.750	5.683	MS	87,301	0	11/02/2022	03/15/2045
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC		C	1	1.C FE	748,638	92.8120	603,278	650,000	742,252	0	(4,031)	0	0	4.600	3.471	JD	15,033	29,900	05/24/2021	11/02/2047
00440E-AH-0	CHUBB INA HOLDINGS INC			1	1.F FE	5,547,100	111.4700	5,573,502	5,000,000	5,544,124	0	(2,976)	0	0	6.700	5.537	MN	42,806	0	11/21/2022	05/15/2036
00507V-AN-9	ACTIVISION BLIZZARD INC	LS		1,2	2.A FE	11,423,580	87.6952	10,918,049	12,450,000	11,498,792	0	19,381	0	0	4.500	5.047	JD	24,900	560,250	12/12/2018	06/15/2047
00507V-AQ-2	ACTIVISION BLIZZARD INC	LS		1,2	2.A FE	4,084,026	61.8964	2,602,745	4,205,000	4,089,931	0	2,769	0	0	2.500	2.639	MS	30,953	105,125	11/23/2020	09/15/2050
00652M-AE-2	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1	2.C FE	657,533	84.1250	529,988	630,000	649,494	0	(2,593)	0	0	4.375	3.833	JJ	13,628	27,563	10/16/2019	07/03/2029
00652M-AG-7	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1,2	2.C FE	372,750	87.7500	307,125	350,000	366,755	0	(3,801)	0	0	4.200	2.949	FA	6,003	14,700	05/25/2021	08/04/2027
00652M-AJ-1	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1,2	2.C FE	500,000	71.2500	356,250	500,000	500,000	0	0	0	0	5.000	5.000	FA	10,347	25,000	07/26/2021	08/02/2041
00652M-AK-8	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1,2	2.C FE	259,708	75.2500	229,513	305,000	262,430	0	2,722	0	0	3.828	5.828	FA	4,832	5,838	03/18/2022	02/02/2032
00652X-AA-6	ADANI TRANSMISSION STEP-ONE LTD		C	1	2.C FE	434,426	89.0782	383,927	431,000	432,909	0	(487)	0	0	4.000	3.867	FA	7,088	18,318	09/16/2019	08/03/2026
00652X-AB-4	ADANI TRANSMISSION STEP-ONE LTD		C	1,2	2.C FE	1,182,080	76.4362	933,305	1,221,025	1,181,203	0	(887)	0	0	4.250	4.727	MN	5,766	53,849	04/27/2022	05/21/2036
00654U-AA-0	ADANI INTERNATIONAL CONTAINER TERMINAL P		C	1	2.C FE	1,745,371	78.6250	1,437,363	1,828,125	1,754,690	0	6,716	0	0	3.000	3.812	MS	13,863	51,398	04/27/2022	02/16/2031
00774M-AG-0	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	2,006,060	96.1429	1,922,858	2,000,000	2,004,774	0	(1,286)	0	0	4.450	4.353	AO	22,250	89,000	03/21/2022	10/01/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	LS	C	1,2	2.C FE	5,200,000	101.4098	5,070,488	5,000,000	5,105,906	0	(38,405)	0	0	6.500	5.567	JJ	149,861	325,000	06/17/2020	07/15/2025
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	LS	C	1,2	2.C FE	3,906,200	76.1351	3,806,753	5,000,000	3,943,915	0	37,715	0	0	3.400	6.094	AO	29,278	85,000	06/13/2022	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	LS	C	1,2	2.C FE	4,592,035	71.1066	4,799,696	6,750,000	4,600,792	0	8,757	0	0	3.850	6.894	AO	44,756	0	11/14/2022	10/29/2041
00776A-AA-7	Aerborne Funding II Ltd				2.A PL	31,118,881	92.6070	28,818,262	31,118,881	31,118,881	0	0	0	0	4.180	4.180	MON	21,679	1,395,768	08/01/2018	06/14/2030
00776T-AB-4	Aerborne Funding III Ltd				1.G PL	10,360,152	90.5390	9,379,978	10,360,152	10,360,152	0	0	0	0	3.908	3.908	MON	6,748	408,077	10/30/2020	05/30/2032
00776T-AD-0	Aerborne Funding III Ltd				1.G PL	11,581,302	90.5390	10,485,595	11,581,302	11,581,302	0	0	0	0	3.908	3.908	MON	45,260	405,044	10/30/2020	01/30/2032
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		C	1,2	2.B FE	300,000	81.8750	245,625	300,000	300,000	0	0	0	0	4.000	4.000	FA	4,667	12,000	08/05/2021	08/11/2041
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		C	1,2	2.B FE	2,136,250	81.7500	1,757,625	2,150,000	2,136,362	0	112	0	0	5.125	5.163	FA	42,851	110,188	02/02/2022	08/11/2061
008016-A*-8	AEROSPACE CORP SR SEC NTS				2.B	3,489,486	103.0208	3,591,304	3,486,000	3,486,846	0	(259)	0	0	6.510	6.502	MON	17,651	245,709	07/03/2008	07/03/2030
008474-C*-7	AGNICO-EAGLE MINES LIMITED SR NTS		C		2.B	5,000,000	94.5540	4,727,700	5,000,000	5,000,000	0	0	0	0	4.840	4.838	JD	121,672	121,000	06/30/2016	06/30/2026
008474-D*-6	AGNICO-EAGLE MINES LIMITED USD SER B SR		C		2.A FE	2,000,000	91.4710	1,829,420	2,000,000	2,000,000	0	0	0	0	4.640	4.639	JD	46,916	46,400	06/29/2017	06/29/2027
008474-D@-4	AGNICO-EAGLE MINES LIMITED USD SER C SR		C		2.A FE	4,000,000	88.6850	3,547,400	4,000,000	4,000,000	0	0	0	0	4.740	4.740	JD	95,853	94,800	06/29/2017	06/29/2029
008474-E#-1	AGNICO-EAGLE MINES LIMITED USD SER C SR		A		2.A FE	12,000,000	82.6050	9,912,600	12,000,000	12,000,000	0	0	0	0	4.630	4.630	AO	132,727	555,600	04/05/2018	04/05/2033
008474-F@-2	Agnico-Eagle Mines Limited Nts due 2032		C		2.A FE	2,000,000	76.2230	1,524,460	2,000,000	2,000,000	0	0	0	0	2.880	2.880	AO	13,440	57,600	04/07/2020	04/07/2032
008513-AD-5	AGREE LP	LS		1,2	2.B FE	4,462,695	92.8328	4,177,476	4,500,000	4,463,936	0	1,241	0	0	4.800	4.904	AO	77,400	0	08/15/2022	10/01/2032
008556@-AG-9	Agree Limited Partnership Sr Nts due 203				2.B	23,000,000	89.2490	20,527,270	23,000,000	23,000,000	0	0	0	0	4.470	4.471	AO	174,206	1,028,100	10/17/2019	10/30/2031
00857L-AA-5	AGROSUPER SA		C	1,2	3.A FE	1,350,000	88.2500	1,191,375	1,350,000	1,350,000	0	0	0	0	4.600	4.600	JJ	27,773	31,050	01/12/2022	01/20/2032
00870W-AA-4	AI CANDELARIA SPAIN SA		C	1,2	4.A FE	452,306	75.6250	340,313	450,000	452,146	0	(150)	0	0	5.750	5.688	JD	1,150	25,875	08/02/2021	06/15/2033
00914A-AA-0	AIR LEASE CORP			1,2	2.B FE	2,577,855	98.2975	2,588,173	2,633,000	2,582,911	0	5,056	0	0	4.250	6.088	FA	46,626	0	11/21/2022	02/01/2024
009279-AC-4	AIRBUS SE	LS	C	1,2	1.F FE	7,421,097	81.4961	5,345,326	6,559,000	7,396,191	0	(22,264)	0	0	3.950	3.180	AO	58,293	259,081	02/02/2022	04/10/2047
00928Q-AT-8	AIRCASTLE LTD	LS		1,2	2.C FE	4,952,850	96.2524	4,812,621	5,000,000	4,973,907	0	9,201	0	0	5.250	5.466	FA	102,083	262,500	08/05/2020	08/11/2025
00928Q-AU-5	AIRCASTLE LTD			1,2	2.C FE	5,053,345	81.9242	5,194,814	6,341,000	5,106,672	0	53,327	0	0	2.850	7.529	JJ	77,809	0	10/18/2022	01/26/2028
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	2,412,600	83.7590	2,093,974	2,500,000	2,414,403	0	1,803	0	0	4.150	4.397	FA	39,194	51,875	04/12/2022	08/15/2044
010392-FM-5	ALABAMA POWER CO			1,2	1.G FE	586,300	78.3028	391,514	500,000	581,109	0	(2,708)	0	0	3.750	2.751	MS	6,250	18,750	01/20/2021	03/01/2045
010392-FR-4	ALABAMA POWER CO	LS		1,2	1.E FE	9,987,100	76.8014	7,680,139	10,000,000	9,988,992	0	265	0	0	3.700	3.707	JD	30,833	370,000	11/02/2017	12/01/2047
012873-AH-8	OVINTIV INC		C	1	2.C FE	13,802,439	110.0245	13,114,916	11,920,000	12,799,096	0	(85,683)	0	0	8.125	6.865	MS	285,169	968,500	01/15/2003	09/15/2030
01400E-AC-7	ALCON FINANCE CORP	LS		1,2	2.B FE	4,991,100	76.4764	3,823,820	5,000,000	4,991,657	0	177	0	0	3.800	3.810	MS	51,722	190,000	09/16/2019	09/23/2049
01400E-AF-0	ALCON FINANCE CORP			1,2	2.B FE	498,370	100.8966	504,483	500,000	498,371	0	1	0	0	5.750	5.773	JD	1,997	0	11/29/2022	12/06/2052
01449*-AE-7	ALEXANDER & BALDWIN LLC SR NTS SER F				2.B	3,026,513	95.8798	2,900,362	3,025,000	3,025,274	0	(177)	0	0	4.350	4.342	MS	43,863	152,250	09/13/2013	09/01/2026
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,997,450	85.2618	4,263,090	5,000,000	4,997,809	0	41	0	0	4.850	4.853	AO	51,194	242,500	03/12/2019	04/15/2049
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	3,311,400	76.3716	2,291,147	3,000,000	3,290,720	0	(6,603)	0	0	4.000	3.441	FA	50,000	120,000	09/03/2019	02/01/2050
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC	LS		1,2	2.A FE	9,957,800	76.3716	7,637,157	10,000,000	9,960,603	0	792	0	0	4.000	4.024	FA	166,667	400,000	07/08/2019	02/01/2050

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
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC	LS		1,2	2.A FE	4,979,400	63.7507	3,187,536	5,000,000	4,980,071	0	439	0	0	3.000	3.021	MN	17,917	150,000	02/03/2021	05/18/2051
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	497,875	71.2990	356,495	500,000	497,925	0	50	0	0	3.550	3.573	MS	5,226	10,305	02/02/2022	03/15/2052
01538T-AA-3	ALFA DESARROLLO SPA		C	1,2	2.C FE	1,444,714	76.2500	1,101,595	1,444,714	1,444,714	0	0	0	0	4.550	4.550	MS	17,164	67,013	09/09/2021	09/27/2051
01609W-AR-3	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	1,694,759	89.6744	1,322,697	1,475,000	1,673,894	0	(14,197)	0	0	4.500	3.085	MN	6,084	66,375	02/10/2022	11/28/2034
01609W-AX-0	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	387,372	79.8632	319,453	400,000	389,259	0	1,182	0	0	2.125	2.493	FA	3,353	8,500	05/24/2021	02/09/2031
01609W-AZ-5	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	380,084	61.7124	246,850	400,000	380,737	0	403	0	0	3.150	3.418	FA	4,970	12,600	05/24/2021	02/09/2051
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	LS	C	1,2	2.B FE	12,301,843	70.7522	8,313,384	11,750,000	12,278,112	0	(12,639)	0	0	3.800	3.531	JJ	193,483	446,500	01/20/2021	01/25/2050
017175-AF-7	ALLEGHANY CORP			1,2	1.E FE	1,972,780	70.9398	1,418,796	2,000,000	1,973,535	0	548	0	0	3.250	3.322	FA	24,556	65,361	08/10/2021	08/15/2051
01748T-AC-5	ALLEGION US HOLDING COMPANY INC	LS	C	1,2	2.B FE	4,999,900	97.0193	4,850,964	5,000,000	4,999,993	0	93	0	0	5.411	5.411	JJ	142,039	0	06/07/2022	07/01/2032
018522-D#-6	ALLETE INC 1ST MTG BONDS				1.F	5,000,000	103.2040	5,160,200	5,000,000	5,000,000	0	0	0	0	6.000	5.999	AO	63,333	300,000	02/17/2010	04/15/2040
018522-E@-7	ALLETE INC 1ST MTG BNDS				1.F	4,000,000	101.2420	4,049,680	4,000,000	4,000,000	0	0	0	0	5.820	5.819	AO	49,147	232,800	08/17/2010	04/15/2040
018522-G*-7	ALLETE INC 1ST MTG BNDS				1.F	3,000,000	81.0480	2,431,440	3,000,000	3,000,000	0	0	0	0	4.210	4.210	AO	26,663	126,300	04/02/2013	10/15/2043
018522-H@-4	ALLETE INC 1ST MTG BNDS				1.F	5,000,000	89.8740	4,493,700	5,000,000	5,000,000	0	0	0	0	4.950	4.949	MS	72,875	247,500	03/04/2014	03/15/2044
020564-AE-0	ALPEK SAB DE CV		C	1,2	2.C FE	400,760	84.2638	337,055	400,000	400,661	0	(71)	0	0	3.250	3.227	FA	4,550	13,000	05/24/2021	02/25/2031
02265W-AA-3	AMAGGI LUXEMBOURG INTERNATIONAL SARL		C	1,2	3.C FE	1,139,780	94.5000	1,044,225	1,105,000	1,134,354	0	(4,140)	0	0	5.250	4.734	JJ	24,655	52,238	02/10/2022	01/28/2028
023135-AP-1	AMAZON.COM INC	LS		1,2	1.E FE	20,264,078	100.1153	19,046,930	19,025,000	19,905,364	0	(58,742)	0	0	4.800	4.283	JD	65,953	913,200	03/04/2016	12/05/2034
023135-BJ-4	AMAZON.COM INC	LS		1,2	1.E FE	9,926,100	86.1343	8,613,435	10,000,000	9,934,487	0	1,518	0	0	4.050	4.092	FA	145,125	405,000	08/15/2017	08/22/2047
02342T-AE-9	AMDOCS LTD			1,2	2.B FE	5,000,000	81.3780	4,068,899	5,000,000	5,000,000	0	0	0	0	2.538	2.538	JD	5,640	126,900	06/17/2020	06/15/2030
02360F-AB-2	UNION ELECTRIC CO			1	1.F FE	678,226	96.8305	696,211	719,000	678,657	0	431	0	0	5.300	5.878	FA	15,878	0	10/07/2022	08/01/2037
02361@-AA-5	AMEREN TRANSMISSION CO OF IL SR NT				1.F FE	2,670,000	84.2810	2,250,303	2,670,000	2,670,000	0	0	0	0	3.430	3.414	FA	30,781	91,581	08/31/2017	08/31/2050
02361D-AT-7	AMEREN ILLINOIS CO			1,2	1.F FE	8,194,740	91.7312	6,421,182	7,000,000	8,108,303	0	(27,375)	0	0	4.500	3.539	MS	92,750	315,000	09/25/2019	03/15/2049
02401@-AD-1	AMERICAN ASSETS TRUST INC SR UNSEC NTS				2.C	10,015,000	93.2935	9,329,347	10,000,000	10,007,021	0	(1,509)	0	0	4.290	4.271	JAJO	72,692	429,000	03/01/2017	03/01/2027
02401L-AA-2	AMERICAN ASSETS TRUST LP			1,2	2.C FE	2,266,928	79.5626	1,790,159	2,250,000	2,263,938	0	(1,575)	0	0	3.375	3.283	FA	31,641	75,938	01/14/2021	02/01/2031
02507*-AE-4	AMERICAN CENTURY COMPANIES INC SR NT SER				2.C YE	16,000,000	87.5940	14,015,040	16,000,000	16,000,000	0	0	0	0	4.070	4.069	AO	117,578	651,200	10/26/2017	10/26/2029
02512L-AB-6	AMERICAN CHEMICAL SOCIETY			1,2	1.D FE	15,000,000	74.0385	11,105,775	15,000,000	15,000,000	0	0	0	0	3.781	3.781	MS	189,050	567,150	05/14/2020	03/01/2050
025816-AZ-2	AMERICAN EXPRESS CO				1.F FE	3,988,776	124.9730	3,624,217	2,900,000	3,770,928	0	(36,641)	0	0	8.150	5.258	MS	66,966	236,350	02/02/2016	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO	LS			1.F FE	14,938,135	85.8088	13,020,626	15,174,000	14,976,783	0	6,174	0	0	4.050	4.146	JD	47,798	614,547	09/05/2018	12/03/2042
025816-CG-2	AMERICAN EXPRESS CO			2	1.F FE	8,009,040	96.3930	7,711,440	8,000,000	8,003,296	0	(2,386)	0	0	2.500	2.469	JJ	83,889	200,000	12/03/2019	07/30/2024
025816-CX-5	AMERICAN EXPRESS CO			2,5	1.G FE	3,000,000	96.4436	2,893,308	3,000,000	3,000,000	0	0	0	0	4.989	4.990	MN	14,551	74,835	05/18/2022	05/26/2033
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC	LS		1,2	2.B FE	12,479,168	87.2570	9,074,729	10,400,000	12,340,436	0	(63,302)	0	0	4.500	3.267	JJ	214,500	468,000	10/14/2020	07/16/2044
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	4,450,472	89.8017	3,173,592	3,534,000	4,398,772	0	(22,329)	0	0	4.750	3.296	AO	41,966	167,865	08/14/2020	04/01/2048
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	LS		1,2	2.B FE	4,187,665	84.8611	2,970,140	3,500,000	4,154,946	0	(14,811)	0	0	4.375	3.320	JD	425	153,125	09/18/2020	06/30/2050
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.			1,2	2.B FE	18,500,000	94.8692	17,550,798	18,500,000	18,500,000	0	0	0	0	6.144	6.144	JD	56,832	568,320	06/06/2022	06/13/2032
030288-A@-3	AMERICAN TRANSMISSION SYSTEMS INC SR UNS				2.B	15,000,000	88.9360	13,340,400	15,000,000	15,000,000	0	0	0	0	5.230	5.229	AO	165,617	784,500	10/21/2015	10/15/2045
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE	6,927,951	91.3542	5,042,750	5,520,000	6,840,871	0	(42,045)	0	0	5.000	3.404	MS	92,000	276,000	11/23/2020	09/01/2044
03028P-D#-0	AMERICAN TRANSMISSION COMPANY SR NTS SER				1.F	5,000,000	86.5140	4,325,700	5,000,000	5,000,000	0	0	0	0	4.670	4.670	JJ	103,129	233,500	01/22/2014	01/22/2044
03028P-D*-4	AMERICAN TRANSMISSION COMPANY SR UNSEC N				1.F	3,000,000	83.7900	2,513,700	3,000,000	3,000,000	0	0	0	0	4.370	4.370	AO	26,584	131,100	04/18/2012	04/18/2042
03028P-E#-9	AMERICAN TRANSMISSION COMPANY SR NTS SER				1.F	19,000,000	81.8880	15,558,720	19,000,000	19,000,000	0	0	0	0	4.310	4.310	JD	45,494	818,900	12/11/2014	12/11/2044
03028P-G*-1	AMERICAN TRANSMISSION COMPANY SR NT SER				1.F	3,500,000	76.9120	2,691,920	3,500,000	3,500,000	0	0	0	0	3.970	3.970	JJ	59,826	138,950	11/15/2016	01/26/2047
03028P-G@-9	AMERICAN TRANSMISSION COMPANY SR NT SER				1.F	3,500,000	76.9120	2,691,920	3,500,000	3,500,000	0	0	0	0	3.970	3.970	JJ	59,826	138,950	01/26/2017	01/26/2047
03028P-H*-0	AMERICAN TRANSMISSION COMPANY SR NT SER				1.F	5,000,000	75.5330	3,776,650	5,000,000	5,000,000	0	0	0	0	3.930	3.930	JJ	90,608	196,500	01/16/2018	01/15/2048
03028P-J#-4	American Transmission Company LLC Sr Nts				1.F	3,000,000	79.9170	2,397,510	3,000,000	3,000,000	0	0	0	0	3.800	3.800	FA	43,067	114,000	08/15/2019	08/15/2039
03040W-AT-2	AMERICAN WATER CAPITAL CORP	LS		1,2	2.A FE	8,995,140	83.9639	7,556,747	9,000,000	8,995,775	0	90	0	0	4.200	4.203	MS	126,000	378,000	08/06/2018	09/01/2048
03040W-AT-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	5,996,760	83.9639	5,037,831	6,000,000	5,997,283	0	160	0	0	4.200	4.203	MS	84,000	252,000	08/06/2018	09/01/2048
03063#-AA-2	Americold Realty Operating Partnership,				2.B FE	14,000,000	97.6700	13,673,800	14,000,000	14,000,000	0	0	0	0	4.680	4.679	JJ	314,860	655,200	12/04/2018	01/08/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03063#-AB-0	Americold Realty Operating Partnership,				2.B FE	14,000,000	95.8360	13,417,040	14,000,000	14,000,000	0	0	0	0	4.860	4.859	JJ	326,970	680,400	12/04/2018	01/08/2029
03063#-AC-8	Americold Realty Operating Partnership.				2.B FE	8,000,000	91.1860	7,294,880	8,000,000	8,000,000	0	0	0	0	4.100	4.099	JJ	157,622	328,000	05/07/2019	01/08/2030
03063#-AE-4	Americold Realty Operating Partnership,				2.B FE	23,380,000	73.7141	15,777,764	21,404,000	21,404,000	0	0	0	(1,332,000)	1.650	1.650	JJ	170,697	355,047	12/30/2020	01/07/2033
031100-J@-0	AMETEK INC GBP SER S SR NT				2.A	7,332,000	80.5035	5,843,107	7,258,200	7,258,200	0	0	0	(859,200)	2.700	2.700	MN	20,686	199,584	11/23/2016	11/23/2031
031100-L#-5	AMETEK INC SER L SR NTS				2.A	8,094,360	92.0480	7,363,840	8,000,000	8,049,418	0	(6,327)	0	0	3.980	3.874	MS	80,484	318,400	12/18/2014	09/30/2029
031162-BK-5	AMGEN INC			1,2	2.A FE	6,881,803	93.9550	5,645,753	6,009,000	6,731,997	0	(25,761)	0	0	5.150	4.202	MN	39,543	309,464	07/21/2016	11/15/2041
031162-BZ-2	AMGEN INC			1,2	2.A FE	2,445,600	84.0974	2,522,921	3,000,000	2,448,693	0	3,093	0	0	4.400	5.890	MN	22,000	66,000	09/29/2022	05/01/2045
031162-BZ-2	AMGEN INC	LS		1,2	2.A FE	7,448,770	84.0974	5,886,815	7,000,000	7,387,568	0	(10,930)	0	0	4.400	4.017	MN	51,333	308,000	09/28/2016	05/01/2045
031162-CD-0	AMGEN INC	LS		1,2	2.A FE	1,607,644	85.8578	1,287,867	1,500,000	1,596,015	0	(2,163)	0	0	4.563	4.149	JD	3,042	68,445	01/11/2017	06/15/2048
031162-CF-5	AMGEN INC			1,2	2.A FE	4,165,643	85.7732	3,259,382	3,800,000	4,132,124	0	(6,228)	0	0	4.663	4.133	JD	7,875	177,194	01/11/2017	06/15/2051
031162-CS-7	AMGEN INC	LS		1,2	2.A FE	4,945,140	70.0499	3,152,246	4,500,000	4,923,836	0	(10,484)	0	0	3.375	2.867	FA	54,844	151,875	12/02/2020	02/21/2050
031162-CY-4	AMGEN INC			1,2	2.A FE	5,381,963	60.6967	3,245,455	5,347,000	5,380,482	0	(707)	0	0	2.770	2.739	MS	49,371	148,112	08/17/2020	09/01/2053
031162-DE-7	AMGEN INC	LS		1,2	2.A FE	997,560	87.6557	876,557	1,000,000	997,739	0	179	0	0	3.350	3.379	FA	12,004	16,750	02/17/2022	02/22/2032
031162-DK-3	AMGEN INC	LS		1,2	2.A FE	499,910	88.9937	444,969	500,000	499,918	0	8	0	0	4.875	4.876	MS	9,005	0	08/15/2022	03/01/2053
032654-AK-1	ANALOG DEVICES INC	LS		1,2	1.G FE	22,229,015	98.9236	20,773,952	21,000,000	22,072,819	0	(27,548)	0	0	5.300	4.913	JD	49,467	1,113,000	08/24/2017	12/15/2045
032654-AX-3	ANALOG DEVICES INC	LS		1,2	1.G FE	4,462,785	68.2630	3,071,836	4,500,000	4,463,748	0	781	0	0	2.950	2.992	AO	33,188	131,275	09/28/2021	10/01/2051
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1,2	2.C FE	2,570,023	87.1176	2,251,990	2,585,000	2,562,780	0	(3,432)	0	0	3.750	3.831	AO	24,234	88,031	09/26/2022	10/01/2030
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	5,957,309	105.5937	4,935,447	4,674,000	5,239,112	0	(101,151)	0	0	6.750	4.033	JD	14,022	315,495	10/30/2014	12/15/2027
035229-CL-5	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	622,515	97.0609	485,305	500,000	604,757	0	(3,531)	0	0	6.000	4.358	MN	5,000	30,000	06/08/2017	11/01/2041
035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	2,522,795	102.7270	1,987,768	1,935,000	2,406,623	0	(22,865)	0	0	6.450	4.206	MS	41,603	124,808	05/26/2017	09/01/2037
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	LS		1,2	2.C FE	3,165,270	94.7162	2,841,486	3,000,000	3,126,167	0	(7,441)	0	0	4.700	4.265	FA	58,750	141,000	02/03/2017	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	6,531,130	91.6535	5,040,943	5,500,000	6,448,539	0	(26,383)	0	0	4.900	3.759	FA	112,292	269,500	12/10/2019	02/01/2046
03523T-AP-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	648,400	102.0052	510,026	500,000	623,855	0	(4,843)	0	0	6.375	4.308	JJ	14,698	31,875	05/25/2017	01/15/2040
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	1,374,811	80.7395	1,299,905	1,610,000	1,379,072	0	4,260	0	0	3.750	4.899	JJ	27,840	30,188	05/24/2022	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS		1,2	2.A FE	21,071,000	85.9902	18,118,986	21,071,000	21,071,000	0	0	0	0	4.439	4.439	AO	220,845	935,342	08/21/2017	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS		1,2	2.A FE	4,986,100	100.3099	5,015,496	5,000,000	4,987,795	0	465	0	0	5.450	5.473	JJ	119,597	272,500	01/10/2019	01/23/2039
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS		1,2	2.A FE	996,670	99.7861	997,861	1,000,000	996,862	0	53	0	0	5.550	5.573	JJ	24,358	55,500	01/10/2019	01/23/2049
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	2,554,747	110.5717	2,211,434	2,000,000	2,397,139	0	(28,994)	0	0	6.625	4.279	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	17,627,298	94.3787	16,759,768	17,758,000	17,492,463	0	(22,607)	0	0	4.950	5.041	JJ	405,326	371,250	11/01/2022	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	6,921,320	87.5919	6,131,436	7,000,000	6,926,941	0	1,489	0	0	4.600	4.671	AO	67,978	322,000	05/23/2019	04/15/2048
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS		1,2	2.A FE	3,985,640	100.3428	4,013,712	4,000,000	3,989,465	0	1,041	0	0	4.900	4.940	JJ	86,022	196,000	01/10/2019	01/23/2031
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	5,746,150	91.5131	4,575,655	5,000,000	5,589,961	0	(76,657)	0	0	3.500	1.741	JD	14,583	175,000	12/08/2020	06/01/2030
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.A FE	4,228,350	83.4312	4,171,559	5,000,000	4,302,182	0	19,602	0	0	4.000	5.122	JJ	91,111	200,000	12/11/2018	01/17/2043
036752-AK-9	ELEVANCE HEALTH INC			1,2	2.B FE	2,484,700	76.4684	1,911,710	2,500,000	2,485,763	0	307	0	0	3.700	3.734	MS	27,236	92,500	09/04/2019	09/15/2049
036752-AU-7	ELEVANCE HEALTH INC	LS		1,2	2.B FE	4,973,100	87.4584	4,372,918	5,000,000	4,973,509	0	409	0	0	4.550	4.583	MN	29,069	123,861	04/26/2022	05/15/2052
036752-AX-1	ELEVANCE HEALTH INC			1,2	2.B FE	2,999,730	107.4214	3,222,643	3,000,000	2,999,685	0	(45)	0	0	6.100	6.101	AO	28,975	0	10/26/2022	10/15/2052
03740L-AB-8	AON CORP			1,2	2.A FE	1,489,575	64.1340	962,010	1,500,000	1,489,876	0	223	0	0	2.900	2.935	FA	15,467	43,500	08/23/2021	08/23/2051
03740L-AE-2	AON CORP			1,2	2.A FE	1,964,200	76.9496	1,538,993	2,000,000	1,964,890	0	690	0	0	3.900	3.986	FA	26,650	39,000	02/24/2022	02/28/2052
037411-AY-1	APACHE CORP			1,2	3.A FE	10,345,680	81.6739	8,085,712	9,900,000	10,264,548	0	(11,898)	0	0	5.250	4.943	FA	216,563	519,750	09/05/2018	02/01/2042
037411-BF-1	APACHE CORP	LS		1,2	3.A FE	1,996,380	88.4907	1,769,814	2,000,000	1,997,467	0	303	0	0	4.250	4.271	JJ	39,194	85,000	06/05/2019	01/15/2030
03746A-AA-8	APACHE CORP		C		3.A FE	1,594,045	104.5552	1,739,799	1,664,000	1,631,422	0	3,372	0	0	7.750	8.124	JD	5,732	128,960	01/31/2000	12/15/2029
037833-AL-4	APPLE INC			1	1.B FE	3,130,171	87.0965	2,447,411	2,810,000	3,120,337	0	(9,834)	0	0	3.850	3.113	MN	17,129	108,185	01/27/2022	05/04/2043
037833-AL-4	APPLE INC	LS		1	1.B FE	5,246,081	87.0965	4,610,888	5,294,000	5,252,005	0	1,317	0	0	3.850	3.907	MN	32,271	203,819	05/13/2019	05/04/2043
037833-BH-2	APPLE INC	LS		1	1.B FE	12,615,832	92.4440	11,550,872	12,495,000	12,600,244	0	(2,805)	0	0	4.375	4.315	MN	72,888	546,656	11/27/2018	05/13/2045
037833-CH-1	APPLE INC			1,2	1.B FE	4,989,900	92.3906	4,619,528	5,000,000	4,991,189	0	206	0	0	4.250	4.262	FA	83,819	212,500	02/02/2017	02/09/2047

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
037833-DD-9	APPLE INC			1,2	1.B FE	984,050	83.5278	835,278	1,000,000	985,764	0	341	0	0	3.750	3.840	MS	11,354	37,500	09/12/2017	09/12/2047
037833-DP-2	APPLE INC			1,2	1.B FE	4,868,800	86.6838	4,334,190	5,000,000	4,908,433	0	12,427	0	0	2.200	2.499	MS	33,611	110,000	09/19/2019	09/11/2029
037833-DQ-0	APPLE INC	LS		1,2	1.B FE	2,843,730	71.4035	2,142,106	3,000,000	2,854,143	0	3,406	0	0	2.950	3.223	MS	27,042	88,500	11/08/2019	09/11/2049
037833-EG-1	APPLE INC	LS		1,2	1.B FE	4,985,650	63.8512	3,192,558	5,000,000	4,986,030	0	203	0	0	2.800	2.812	FA	55,611	140,000	02/01/2021	02/08/2061
037833-EL-0	APPLE INC			1,2	1.B FE	2,023,740	64.9376	1,298,753	2,000,000	2,023,338	0	(331)	0	0	2.850	2.800	FA	23,117	57,000	09/14/2021	08/05/2061
03784Y-A@-0	APPLE HOSPTALITY				2.C IF	18,000,000	93.4042	16,812,750	18,000,000	18,000,000	0	0	0	0	4.880	4.880	MJSD	222,040	287,920	06/02/2022	06/02/2029
038222-AG-0	APPLIED MATERIALS INC	LS		1	1.F FE	8,003,940	109.3365	7,106,870	6,500,000	7,686,809	0	(41,142)	0	0	5.850	4.394	JD	16,900	380,250	01/16/2015	06/15/2041
038336-E*-0	APTARGROUP INC SR NTS SER 2014-A-3				2.C	4,000,000	94.7980	3,791,920	4,000,000	4,000,000	0	0	0	0	3.610	3.609	JD	6,017	144,400	12/16/2014	12/16/2025
03836W-AC-7	ESSENTIAL UTILITIES INC			1,2	2.B FE	6,499,935	81.1350	5,273,777	6,500,000	6,499,978	0	0	0	0	4.276	4.276	MN	46,323	277,940	04/24/2019	05/01/2049
03840#-AG-9	AQUARION WATER CO CONNECTICUT SR NTS				1.G	12,000,000	84.8840	10,186,080	12,000,000	12,000,000	0	0	0	0	3.750	3.750	AO	76,250	450,000	05/04/2015	05/04/2035
03840#-AL-8	Aquarion Water Co of Connecticut Nts due				1.G	13,000,000	66.0540	8,587,020	13,000,000	13,000,000	0	0	0	0	3.310	3.310	AO	107,575	430,300	04/01/2021	04/01/2051
03840#-AM-6	AQUARION WATER				1.G	5,000,000	85.0820	4,254,100	5,000,000	5,000,000	0	0	0	0	4.690	4.691	MS	78,818	0	08/31/2022	09/01/2052
03841@-AC-9	AQUA NEW JERSEY INC 1ST MTG BONDS SRS T				1.E	3,800,000	102.6590	3,901,042	3,800,000	3,800,000	0	0	0	0	5.800	5.800	JD	121,832	220,400	12/12/2007	12/12/2037
03842*-AP-1	AQUA PENNSYLVANIA INC 1ST MTG BONDS				1.E	6,000,000	79.5750	4,774,500	6,000,000	6,000,000	0	0	0	0	4.110	4.110	JJ	113,710	246,600	12/29/2014	12/29/2054
03842*-AT-3	AQUA PENNSYLVANIA INC 1ST MTG BONDS				1.E	5,000,000	81.3250	4,066,250	5,000,000	5,000,000	0	0	0	0	4.160	4.160	JJ	95,911	208,000	12/03/2015	01/15/2046
03842*-BL-9	Aqua Pennsylvania, Inc. Sr Nts				1.E	10,000,000	85.6210	8,562,100	10,000,000	10,000,000	0	0	0	0	4.510	4.510	FA	170,378	451,000	11/15/2018	11/15/2053
03842*-BS-4	Aqua Pennsylvania, Inc. Sr Nts due 2059				1.E	7,500,000	76.4940	5,737,050	7,500,000	7,500,000	0	0	0	0	4.140	4.140	AO	77,625	310,500	09/26/2019	09/26/2059
03843@-AC-7	AQUA OHIO INC 1ST MTG BNDS SRS A				1.E	12,000,000	87.1180	10,454,160	12,000,000	12,000,000	0	0	0	0	3.750	3.750	MN	57,500	450,000	05/28/2013	05/28/2033
03843@-AE-3	AQUA OHIO INC 1ST MTG BNDS SRS C				1.E	10,000,000	82.0240	8,202,400	10,000,000	10,000,000	0	0	0	0	4.430	4.430	MN	56,606	443,000	05/28/2013	05/28/2048
03939A-AA-5	ARCH CAPITAL GROUP LTD	LS	C	1,2	2.A FE	7,000,000	69.5085	4,865,594	7,000,000	7,000,000	0	0	0	0	3.635	3.635	JD	707	254,450	06/23/2020	06/30/2050
039483-AU-6	ARCHER-DANIELS-MIDLAND CO	LS		1	1.F FE	3,685,560	102.5192	3,075,577	3,000,000	3,484,098	0	(29,249)	0	0	5.375	3.765	MS	47,479	161,250	03/12/2015	09/15/2035
039483-BE-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	5,307,700	91.6895	4,584,477	5,000,000	5,252,179	0	(8,433)	0	0	4.535	4.152	MS	59,837	226,750	06/01/2015	03/26/2042
039483-BH-4	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	3,636,290	84.8563	2,969,971	3,500,000	3,611,383	0	(3,594)	0	0	4.016	3.790	AO	29,283	140,560	01/08/2015	04/16/2043
03965T-AB-9	ARCOS DORADOS BV		C	1,2	3.B FE	697,820	97.7554	684,288	700,000	698,047	0	227	0	0	6.125	6.178	MN	4,049	25,010	04/26/2022	05/27/2029
04316J-AB-5	ARTHUR J. GALLAGHER & CO.	LS		1,2	2.B FE	3,958,640	63.6900	2,547,600	4,000,000	3,959,503	0	787	0	0	3.050	3.103	MS	37,956	101,667	11/02/2021	03/09/2052
04317@-AH-1	ARTHUR J GALLAGHER & CO SR NTS SER J				2.B PL	17,000,000	92.2860	15,688,620	17,000,000	17,000,000	0	0	0	0	4.980	4.979	FA	291,607	846,600	02/27/2014	02/27/2029
04317@-AZ-1	ARTHUR J GALLAGHER & CO SR NT SER Z				2.B PL	6,750,000	84.3710	5,695,043	6,750,000	6,750,000	0	0	0	0	4.340	4.340	JD	3,255	292,950	06/27/2017	06/27/2032
04317@-BA-5	ARTHUR J GALLAGHER & CO SR NT SER AA				2.B PL	6,750,000	84.2800	5,688,900	6,750,000	6,750,000	0	0	0	0	4.340	4.340	FA	121,249	292,950	08/02/2017	08/02/2032
04317@-BF-4	ARTHUR J. GALLAGHER & CO.				2.B PL	6,000,000	86.1980	5,171,880	6,000,000	6,000,000	0	0	0	0	4.590	4.591	JD	13,770	275,400	06/28/2018	06/13/2033
04317@-BM-9	Arthur J Gallagher and Company Sr Nts				2.B PL	5,000,000	89.7400	4,487,000	5,000,000	5,000,000	0	0	0	0	5.290	5.290	MS	79,350	264,500	03/13/2019	03/13/2034
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP SR NT SER D				1.G PL	10,000,000	95.3400	9,534,000	10,000,000	10,000,000	0	0	0	0	4.290	4.289	FA	160,875	429,000	08/16/2017	08/16/2025
04318@-AE-7	Artisan Partners Holdings LP Sr Nts				1.G PL	8,000,000	93.0350	7,442,800	8,000,000	8,000,000	0	0	0	0	4.530	4.530	FA	135,900	362,400	08/16/2019	08/16/2027
04318@-AF-4	ARTISAN PARTNERS				1.G PL	5,000,000	79.5100	3,975,500	5,000,000	5,000,000	0	0	0	0	3.100	3.100	FA	58,125	0	08/16/2022	08/16/2032
04472*-AJ-0	ASHLEY FURNITURE INDUSTRIES				2.B	2,896,339	99.1217	2,869,467	2,894,892	2,893,788	0	1,102	0	0	5.030	5.035	MJSD	404	187,862	06/30/2010	06/30/2025
04472*-AN-1	ASHLEY FURNITURE INDUSTRIES, INC.				2.B	11,115,555	93.2662	10,361,875	11,110,000	11,114,166	0	(316)	0	0	4.370	4.365	MJSD	1,349	485,507	03/30/2018	03/31/2033
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC	LS		1,2	2.A FE	4,242,138	65.5573	2,786,187	4,250,000	4,242,445	0	186	0	0	3.600	3.610	MS	45,050	163,625	08/17/2021	09/15/2051
046353-AM-0	ASTRAZENECA PLC	LS	C	1	1.G FE	1,031,370	90.2646	902,646	1,000,000	1,028,843	0	(742)	0	0	4.375	4.178	MN	5,469	43,750	05/22/2019	11/16/2045
046353-AU-2	ASTRAZENECA PLC	LS	C	1,2	1.G FE	6,341,870	89.4755	5,368,532	6,000,000	6,317,753	0	(7,208)	0	0	4.375	4.037	FA	97,708	262,500	06/06/2019	08/17/2048
04685A-2J-9	ATHENE GLOBAL FUNDING				1.E FE	14,109,900	95.1876	13,326,264	14,000,000	14,035,313	0	(23,104)	0	0	2.750	2.575	JD	6,417	385,000	08/20/2019	06/25/2024
04685A-2N-0	ATHENE GLOBAL FUNDING	LS			1.E FE	7,993,680	91.8757	7,350,056	8,000,000	7,996,992	0	1,473	0	0	2.550	2.566	JD	1,133	204,000	06/24/2020	06/29/2025
04685A-2P-5	ATHENE GLOBAL FUNDING	LS			1.E FE	9,986,600	85.6127	8,561,267	10,000,000	9,990,935	0	1,824	0	0	2.450	2.471	FA	89,153	245,000	08/18/2020	08/20/2027
04686J-AC-5	ATHENE HOLDING LTD		C	1,2	2.A FE	3,448,725	82.6414	2,892,449	3,500,000	3,458,198	0	4,398	0	0	3.500	3.673	JJ	56,486	122,500	10/06/2020	01/15/2031
04686J-AD-3	ATHENE HOLDING LTD		C		2.A FE	1,490,340	67.9644	1,019,466	1,500,000	1,490,618	0	176	0	0	3.950	3.987	MN	5,925	59,250	05/20/2021	05/25/2051
04686J-AE-1	ATHENE HOLDING LTD		C	1,2	2.A FE	1,999,660	61.8500	1,237,000	2,000,000	1,999,629	0	(26)	0	0	3.450	3.451	MN	8,817	63,633	12/09/2021	05/15/2052
048303-D#-5	ATLANTIC CITY ELECTRIC CO SR SEC NTS				1.F	12,261,700	103.0090	10,300,900	10,000,000	11,613,106	0	(90,238)	0	0	5.800	4.193	MS	193,333	580,000	09/03/2014	03/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
048303-E#-4	Atlantic City Electric Company Sr Nts du				1.F	10,000,000	77.9440	7,794,400	10,000,000	10,000,000	0	0	0	0	4.140	4.140	MN	46,000	414,000	05/21/2019	05/21/2049
048303-F*-7	Atlantic City Electric Company Sr Nts				1.F	5,000,000	65.4090	3,270,450	5,000,000	5,000,000	0	0	0	0	3.240	3.240	JD	9,900	162,000	06/09/2020	06/09/2050
048303-G*-6	ATLNTC CITY ELEC				1.F	3,250,000	62.2190	2,022,118	3,250,000	3,250,000	0	0	0	0	3.060	3.060	FA	37,570	49,725	02/15/2022	02/15/2052
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	4,576,280	105.0146	4,200,584	4,000,000	4,432,842	0	(26,884)	0	0	5.950	4.741	AO	50,244	238,000	05/06/2014	10/15/2034
049560-AQ-8	ATMOS ENERGY CORP	LS		1,2	1.G FE	5,976,360	82.3901	4,943,407	6,000,000	5,978,091	0	456	0	0	4.125	4.148	MS	72,875	247,500	02/25/2019	03/15/2049
049560-AY-1	ATMOS ENERGY CORP	LS		1,2	1.G FE	2,987,580	105.1616	3,154,847	3,000,000	2,987,658	0	78	0	0	5.750	5.779	AO	42,167	0	09/27/2022	10/15/2052
04965D-A*-7	ATRESMEDIA CORPORACI?N DE MEDIOS DE COMU		C		2.C	4,000,000	98.9140	3,956,560	4,000,000	4,000,000	0	0	0	0	4.480	4.478	JJ	84,622	179,200	07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACI?N DE MEDIOS DE COMU		C		2.C	10,000,000	96.7880	9,678,800	10,000,000	10,000,000	0	0	0	0	4.750	4.748	JJ	224,306	475,000	07/11/2018	07/11/2025
052113-AB-3	AUSGRID FINANCE PTY LTD	LS	C	1,2	2.B FE	6,993,490	92.8581	6,500,068	7,000,000	6,995,857	0	642	0	0	4.350	4.362	FA	126,875	304,500	04/23/2018	08/01/2028
05237*-AC-8	AUSTIN POWDER HOLDINGS CO SER C SR NTS				2.B PL	3,000,000	99.9230	2,997,690	3,000,000	3,000,000	0	0	0	0	4.450	4.450	JJ	61,558	140,417	01/15/2013	01/15/2023
05237*-AE-4	AUSTIN POWDER HOLDINGS CO SER E SR NTS				2.B PL	8,000,000	97.8060	7,824,480	8,000,000	8,000,000	0	0	0	0	4.600	4.599	JJ	169,689	386,444	01/15/2013	01/15/2025
05279#-AJ-8	AUTOLIV ASP INC SER E GTD SR NTS				2.B FE	18,000,000	94.8030	17,064,540	18,000,000	18,000,000	0	0	0	0	4.440	4.439	AO	150,960	889,200	04/23/2014	04/23/2029
05348E-BB-4	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,514,112	80.2419	1,556,693	1,940,000	1,515,204	0	1,092	0	0	4.150	5.842	JJ	40,255	0	11/14/2022	07/01/2047
053611-AB-5	AVERY DENNISON CORP			1	2.B FE	9,067,701	99.4288	8,252,590	8,300,000	8,785,259	0	(35,979)	0	0	6.000	5.243	JJ	229,633	498,000	05/23/2013	01/15/2033
05369A-AA-9	AVIATION CAPITAL GROUP LLC	LS		1,2	2.C FE	4,252,750	87.4955	4,374,774	5,000,000	4,287,658	0	34,908	0	0	3.500	7.030	MN	29,167	87,500	09/19/2022	11/01/2027
05369A-AH-4	AVIATION CAPITAL GROUP LLC	LS		1,2	2.B FE	2,971,170	98.1389	2,944,166	3,000,000	2,986,474	0	6,575	0	0	5.500	5.747	JD	7,333	165,000	07/07/2020	12/15/2024
05379B-A#-4	AVISTA CORP 1ST MTG BNDS			1	1.G	13,868,859	98.0120	12,741,560	13,000,000	13,690,981	0	(23,729)	0	0	5.550	5.090	JD	60,125	721,500	12/19/2013	12/20/2040
05379B-AK-3	AVISTA CORP			1	1.G FE	3,082,500	102.3642	3,070,926	3,000,000	3,056,390	0	(2,817)	0	0	6.250	6.038	JD	15,625	187,500	11/10/2009	12/01/2035
05379B-AM-9	AVISTA CORP			1	1.G FE	12,000,400	97.2402	13,370,533	13,750,000	12,459,849	0	49,694	0	0	5.700	6.710	JJ	391,875	783,750	08/06/2009	07/01/2037
05379B-AR-8	AVISTA CORP			1,2	1.G FE	1,499,460	78.9980	1,184,970	1,500,000	1,499,492	0	32	0	0	4.000	4.002	AO	15,000	32,333	03/08/2022	04/01/2052
05379B-D*-5	AVISTA CORP 1ST MTG BD				1.G	5,000,000	75.8490	3,792,450	5,000,000	5,000,000	0	0	0	0	3.910	3.910	JD	16,292	195,500	12/14/2017	12/01/2047
05379B-D@-3	Avista Corporation Nts due 2049				1.G	8,000,000	68.1820	5,454,560	8,000,000	8,000,000	0	0	0	0	3.430	3.430	JD	22,867	274,400	11/26/2019	12/01/2049
05379B-E*-4	AVISTA CORPORATION				1.G	6,250,000	60.1370	3,758,563	6,250,000	6,250,000	0	0	0	0	2.900	2.900	AO	45,313	166,901	12/01/2021	10/01/2051
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	LS	C	1,2	2.C FE	10,452,558	85.6929	10,390,261	12,125,000	10,549,949	0	97,391	0	0	3.250	6.927	FA	148,868	0	09/16/2022	02/15/2027
05401A-AP-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	8,303,550	80.4112	8,041,119	10,000,000	8,436,346	0	132,796	0	0	2.750	6.366	FA	99,306	137,500	06/22/2022	02/21/2028
054561-AM-7	EQUITABLE HOLDINGS INC	LS		1,2	2.A FE	8,581,880	88.1309	7,050,471	8,000,000	8,547,275	0	(11,757)	0	0	5.000	4.538	AO	78,889	400,000	11/20/2019	04/20/2048
05466A-AA-1	AXIAN TELECOM		C	1,2	4.A FE	500,000	87.0000	435,000	500,000	500,000	0	0	0	0	7.375	7.375	FA	13,828	18,438	02/09/2022	02/16/2027
05523R-AC-1	BAE SYSTEMS PLC		C	1	2.A FE	8,957,500	101.0772	9,096,949	9,000,000	8,956,723	0	(777)	0	0	5.800	5.840	AO	116,000	116,000	10/31/2022	10/11/2041
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	16,444,405	88.8181	14,654,991	16,500,000	16,453,614	0	964	0	0	4.750	4.770	AO	182,875	783,750	05/18/2016	10/07/2044
055262-B*-9	BASF SE SR NTS SER B		C		1.G FE	4,000,000	95.6160	3,824,640	4,000,000	4,000,000	0	0	0	0	4.090	4.090	JD	9,089	163,600	12/11/2013	12/11/2028
055262-B@-7	BASF SE SR NTS SER C		C		1.G FE	3,500,000	93.8530	3,284,855	3,500,000	3,500,000	0	0	0	0	4.430	4.430	JD	8,614	155,050	12/11/2013	12/11/2034
05541V-AF-3	BG ENERGY CAPITAL PLC		C	1	1.E FE	8,968,240	94.1009	8,469,079	9,000,000	8,969,440	0	1,200	0	0	5.125	5.153	AO	97,375	230,625	06/29/2022	10/15/2041
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	LS	C	1	1.F FE	16,112,550	97.5198	14,627,974	15,000,000	15,926,373	0	(27,028)	0	0	5.000	4.534	MS	189,583	750,000	12/17/2014	09/30/2043
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	3,000,000	98.7500	2,962,500	3,000,000	3,000,000	0	0	0	0	7.750	7.749	FA	87,188	0	08/08/2022	12/31/2049
05565E-BM-6	BMW US CAPITAL LLC			1	1.F FE	11,599,793	99.6612	10,713,579	10,750,000	10,838,590	0	(338,346)	0	0	3.800	0.632	AO	96,451	408,500	10/02/2020	04/06/2023
05578Q-AG-8	BPCE SA	LS	C	2,5	2.B FE	10,000,000	65.2985	6,529,853	10,000,000	10,000,000	0	0	0	0	3.582	3.582	AO	71,640	358,200	10/12/2021	10/19/2042
05578Q-AH-6	BPCE SA	LS	C	2	2.B FE	10,092,843	75.0068	8,031,726	10,708,000	10,103,662	0	10,819	0	0	3.648	4.158	JJ	181,208	127,680	08/16/2022	01/14/2037
05583J-AM-4	BPCE SA		C	2,5	2.A FE	3,000,000	95.4041	2,862,123	3,000,000	3,000,000	0	0	0	0	5.748	5.749	JJ	77,598	0	07/11/2022	07/19/2033
05598#-AB-9	BGO Diversified US Property Fund Operati				2.B	10,000,000	82.5810	8,258,100	10,000,000	10,000,000	0	0	0	0	3.320	3.320	AO	61,789	332,000	10/24/2019	10/24/2031
05600L-AC-0	BMW FINANCE NV	LS	C	1,2	1.F FE	9,500,000	87.1306	8,277,406	9,500,000	9,500,000	0	0	0	0	2.850	2.850	FA	103,035	270,750	08/07/2019	08/14/2029
056752-AT-5	BAIDU INC		C	1,2	1.G FE	758,625	80.0047	600,035	750,000	757,380	0	(891)	0	0	2.375	2.232	AO	4,057	17,813	07/29/2021	10/09/2030
05682*-AD-6	Bain Capital Holdings, LP Nts due 2041				1.D PL	36,000,000	69.5590	25,041,240	36,000,000	36,000,000	0	0	0	0	3.410	3.410	AO	259,160	1,227,600	02/09/2021	04/15/2041
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	9,438,000	92.6000	10,186,000	11,000,000	9,446,292	0	8,292	0	0	5.125	6.477	MS	165,993	0	10/31/2022	09/15/2040
05946K-AL-5	BANCO BILBAO VIZCAYA ARGENTARIA SA	LS	C	2	2.A FE	10,000,000	100.3039	10,030,389	10,000,000	10,000,000	0	0	0	0	6.138	6.136	MS	182,435	0	09/06/2022	09/14/2028
059597-AE-4	BANCO GENERAL SA		C	1,2	2.B FE	878,253	94.0010	778,328	828,000	860,863	0	(6,968)	0	0	4.125	3.140	FA	13,662	34,155	05/24/2021	08/07/2027
05964H-AN-5	BANCO SANTANDER SA	LS	C	2	1.G FE	14,029,470	85.5273	11,973,827	14,000,000	14,022,028	0	(5,732)	0	0	1.722	1.678	MS	71,654	241,080	09/09/2021	09/14/2027

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
05964H-AQ-8	BANCO SANTANDER SA	LS	C	2	1.G FE	7,531,700	92.8823	6,966,173	7,500,000	7,527,197	0	(4,503)	0	0	4.175	4.079	MS	84,370	156,563	03/21/2022	03/24/2028
05964H-AS-4	BANCO SANTANDER SA		C		1.G FE	12,000,000	97.8259	11,739,109	12,000,000	12,000,000	0	0	0	0	5.294	5.294	FA	234,701	0	08/11/2022	08/18/2027
05969B-AD-5	BANCO SANTDR MX SA INSTITUCIN DE BANCA M		C	1	2.A FE	453,360	99.0000	396,000	400,000	431,822	0	(13,485)	0	0	5.375	1.814	AO	4,419	21,500	05/24/2021	04/17/2025
05971K-AG-4	BANCO SANTANDER SA	LS	C		2.B FE	7,373,575	77.2936	5,990,257	7,750,000	7,404,302	0	30,727	0	0	2.749	3.382	JD	16,570	213,048	02/24/2022	12/03/2030
059895-AV-4	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	2	2.C FE	540,000	79.5148	429,380	540,000	540,000	0	0	0	0	3.466	3.466	MS	5,095	18,716	09/15/2021	09/23/2036
06000B-AB-8	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	1,2	2.A FE	1,368,164	96.3669	1,320,227	1,370,000	1,368,346	0	182	0	0	4.300	4.330	JD	2,618	29,455	06/08/2022	06/15/2027
06034L-AB-6	BANISTMO SA		C	1,2	3.A FE	638,175	91.8750	583,406	635,000	637,693	0	(482)	0	0	4.250	4.145	JJ	11,320	13,494	02/03/2022	07/31/2027
06051G-HM-4	BANK OF AMERICA CORP	LS		1,2,5	1.G FE	10,000,000	93.4194	9,341,943	10,000,000	10,000,000	0	0	0	0	4.271	4.272	JJ	187,449	427,100	07/18/2018	07/23/2029
06051G-JE-0	BANK OF AMERICA CORP			1,2,5	1.G FE	13,332,498	67.7293	11,344,660	16,750,000	13,342,435	0	14,621	0	0	2.676	4.141	JD	14,941	314,430	11/01/2022	06/19/2041
06051G-JW-0	BANK OF AMERICA CORP	LS		1,2,5	1.G FE	18,211,855	73.8409	18,460,217	25,000,000	18,259,512	0	47,657	0	0	3.311	5.610	AO	158,652	107,608	11/01/2022	04/22/2042
06051G-KB-4	BANK OF AMERICA CORP	LS		1,2,5	1.G FE	6,000,000	62.9751	3,778,504	6,000,000	6,000,000	0	0	0	0	2.972	2.972	JJ	79,253	178,320	07/15/2021	07/21/2052
06051G-KK-4	BANK OF AMERICA CORP			1,2,5	1.G FE	4,818,350	80.8738	4,043,688	5,000,000	4,825,033	0	6,683	0	0	2.972	3.372	FA	60,678	74,300	02/24/2022	02/04/2033
06051G-KY-4	BANK OF AMERICA CORP			1,2,5	1.G FE	5,000,000	95.2607	4,763,035	5,000,000	5,000,000	0	0	0	0	5.015	5.016	JJ	110,748	0	07/19/2022	07/22/2033
06326B-AA-7	BANK LEUMI LE ISRAEL BM		D	2	2.B FE	410,423	88.5386	385,143	435,000	412,210	0	1,788	0	0	3.275	4.041	JJ	6,015	7,123	03/30/2022	01/29/2031
06368D-H7-2	BANK OF MONTREAL		C	2	2.A FE	15,000,000	75.8681	11,380,211	15,000,000	15,000,000	0	0	0	0	3.088	3.088	JJ	220,020	231,600	01/05/2022	01/10/2037
06407E-AA-3	BANK OF NEW ZEALAND	LS	C		1.E FE	19,940,000	98.1487	19,629,745	20,000,000	19,985,435	0	12,357	0	0	3.500	3.566	FA	254,722	700,000	02/12/2019	02/20/2024
064159-8N-9	BANK OF NOVA SCOTIA		C	2	2.C FE	20,000,000	72.9500	14,590,004	20,000,000	20,000,000	0	0	0	0	3.625	3.625	JAJO	128,889	765,278	09/29/2021	10/27/2081
064159-8S-8	BANK OF NOVA SCOTIA	LS	C	2	2.C FE	5,000,000	104.1162	5,205,810	5,000,000	5,000,000	0	0	0	0	8.625	8.625	JAJO	79,063	0	10/17/2022	10/27/2082
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA INC			1,2	1.E FE	12,121,278	57.4041	7,031,999	12,250,000	12,122,978	0	1,294	0	0	3.115	3.156	MN	48,758	482,284	10/05/2021	11/15/2071
06738E-AW-5	BARCLAYS PLC		C	2	2.B FE	8,910,960	92.0875	7,367,000	8,000,000	8,570,170	0	(120,803)	0	0	4.836	3.072	MN	55,883	386,880	01/31/2020	05/09/2028
06738E-BS-3	BARCLAYS PLC	LS	C	2	2.B FE	2,500,000	67.8721	1,696,803	2,500,000	2,500,000	0	0	0	0	3.811	3.811	MS	29,376	95,275	03/03/2021	03/10/2042
06738E-BX-2	BARCLAYS PLC	LS	C	2	3.B FE	5,000,000	93.5000	4,675,000	5,000,000	5,000,000	0	0	0	0	8.000	8.000	MJSD	17,778	143,333	08/01/2022	12/29/2049
06738E-CA-1	BARCLAYS PLC	LS	C	1,2	2.B FE	2,000,000	94.7761	1,895,522	2,000,000	2,000,000	0	0	0	0	5.746	5.745	FA	45,330	0	08/02/2022	08/09/2033
06759*-AA-8	BARINGS CORE				2.C	7,500,000	85.3453	6,400,900	7,500,000	7,500,000	0	0	0	0	3.470	3.470	MS	72,292	130,125	03/21/2022	03/21/2032
067901-AH-1	BARRICK GOLD CORP		C	1	2.A FE	3,049,426	95.9615	3,262,690	3,400,000	3,051,037	0	1,611	0	0	5.250	6.168	AO	44,625	0	11/02/2022	04/01/2042
067901-AH-1	BARRICK GOLD CORP	LS	C	1	2.A FE	4,840,675	95.9615	3,358,652	3,500,000	4,727,781	0	(47,235)	0	0	5.250	2.866	AO	45,938	183,750	07/21/2020	04/01/2042
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		C	1	1.G FE	1,917,220	102.7810	2,055,621	2,000,000	1,917,663	0	443	0	0	5.950	6.352	AO	25,122	0	11/07/2022	10/15/2039
06850#-AD-6	BARRIERSAFE SOLUTIONS INTL INC SR NTS SE				2.B	5,000,000	96.4860	4,824,300	5,000,000	5,000,000	0	0	0	0	4.680	4.678	AO	57,200	234,000	04/03/2014	04/03/2026
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC SR NTS				2.C PL	8,009,040	98.2190	7,857,520	8,000,000	8,001,119	0	(1,444)	0	0	3.680	3.660	AO	71,964	294,400	11/22/2016	10/03/2023
06887#-AH-4	Barry-Wehmiller Company Nts due 2036				2.C PL	5,000,000	71.1230	3,556,150	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JJ	71,556	160,000	01/20/2021	01/20/2036
071813-AM-1	BAXTER INTERNATIONAL INC			1	2.B FE	1,171,850	102.8048	1,028,048	1,000,000	1,090,109	0	(15,225)	0	0	6.625	4.627	FA	25,028	66,250	12/03/2012	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC			1	2.B FE	10,956,340	103.0481	8,243,850	8,000,000	10,096,498	0	(102,424)	0	0	6.250	3.908	JD	41,667	500,000	01/30/2014	12/01/2037
07274N-AZ-6	BAYER US FINANCE II LLC	LS		1,2	2.B FE	11,917,987	86.9814	10,174,219	11,697,000	11,839,229	0	(11,500)	0	0	4.200	4.051	JJ	226,532	491,274	06/01/2015	07/15/2034
07274N-BC-6	BAYER US FINANCE II LLC			1	2.B FE	1,098,070	96.0712	960,712	1,000,000	1,083,926	0	(3,563)	0	0	5.875	5.079	AO	12,403	58,750	09/05/2018	04/15/2038
07274N-BG-7	BAYER US FINANCE II LLC			1,2	2.B FE	3,401,040	72.8282	2,913,126	4,000,000	3,453,831	0	13,173	0	0	3.950	4.970	AO	33,356	158,000	09/05/2018	04/15/2045
07274N-BH-5	BAYER US FINANCE II LLC	LS		1,2	2.B FE	9,989,577	79.4824	8,456,926	10,640,000	10,013,539	0	4,411	0	0	4.700	5.040	JJ	230,592	500,080	02/06/2017	07/15/2064
075887-BG-3	BECTON DICKINSON AND CO	LS		1,2	2.B FE	9,352,695	89.7329	7,873,168	8,774,000	9,270,802	0	(14,129)	0	0	4.685	4.277	JD	18,269	411,062	01/20/2017	12/15/2044
075887-BM-0	BECTON DICKINSON AND CO			1,2	2.B FE	7,325,130	84.2970	5,980,031	7,094,000	7,293,964	0	(5,585)	0	0	4.875	4.662	MN	44,190	345,833	12/08/2016	05/15/2044
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	1,733,220	88.5791	1,771,581	2,000,000	1,733,933	0	713	0	0	4.669	5.683	JD	6,485	46,690	11/14/2022	06/06/2047
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL	LS	C	1,2	2.A FE	16,276,700	81.7362	12,260,424	15,000,000	16,204,613	0	(30,428)	0	0	4.300	3.788	JJ	272,333	645,000	07/07/2020	07/29/2049
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL	LS	C	1,2	2.A FE	3,498,635	67.4758	2,361,653	3,500,000	3,498,680	0	29	0	0	3.200	3.202	FA	42,311	112,933	08/09/2021	02/15/2052
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL	LS	C	1,2	2.A FE	5,948,640	73.3150	4,398,902	6,000,000	5,949,489	0	849	0	0	3.650	3.697	FA	82,733	111,933	02/08/2022	08/15/2052
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	2,500,000	75.9594	1,898,986	2,500,000	2,500,000	0	0	0	0	2.330	2.330	FA	22,006	58,250	08/11/2020	08/15/2030
08352P-AA-9	BEREA COLLEGE			1,2	1.A FE	11,209,660	69.8316	7,681,475	11,000,000	11,207,927	0	(1,733)	0	0	3.592	3.509	JD	32,927	395,120	01/10/2022	06/01/2071
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	4,232,490	69.7839	2,965,815	4,250,000	4,232,720	0	331	0	0	3.550	3.573	MS	38,138	150,875	03/09/2021	03/30/2052
084423-AW-2	W R BERKLEY CORP			1,2	2.A FE	3,466,855	60.0206	2,100,722	3,500,000	3,467,438	0	438	0	0	3.150	3.192	MS	27,869	114,844	09/08/2021	09/30/2061

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
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	14,846,700	89.7609	13,464,133	15,000,000	14,857,673	0	2,919	0	0	4.250	4.311	JJ	293,958	637,500	01/03/2019	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP	LS		1,2	1.C FE	4,246,600	67.3049	2,860,459	4,250,000	4,246,764	0	75	0	0	2.850	2.854	AO	25,571	121,125	10/05/2020	10/15/2050
08860H-AC-8	BHARTI AIRTEL LTD		C	1,2	2.C FE	340,456	84.7538	300,876	355,000	341,638	0	1,182	0	0	3.250	3.776	JD	897	11,538	02/11/2022	06/03/2031
089380-AC-3	BIG POPPY HOLDINGS, INC.				1.G PL	5,000,000	82.8872	4,144,358	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MJSD	625	225,000	09/22/2020	09/30/2035
09031W-AA-1	BIMBO BAKERIES USA INC	LS		1,2	2.B FE	2,949,510	75.7957	2,273,872	3,000,000	2,950,958	0	902	0	0	4.000	4.098	MN	14,667	120,000	05/12/2021	05/17/2051
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	1,993,120	84.9023	1,698,046	2,000,000	1,995,152	0	633	0	0	3.050	3.090	AO	12,878	61,000	09/26/2019	10/15/2029
092113-AS-8	BLACK HILLS CORP			1,2	2.A FE	1,451,050	70.5281	881,601	1,250,000	1,441,467	0	(4,712)	0	0	3.875	3.026	AO	10,226	48,438	12/02/2020	10/15/2049
092114-A*-8	BLACK HILLS POWER INC 1ST MTG BNDS SER A				1.F	12,000,000	83.4030	10,008,360	12,000,000	12,000,000	0	0	0	0	4.430	4.430	AO	104,843	531,600	10/01/2014	10/20/2044
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC	LS		1,2	1.E FE	6,730,493	64.4037	4,347,251	6,750,000	6,730,979	0	487	0	0	3.200	3.215	JJ	90,600	120,000	01/03/2022	01/30/2052
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	3,468,360	91.8342	3,214,197	3,500,000	3,481,299	0	5,702	0	0	3.625	3.813	JJ	58,503	126,875	10/16/2020	01/15/2026
09581J-AC-0	BLUE OWL FINANCE LLC			1,2	2.B FE	4,936,858	59.2060	3,729,387	6,299,000	4,950,252	0	13,394	0	0	4.125	5.636	AO	60,628	253,667	08/12/2022	10/07/2051
09625*-AA-4	BLUEWATER GAS STORAGE LLC SR UNSEC NTS				2.B	13,507,289	84.2420	11,378,810	13,507,289	13,507,289	0	0	0	0	3.760	3.760	JD	15,518	516,307	12/20/2017	12/20/2047
09659T-2C-4	BNP PARIBAS SA	LS	C		2.A FE	11,411,100	61.7369	8,643,159	14,000,000	11,447,881	0	34,284	0	0	2.824	4.217	JJ	170,224	141,200	08/11/2022	01/26/2041
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	2,000,000	81.7673	1,635,347	2,000,000	2,000,000	0	0	0	0	2.159	2.159	MS	12,714	43,180	09/08/2021	09/15/2029
096630-AJ-7	BOARDWALK PIPELINES LP			1,2	2.C FE	4,995,150	83.0403	4,152,017	5,000,000	4,995,555	0	405	0	0	3.600	3.611	MS	60,000	97,500	02/09/2022	09/01/2032
09681L-AK-6	BOC AVIATION LTD		C	2	1.G FE	404,800	86.8733	347,493	400,000	403,936	0	(548)	0	0	3.000	2.832	MS	3,667	12,000	05/24/2021	09/11/2029
09681M-AK-4	BOC AVIATION LTD		D	2	1.G FE	1,310,076	86.5727	1,129,774	1,305,000	1,309,239	0	(743)	0	0	3.000	2.936	MS	11,963	39,150	02/10/2022	09/11/2029
097023-AX-3	BOEING CO	LS		1	2.C FE	7,073,100	105.8588	5,292,938	5,000,000	6,536,259	0	(64,885)	0	0	6.875	4.235	MS	101,215	343,750	01/31/2013	03/15/2039
097023-BY-0	BOEING CO			1,2	2.C FE	3,782,338	74.0385	2,939,328	3,970,000	3,815,593	0	7,354	0	0	3.550	3.892	MS	46,978	140,935	02/21/2018	03/01/2038
097023-CE-3	BOEING CO			1,2	2.C FE	1,549,681	72.4002	1,176,504	1,625,000	1,560,064	0	2,856	0	0	3.500	3.834	MS	18,958	56,875	03/07/2019	03/01/2039
097023-CK-9	BOEING CO	LS		1,2	2.C FE	4,587,512	70.7516	3,679,083	5,200,000	4,614,911	0	9,922	0	0	3.900	4.618	MN	33,800	202,800	08/26/2021	05/01/2049
097023-CQ-6	BOEING CO	LS		1,2	2.C FE	7,942,338	69.1837	5,361,740	7,750,000	7,937,222	0	(4,200)	0	0	3.750	3.607	FA	121,094	290,625	09/20/2021	02/01/2050
097023-CR-4	BOEING CO	LS		1,2	2.C FE	9,389,225	67.6807	6,355,218	9,390,000	9,390,816	0	(416)	0	0	3.950	3.945	FA	154,544	370,905	08/25/2021	08/01/2059
097023-CV-5	BOEING CO	LS		1,2	2.C FE	14,912,550	95.3601	14,304,021	15,000,000	14,915,967	0	3,417	0	0	5.705	5.754	MN	142,625	427,875	08/04/2022	05/01/2040
097023-DG-7	BOEING CO			1,2	2.C FE	4,930,500	91.0413	4,552,065	5,000,000	4,945,774	0	15,274	0	0	2.196	2.563	FA	44,835	109,800	01/27/2022	02/04/2026
09739D-AD-2	BOISE CASCADE CO			1,2	3.C FE	1,000,000	87.1250	871,250	1,000,000	1,000,000	0	0	0	0	4.875	4.874	JJ	24,375	48,750	07/13/2020	07/01/2030
09784Y-AC-2	BONAVISTA ENERGY CORPORATION		C		4.B	375,766	182.0000	683,895	375,766	375,766	0	0	0	0	10.000	10.000	FMAN	5,219	37,577	05/11/2021	08/11/2035
09951*-AJ-9	BORAL INDUSTRIES INC.				2.B IF	6,000,000	94.5980	5,675,880	6,000,000	6,000,000	0	0	0	0	4.050	4.050	AO	50,625	243,000	04/16/2018	04/16/2026
099514-B@-9	BORAL LIMITED SER C-2014 GTD SR NTS		C		2.B	4,500,000	89.4070	4,023,315	4,500,000	4,500,000	0	0	0	0	4.310	4.309	MS	56,030	193,950	03/17/2015	03/17/2030
10112R-BA-1	BOSTON PROPERTIES LP	LS		1,2	2.A FE	9,964,100	92.8711	9,287,111	10,000,000	9,976,963	0	3,402	0	0	4.500	4.545	JD	37,500	450,000	11/13/2018	12/01/2028
101137-AT-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	2,436,280	90.1960	2,209,803	2,450,000	2,438,070	0	489	0	0	4.550	4.593	MS	37,158	214,624	02/21/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP	LS		1,2	2.A FE	12,668,354	89.9989	10,766,563	11,963,000	12,648,931	0	(17,309)	0	0	4.700	4.305	MS	187,420	562,261	10/05/2021	03/01/2049
10334#-AE-2	Boyd Watterson GSA REIT SR UNSEC NTS				2.C PL	21,000,000	90.0240	18,905,040	21,000,000	21,000,000	0	0	0	0	4.400	4.400	FA	367,033	924,000	04/10/2018	02/08/2030
10334#-AG-7	Boyd Watterson GSA Reit Sr Nts				2.C PL	6,000,000	94.4720	5,668,320	6,000,000	6,000,000	0	0	0	0	4.640	4.639	MS	84,293	278,400	03/13/2019	03/12/2027
10334#-AK-8	Boyd Watterson GSA Fund Nts due 2032				2.C PL	15,000,000	83.4360	12,515,400	15,000,000	15,000,000	0	0	0	0	3.810	3.810	FA	219,075	571,500	02/13/2020	02/13/2032
10334#-AS-1	BOYD WATTRSN GSA				2.C PL	15,000,000	73.1600	10,974,000	15,000,000	15,000,000	0	0	0	0	3.420	3.420	FA	213,750	256,500	02/01/2022	02/01/2037
10334@-AB-0	BOYD WTRSN STATE 3.3 09/17/33				2.B PL	10,740,000	77.0095	8,270,817	10,740,000	10,740,000	0	0	0	0	3.300	3.300	MJSD	13,783	443,025	09/17/2021	09/17/2033
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	LS		1,2	1.F FE	6,640,875	68.9834	4,311,463	6,250,000	6,634,162	0	(5,303)	0	0	3.379	3.101	FA	83,888	211,188	09/14/2021	02/08/2061
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	5,000,000	74.4538	3,722,690	5,000,000	5,000,000	0	0	0	0	3.060	3.060	JD	5,950	153,000	06/14/2021	06/17/2041
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC	LS		1,2	1.F FE	3,500,000	84.0699	2,942,445	3,500,000	3,500,000	0	0	0	0	2.721	2.721	JJ	44,708	47,618	01/10/2022	01/12/2032
10510K-AC-1	BRAMBLES USA INC	LS		1,2	2.A FE	10,298,322	96.2248	9,622,481	10,000,000	10,135,918	0	(50,519)	0	0	4.125	3.562	AO	77,917	412,500	07/17/2020	10/23/2025
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV		C	1,2	2.C FE	1,345,813	77.3750	909,156	1,175,000	1,342,041	0	(3,021)	0	0	5.875	4.908	JJ	28,955	69,031	01/10/2022	01/31/2050
10575@-AE-2	BRAY INTERNATIONAL INC SR SEC NTS				3.C	1,040,520	98.7073	1,026,555	1,040,000	1,040,036	0	(221)	0	0	4.250	4.244	JAJO	8,349	510,096	07/23/2013	07/23/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	7,746,900	95.5292	7,164,690	7,500,000	7,626,378	0	(36,276)	0	0	3.200	2.662	JD	10,667	240,000	07/16/2019	06/15/2026
110122-CQ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,982,900	89.4980	4,474,902	5,000,000	4,985,354	0	610	0	0	4.125	4.150	JD	9,167	206,250	05/07/2019	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	11,738,853	86.8154	8,868,194	10,215,000	11,669,523	0	(34,548)	0	0	4.250	3.417	AO	78,386	434,138	10/15/2021	10/26/2049
110122-DW-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,493,505	77.3866	1,160,800	1,500,000	1,493,624	0	119	0	0	3.700	3.724	MS	16,342	29,754	02/15/2022	03/15/2052
11134#-AA-0	BROADSTONE NEW LEASE LLC GTD SR NT				2.B FE	14,000,000	95.1320	13,318,480	14,000,000	14,000,000	0	0	0	0	4.840	4.839	AO	137,402	677,600	04/18/2017	04/18/2027
11134#-AC-6	Broadstone Net Lease SR NTS			1	2.B FE	20,000,000	94.3770	18,875,400	20,000,000	20,000,000	0	0	0	0	5.190	5.190	JJ	516,117	1,038,000	09/13/2018	07/02/2030
11135F-AS-0	BROADCOM INC	LS		1,2	2.C FE	13,712,060	88.4566	11,499,357	13,000,000	13,588,249	0	(51,745)	0	0	4.300	3.722	MN	71,428	559,000	07/20/2020	11/15/2032
11135F-BB-6	BROADCOM INC			1,2	2.C FE	5,138,350	95.1257	4,756,285	5,000,000	5,105,245	0	(33,105)	0	0	3.150	2.365	MN	20,125	157,500	01/27/2022	11/15/2025
11135F-BG-5	BROADCOM INC	LS		1,2	2.C FE	17,059,628	70.0986	12,092,007	17,250,000	17,065,107	0	3,376	0	0	3.750	3.811	FA	244,375	646,875	06/03/2021	02/15/2051
11135F-BJ-9	BROADCOM INC	LS		1,2	2.C FE	10,510,270	71.8862	7,548,055	10,500,000	10,509,729	0	(416)	0	0	3.500	3.493	FA	138,833	367,500	01/06/2021	02/15/2041
11135F-BK-6	BROADCOM INC	LS		1,2	2.C FE	5,013,660	80.4425	4,022,126	5,000,000	5,009,764	0	(767)	0	0	3.419	3.396	AO	36,089	170,950	04/06/2020	04/15/2033
11271L-AB-8	BROOKFIELD FINANCE INC	LS	C	1,2	1.G FE	18,825,197	80.0419	14,140,200	17,666,000	18,759,467	0	(27,676)	0	0	4.700	4.274	MS	232,946	830,302	02/08/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	4,131,952	92.2489	3,748,073	4,063,000	4,105,857	0	(7,968)	0	0	3.900	3.660	JJ	68,665	158,457	07/17/2019	01/25/2028
11271L-AF-9	BROOKFIELD FINANCE INC	LS	C	1,2	1.G FE	3,137,700	63.9528	1,918,585	3,000,000	3,133,620	0	(2,930)	0	0	3.500	3.255	MS	26,542	105,000	07/21/2021	03/30/2051
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	2,133,760	98.3764	1,967,528	2,000,000	2,036,076	0	(32,576)	0	0	4.000	2.302	AO	20,000	80,000	12/03/2019	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC	LS		1,2	1.G FE	15,678,545	63.3417	9,976,317	15,750,000	15,682,678	0	1,318	0	0	3.450	3.473	AO	114,713	543,375	12/02/2020	04/15/2050
114259-AU-8	BROOKLYN UNION GAS CO	LS	C	1,2	2.A FE	10,000,000	76.8855	7,688,548	10,000,000	10,000,000	0	0	0	0	4.487	4.487	MS	145,828	448,700	02/27/2019	03/04/2049
114474-B*-9	BROOKSHIRE GROCERY COMPANY SR NTS				3.B YE	3,382,015	100.3687	3,389,402	3,376,950	3,377,925	0	(573)	0	0	6.050	6.035	MON	17,025	227,012	11/16/2011	11/01/2026
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,988,700	67.2093	1,344,186	2,000,000	1,988,958	0	242	0	0	2.875	2.903	JD	2,556	58,618	11/29/2021	06/15/2052
12189T-AF-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	4,877,340	121.1219	3,936,463	3,250,000	4,866,539	0	(2,251)	0	0	7.250	4.794	FA	98,177	235,625	07/20/2017	08/01/2097
12189T-AR-5	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	4,550,220	115.6903	4,916,838	4,250,000	4,394,665	0	(13,732)	0	0	7.950	7.358	FA	127,642	337,875	02/06/2001	08/15/2030
122014-AJ-2	BURLINGTON RESOURCES LLC				1.F FE	3,472,590	104.4219	3,132,656	3,000,000	3,109,115	0	(31,173)	0	0	6.875	5.589	FA	77,917	206,250	02/18/2005	02/15/2026
12316U-AA-5	BUSH FOUNDATION			1,2	1.A FE	4,000,000	65.3529	2,614,116	4,000,000	4,000,000	0	0	0	0	2.754	2.754	AO	27,540	110,160	11/10/2020	10/01/2050
12365*-AB-0	BUTLER MACHINERY CO SR NTS SER B				2.C	2,000,000	98.3870	1,967,740	2,000,000	2,000,000	0	0	0	0	4.750	4.750	JD	3,431	95,000	12/18/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY CO SR NTS SER C				2.C	2,167,660	97.2940	1,945,880	2,000,000	2,059,119	0	(18,509)	0	0	4.900	3.834	JD	3,539	98,000	06/28/2016	12/18/2025
124651-A@-9	C&C Group plc Nts due 2032		B		3.B PL	13,454,269	61.6268	7,936,939	12,879,033	12,879,033	0	0	0	(801,480)	1.730	1.730	MS	58,796	410,866	03/27/2020	03/26/2032
12470@-AC-8	CA & NY Property Sale REIT 2, LLC Nts du				1.G YE	9,000,000	75.6210	6,805,890	9,000,000	9,000,000	0	0	0	0	2.650	2.650	JJ	115,275	238,500	01/07/2021	01/07/2033
124765-D#-2	CAE INC SR NTS SER C		C		2.C PL	5,000,000	95.9740	4,798,700	5,000,000	5,000,000	0	0	0	0	3.597	3.596	JJ	88,926	179,850	12/27/2012	12/27/2024
124765-E*-5	CAE INC SR NTS SER D		C		2.C PL	4,285,715	95.6530	4,099,415	4,285,715	4,285,715	0	0	0	0	3.597	3.597	JJ	76,222	154,682	12/27/2012	12/27/2027
124765-G*-3	CAE, Inc. Sr Nts		C		2.C PL	10,500,000	90.3740	9,489,270	10,500,000	10,500,000	0	0	0	0	4.570	4.570	MS	143,955	479,850	03/13/2019	03/13/2034
1248EP-CP-6	CCO HOLDINGS LLC	LS		1,2	3.C FE	3,002,500	73.8045	2,214,135	3,000,000	3,002,225	0	(161)	0	0	4.250	4.242	JJ	58,792	116,521	08/03/2021	01/15/2034
12513G-BJ-7	CDW LLC	LS		1,2	2.C FE	5,000,000	82.2369	4,111,845	5,000,000	5,000,000	0	0	0	0	3.569	3.569	JD	14,871	178,450	11/23/2021	12/01/2031
12527G-AD-5	CF INDUSTRIES INC			1	2.B FE	2,431,350	85.8734	2,576,203	3,000,000	2,433,380	0	2,030	0	0	4.950	6.655	JD	12,375	74,250	11/08/2022	06/01/2043
12541W-A@-9	C H ROBINSON WORLDWIDE INC SR NTS				2.B	18,027,000	93.3068	16,795,216	18,000,000	18,012,715	0	(1,951)	0	0	4.260	4.246	FA	264,120	766,800	08/27/2013	08/27/2028
125491-AN-0	CI FINANCIAL CORP	LS	C	1,2	2.B FE	6,775,228	76.0736	5,134,968	6,750,000	6,770,895	0	(2,243)	0	0	3.200	3.154	JD	8,400	216,000	01/13/2021	12/17/2030
125491-AP-5	CI FINANCIAL CORP	LS	C	1,2	2.B FE	4,997,400	59.1870	2,959,351	5,000,000	4,997,518	0	45	0	0	4.100	4.103	JD	9,111	205,000	06/02/2021	06/15/2051
125523-AK-6	CIGNA CORP			1,2	2.A FE	20,452,270	90.7684	18,607,522	20,500,000	20,461,044	0	332	0	0	4.900	4.911	JD	44,644	1,004,500	02/06/2019	12/15/2048
125523-BK-5	CIGNA CORP			1,2	2.A FE	1,470,220	78.0919	1,561,839	2,000,000	1,471,790	0	1,570	0	0	3.875	5.920	AO	16,361	0	11/01/2022	10/15/2047
12565W-AB-7	CK HUTCHISON INTERNATIONAL 21 LTD		C	1,2	1.F FE	862,236	82.6244	706,439	855,000	861,355	0	(738)	0	0	2.500	2.395	AO	4,513	21,375	09/07/2021	04/15/2031
12570R-AA-3	CIMB BANK BHD		C		1.G FE	791,319	87.8598	812,703	925,000	795,042	0	3,723	0	0	2.125	5.670	JJ	8,791	0	11/04/2022	07/20/2027
12572Q-AH-8	CME GROUP INC	LS		1,2	1.D FE	13,935,740	88.9830	12,457,623	14,000,000	13,941,047	0	1,281	0	0	4.150	4.177	JD	25,822	581,000	06/14/2018	06/15/2048
126117-AV-2	CNA FINANCIAL CORP	LS		1,2	2.B FE	8,891,278	91.4328	8,137,515	8,900,000	8,894,110	0	865	0	0	3.900	3.912	MN	57,850	347,100	05/01/2019	05/01/2029
12626P-AF-0	CRH AMERICA INC			1	2.A FE	7,162,015	103.2799	6,134,828	5,940,000	6,806,494	0	(60,952)	0	0	6.400	4.659	AO	80,256	380,160	09/28/2016	10/15/2033
12626P-AN-3	CRH AMERICA INC	LS		1,2	2.A FE	5,049,178	88.3980	4,081,334	4,617,000	4,998,978	0	(10,341)	0	0	5.125	4.520	MN	28,263	236,621	10/20/2017	05/18/2045
126408-GH-0	CSX CORP			1	2.A FE	5,113,289	105.3724	4,657,461	4,420,000	4,946,467	0	(26,523)	0	0	6.000	4.806	AO	66,300	265,200	09/22/2015	10/01/2036
126408-GS-6	CSX CORP			1	2.A FE	3,005,613	108.6734	3,175,438	2,922,000	3,005,151	0	(462)	0	0	6.220	5.954	AO	30,796	0	11/03/2022	04/30/2040
126408-GU-1	CSX CORP			1,2	2.A FE	6,783,833	100.3255	6,019,530	6,000,000	6,664,700	0	(24,344)	0	0	5.500	4.574	AO	69,667	330,000	08/26/2019	04/15/2041
126408-GY-3	CSX CORP			1,2	2.A FE	3,958,800	84.4008	4,220,040	5,000,000	3,963,109	0	4,309	0	0	4.100	5.814	MS	60,361	0	10/31/2022	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
126408-HA-4	CSX CORP			1,2	2.A FE	7,133,497	85.8177	5,712,024	6,656,000	7,094,302	0	(6,976)	0	0	4.500	4.121	FA	124,800	299,520	09/28/2016	08/01/2054
126408-HC-0	CSX CORP	LS		1,2	2.A FE	4,814,950	80.2910	4,014,552	5,000,000	4,831,337	0	3,270	0	0	3.950	4.158	MN	32,917	197,500	09/06/2017	05/01/2050
126408-HF-3	CSX CORP			1,2	2.A FE	2,508,254	79.0798	2,596,980	3,284,000	2,512,213	0	3,959	0	0	3.800	5.598	MN	20,799	62,396	09/29/2022	11/01/2046
126408-HS-5	CSX CORP	LS		1,2	2.A FE	1,990,720	78.1519	1,563,038	2,000,000	1,991,232	0	180	0	0	3.800	3.826	AO	16,044	76,000	03/26/2020	04/15/2050
12642K-AB-0	CSN INOVA VENTURES		C	1,2	3.B FE	550,005	95.2500	476,250	500,000	530,977	0	(12,631)	0	0	6.750	3.908	JJ	14,344	33,750	07/29/2021	01/28/2028
12656*-AH-5	CSLB HOLDINGS INC GTD SR NTS SER H				1.G	5,000,000	96.2590	4,812,950	5,000,000	5,000,000	0	0	0	0	3.320	3.319	MS	43,806	166,000	03/27/2013	03/26/2025
12656*-AP-7	CSLB HOLDINGS INC GTD SR NT SER B				1.G	5,000,000	85.2040	4,260,200	5,000,000	5,000,000	0	0	0	0	3.770	3.770	AO	45,554	188,500	10/04/2017	10/04/2037
12656*-AT-9	CSLB Holdings, Inc. Nts due 2035				1.G	6,000,000	78.9940	4,739,640	6,000,000	6,000,000	0	0	0	0	2.830	2.830	MN	16,037	169,800	05/27/2020	05/27/2035
12659B-AA-2	CT TRUST		C	1,2	3.A FE	950,000	88.0000	836,000	950,000	950,000	0	0	0	0	5.125	5.125	FA	20,016	24,344	01/27/2022	02/03/2032
126650-CD-0	CVS HEALTH CORP			1,2	2.B FE	3,056,260	93.9382	2,818,145	3,000,000	3,055,726	0	(841)	0	0	5.300	5.151	JD	11,483	106,000	06/07/2022	12/05/2043
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	12,335,225	91.4180	11,427,248	12,500,000	12,361,828	0	5,981	0	0	4.780	4.884	MS	159,333	597,500	06/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP	LS		1,2	2.B FE	21,720,115	90.2091	16,463,168	18,250,000	21,530,131	0	(83,881)	0	0	5.050	3.881	MS	245,767	921,625	11/05/2020	03/25/2048
127055-AM-3	CABOT CORP			1,2	2.B FE	4,966,500	92.7724	4,638,622	5,000,000	4,967,944	0	1,444	0	0	5.000	5.086	JD	131,250	0	06/07/2022	06/30/2032
127097-E@-8	CABOT OIL AND GAS CORP SR UNSEC NTS				2.B	9,563,100	95.8760	9,587,600	10,000,000	9,887,903	0	61,890	0	0	3.670	4.358	MS	105,003	367,000	03/22/2017	09/18/2024
130520-AB-4	CALIFORNIA PACIFIC ELECTRIC CO LLC SR UN				2.A PL	7,000,000	100.2190	7,015,330	7,000,000	7,000,000	0	0	0	0	5.590	5.590	JD	196,737	195,650	12/29/2010	12/29/2025
130789-#A-8	California Water Services Company Nts du				1.D	2,000,000	59.8970	1,197,940	2,000,000	2,000,000	0	0	0	0	2.870	2.870	MN	7,972	57,400	05/11/2021	05/11/2051
130789-#B-6	California Water Services Company Nts du				1.D	3,000,000	55.6040	1,668,120	3,000,000	3,000,000	0	0	0	0	3.020	3.020	MN	12,583	90,600	05/11/2021	05/11/2061
130789-Y#-1	California Water Company Sr Nts due 2059				1.D	15,000,000	76.9770	11,546,550	15,000,000	15,000,000	0	0	0	0	4.170	4.170	JD	34,750	625,500	06/11/2019	06/11/2059
133434-AB-6	CAMERON LNG LLC			1,2	1.G FE	7,000,000	80.9191	5,664,338	7,000,000	7,000,000	0	0	0	0	3.302	3.302	JJ	106,581	231,140	12/05/2019	01/15/2035
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	3,139,837	79.5498	3,202,676	4,026,000	3,144,218	0	4,381	0	0	3.701	5.820	JJ	68,707	0	11/14/2022	01/15/2039
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	12,850,700	110.6973	11,069,725	10,000,000	11,846,695	0	(136,336)	0	0	6.712	4.837	JJ	309,498	671,200	11/20/2013	07/15/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO		A	1	1.F FE	6,959,468	109.6447	5,578,723	5,088,000	6,480,873	0	(67,859)	0	0	6.375	3.927	MN	41,446	324,360	12/04/2014	11/15/2037
136375-CV-2	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	5,999,160	90.3687	5,422,120	6,000,000	5,999,979	0	0	0	0	4.450	4.450	JJ	119,408	267,000	10/31/2018	01/20/2049
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO		C	1	2.B FE	1,135,444	103.8121	983,100	947,000	1,093,368	0	(7,127)	0	0	5.950	4.480	MN	7,200	56,347	04/21/2016	05/15/2037
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,124,380	93.8572	5,631,431	6,000,000	6,090,650	0	(5,420)	0	0	4.800	4.636	MS	84,800	288,000	09/22/2015	09/15/2035
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	4,128,920	101.1767	4,047,067	4,000,000	4,129,204	0	(34)	0	0	6.125	5.932	MS	72,139	245,000	09/15/2015	09/15/2115
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO	LS	C	1,2	2.B FE	2,978,520	67.6637	2,029,910	3,000,000	2,978,997	0	441	0	0	3.100	3.137	JD	7,492	93,000	11/17/2021	12/02/2051
137576-A*-5	CANFOR CORPORATION SR NTS		C		2.C	13,019,500	97.4135	12,663,753	13,000,000	13,004,022	0	(2,185)	0	0	4.400	4.378	AO	141,411	572,000	10/02/2015	10/02/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORP	LS		2,5	2.A FE	5,000,000	96.8412	4,842,062	5,000,000	5,000,000	0	0	0	0	4.927	4.929	MN	34,900	123,859	05/05/2022	05/10/2028
14040H-CV-5	CAPITAL ONE FINANCIAL CORP	LS		2,5	2.A FE	20,000,000	95.4384	19,087,679	20,000,000	20,000,000	0	0	0	0	5.247	5.249	JJ	448,910	0	07/25/2022	07/26/2030
141781-AC-8	CARGILL INC				1.F FE	1,930,211	104.6857	2,114,651	2,020,000	2,001,259	0	5,912	0	0	7.375	7.757	AO	37,244	148,975	06/18/1996	10/01/2025
141781-AF-1	CARGILL INC				1.F FE	10,497,480	112.9584	10,166,254	9,000,000	10,067,174	0	(51,142)	0	0	7.250	5.953	MN	108,750	652,500	07/23/2013	11/01/2036
141781-BF-0	CARGILL INC			1	1.F FE	8,287,000	91.5021	7,582,779	8,287,000	8,287,000	0	0	0	0	4.760	4.760	MN	41,638	394,461	11/23/2015	11/23/2045
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	4,937,800	83.5111	4,175,556	5,000,000	4,953,730	0	5,753	0	0	2.750	2.894	MS	45,833	137,500	02/13/2020	03/01/2030
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC	LS		1	1.G FE	23,963,780	89.5312	17,906,241	20,000,000	23,690,774	0	(123,533)	0	0	5.625	4.231	MS	284,375	1,012,500	09/29/2022	03/30/2043
14313*-AC-7	CARMAX AUTO SUPERSTORES INC				2.B	10,000,000	91.9480	9,194,800	10,000,000	10,000,000	0	0	0	0	4.270	4.269	AO	75,911	427,000	06/22/2016	04/27/2028
14313@-AA-9	CARLYLE CREDIT O 2.500 11/24/32				2.B Z	12,007,182	92.8300	11,146,267	12,007,182	12,007,182	0	0	0	0	2.500	2.500	MJSD	834	138,964	12/27/2022	11/24/2032
14313@-AB-7	CARLYLE CREDIT O 3.500 11/24/32				3.B Z	6,549,371	88.5490	5,799,403	6,549,371	6,549,371	0	0	0	0	3.500	3.500	MJSD	637	102,549	10/24/2022	11/24/2032
14314C-AA-3	CARLYLE FINANCE LLC			1,2	1.G FE	2,414,840	89.5062	1,790,124	2,000,000	2,390,460	0	(8,381)	0	0	5.650	4.365	MS	33,272	113,000	12/10/2019	09/15/2048
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	8,417,900	76.3432	7,634,323	10,000,000	8,431,992	0	14,092	0	0	3.377	4.650	AO	80,673	168,850	10/31/2022	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP	LS		1,2	2.C FE	20,856,951	71.8039	14,180,556	19,749,000	20,803,141	0	(24,777)	0	0	3.577	3.274	AO	168,756	706,422	12/16/2020	04/05/2050
14456#-AE-6	Carrix, Inc Nts due 2029				2.C PL	5,000,000	87.1500	4,357,500	5,000,000	5,000,000	0	0	0	0	3.940	3.940	JJ	82,631	197,000	11/20/2019	07/31/2029
14456#-AF-3	Carrix, Inc Nts due 2032				2.C PL	5,000,000	82.8400	4,142,000	5,000,000	5,000,000	0	0	0	0	4.090	4.090	JJ	85,776	204,500	11/20/2019	07/31/2032
14456#-AG-1	Carrix, Inc Nts due 2034				2.C PL	10,000,000	80.9610	8,096,100	10,000,000	10,000,000	0	0	0	0	4.190	4.190	JJ	175,747	419,000	11/20/2019	07/31/2034
147339-F#-7	CASCADE NATURAL GAS CORP SR NTS				2.A	10,721,100	102.1290	10,212,900	10,000,000	10,519,915	0	(24,129)	0	0	5.790	5.265	MS	181,742	579,000	04/26/2012	03/08/2037

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	
		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
147339-K#-1	Cascade Natural Gas Corporation Nts due				2.A	4,000,000	58.7670	2,350,680	4,000,000	4,000,000	0	0	0	0	3.340	3.340	AO	22,638	133,600	10/30/2020	10/30/2060
147339-K@-3	Cascade Natural Gas Corp Nts due 2060				2.A	15,000,000	64.4500	9,667,500	15,000,000	15,000,000	0	0	0	0	3.780	3.780	JD	25,200	567,000	06/15/2020	06/15/2060
147339-L@-2	CASCADE NAT GAS				2.A	2,250,000	83.7190	1,883,678	2,250,000	2,250,000	0	0	0	0	4.600	4.600	JD	4,600	51,750	06/15/2022	06/15/2052
14745X-AA-6	CASE WESTERN RESERVE UNIVERSITY			1	1.D FE	1,500,000	92.4068	1,386,102	1,500,000	1,500,000	0	0	0	0	5.405	5.406	JD	6,756	37,385	06/08/2022	06/01/2122
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	1,721,883	90.1521	1,334,251	1,480,000	1,714,118	0	(5,269)	0	0	5.500	4.427	MN	13,341	81,400	02/09/2022	11/02/2047
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	579,475	87.5065	437,533	500,000	577,184	0	(1,565)	0	0	5.150	4.182	JJ	10,872	25,750	08/04/2021	01/29/2050
15135#-BN-1	CENTENNIAL ENERGY HOLDINGS INC SR NTS				2.B	12,000,000	97.1770	11,661,240	12,000,000	12,000,000	0	0	0	0	4.970	4.969	JD	18,223	596,400	12/20/2012	12/20/2027
15135#-BR-2	CENTENNIAL ENERGY HOLDINGS INC SR NTS				2.B	5,000,000	97.1770	4,858,850	5,000,000	5,000,000	0	0	0	0	4.970	4.970	JD	7,593	248,500	02/20/2013	12/20/2027
15135#-BZ-4	Centennial Energy Holdings, Inc Sr Nts d				2.B	4,000,000	91.6160	3,664,640	4,000,000	4,000,000	0	0	0	0	4.730	4.730	AO	45,723	189,200	04/04/2019	04/04/2034
15135#-CB-6	CENTENNIAL ENGY				2.B	4,000,000	83.8360	3,353,440	4,000,000	4,000,000	0	0	0	0	3.780	3.780	MS	41,160	75,600	03/23/2022	03/23/2034
15135U-AR-0	CENOVUS ENERGY INC	LS	C	1,2	2.C FE	3,213,680	90.2823	2,708,470	3,000,000	3,199,943	0	(4,306)	0	0	5.400	4.923	JD	7,200	162,000	08/02/2019	06/15/2047
15135U-AX-7	CENOVUS ENERGY INC	LS	C	1,2	2.C FE	3,474,940	70.7337	2,475,680	3,500,000	3,475,450	0	433	0	0	3.750	3.790	FA	49,583	121,042	09/09/2021	02/15/2052
151895-C#-4	CENTERPOINT PROPERTIES TRUST SR NT SER D				1.G FE	5,000,000	95.6370	4,781,850	5,000,000	5,000,000	0	0	0	0	3.790	3.790	JJ	79,485	189,500	07/30/2015	07/30/2025
151895-C*-8	CENTERPOINT PROPERTIES TRUST SR NTS SER				1.G FE	4,000,000	98.9060	3,956,240	4,000,000	4,000,000	0	0	0	0	3.600	3.599	JD	7,600	144,000	06/12/2013	06/12/2023
151895-E@-4	Centerpoint Properties Trust Nts due 203				1.G FE	7,000,000	83.2750	5,829,250	7,000,000	7,000,000	0	0	0	0	3.320	3.320	MN	35,506	232,400	11/06/2019	11/06/2031
151895-F*-5	CenterPoint Properties Trust Nts due 203				1.G FE	2,500,000	74.8480	1,871,200	2,500,000	2,500,000	0	0	0	0	2.930	2.930	JJ	34,183	73,250	01/13/2021	01/13/2033
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	3,535,140	82.4668	2,886,339	3,500,000	3,532,558	0	(776)	0	0	3.950	3.891	MS	46,083	138,250	04/22/2019	03/01/2048
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	10,000,000	95.7820	9,578,196	10,000,000	10,000,000	0	0	0	0	5.750	5.751	JD	47,917	575,000	05/21/2020	06/01/2030
15239X-AA-6	CENTRAL AMERICA BOTTLING CORP		C	1,2	3.B FE	962,880	93.6250	908,163	970,000	963,576	0	696	0	0	5.250	5.375	AO	9,053	38,194	01/20/2022	04/27/2029
153609-G@-5	Central Hudson Gas & Electric Corp Sr Nt				1.G	17,000,000	71.2300	12,109,100	17,000,000	17,000,000	0	0	0	0	3.990	3.990	AO	118,703	678,300	10/28/2019	10/28/2059
153609-J*-4	Central Hudson Gas & Electric Corp Nts d				1.G	2,500,000	65.7960	1,644,900	2,500,000	2,500,000	0	0	0	0	3.290	3.290	MS	23,990	80,625	03/16/2021	03/16/2051
153609-J@-2	Central Hudson				1.G	5,500,000	66.1490	3,638,195	5,500,000	5,500,000	0	0	0	0	3.220	3.220	AO	30,993	177,100	10/28/2021	10/30/2051
153609-K#-8	CENTRAL HUDSON				1.G IF	5,000,000	95.4270	4,771,350	5,000,000	5,000,000	0	0	0	0	5.420	5.420	MS	70,008	0	09/28/2022	09/28/2052
15652P-AB-9	CNTFIN 5 3/4 10/15/30				2.B PL	15,000,000	80.5510	12,082,650	15,000,000	15,000,000	0	0	0	0	5.750	5.750	AO	182,083	862,500	10/15/2020	10/15/2030
156830-AA-9	KALLPA GENERACION SA		C	1,2	2.C FE	594,000	92.2979	553,787	600,000	594,819	0	819	0	0	4.125	4.333	FA	9,281	12,375	03/09/2022	08/16/2027
158525-AR-6	INTERNATIONAL PAPER CO			1	2.B FE	4,530,800	105.8543	5,292,715	5,000,000	4,890,478	0	33,107	0	0	7.350	8.234	MN	61,250	367,500	07/27/2000	11/01/2025
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,216,300	90.5689	4,528,445	5,000,000	5,184,476	0	(31,824)	0	0	3.750	2.932	FA	70,833	187,500	01/27/2022	02/15/2028
161175-BS-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	12,085,660	76.0519	7,795,318	10,250,000	12,002,202	0	(38,220)	0	0	5.125	4.049	JJ	262,656	525,313	12/01/2020	07/01/2049
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC	LS		1,2	2.C FE	9,580,077	72.7960	6,369,654	8,750,000	9,542,861	0	(16,707)	0	0	4.800	4.221	MS	140,000	420,000	11/06/2020	03/01/2050
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC	LS		1,2	2.C FE	5,972,640	61.1807	3,670,843	6,000,000	5,973,922	0	515	0	0	3.700	3.725	AO	55,500	222,000	04/16/2020	04/01/2051
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC	LS		1,2	2.C FE	8,518,075	58.0780	5,081,829	8,750,000	8,522,282	0	2,424	0	0	3.850	3.982	AO	84,219	336,875	02/18/2021	04/01/2061
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC	LS		1,2	2.C FE	2,997,180	64.3461	1,930,382	3,000,000	2,997,218	0	27	0	0	4.400	4.405	JD	11,000	132,000	05/18/2021	12/01/2061
161175-CG-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,959,300	59.4368	2,971,839	5,000,000	4,959,862	0	453	0	0	3.950	3.991	JD	549	240,292	09/27/2021	06/30/2062
165303-E#-1	CHESAPEAKE UTILITIES CORP SR NTS SER A				2.B	4,200,000	95.7380	4,020,996	4,200,000	4,200,000	0	0	0	0	3.730	3.290	JD	6,528	182,770	12/16/2013	12/16/2028
165303-G#-9	Chesapeake Utilities Corporation Nts due				2.B	20,000,000	78.6000	15,720,000	20,000,000	20,000,000	0	0	0	0	2.980	2.980	JD	18,211	596,000	12/20/2019	12/20/2034
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO 1ST MTG B				1.G	4,000,000	84.6340	3,385,360	4,000,000	4,000,000	0	0	0	0	4.530	4.530	AO	35,737	181,200	10/01/2014	10/20/2044
171239-AJ-5	CHUBB INA HOLDINGS INC			1,2	1.F FE	1,988,940	65.2988	1,305,977	2,000,000	1,989,140	0	174	0	0	3.050	3.074	JD	2,711	65,575	11/15/2021	12/15/2061
171265-B*-1	CHUGACH ELECTRIC ASSOCIATION INC 1ST MTG				1.G	8,576,000	89.0710	7,638,729	8,576,000	8,576,000	0	0	0	0	4.410	4.409	MS	111,359	397,958	01/11/2012	03/15/2042
171265-C#-6	Chugach Electric Association, Inc Nts du				1.G	7,451,429	68.6470	5,115,182	7,451,429	7,451,429	0	0	0	0	2.910	2.910	AO	36,742	216,837	10/26/2020	10/30/2050
17162L-AB-7	CIBANCO SA INSTITUCION DE BANCA MULTIPLE		C	1,2	2.C FE	606,254	89.8750	525,769	585,000	600,181	0	(2,039)	0	0	4.962	4.485	JJ	13,143	29,028	11/22/2019	07/18/2029
17252M-A*-1	CINTAS CORPORATION NO. 2				1.G YE	6,500,000	99.3750	6,459,375	6,500,000	6,500,000	0	0	0	0	3.730	3.730	AO	51,184	242,450	12/04/2017	04/15/2023
17252M-A@-9	CINTAS CORPORATION NO. 2 SR NTS SER B				1.G	4,500,000	96.5820	4,346,190	4,500,000	4,500,000	0	0	0	0	3.880	3.878	AO	36,860	174,600	12/04/2017	04/15/2025
172967-LU-3	CITIGROUP INC	LS		1,2,5	1.G FE	12,190,248	83.0836	10,343,905	12,450,000	12,232,959	0	9,421	0	0	3.878	4.026	JJ	210,559	482,811	02/14/2018	01/24/2039
172967-MD-0	CITIGROUP INC	LS		1,2	1.G FE	15,992,320	87.0269	13,924,296	16,000,000	15,992,905	0	142	0	0	4.650	4.653	JJ	326,533	744,000	07/16/2018	07/23/2048
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	10,229,150	95.7460	9,574,603	10,000,000	10,224,128	0	(5,022)	0	0	5.316	5.117	MS	140,283	398,700	05/05/2022	03/26/2041

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
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	5,000,000	92.0828	4,604,138	5,000,000	5,000,000	0	0	0	0	4.412	4.413	MS	55,763	220,600	03/24/2020	03/31/2031
172967-NF-4	CITIGROUP INC			1,2,5	1.G FE	7,553,920	69.4494	6,944,936	10,000,000	7,564,839	0	10,919	0	0	2.904	4.715	MN	46,787	87,120	11/02/2022	11/03/2042
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	5,000,000	93.9568	4,697,841	5,000,000	5,000,000	0	0	0	0	4.910	4.911	MN	25,232	122,750	05/17/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1,2,5	1.G FE	3,000,000	84.3121	2,529,362	3,000,000	3,000,000	0	0	0	0	2.976	2.976	MN	13,888	89,280	10/28/2019	11/05/2030
17858P-B@-9	CITY OF HOPE				1.F FE	7,000,000	103.9952	7,279,662	7,000,000	7,000,000	0	0	0	0	6.340	6.341	MN	19,724	0	12/15/2022	11/15/2052
18013R-AA-5	CLAREMONT MCKENNA COLLEGE			1,2	1.D FE	20,000,000	69.2616	13,852,322	20,000,000	20,000,000	0	0	0	0	3.378	3.378	JJ	337,800	675,600	12/12/2019	01/01/2050
18013R-AB-3	CLAREMONT MCKENNA COLLEGE			1,2	1.D FE	11,000,000	63.8577	7,024,345	11,000,000	11,000,000	0	0	0	0	3.775	3.775	JJ	207,625	178,788	01/19/2022	01/01/2122
18055#-AN-2	CLARION LION PROPERTIES FUND HOLDINGS LP				1.G	7,000,000	99.5110	6,965,770	7,000,000	7,000,000	0	0	0	0	4.750	4.748	FA	126,535	332,500	02/14/2014	02/14/2026
18055#-AV-4	CLARION LION PROP FUND HLDG LP SR NTS SE				1.G	4,000,000	94.6530	3,786,120	4,000,000	4,000,000	0	0	0	0	3.710	3.710	JJ	62,246	148,400	07/30/2015	07/30/2027
18055#-AY-8	CLARION LION PROP FUND HLDG LP SR NT SER				1.G	2,000,000	94.6190	1,892,380	2,000,000	2,000,000	0	0	0	0	3.820	3.820	MN	12,733	76,400	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROP FUND HLDG LP SR NT SER				1.G	9,000,000	93.8160	8,443,440	9,000,000	9,000,000	0	0	0	0	3.870	3.870	MN	58,050	348,300	05/01/2017	05/01/2029
18586*-AB-0	CLEVELAND BROTHERS HOLDINGS SR NTS SER B				2.C PL	6,000,000	97.1920	5,831,520	6,000,000	6,000,000	0	0	0	0	4.350	4.350	JJ	123,975	261,000	07/10/2012	07/10/2024
18586*-AD-6	CLEVELAND BROTHERS HOLDINGS SER D SR NTS				2.C PL	10,000,000	88.6120	8,861,200	10,000,000	10,000,000	0	0	0	0	4.150	4.150	FA	168,306	415,000	02/05/2015	02/05/2030
186108-E@-1	Cleveland Electric Nts due 2040				2.B	6,000,000	69.3460	4,160,760	6,000,000	6,000,000	0	0	0	0	3.230	3.230	FA	80,750	193,800	07/20/2020	08/01/2040
18911Y-AA-3	MAXIM CRANE WORKS HOLDINGS CAPITAL LLC			1,2	5.A FE	752,350	96.6250	709,228	734,000	734,000	0	(7,710)	0	0	10.125	10.125	FA	30,966	74,318	12/04/2019	08/01/2024
191216-CQ-1	COCA-COLA CO			1	1.E FE	4,967,900	92.2972	4,614,860	5,000,000	4,969,471	0	588	0	0	4.200	4.238	MS	56,000	210,000	03/20/2020	03/25/2050
192714-AC-7	COLBUN SA		C	1,2	2.B FE	762,560	93.6480	749,184	800,000	766,531	0	3,971	0	0	3.950	4.945	AO	7,022	15,800	05/09/2022	10/11/2027
19416Q-EJ-5	COLGATE-PALMOLIVE CO			1	1.D FE	2,154,730	89.4808	1,932,786	2,160,000	2,155,601	0	118	0	0	4.000	4.014	FA	32,640	86,400	08/04/2015	08/15/2045
19451#-AA-8	COLLEGE UTILITIES CORP ET AL SR SEC NTS				2.B YE	5,000,000	78.6900	3,934,500	5,000,000	5,000,000	0	0	0	0	3.990	3.990	MS	50,429	199,500	09/30/2016	09/30/2046
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	2,030,046	78.4242	1,699,452	2,167,000	2,040,120	0	2,596	0	0	4.250	4.646	AO	19,443	92,098	11/09/2018	04/15/2048
20030N-CC-3	COMCAST CORP			1,2	1.G FE	2,147,750	79.9436	1,758,759	2,200,000	2,151,680	0	1,103	0	0	3.969	4.111	MN	14,553	87,318	04/10/2019	11/01/2047
20030N-CE-9	COMCAST CORP	LS		1,2	1.G FE	11,939,161	79.3858	9,075,380	11,432,000	11,905,407	0	(10,408)	0	0	3.999	3.750	MN	76,194	457,166	07/29/2019	11/01/2049
20030N-DH-1	COMCAST CORP	LS		1,2	1.G FE	7,624,770	82.9502	7,465,517	9,000,000	7,634,065	0	8,285	0	0	3.750	5.037	AO	84,375	112,500	10/31/2022	04/01/2040
20030N-DU-2	COMCAST CORP			1,2	1.G FE	35,338,278	62.3178	25,195,095	40,430,000	35,368,434	0	68,398	0	0	2.937	3.554	MN	197,905	1,187,429	08/19/2021	11/01/2056
20030N-DW-8	COMCAST CORP	LS		1,2	1.G FE	4,995,395	61.0705	4,472,196	7,323,000	5,020,352	0	18,518	0	0	2.987	4.734	MN	36,456	218,738	10/02/2018	11/01/2063
20039F-AA-7	COMETA ENERGIA SA DE CV		C	1,2	2.C FE	428,929	95.2500	359,169	377,080	424,571	0	(2,616)	0	0	6.375	4.392	AO	4,474	24,039	05/24/2021	04/24/2035
200447-AL-4	COMISION FEDERAL DE ELECTRICIDAD		C	1,2	2.B FE	1,099,780	88.6996	975,696	1,100,000	1,099,737	0	(43)	0	0	4.688	4.692	MN	6,589	38,676	02/08/2022	05/15/2029
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD		C	1,2	2.B FE	1,200,000	79.0354	948,425	1,200,000	1,200,000	0	0	0	0	6.264	6.264	FA	28,397	37,584	02/08/2022	02/15/2052
20268J-AD-5	COMMONSPIRIT HEALTH	LS		1,2	1.E FE	32,000,000	74.9848	23,995,120	32,000,000	32,000,000	0	0	0	0	3.817	3.817	AO	305,360	1,221,440	08/07/2019	10/01/2049
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	LS	C		2.A FE	6,183,400	75.0183	3,750,914	5,000,000	6,145,228	0	(30,316)	0	0	4.316	3.007	JJ	102,505	215,800	09/22/2021	01/10/2048
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	LS	C	2	2.A FE	3,000,000	82.8500	2,485,501	3,000,000	3,000,000	0	0	0	0	3.610	3.610	MS	32,791	108,300	09/05/2019	09/12/2034
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	LS	C		2.A FE	10,865,429	73.6839	8,414,706	11,420,000	10,919,572	0	20,125	0	0	3.743	4.105	MS	129,423	427,451	03/16/2020	09/12/2039
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	LS	C		2.A FE	16,303,477	68.3280	15,066,314	22,050,000	16,349,765	0	46,288	0	0	3.305	5.520	MS	222,674	248,701	11/01/2022	03/11/2041
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	5,000,000	82.7080	4,135,399	5,000,000	5,000,000	0	0	0	0	3.784	3.784	MS	56,234	94,600	03/03/2022	03/14/2032
202795-JM-3	COMMONWEALTH EDISON CO	LS		1,2	1.F FE	978,300	82.7687	1,034,609	1,250,000	979,412	0	1,112	0	0	4.000	5.617	MS	16,667	0	10/12/2022	03/01/2048
202864-B@-2	COMMONWEALTH GAS CO 1ST MTG BDS SERIES K				1.F FE	19,288,000	114.0280	22,805,600	20,000,000	19,571,973	0	24,724	0	0	7.110	7.399	JD	3,950	2,133,000	03/22/2001	12/30/2033
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		C	1,2	2.B FE	659,168	84.5000	557,700	660,000	659,237	0	69	0	0	3.350	3.365	JJ	9,950	11,055	01/13/2022	01/21/2032
20454P-AC-7	COMPEER FINANCIAL FLCA			2,5	2.B FE	7,500,000	76.0342	5,702,563	7,500,000	7,500,000	0	0	0	0	3.375	3.375	JD	21,094	253,125	05/12/2021	06/01/2036
20557#-AF-8	Computershare US Sr Nts				2.B	15,000,000	96.8650	14,529,750	15,000,000	15,000,000	0	0	0	0	4.220	4.220	MN	72,092	633,000	11/20/2018	11/20/2025
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	12,495,721	95.2661	9,150,308	9,605,000	12,196,353	0	(130,516)	0	0	5.300	3.079	MN	84,844	509,065	08/26/2020	11/01/2038
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	15,881,505	83.6340	12,921,457	15,450,000	15,848,210	0	(9,514)	0	0	4.000	3.838	AO	154,500	618,000	05/02/2019	04/01/2048
207651-E@-5	CONNECTICUT NATURAL GAS CORP MTN SER D				1.F	2,500,000	94.0580	2,351,450	2,500,000	2,500,000	0	0	0	0	4.300	4.300	AO	19,708	107,500	10/25/2013	10/25/2028
20825C-AF-1	CONOCOPHILLIPS	LS		1	1.F FE	3,394,188	107.2076	3,001,813	2,800,000	3,219,782	0	(34,339)	0	0	5.900	4.031	AO	34,876	165,200	06/08/2017	10/15/2032
20825C-AP-9	CONOCOPHILLIPS			1	1.F FE	6,153,850	105.6112	5,280,561	5,000,000	5,991,374	0	(45,362)	0	0	5.900	4.143	MN	37,694	295,000	03/13/2019	05/15/2038
20826F-AV-8	CONOCOPHILLIPS CO			1,2	1.F FE	848,632	79.3492	674,469	850,000	848,658	0	26	0	0	3.800	3.809	MS	9,511	16,778	02/22/2022	03/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20826F-AW-6	CONOCOPHILLIPS CO			1,2	1.G FE	12,339,372	83.8954	11,187,445	13,335,000	12,745,034	0	12,911	0	0	3.758	4.087	MS	147,555	1,673,350	06/23/2022	03/15/2042
20826F-BC-9	CONOCOPHILLIPS CO	LS		1,2	1.F FE	5,571,721	83.8954	3,486,691	4,156,000	5,148,196	0	(5,832)	0	0	3.758	2.195	MS	45,987	0	05/25/2017	03/15/2042
209111-FH-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,890,300	78.1034	1,562,068	2,000,000	1,900,513	0	2,459	0	0	3.850	4.185	JD	3,422	77,000	07/27/2018	06/15/2046
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	9,953,900	83.8110	8,381,102	10,000,000	9,956,101	0	497	0	0	4.500	4.525	MN	57,500	450,000	05/07/2018	05/15/2058
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	11,286,244	62.2956	6,957,172	11,168,000	11,283,110	0	(1,686)	0	0	3.000	2.954	JD	27,920	335,040	12/15/2020	12/01/2060
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	LS		1,2	1.G FE	2,987,970	71.8341	2,155,022	3,000,000	2,988,206	0	140	0	0	3.600	3.619	JD	4,800	108,000	06/03/2021	06/15/2061
210314-AD-2	CONSORCIO TRANSMANTARO SA		C	1,2	2.C FE	335,000	90.7500	304,013	335,000	335,000	0	0	0	0	5.200	5.200	AO	3,871	8,710	04/04/2022	04/11/2038
21036P-AZ-1	CONSTELLATION BRANDS INC			1,2	2.B FE	5,982,861	80.2051	4,090,458	5,100,000	5,933,262	0	(22,152)	0	0	4.100	3.142	FA	78,993	209,100	09/15/2020	02/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC	LS		1,2	2.C FE	8,732,625	75.7079	5,678,094	7,500,000	8,664,657	0	(28,316)	0	0	3.750	2.912	MN	46,875	281,250	07/14/2020	05/01/2050
210518-G@-9	Consumers Energy Company Sr Nts			1	1.E	9,000,000	83.3340	7,500,060	9,000,000	9,000,000	0	0	0	0	4.280	4.280	AO	96,300	385,200	10/01/2018	10/01/2057
21684A-AD-8	COOPERATIEVE RABOBANK UA	LS	C		2.A FE	10,828,148	90.4571	7,147,917	7,902,000	10,612,065	0	(82,214)	0	0	5.250	3.117	FA	169,399	414,855	07/14/2020	08/04/2045
218333-A*-3	CORBION USD SR NT		C		2.B	11,000,000	95.3280	10,486,080	11,000,000	11,000,000	0	0	0	0	4.170	4.169	JD	12,742	458,700	12/21/2015	12/21/2025
219350-AX-3	CORNING INC			1	2.A FE	19,206,950	91.4688	17,401,016	19,024,000	19,158,554	0	(6,762)	0	0	4.700	4.631	MS	263,271	894,128	06/27/2018	03/15/2037
219350-BQ-7	CORNING INC			1,2	2.A FE	6,485,874	86.9192	4,131,271	4,753,000	6,476,273	0	(8,424)	0	0	5.450	3.865	MN	33,099	259,039	12/06/2021	11/15/2079
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	485,550	90.3750	406,688	450,000	480,127	0	(3,417)	0	0	3.750	2.788	JJ	7,781	16,875	05/24/2021	01/15/2031
21989D-AA-0	CORPORACION INMOBILIARIA VESTA SAB DE CV		C	2	2.C FE	870,393	79.7500	697,813	875,000	871,034	0	398	0	0	3.625	3.688	MN	4,229	31,719	05/24/2021	05/13/2031
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	3,710,738	75.0808	2,815,529	3,750,000	3,717,057	0	3,495	0	0	2.750	2.870	AO	21,771	103,125	03/03/2021	04/15/2031
22160N-AA-7	COSTAR GROUP INC			1,2	2.C FE	20,983,410	81.9128	17,201,684	21,000,000	20,987,251	0	1,499	0	0	2.800	2.809	JJ	271,133	588,000	06/24/2020	07/15/2030
22279#-AB-0	COUSINS PROPERTIES INC SER 2017 SR NT TR				2.B	4,000,000	93.7980	3,751,920	4,000,000	4,000,000	0	0	0	0	4.090	4.090	JJ	79,528	163,600	04/19/2017	07/06/2027
22279#-AC-8	Cousins Properties Incorporated Sr Nts d				2.B	6,000,000	92.5780	5,554,680	6,000,000	6,000,000	0	0	0	0	3.780	3.780	JJ	110,250	226,800	06/19/2019	07/06/2027
22279#-AD-6	Cousins Properties Incorporated Sr Nts d				2.B	7,000,000	91.8350	6,428,450	7,000,000	7,000,000	0	0	0	0	3.860	3.859	JJ	131,347	270,200	06/19/2019	07/06/2028
22279#-AE-4	Cousins Properties Incorporated Sr Nts d				2.B	7,000,000	90.7780	6,354,460	7,000,000	7,000,000	0	0	0	0	3.950	3.950	JJ	134,410	276,500	06/19/2019	07/06/2029
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	3,450,999	83.1533	3,083,324	3,708,000	3,455,077	0	4,079	0	0	4.700	5.256	JD	7,746	174,276	06/06/2022	12/15/2042
224044-CM-7	COX COMMUNICATIONS INC	LS		1,2	2.B FE	1,454,235	60.3286	904,929	1,500,000	1,456,424	0	978	0	0	2.950	3.107	AO	11,063	44,250	09/29/2020	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	2,506,305	69.5975	1,739,936	2,500,000	2,506,150	0	(126)	0	0	3.600	3.586	JD	4,000	90,000	06/03/2021	06/15/2051
225313-AK-1	CREDIT AGRICOLE SA		C	2	2.A FE	6,979,840	87.2738	6,109,164	7,000,000	6,981,348	0	1,508	0	0	4.000	4.032	JJ	133,000	140,000	03/09/2022	01/10/2033
225313-AN-5	CREDIT AGRICOLE SA	LS	C		2.A FE	4,831,961	62.1054	3,915,747	6,305,000	4,851,448	0	19,487	0	0	2.811	4.680	JJ	83,694	28,110	08/04/2022	01/11/2041
225401-AF-5	CREDIT SUISSE GROUP AG		C	1,2,5	2.B FE	6,851,637	80.2851	5,579,814	6,950,000	6,885,358	0	9,597	0	0	3.869	4.046	JJ	126,232	268,896	04/10/2019	01/12/2029
22576C-E#-4	CRESCENT POINT ENERGY CORP SR GTD NT SRS		C		2.C	1,000,000	98.8240	988,240	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	1,995	37,800	06/12/2013	06/12/2023
22576C-G*-6	CRESCENT POINT ENERGY CORP SER S SR GTD		C		2.C	1,500,000	95.7820	1,436,730	1,500,000	1,500,000	0	0	0	0	4.080	4.079	AO	11,730	61,200	04/22/2015	04/22/2025
231021-AK-2	CUMMINS INC			1	1.E FE	5,717,400	90.1732	4,508,659	5,000,000	5,711,792	0	(893)	0	0	5.650	4.930	MS	94,167	282,500	05/30/2014	03/01/2098
231021-AQ-9	CUMMINS INC	LS		1,2	1.E FE	4,380,560	94.9929	3,799,717	4,000,000	4,326,114	0	(10,013)	0	0	4.875	4.269	AO	48,750	195,000	12/14/2016	10/01/2043
23157#-AE-9	CURTISS-WRIGHT CORPORATION SRS E SR GTD				2.A PL	25,000,000	95.7630	23,940,750	25,000,000	25,000,000	0	0	0	0	4.240	4.240	JD	88,333	1,060,000	12/08/2011	12/01/2026
23157#-AL-3	Curtiss-Wright Corporation Nts due 2032				2.A PL	12,000,000	83.5060	10,020,720	12,000,000	12,000,000	0	0	0	0	3.200	3.200	FA	147,200	384,000	08/13/2020	08/13/2032
23157#-AN-9	CURTISS-WRIGHT				2.A PL	10,000,000	92.8170	9,281,700	10,000,000	10,000,000	0	0	0	0	4.640	4.640	AO	82,489	0	10/27/2022	10/27/2034
232806-A*-0	Cypress Semiconductor Corp Nts due 2027		C		2.B FE	12,000,000	86.3030	10,356,360	12,000,000	12,000,000	0	0	0	0	2.420	2.420	JD	12,100	290,400	06/16/2021	06/16/2027
232806-B*-9	Cypress Semiconductor Corp Nts due 2033		C		2.B FE	7,000,000	78.8520	5,519,640	7,000,000	7,000,000	0	0	0	0	3.270	3.270	JD	9,538	228,900	06/16/2021	06/16/2033
23330J-AA-9	DP WORLD LTD		C		2.C FE	866,477	106.5396	681,853	640,000	835,808	0	(9,764)	0	0	6.850	4.041	JJ	21,798	43,840	09/16/2019	07/02/2037
23330J-AC-5	DP WORLD LTD		C	2	2.C FE	1,270,140	84.2075	1,170,484	1,390,000	1,270,999	0	859	0	0	4.700	5.279	MS	16,514	43,005	06/15/2022	09/30/2049
23338V-AJ-5	DTE ELECTRIC CO			1,2	1.E FE	2,539,175	82.6333	2,065,832	2,500,000	2,536,462	0	(820)	0	0	3.950	3.860	MS	32,917	98,750	04/16/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO			1,2	1.F FE	1,475,054	68.3772	957,281	1,400,000	1,471,134	0	(1,807)	0	0	2.950	2.682	MS	13,767	41,300	10/09/2020	03/01/2050
23338V-AR-7	DTE ELECTRIC CO			1,2	1.E FE	1,490,775	77.9545	1,169,317	1,500,000	1,490,932	0	157	0	0	3.650	3.684	MS	18,250	28,440	02/16/2022	03/01/2052
23357*-AF-8	DTE GAS COMPANY SER 2015 1ST MTG BD SER				1.F	5,000,000	80.4200	4,021,000	5,000,000	5,000,000	0	0	0	0	4.210	4.210	MS	70,167	210,500	08/27/2015	09/01/2045
23357*-AL-5	DTE Gas Company Sr Nts				1.F	1,000,000	81.5700	815,700	1,000,000	1,000,000	0	0	0	0	4.140	4.140	MS	13,800	41,400	08/23/2018	09/01/2048
23404@-AB-8	DAISY BRAND LLC SER B SR NTS				2.C	11,016,500	97.7916	10,757,077	11,000,000	11,004,245	0	(2,295)	0	0	4.410	4.387	MJSD	2,695	485,100	09/29/2014	09/29/2024

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
23864@-AA-3	DAVIDSON KEMPNER				1.G PL	13,000,000	96.7550	12,578,150	13,000,000	13,000,000	0	0	0	0	5.820	5.823	JJ	254,302	0	08/30/2022	08/30/2027
23864@-AB-1	DAVIDSON KEMPNER				1.G PL	12,000,000	95.6670	11,480,040	12,000,000	12,000,000	0	0	0	0	5.890	5.890	JJ	237,563	0	08/30/2022	08/30/2029
240019-BV-0	DAYTON POWER AND LIGHT CO			1,2	2.A FE	4,967,750	77.9107	3,895,533	5,000,000	4,970,153	0	627	0	0	3.950	3.987	JD	8,778	197,500	06/03/2019	06/15/2049
244199-BG-9	DEERE & CO	LS		1,2	1.F FE	999,600	71.7544	717,544	1,000,000	999,630	0	9	0	0	2.875	2.877	MS	9,104	28,750	09/03/2019	09/07/2049
244199-BK-0	DEERE & CO	LS		1,2	1.F FE	6,999,860	85.1407	5,959,847	7,000,000	6,999,970	0	1	0	0	3.750	3.750	AO	55,417	262,500	03/25/2020	04/15/2050
24582@-AA-2	DELAWARE BASIN RESIDUE, LLC				2.B PL	19,521,300	88.4790	17,272,251	19,521,300	19,521,300	0	0	0	0	3.000	3.001	MJSD	148,036	591,833	10/08/2021	09/30/2036
24582@-AA-2	DELAWARE BASIN RESIDUE, LLC				2.B PL	1,630,435	88.4790	1,442,592	1,630,435	1,630,435	0	0	0	0	3.000	3.001	MJSD	136	0	12/31/2022	09/30/2036
24702R-AF-8	DELL INC			1	2.C FE	11,814,063	97.0010	9,821,351	10,125,000	11,725,942	0	(76,058)	0	0	6.500	4.943	AO	138,938	495,625	06/22/2022	04/15/2038
247109-E@-6	DELMARVA POWER & LIGHT COMPANY				1.F	3,000,000	79.9000	2,397,000	3,000,000	3,000,000	0	0	0	0	4.270	4.270	JD	5,693	128,100	06/21/2018	06/15/2048
247109-F#-3	DELMARVA P&L				1.F	2,500,000	62.2190	1,555,475	2,500,000	2,500,000	0	0	0	0	3.060	3.060	FA	28,900	38,250	02/15/2022	02/15/2052
24879@-AA-4	DENTON COUNTY ELECTRIC COOP 1ST MTG NTS				1.F FE	24,786,055	88.6650	21,976,556	24,786,055	24,786,055	0	0	0	0	3.750	3.749	AO	232,369	971,440	09/13/2012	10/01/2040
24903D-D@-3	DENTSPLY INTERNATIONAL INC EURO SER E SR				2.B	15,956,250	89.8188	14,418,615	16,053,000	16,053,000	0	0	0	(999,000)	2.240	2.240	JD	19,977	381,827	12/11/2015	12/11/2027
25048#-AA-5	DesertLink, LLC Nts due 2050				1.F PL	10,737,475	69.2460	7,435,272	10,737,475	10,737,475	0	0	0	0	2.570	2.570	JD	141,102	276,774	12/17/2020	12/18/2050
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	2,571,300	98.7953	2,963,859	3,000,000	2,718,686	0	14,792	0	0	5.450	6.585	FA	61,767	163,500	12/13/2007	02/15/2035
250847-EB-2	DTE ELECTRIC CO			1	1.F FE	7,982,971	108.5688	6,503,271	5,990,000	7,487,273	0	(81,888)	0	0	6.625	4.172	JD	33,070	396,838	09/05/2018	06/01/2036
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	LS	C	1	2.B FE	16,648,638	89.8321	13,654,485	15,200,000	16,426,240	0	(46,824)	0	0	4.875	4.253	MS	236,708	931,125	02/23/2017	03/06/2042
25161R-AA-0	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1.G PL	15,000,000	73.3120	10,996,800	15,000,000	15,000,000	0	0	0	0	2.396	2.396	FMAN	55,907	359,400	09/21/2021	08/05/2037
25162E-AA-8	DEUTSCHE POST-BURNHAM-B&B 2021-17 2.962				1.G PL	7,500,000	79.2070	5,940,525	7,500,000	7,500,000	0	0	0	0	2.962	2.962	FMAN	34,557	222,150	03/18/2021	08/05/2036
25179M-AL-7	DEVON ENERGY CORP	LS		1,2	2.B FE	12,723,810	93.8416	10,322,574	11,000,000	12,321,606	0	(46,229)	0	0	5.600	4.611	JJ	284,044	616,000	03/14/2012	07/15/2041
25179M-AN-3	DEVON ENERGY CORP	LS		1,2	2.B FE	3,122,280	85.1935	2,555,804	3,000,000	3,096,747	0	(3,203)	0	0	4.750	4.495	MN	18,208	142,500	04/23/2013	05/15/2042
25179M-AU-7	DEVON ENERGY CORP	LS		1,2	2.B FE	10,578,524	86.8588	9,380,752	10,800,000	10,562,837	0	550	0	0	5.000	5.159	JD	24,000	352,500	06/22/2022	06/15/2045
25243Y-AV-1	DIAGEO CAPITAL PLC	LS	C	1,2	1.G FE	8,694,118	82.5299	7,243,650	8,777,000	8,706,794	0	2,014	0	0	3.875	3.930	AO	58,574	340,109	11/05/2015	04/29/2043
254010-AB-7	DIGNITY HEALTH			1	1.G FE	1,049,650	84.9739	849,739	1,000,000	1,045,506	0	(1,454)	0	0	4.500	4.161	MN	7,500	45,000	12/18/2019	11/01/2042
25434*-AC-7	DIMENSIONAL FUND ADVISORS LP SR NT SER B				1.E PL	5,000,000	88.5630	4,428,150	5,000,000	5,000,000	0	0	0	0	3.560	3.560	FA	67,244	178,000	02/15/2018	02/15/2030
25434*-AH-6	DIMENSIONAL FUND				1.E PL	10,000,000	73.4540	7,345,400	10,000,000	10,000,000	0	0	0	0	2.880	2.880	JD	20,000	288,000	12/06/2021	12/06/2036
254687-FM-3	WALT DISNEY CO	LS		1,2	2.A FE	3,000,025	66.7715	2,069,915	3,100,000	3,007,327	0	2,274	0	0	2.750	2.912	MS	28,417	85,250	09/03/2019	09/01/2049
254687-FY-7	WALT DISNEY CO	LS		1,2	1.G FE	8,691,095	80.4669	6,638,515	8,250,000	8,650,337	0	(18,753)	0	0	3.500	3.117	MN	38,500	288,750	10/13/2020	05/13/2040
254687-FZ-4	WALT DISNEY CO	LS		1,2	1.G FE	9,518,440	76.6028	6,128,226	8,000,000	9,435,318	0	(34,906)	0	0	3.600	2.675	JJ	134,400	288,000	07/20/2020	01/13/2051
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	LS		1,2	2.C FE	3,028,544	74.7354	2,391,533	3,200,000	3,039,370	0	2,971	0	0	5.200	5.577	MS	46,684	166,400	02/27/2019	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC	LS		1,2	2.C FE	17,650,872	76.1461	12,792,548	16,800,000	17,600,920	0	(15,673)	0	0	5.300	4.967	MN	113,773	890,400	08/08/2019	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC	LS		1,2	2.C FE	5,520,100	68.9614	3,448,072	5,000,000	5,494,507	0	(10,960)	0	0	4.650	4.027	MN	29,708	232,500	08/05/2020	05/15/2050
25484*-AC-6	DISTRICT ENERGY ST PAUL INC SR SEC NTS S				1.G FE	9,912,240	95.4480	9,461,035	9,912,240	9,912,240	0	0	0	0	4.690	4.689	AO	116,221	480,776	10/14/2015	10/01/2033
25484*-AE-2	DISTRICT ENERGY ST PAUL INC SR SEC NTS S				1.G FE	6,783,924	95.4480	6,475,120	6,783,924	6,784,034	0	(17)	0	0	4.690	4.688	AO	79,542	337,983	10/02/2016	10/01/2033
25484*-AG-7	DISTRICT ENERGY ST PAUL INC 1ST MTG HEAT				1.G FE	3,773,333	83.3000	3,143,187	3,773,333	3,773,333	0	0	0	0	4.310	4.309	AO	40,658	163,493	11/21/2017	10/01/2037
25730#-AB-6	DOMINION ENERGY QUESTAR PIPELINE, LLC 3.				2.C	25,000,000	83.6560	20,914,000	25,000,000	25,000,000	0	0	0	0	3.910	3.910	JJ	410,007	977,500	01/31/2018	01/31/2038
25763#-AE-0	DONALDSON COMPANY INC SER 2014-A SR NTS				1.G	4,000,000	97.9560	3,918,240	4,000,000	4,000,000	0	0	0	0	3.720	3.719	MS	38,853	148,800	03/27/2014	03/27/2024
25763#-AG-5	DONALDSON COMPANY INC SER 2015-B SR NTS				1.G	10,000,000	88.9610	8,896,100	10,000,000	10,000,000	0	0	0	0	3.180	3.180	JD	14,133	318,000	06/25/2015	06/17/2030
25763#-AH-3	Donaldson Company Inc. Nts due 2031				1.G	6,000,000	82.0230	4,921,380	6,000,000	6,000,000	0	0	0	0	2.500	2.500	FA	60,833	150,000	08/05/2021	08/05/2031
260003-AF-5	DOVER CORP			1	2.A FE	1,893,480	96.3065	1,444,597	1,500,000	1,775,716	0	(16,755)	0	0	5.375	3.572	AO	17,021	80,625	01/21/2015	10/15/2035
260003-AK-4	DOVER CORP			1,2	2.A FE	6,005,800	96.6517	4,590,956	4,750,000	5,741,381	0	(38,194)	0	0	5.375	3.763	MS	85,104	255,313	02/06/2015	03/01/2041
260543-CG-6	DOW CHEMICAL CO			1,2	2.A FE	4,362,259	83.2841	4,093,414	4,915,000	4,370,587	0	8,328	0	0	4.375	5.282	MN	27,476	107,516	06/21/2022	11/15/2042
260543-CN-1	DOW CHEMICAL CO	LS		1,2	2.A FE	326,299	99.4180	329,074	331,000	326,468	0	169	0	0	4.550	5.062	MN	1,297	7,530	11/21/2022	11/30/2025
260543-CV-3	DOW CHEMICAL CO			1,2	2.A FE	3,479,105	85.0730	2,977,556	3,500,000	3,480,365	0	363	0	0	4.800	4.838	MN	21,467	168,000	05/16/2019	05/15/2049
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	2,919,280	96.4210	3,133,682	3,250,000	2,921,895	0	2,615	0	0	5.319	6.337	MN	22,089	86,434	10/17/2022	11/15/2038
26078J-AE-0	DUPONT DE NEMOURS INC	LS		1,2	2.A FE	7,000,000	96.4210	6,749,469	7,000,000	7,000,000	0	0	0	0	5.319	5.319	MN	47,576	372,330	11/15/2018	11/15/2038

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
26136*-AC-6	DOYON UTILITIES LLC SER C SR SECD NTS				2.B	10,000,000	79.8670	7,986,700	10,000,000	10,000,000	0	0	0	0	4.500	4.500	JD	37,500	450,000	06/01/2016	06/01/2046
26136*-AD-4	Doyon Utilities LLC nts due 2041				2.B	6,500,000	70.4920	4,581,980	6,500,000	6,500,000	0	0	0	0	3.430	3.430	JD	9,909	222,950	06/29/2021	06/15/2041
26136*-AE-2	Doyon Utilities LLC nts due 2051				2.B	5,500,000	66.4050	3,652,275	5,500,000	5,500,000	0	0	0	0	3.600	3.600	JD	8,800	198,000	06/29/2021	06/15/2051
26138E-AT-6	KEURIG DR PEPPER INC	LS		1,2	2.B FE	23,981,248	85.5339	20,355,358	23,798,000	23,953,958	0	(4,142)	0	0	4.500	4.453	MN	136,839	1,070,910	06/05/2017	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	3,086,560	82.4120	2,538,289	3,080,000	3,085,862	0	(140)	0	0	4.420	4.407	JD	6,050	136,136	12/06/2016	12/15/2046
26139P-AB-9	DP WORLD CRESCENT LTD		C		2.C FE	744,750	98.7760	642,044	650,000	726,623	0	(12,239)	0	0	4.848	2.619	MS	8,316	31,512	07/27/2021	09/26/2028
26150T-AE-9	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP			1,2	2.B FE	6,007,500	90.9588	5,457,528	6,000,000	6,004,754	0	(1,483)	0	0	3.875	3.845	FA	87,833	232,500	01/21/2021	02/15/2026
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	6,179,975	105.7280	5,286,398	5,000,000	5,558,834	0	(82,600)	0	0	6.000	3.868	JD	25,000	300,000	12/09/2014	12/01/2028
26442C-AB-0	DUKE ENERGY CAROLINAS LLC	LS		1	1.F FE	7,456,560	105.3448	6,320,686	6,000,000	7,224,132	0	(57,588)	0	0	6.000	4.161	JJ	166,000	360,000	09/05/2018	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	2,637,240	105.9245	2,118,490	2,000,000	2,455,161	0	(21,172)	0	0	6.050	4.040	AO	25,544	121,000	09/12/2012	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC			1	1.F FE	4,796,557	99.6313	5,144,962	5,164,000	4,798,642	0	2,086	0	0	5.300	5.965	FA	103,395	0	11/07/2022	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	3,794,322	86.8433	3,973,082	4,575,000	3,797,426	0	3,104	0	0	4.250	5.732	JD	8,642	97,219	11/14/2022	12/15/2041
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,063,520	78.0112	3,120,447	4,000,000	4,055,824	0	(1,639)	0	0	3.750	3.657	JD	12,500	150,000	10/18/2017	06/01/2045
26442C-AU-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	3,981,080	80.7773	3,231,091	4,000,000	3,982,892	0	389	0	0	3.950	3.977	MS	46,522	158,000	02/26/2018	03/15/2048
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	4,990,600	82.1106	4,105,528	5,000,000	4,991,418	0	175	0	0	4.300	4.311	FA	89,583	215,000	01/03/2019	02/01/2049
26442L-A@-3	DUKE ENERGY KENTUCKY INC SR UNSEC DEBS				2.A	4,000,000	80.0960	3,203,840	4,000,000	4,000,000	0	0	0	0	4.450	4.450	JJ	82,078	178,000	01/05/2016	01/15/2046
26442L-B*-4	DUKE ENERGY KENTUCKY INC DEB				2.A	5,000,000	75.3150	3,765,750	5,000,000	5,000,000	0	0	0	0	4.110	4.110	MS	60,508	205,500	09/07/2017	09/15/2047
26442L-C@-1	Duke Energy Kentucky, Inc. Sr. Nts				2.A	15,000,000	81.4680	12,220,200	15,000,000	15,000,000	0	0	0	0	4.620	4.620	JD	30,800	693,000	12/12/2018	12/15/2048
26442R-AB-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	3,710,745	86.5262	3,076,007	3,555,000	3,686,821	0	(3,967)	0	0	4.375	4.108	MS	39,315	155,531	02/17/2016	03/30/2044
26442U-AE-4	DUKE ENERGY PROGRESS LLC	LS		1,2	1.F FE	3,079,455	75.5062	2,392,036	3,168,000	3,089,013	0	1,914	0	0	3.600	3.756	MS	33,581	114,048	08/01/2019	09/15/2047
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	5,368,750	91.6250	4,581,250	5,000,000	5,247,703	0	(38,062)	0	0	3.450	2.548	MS	50,792	172,500	09/20/2019	03/15/2029
26443T-AA-4	DUKE ENERGY INDIANA LLC			1,2	1.F FE	736,200	77.5455	775,455	1,000,000	736,884	0	684	0	0	3.750	5.825	MN	4,792	0	11/14/2022	05/15/2046
266228-C@-2	DUQUESNE LIGHT COMPANY 1ST MTG BNDS SRS				1.F	15,237,900	88.4400	13,266,000	15,000,000	15,191,936	0	(6,168)	0	0	4.760	4.658	FA	297,500	714,000	11/19/2013	02/03/2042
266228-E*-2	DUQUESNE LIGHT COMPANY 1ST MTG BNDS SER				1.F	10,000,000	73.8370	7,383,700	10,000,000	10,000,000	0	0	0	0	3.930	3.930	MS	129,908	393,000	03/02/2015	03/02/2055
268317-AQ-7	ELECTRICITE DE FRANCE SA	LS	C	1,2	2.B FE	7,502,180	80.8317	5,658,221	7,000,000	7,458,546	0	(21,715)	0	0	4.950	4.403	AO	75,075	272,250	06/23/2022	10/13/2045
268733-AA-0	ENN CLEAN ENERGY INTERNATIONAL INVESTMEN		C	1,2	3.A FE	1,591,475	87.5000	1,386,875	1,585,000	1,590,503	0	(587)	0	0	3.375	3.331	MN	7,281	53,494	02/10/2022	05/12/2026
26875P-AM-3	EOG RESOURCES INC	LS		1,2	1.G FE	7,081,488	96.5889	6,954,402	7,200,000	7,169,576	0	12,832	0	0	3.150	3.347	AO	56,700	226,800	06/15/2015	04/01/2025
26875P-AN-1	EOG RESOURCES INC	LS		1,2	1.G FE	14,700,220	89.5922	12,941,597	14,445,000	14,619,084	0	(12,096)	0	0	3.900	3.769	AO	140,839	563,355	05/11/2015	04/01/2035
26875P-AQ-4	EOG RESOURCES INC			1,2	1.G FE	1,921,821	95.3797	1,663,423	1,744,000	1,880,906	0	(8,102)	0	0	5.100	4.284	JJ	41,013	88,944	06/08/2017	01/15/2036
26882P-BE-1	ERAC USA FINANCE LLC	LS		1	2.A FE	3,898,033	109.1064	3,382,297	3,100,000	3,773,588	0	(30,404)	0	0	7.000	4.915	AO	45,811	217,000	07/17/2018	10/15/2037
26884A-BB-8	ERP OPERATING LP	LS		1,2	1.G FE	4,607,527	84.9539	4,358,133	5,130,000	4,594,342	0	(1,082)	0	0	4.500	5.282	JJ	115,425	67,500	11/14/2022	07/01/2044
26884A-BH-5	ERP OPERATING LP	LS		1,2	1.G FE	14,677,780	77.6186	11,642,794	15,000,000	14,711,276	0	6,682	0	0	4.000	4.125	FA	250,000	600,000	08/01/2017	08/01/2047
26884T-AS-1	ERAC USA FINANCE LLC	LS		1,2	2.A FE	14,885,700	78.1798	11,726,974	15,000,000	14,900,036	0	2,389	0	0	4.200	4.245	MN	105,000	630,000	10/11/2016	11/01/2046
26884U-AF-6	EPR PROPERTIES			1,2	2.C FE	2,479,200	78.4941	1,962,352	2,500,000	2,485,361	0	1,907	0	0	3.750	3.851	FA	35,417	93,750	08/08/2019	08/15/2029
27409L-A@-2	EAST OHIO GAS				1.F Z	3,000,000	107.5620	3,226,860	3,000,000	3,000,000	0	0	0	0	6.380	6.380	JD	7,975	0	12/16/2022	12/15/2052
27616#-AC-9	EASTERLY GOV PROPERTIES LP SR NT SER C			1	2.B	20,500,000	89.6840	18,385,220	20,500,000	20,500,000	0	0	0	0	4.300	4.300	MN	88,150	881,500	05/25/2017	05/25/2032
27616#-AF-2	Easterly Government Properties, LP Sr Nt				2.B	15,000,000	84.9500	12,742,500	15,000,000	15,000,000	0	0	0	0	3.980	3.980	MS	180,758	597,000	09/12/2019	09/12/2034
27616#-AG-0	Easterly Government Properties, LP Nts d				2.B	1,000,000	85.9590	859,590	1,000,000	1,000,000	0	0	0	0	2.620	2.620	AO	5,604	26,200	10/14/2021	10/14/2028
27616#-AH-8	Easterly Government Properties, LP Nts d				2.B	3,000,000	83.6480	2,509,440	3,000,000	3,000,000	0	0	0	0	2.890	2.890	AO	18,544	86,700	10/14/2021	10/14/2030
276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	1,963,885	71.1458	1,593,666	2,240,000	1,967,146	0	3,261	0	0	3.900	4.701	MN	11,163	65,910	06/09/2022	11/15/2049
276480-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	3,649,588	82.6084	3,733,899	4,520,000	3,653,842	0	4,254	0	0	4.600	6.202	JD	9,241	110,170	10/19/2022	12/15/2044
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	4,367,450	87.1231	4,323,048	4,962,000	4,368,988	0	1,538	0	0	4.800	5.787	MN	39,696	26,928	12/08/2022	11/01/2043
277432-AC-4	EASTMAN CHEMICAL CO				2.B FE	3,584,233	102.5820	3,077,460	3,000,000	3,260,773	0	(176,083)	0	0	7.625	1.552	JD	10,167	228,750	02/26/2021	06/15/2024
277432-AP-5	EASTMAN CHEMICAL CO	LS		1,2	2.B FE	2,108,720	82.5413	1,650,826	2,000,000	2,095,643	0	(2,702)	0	0	4.650	4.305	AO	19,633	93,000	08/08/2017	10/15/2044
278058-AW-2	EATON CORP		C		2.A FE	6,048,113	112.9314	5,708,680	5,055,000	5,757,358	0	(43,363)	0	0	7.650	5.216	MN	49,413	157,208	11/21/2022	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
278058-AY-8	EATON CORP		C		2.A FE	3,130,265	97.3909	2,604,233	2,674,000	3,008,769	0	(21,711)	0	0	5.450	4.100	AO	30,766	145,733	10/12/2016	10/15/2034
278058-DB-5	EATON CORP			1	2.A FE	329,439	99.5088	273,649	275,000	318,477	0	(2,182)	0	0	5.800	4.301	MS	4,696	15,950	06/15/2017	03/15/2037
278642-AZ-6	EBAY INC	LS		1,2	2.A FE	3,496,815	72.2166	2,527,581	3,500,000	3,496,915	0	61	0	0	3.650	3.655	MN	18,098	127,750	05/03/2021	05/10/2051
278865-AM-2	ECOLAB INC			1	1.G FE	1,782,199	100.7013	1,544,758	1,534,000	1,741,337	0	(6,918)	0	0	5.500	4.435	JD	5,390	84,370	05/20/2016	12/08/2041
278865-BA-7	ECOLAB INC	LS		1,2	1.G FE	10,545,000	81.4844	8,592,530	10,545,000	10,545,000	0	0	0	0	3.950	3.950	JD	34,711	416,528	12/04/2017	12/01/2047
278865-BJ-8	ECOLAB INC			1,2	1.G FE	995,490	60.2233	602,233	1,000,000	996,093	0	88	0	0	2.750	2.768	FA	10,160	27,500	10/13/2016	08/18/2055
279158-AN-9	ECOPETROL SA		C	1,2	3.A FE	298,625	90.6250	226,563	250,000	290,898	0	(4,873)	0	0	6.875	4.180	AO	2,960	17,188	05/24/2021	04/29/2030
28249N-AA-9	EIG PEARL HOLDINGS SARL		C		1.F FE	775,000	83.7500	649,063	775,000	775,000	0	0	0	0	3.545	3.544	FA	9,234	16,484	01/13/2022	08/31/2036
28249N-AB-7	EIG PEARL HOLDINGS SARL		C		1.F FE	775,000	77.1250	597,719	775,000	775,000	0	0	0	0	4.387	4.386	FA	11,428	20,400	01/13/2022	11/30/2046
283677-AZ-5	EL PASO ELECTRIC CO	LS		1,2	2.B FE	5,192,443	87.9170	4,278,042	4,866,000	5,147,786	0	(7,663)	0	0	5.000	4.572	JD	20,275	243,300	04/20/2016	12/01/2044
283695-BQ-6	EL PASO NATURAL GAS CO LLC			1	2.B FE	4,499,280	84.1289	3,785,801	4,500,000	4,499,306	0	26	0	0	3.500	3.502	FA	59,500	75,250	02/08/2022	02/15/2032
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	5,022,350	83.0892	4,154,461	5,000,000	5,017,967	0	(562)	0	0	4.700	4.672	MN	39,167	235,000	11/02/2012	11/01/2042
28501*-AQ-8	ELECTRIC TRANSMISSION TEXAS LLC SR NTS S				2.B	7,000,000	91.5950	6,411,650	7,000,000	7,000,000	0	0	0	0	4.650	4.650	JJ	141,050	325,500	07/25/2012	07/25/2032
285512-AF-6	ELECTRONIC ARTS INC	LS		1,2	2.A FE	13,435,200	65.0170	8,777,294	13,500,000	13,437,660	0	1,403	0	0	2.950	2.974	FA	150,450	398,250	08/16/2021	02/15/2051
286857-B#-3	Elizabethtown Gas Company Sr. Nts				1.G	8,000,000	82.3500	6,588,000	8,000,000	8,000,000	0	0	0	0	4.520	4.520	JD	11,049	361,600	12/20/2018	12/20/2058
286857-D#-1	Elizabethtown Gas Company Nts due 2060				1.G	2,750,000	61.1200	1,680,800	2,750,000	2,750,000	0	0	0	0	3.380	3.380	MN	13,168	92,950	11/10/2020	11/10/2060
286857-D@-3	Elizabethtown Gas Company Nts due 2050				1.G	1,500,000	65.7870	986,805	1,500,000	1,500,000	0	0	0	0	3.280	3.280	MN	6,970	49,200	11/10/2020	11/10/2050
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	2,301,540	101.0109	2,020,218	2,000,000	2,233,037	0	(7,915)	0	0	5.848	4.679	JJ	52,632	116,960	01/24/2014	01/19/2041
29091#-AA-3	EMERA MAINE SER 2014-A SR NTS				2.A	7,000,000	78.4650	5,492,550	7,000,000	7,000,000	0	0	0	0	4.340	4.340	MS	81,013	303,800	09/25/2014	09/25/2044
29091#-AC-9	Emera Maine Sr Nts				2.A YE	17,000,000	86.8750	14,768,750	17,000,000	17,000,000	0	0	0	0	4.710	4.710	MN	102,312	800,700	11/15/2018	11/15/2048
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	2,851,383	105.2574	2,214,616	2,104,000	2,698,469	0	(25,997)	0	0	6.125	3.785	AO	27,206	128,870	06/22/2016	04/15/2039
291011-BS-2	EMERSON ELECTRIC CO	LS		1,2	1.F FE	2,993,340	64.8617	1,945,851	3,000,000	2,993,488	0	144	0	0	2.800	2.811	JD	2,333	84,000	12/07/2021	12/21/2051
29245J-AM-4	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	448,416	84.5000	380,250	450,000	448,592	0	136	0	0	3.450	3.492	MS	4,528	15,525	09/09/2021	09/16/2031
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	775,000	80.3656	622,833	775,000	775,000	0	0	0	0	3.050	3.050	MS	7,026	23,638	09/16/2021	09/14/2032
29247Q-AA-2	EMPRESA DE TRANSMISION ELECTRICA SA		C	1	2.C PL	433,143	80.5000	298,655	371,000	429,357	0	(1,207)	0	0	5.125	3.940	MN	3,116	19,014	09/11/2019	05/02/2049
292480-AJ-9	ENERGY TRANSFER LP	LS		1,2	2.C FE	6,163,576	82.0047	6,627,617	8,082,000	6,170,209	0	6,633	0	0	5.000	7.182	MN	51,635	202,050	10/31/2022	05/15/2044
29249F-AA-4	EMPRESA GENERADORA DE ELECTRICIDAD HAINA		C	1,2	3.C FE	771,694	89.0000	680,850	765,000	770,941	0	(752)	0	0	5.625	5.468	MN	6,335	43,031	01/10/2022	11/08/2028
292505-AD-6	OVINTIV INC	LS		1	2.C FE	2,889,350	101.0301	2,525,752	2,500,000	2,798,253	0	(18,385)	0	0	6.500	5.125	FA	61,389	162,500	05/25/2017	08/15/2034
292505-AE-4	OVINTIV INC			1	2.C FE	5,875,700	100.9658	5,048,290	5,000,000	5,717,284	0	(32,068)	0	0	6.625	5.211	FA	125,139	331,250	05/25/2017	08/15/2037
292505-AK-0	OVINTIV INC	LS		1,2	2.C FE	1,756,934	89.0157	1,571,127	1,765,000	1,758,255	0	207	0	0	5.150	5.182	MN	11,615	90,898	05/25/2017	11/15/2041
29250N-BE-4	ENBRIDGE INC		C	1,2	2.A FE	2,529,150	68.6629	1,716,571	2,500,000	2,528,563	0	(564)	0	0	3.400	3.337	FA	35,417	92,792	09/29/2021	08/01/2051
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	5,416,600	93.9542	4,697,711	5,000,000	5,325,172	0	(11,785)	0	0	5.500	4.935	MS	80,972	275,000	04/09/2013	09/15/2040
29273R-BL-2	ENERGY TRANSFER LP			1,2	2.C FE	4,543,800	83.4328	4,171,640	5,000,000	4,572,746	0	7,693	0	0	5.300	5.971	AO	55,944	265,000	12/13/2018	04/15/2047
292766-B*-2	ENERPLUS CORPORATION SR NTS		C		2.C	4,000,000	95.5560	3,822,240	4,000,000	4,000,000	0	0	0	0	3.790	3.788	MS	49,691	151,600	09/03/2014	09/03/2026
29278D-AA-3	ENEL CHILE SA		C	1,2	2.B FE	1,075,838	97.3156	1,065,606	1,095,000	1,077,724	0	1,887	0	0	4.875	5.212	JD	2,817	53,381	04/27/2022	06/12/2028
29278N-AE-3	ENERGY TRANSFER LP	LS		1,2	2.C FE	4,965,100	90.3488	4,517,441	5,000,000	4,967,103	0	535	0	0	6.000	6.051	JD	13,333	300,000	12/13/2018	06/15/2048
29278N-AR-4	ENERGY TRANSFER LP	LS		1,2	2.C FE	8,256,693	80.4435	5,832,156	7,250,000	8,229,057	0	(19,661)	0	0	5.000	4.159	MN	46,319	362,500	09/23/2021	05/15/2050
29279F-AA-7	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	4,149,495	93.5710	3,274,987	3,500,000	4,127,264	0	(11,739)	0	0	6.250	5.005	AO	46,181	218,750	01/12/2021	04/15/2049
29287@-AA-9	Engine Lease Finance Corporation Sr Note				2.B PL	8,000,000	94.5190	7,561,520	8,000,000	8,000,000	0	0	0	0	4.480	4.480	MN	33,849	358,400	11/27/2018	11/27/2026
29287@-AD-3	Engine Lease Finance Corporation Sr Note				2.B PL	2,000,000	90.3990	1,807,980	2,000,000	2,000,000	0	0	0	0	4.730	4.730	MN	8,934	94,600	11/27/2018	11/27/2030
29287@-AE-1	Engine Lease Finance Corporation Sr Note				2.B PL	3,000,000	90.3060	2,709,180	3,000,000	3,000,000	0	0	0	0	4.730	4.730	JJ	64,643	141,900	01/17/2019	01/17/2031
29287T-AA-7	ENGIE ENERGIA CHILE SA		C	1,2	2.B FE	694,103	82.6955	558,195	675,000	690,847	0	(2,060)	0	0	3.400	3.017	JJ	9,754	22,950	05/24/2021	01/28/2030
29364W-AM-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,127,180	97.0403	3,881,614	4,000,000	4,049,861	0	(16,734)	0	0	4.440	3.961	JJ	81,893	177,600	09/21/2010	01/15/2026
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,075,320	96.0741	3,842,965	4,000,000	4,016,859	0	(7,930)	0	0	3.780	3.561	AO	37,800	151,200	08/06/2014	04/01/2025
29364W-BL-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	497,285	90.5519	452,759	500,000	497,311	0	26	0	0	4.750	4.784	MS	8,378	0	08/18/2022	09/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	LS		1	2.A FE	3,120,812	97.8669	2,890,987	2,954,000	3,070,621	0	(6,682)	0	0	5.750	5.305	MS	56,618	169,855	09/10/2013	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	10,652,480	102.9204	9,777,434	9,500,000	10,415,072	0	(33,421)	0	0	6.125	5.253	AO	122,840	581,875	05/02/2017	10/15/2039
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,476,656	97.4093	4,187,627	4,299,000	4,410,512	0	(7,733)	0	0	5.700	5.454	FA	92,572	125,457	11/01/2022	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	379,105	88.8379	406,878	458,000	379,460	0	355	0	0	4.850	6.396	FA	8,392	0	10/31/2022	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2.A FE	9,693,007	84.4999	8,479,568	10,035,000	9,739,204	0	8,705	0	0	4.450	4.678	FA	168,700	446,558	03/03/2017	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	6,331,740	88.5747	5,314,483	6,000,000	6,286,187	0	(8,243)	0	0	4.850	4.494	MS	85,683	291,000	09/27/2016	03/15/2044
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	7,232,170	83.8373	5,868,610	7,000,000	7,213,741	0	(3,043)	0	0	4.950	4.760	AO	73,150	346,500	02/07/2017	10/15/2054
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2.A FE	4,263,300	87.5622	4,378,108	5,000,000	4,267,342	0	4,042	0	0	4.900	6.083	MN	31,306	122,500	09/27/2022	05/15/2046
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2.A FE	1,586,205	72.6549	1,089,823	1,500,000	1,584,187	0	(1,081)	0	0	3.950	3.670	JJ	24,852	59,250	02/03/2021	01/31/2060
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2.A FE	2,231,325	67.0212	1,507,977	2,250,000	2,231,731	0	335	0	0	3.300	3.343	FA	28,050	68,063	09/07/2021	02/15/2053
29441W-AC-9	EQUATE PETROCHEMICAL BV		C		2.B FE	432,109	95.5776	380,399	398,000	417,227	0	(4,672)	0	0	4.250	2.910	MN	2,725	16,915	09/16/2019	11/03/2026
294429-AC-9	EQUIFAX INC			1	2.B FE	2,318,400	105.5372	2,184,620	2,070,000	2,178,274	0	(16,131)	0	0	6.900	5.776	JJ	71,415	142,830	08/02/2011	07/01/2028
294429-AG-0	EQUIFAX INC			1	2.B FE	9,104,960	104.6046	8,368,367	8,000,000	8,812,541	0	(34,545)	0	0	7.000	5.945	JJ	280,000	560,000	09/20/2011	07/01/2037
29446M-AG-7	EQUINOR ASA		C	1,2	1.D FE	2,545,400	82.7316	2,068,291	2,500,000	2,543,832	0	(1,568)	0	0	3.625	3.486	AO	21,398	90,625	02/17/2022	04/06/2040
29587#-AS-5	ERNST & YOUNG US LP SER D SR UNSEC NTS				1.C PL	23,000,000	81.5070	18,746,610	23,000,000	23,000,000	0	0	0	0	3.690	3.690	AO	181,528	848,700	10/14/2016	10/14/2036
29587#-AW-6	Ernst & Young U.S. LLP Sr Nts				1.C PL	22,000,000	90.0810	19,817,820	22,000,000	22,000,000	0	0	0	0	4.810	4.810	JD	61,728	1,058,200	12/10/2018	12/10/2038
29587#-BB-1	Ernst and Young U.S. LLP Nts due 2036				1.C PL	10,000,000	78.1790	7,817,900	10,000,000	10,000,000	0	0	0	0	3.340	3.340	AO	70,511	334,000	10/15/2019	10/15/2036
29587#-BF-2	Ernst and Young U.S. LLP Nts due 2035				1.C PL	12,500,000	74.0770	9,259,625	12,500,000	12,500,000	0	0	0	0	2.640	2.640	AO	76,083	330,000	04/08/2021	04/08/2035
29717P-AS-6	ESSEX PORTFOLIO LP			1,2	2.A FE	16,930,470	79.4017	13,498,291	17,000,000	16,936,535	0	1,330	0	0	4.500	4.525	MS	225,250	765,000	02/27/2018	03/15/2048
29736R-AG-5	ESTEE LAUDER COMPANIES INC	LS		1,2	1.E FE	3,166,440	89.6149	2,688,447	3,000,000	3,142,441	0	(3,968)	0	0	4.375	4.047	JD	5,833	131,250	02/09/2016	06/15/2045
29977A-B#-1	Evercore, Inc. Nts due 2031				2.A	5,000,000	86.7860	4,339,300	5,000,000	5,000,000	0	0	0	0	4.440	4.440	AO	37,617	222,000	08/01/2019	08/01/2031
29977A-B*-5	EVERCORE PARTNERS SER D SR NTS				2.A	15,000,000	97.0570	14,558,550	15,000,000	15,000,000	0	0	0	0	5.580	5.578	MS	211,575	837,000	03/30/2016	03/30/2028
29977A-C#-0	Evercore Inc. Nts due 2025				2.A	7,000,000	89.9470	6,296,290	7,000,000	7,000,000	0	0	0	0	1.970	1.970	AO	23,366	137,900	03/29/2021	08/01/2025
29977A-C*-4	Evercore, Inc. Nts due 2033				2.A	2,000,000	85.6580	1,713,160	2,000,000	2,000,000	0	0	0	0	4.540	4.540	AO	15,386	90,800	08/01/2019	08/01/2033
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		C	1,2	1.G FE	6,563,326	68.2062	4,501,611	6,600,000	6,564,921	0	707	0	0	3.500	3.530	AO	48,767	231,000	10/06/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		C	1,2	1.G FE	6,378,810	62.8627	4,086,073	6,500,000	6,381,731	0	2,412	0	0	3.125	3.220	AO	42,882	209,332	10/28/2021	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	1,992,218	72.4362	1,267,634	1,750,000	1,979,692	0	(5,736)	0	0	3.450	2.754	AO	12,746	60,375	10/08/2020	04/15/2050
30037#-AB-6	Evergy Missouri West, Inc Nts due 2033				2.B	5,000,000	79.6130	3,980,650	5,000,000	5,000,000	0	0	0	0	3.010	3.010	AO	29,682	150,500	04/20/2021	04/20/2033
30037#-AC-4	Evergy Missouri West, Inc Nts due 2036				2.B	10,000,000	76.5510	7,655,100	10,000,000	10,000,000	0	0	0	0	3.210	3.210	AO	63,308	321,000	04/20/2021	04/20/2036
30042*-AB-3	EVERSOURCE GAS COMPANY OF MASSACHUSETTS				1.F	10,750,000	61.4060	6,601,145	10,750,000	10,750,000	0	0	0	0	2.920	2.920	AO	78,475	315,644	09/29/2021	10/01/2051
30042*-AC-1	EVERSOURCE MASS				1.F	2,500,000	86.4940	2,162,350	2,500,000	2,500,000	0	0	0	0	4.700	4.700	JD	9,792	56,465	06/08/2022	06/01/2052
30215*-AR-9	EXPLORER PIPELINE CO SR NT SER P				2.B	4,000,000	92.1420	3,685,680	4,000,000	4,000,000	0	0	0	0	3.760	3.760	AO	25,902	150,400	10/26/2017	10/29/2027
30217A-AB-9	EXPERIAN FINANCE PLC	LS	C	1,2	2.A FE	4,995,950	92.8775	4,643,875	5,000,000	4,996,956	0	430	0	0	4.250	4.261	FA	88,542	212,500	01/24/2019	02/01/2029
30225V-A#-4	Extra Space Storage LP Nts due 2029				2.B FE	8,000,000	87.8680	7,029,440	8,000,000	8,000,000	0	0	0	0	3.470	3.470	AO	63,231	277,600	10/09/2019	10/09/2029
30225V-A@-6	EXTRA SPACE STORAGE LP			1	2.B	3,000,000	94.2990	2,828,970	3,000,000	3,000,000	0	0	0	0	4.390	4.390	JJ	59,997	131,700	07/17/2018	07/17/2028
30231G-BF-8	EXXON MOBIL CORP	LS		1,2	1.D FE	3,992,485	90.2648	3,159,268	3,500,000	3,973,177	0	(19,308)	0	0	4.227	3.178	MS	41,918	147,945	02/01/2022	03/19/2040
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	8,684,800	84.3936	8,439,364	10,000,000	8,739,331	0	54,531	0	0	3.450	5.197	MS	115,000	172,500	06/28/2022	03/01/2032
30607F-AA-8	FALABELLA SA		C	1,2	2.B FE	927,376	80.7387	1,005,197	1,245,000	930,773	0	3,397	0	0	3.375	7.226	JJ	19,375	0	11/10/2022	01/15/2032
313747-AV-9	FEDERAL REALTY OP LP			1,2	2.A FE	2,659,170	78.8213	2,364,641	3,000,000	2,663,324	0	4,154	0	0	4.500	5.378	JD	11,250	67,500	06/29/2022	12/01/2044
313747-AX-5	FEDERAL REALTY OP LP			1,2	2.A FE	4,291,533	66.9841	4,075,311	6,084,000	4,300,686	0	9,153	0	0	3.625	5.927	FA	91,894	45,403	11/01/2022	08/01/2046
31428X-AX-4	FEDEX CORP			1	2.B FE	1,605,945	94.8825	1,423,238	1,500,000	1,576,967	0	(5,345)	0	0	4.900	4.311	JJ	33,892	73,500	12/14/2016	01/15/2034
31428X-BB-1	FEDEX CORP			1	2.B FE	6,067,220	77.9040	6,232,322	8,000,000	6,075,024	0	6,978	0	0	4.100	6.067	FA	136,667	41,000	10/31/2022	02/01/2045
31428X-BD-7	FEDEX CORP	LS		1	2.B FE	3,488,414	73.7230	2,492,576	3,381,000	3,483,944	0	(849)	0	0	4.500	4.342	FA	63,394	152,145	09/23/2016	02/01/2065
31428X-BE-5	FEDEX CORP	LS		1,2	2.B FE	2,999,190	84.8812	2,546,435	3,000,000	2,999,717	0	7	0	0	4.750	4.751	MN	18,208	142,500	01/20/2016	11/15/2045
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	7,070,150	76.3503	6,108,025	8,000,000	7,135,742	0	17,164	0	0	4.050	4.790	FA	122,400	324,000	12/11/2018	02/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-CE-4	FEDEX CORP	LS		1,2	2.B FE	2,490,100	71.8352	1,795,881	2,500,000	2,490,733	0	363	0	0	3.250	3.277	MN	10,382	81,250	04/20/2021	05/15/2041
314890-AA-2	FERGUSON FINANCE PLC	LS	C	1,2	2.B FE	7,673,050	93.3760	7,189,955	7,700,000	7,682,925	0	2,550	0	0	4.500	4.544	AO	64,488	346,500	10/17/2018	10/24/2028
314890-AD-6	FERGUSON FINANCE PLC		C	1,2	2.B FE	2,984,370	91.3105	2,739,314	3,000,000	2,985,245	0	875	0	0	4.650	4.716	AO	27,513	69,750	04/12/2022	04/20/2032
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	3,379,185	69.3051	3,118,728	4,500,000	3,393,226	0	14,041	0	0	3.100	5.211	MS	46,500	69,750	08/11/2022	03/01/2041
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERVICES I	LS		1,2	2.B FE	4,996,900	96.7174	4,835,871	5,000,000	4,997,029	0	129	0	0	5.100	5.108	JJ	119,000	0	07/06/2022	07/15/2032
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	7,482,750	58.5923	4,394,424	7,500,000	7,483,203	0	352	0	0	3.200	3.212	MS	69,333	240,000	09/14/2021	09/17/2051
316773-CH-1	FIFTH THIRD BANCORP	LS			2.B FE	13,425,198	124.2771	14,602,564	11,750,000	13,415,653	0	(9,544)	0	0	8.250	6.742	MS	323,125	0	11/01/2022	03/01/2038
316773-CZ-1	FIFTH THIRD BANCORP			1,2	2.A FE	3,956,084	98.8453	3,805,544	3,850,000	3,861,432	0	(43,943)	0	0	1.625	0.478	MN	9,732	62,563	12/09/2020	05/05/2023
318069-A@-0	FINNING INTERNATIONAL INC SER B SR NT		C		2.A FE	4,808,925	98.1670	4,417,515	4,500,000	4,541,822	0	(38,620)	0	0	4.080	3.172	JJ	82,620	183,600	04/22/2015	01/19/2024
318069-B@-9	FINNING INTERNATIONAL INC SR NTS SRS E		C		2.A FE	11,000,000	96.5140	10,616,540	11,000,000	11,000,000	0	0	0	0	4.530	4.529	AO	121,807	498,300	04/03/2012	04/03/2027
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1,2	2.B FE	12,961,310	83.9802	11,355,799	13,522,000	12,988,850	0	23,627	0	0	4.000	4.628	MN	69,112	410,440	08/18/2022	05/15/2030
337738-AV-0	FISERV INC	LS		1,2	2.B FE	21,650,988	81.7472	16,312,657	19,955,000	21,573,567	0	(38,059)	0	0	4.400	3.886	JJ	439,010	784,520	01/18/2022	07/01/2049
338135-E#-9	Fitchburg Gas & Electric Light Company N				2.A	2,500,000	78.3470	1,958,675	2,500,000	2,500,000	0	0	0	0	3.780	3.780	MS	27,825	94,500	09/15/2020	09/15/2040
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	12,892,020	99.0684	11,888,208	12,000,000	12,192,319	0	(216,044)	0	0	4.419	2.544	MN	67,758	530,280	12/02/2019	11/15/2023
33938X-AA-3	FLEX LTD		C	1,2	2.C FE	646,243	94.2011	678,248	720,000	648,078	0	1,834	0	0	4.875	6.814	JD	1,560	17,550	10/18/2022	06/15/2029
33938X-AB-1	FLEX LTD		C	1,2	2.C FE	281,109	93.7131	295,196	315,000	281,821	0	712	0	0	4.875	6.712	MN	2,090	7,678	10/18/2022	05/12/2030
341081-FP-7	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,837,168	80.8186	1,414,325	1,750,000	1,830,367	0	(2,079)	0	0	3.700	3.421	JD	5,396	64,750	07/23/2019	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CO	LS		1,2	1.D FE	4,973,000	82.6718	4,133,591	5,000,000	4,976,501	0	536	0	0	3.950	3.980	MS	65,833	197,500	02/26/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO	LS		1,2	1.D FE	4,995,550	85.4413	4,272,064	5,000,000	4,996,071	0	86	0	0	4.125	4.130	JD	17,188	206,250	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	4,969,395	84.4654	3,800,942	4,500,000	4,935,075	0	(10,454)	0	0	3.990	3.421	MS	59,850	179,550	07/23/2019	03/01/2049
341099-CL-1	DUKE ENERGY FLORIDA LLC	LS		1	1.F FE	2,987,340	110.1259	3,303,778	3,000,000	2,990,796	0	340	0	0	6.400	6.432	JD	8,533	192,000	06/11/2008	06/15/2038
341099-CR-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	4,875,500	80.6290	4,031,449	5,000,000	4,897,985	0	3,311	0	0	3.850	4.000	MN	24,597	192,500	05/06/2015	11/15/2042
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	2.A FE	970,100	69.6902	759,623	1,090,000	971,946	0	1,846	0	0	3.500	4.172	JJ	17,485	19,075	03/22/2022	01/16/2050
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC	LS		1,2	3.A FE	9,238,750	89.5000	8,502,500	9,500,000	9,272,579	0	33,829	0	0	4.125	4.707	FA	145,865	195,938	03/21/2022	08/17/2027
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC	LS		1,2	3.A FE	7,000,000	78.6287	5,504,010	7,000,000	7,000,000	0	0	0	0	3.625	3.625	JD	9,868	253,750	06/22/2021	06/17/2031
349553-B#-3	FORTIS INC SR NTS SER D		C		2.A	10,000,000	88.1930	8,819,300	10,000,000	10,000,000	0	0	0	0	5.080	5.079	AO	127,000	508,000	10/01/2013	10/01/2043
349553-B*-7	FORTIS INC SR NTS SRS B		C		2.A	20,000,000	91.6330	18,326,600	20,000,000	20,000,000	0	0	0	0	5.260	5.260	JD	87,667	1,052,000	12/21/2010	12/21/2040
35086@-AB-7	FOUR CORNERS OP PARTNERSHIP LP SR GTD NT				2.B FE	8,500,000	95.3890	8,108,065	8,500,000	8,500,000	0	0	0	0	4.930	4.929	JD	27,937	419,050	06/07/2017	06/07/2027
35086@-AC-5	Four Corners Operating Partnership LP Sr				2.B FE	4,000,000	94.6460	3,785,840	4,000,000	4,000,000	0	0	0	0	4.630	4.630	JD	5,659	185,200	12/20/2018	12/20/2026
35086@-AD-3	Four Corners Operating Partnership LP Sr				2.B FE	5,000,000	92.8620	4,643,100	5,000,000	5,000,000	0	0	0	0	4.760	4.760	JD	7,272	238,000	12/20/2018	12/20/2028
35086@-AK-7	Four Corners				2.B FE	4,000,000	79.1030	3,164,120	4,000,000	4,000,000	0	0	0	0	3.110	3.110	MS	35,938	62,200	03/17/2022	03/17/2032
35137L-AJ-4	FOX CORP	LS		1,2	2.B FE	5,000,000	91.4439	4,572,195	5,000,000	5,000,000	0	0	0	0	5.476	5.467	JJ	118,647	273,800	01/15/2019	01/25/2039
351837-AB-5	FRANCISCAN MISSIONARIES OF OUR LADY HEAL				1.E FE	15,245,490	72.8479	9,470,233	13,000,000	15,140,054	0	(52,195)	0	0	3.914	3.008	JJ	254,410	508,820	12/09/2020	07/01/2049
358070-AB-6	FRESNILLO PLC		C	2	2.B FE	396,400	78.9174	315,670	400,000	396,520	0	64	0	0	4.250	4.304	AO	4,203	17,000	05/24/2021	10/02/2050
36143L-2A-2	GA GLOBAL FUNDING TRUST				1.F FE	218,748	88.8774	194,642	219,000	218,845	0	50	0	0	1.625	1.649	JJ	1,641	3,559	01/08/2021	01/15/2026
361448-AU-7	GATX CORP	LS		1,2	2.B FE	18,156,660	86.9951	14,789,175	17,000,000	18,015,524	0	(28,406)	0	0	5.200	4.744	MS	260,289	884,000	09/05/2018	03/15/2044
361448-BH-5	GATX CORP			1,2	2.B FE	4,880,750	60.2797	3,013,985	5,000,000	4,884,308	0	2,458	0	0	3.100	3.225	JD	12,917	155,000	08/02/2021	06/01/2051
361582-AD-1	GEICO CORP				1.D FE	12,792,063	101.3845	11,279,027	11,125,000	11,208,432	0	(148,271)	0	0	7.350	5.910	JJ	377,045	817,688	04/24/2009	07/15/2023
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	LS	C		2.B FE	12,709,213	92.4853	11,208,299	12,119,000	12,593,202	0	(31,426)	0	0	4.418	3.996	MN	68,414	535,417	02/26/2020	11/15/2035
36258G-AA-5	GUSAP III LP			1,2	2.C FE	216,500	92.9639	185,928	200,000	213,583	0	(1,842)	0	0	4.250	3.097	JJ	3,778	8,500	05/21/2021	01/21/2030
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITAL US LLC			1,2	2.B FE	2,995,500	88.2347	2,647,042	3,000,000	2,995,827	0	327	0	0	3.625	3.643	MS	29,302	54,375	03/21/2022	03/24/2032
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	957,450	92.4751	901,066	974,388	957,456	0	620	0	0	1.750	2.468	MS	4,310	14,210	09/23/2022	09/30/2027
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	884,510	80.3496	723,146	900,000	885,791	0	877	0	0	2.625	2.768	MS	5,972	23,625	09/29/2021	03/31/2036
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	3,343,514	80.3622	2,901,067	3,609,990	3,350,344	0	6,512	0	0	2.940	3.756	MS	26,828	88,729	05/06/2022	09/30/2040
36830B-AB-1	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	300,600	80.9960	242,988	300,000	300,518	0	(56)	0	0	2.980	2.956	MS	2,558	8,940	05/24/2021	03/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36830B-AC-9	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	2,279,760	69.9580	1,563,561	2,235,000	2,277,489	0	(1,442)	0	0	4.300	4.168	MS	27,497	84,925	04/27/2022	03/18/2051
36830B-AF-2	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	403,906	80.2364	361,064	450,000	404,054	0	148	0	0	5.200	5.925	MS	5,915	11,700	09/26/2022	03/30/2052
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.G FE	9,883,000	91.7641	9,176,406	10,000,000	9,893,926	0	4,065	0	0	4.250	4.338	AO	106,250	425,000	03/23/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP	LS		1,2	1.G FE	9,853,000	89.0264	8,902,642	10,000,000	9,860,141	0	2,647	0	0	4.250	4.338	AO	106,250	425,000	03/23/2020	04/01/2050
369604-BH-5	GENERAL ELECTRIC CO	LS		1	2.B FE	4,876,133	86.4983	5,189,900	6,000,000	4,966,292	0	23,924	0	0	4.500	5.940	MS	82,500	270,000	11/27/2018	03/11/2044
369604-BX-0	GENERAL ELECTRIC CO	LS		1,2	2.B FE	8,298,525	81.7417	6,539,335	8,000,000	8,272,429	0	(11,259)	0	0	4.250	3.970	MN	56,667	340,000	07/29/2020	05/01/2040
369604-BY-8	GENERAL ELECTRIC CO			1,2	2.B FE	8,780,850	82.0032	6,560,258	8,000,000	8,746,770	0	(16,663)	0	0	4.350	3.783	MN	58,000	348,000	11/19/2020	05/01/2050
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	9,295,680	99.0693	7,925,546	8,000,000	9,031,510	0	(38,863)	0	0	5.400	4.339	JD	19,200	432,000	02/18/2015	06/15/2040
370334-CJ-1	GENERAL MILLS INC	LS		1,2	2.B FE	1,996,160	89.6368	1,792,735	2,000,000	1,996,469	0	71	0	0	4.700	4.712	AO	19,322	77,245	04/03/2018	04/17/2048
37045V-AJ-9	GENERAL MOTORS CO	LS		1	2.C FE	20,245,693	81.8610	15,311,279	18,704,000	20,139,191	0	(46,741)	0	0	5.200	4.612	AO	243,152	842,608	05/17/2022	04/01/2045
37045V-AP-5	GENERAL MOTORS CO	LS		1,2	2.C FE	10,608,453	86.6516	9,324,579	10,761,000	10,574,630	0	(8,098)	0	0	5.150	5.272	AO	138,548	425,442	06/29/2022	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO	LS		1,2	2.C FE	1,351,332	81.9850	997,757	1,217,000	1,345,401	0	(2,712)	0	0	5.400	4.676	AO	16,430	65,718	09/30/2020	04/01/2048
372460-D*-3	GENUINE PARTS COMPANY EURO SER J SR NT				2.B	11,778,000	94.4498	10,108,019	10,702,000	10,702,000	0	0	0	(666,000)	1.400	1.400	AO	25,388	142,639	10/30/2017	10/30/2024
372460-E*-2	GENUINE PARTS COMPANY EURO SER M SR NT				2.B	11,778,000	81.0471	8,673,659	10,702,000	10,702,000	0	0	0	(666,000)	2.320	2.320	AO	42,071	236,373	10/30/2017	10/30/2032
372546-AW-1	GEORGE WASHINGTON UNIVERSITY	LS		1,2	1.E FE	6,500,000	83.4821	5,426,340	6,500,000	6,500,000	0	0	0	0	4.126	4.126	MS	78,967	268,190	03/27/2018	09/15/2048
373334-JS-1	GEORGIA POWER CO			1	2.A FE	4,506,775	90.7987	4,131,341	4,550,000	4,516,401	0	1,186	0	0	4.750	4.813	MS	72,042	216,125	10/30/2013	09/01/2040
373334-JW-2	GEORGIA POWER CO	LS		1	2.A FE	8,342,332	86.3705	8,510,947	9,854,000	8,385,976	0	10,570	0	0	4.300	5.560	MS	124,763	122,722	11/08/2022	03/15/2042
373334-KA-8	GEORGIA POWER CO			1	2.A FE	2,896,830	83.8673	2,516,019	3,000,000	2,907,892	0	2,741	0	0	4.300	4.534	MS	37,983	129,000	09/05/2018	03/15/2043
37362@-AB-8	GEORGIA TRANSMISSION CORP 1ST MTG BNDS				1.D	8,000,000	95.1520	7,612,160	8,000,000	8,000,000	0	0	0	0	4.810	4.810	MJSD	1,069	384,800	11/01/2010	12/30/2039
37373W-AD-2	GERDAU TRADE INC				2.C FE	449,460	97.6250	390,500	400,000	438,058	0	(7,305)	0	0	4.875	2.749	AO	3,629	19,500	07/21/2021	10/24/2027
37459*-AA-6	GIANTS TRAINING FACILITY LLC SR SEC NTS				2.C PL	1,858,743	106.9170	1,984,335	1,855,959	1,857,154	0	(229)	0	0	7.150	7.131	JD	11,058	141,727	02/23/2011	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC SR SEC NTS				2.C PL	1,858,743	106.9170	1,984,335	1,855,959	1,857,154	0	(229)	0	0	7.150	7.131	JD	11,058	141,966	02/23/2011	12/01/2030
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	2,622,030	92.1911	2,765,732	3,000,000	2,623,565	0	1,535	0	0	4.800	5.838	AO	36,000	0	11/01/2022	04/01/2044
375558-BT-9	GILEAD SCIENCES INC	LS		1,2	2.A FE	19,843,120	64.4982	12,899,634	20,000,000	19,849,566	0	3,519	0	0	2.800	2.839	AO	140,000	560,000	09/23/2021	10/01/2050
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	4,735,770	103.0385	3,966,983	3,850,000	4,447,110	0	(41,993)	0	0	5.375	3.683	AO	43,687	206,938	03/27/2015	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	LS		1	1.F FE	18,010,994	113.1327	16,001,489	14,144,000	17,159,818	0	(134,366)	0	0	6.375	4.445	MN	115,215	901,680	11/18/2015	05/15/2038
37940X-AC-6	GLOBAL PAYMENTS INC	LS		1,2	2.C FE	3,989,760	71.6513	2,866,051	4,000,000	3,990,391	0	194	0	0	4.150	4.165	FA	62,711	166,000	08/07/2019	08/15/2049
37940X-AR-3	GLOBAL PAYMENTS INC	LS		1,2	2.C FE	995,580	90.3850	903,850	1,000,000	995,588	0	8	0	0	5.950	5.982	FA	21,321	0	08/08/2022	08/15/2052
37941*-AC-8	Gbl Infra Mgmt				1.D PL	10,000,000	73.9210	7,392,100	10,000,000	10,000,000	0	0	0	0	3.010	3.010	JD	25,083	301,000	12/01/2021	12/01/2036
37941*-AD-6	Gbl Infra Mgmt				1.D PL	13,000,000	68.7220	8,933,860	13,000,000	13,000,000	0	0	0	0	3.250	3.250	JD	35,208	422,500	12/01/2021	12/01/2041
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO	LS		1,2	2.B FE	13,300,764	83.9235	11,662,851	13,897,000	13,346,386	0	43,989	0	0	4.400	5.092	AO	129,088	415,734	05/04/2022	10/15/2029
38060A-AC-8	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD			1,2	2.C FE	1,241,400	101.7500	1,221,000	1,200,000	1,238,532	0	(2,868)	0	0	6.125	5.501	MN	9,392	36,750	06/08/2022	05/15/2029
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,449,269	88.9570	5,533,123	6,220,000	6,428,179	0	(5,816)	0	0	4.800	4.551	JJ	143,475	298,560	02/01/2019	07/08/2044
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	10,291,758	104.9432	11,076,752	10,555,000	10,293,738	0	1,979	0	0	6.250	6.484	FA	274,870	0	11/03/2022	02/01/2041
38141G-WZ-3	GOLDMAN SACHS GROUP INC	LS		1,2,5	2.A FE	8,035,360	93.3240	7,465,921	8,000,000	8,022,365	0	(3,676)	0	0	4.223	4.164	MN	56,307	337,840	02/15/2019	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC	LS		1,2	1.F FE	4,335,450	83.6927	4,184,636	5,000,000	4,495,508	0	59,683	0	0	2.600	4.262	FA	52,000	130,000	03/18/2020	02/07/2030
38141G-YK-4	GOLDMAN SACHS GROUP INC	LS		1,2,5	1.F FE	5,000,000	68.4785	3,423,926	5,000,000	5,000,000	0	0	0	0	2.908	2.908	JJ	64,622	145,400	07/14/2021	07/21/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	15,823,184	73.9580	13,455,924	18,194,000	15,836,888	0	13,705	0	0	3.436	4.342	FA	220,538	200,433	09/28/2022	02/24/2043
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	8,883,899	96.6125	8,067,144	8,350,000	8,566,662	0	(97,304)	0	0	3.750	2.498	MN	33,922	313,125	08/19/2019	05/22/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC	LS			2.B FE	23,907,352	90.3638	21,967,440	24,310,000	23,815,459	0	(36,668)	0	0	5.150	5.228	MN	135,630	807,778	11/03/2022	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	15,300,511	82.6130	14,478,755	17,526,000	15,404,813	0	31,884	0	0	4.017	5.117	AO	119,292	401,700	11/01/2022	10/31/2038
38239K-AA-6	GOODMAN US FINANCE FOUR LLC		C	1,2	2.A FE	33,160,424	84.0943	27,734,310	32,980,000	33,128,452	0	(7,389)	0	0	4.500	4.457	AO	313,310	1,484,100	10/30/2017	10/15/2037
384802-AB-0	WW GRAINGER INC	LS		1,2	1.E FE	14,597,720	91.5632	12,818,845	14,000,000	14,523,876	0	(14,372)	0	0	4.600	4.332	JD	28,622	644,000	09/05/2018	06/15/2045
39063@-AG-5	GREAT LAKES GAS TRANS CO				2.A	6,000,000	103.9960	6,239,760	6,000,000	6,000,000	0	0	0	0	6.950	6.944	MS	111,200	451,750	03/10/1998	03/25/2028
39063@-AH-3	GREAT LAKES GAS TRANS CO SENIOR NOTES				2.A	4,000,000	108.8860	4,355,440	4,000,000	4,000,000	0	0	0	0	8.080	8.076	JJ	136,462	323,200	03/29/2000	01/29/2030

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
39265*-AN-8	Green Bay Packaging Inc. Sr Nts due 2034				2.A	12,200,000	91.9694	11,220,269	12,200,000	12,200,000	0	0	0	0	3.760	3.760	FMAN	58,614	458,720	07/08/2019	05/15/2034
392709-A*-2	Green Brick Partners Inc. Nts due 2026				1.E PL	13,750,000	93.3756	12,839,149	13,750,000	13,750,000	0	0	0	0	4.000	4.000	FMAN	80,972	550,000	08/08/2019	08/08/2026
39526@-AE-1	GREENHECK FAN CORPORATION				3.B	14,200,000	82.8260	11,761,289	14,200,000	14,200,000	0	0	0	0	2.960	2.960	JAJO	80,561	420,320	10/22/2021	10/22/2031
398310-AA-9	Griffith Foods International Inc. Sr Nts				2.C	15,000,000	91.4930	13,723,950	15,000,000	15,000,000	0	0	0	0	4.520	4.520	JAJO	114,883	678,000	01/30/2019	01/30/2034
39839#-AF-8	GRIFFITH LABORATORIES INTL INC SR NTS SE				2.C	7,000,000	100.0700	7,004,900	7,000,000	7,000,000	0	0	0	0	5.470	5.470	JAJO	80,834	382,900	01/15/2014	01/15/2029
39839#-AG-6	GRIFFITH LABORATORIES INTL INC SER 2014-				2.C	3,500,000	96.2690	3,369,415	3,500,000	3,500,000	0	0	0	0	4.300	4.300	FMAN	19,649	150,500	11/14/2014	11/14/2029
398433-AP-7	GRIFFON CORP			1,2	4.C FE	2,000,000	91.5000	1,830,000	2,000,000	2,000,000	0	0	0	0	5.750	5.749	MS	38,333	115,000	02/04/2020	03/01/2028
40049J-BA-4	GRUPO TELEVISA SAB		C	1,2	2.A FE	1,327,030	86.8567	1,024,909	1,180,000	1,321,365	0	(4,051)	0	0	5.000	4.150	MN	7,867	59,000	04/26/2022	05/13/2045
40052V-AE-4	GRUPO BIMBO SAB DE CV		C	1,2	2.B FE	651,195	85.8280	516,685	602,000	647,867	0	(1,066)	0	0	4.700	4.197	MN	4,008	28,294	09/11/2019	11/10/2047
402560-AG-0	GULF STATES TOYOTA & FRIEDKIN				2.B	12,506,250	95.4684	11,933,555	12,500,000	12,502,304	0	(515)	0	0	4.060	4.053	JAJO	122,646	507,500	01/04/2016	12/31/2025
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	13,071,320	89.2711	11,605,240	13,000,000	13,066,125	0	(1,627)	0	0	5.950	5.907	AO	163,294	773,500	11/29/2016	10/15/2045
404119-BV-0	HCA INC	LS		1,2	2.C FE	4,779,314	89.1431	5,051,738	5,667,000	4,782,160	0	2,846	0	0	5.500	6.821	JD	13,853	155,843	10/31/2022	06/15/2047
404119-CB-3	HCA INC	LS		1,2	2.C FE	5,970,060	64.6403	3,878,417	6,000,000	5,971,009	0	588	0	0	3.500	3.527	JJ	96,833	218,750	06/21/2021	07/15/2051
404119-CM-9	HCA INC	LS		1,2	2.C FE	14,156,499	80.0749	13,643,167	17,038,000	14,194,682	0	38,183	0	0	4.375	5.825	MS	219,483	385,130	08/22/2022	03/15/2042
404251-A#-7	HNI Corporation SR NT SER B				2.C	8,000,000	92.2290	7,378,320	8,000,000	8,000,000	0	0	0	0	4.400	4.400	MN	30,311	352,000	05/31/2018	05/31/2028
404251-A@-9	HNI Corporation SR NT SER A				2.C	8,000,000	95.9040	7,672,320	8,000,000	8,000,000	0	0	0	0	4.220	4.220	MN	29,071	337,600	05/31/2018	05/31/2025
404280-AQ-2	HSBC HOLDINGS PLC	LS	C		2.A FE	23,005,610	84.7230	15,250,137	18,000,000	22,694,632	0	(147,689)	0	0	5.250	3.496	MS	280,875	945,000	04/27/2021	03/14/2044
404280-DR-7	HSBC HOLDINGS PLC	LS	C	1,2,5	1.G FE	5,000,000	104.9455	5,247,273	5,000,000	5,000,000	0	0	0	0	7.390	7.395	MN	59,531	0	10/26/2022	11/03/2028
40435W-AB-6	HTA GROUP LTD		C	2	4.B FE	635,600	92.2500	645,750	700,000	637,676	0	2,076	0	0	7.000	10.581	JD	1,769	24,500	11/18/2022	12/18/2025
40465@-AD-4	HSRE CORE HLDG I LLC SER A SR NT				2.B	7,000,000	94.4720	6,613,040	7,000,000	7,000,000	0	0	0	0	4.210	4.210	MN	48,298	294,700	05/02/2018	05/02/2026
40465@-AE-2	HSRE CORE HLDG I LLC SER B SR NT				2.B	8,000,000	95.3640	7,629,120	8,000,000	8,000,000	0	0	0	0	4.150	4.150	JJ	158,622	166,000	07/09/2018	07/09/2025
40465@-AG-7	HSRE Core Holding I, LLC Sr Nts				2.B	11,000,000	95.8560	10,544,160	11,000,000	11,000,000	0	0	0	0	4.570	4.570	FA	173,152	502,700	02/27/2019	02/27/2026
40465@-AH-5	HSRE Core Holding I, LLC Sr Nts				2.B	9,000,000	94.0450	8,464,050	9,000,000	9,000,000	0	0	0	0	4.650	4.650	FA	144,150	418,500	02/27/2019	02/27/2027
40465@-AJ-1	HSRE Core Holding I, LLC Nts due 2026				2.B	6,000,000	89.5020	5,370,120	6,000,000	6,000,000	0	0	0	0	2.600	2.600	JD	6,500	156,000	06/16/2021	06/16/2026
40480H-AA-5	HCL AMERICA INC			1,2	1.G FE	1,513,660	88.5692	1,377,251	1,555,000	1,522,864	0	7,700	0	0	1.375	2.039	MS	6,593	19,663	04/27/2022	03/10/2026
406216-BE-0	HALLIBURTON CO			1,2	2.A FE	7,604,862	85.8268	8,052,274	9,382,000	7,612,251	0	7,390	0	0	4.750	6.413	FA	185,685	0	10/31/2022	08/01/2043
406240-AY-6	HALLMARK CARDS INC SR UNSEC NTS				2.C PL	10,015,000	96.0413	9,604,131	10,000,000	10,003,288	0	(1,824)	0	0	3.940	3.917	MS	103,972	394,000	09/26/2017	09/26/2026
40637C-B#-6	HALMA PLC GBP SER F SR NTS		B		2.A	10,651,200	99.9639	8,464,844	8,467,900	8,467,900	0	0	0	(1,002,400)	2.840	2.840	JJ	116,904	253,053	01/06/2016	01/06/2023
40637C-C#-5	HALMA		B		2.A IF	5,441,000	88.3457	4,727,376	5,351,000	5,351,000	0	0	0	(90,000)	2.290	2.290	JJ	57,525	0	07/12/2022	07/12/2032
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC	LS		1,2	2.A FE	3,738,803	72.3603	2,305,400	3,186,000	3,706,658	0	(13,524)	0	0	3.600	2.722	FA	42,055	114,696	07/24/2020	08/19/2049
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	1,982,560	63.3841	1,267,681	2,000,000	1,983,029	0	369	0	0	2.900	2.944	MS	17,078	57,033	09/16/2021	09/15/2051
41754W-AT-8	HARVEST OPERATIONS CORP		C	2	1.C FE	1,024,681	94.5399	969,034	1,025,000	1,024,560	0	45	0	0	1.000	1.033	AO	1,851	10,250	07/22/2021	04/26/2024
419866-D*-6	HAWAIIAN ELECTRIC COMPANY INC SR NTS SRS				2.A	6,000,000	94.5290	5,671,740	6,000,000	6,000,000	0	0	0	0	4.720	4.719	MN	47,200	283,200	04/19/2012	11/01/2029
419866-D@-4	HAWAIIAN ELECTRIC COMPANY INC SR NTS SRS				2.A	14,000,000	91.5700	12,819,800	14,000,000	14,000,000	0	0	0	0	5.390	5.389	AO	188,650	754,600	04/19/2012	04/01/2042
419866-E#-1	HAWAIIAN ELECTRIC COMPANY INC SER 2013C				2.A	5,000,000	94.0720	4,703,600	5,000,000	5,000,000	0	0	0	0	5.650	5.649	AO	70,625	282,500	10/03/2013	10/01/2043
419866-F#-0	HAWAIIAN ELECTRIC COMPANY INC SER 2017A				2.A	5,000,000	77.0650	3,853,250	5,000,000	5,000,000	0	0	0	0	4.310	4.310	JD	17,958	215,500	12/14/2017	12/01/2047
419866-F*-4	HAWAIIAN ELECTRIC COMPANY INC SR NTS SER				2.A	3,000,000	88.9400	2,668,200	3,000,000	3,000,000	0	0	0	0	5.230	5.229	AO	39,225	156,900	10/15/2015	10/01/2045
419866-F@-2	HAWAIIAN ELECTRIC COMPANY INC SER 2016A				2.A	3,000,000	80.2290	2,406,870	3,000,000	3,000,000	0	0	0	0	4.540	4.540	JD	11,350	136,200	12/15/2016	12/01/2046
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	5,384,650	97.8331	4,891,655	5,000,000	5,165,515	0	(73,540)	0	0	4.000	2.422	JD	16,667	200,000	12/06/2019	06/01/2025
422410-AK-5	HEARST MAGAZINE MEDIA, INC.				1.G	11,517,250	91.7077	10,546,381	11,500,000	11,511,026	0	(1,249)	0	0	4.120	4.105	JD	39,483	473,800	05/31/2018	06/01/2030
42251#-AR-5	HEB GROCERY COMPANY LP SR NTS SRS E				1.G	10,000,000	95.7030	9,570,300	10,000,000	10,000,000	0	0	0	0	4.700	4.700	JD	20,889	470,000	12/15/2011	12/17/2035
42251#-AS-3	HEB GROCERY COMPANY LP SR NTS SRS F				1.G	3,000,000	95.0150	2,850,450	3,000,000	3,000,000	0	0	0	0	4.800	4.800	JD	6,400	144,000	12/15/2011	12/15/2037
42251#-BD-5	HEB GROCERY COMPANY LP SER J SR NTS				1.G	18,000,000	86.4430	15,559,740	18,000,000	18,000,000	0	0	0	0	4.390	4.390	MS	199,745	790,200	03/30/2016	03/30/2046
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO	LS		1,2	2.B FE	11,104,385	99.9412	8,076,245	8,081,000	10,995,197	0	(80,895)	0	0	6.350	3.909	AO	108,330	513,144	09/14/2021	10/15/2045
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO	LS		1,2	2.B FE	4,997,800	99.4025	4,970,123	5,000,000	4,999,488	0	659	0	0	4.450	4.464	AO	55,007	222,500	04/06/2020	10/02/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BX-9	HOME DEPOT INC	LS		1,2	1.F FE	22,734,928	91.3075	19,284,147	21,120,000	22,614,427	0	(33,140)	0	0	4.500	4.052	JD	66,000	950,400	02/07/2019	12/06/2048
437076-CK-6	HOME DEPOT INC			1,2	1.F FE	8,903,700	65.8725	5,928,526	9,000,000	8,906,358	0	2,090	0	0	2.750	2.803	MS	72,875	243,375	09/07/2021	09/15/2051
43761A-A#-3	HomeServe plc Sr. Nts		B		2.B	19,902,000	93.5272	16,970,970	18,145,500	18,145,500	0	0	0	(2,148,000)	3.340	3.340	JD	30,303	613,424	12/13/2018	12/13/2025
43761A-E@-1	HomeServe PLC Nts due 2032		C		2.B	14,000,000	76.5340	10,714,760	14,000,000	14,000,000	0	0	0	0	3.680	3.680	FA	187,476	515,200	08/20/2020	08/20/2032
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1.F FE	3,472,504	106.2103	2,973,890	2,800,000	3,290,631	0	(25,107)	0	0	5.700	4.064	MS	46,993	159,600	08/14/2014	03/15/2037
438516-BS-4	HONEYWELL INTERNATIONAL INC	LS		1,2	1.F FE	10,134,800	83.5425	8,354,250	10,000,000	10,124,205	0	(3,079)	0	0	3.812	3.734	MN	42,356	381,200	03/22/2019	11/21/2047
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	8,253,562	61.9769	5,206,062	8,400,000	8,261,012	0	3,235	0	0	2.667	2.752	AO	56,007	224,028	09/14/2020	10/01/2050
442851-BH-3	THE HOWARD UNIVERSITY			1,2	2.C FE	4,000,000	78.0814	3,123,256	4,000,000	4,000,000	0	0	0	0	5.209	5.209	AO	52,090	113,440	03/08/2022	10/01/2052
444859-BE-1	HUMANA INC			1,2	2.C FE	5,996,900	90.8770	6,361,387	7,000,000	6,000,429	0	3,529	0	0	4.950	6.149	AO	86,625	0	11/03/2022	10/01/2044
448055-AD-5	CENOVUS ENERGY INC		C	1	2.C FE	5,172,776	102.9938	5,322,719	5,168,000	5,172,996	0	220	0	0	6.800	6.789	MS	103,475	0	11/01/2022	09/15/2037
44855#-BF-6	Hy-Vee Inc. Sr Nts				2.B	13,000,000	96.9312	12,601,060	13,000,000	13,000,000	0	0	0	0	4.170	4.170	MJSD	24,093	542,100	11/05/2018	12/15/2025
44929@-AF-1	ICRE REIT HOLDINGS SER A SR NTS TRANCHE				2.B	10,000,000	96.9770	9,697,700	10,000,000	10,000,000	0	0	0	0	4.380	4.379	MN	43,800	443,000	11/25/2013	11/25/2026
44929@-AL-8	ICRE REIT HOLDINGS SR UNSEC NTS SER B D				2.B	15,000,000	90.7500	13,612,500	15,000,000	15,000,000	0	0	0	0	3.910	3.910	JJ	286,733	594,000	01/05/2016	01/05/2031
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC			1	2.B FE	8,039,430	106.7247	7,470,726	7,000,000	7,419,836	0	(69,184)	0	0	7.300	5.906	JJ	235,628	511,000	12/06/2010	01/15/2028
45005*-AD-2	IRG Industrial				2.C FE	1,000,000	91.4810	914,810	1,000,000	1,000,000	0	0	0	0	3.850	3.849	MS	12,619	22,351	02/04/2022	03/03/2026
45005*-AE-0	IRG Industrial				2.C FE	3,997,896	87.9030	3,516,120	4,000,000	3,998,167	0	271	0	0	4.250	4.260	MS	55,722	96,121	03/14/2022	03/03/2028
45005*-AF-7	IRG Industrial				2.C FE	9,990,696	81.8430	8,184,300	10,000,000	9,991,393	0	697	0	0	4.350	4.362	MS	142,583	234,296	03/14/2022	03/03/2032
450319-B#-4	ITC MIDWEST LLC 1ST MTG BNDS SER G				1.F	8,000,000	72.2060	5,776,480	8,000,000	8,000,000	0	0	0	0	3.830	3.830	AO	71,493	306,400	04/07/2015	04/07/2055
450319-C#-3	ITC Midwest LLC Notes due 2051				1.F	3,000,000	63.4440	1,903,320	3,000,000	3,000,000	0	0	0	0	3.130	3.130	JJ	43,298	93,900	07/15/2020	07/15/2051
450319-D@-4	ITC MIDWEST LLC				1.F IF	1,000,000	85.9620	859,620	1,000,000	1,000,000	0	0	0	0	4.530	4.530	AO	9,941	0	10/12/2022	10/12/2052
45032@-AA-3	ITC GREAT PLAINS LLC 1ST MTG BNDS SER A				1.F	7,000,000	80.0480	5,603,360	7,000,000	7,000,000	0	0	0	0	4.160	4.160	MN	28,311	291,200	11/26/2014	11/26/2044
450636-A#-2	ITR CONCESSION COMPANY LLC SR SECD NT				2.B FE	10,000,000	96.1240	9,612,400	10,000,000	10,000,000	0	0	0	0	3.540	3.539	AO	71,783	354,000	10/18/2017	10/18/2024
450636-B*-5	ITR CONCESSION COMPANY LLC SR SECD NT				2.B FE	7,000,000	92.1740	6,452,180	7,000,000	7,000,000	0	0	0	0	3.760	3.759	AO	53,371	263,200	10/18/2017	10/18/2027
450636-B@-3	ITR CONCESSION COMPANY LLC SR SECD NT				2.B FE	8,000,000	90.0140	7,201,120	8,000,000	8,000,000	0	0	0	0	3.860	3.860	AO	62,618	308,800	10/18/2017	10/18/2029
450636-D*-3	ITR Concession Company Nts due 2034				2.B FE	10,000,000	79.2870	7,928,700	10,000,000	10,000,000	0	0	0	0	3.350	3.350	AO	67,931	335,000	12/10/2019	12/10/2034
450636-D@-1	ITR Concession Company Nts due 2039				2.B FE	15,000,000	77.3220	11,598,300	15,000,000	15,000,000	0	0	0	0	3.590	3.590	AO	109,196	538,500	12/10/2019	12/10/2039
450636-E@-0	ITR CONCESSION				2.B FE	2,000,000	78.5850	1,571,700	2,000,000	2,000,000	0	0	0	0	3.910	3.910	MS	23,026	39,100	03/15/2022	03/17/2042
45138L-AT-0	IDAHO POWER CO			1	1.F FE	6,313,958	103.7255	4,994,383	4,815,000	5,933,810	0	(53,968)	0	0	6.250	4.134	AO	63,531	300,938	11/14/2014	10/15/2037
45138L-BF-9	IDAHO POWER CO			1,2	1.G FE	6,974,100	80.9664	5,667,647	7,000,000	6,976,297	0	521	0	0	4.200	4.222	MS	98,000	294,000	03/13/2018	03/01/2048
452308-AM-1	ILLINOIS TOOL WORKS INC			1,2	1.E FE	3,744,000	97.0304	3,104,971	3,200,000	3,631,915	0	(16,152)	0	0	4.875	3.838	MS	45,933	156,000	01/30/2015	09/15/2041
452308-AQ-2	ILLINOIS TOOL WORKS INC	LS		1,2	1.E FE	2,399,240	97.0304	1,940,607	2,000,000	2,315,353	0	(11,990)	0	0	4.875	3.679	MS	28,708	97,500	01/27/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC	LS		1,2	1.E FE	7,116,568	85.5639	6,321,459	7,388,000	7,174,250	0	5,693	0	0	3.900	4.099	MS	96,044	288,132	09/25/2019	09/01/2042
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD		C		2.C FE	500,000	85.7979	428,990	500,000	500,000	0	0	0	0	3.570	3.570	JJ	7,933	8,925	01/13/2022	01/21/2032
45517J-AA-7	INDIANA UNIVERSITY FOUNDATION INC			1,2	1.A FE	2,500,000	64.7215	1,618,038	2,500,000	2,500,000	0	0	0	0	2.820	2.820	AO	17,625	68,150	10/06/2021	10/01/2051
455434-BU-3	INDIANAPOLIS POWER & LIGHT CO			1,2	1.F FE	23,014,430	88.1049	19,383,067	22,000,000	22,944,652	0	(22,233)	0	0	4.875	4.575	MN	178,750	1,072,500	09/25/2019	11/01/2048
45580K-AK-4	INDUSTRIAL AND COMMERCIAL BANK OF CHINA			1	1.F FE	278,725	95.0472	237,618	250,000	271,893	0	(4,301)	0	0	3.538	1.652	MN	1,302	8,845	05/25/2021	11/08/2027
45662N-A#-0	INFINEON TECHNOLOGIES AG SER C SR NT		C		2.C YE	13,000,000	92.7860	12,062,180	13,000,000	13,000,000	0	0	0	0	4.300	4.299	AO	133,539	559,000	04/05/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES AG SER B SR NT		C		2.B	3,000,000	94.9820	2,849,460	3,000,000	3,000,000	0	0	0	0	4.100	4.099	AO	29,383	123,000	04/05/2016	04/05/2026
456829-AC-4	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C		C	1,2	2.B FE	765,502	75.2500	602,000	800,000	766,137	0	502	0	0	4.750	5.032	JJ	17,522	29,300	02/10/2022	01/15/2051
456873-AC-2	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	7,031,010	84.6681	5,926,764	7,000,000	7,026,772	0	(725)	0	0	4.650	4.622	MN	54,250	325,500	12/02/2014	11/01/2044
458140-AK-6	INTEL CORP	LS		1	1.E FE	9,017,541	92.8119	8,086,701	8,713,000	8,965,869	0	(8,396)	0	0	4.800	4.568	AO	104,556	418,224	12/16/2015	10/01/2041
458140-AU-4	INTEL CORP			1,2	1.E FE	4,669,300	93.3791	4,668,955	5,000,000	4,842,956	0	42,946	0	0	2.600	3.595	MN	15,167	130,000	09/20/2018	05/19/2026
458140-BV-1	INTEL CORP			1,2	1.E FE	6,993,630	70.1183	4,908,284	7,000,000	6,993,992	0	270	0	0	2.800	2.806	FA	75,678	196,000	08/10/2021	08/12/2041
458140-BX-7	INTEL CORP	LS		1,2	1.E FE	8,773,813	63.2807	5,537,061	8,750,000	8,773,547	0	(293)	0	0	3.200	3.188	FA	108,111	280,000	10/05/2021	08/12/2061
458140-CC-2	INTEL CORP			1,2	1.E FE	762,953	88.4250	663,187	750,000	762,912	0	(40)	0	0	5.050	4.950	FA	15,360	0	08/04/2022	08/05/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45846A-AA-8	INTERCHILE SA		C	1	2.A FE	871,980	84.2500	716,125	850,000	871,557	0	(293)	0	0	4.500	4.354	JD	19,231	19,125	07/26/2021	06/30/2056
45853N-AA-0	INTERCONNECTION ELECTRIC SA ESP		C	1,2	2.B FE	490,000	83.7500	410,375	490,000	490,000	0	0	0	0	3.825	3.825	MN	1,822	18,743	11/18/2021	11/26/2033
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	LS		1,2	1.G FE	16,993,760	84.2000	14,314,000	17,000,000	16,994,963	0	23	0	0	4.250	4.251	MS	200,694	722,500	08/24/2018	09/21/2048
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC	LS		1,2	1.G FE	11,878,080	63.2363	7,588,356	12,000,000	11,882,125	0	1,652	0	0	3.000	3.044	MS	106,000	360,000	08/17/2020	09/15/2060
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC	LS		1,2	1.G FE	2,958,300	93.3306	2,799,918	3,000,000	2,958,793	0	493	0	0	4.950	5.040	JD	6,600	83,325	05/12/2022	06/15/2052
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	993,280	94.9059	949,059	1,000,000	993,356	0	76	0	0	5.200	5.240	JD	2,311	29,178	05/12/2022	06/15/2062
45868C-A*-0	INTERFOR CORPORATION SR SEC NT		C		2.C	3,939,241	98.6567	3,880,505	3,933,341	3,933,689	0	(349)	0	0	4.020	4.001	MJSD	2,196	158,120	12/17/2014	06/26/2023
458830-E@-1	INTERMOUNTAIN GAS COMPANY SR NT				2.A	10,000,000	76.8310	7,683,100	10,000,000	10,000,000	0	0	0	0	4.000	4.000	MN	57,778	400,000	11/09/2016	11/09/2046
458830-F#-8	INTERMOUNTN GAS				2.A	2,250,000	83.7190	1,883,678	2,250,000	2,250,000	0	0	0	0	4.600	4.600	JD	4,600	51,750	06/15/2022	06/15/2052
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	3,219,534	101.7893	2,748,311	2,700,000	3,106,803	0	(16,033)	0	0	5.600	4.334	MN	13,020	151,200	10/28/2014	11/30/2039
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP	LS		1	1.G FE	5,275,037	86.7009	4,595,145	5,300,000	5,278,178	0	913	0	0	4.150	4.185	MN	13,842	219,950	05/08/2019	05/15/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP	LS		1	1.G FE	3,450,335	83.5519	2,924,317	3,500,000	3,453,528	0	930	0	0	4.250	4.335	MN	19,007	148,750	05/08/2019	05/15/2049
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CORP	LS		1,2	1.G FE	4,958,550	65.5223	3,276,115	5,000,000	4,960,935	0	911	0	0	2.950	2.992	MN	18,847	147,500	04/30/2020	05/15/2050
45953E-A*-2	INTERNATIONAL FOREST PRODUCTS LTD SR SEC		C		2.C	1,485,561	98.8027	1,465,576	1,483,336	1,483,447	0	(111)	0	0	4.330	4.314	MJSD	892	64,228	06/26/2013	06/26/2023
460146-CF-8	INTERNATIONAL PAPER CO			1	2.B FE	9,286,560	110.6439	7,732,904	6,989,000	8,891,316	0	(71,185)	0	0	7.300	4.908	MN	65,192	510,197	09/19/2016	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	5,673,498	86.8520	5,341,397	6,150,000	5,735,012	0	10,168	0	0	4.800	5.332	JD	13,120	295,200	12/22/2015	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	2,457,675	94.6657	2,366,642	2,500,000	2,468,275	0	1,735	0	0	5.000	5.137	MS	36,806	125,000	02/19/2016	09/15/2035
460146-CN-1	INTERNATIONAL PAPER CO			1,2	2.B FE	4,281,040	90.9958	3,639,831	4,000,000	4,246,714	0	(5,910)	0	0	5.150	4.707	MN	26,322	206,000	05/04/2016	05/15/2046
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC	LS		1,2	2.B FE	16,529,030	91.9918	13,881,570	15,090,000	16,461,549	0	(30,837)	0	0	5.400	4.757	AO	203,715	814,860	09/09/2020	10/01/2048
46124J-A*-3	INVENTRUST PROP				2.C PL	27,000,000	94.0000	25,380,000	27,000,000	27,000,000	0	0	0	0	5.070	5.069	FA	532,350	0	08/11/2022	08/11/2029
46128M-AN-1	INVERSIONES CMPC SA		C	1,2	2.C FE	534,200	90.5000	452,500	500,000	528,302	0	(3,719)	0	0	3.850	2.924	JJ	8,983	19,250	05/24/2021	01/13/2030
46132F-AC-4	INVESCO FINANCE PLC		C	1	2.A FE	15,815,403	92.3309	13,247,643	14,348,000	15,593,378	0	(34,618)	0	0	5.375	4.716	MN	66,409	771,205	08/30/2017	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC		C	1	2.A FE	8,262,200	95.9425	7,675,399	8,000,000	8,130,045	0	(40,316)	0	0	3.750	3.183	JJ	138,333	300,000	07/15/2019	01/15/2026
462270-D@-5	IOWA-AMERICAN WATER CO				1.G	3,700,000	107.5660	3,979,942	3,700,000	3,700,000	0	0	0	0	7.830	7.828	FA	120,713	289,710	06/21/1996	08/01/2026
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD SR SEC NTS				1.D PL	13,336,000	96.0070	12,803,494	13,336,000	13,336,000	0	0	0	0	4.530	4.529	JJ	256,751	611,628	02/02/2016	01/28/2028
46270B-AA-9	IRET Properties Nts due 2029				2.C	20,000,000	85.9264	17,185,278	20,000,000	20,000,000	0	0	0	0	3.840	3.840	MJSD	38,400	768,000	09/13/2019	09/13/2029
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM LP				2.A FE	1,326,567	97.1097	1,268,138	1,305,882	1,315,849	0	(2,075)	0	0	6.100	5.730	AO	13,498	79,659	04/16/2009	10/31/2027
46361*-AB-2	IRVINE COMPANY LLC & IRVINE LAND CO LLC				1.E PL	10,000,000	96.5700	9,657,000	10,000,000	10,000,000	0	0	0	0	3.810	3.809	JD	191,558	190,500	06/10/2014	06/30/2026
46361*-AS-5	IRVINE COMPANY LLC & IRVINE LAND CO LLC				1.E PL	13,000,000	92.9570	12,084,410	13,000,000	13,000,000	0	0	0	0	3.750	3.749	MS	162,500	487,500	07/16/2014	09/01/2029
465077-AL-9	ISRAEL ELECTRIC CORP LTD		D	1	2.A FE	3,304,772	94.0207	2,778,312	2,955,000	3,240,315	0	(46,641)	0	0	4.250	2.402	FA	47,793	141,631	02/10/2022	08/14/2028
46590X-AB-2	JBS USA LUX SA			1,2	2.C FE	220,000	95.1250	190,250	200,000	215,016	0	(4,463)	0	0	5.500	2.993	JJ	5,072	11,200	11/16/2021	01/15/2030
46590X-AH-9	JBS USA LUX SA			1,2	2.C FE	1,287,028	95.0000	1,254,000	1,320,000	1,287,623	0	595	0	0	5.750	6.072	AO	40,058	0	11/21/2022	04/01/2033
46590X-AT-3	JBS USA LUX SA			1,2	2.C FE	1,130,628	81.5000	896,500	1,100,000	1,124,457	0	(4,198)	0	0	3.625	3.453	JJ	18,387	43,748	09/08/2021	01/15/2032
46647P-AA-4	JPMORGAN CHASE & CO	LS		1,2,5	1.F FE	17,450,130	82.3498	14,822,967	18,000,000	17,477,429	0	9,026	0	0	4.260	4.441	FA	274,770	766,800	12/03/2018	02/22/2048
46647P-CE-4	JPMORGAN CHASE & CO	LS		1,2,5	1.E FE	5,986,855	68.4333	3,763,830	5,500,000	5,972,506	0	(10,694)	0	0	3.328	2.882	AO	35,083	183,040	09/09/2021	04/22/2052
46647P-CU-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	5,000,000	81.5542	4,077,712	5,000,000	5,000,000	0	0	0	0	2.963	2.963	JJ	64,198	74,075	01/18/2022	01/25/2033
46647P-DH-6	JPMORGAN CHASE & CO	LS		1,2,5	1.E FE	3,000,000	95.6683	2,870,050	3,000,000	3,000,000	0	0	0	0	4.912	4.913	JJ	63,856	0	07/18/2022	07/25/2033
46647P-DK-9	JPMORGAN CHASE & CO	LS		1,2,5	1.G FE	9,932,750	98.3340	9,833,405	10,000,000	9,933,258	0	508	0	0	5.717	5.802	MS	169,922	0	09/15/2022	09/14/2033
46653K-AB-4	JAB HOLDINGS BV		C	1,2	2.A FE	6,025,890	59.1644	3,549,863	6,000,000	6,025,064	0	(524)	0	0	3.750	3.725	MN	20,625	225,000	05/26/2021	05/28/2051
46659*-AB-3	JM FAMILY ENTERPRISES INC SR NT SER B				2.B	10,000,000	92.1330	9,213,300	10,000,000	10,000,000	0	0	0	0	3.540	3.540	MN	59,000	354,000	11/01/2017	11/01/2027
46659*-AC-1	JM FAMILY ENTERPRISES INC SR NT SER C				2.B	15,000,000	90.0660	13,509,900	15,000,000	15,000,000	0	0	0	0	3.640	3.640	MN	91,000	546,000	11/01/2017	11/01/2029
46659*-AE-7	JM Family Enterprises, Inc. Sr Nts				2.B	7,000,000	95.5160	6,686,120	7,000,000	7,000,000	0	0	0	0	4.650	4.650	JJ	150,092	325,500	01/15/2019	01/15/2031
46659*-AH-0	JM Family Enterprises, Inc. Nts due 2035				2.B	20,000,000	78.9220	15,784,400	20,000,000	20,000,000	0	0	0	0	3.490	3.490	FA	246,239	698,000	02/24/2020	02/24/2035
46671@-AA-7	JRD Holdings Secured Trust Nts Due 2041				2.B	9,998,706	75.2340	7,522,426	9,998,706	9,998,706	0	0	0	0	3.620	3.620	MON	16,087	361,952	01/27/2021	01/15/2041
46817M-AL-1	JACKSON FINANCIAL INC	LS		1,2	2.B FE	2,964,200	76.9061	3,076,245	4,000,000	2,979,089	0	14,889	0	0	3.125	7.035	MN	13,194	62,500	10/26/2022	11/23/2031

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
46817M-AN-7	JACKSON FINANCIAL INC			1,2	2.B FE	9,403,290	63.9174	6,072,154	9,500,000	9,405,600	0	2,129	0	0	4.000	4.059	MN	40,111	380,000	11/17/2021	11/23/2051
46817M-AS-6	JACKSON FINANCIAL INC	LS		1,2	2.B FE	4,999,250	93.5227	4,676,137	5,000,000	4,999,283	0	33	0	0	5.670	5.672	JD	18,113	141,750	06/02/2022	06/08/2032
468223-AW-2	JACKSON LABORATORY			1,2	1.E FE	5,500,000	69.8699	3,842,843	5,500,000	5,500,000	0	0	0	0	3.468	3.468	JJ	95,370	190,740	03/09/2021	07/01/2051
470320-AJ-0	JAMES CAMPBELL COMPANY LLC SR NTS SER 20				2.A	5,000,000	95.8230	4,791,150	5,000,000	5,000,000	0	0	0	0	4.630	4.631	JD	643	231,500	09/26/2014	09/30/2027
47215P-AE-6	JD.COM INC		C	1,2	2.A FE	2,104,787	87.6497	1,744,229	1,990,000	2,086,617	0	(12,884)	0	0	3.375	2.589	JJ	31,156	67,163	01/05/2022	01/14/2030
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	1,882,820	81.2376	1,624,751	2,000,000	1,896,939	0	2,562	0	0	3.837	4.185	MN	9,806	76,740	12/16/2016	05/15/2046
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	LS	C	1	2.B FE	2,808,106	104.4312	2,390,430	2,289,000	2,686,618	0	(22,421)	0	0	6.000	4.251	JJ	63,329	137,340	12/28/2016	01/15/2036
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	5,191,119	87.0961	4,790,288	5,500,000	5,226,116	0	6,621	0	0	4.625	4.999	JJ	126,481	254,375	12/28/2016	07/02/2044
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	4,254,169	83.5779	3,507,765	4,197,000	4,251,957	0	(420)	0	0	4.950	4.876	JJ	103,299	207,752	12/28/2016	07/02/2064
48021P-A@-7	JONES LANG LASALLE FINANCE BV EURO SER B		B		2.A	11,265,000	84.4207	9,034,702	10,702,000	10,702,000	0	0	0	(666,000)	2.210	2.210	MN	30,221	229,387	06/27/2017	06/27/2029
48121@-AB-7	JRD HOLDINGS INC SR NTS SRS 2012 B				2.B PL	5,000,006	98.0110	4,900,556	5,000,006	5,000,006	0	0	0	0	4.650	4.647	AO	39,396	255,750	04/30/2012	04/30/2027
48121@-AD-3	JRD HOLDINGS INC SER 2014B SR NT				2.B PL	570,858	98.6450	563,123	570,858	570,858	0	0	0	0	4.130	4.123	MS	6,156	29,450	03/27/2014	03/27/2024
48121@-AE-1	JETRO HOLDINGS, LLC				2.B PL	10,000,000	100.3140	10,031,400	10,000,000	10,000,000	0	0	0	0	3.626	3.676	JAJO	68,491	247,544	04/25/2018	04/25/2025
48121@-AJ-0	JRD Holdings LLC Nts due 2032				2.B PL	15,500,000	74.5830	11,560,365	15,500,000	15,500,000	0	0	0	0	2.730	2.730	MN	50,543	423,150	11/18/2020	11/18/2032
48121@-AQ-4	JRD HOLDINGS LLC				2.B PL	2,000,000	73.1350	1,462,700	2,000,000	2,000,000	0	0	0	0	2.980	2.980	AO	12,748	59,600	10/14/2021	10/14/2036
48126B-AA-1	JPMORGAN CHASE & CO				1.F FE	3,697,240	98.5918	3,943,672	4,000,000	3,699,683	0	2,443	0	0	5.400	6.071	JJ	105,000	0	09/29/2022	01/06/2042
48126P-AA-0	NK KAZMUNAYGAZ AO		C	1,2	2.C FE	260,625	74.2500	185,625	250,000	259,344	0	(808)	0	0	3.500	3.055	AO	1,872	8,750	05/24/2021	04/14/2033
482480-AF-7	KLA CORP			1,2	1.G FE	27,264,432	99.4835	23,924,793	24,049,000	26,457,103	0	(157,008)	0	0	5.650	4.522	MN	226,461	1,358,769	11/06/2017	11/01/2034
482480-AH-3	KLA CORP	LS		1,2	1.G FE	4,963,900	93.8614	4,693,068	5,000,000	4,966,030	0	614	0	0	5.000	5.047	MS	73,611	250,000	03/13/2019	03/15/2049
482480-AJ-9	KLA CORP	LS		1,2	1.G FE	8,046,670	73.0611	5,844,888	8,000,000	8,045,801	0	(951)	0	0	3.300	3.268	MS	88,000	264,000	01/19/2022	03/01/2050
482480-AL-4	KLA CORP	LS		1,2	1.G FE	4,997,050	98.1354	4,906,769	5,000,000	4,997,332	0	282	0	0	4.650	4.657	JJ	121,417	0	06/21/2022	07/15/2032
482480-AN-0	KLA CORP	LS		1,2	1.G FE	3,494,610	96.7452	3,386,082	3,500,000	3,494,779	0	169	0	0	5.250	5.259	JJ	95,958	0	06/21/2022	07/15/2062
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	LS		1,2	1.F FE	11,806,178	67.3629	7,915,145	11,750,000	11,803,748	0	(1,454)	0	0	3.500	3.472	FA	143,938	411,250	12/03/2020	08/25/2050
48255G-AA-3	KKR GROUP FINANCE CO XII LLC	LS		1,2	1.F FE	3,985,880	93.6765	3,747,060	4,000,000	3,986,577	0	697	0	0	4.850	4.895	MN	23,711	97,000	05/10/2022	05/17/2032
48266X-AE-5	KSA SUKUK LTD		C		1.F FE	1,488,435	85.5165	1,282,748	1,500,000	1,489,675	0	1,104	0	0	2.250	2.341	MN	4,125	33,750	11/09/2021	05/17/2031
48268@-AL-8	KPMG LLP SR NTS				1.E	18,767,977	90.4800	16,919,760	18,700,000	18,739,201	0	(4,412)	0	0	3.860	3.828	JD	2,005	721,820	12/10/2015	07/15/2030
48268@-AM-6	KPMG LLP SER 2016-A SR NTS				1.E	4,000,000	93.6850	3,747,400	4,000,000	4,000,000	0	0	0	0	3.240	3.240	JD	360	129,600	06/08/2016	06/30/2026
48268@-AN-4	KPMG LLP SER 2016-B SR NTS				1.E	4,000,000	90.5430	3,621,720	4,000,000	4,000,000	0	0	0	0	3.410	3.410	JD	379	136,400	10/26/2016	06/30/2028
48268@-AQ-7	KPMG LLP SER 2017-B SR NT				1.E	7,000,000	86.9570	6,086,990	7,000,000	7,000,000	0	0	0	0	3.920	3.919	JD	137,962	137,200	10/30/2017	10/30/2033
48268@-AS-3	KPMG LLP SER 2018-B SR NT				1.E	8,000,000	89.6400	7,171,200	8,000,000	8,000,000	0	0	0	0	4.080	4.080	JD	907	326,400	02/05/2018	01/30/2032
48268@-AV-6	KPMG LLP Nts due 2034				1.E	7,000,000	80.2050	5,614,350	7,000,000	7,000,000	0	0	0	0	3.510	3.511	JD	683	245,700	11/25/2019	12/30/2034
48268@-AX-2	KPMG LLP Nts due 2027				1.E	5,000,000	96.5620	4,828,100	5,000,000	5,000,000	0	0	0	0	4.150	4.151	JD	576	207,500	04/15/2020	04/15/2027
48275*-AA-5	Sara Lee Frozen Bakery, LLC Secured Nts				5.C	3,097,466	100.3110	3,209,952	3,200,000	3,140,411	0	12,652	0	0	13.480	14.326	MON	1,198	346,795	10/17/2018	07/30/2026
485134-BQ-2	EVERGY METRO INC			1,2	1.F FE	3,855,116	81.6754	2,531,938	3,100,000	3,810,787	0	(20,400)	0	0	4.200	2.870	JD	5,787	130,200	10/13/2020	06/15/2047
485134-BS-8	EVERGY METRO INC			1,2	1.F FE	8,220,863	80.6349	6,652,383	8,250,000	8,222,899	0	550	0	0	4.125	4.145	AO	85,078	340,313	04/16/2019	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN			1,2	2.B FE	14,650,560	82.6885	11,989,835	14,500,000	14,614,839	0	(4,477)	0	0	4.300	4.235	MN	79,669	623,500	09/05/2018	05/15/2043
485260-BJ-1	EVERGY KANSAS SOUTH INC			1	1.F FE	2,825,910	106.5318	3,195,955	3,000,000	2,870,709	0	4,782	0	0	6.530	6.999	JD	8,707	195,900	02/06/2009	12/15/2037
486606-M#-0	Kayne Anderson Energy Infrastructure Fun				1.A FE	3,000,000	90.9970	2,729,910	3,000,000	3,000,000	0	0	0	0	1.810	1.810	JD	1,810	54,300	05/11/2021	06/19/2025
486606-M@-2	Kayne Anderson Energy Infrastructure Fun				1.A FE	6,000,000	102.4410	6,146,460	6,000,000	6,000,000	0	0	0	0	4.777	4.846	MJSD	12,973	177,746	05/11/2021	06/19/2026
486606-N@-1	KAYNE ANDRSN EIF				1.A FE	4,000,000	96.7790	3,871,160	4,000,000	4,000,000	0	0	0	0	4.670	4.671	JD	6,227	71,088	08/02/2022	08/02/2034
48666*-AB-0	KCP&L GREATER MISSOURI OP CO SER C SR NT				2.B YE	10,000,000	86.2700	8,627,000	10,000,000	10,000,000	0	0	0	0	4.060	4.060	FA	152,250	406,000	08/16/2013	08/15/2033
48666*-AC-8	KCP&L GREATER MISSOURI OP CO SER B SR NT				2.B	15,274,350	83.5340	12,530,100	15,000,000	15,236,717	0	(6,946)	0	0	4.740	4.619	FA	268,600	711,000	11/15/2016	08/15/2043
48667Q-AP-0	NK KAZMUNAYGAZ AO		C		2.C FE	306,850	78.2500	195,625	250,000	304,856	0	(1,264)	0	0	5.750	4.287	AO	2,875	14,375	05/24/2021	04/19/2047
487836-AT-5	KELLOGG CO			1	2.B FE	20,418,092	114.2421	17,592,137	15,399,000	18,316,971	0	(285,059)	0	0	7.450	4.653	AO	286,806	1,147,226	01/08/2016	04/01/2031
48837@-AB-2	KEMIN INDUSTRIES INC SR NTS				2.C	787,894	99.2099	781,278	787,500	787,541	0	(77)	0	0	4.540	4.528	MJSD	2,384	41,337	01/31/2014	12/07/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48837@-AD-8	Kemin Industries Inc. Sr Notes				2.C	10,248,203	95.8091	9,818,712	10,248,203	10,248,203	0	0	0	0	4.640	4.639	MJSD	31,701	500,811	10/15/2018	09/07/2034
48855K-AA-8	KENBOURNE INVEST SA		C	1,2	4.A FE	319,050	94.7500	284,250	300,000	309,299	0	(5,661)	0	0	6.875	3.349	MN	2,005	20,625	05/24/2021	11/26/2024
49063*-AA-9	KENT NUTRITION GROUP INC SR UNSEC NTS				2.C	14,857,425	93.2070	13,841,236	14,850,000	14,853,821	0	(552)	0	0	4.360	4.355	MJSD	28,776	647,460	12/15/2016	12/15/2029
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES UNLIMITED		C	1,2	2.A FE	4,944,320	99.0454	5,289,022	5,340,000	5,326,625	0	48,636	0	0	3.200	4.150	AO	38,923	170,880	11/22/2013	04/09/2023
49326E-EN-9	KEYCORP	LS		1,2,5	2.A FE	2,000,000	94.7716	1,895,433	2,000,000	2,000,000	0	0	0	0	4.789	4.790	JD	7,982	50,018	05/16/2022	06/01/2033
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	LS		1,2	2.B FE	4,995,700	87.0384	4,351,921	5,000,000	4,996,660	0	435	0	0	3.000	3.011	AO	25,417	150,000	10/07/2019	10/30/2029
49427R-C*-1	Kilroy Realty, L.P. Nts due 2031				2.B	10,000,000	91.4700	9,147,000	10,000,000	10,000,000	0	0	0	0	4.270	4.271	AO	86,586	427,000	04/28/2020	01/31/2031
494368-BC-6	KIMBERLY-CLARK CORP			1	1.F FE	2,763,380	115.0319	2,300,638	2,000,000	2,565,645	0	(28,005)	0	0	6.625	4.040	FA	55,208	132,500	11/14/2014	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	5,673,000	100.7775	5,038,873	5,000,000	5,552,987	0	(19,537)	0	0	5.300	4.409	MS	88,333	265,000	12/23/2015	03/01/2041
494386-AD-7	KIMBERLY-CLARK DE MEXICO SAB DE CV		C	1,2	1.G FE	1,129,454	80.5176	938,030	1,165,000	1,131,701	0	2,195	0	0	2.431	2.792	JJ	14,161	22,730	04/26/2022	07/01/2031
49446R-AQ-2	KIMCO REALTY CORP			1,2	2.A FE	3,191,325	73.7526	3,134,485	4,250,000	3,196,225	0	4,900	0	0	4.125	6.111	JD	14,609	87,656	10/05/2022	12/01/2046
49446R-AT-6	KIMCO REALTY CORP			1,2	2.A FE	1,725,566	77.5431	1,803,652	2,326,000	1,727,303	0	1,737	0	0	4.450	6.572	MS	34,502	0	10/31/2022	09/01/2047
49446R-AV-1	KIMCO REALTY CORP			1,2	2.A FE	3,373,359	68.7652	2,203,926	3,205,000	3,367,052	0	(3,772)	0	0	3.700	3.407	AO	29,646	118,585	04/15/2021	10/01/2049
49446R-BA-6	KIMCO REALTY CORP	LS		1,2	2.A FE	4,971,500	91.7784	4,588,920	5,000,000	4,972,143	0	643	0	0	4.600	4.670	FA	81,139	0	08/10/2022	02/01/2033
494550-BD-7	KINDER MORGAN ENERGY PARTNERS LP	LS		1	2.B FE	5,743,400	101.2876	5,064,380	5,000,000	5,632,130	0	(23,066)	0	0	6.500	5.344	MS	108,333	325,000	07/19/2017	09/01/2039
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	1,089,609	92.2241	960,975	1,042,000	1,083,524	0	(1,281)	0	0	5.625	5.286	MS	19,538	58,613	07/19/2017	09/01/2041
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	2,520,900	90.9963	2,729,888	3,000,000	2,523,509	0	2,609	0	0	5.500	6.943	MS	55,000	0	09/29/2022	03/01/2044
49456B-AH-4	KINDER MORGAN INC	LS		1,2	2.B FE	7,788,785	91.5679	5,951,915	6,500,000	7,693,838	0	(32,477)	0	0	5.550	4.253	JD	30,063	360,750	10/27/2020	06/01/2045
49456B-AJ-0	KINDER MORGAN INC	LS		1,2	2.B FE	2,477,040	85.5881	1,711,763	2,000,000	2,447,229	0	(12,632)	0	0	5.050	3.597	FA	38,156	101,000	07/27/2020	02/15/2046
49456B-AQ-4	KINDER MORGAN INC	LS		1,2	2.B FE	7,164,050	87.2990	6,547,428	7,500,000	7,185,959	0	5,675	0	0	5.200	5.510	MS	130,000	390,000	12/11/2018	03/01/2048
49456B-AS-0	KINDER MORGAN INC	LS		1,2	2.B FE	4,301,825	64.8954	2,920,293	4,500,000	4,310,495	0	3,977	0	0	3.250	3.488	FA	60,938	146,250	10/27/2020	08/01/2050
49456B-AT-8	KINDER MORGAN INC	LS		1,2	2.B FE	10,163,618	69.3922	6,994,734	10,080,000	10,161,813	0	(1,695)	0	0	3.600	3.553	FA	137,088	362,880	10/26/2021	02/15/2051
497266-AC-0	KIRBY CORP			1,2	2.C FE	11,787,280	90.7866	10,894,388	12,000,000	11,871,489	0	21,513	0	0	4.200	4.433	MS	168,000	504,000	11/05/2018	03/01/2028
497266-B*-6	KIRBY CORPORATION SR NTS SER B				2.C	6,345,430	99.4960	6,467,240	6,500,000	6,496,491	0	22,326	0	0	3.290	3.645	FA	73,659	213,850	07/07/2015	02/27/2023
497266-B@-4	KIRBY CORP				2.C Z	7,000,000	79.1820	5,542,740	7,000,000	7,000,000	0	0	0	0	3.460	3.460	JJ	47,767	0	10/20/2022	01/19/2033
500631-AY-2	KOREA ELECTRIC POWER CORP		C		1.C FE	1,119,848	100.7366	1,133,287	1,125,000	1,120,042	0	194	0	0	5.500	5.598	AO	14,609	0	09/29/2022	04/06/2028
50077L-AB-2	KRAFT HEINZ FOODS CO	LS		1,2	2.C FE	19,687,235	81.8555	19,295,806	23,573,000	19,863,623	0	50,646	0	0	4.375	5.583	JD	85,943	875,131	10/31/2022	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2.C FE	15,751,379	92.6865	15,150,542	16,346,000	15,758,987	0	7,607	0	0	5.200	5.477	JJ	391,941	265,096	10/31/2022	07/15/2045
501044-CK-5	KROGER CO			1	2.A FE	7,538,580	109.9656	6,597,936	6,000,000	7,220,024	0	(52,229)	0	0	6.900	4.984	AO	87,400	414,000	12/03/2015	04/15/2038
501044-CS-8	KROGER CO			1,2	2.A FE	4,923,000	99.1531	4,957,655	5,000,000	4,994,618	0	8,936	0	0	3.850	4.038	FA	80,208	192,500	08/13/2013	08/01/2023
501044-CT-6	KROGER CO			1,2	2.A FE	10,006,875	92.5552	8,425,303	9,103,000	9,804,440	0	(34,292)	0	0	5.150	4.504	FA	195,335	306,425	11/01/2022	08/01/2043
50155Q-AK-6	KYNDRYL HOLDINGS INC			1,2	2.B FE	3,996,720	75.2436	3,009,746	4,000,000	3,997,290	0	169	0	0	2.700	2.713	AO	22,800	54,000	10/07/2021	10/15/2028
50155Q-AM-2	KYNDRYL HOLDINGS INC			1,2	2.B FE	4,977,700	60.0496	3,002,479	5,000,000	4,978,692	0	837	0	0	4.100	4.133	AO	43,278	205,000	10/07/2021	10/15/2041
501797-AN-4	BATH & BODY WORKS INC			1	3.B FE	920,000	93.7500	937,500	1,000,000	946,921	0	8,562	0	0	5.250	6.493	FA	21,875	52,500	08/14/2019	02/01/2028
50201P-AA-4	LLPL CAPITAL PTE LTD		C	1	2.C FE	1,878,435	87.0000	1,443,742	1,659,474	1,862,325	0	(12,307)	0	0	6.875	4.800	FA	46,586	102,651	04/27/2022	02/04/2039
50202*-AE-1	LIDL US LLC				2.A IF	10,000,000	92.6370	9,263,700	10,000,000	10,000,000	0	0	0	0	4.850	4.851	MS	163,014	0	08/31/2022	09/01/2037
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC	LS		1,2	2.B FE	5,500,000	64.0249	3,521,371	5,500,000	5,500,000	0	0	0	0	3.797	3.797	JD	104,998	116,019	12/08/2021	12/31/2057
50212@-AB-3	LP 1A REIT INC Nts due 2031				1.G	6,000,000	79.4250	4,765,500	6,000,000	6,000,000	0	0	0	0	2.550	2.550	JJ	73,950	153,000	01/07/2021	01/07/2031
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	LS	C	1	2.B FE	14,260,986	88.3502	12,135,786	13,736,000	14,095,498	0	(25,381)	0	0	5.250	5.009	JJ	332,526	458,640	09/28/2022	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	LS	C	1,2	2.B FE	14,185,765	83.8318	10,898,138	13,000,000	14,079,920	0	(34,315)	0	0	4.875	4.251	MS	186,604	633,750	12/02/2020	03/15/2044
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	2,675,400	71.5497	2,861,987	4,000,000	2,681,952	0	6,552	0	0	3.375	6.540	AO	33,750	0	11/01/2022	10/01/2040
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC	LS		1,2	2.B FE	3,349,728	65.1805	2,085,775	3,200,000	3,346,243	0	(1,856)	0	0	3.800	3.577	AO	30,400	121,600	01/08/2021	10/01/2060
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	2,053,085	86.4145	2,160,363	2,500,000	2,054,716	0	1,631	0	0	4.700	6.190	FA	48,958	0	11/08/2022	02/01/2045
50587K-AB-7	HOLCIM FINANCE US LLC	LS		1,2	2.A FE	19,335,680	81.8145	15,544,755	19,000,000	19,296,730	0	(7,258)	0	0	4.750	4.638	MS	248,188	902,500	11/07/2016	09/22/2046
511546-AB-9	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE	8,243,910	104.3044	9,283,091	8,900,000	8,645,329	0	31,448	0	0	7.125	7.727	AO	158,531	634,125	06/25/2013	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
512807-AT-5	LAM RESEARCH CORP	LS		1,2	1.G FE	10,347,106	95.4248	9,146,471	9,585,000	10,297,562	0	(15,252)	0	0	4.875	4.385	MS	137,585	467,269	07/24/2019	03/15/2049
51512*-AA-2	Landsberg Orora Sr Nts due 2023				2.B PL	3,000,000	98.3100	2,949,300	3,000,000	3,000,000	0	0	0	0	3.260	3.258	JJ	44,825	97,800	07/16/2015	07/16/2023
525015-AC-7	LEHIGH UNIVERSITY			1,2	1.D FE	7,400,000	59.2331	4,383,249	7,400,000	7,400,000	0	0	0	0	2.703	2.703	MN	25,558	200,022	08/13/2020	11/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	4,982,850	65.8484	2,963,179	4,500,000	4,969,400	0	(6,243)	0	0	3.950	3.448	MN	22,713	177,750	10/08/2020	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	2,993,370	90.3171	2,709,512	3,000,000	2,993,478	0	108	0	0	5.500	5.515	JD	7,333	86,625	06/01/2022	06/15/2052
53154*-AC-7	LIBERTY UTILITIES FINANCE GP1 SRS A SR N				2.A FE	20,000,000	96.8860	19,377,200	20,000,000	20,000,000	0	0	0	0	4.890	4.889	JJ	410,217	978,000	07/31/2012	07/30/2027
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1 SER E-6 SR				2.A FE	18,000,000	84.5220	15,213,960	18,000,000	18,000,000	0	0	0	0	4.890	4.890	AO	149,145	880,200	03/24/2017	04/30/2047
53359#-AC-6	LINCOLN ELECTRIC HOLDINGS INC SR NTS SER				2.A	2,000,000	86.2580	1,725,160	2,000,000	2,000,000	0	0	0	0	3.610	3.610	AO	18,050	72,200	04/01/2015	04/01/2035
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS INC SR UNSEC N				2.A	7,000,000	77.7970	5,445,790	7,000,000	7,000,000	0	0	0	0	3.520	3.520	AO	48,596	246,400	10/20/2016	10/20/2041
534187-BJ-7	LINCOLN NATIONAL CORP	LS		1,2	2.A FE	4,994,800	83.0295	4,151,477	5,000,000	4,996,298	0	525	0	0	3.050	3.062	JJ	70,319	152,500	08/12/2019	01/15/2030
53567@-AA-0	LINEAGE LOGISTIC 2.22 08/20/2				2.B PL	8,500,000	87.8370	7,466,145	8,500,000	8,500,000	0	0	0	0	2.220	2.220	FA	68,666	188,700	08/20/2021	08/20/2026
53621@-AK-2	LION INDUSTRIAL PROPERTIES, LP SR GTD NT				2.A	1,000,000	91.8410	918,410	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MN	4,728	37,000	11/15/2017	11/15/2027
53621@-AL-0	LION INDUSTRIAL PROPERTIES, LP SR GTD NT				2.A	3,000,000	91.6490	2,749,470	3,000,000	3,000,000	0	0	0	0	3.700	3.700	JJ	50,875	111,000	01/16/2018	01/16/2028
53621@-AS-5	Lion Industrial Properties, L.P. Nts due				2.A	5,000,000	79.7700	3,988,500	5,000,000	5,000,000	0	0	0	0	3.250	3.250	AO	34,306	162,500	10/15/2019	10/15/2034
53621@-AT-3	Lion Industrial Properties, L.P. Nts due				2.A	5,000,000	79.5140	3,975,700	5,000,000	5,000,000	0	0	0	0	3.250	3.250	JD	5,417	162,500	12/19/2019	12/19/2034
537008-C*-3	LITTELFUSE INC SR NT SER A				2.C	3,000,000	95.5460	2,866,380	3,000,000	3,000,000	0	0	0	0	3.480	3.479	FA	39,440	104,400	01/16/2018	02/15/2025
537008-C@-1	LITTELFUSE INC SR NT SER B				2.C	3,000,000	89.2450	2,677,350	3,000,000	3,000,000	0	0	0	0	3.780	3.780	FA	42,840	113,400	01/16/2018	02/15/2030
53839@-AE-4	Living Spaces				3.C	13,095,000	83.9870	10,998,096	13,095,000	13,095,000	0	0	0	0	3.770	3.770	JAJO	123,420	318,150	02/09/2022	02/08/2036
53944Y-AS-2	LLOYDS BANKING GROUP PLC	LS	C	2	1.G FE	5,000,000	92.1734	4,608,669	5,000,000	5,000,000	0	0	0	0	3.750	3.749	MS	53,646	93,750	03/11/2022	03/18/2028
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	2,924,769	108.9239	2,363,649	2,170,000	2,715,666	0	(30,033)	0	0	6.150	3.777	MS	44,485	133,455	02/05/2015	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	9,056,550	98.6623	7,399,674	7,500,000	8,721,824	0	(49,204)	0	0	5.500	4.148	MN	52,708	412,500	03/06/2015	11/15/2039
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	17,985,703	87.0325	20,222,877	23,236,000	18,810,236	0	110,232	0	0	4.070	5.641	JD	42,031	945,705	07/24/2014	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	2,994,300	82.2332	2,466,996	3,000,000	2,995,137	0	138	0	0	3.800	3.811	MS	38,000	114,000	11/06/2017	03/01/2045
539830-BY-4	LOCKHEED MARTIN CORP			1,2	1.G FE	495,695	108.2857	541,429	500,000	495,709	0	14	0	0	5.900	5.956	MN	5,490	0	10/19/2022	11/15/2063
54233*-AE-6	LONE STAR TRANSMISSION LLC SR NT SER E				1.F PL	3,000,000	83.3810	2,501,430	3,000,000	3,000,000	0	0	0	0	4.420	4.420	JD	5,893	132,600	07/17/2014	06/15/2044
54233*-AG-1	LONE STAR TRANS				1.F Z	14,000,000	96.5940	13,523,160	14,000,000	14,000,000	0	0	0	0	5.870	5.870	JD	36,524	0	12/15/2022	12/15/2042
54388*-AN-9	LORAM MAINTENANCE OF WAY INC SR UNSEC NT				3.A	7,761,625	94.9229	7,356,525	7,750,000	7,753,816	0	(985)	0	0	3.890	3.870	MJSD	18,423	315,986	02/12/2018	12/07/2027
548661-AK-3	LOWE'S COMPANIES INC				2.A FE	2,457,860	107.4193	2,148,386	2,000,000	2,226,353	0	(31,126)	0	0	6.500	4.395	MS	38,278	130,000	03/27/2014	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC			1	2.A FE	10,136,218	99.5329	8,674,288	8,715,000	9,755,714	0	(60,109)	0	0	5.500	4.277	AO	101,191	479,325	03/01/2016	10/15/2035
548661-CX-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,069,350	88.2455	2,206,137	2,500,000	2,071,704	0	2,354	0	0	4.650	6.183	AO	24,542	0	10/18/2022	04/15/2042
548661-DE-4	LOWE'S COMPANIES INC			1,2	2.A FE	1,115,847	78.0544	853,915	1,094,000	1,113,098	0	(607)	0	0	4.250	4.126	MS	13,690	52,418	05/08/2017	09/15/2044
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,287,950	82.3332	2,058,330	2,500,000	2,290,948	0	2,998	0	0	4.375	4.995	MS	32,205	54,688	06/02/2022	09/15/2045
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	10,182,950	78.7788	7,877,878	10,000,000	10,163,620	0	(4,183)	0	0	4.050	3.942	MN	65,250	405,000	10/06/2017	05/03/2047
548661-DZ-7	LOWE'S COMPANIES INC	LS		1,2	2.A FE	4,245,835	64.0339	2,721,440	4,250,000	4,246,013	0	91	0	0	3.000	3.005	AO	26,917	127,500	10/07/2020	10/15/2050
548661-EE-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,996,820	68.5107	2,055,320	3,000,000	2,996,968	0	119	0	0	2.800	2.807	MS	24,733	82,833	09/13/2021	09/15/2041
548661-EN-3	LOWE'S COMPANIES INC			1,2	2.A FE	3,724,070	96.6992	3,626,219	3,750,000	3,724,177	0	107	0	0	5.800	5.845	MS	68,271	0	09/13/2022	09/15/2062
549498@-AN-9	Luck Stone Corporation Sr Nts				3.A	7,288,136	97.9579	7,139,302	7,288,136	7,288,136	0	0	0	0	4.980	4.978	JAJO	71,582	386,106	10/02/2018	07/20/2033
552081-AM-3	LYONDELLBASELL INDUSTRIES NV			1,2	2.B FE	4,529,600	78.3736	3,918,679	5,000,000	4,558,625	0	5,255	0	0	4.625	5.193	FA	80,295	231,250	11/14/2016	02/26/2055
552676-AV-0	MDC HOLDINGS INC			1,2	2.C FE	12,304,300	56.2745	7,034,310	12,500,000	12,306,998	0	2,053	0	0	3.966	4.045	FA	199,677	495,750	09/28/2021	08/06/2061
55292W-AA-8	MC BRAZIL DOWNSTREAM TRADING SARL		C	1	3.C FE	543,664	83.0000	440,478	530,696	542,264	0	(987)	0	0	7.250	6.861	JD	107	38,475	07/26/2021	06/30/2031
55335@-AC-2	BGO Diversified US Prop Fund Op LP Sr Nt				2.B	8,000,000	90.6380	7,251,040	8,000,000	8,000,000	0	0	0	0	3.760	3.759	JD	1,671	300,800	08/09/2016	06/29/2028
55336V-BT-6	MPLX LP			1,2	2.B FE	2,969,460	82.2526	2,467,578	3,000,000	2,969,822	0	362	0	0	4.950	5.016	MS	44,138	74,250	03/10/2022	03/14/2052
55336V-BU-3	MPLX LP			1,2	2.B FE	1,988,660	94.0804	1,881,608	2,000,000	1,989,057	0	397	0	0	4.950	5.022	MS	38,500	0	08/08/2022	09/01/2032
553530-A#-3	MSC INDUSTRIAL DIRECT CO INC SR UNSEC NT				2.B	14,882,290	99.9006	14,845,224	14,860,000	14,860,146	0	(4,842)	0	0	3.040	3.007	JJ	212,069	451,744	01/12/2018	01/12/2023
55354G-AM-2	MSCI INC	LS		2	3.A FE	2,500,000	82.6980	2,067,450	2,500,000	2,500,000	0	0	0	0	3.625	3.625	MN	15,104	90,625	04/30/2021	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55388R-AA-4	MV24 CAPITAL BV		C	1	3.B FE	322,348	91.5000	274,294	299,775	320,321	0	(1,558)	0	0	6.748	5.464	JD	1,686	20,229	05/24/2021	06/01/2034
55397#-AA-9	MGG INV GROUP 5.000 07/24/40				1.G PL	33,370,413	72.9000	24,327,031	33,370,413	33,370,413	0	0	0	0	5.000	5.000	FMAN	157,583	1,376,084	12/19/2022	07/24/2040
554783-AK-6	WEYERHAEUSER COMPANY LTD		C		2.B FE	5,189,193	106.4552	4,577,572	4,300,000	4,635,717	0	(97,615)	0	0	7.700	4.962	FA	125,082	331,100	07/17/2020	02/15/2026
55608J-BC-1	MACQUARIE GROUP LTD	LS	C	2,5	1.G FE	12,000,000	93.6573	11,238,879	12,000,000	12,000,000	0	0	0	0	4.098	4.100	JD	13,660	368,820	03/21/2022	06/21/2028
55608J-BG-2	MACQUARIE GROUP LTD	LS	C	1,2,5	1.G FE	10,000,000	94.5333	9,453,331	10,000,000	10,000,000	0	0	0	0	5.491	5.493	MN	79,314	137,275	08/02/2022	11/09/2033
557497-AR-5	MADISON GAS AND ELECTRIC CO			1	1.E FE	26,032,100	106.0379	26,509,484	25,000,000	25,869,101	0	(40,592)	0	0	6.247	5.874	MS	459,849	1,561,750	09/05/2018	09/15/2037
557497-F@-8	MADISON GAS & ELECTRIC CO SR NTS SER A				1.E	6,000,000	83.6490	5,018,940	6,000,000	6,000,000	0	0	0	0	4.420	4.420	JJ	122,287	265,200	07/18/2013	07/15/2043
55903V-AG-8	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	7,000,000	90.2813	6,319,690	7,000,000	7,000,000	0	0	0	0	3.755	3.755	MS	77,395	131,425	03/09/2022	03/15/2027
55903V-AJ-2	WARNERMEDIA HOLDINGS INC	LS		1,2	2.C FE	8,010,678	86.6782	6,934,254	8,000,000	8,009,590	0	(1,088)	0	0	4.054	4.032	MS	95,494	162,160	03/10/2022	03/15/2029
55903V-AN-3	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	2,500,000	76.8820	1,922,049	2,500,000	2,500,000	0	0	0	0	5.050	5.050	MS	37,174	63,125	03/09/2022	03/15/2042
55903V-AS-2	WARNERMEDIA HOLDINGS INC	LS		1,2	2.C FE	5,000,000	72.7777	3,638,887	5,000,000	5,000,000	0	0	0	0	5.391	5.391	MS	79,368	134,775	03/09/2022	03/15/2062
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	8,098,945	74.0166	6,537,882	8,833,000	8,196,811	0	18,830	0	0	4.200	4.764	JD	30,916	370,986	05/08/2017	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	3,496,714	87.7011	2,813,451	3,208,000	3,459,523	0	(7,446)	0	0	5.150	4.553	AO	34,878	165,212	06/08/2017	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	988,163	71.8951	790,846	1,100,000	1,002,269	0	2,407	0	0	4.200	4.859	MS	13,603	46,200	05/19/2016	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	13,619,840	75.8329	10,616,613	14,000,000	13,658,492	0	7,966	0	0	4.250	4.417	MS	175,194	595,000	09/05/2018	09/15/2046
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP	LS		1,2	2.A FE	3,648,642	83.1544	2,827,249	3,400,000	3,632,472	0	(4,840)	0	0	4.850	4.402	FA	68,708	164,900	05/23/2019	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP	LS		1,2	2.A FE	2,741,950	73.6994	1,842,485	2,500,000	2,731,490	0	(5,253)	0	0	3.950	3.418	MS	32,917	98,750	12/02/2020	03/01/2050
565130-AA-9	MAPLE GROVE FUNDING TRUST I	LS		1,2	2.A FE	8,000,000	67.4823	5,398,583	8,000,000	8,000,000	0	0	0	0	4.161	4.161	FA	125,755	277,400	10/07/2021	08/15/2051
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	7,241,918	103.3356	6,366,509	6,161,000	7,166,565	0	(36,261)	0	0	6.500	5.069	MS	133,488	319,215	10/27/2022	03/01/2041
56585A-AG-7	MARATHON PETROLEUM CORP	LS		1,2	2.B FE	7,070,840	97.3563	6,814,942	7,000,000	7,021,178	0	(13,828)	0	0	3.625	3.412	MS	74,715	253,750	03/25/2019	09/15/2024
56585A-AH-5	MARATHON PETROLEUM CORP	LS		1,2	2.B FE	9,829,115	83.8617	7,815,909	9,320,000	9,801,869	0	(14,593)	0	0	4.750	4.363	MS	130,351	442,700	02/03/2021	09/15/2044
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	3,593,460	83.8617	2,725,505	3,250,000	3,574,144	0	(9,471)	0	0	4.750	4.045	MS	45,455	154,375	11/24/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP			1,2	2.B FE	2,050,320	84.0554	1,681,108	2,000,000	2,048,318	0	(654)	0	0	5.000	4.849	MS	29,444	100,000	07/29/2019	09/15/2054
56585A-BE-1	MARATHON PETROLEUM CORP	LS		1,2	2.B FE	10,017,934	80.4114	9,378,383	11,663,000	10,123,577	0	27,832	0	0	4.500	5.471	AO	131,209	524,835	12/11/2018	04/01/2048
56633*-AA-5	MARCUM LLP 3.4 08/09/31				2.C YE	25,000,000	79.4130	19,853,250	25,000,000	25,000,000	0	0	0	0	3.400	3.400	FA	335,278	868,750	08/09/2021	08/09/2031
570535-AS-3	MARKEL CORP	LS		1,2	2.B FE	1,987,660	78.6588	1,573,177	2,000,000	1,988,918	0	245	0	0	4.300	4.337	MN	14,333	86,000	10/30/2017	11/01/2047
570535-AT-1	MARKEL CORP			1,2	2.B FE	15,039,100	87.7640	13,164,605	15,000,000	15,036,930	0	(740)	0	0	5.000	4.983	MN	85,417	750,000	05/23/2019	05/20/2049
570535-AV-6	MARKEL CORP	LS		1,2	2.B FE	9,977,500	76.5968	7,659,676	10,000,000	9,978,764	0	402	0	0	4.150	4.163	MS	119,889	415,000	09/12/2019	09/17/2050
571676-AD-7	MARS INC			1,2	1.F FE	2,996,250	85.3147	2,559,441	3,000,000	2,996,759	0	141	0	0	3.875	3.884	AO	29,063	116,250	03/26/2019	04/01/2039
571676-AH-8	MARS INC			1,2	1.F FE	7,527,795	81.2329	6,092,468	7,500,000	7,526,891	0	(322)	0	0	4.200	4.181	AO	78,750	315,000	04/23/2019	04/01/2059
571676-AN-5	MARS INC			1,2	1.F FE	4,999,150	68.4886	3,424,430	5,000,000	4,999,375	0	28	0	0	2.375	2.376	JJ	54,427	118,750	09/11/2020	07/16/2040
57169*-AU-1	MARS INCORPORATED SR NTS SRS K				1.F	5,000,000	94.6380	4,731,900	5,000,000	5,000,000	0	0	0	0	3.740	3.739	AO	41,556	187,000	10/11/2012	10/11/2027
57169*-BC-0	MARS INCORPORATED SER S SR UNSEC NTS				1.F	6,000,000	77.8720	4,672,320	6,000,000	6,000,000	0	0	0	0	3.750	3.750	MS	58,750	225,000	09/27/2016	09/27/2046
573284-AX-4	MARTIN MARIETTA MATERIALS INC	LS		1,2	2.B FE	2,975,910	68.0316	2,040,947	3,000,000	2,976,669	0	493	0	0	3.200	3.242	JJ	44,267	99,467	06/21/2021	07/15/2051
576722-AA-0	MATHER			1,2	1.E FE	5,000,000	82.0151	4,100,755	5,000,000	5,000,000	0	0	0	0	2.675	2.675	AO	33,438	132,264	09/28/2021	10/01/2031
57771*-AC-1	MAVERIK INC SR NTS				2.A	3,000,000	99.9460	2,998,380	3,000,000	3,000,000	0	0	0	0	6.280	6.277	MS	58,613	188,400	03/09/2011	03/09/2023
579780-AP-2	MCCORMICK & COMPANY INC	LS		1,2	2.B FE	2,987,790	81.6415	2,449,246	3,000,000	2,989,148	0	247	0	0	4.200	4.224	FA	47,600	126,000	08/09/2017	08/15/2047
58013M-EF-7	MCDONALD'S CORP	LS		1	2.A FE	29,385,250	109.3240	25,144,531	23,000,000	27,794,485	0	(218,562)	0	0	6.300	4.401	MS	483,000	1,449,000	11/19/2014	03/01/2038
58013M-EV-2	MCDONALD'S CORP			1,2	2.A FE	7,240,792	89.7767	7,251,262	8,077,000	7,237,536	0	2,034	0	0	4.600	5.386	MN	36,122	243,271	11/02/2022	05/26/2045
58013M-FK-5	MCDONALD'S CORP	LS		1,2	2.A FE	1,961,500	75.6877	1,513,753	2,000,000	1,964,059	0	777	0	0	3.625	3.732	MS	24,167	72,500	08/07/2019	09/01/2049
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	1,961,500	75.6877	1,513,753	2,000,000	1,964,125	0	775	0	0	3.625	3.732	MS	24,167	72,500	08/07/2019	09/01/2049
58174#-AD-6	McKinsey and Company, Inc. Nts due 2023				1.E PL	14,000,000	98.2110	13,749,540	14,000,000	14,000,000	0	0	0	0	2.400	2.400	JD	18,667	336,000	06/11/2020	06/11/2023
58174#-AG-9	McKinsey and Company, Inc. Nts due 2030				1.E PL	5,000,000	81.4940	4,074,700	5,000,000	5,000,000	0	0	0	0	2.850	2.850	JD	7,917	142,500	06/11/2020	06/11/2030
58406L-AA-9	MEDCO BELL PTE LTD		C	2	4.A FE	804,067	90.0000	729,000	810,000	803,823	0	417	0	0	6.375	6.580	JJ	21,659	45,103	04/27/2022	01/30/2027
585055-BT-2	MEDTRONIC INC			1	1.G FE	7,415,875	94.8817	6,967,166	7,343,000	7,395,890	0	(3,246)	0	0	4.375	4.298	MS	94,592	321,256	11/06/2015	03/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
585055-BU-9	MEDTRONIC INC			1	1.G FE	1,323,603	93.7250	1,194,993	1,275,000	1,319,251	0	(1,161)	0	0	4.625	4.379	MS	17,363	58,969	12/04/2018	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC	LS		1	1.F FE	3,000,000	72.4658	2,173,975	3,000,000	3,000,000	0	0	0	0	3.626	3.626	FA	41,095	108,780	01/09/2020	08/15/2049
58518N-2A-9	MEGLOBAL CANADA ULC		C		2.B FE	799,175	100.5000	653,250	650,000	775,333	0	(15,000)	0	0	5.875	2.948	MN	4,561	38,188	05/24/2021	05/18/2030
58518N-2B-7	MEGLOBAL CANADA ULC		C		2.B FE	507,128	98.1250	441,563	450,000	484,566	0	(14,127)	0	0	5.000	1.691	MN	2,688	22,500	05/24/2021	05/18/2025
58646#-BD-5	MENASHA CORP				2.A IF	5,000,000	96.4373	4,821,864	5,000,000	5,000,000	0	0	0	0	4.960	4.960	JAJO	57,867	62,000	07/07/2022	07/07/2031
58933Y-BG-9	MERCK & CO INC	LS		1,2	1.E FE	2,991,540	64.2223	1,926,668	3,000,000	2,991,661	0	114	0	0	2.900	2.912	JD	5,075	87,000	12/07/2021	12/10/2061
59022C-AJ-2	BANK OF AMERICA CORP			1	2.A FE	8,308,179	101.4074	7,582,231	7,477,000	8,183,314	0	(33,468)	0	0	6.110	5.158	JJ	192,890	456,845	12/13/2018	01/29/2037
59156R-AJ-7	METLIFE INC			1	1.G FE	3,854,680	111.2369	3,337,106	3,000,000	3,651,473	0	(44,182)	0	0	6.375	3.992	JD	8,500	191,250	01/02/2019	06/15/2034
59156R-BG-2	METLIFE INC	LS		1	1.G FE	11,582,626	93.7154	10,450,208	11,151,000	11,520,001	0	(10,383)	0	0	4.875	4.626	MN	72,482	543,611	02/24/2016	11/13/2043
59156R-BL-1	METLIFE INC			1	1.G FE	862,040	92.0134	920,134	1,000,000	862,827	0	787	0	0	4.721	5.833	MJSD	2,098	11,803	11/14/2022	12/15/2044
59156R-BR-8	METLIFE INC	LS		1,2	1.G FE	14,030,665	90.3568	13,949,276	15,438,000	14,038,787	0	4,873	0	0	4.600	5.263	MN	94,686	516,074	11/03/2022	05/13/2046
59182*-AC-0	MetLife Core				2.B	6,000,000	84.8655	5,091,929	6,000,000	6,000,000	0	0	0	0	2.510	2.510	MON	7,530	150,600	12/13/2021	12/13/2028
59284B-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	648,605	92.2500	582,098	631,000	641,765	0	(2,159)	0	0	4.000	3.587	AO	6,100	25,240	09/11/2019	10/04/2027
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	644,700	95.4860	572,916	600,000	631,998	0	(8,411)	0	0	4.250	2.677	AO	4,321	25,500	08/05/2021	10/31/2026
59284M-AC-8	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	880,195	90.9070	798,163	878,000	879,447	0	(246)	0	0	3.875	3.840	AO	5,765	34,023	10/16/2019	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	1,457,810	76.7280	1,112,556	1,450,000	1,457,676	0	(119)	0	0	5.500	5.460	JJ	33,451	79,750	01/04/2022	07/31/2047
594457-E@-8	MICHIGAN CONSOLIDATED GAS 1ST MTG BNDS 2				1.F	6,000,000	77.9830	4,678,980	6,000,000	6,000,000	0	0	0	0	3.920	3.920	JD	10,453	235,200	12/12/2012	12/15/2042
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION CO LLC				1.F	5,000,000	78.8070	3,940,350	5,000,000	5,000,000	0	0	0	0	3.980	3.980	MS	50,303	199,000	10/26/2012	10/26/2042
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION SR SECD N				1.F	17,000,000	80.4010	13,668,170	17,000,000	17,000,000	0	0	0	0	4.190	4.190	JD	31,658	712,300	12/17/2014	12/17/2044
59447#-AH-6	Michigan Electric Transmission Company,				1.F	7,000,000	83.5150	5,846,050	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JJ	146,864	318,500	01/15/2019	01/15/2049
594918-BC-7	MICROSOFT CORP	LS		1,2	1.A FE	7,692,493	90.8359	7,039,782	7,750,000	7,710,665	0	2,559	0	0	3.500	3.552	FA	104,733	271,250	02/12/2015	02/12/2035
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	551,195	66.5879	332,939	500,000	545,201	0	(1,241)	0	0	2.525	2.084	JD	1,052	12,625	09/07/2017	06/01/2050
594918-CD-4	MICROSOFT CORP			1,2	1.A FE	19,970,875	64.0385	13,964,866	21,807,000	20,036,284	0	24,919	0	0	2.675	3.039	JD	48,611	583,337	03/08/2017	06/01/2060
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	7,241,625	71.4319	5,357,396	7,500,000	7,250,822	0	5,190	0	0	2.921	3.095	MS	63,288	219,075	03/17/2021	03/17/2052
595112-BT-9	MICRON TECHNOLOGY INC	LS		1,2	2.C FE	7,659,450	67.1702	6,045,318	9,000,000	7,677,273	0	17,823	0	0	3.366	4.470	MN	50,490	218,790	07/19/2022	11/01/2041
595112-BU-6	MICRON TECHNOLOGY INC	LS		1,2	2.C FE	7,690,360	62.5608	4,848,465	7,750,000	7,691,693	0	1,143	0	0	3.477	3.519	MN	44,911	269,468	10/22/2021	11/01/2051
595620-AS-4	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,982,540	79.0751	1,581,501	2,000,000	1,984,293	0	364	0	0	3.650	3.698	FA	30,417	73,000	01/29/2018	08/01/2048
595620-AU-9	MIDAMERICAN ENERGY CO	LS		1,2	1.E FE	2,799,725	85.4640	2,264,797	2,650,000	2,789,224	0	(3,030)	0	0	4.250	3.926	JJ	51,933	112,625	04/16/2019	07/15/2049
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC SR SEC N				1.G PL	6,191,180	105.2910	6,518,755	6,191,180	6,190,700	0	(367)	0	0	6.000	6.001	MJSD	1,032	382,742	08/26/2010	06/30/2032
60081H-B@-6	MILLIKEN & COMPANY, INC.				2.B	5,000,000	75.6290	3,781,450	5,000,000	5,000,000	0	0	0	0	3.010	3.010	AO	31,772	149,246	10/18/2021	10/15/2036
602736-AA-8	MINEJESA CAPITAL BV		C	1	2.C FE	972,803	87.7500	820,463	935,000	967,254	0	(3,637)	0	0	4.625	4.088	FA	16,937	37,694	02/10/2022	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV		C	1	2.C FE	656,250	78.1250	468,750	600,000	649,175	0	(2,272)	0	0	5.625	4.836	FA	13,219	33,750	09/11/2019	08/10/2037
60284M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	227,086	77.4570	178,151	230,000	227,231	0	51	0	0	4.500	4.578	JJ	4,456	10,350	09/19/2019	01/26/2050
60402#-AC-8	MN ENERGY RESOURCES CORP SR UNSECD NT				1.G	3,000,000	77.2820	2,318,460	3,000,000	3,000,000	0	0	0	0	4.010	4.010	JJ	55,472	120,300	06/27/2017	07/15/2047
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	15,000,000	92.6393	13,895,890	15,000,000	15,000,000	0	0	0	0	3.741	3.741	MS	177,698	561,150	02/26/2019	03/07/2029
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	C	2	1.G FE	4,000,000	77.2219	3,088,874	4,000,000	4,000,000	0	0	0	0	2.309	2.309	JJ	41,305	92,360	07/12/2021	07/20/2032
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	LS	C	2,5	1.G FE	6,511,440	78.2949	6,263,595	8,000,000	6,580,029	0	68,589	0	0	2.201	4.759	JJ	83,638	88,040	06/23/2022	07/10/2031
60871R-AD-2	MOLSON COORS BEVERAGE CO	LS		1	2.C FE	21,093,660	89.2034	20,798,673	23,316,000	21,107,607	0	13,947	0	0	5.000	5.814	MN	194,300	250,000	11/14/2022	05/01/2042
60935D-AA-3	MONG DUONG FINANCE HOLDINGS BV		C	1,2	3.B FE	885,468	83.0000	734,550	885,000	885,423	0	(56)	0	0	5.125	5.116	MN	6,803	45,356	08/19/2021	05/07/2029
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	2,983,260	88.8761	2,666,282	3,000,000	2,989,256	0	3,114	0	0	4.750	4.875	FA	53,833	142,500	01/15/2021	02/15/2026
61201#-AB-1	MDU RESOURCES GRP INC SR NTS SER A				1.G	28,000,000	89.2880	25,000,640	28,000,000	28,000,000	0	0	0	0	5.180	5.179	AO	306,196	1,450,400	04/15/2014	04/15/2044
61201#-AH-8	MDU RESOURCES GRP INC SR NT SER A				1.G	10,000,000	76.0950	7,609,500	10,000,000	10,000,000	0	0	0	0	4.150	4.150	MN	46,111	415,000	11/21/2016	11/21/2046
61201#-AN-5	Montana-Dakota Utilities Company Sr Nts				1.G	4,000,000	74.2230	2,968,920	4,000,000	4,000,000	0	0	0	0	4.080	4.080	MN	19,493	163,200	11/18/2019	11/18/2059
61201#-AQ-8	MONTANA-DAKOTA 3.31 09/15/6				1.G YE	3,500,000	61.2720	2,144,520	3,500,000	3,500,000	0	0	0	0	3.310	3.310	MS	34,111	115,850	09/15/2021	09/15/2061
615369-AE-5	MOODY'S CORP			1	2.A FE	22,442,543	96.6392	19,564,604	20,245,000	22,140,194	0	(58,779)	0	0	5.250	4.545	JJ	490,098	887,250	09/29/2022	07/15/2044

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
615369-AQ-8	MOODY'S CORP			1,2	2.A FE	12,782,640	90.9102	11,818,326	13,000,000	12,796,802	0	3,771	0	0	4.875	4.983	JD	24,646	633,750	12/03/2018	12/17/2048
615369-AT-2	MOODY'S CORP			1,2	2.A FE	2,958,630	69.6011	2,088,033	3,000,000	2,960,838	0	866	0	0	3.250	3.323	MN	11,104	97,500	05/12/2020	05/20/2050
617446-8G-7	MORGAN STANLEY	LS		1,2,5	1.G FE	5,000,000	93.5896	4,679,482	5,000,000	5,000,000	0	0	0	0	4.431	4.432	JJ	97,236	221,550	01/17/2019	01/23/2030
617446-8J-1	MORGAN STANLEY			1,2,5	1.E FE	9,000,000	95.6004	8,604,036	9,000,000	9,000,000	0	0	0	0	2.720	2.721	JJ	108,120	244,800	07/18/2019	07/22/2025
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	5,000,000	99.9746	4,998,730	5,000,000	5,000,000	0	0	0	0	5.597	5.597	MS	75,404	279,850	03/19/2020	03/24/2051
61744Y-AK-4	MORGAN STANLEY			1,2,5	1.G FE	4,700,600	92.0975	4,604,874	5,000,000	4,813,943	0	29,084	0	0	3.591	4.354	JJ	79,301	179,550	11/01/2018	07/22/2028
61744Y-AL-2	MORGAN STANLEY	LS		1,2,5	1.G FE	4,856,350	84.4362	4,221,811	5,000,000	4,880,634	0	5,355	0	0	3.971	4.181	JJ	87,693	198,550	02/09/2018	07/22/2038
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	52,064	99.7947	49,897	50,000	50,093	0	(617)	0	0	3.750	2.487	FA	656	1,875	09/17/2019	02/25/2023
61746B-EG-7	MORGAN STANLEY	LS		1	1.G FE	15,849,495	85.3740	13,232,973	15,500,000	15,824,272	0	(10,325)	0	0	4.375	4.219	JJ	299,505	678,125	09/25/2019	01/22/2047
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	3,017,955	85.5240	3,308,924	3,869,000	3,021,137	0	3,182	0	0	4.300	6.123	JJ	71,168	0	11/01/2022	01/27/2045
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	3,000,000	94.2565	2,827,695	3,000,000	3,000,000	0	0	0	0	4.889	4.890	JJ	65,594	0	07/18/2022	07/20/2033
61747Y-EV-3	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	103.0242	5,151,210	5,000,000	5,000,000	0	0	0	0	6.296	6.299	AO	63,834	0	10/14/2022	10/18/2028
61772B-AC-7	MORGAN STANLEY			1,2,5	1.E FE	6,369,840	74.1544	6,117,737	8,250,000	6,379,022	0	9,182	0	0	3.217	4.991	AO	50,869	72,383	10/28/2022	04/22/2042
61945C-AB-9	MOSAIC CO			1,2	2.B FE	4,322,963	85.2134	3,195,503	3,750,000	4,283,305	0	(19,783)	0	0	4.875	3.793	MN	23,359	182,813	12/10/2020	11/15/2041
61945C-AC-7	MOSAIC CO	LS		1,2	2.B FE	3,026,220	99.1603	2,974,810	3,000,000	3,002,444	0	(3,812)	0	0	4.250	4.115	MN	16,292	127,500	09/30/2015	11/15/2023
61945C-AD-5	MOSAIC CO			1,2	2.B FE	3,004,512	97.5465	2,731,303	2,800,000	2,943,432	0	(10,448)	0	0	5.450	4.817	MN	19,499	152,600	04/19/2016	11/15/2033
61945C-AE-3	MOSAIC CO	LS		1,2	2.B FE	4,965,650	93.6640	4,683,198	5,000,000	4,970,594	0	723	0	0	5.625	5.673	MN	35,938	281,250	12/03/2015	11/15/2043
61945C-AE-3	MOSAIC CO			1,2	2.B FE	2,011,212	93.6640	2,154,271	2,300,000	2,012,346	0	1,134	0	0	5.625	6.751	MN	16,531	64,688	10/31/2022	11/15/2043
61978X-AA-5	MOTION BONDCO DAC		C	1,2	5.B FE	2,000,000	85.2500	1,705,000	2,000,000	2,000,000	0	0	0	0	6.625	6.623	MN	16,931	132,500	10/16/2019	11/15/2027
620076-BE-8	MOTOROLA SOLUTIONS INC	LS		1	2.C FE	10,163,597	90.6028	9,730,742	10,740,000	10,170,145	0	6,548	0	0	5.500	5.939	MS	196,900	295,350	07/19/2022	09/01/2044
620076-BN-8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	6,224,170	95.4024	6,212,607	6,512,000	6,241,007	0	16,838	0	0	4.600	5.378	MN	31,619	149,776	07/12/2022	05/23/2029
62750P-AA-4	MUSEUM OF FINE ARTS HOUSTON			1,2	1.B FE	1,000,000	64.5993	645,993	1,000,000	1,000,000	0	0	0	0	2.853	2.853	FA	11,888	23,458	09/28/2021	08/01/2051
628530-BC-0	MYLAN INC	LS		1,2	2.C FE	6,581,650	79.5912	3,979,558	5,000,000	6,464,784	0	(49,071)	0	0	5.400	3.398	MN	24,000	270,000	07/20/2020	11/29/2043
628530-BJ-5	MYLAN INC			1,2	2.C FE	3,799,650	74.9234	2,247,702	3,000,000	3,759,298	0	(18,614)	0	0	5.200	3.641	AO	32,933	156,000	10/13/2020	04/15/2048
62877P-AB-0	NBK SPC LTD		C	2,5	1.E FE	493,125	87.8490	439,245	500,000	493,937	0	698	0	0	1.625	1.874	MS	2,392	8,125	11/01/2021	09/15/2027
62878U-2A-9	NBN CO LTD		C	1,2	1.E FE	4,988,950	88.4020	4,420,100	5,000,000	4,992,523	0	2,166	0	0	1.450	1.496	MN	11,278	72,500	04/26/2021	05/05/2026
62878U-2B-7	NBN CO LTD		C	1,2	1.E FE	11,481,600	79.6909	9,961,361	12,500,000	11,517,802	0	36,051	0	0	2.625	3.702	MN	51,042	229,688	08/17/2022	05/05/2031
62878U-2E-1	NBN CO LTD	LS	C	1,2	1.E FE	8,474,245	77.9394	6,624,851	8,500,000	8,476,885	0	2,280	0	0	2.500	2.534	JJ	102,118	159,375	09/28/2021	01/08/2032
62954H-AL-2	NXP BV		C	1,2	2.B FE	1,838,636	68.1337	1,905,700	2,797,000	1,842,012	0	3,376	0	0	3.125	6.197	FA	33,020	0	11/14/2022	02/15/2042
62954H-AN-8	NXP BV		C	1,2	2.B FE	3,950,800	62.5842	2,503,368	4,000,000	3,951,897	0	1,012	0	0	3.250	3.315	MN	11,194	130,000	11/15/2021	11/30/2051
62954H-AV-0	NXP BV		C	1,2	2.B FE	4,982,700	93.0496	4,652,478	5,000,000	4,988,136	0	1,721	0	0	4.300	4.343	JD	7,764	215,000	06/11/2019	06/18/2029
62963#-AE-1	NRP (OPERATING) LLC SR NTS				4.A	1,433,040	98.3390	1,414,191	1,438,077	1,437,384	0	1,144	0	0	5.820	5.873	MS	21,621	97,147	11/20/2007	03/28/2024
62963#-AJ-0	NRP (OPERATING) LLC SR NTS SRS I				4.A	1,659,320	93.7890	1,556,260	1,659,320	1,659,267	0	(2)	0	0	5.030	5.030	JD	6,955	92,288	04/20/2011	12/01/2026
62963#-AK-7	NRP (OPERATING) LLC SR NTS SRS J				4.A YE	474,092	94.1400	446,310	474,092	474,092	0	0	0	0	5.030	5.028	JD	1,987	29,742	06/15/2011	12/01/2026
62979*-AA-5	National Storage Affliates OP, LP Sr Nts				2.A FE	7,000,000	89.5470	6,268,290	7,000,000	7,000,000	0	0	0	0	3.980	3.980	FA	94,693	278,600	08/30/2019	08/30/2029
62979*-AB-3	National Storage Affliates OP, LP Sr Nts				2.A FE	5,000,000	87.0990	4,354,950	5,000,000	5,000,000	0	0	0	0	4.080	4.080	FA	69,337	204,000	08/30/2019	08/30/2031
62979*-AD-9	National Storage Affliates OP, LP Sr Nts				2.A FE	15,000,000	79.2860	11,892,900	15,000,000	15,000,000	0	0	0	0	3.090	3.090	FA	157,538	463,500	10/22/2020	08/05/2032
62979*-AL-1	NSA OP LP				2.A FE	18,000,000	71.7660	12,917,880	18,000,000	18,000,000	0	0	0	0	3.060	3.060	MN	47,430	532,440	12/14/2021	11/30/2036
62979*-AM-9	NATIONAL STORAGE				2.A PL	13,500,000	93.1850	12,579,975	13,500,000	13,500,000	0	0	0	0	5.060	5.059	MN	176,468	91,080	09/28/2022	11/16/2032
62983P-AA-3	NAKILAT INC		C	1	1.E FE	582,539	103.0918	486,354	471,767	551,631	0	(7,116)	0	0	6.067	3.047	JD	14,844	14,311	09/26/2019	12/31/2033
63111X-AE-1	NASDAQ INC			1,2	2.A FE	15,500,000	65.2365	10,111,663	15,500,000	15,500,000	0	0	0	0	2.500	2.500	JD	10,764	387,500	12/07/2020	12/21/2040
632525-AS-0	NATIONAL AUSTRALIA BANK LTD	LS	C	2	2.A FE	8,076,260	84.4070	6,752,559	8,000,000	8,054,884	0	(7,131)	0	0	3.933	3.813	FA	130,226	314,640	11/22/2019	08/02/2034
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	LS	C		2.A FE	5,642,457	61.4261	6,194,818	10,085,000	5,658,775	0	16,318	0	0	2.648	6.956	JJ	123,882	0	11/10/2022	01/14/2041
636180-BP-5	NATIONAL FUEL GAS CO	LS		1,2	2.C FE	11,995,504	93.6336	11,324,988	12,095,000	12,033,253	0	9,268	0	0	4.750	4.854	MS	191,504	574,513	08/16/2018	09/01/2028
63636#-AD-8	National Hockey League Nts due 2025				2.A PL	4,000,000	93.5180	3,740,720	4,000,000	4,000,000	0	0	0	0	2.730	2.730	JD	4,853	163,800	01/06/2021	01/06/2025

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
63636#-AE-6	National Hockey League Nts due 2026				2.A PL	8,000,000	91.4270	7,314,160	8,000,000	8,000,000	0	0	0	0	2.820	2.820	JD	10,027	225,600	01/06/2021	01/06/2026
63636#-AF-3	National Hockey League Nts due 2027				2.A PL	7,000,000	89.0870	6,236,090	7,000,000	7,000,000	0	0	0	0	3.020	3.020	JD	9,396	211,400	01/06/2021	01/06/2027
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,853,920	83.5185	2,923,149	3,500,000	3,847,774	0	(6,146)	0	0	4.800	4.161	AO	35,467	168,000	03/04/2022	10/15/2048
637417-AQ-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	981,320	67.3037	673,037	1,000,000	982,002	0	362	0	0	3.500	3.602	AO	7,389	35,000	03/01/2021	04/15/2051
637417-AR-7	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,418,940	59.9882	2,099,586	3,500,000	3,421,061	0	1,658	0	0	3.000	3.118	AO	22,167	111,125	09/15/2021	04/15/2052
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.F FE	5,001,140	70.2140	3,510,702	5,000,000	5,001,096	0	(31)	0	0	3.900	3.899	MN	16,792	195,000	11/14/2019	11/30/2049
63902H-BF-5	NATURE CONSERVANCY	LS		1,2	1.C FE	3,500,000	80.5364	2,818,773	3,500,000	3,500,000	0	0	0	0	3.957	3.957	MS	46,165	68,478	02/24/2022	03/01/2052
63949@-AA-8	Neal Communities of Southwest Florida, L				2.C PL	17,000,000	97.2761	16,536,935	17,000,000	17,000,000	0	0	0	0	5.400	5.400	FMAN	117,300	918,000	11/15/2018	11/15/2027
641062-AN-4	NESTLE HOLDINGS INC	LS		1,2	1.D FE	9,494,087	84.8138	8,226,937	9,700,000	9,510,186	0	4,047	0	0	4.000	4.124	MS	104,544	388,000	10/24/2018	09/24/2048
645869-D#-2	NEW JERSEY NATURAL GAS COMPANY SR NTS				1.E	5,000,000	85.7520	4,287,600	5,000,000	5,000,000	0	0	0	0	4.610	4.610	MS	67,869	308,750	03/13/2014	03/13/2044
645869-D*-6	NEW JERSEY NATURAL GAS COMPANY SR NTS				1.E	5,000,000	90.4800	4,524,000	5,000,000	5,000,000	0	0	0	0	3.150	3.150	AO	33,250	157,500	04/15/2013	04/15/2028
645869-E@-3	NEW JERSEY NATURAL GAS COMPANY SER B SR				1.E	7,000,000	73.6900	5,158,300	7,000,000	7,000,000	0	0	0	0	3.660	3.660	AO	54,087	256,200	04/15/2015	04/15/2045
645869-G*-3	New Jersey Natural Gas Company Nts due 2				1.E	5,000,000	62.3150	3,115,750	5,000,000	5,000,000	0	0	0	0	3.130	3.130	JD	78,685	78,250	06/30/2020	06/30/2050
645869-H@-0	New Jersey Natural Gas Company Nts due 2				1.E	2,000,000	58.0050	1,160,100	2,000,000	2,000,000	0	0	0	0	2.970	2.970	MS	19,800	59,400	09/01/2020	09/01/2060
64716#-AG-2	New Mexico Gas Company, Inc. Nts due 205				2.A	11,000,000	63.9100	7,030,100	11,000,000	11,000,000	0	0	0	0	3.340	3.340	FA	149,001	367,400	02/05/2021	02/05/2051
649322-AE-4	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	3,677,785	82.9323	2,280,639	2,750,000	3,675,445	0	(1,253)	0	0	4.763	3.529	FA	54,576	130,983	02/08/2021	08/01/2116
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	11,969,696	69.6742	7,280,953	10,450,000	11,966,019	0	(2,000)	0	0	3.954	3.436	FA	172,164	413,193	02/04/2021	08/01/2119
649840-C*-4	NEW YORK STATE ELEC & GAS CORP SR NTS SR				1.G	8,000,000	82.4900	6,599,200	8,000,000	8,000,000	0	0	0	0	4.550	4.550	MS	109,200	364,000	09/13/2012	09/13/2042
65120F-AE-4	NEWCREST FINANCE PTY LTD	LS	C	1,2	2.B FE	4,973,800	71.1345	3,556,727	5,000,000	4,975,017	0	478	0	0	4.200	4.231	MN	28,000	210,000	05/07/2020	05/13/2050
651639-AP-1	NEWMONT CORPORATION	LS		1,2	2.A FE	6,725,400	91.4178	6,399,246	7,000,000	6,715,944	0	474	0	0	4.875	5.204	MS	100,479	243,750	09/07/2022	03/15/2042
65290D-AA-1	NEXA RESOURCES SA		C	1,2	3.B FE	840,000	96.6250	773,000	800,000	834,698	0	(5,302)	0	0	6.500	5.462	JJ	23,544	26,000	02/17/2022	01/18/2028
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	3,504,672	77.8388	2,802,197	3,600,000	3,520,610	0	2,486	0	0	4.119	4.285	MN	13,593	148,284	10/27/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	9,772,635	86.8338	8,223,165	9,470,000	9,676,209	0	(14,240)	0	0	4.278	4.035	AO	101,282	405,127	05/28/2015	10/01/2034
65364U-AS-5	NIAGARA MOHAWK POWER CORP	LS		1,2	2.A FE	2,000,000	100.2127	2,004,254	2,000,000	2,000,000	0	0	0	0	5.783	5.783	MS	33,734	0	09/12/2022	09/16/2052
65535H-AQ-2	NOMURA HOLDINGS INC		C		2.A FE	7,000,000	83.4353	5,840,470	7,000,000	7,000,000	0	0	0	0	3.103	3.103	JJ	99,555	217,210	01/09/2020	01/16/2030
65535H-BC-2	NOMURA HOLDINGS INC	LS	C		2.A FE	10,000,000	98.4126	9,841,262	10,000,000	10,000,000	0	0	0	0	5.605	5.604	JJ	272,465	0	06/28/2022	07/06/2029
655663-D*-0	NORDSON CORPORATION SER 2012-B SR NTS				2.C	6,422,464	97.3220	6,228,608	6,400,000	6,402,513	0	(2,584)	0	0	3.130	3.091	JJ	86,249	269,180	12/17/2014	07/26/2024
655663-E@-7	NORDSON CORPORATION SER 2015-A SR NTS				2.C	1,714,288	96.0470	1,646,522	1,714,288	1,714,288	0	0	0	0	2.890	2.889	JJ	21,056	49,543	07/28/2015	07/28/2025
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	18,840,601	92.3686	19,607,090	21,227,000	18,851,874	0	11,273	0	0	4.837	5.825	AO	256,688	0	11/14/2022	10/01/2041
655844-BR-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	7,865,510	88.9484	7,115,872	8,000,000	7,883,852	0	2,722	0	0	4.650	4.754	JJ	171,533	372,000	12/17/2015	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,009,500	80.6345	3,233,039	4,009,500	4,009,500	0	0	0	0	3.942	3.942	MN	26,342	158,055	11/16/2017	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP	LS		1,2	2.A FE	5,905,760	82.7497	4,964,979	6,000,000	5,913,624	0	2,234	0	0	4.150	4.226	FA	85,075	249,000	07/30/2018	02/28/2048
655844-CB-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,797,700	83.8210	1,113,143	1,328,000	1,797,116	0	(503)	0	0	5.100	3.739	FA	28,220	67,728	09/23/2021	08/01/2118
655844-CJ-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	3,490,795	69.7643	2,441,752	3,500,000	3,490,818	0	7	0	0	4.100	4.111	MN	18,336	143,500	05/03/2021	05/15/2121
655844-CL-0	NORFOLK SOUTHERN CORP	LS		1,2	2.A FE	4,464,270	65.1501	2,931,755	4,500,000	4,465,296	0	763	0	0	2.900	2.940	FA	45,675	130,500	08/16/2021	08/25/2051
655844-CN-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,970,600	75.6762	3,783,810	5,000,000	4,971,141	0	541	0	0	3.700	3.732	MS	54,472	102,778	02/15/2022	03/15/2053
65605*-AC-6	BURLINGTON NORTHN SANTA FE CRP SEC NTS				1.G	3,538,463	104.9850	3,714,855	3,538,463	3,538,463	0	0	0	0	6.010	6.009	JD	115,782	230,378	11/15/2007	12/31/2028
662325-B#-5	NORTH SHORE GAS COMPANY 1ST MTG BNDS SRS				1.F	7,000,000	78.2540	5,477,780	7,000,000	7,000,000	0	0	0	0	3.960	3.960	MN	46,200	277,200	05/01/2013	05/01/2043
665228-CA-8	NORTHERN ILLINOIS GAS CO			1	1.D FE	4,975,900	99.9328	4,996,639	5,000,000	4,998,257	0	1,814	0	0	5.800	5.839	JD	24,167	290,000	12/04/2003	12/01/2023
665228-CC-4	NORTHERN ILLINOIS GAS CO			1	1.D FE	3,429,990	99.9844	2,999,531	3,000,000	3,336,599	0	(23,310)	0	0	5.900	4.582	JD	14,750	177,000	09/05/2018	12/01/2033
665228-F@-6	Northern Illinois Gas Sr Nts				1.D	12,000,000	77.7380	9,328,560	12,000,000	12,000,000	0	0	0	0	4.340	4.340	FA	195,300	520,750	11/01/2018	08/16/2058
665228-G#-3	Northern Illinois Gas Company Nts due 20				1.D	6,000,000	63.4720	3,808,320	6,000,000	6,000,000	0	0	0	0	3.400	3.400	AO	43,067	204,000	10/30/2019	10/30/2059
665228-J*-4	Northern Illinois Gas Company Nts due 20				1.D	3,000,000	53.5330	1,605,990	3,000,000	3,000,000	0	0	0	0	2.870	2.870	MN	11,002	86,100	11/06/2020	11/06/2060
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	16,477,478	80.0617	12,726,602	15,896,000	16,452,473	0	(13,643)	0	0	4.300	4.070	JJ	315,182	683,528	02/16/2021	01/15/2049
665501-AM-4	NORTHERN NATURAL GAS CO			1,2	1.F FE	5,035,105	67.9080	3,395,400	5,000,000	5,034,235	0	(785)	0	0	3.400	3.361	AO	35,889	170,000	07/22/2021	10/16/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665772-CR-8	NORTHERN STATES POWER CO			1,2	1.E FE	1,961,420	69.0341	1,380,682	2,000,000	1,964,118	0	846	0	0	2.900	2.997	MS	19,333	58,000	09/03/2019	03/01/2050
665876-C*-7	NORTHERN UTILITIES INC Sr Nts due 2044				2.A	6,000,000	83.8290	5,029,740	6,000,000	6,000,000	0	0	0	0	4.420	4.420	AO	55,987	265,200	10/15/2014	10/15/2044
665876-D*-6	Northern Utilities Inc. Sr Nts due 2049				2.A YE	10,000,000	77.5320	7,753,200	10,000,000	10,000,000	0	0	0	0	4.040	4.040	MS	122,322	404,000	09/12/2019	09/12/2049
665876-D@-4	Northern Utilitiess, Inc Nts due 2040				2.A	3,000,000	79.0080	2,370,240	3,000,000	3,000,000	0	0	0	0	3.780	3.780	MS	33,390	113,400	09/15/2020	09/15/2040
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	6,043,970	96.4767	5,788,600	6,000,000	6,039,282	0	(1,507)	0	0	5.050	4.991	MN	38,717	303,000	02/05/2016	11/15/2040
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	17,133,905	93.0019	16,457,613	17,696,000	17,120,983	0	(994)	0	0	4.750	4.994	JD	70,047	705,280	10/31/2022	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	12,979,720	83.2981	10,828,755	13,000,000	12,982,368	0	408	0	0	4.030	4.039	AO	110,601	523,900	10/10/2017	10/15/2047
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,976,280	99.2433	3,969,731	4,000,000	3,977,577	0	360	0	0	5.250	5.289	MN	35,000	210,000	03/19/2020	05/01/2050
667655-B#-0	NW NATURAL GAS				1.F IF	6,000,000	86.3490	5,180,940	6,000,000	6,000,000	0	0	0	0	4.780	4.780	MS	72,497	0	09/30/2022	09/30/2052
668074-AU-1	NORTHWESTERN CORP			1,2	1.G FE	19,818,347	81.5633	16,850,985	20,660,000	19,821,188	0	2,692	0	0	4.176	4.446	MN	110,242	789,682	11/08/2022	11/15/2044
668074-D@-3	NORTHWESTERN CORPORATION 1ST MTG BNDS (M				1.G	3,000,000	87.6050	2,628,150	3,000,000	3,000,000	0	0	0	0	4.850	4.850	JD	4,850	145,500	12/19/2013	12/19/2043
668074-E#-0	NORTHWESTERN CORPORATION 1ST MTG BNDS (M				1.G	5,000,000	78.1700	3,908,500	5,000,000	5,000,000	0	0	0	0	4.110	4.110	JJ	102,750	205,500	06/23/2015	07/01/2045
668074-G#-8	NorthWestern Corporation Sr Nts due 2049				1.G	10,000,000	74.6040	7,460,400	10,000,000	10,000,000	0	0	0	0	3.980	3.980	MS	114,978	398,000	09/17/2019	09/17/2049
67021C-AP-2	NSTAR ELECTRIC CO			1,2	1.F FE	4,972,600	94.2423	4,712,113	5,000,000	4,979,235	0	2,532	0	0	3.950	4.017	AO	49,375	197,500	03/23/2020	04/01/2030
67021C-AS-6	NSTAR ELECTRIC CO			1,2	1.E FE	1,987,320	91.7226	1,834,451	2,000,000	1,987,487	0	167	0	0	4.550	4.589	JD	7,583	49,039	05/12/2022	06/01/2052
67021C-AT-4	NSTAR ELECTRIC CO			1,2	1.E FE	2,988,390	96.2362	2,887,085	3,000,000	2,988,441	0	51	0	0	4.950	4.975	MS	43,725	0	09/12/2022	09/15/2052
670346-AU-9	NUCOR CORP			1,2	2.A FE	20,823,285	62.3978	12,791,540	20,500,000	20,812,107	0	(5,724)	0	0	2.979	2.906	JD	27,142	610,695	12/07/2020	12/15/2055
670346-AW-5	NUCOR CORP			1,2	2.A FE	1,981,300	76.0521	1,521,043	2,000,000	1,981,615	0	315	0	0	3.850	3.903	AO	19,250	42,778	03/02/2022	04/01/2052
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	1,513,300	96.0000	1,420,800	1,480,000	1,500,754	0	(5,808)	0	0	6.000	5.514	JD	7,400	88,800	09/15/2020	06/01/2026
67066G-AJ-3	NVIDIA CORP			1,2	1.F FE	3,281,612	74.4230	1,943,929	2,612,000	3,257,135	0	(10,288)	0	0	3.700	2.645	AO	24,161	96,644	07/23/2020	04/01/2060
67077M-AF-5	NUTRIEN LTD		C	1	2.B FE	5,464,086	102.1551	4,798,227	4,697,000	5,326,070	0	(31,770)	0	0	5.875	4.564	JD	22,996	275,949	04/10/2018	12/01/2036
67077M-AG-3	NUTRIEN LTD		C	1	2.B FE	16,352,050	97.0608	14,559,127	15,000,000	16,156,204	0	(44,902)	0	0	5.625	4.957	JD	70,313	562,500	11/29/2022	12/01/2040
67080L-AA-3	NUVEEN LLC			1,2	1.C FE	3,832,433	93.7513	3,243,795	3,460,000	3,708,198	0	(40,783)	0	0	4.000	2.611	MN	23,067	138,400	11/08/2019	11/01/2028
67091T-AB-1	OCP SA		C		3.A FE	666,413	94.0000	705,000	750,000	667,320	0	908	0	0	6.875	7.957	AO	9,453	25,781	06/15/2022	04/25/2044
67091T-AD-7	OCP SA		C	2	3.A FE	202,480	83.6250	167,250	200,000	202,148	0	(220)	0	0	3.750	3.598	JD	167	7,500	06/18/2021	06/23/2031
67091T-AE-5	OCP SA		C	2	3.A FE	196,482	75.5000	151,000	200,000	196,560	0	52	0	0	5.125	5.242	JD	228	10,250	06/10/2021	06/23/2051
67103H-AL-1	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	3,987,360	97.0558	3,882,231	4,000,000	3,987,909	0	549	0	0	4.700	4.740	JD	8,356	94,000	06/06/2022	06/15/2032
67105@-AF-8	OSI GROUP, LLC SR UNSEC NTS				2.B PL	20,000,000	92.9320	18,586,400	20,000,000	20,000,000	0	0	0	0	4.350	4.348	MS	239,250	870,000	03/22/2018	03/22/2028
67114N-AA-9	ORYX FUNDING LTD		C		3.C FE	319,800	95.1250	285,375	300,000	317,157	0	(1,689)	0	0	5.800	4.934	FA	7,153	17,400	05/24/2021	02/03/2031
674599-CF-0	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	1,850,060	80.3191	1,606,383	2,000,000	1,868,578	0	3,068	0	0	4.625	5.121	JD	4,111	92,500	02/02/2016	06/15/2045
674599-CY-9	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	9,602,712	79.2924	7,849,950	9,900,000	9,616,631	0	5,102	0	0	4.400	4.585	FA	164,560	435,600	03/02/2020	08/15/2049
674599-DE-2	OCCIDENTAL PETROLEUM CORP			1	3.A FE	5,484,640	110.1000	4,404,000	4,000,000	5,143,963	0	(108,205)	0	0	7.875	3.958	MS	92,750	315,000	09/18/2019	09/15/2031
674599-DQ-5	OCCIDENTAL PETROLEUM CORP			1	3.A FE	7,586,333	103.5000	6,586,740	6,364,000	7,138,297	0	(142,925)	0	0	7.125	4.285	AO	95,725	453,435	09/18/2019	10/15/2027
674599-DT-9	OCCIDENTAL PETROLEUM CORP				3.A FE	2,442,359	103.5000	2,051,370	1,982,000	2,302,864	0	(44,426)	0	0	7.200	4.207	MS	42,018	142,704	09/18/2019	03/15/2029
67624L-2A-5	OQ SAOC		C		3.B FE	304,275	94.7500	284,250	300,000	303,417	0	(547)	0	0	5.125	4.880	MN	2,349	15,375	05/24/2021	05/06/2028
677415-CR-0	OHIO POWER CO			1,2	2.A FE	3,491,460	79.4520	2,780,821	3,500,000	3,492,067	0	166	0	0	4.000	4.014	JD	11,667	140,000	05/20/2019	06/01/2049
678858-AZ-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	6,927,792	104.5503	6,613,851	6,326,000	6,527,488	0	(37,218)	0	0	6.650	5.840	JJ	193,980	420,679	03/20/2007	07/15/2027
678858-BC-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	5,236,879	104.1316	5,206,579	5,000,000	5,232,652	0	(4,227)	0	0	6.500	5.473	AO	68,611	0	11/21/2022	04/15/2028
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	2,016,505	116.5667	2,354,647	2,020,000	2,018,080	0	126	0	0	7.250	7.263	JJ	67,530	146,450	05/20/2008	01/15/2033
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	5,089,035	100.0254	5,001,270	5,000,000	5,071,992	0	(2,201)	0	0	5.300	5.180	JD	22,083	265,000	08/29/2012	06/01/2042
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,791,090	80.9524	1,457,143	1,800,000	1,791,930	0	228	0	0	3.750	3.780	AO	16,875	67,500	04/26/2019	04/01/2045
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	3,379,552	85.0318	2,721,018	3,200,000	3,366,138	0	(3,851)	0	0	4.100	3.780	MN	16,764	131,200	04/26/2019	11/15/2048
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,969,800	81.0022	4,050,110	5,000,000	4,971,970	0	605	0	0	3.800	3.834	JD	15,833	190,000	05/20/2019	06/01/2049
68233J-CL-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,990,680	97.1928	1,943,855	2,000,000	1,990,738	0	58	0	0	4.950	4.980	MS	31,075	0	09/06/2022	09/15/2052
682680-AT-0	ONEOK INC			1,2	2.C FE	1,975,060	81.0161	1,620,321	2,000,000	1,977,359	0	460	0	0	4.950	5.031	JJ	46,200	99,000	07/10/2017	07/13/2047

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
68268O-AV-5	ONEOK INC			1,2	2.C FE	2,038,080	83.6746	1,673,493	2,000,000	2,035,783	0	(698)	0	0	5.200	5.073	JJ	47,956	104,000	03/25/2019	07/15/2048
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	6,870,380	100.5394	6,032,364	6,000,000	6,625,673	0	(30,017)	0	0	6.650	5.551	AO	99,750	399,000	06/25/2013	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	6,158,800	101.1052	5,055,260	5,000,000	5,955,961	0	(42,820)	0	0	6.850	5.005	AO	72,306	342,500	09/26/2017	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	LS		1,2	2.B FE	2,295,120	94.7995	1,895,990	2,000,000	2,252,460	0	(8,765)	0	0	6.125	5.035	FA	51,042	122,500	07/19/2017	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP	LS		1,2	2.C FE	3,992,120	95.4590	3,818,360	4,000,000	3,993,707	0	145	0	0	6.200	6.214	MS	73,022	248,000	09/10/2013	09/15/2043
68278#-AC-2	ONESTEEL US INVESTMENTS SRS 2008--A TR 3				6. *	0	0.0000	0	12,000,000	0	0	0	0	0	7.430	0.000	JJ	0	0	07/09/2008	07/09/2020
68389X-AH-8	ORACLE CORP	LS		1	2.B FE	7,618,227	99.8302	6,289,304	6,300,000	7,334,282	0	(40,736)	0	0	6.125	4.686	JJ	185,434	385,875	02/16/2016	07/08/2039
68389X-AV-7	ORACLE CORP	LS		1,2	2.B FE	6,629,735	87.9940	5,353,554	6,084,000	6,486,283	0	(29,332)	0	0	4.300	3.569	JJ	125,719	261,612	09/19/2017	07/08/2034
68389X-BF-1	ORACLE CORP			1,2	2.B FE	14,338,725	75.8665	11,549,153	15,223,000	14,345,648	0	6,273	0	0	4.125	4.492	MN	80,238	540,849	06/14/2022	05/15/2045
68389X-BG-9	ORACLE CORP	LS		1,2	2.B FE	18,258,000	77.0605	13,870,891	18,000,000	18,268,363	0	(5,463)	0	0	4.375	4.280	MN	100,625	787,500	04/22/2021	05/15/2055
68389X-BJ-3	ORACLE CORP			1,2	2.B FE	11,806,320	73.4249	8,810,993	12,000,000	11,822,916	0	3,933	0	0	4.000	4.094	JJ	221,333	480,000	06/04/2019	07/15/2046
68389X-BQ-7	ORACLE CORP	LS		1,2	2.B FE	2,920,450	73.6261	2,208,782	3,000,000	2,926,675	0	1,658	0	0	4.000	4.159	MN	15,333	120,000	02/13/2019	11/15/2047
68389X-BW-4	ORACLE CORP	LS		1,2	2.B FE	2,294,660	74.3298	1,486,595	2,000,000	2,266,938	0	(12,564)	0	0	3.600	2.611	AO	483	72,000	10/01/2020	04/01/2040
68389X-BY-0	ORACLE CORP	LS		1,2	2.B FE	20,435,080	66.9674	12,054,135	18,000,000	20,360,855	0	(34,749)	0	0	3.850	3.229	AO	173,250	693,000	11/18/2020	04/01/2060
68389X-CB-9	ORACLE CORP			1,2	2.B FE	9,838,520	69.8630	6,636,987	9,500,000	9,832,658	0	(4,102)	0	0	4.100	3.918	MS	103,867	389,500	07/01/2021	03/25/2061
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	3,042,040	84.2515	2,948,802	3,500,000	3,063,827	0	21,787	0	0	2.565	4.636	FA	33,915	32,063	11/21/2022	02/15/2030
68964*-AJ-0	OTTER TAIL POWER COMPANY SER 2018A SR UN				2.A	6,000,000	76.1580	4,569,480	6,000,000	6,000,000	0	0	0	0	4.070	4.070	FA	97,680	244,200	02/07/2018	02/07/2048
68964*-AM-3	Otter Tail Power Company Sr Nts due 2049				2.A	10,000,000	72.3340	7,233,400	10,000,000	10,000,000	0	0	0	0	3.820	3.820	AO	85,950	382,000	10/10/2019	10/10/2049
68964*-AT-8	Otter Tail Power Co Nts due 2051				2.A	2,500,000	69.9570	1,748,925	2,500,000	2,500,000	0	0	0	0	3.690	3.690	MN	8,200	92,250	11/29/2021	11/29/2051
69120V-AL-5	OWL ROCK CORE INCOME CORP	LS		1	2.C FE	4,998,450	97.0082	4,850,412	5,000,000	4,998,949	0	499	0	0	5.500	5.510	MS	76,389	131,389	03/22/2022	03/21/2025
693304-AJ-6	PECO ENERGY CO			1	1.F FE	266,643	102.0416	255,104	250,000	266,304	0	(338)	0	0	5.700	5.051	MS	4,196	7,125	07/14/2022	03/15/2037
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC	LS		2,5	1.G FE	5,000,000	92.6953	4,634,763	5,000,000	5,000,000	0	0	0	0	4.626	4.627	JD	16,063	115,650	06/01/2022	06/06/2033
69369E-AD-1	PERTAMINA (PERSERO) PT		C		2.B FE	1,529,640	95.2500	1,204,913	1,265,000	1,518,403	0	(8,003)	0	0	6.000	4.443	MN	12,228	75,900	02/10/2022	05/03/2042
69369E-AF-6	PERTAMINA (PERSERO) PT		C		2.B FE	2,088,665	91.3750	1,648,405	1,804,000	2,073,213	0	(7,847)	0	0	5.625	4.496	MN	11,557	101,475	02/11/2022	05/20/2043
69370P-AK-7	PERTAMINA (PERSERO) PT		C	2	2.B FE	900,125	88.8750	844,313	950,000	910,649	0	10,524	0	0	1.400	2.802	FA	5,246	6,650	02/11/2022	02/09/2026
69377F-AB-2	FREEPORT INDONESIA PT		C	1,2	2.C FE	1,620,920	91.6250	1,479,744	1,615,000	1,620,560	0	(360)	0	0	5.315	5.266	AO	18,360	42,919	04/27/2022	04/14/2032
694476-AE-2	PACIFIC LIFECORP	LS		1,2	1.G FE	5,953,920	68.3504	4,101,021	6,000,000	5,956,046	0	945	0	0	3.350	3.391	MS	59,183	201,000	09/10/2020	09/15/2050
694476-AF-9	PACIFIC LIFECORP			1,2	1.G FE	998,520	95.9028	959,028	1,000,000	998,526	0	6	0	0	5.400	5.410	MS	15,900	0	09/08/2022	09/15/2052
69478X-AE-5	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	5,000,000	94.9012	4,745,062	5,000,000	5,000,000	0	0	0	0	5.375	5.376	JD	11,944	268,750	06/09/2020	06/15/2030
69506Y-SC-4	PACIFIC WESTERN BANK	LS		2,5	2.A PL	4,500,000	92.1309	4,145,893	4,500,000	4,500,000	0	0	0	0	3.250	3.251	MN	24,375	146,250	04/27/2021	05/01/2031
695114-CG-1	PACIFICORP			1	1.E FE	6,348,600	106.9604	5,348,022	5,000,000	6,129,519	0	(54,247)	0	0	6.250	4.185	AO	65,972	312,500	09/05/2018	10/15/2037
695114-CT-3	PACIFICORP			1,2	1.E FE	7,550,889	82.4169	6,230,715	7,560,000	7,551,708	0	174	0	0	4.125	4.132	JJ	143,798	311,850	02/06/2019	01/15/2049
695156-AV-1	PACKAGING CORP OF AMERICA			1,2	2.B FE	1,216,910	76.8007	768,007	1,000,000	1,205,582	0	(5,089)	0	0	4.050	2.928	JD	1,800	40,500	09/21/2020	12/15/2049
695156-AV-1	PACKAGING CORP OF AMERICA	LS		1,2	2.B FE	1,982,400	76.8007	1,536,015	2,000,000	1,983,450	0	331	0	0	4.050	4.101	JD	3,600	81,000	11/18/2019	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA			1,2	2.B FE	5,766,248	64.2979	4,340,110	6,750,000	5,770,913	0	4,538	0	0	3.050	3.831	AO	51,469	163,302	09/19/2022	10/01/2051
701094-AP-9	PARKER-HANNIFIN CORP	LS		1,2	2.A FE	4,925,200	79.1197	3,955,984	5,000,000	4,930,083	0	1,447	0	0	4.000	4.087	JD	9,444	200,000	06/05/2019	06/14/2049
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	10,172,788	90.4612	8,892,334	9,830,000	10,006,754	0	(18,908)	0	0	4.200	3.984	MN	45,873	339,885	07/05/2022	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORP			1,2	2.A FE	11,034,900	85.8581	9,444,387	11,000,000	11,029,656	0	(825)	0	0	4.450	4.430	MN	54,389	489,500	11/21/2014	11/21/2044
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	8,000,000	67.0402	5,363,216	8,000,000	8,000,000	0	0	0	0	3.342	3.342	JJ	133,680	267,360	01/22/2020	07/01/2060
70342@-AF-5	PATTERSON COMPANIES SR NTS				2.C YE	7,000,000	97.5270	6,826,890	7,000,000	7,000,000	0	0	0	0	3.740	3.739	JD	16,726	261,800	12/08/2011	12/08/2023
70342@-AG-3	PATTERSON COMPANIES SR NT				2.C PL	5,000,000	94.6430	4,732,150	5,000,000	5,000,000	0	0	0	0	3.480	3.479	MS	47,367	174,000	03/23/2015	03/24/2025
70432*-AB-7	Paychex of New York LLC Sr Nts				1.G	12,000,000	94.8740	11,384,880	12,000,000	12,000,000	0	0	0	0	4.250	4.250	MS	153,000	510,000	03/13/2019	03/13/2029
70450Y-AN-3	PAYPAL HOLDINGS INC			1,2	1.G FE	1,993,000	91.5557	1,831,113	2,000,000	1,993,063	0	63	0	0	5.250	5.271	JD	8,750	54,833	05/16/2022	06/01/2062
70522#-AA-6	PECO Pallet				2.B PL	8,000,000	88.6530	7,092,240	8,000,000	8,000,000	0	0	0	0	3.280	3.265	FMAN	24,053	205,547	02/16/2022	03/01/2027
705322-A@-4	Pedernales Electric Cooperative, Inc. Nt				1.D	3,866,000	70.4510	2,723,636	3,866,000	3,866,000	0	0	0	0	2.340	2.340	MS	26,637	90,464	02/22/2021	09/15/2051

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
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	2,983,290	86.9990	2,609,969	3,000,000	2,988,539	0	3,115	0	0	4.500	4.625	MN	22,500	135,000	04/14/2021	05/01/2026
708653-AA-8	PENNSYLVANIA AMERICAN WATER CO				1.E	10,827,720	107.8488	10,784,883	10,000,000	10,211,452	0	(50,719)	0	0	7.800	7.121	MS	260,000	780,000	04/16/2003	09/01/2026
709629-AS-8	PENTAIR FINANCE SARL	LS	C	1,2	2.C FE	4,890,650	98.3275	4,916,376	5,000,000	4,894,600	0	3,950	0	0	5.900	6.196	JJ	141,764	0	06/28/2022	07/15/2032
711123-B#-5	PEOPLES GAS LIGHT & COKE CO 1ST MTG BNDS				1.E YE	8,000,000	80.7480	6,459,840	8,000,000	8,000,000	0	0	0	0	3.980	3.980	JD	26,533	318,400	12/04/2012	12/04/2042
711123-C*-8	PEOPLES GAS LIGHT & COKE CO 1ST MTG REF				1.E	10,000,000	80.2020	8,020,200	10,000,000	10,000,000	0	0	0	0	3.960	3.960	FA	165,000	396,000	08/01/2013	08/01/2043
711123-C@-6	PEOPLES GAS LIGHT & COKE CO 1ST & REF MT				1.E	3,000,000	82.8530	2,485,590	3,000,000	3,000,000	0	0	0	0	4.210	4.210	MN	21,050	126,300	11/03/2014	11/01/2044
711123-D@-5	PEOPLES GAS LIGHT & COKE CO SER EEE 1ST				1.E	4,000,000	76.1840	3,047,360	4,000,000	4,000,000	0	0	0	0	3.770	3.770	JD	12,567	150,800	11/21/2017	12/01/2047
71338Q-AV-8	PEPPERDINE UNIVERSITY			1	1.D FE	8,500,000	63.2767	5,378,516	8,500,000	8,500,000	0	0	0	0	2.840	2.840	MS	80,467	177,027	11/30/2021	09/01/2051
713448-EU-8	PEPSICO INC	LS		1,2	1.E FE	4,973,700	82.4093	4,120,467	5,000,000	4,975,123	0	527	0	0	3.625	3.654	MS	51,354	181,250	03/17/2020	03/19/2050
713448-FF-0	PEPSICO INC			1,2	1.E FE	4,992,250	74.1628	3,708,142	5,000,000	4,992,609	0	300	0	0	2.625	2.635	AO	25,521	131,250	10/06/2021	10/21/2041
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	1,021,275	84.8750	833,473	982,000	1,017,081	0	(1,165)	0	0	5.250	4.954	AO	9,595	51,555	03/18/2022	10/24/2042
71568Q-AE-7	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		D		2.B FE	846,707	98.6250	715,031	725,000	822,484	0	(16,576)	0	0	5.450	2.747	MN	4,390	39,513	07/29/2021	05/21/2028
71643V-AB-1	PETROLEOS MEXICANOS		C	1,2	4.A FE	778,374	78.9594	589,827	747,000	776,242	0	(2,080)	0	0	6.700	6.123	FA	18,768	33,366	12/23/2021	02/16/2032
71644E-AF-9	SUNCOR ENERGY INC	LS	C	1	2.A FE	22,591,360	106.5480	25,832,574	24,245,000	23,729,707	0	97,096	0	0	7.000	7.441	MN	216,858	1,428,420	11/21/2022	11/15/2028
71654Q-DD-1	PETROLEOS MEXICANOS		C	1	3.C FE	1,420,025	69.5738	1,040,128	1,495,000	1,421,000	0	672	0	0	7.690	8.142	JJ	50,457	105,930	04/26/2022	01/23/2050
71654Q-DF-6	PETROLEOS MEXICANOS		C	1	3.C FE	436,500	63.0988	315,494	500,000	437,007	0	273	0	0	6.950	8.018	JJ	14,769	34,750	05/24/2021	01/28/2060
716743-AL-3	PETRONAS CAPITAL LTD		C		1.G FE	1,302,918	89.4060	1,323,209	1,480,000	1,303,472	0	554	0	0	4.500	5.431	MS	19,055	0	11/15/2022	03/18/2045
716743-AR-0	PETRONAS CAPITAL LTD		C	2	1.G FE	1,600,904	89.1289	1,426,062	1,600,000	1,599,145	0	(855)	0	0	4.550	4.531	AO	14,156	44,363	06/29/2022	04/21/2050
717046-B@-4	PEYTO EXPLORATION & DEVELOPMNT SR NTS				3.A	8,184,981	94.8112	6,997,656	7,380,619	7,380,619	0	0	0	(534,531)	4.260	4.259	MN	52,402	321,966	05/01/2015	05/01/2025
717046-C@-3	PEYTO EXPLORATION & DEVELOPMNT CDN SR NT				3.A	7,785,130	88.0530	6,498,858	7,380,619	7,380,619	0	0	0	(534,531)	3.950	3.950	JJ	144,957	306,515	01/02/2018	01/02/2028
717081-EK-5	PFIZER INC			1,2	1.E FE	997,620	89.8379	898,379	1,000,000	997,817	0	46	0	0	4.200	4.214	MS	12,367	42,000	09/04/2018	09/15/2048
717081-EU-3	PFIZER INC	LS		1,2	1.E FE	9,869,900	88.7123	8,871,232	10,000,000	9,887,475	0	4,860	0	0	3.900	3.995	MS	114,833	390,000	03/04/2019	03/15/2039
717081-EV-1	PFIZER INC	LS		1,2	1.E FE	9,156,600	87.2245	7,850,202	9,000,000	9,145,220	0	(3,240)	0	0	4.000	3.900	MS	106,000	360,000	03/26/2019	03/15/2049
717081-FA-6	PFIZER INC	LS		1,2	1.E FE	3,600,730	68.1502	2,385,256	3,500,000	3,595,557	0	(2,443)	0	0	2.700	2.559	MN	8,663	94,500	10/30/2020	05/28/2050
71803Q-AZ-5	AQUA PENNSYLVANIA INC				1.F FE	9,963,100	100.7901	10,079,013	10,000,000	9,989,284	0	1,950	0	0	6.060	6.087	AO	127,933	606,000	04/28/2004	05/10/2027
718546-AK-0	PHILLIPS 66			1,2	2.A FE	6,533,515	94.1072	5,975,807	6,350,000	6,487,273	0	(9,128)	0	0	4.650	4.406	MN	37,730	295,275	03/01/2017	11/15/2034
718546-AL-8	PHILLIPS 66	LS		1,2	2.A FE	13,606,690	91.9844	10,808,169	11,750,000	13,498,542	0	(52,221)	0	0	4.875	3.846	MN	73,193	572,813	04/30/2021	11/15/2044
718546-BA-1	PHILLIPS 66	LS		1,2	2.A FE	3,970,520	69.4555	2,778,220	4,000,000	3,971,054	0	506	0	0	3.300	3.339	MS	38,867	110,000	11/10/2021	03/15/2052
718547-AJ-1	PHILLIPS 66 CO	LS		1	2.A FE	4,989,050	87.3914	4,369,570	5,000,000	5,000,000	0	8,360	0	0	3.150	3.174	JD	7,000	162,500	09/03/2019	12/15/2029
718547-AL-6	PHILLIPS 66 CO			1,2	2.A FE	6,032,450	87.2108	4,360,539	5,000,000	5,996,881	0	(30,460)	0	0	4.680	3.374	FA	88,400	239,000	10/27/2021	02/15/2045
719245-AD-4	SHUTTERFLY LLC			1,2	5.B FE	1,887,420	57.0000	1,140,000	2,000,000	1,930,684	0	14,742	0	0	8.500	9.624	AO	42,500	170,000	10/01/2019	10/01/2026
720186-AG-0	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	3,247,920	85.9182	2,577,546	3,000,000	3,208,503	0	(6,556)	0	0	4.650	4.137	FA	58,125	139,500	02/23/2016	08/01/2043
720186-AP-0	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	991,290	90.8879	908,879	1,000,000	991,374	0	84	0	0	5.050	5.107	MN	6,453	25,531	05/10/2022	05/15/2052
72018Q-AG-6	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	5,753,239	114.7863	5,739,316	5,000,000	5,743,433	0	(9,806)	0	0	7.950	5.288	JJ	198,750	0	11/21/2022	09/14/2029
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP	LS		1,2	2.B FE	2,985,300	70.2374	2,107,122	3,000,000	2,986,887	0	1,235	0	0	2.750	2.804	AO	20,625	85,021	09/13/2021	04/01/2032
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	1,990,200	70.2374	1,404,748	2,000,000	1,991,278	0	843	0	0	2.750	2.804	AO	13,750	56,681	09/13/2021	04/01/2032
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	1,829,865	97.2998	1,459,496	1,500,000	1,737,923	0	(12,208)	0	0	6.700	5.054	MN	12,842	100,500	10/29/2013	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP	LS		1	2.C FE	10,536,648	98.8832	8,642,392	8,740,000	10,038,079	0	(61,792)	0	0	6.650	5.151	JJ	268,002	581,210	07/31/2013	01/15/2037
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	2,686,101	72.9198	2,406,353	3,300,000	2,741,644	0	14,541	0	0	4.300	5.729	JJ	59,519	141,900	11/06/2018	01/31/2043
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP	LS		1,2	2.C FE	5,385,400	76.2799	3,813,997	5,000,000	5,370,013	0	(10,889)	0	0	4.700	4.167	JD	10,444	235,000	07/20/2021	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	LS		1,2	2.C FE	3,196,032	78.4380	2,510,017	3,200,000	3,197,159	0	70	0	0	4.900	4.907	FA	59,236	156,800	12/02/2014	02/15/2045
73020*-AF-0	PNG COMPANIES LLC SR SEC NTS SER 2013-A				2.A FE	2,000,000	96.5740	1,931,480	2,000,000	2,000,000	0	0	0	0	4.250	4.249	JD	2,833	85,000	12/19/2013	12/19/2025
73020*-AL-7	PNG COMPANIES LLC SER 2017-C SR SECD NT				1.F FE	8,000,000	84.5630	6,765,040	8,000,000	8,000,000	0	0	0	0	3.630	3.630	JD	10,487	290,400	12/18/2017	12/18/2032
73020*-AR-4	PNG COMPANIES LLC SR NTS SRS E				1.F FE	727,280	99.9280	726,756	727,280	727,280	0	0	0	0	5.990	5.966	JAJO	7,382	87,127	11/16/2011	10/31/2023
73020*-AS-2	PNG COMPANIES LLC SR NTS SRS G				1.F FE	6,000,000	98.3990	5,903,940	6,000,000	6,000,000	0	0	0	0	3.530	3.529	FA	75,307	211,800	08/23/2013	08/23/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
731068-B*-2	Polaris Industries Inc. Sr Nts				2.A	4,006,000	91.6260	3,665,038	4,000,000	4,003,671	0	(572)	0	0	4.230	4.211	JJ	78,020	169,200	07/02/2018	07/02/2028
736508-H*-6	PORTLAND GENERAL ELECTRIC CO FIRST MTG B				1.F	4,000,000	101.3120	4,052,480	4,000,000	4,000,000	0	0	0	0	5.800	5.800	JD	19,333	232,000	05/16/2007	06/01/2039
736508-H@-4	PORTLAND GENERAL ELECTRIC CO FIRST MTG B				1.F	11,000,000	102.7980	11,307,780	11,000,000	11,000,000	0	0	0	0	5.810	5.809	AO	159,775	639,100	09/19/2007	10/01/2037
736508-L#-7	PORTLAND GENERAL ELECTRIC CO 1ST MTG BND				1.F	5,000,000	87.6620	4,383,100	5,000,000	5,000,000	0	0	0	0	4.740	4.740	MN	30,283	237,000	11/15/2013	11/15/2042
736508-L*-1	PORTLAND GENERAL ELECTRIC CO 1ST MTG BND				1.F	5,000,000	83.9910	4,199,550	5,000,000	5,000,000	0	0	0	0	4.470	4.470	JD	9,933	223,500	06/27/2013	06/15/2044
736508-Q@-4	Portland General Electric Company Sr Nts				1.F	4,000,000	80.1150	3,204,600	4,000,000	4,000,000	0	0	0	0	4.300	4.300	AO	36,311	172,000	04/12/2019	04/15/2049
736508-S*-4	Portland General Electric Company Nts du				1.F	1,000,000	76.7310	767,310	1,000,000	1,000,000	0	0	0	0	2.320	2.320	JD	1,353	23,200	12/10/2020	12/10/2032
736508-T@-1	Portland General Electric Co				1.F	1,000,000	62.6240	626,240	1,000,000	1,000,000	0	0	0	0	2.970	2.970	MS	7,508	29,700	09/30/2021	09/30/2051
73730E-AB-9	POSCO CO LTD		C		2.A FE	871,623	94.6152	851,537	900,000	873,079	0	1,456	0	0	4.500	5.241	FA	16,538	0	09/20/2022	08/04/2027
737662-A#-3	POTOMAC EDISON COMPANY FIRST MORTGAGE BO				1.G	3,000,000	74.9200	2,247,600	3,000,000	3,000,000	0	0	0	0	3.890	3.890	AO	24,637	116,700	10/17/2016	10/15/2046
737662-A*-7	POTOMAC EDISON COMPANY 1ST MTG BNDS				1.G	25,000,000	82.4300	20,607,500	25,000,000	25,000,000	0	0	0	0	4.440	4.440	MN	141,833	1,110,000	11/25/2014	11/15/2044
737662-A@-5	POTOMAC EDISON COMPANY 1ST MG BNDS				1.G	3,000,000	82.5980	2,477,940	3,000,000	3,000,000	0	0	0	0	4.470	4.470	FA	50,660	134,100	08/17/2015	08/15/2045
737662-B@-4	Potomac Edison Company Nts due 2051				1.G	5,000,000	65.0010	3,250,050	5,000,000	5,000,000	0	0	0	0	3.430	3.430	JD	7,622	171,500	06/29/2020	06/15/2051
737679-DB-3	POTOMAC ELECTRIC POWER CO			1	1.F FE	19,590,553	110.1087	15,583,686	14,153,000	18,348,398	0	(206,354)	0	0	6.500	3.857	MN	117,549	919,945	08/18/2016	11/15/2037
740189-AM-7	PRECISION CASTPARTS CORP			1,2	1.C FE	4,960,350	97.0997	4,854,985	5,000,000	4,989,174	0	4,167	0	0	3.250	3.343	JD	7,222	162,500	06/18/2015	06/15/2025
740367-NL-7	PREFERRED BANK				2.A FE	2,000,000	86.9396	1,738,793	2,000,000	2,000,000	0	0	0	0	3.375	3.375	JD	3,152	67,500	06/10/2021	06/15/2031
74151#-AN-8	PricewaterhouseCoopers LLP Nts due 2030				1.D	5,000,000	81.5770	4,078,850	5,000,000	5,000,000	0	0	0	0	3.430	3.430	MS	50,497	171,500	09/09/2020	09/13/2030
74151#-AP-3	PricewaterhouseCoopers LLP Nts due 2032				1.D	9,000,000	78.4430	7,059,870	9,000,000	9,000,000	0	0	0	0	3.580	3.580	MS	94,870	322,200	09/09/2020	09/15/2032
74151#-AQ-1	PricewaterhouseCoopers LLP Nts due 2035				1.D	8,000,000	74.8010	5,984,080	8,000,000	8,000,000	0	0	0	0	3.730	3.730	MS	87,862	298,400	09/09/2020	09/14/2035
74166W-AB-0	PRIME NOTES LLC			5	1.B PL	10,000,000	99.9762	9,997,624	10,000,000	10,000,000	0	0	0	0	1.460	1.460	JAJO	33,256	142,819	07/16/2020	04/13/2023
74170*-AE-9	PRIME PROPERTY FUND LLC SR NTS SER E				1.F	2,000,000	97.0660	1,941,320	2,000,000	2,000,000	0	0	0	0	3.980	3.979	JJ	33,388	79,600	07/30/2014	07/30/2026
74170*-BF-5	Prime Property Fund, LLC Nts due 2035				1.F	3,000,000	76.5110	2,295,330	3,000,000	3,000,000	0	0	0	0	2.710	2.710	AO	17,615	81,300	10/13/2020	10/13/2035
74170*-BK-4	Prime Property Fund LLC Nts due 2041				1.F	2,500,000	75.8580	1,896,450	2,500,000	2,500,000	0	0	0	0	3.390	3.390	MS	23,542	84,750	03/24/2021	03/24/2041
74170*-BP-3	PRIME PROP FUND 2 3/4 10/07/				1.F	3,000,000	75.3520	2,260,560	3,000,000	3,000,000	0	0	0	0	2.750	2.750	AO	19,250	82,500	10/07/2021	10/07/2036
74170*-BQ-1	PRIME PROP FUND 3 10/07/41				1.F	4,000,000	70.7030	2,828,120	4,000,000	4,000,000	0	0	0	0	3.000	3.000	AO	28,000	120,000	10/07/2021	10/07/2041
74275#-AC-3	PRISA II LHC, LLC Nts due 2032				2.B	10,000,000	81.5210	8,152,100	10,000,000	10,000,000	0	0	0	0	3.750	3.751	FA	139,583	375,000	09/28/2020	11/17/2032
74275@-AC-5	PRISA II LHC LLC				2.B	15,000,000	94.0670	14,110,050	15,000,000	15,000,000	0	0	0	0	4.510	4.511	FA	251,808	676,500	12/28/2017	02/17/2027
743315-AX-1	PROGRESSIVE CORP		LS	1,2	1.F FE	8,878,760	80.9466	7,285,190	9,000,000	8,884,880	0	2,289	0	0	3.950	4.028	MS	93,813	355,500	03/18/2020	03/26/2050
74340X-BL-4	PROLOGIS LP		LS	1,2	1.G FE	2,208,507	95.4743	2,109,981	2,210,000	2,209,012	0	121	0	0	4.375	4.383	FA	40,286	96,688	02/07/2019	02/01/2029
74340X-BP-5	PROLOGIS LP		LS	1,2	1.G FE	2,087,128	67.1993	1,716,942	2,555,000	2,110,726	0	8,777	0	0	3.000	4.060	AO	16,182	76,650	03/26/2020	04/15/2050
74346G-B#-8	PROLOGIS YEN				1.G IF	20,015,396	91.6544	18,175,694	19,830,677	19,830,677	0	0	0	(184,719)	1.710	1.710	JJ	146,003	0	07/27/2022	07/26/2042
74348D-AA-5	PROMIGAS SA ESP		C	1,2	2.C FE	1,275,130	81.9273	1,040,477	1,270,000	1,274,359	0	(595)	0	0	3.750	3.689	AO	9,922	47,625	09/07/2021	10/16/2029
74348T-AV-4	PROSPECT CAPITAL CORP			1,2	2.C PL	4,938,050	83.0065	4,150,327	5,000,000	4,954,881	0	10,678	0	0	3.364	3.616	MN	21,492	168,200	05/20/2021	11/15/2026
74365P-AD-0	PROSUS NV		C	1,2	2.C FE	3,522,320	62.8064	2,261,032	3,600,000	3,524,303	0	1,405	0	0	4.027	4.154	FA	59,600	144,972	09/10/2021	08/03/2050
74365P-AE-8	PROSUS NV		C	1,2	2.C FE	7,272,180	60.8361	4,562,710	7,500,000	7,277,742	0	4,110	0	0	3.832	4.007	FA	114,162	287,400	09/23/2021	02/08/2051
74365P-AH-1	PROSUS NV		C	1,2	2.C FE	8,519,422	83.0583	7,093,176	8,540,000	8,520,904	0	1,482	0	0	4.193	4.223	JJ	161,137	179,041	02/14/2022	01/19/2032
74365P-AJ-7	PROSUS NV		C	1,2	2.C FE	13,500,000	72.2790	9,757,665	13,500,000	13,500,000	0	0	0	0	4.987	4.987	JJ	302,960	336,623	01/11/2022	01/19/2052
744320-BA-9	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	12,173,129	78.4600	7,819,325	9,966,000	12,048,281	0	(52,560)	0	0	3.935	2.809	JD	26,144	392,162	07/28/2020	12/07/2049
744320-CD-5	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	931,622	85.4891	615,521	720,000	918,661	0	(5,465)	0	0	4.418	2.855	MS	8,306	31,810	07/28/2020	03/27/2048
744320-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	771,640	76.9293	505,426	657,000	765,533	0	(2,552)	0	0	3.700	2.835	MS	7,293	24,309	07/17/2020	03/13/2051
744320-CJ-2	PRUDENTIAL FINANCIAL INC		LS	1,2	1.G FE	2,049,630	74.9125	2,247,375	3,000,000	2,054,477	0	4,847	0	0	3.000	5.954	MS	27,750	0	11/04/2022	03/10/2040
74445P-AF-9	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C	2	2.C FE	811,598	95.3750	667,625	700,000	794,363	0	(11,572)	0	0	5.450	3.310	MN	4,875	38,150	08/02/2021	05/15/2030
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C	2	2.C FE	1,287,779	84.0000	932,400	1,110,000	1,283,098	0	(3,159)	0	0	5.800	4.760	MN	8,226	64,380	02/10/2022	05/15/2050
744516-AB-1	SCANA CORP				2.A FE	15,867,850	105.1999	13,675,993	13,000,000	13,988,766	0	(220,730)	0	0	7.450	5.285	JD	43,044	968,500	10/18/2013	12/15/2026
744516-F#-7	PUBLIC SERV CO NORTH CAROLINA SR NTS				2.A	6,000,000	78.0850	4,685,100	6,000,000	6,000,000	0	0	0	0	4.130	4.130	JD	11,013	247,800	06/22/2016	06/22/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744516-G*-0	PUBLIC SERV CO NORTH CAROLINA SR NT				2.A	7,500,000	78.4160	5,881,200	7,500,000	7,500,000	0	0	0	0	4.180	4.180	JD	871	313,500	06/30/2017	06/30/2047
744516-H*-9	Public Service Company of NC Nts due 205				2.A	4,500,000	62.5610	2,815,245	4,500,000	4,500,000	0	0	0	0	3.100	3.100	MS	39,913	139,500	03/18/2021	03/18/2051
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	9,968,290	105.2350	9,734,237	9,250,000	9,771,785	0	(21,187)	0	0	6.625	6.045	MN	78,304	612,813	02/01/2010	11/15/2037
744542-D#-5	Public Service Co of New Mexico nts due				2.B	8,000,000	71.2240	5,697,920	8,000,000	8,000,000	0	0	0	0	3.140	3.140	JJ	115,831	251,898	07/14/2021	07/15/2041
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	11,820,249	107.1542	9,374,920	8,749,000	11,026,818	0	(124,016)	0	0	6.724	4.175	JD	26,146	588,283	09/23/2015	06/15/2036
74731@-BX-6	QUAD GRAPHICS INC SR SEC NTS TRANCHE D				4.A	2,450,000	99.0080	2,425,696	2,450,000	2,450,000	0	0	0	0	8.170	8.156	AO	45,037	228,760	04/10/2001	04/10/2026
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	670,066	96.2218	551,351	573,000	660,752	0	(2,992)	0	0	4.500	3.438	JJ	10,815	25,785	10/02/2019	01/31/2043
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	1,338,125	86.0419	1,247,608	1,450,000	1,344,197	0	6,373	0	0	2.625	3.635	AO	8,776	24,938	05/17/2022	04/08/2031
74736K-AJ-0	QORVO INC	LS		1,2	2.C FE	8,694,890	80.3439	6,800,308	8,464,000	8,660,925	0	(28,403)	0	0	3.375	2.962	AO	71,415	285,660	11/30/2021	04/01/2031
74740F-FD-3	QUAKER OATS CO				1.E FE	6,174,400	100.9338	5,046,691	5,000,000	5,143,793	0	(131,873)	0	0	6.960	4.122	JJ	160,467	348,000	10/16/2013	01/18/2024
747525-AJ-2	QUALCOMM INC	LS		1,2	1.F FE	2,188,000	97.5085	1,950,171	2,000,000	2,136,704	0	(8,878)	0	0	4.650	3.925	MN	10,592	93,000	07/26/2016	05/20/2035
747525-AK-9	QUALCOMM INC	LS		1,2	1.F FE	6,543,683	94.4046	6,499,754	6,885,000	6,569,742	0	7,141	0	0	4.800	5.143	MN	37,638	330,480	11/28/2018	05/20/2045
747525-AV-5	QUALCOMM INC	LS		1,2	1.F FE	3,630,672	86.5579	3,116,083	3,600,000	3,628,448	0	(677)	0	0	4.300	4.247	MN	17,630	154,800	06/05/2019	05/20/2047
74779P-A#-5	QUBE HOLDINGS LIMITED USD SER C SR NT		C		2.C	8,000,000	90.8510	7,268,080	8,000,000	8,000,000	0	0	0	0	4.010	4.009	AO	65,051	320,800	10/18/2017	10/18/2029
74834L-AQ-3	QUEST DIAGNOSTICS INC	LS		1	2.B FE	5,594,467	95.7275	4,879,229	5,097,000	5,483,413	0	(13,948)	0	0	5.750	5.081	JJ	122,930	293,078	02/11/2013	01/30/2040
74837H-A#-3	QUESTAR GAS COMPANY 4.780 12/01/43				1.G	10,000,000	87.8680	8,786,800	10,000,000	10,000,000	0	0	0	0	4.780	4.780	AO	119,500	478,000	12/20/2013	12/01/2043
74837H-A@-5	QUESTAR GAS COMPANY 3.280 12/01/27				1.G	6,000,000	91.5440	5,492,640	6,000,000	6,000,000	0	0	0	0	3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
74837H-B@-4	QUESTAR GAS COMPANY 3.620 12/01/46				1.G	3,000,000	72.4470	2,173,410	3,000,000	3,000,000	0	0	0	0	3.620	3.620	JD	9,050	108,600	12/15/2016	12/01/2046
74837H-E*-3	QUESTAR GAS CO				1.G	3,000,000	85.2180	2,556,540	3,000,000	3,000,000	0	0	0	0	4.700	4.700	MS	47,392	0	08/30/2022	09/01/2052
749410-AA-3	RDO EQUIPMENT CO SR SEC NTS SER A				3.A YE	1,707,956	96.5284	1,647,015	1,706,250	1,706,483	0	(121)	0	0	3.810	3.801	MJSD	2,709	72,152	09/16/2013	09/16/2025
74986@-AS-0	RREEF AMERICA REIT II INC SR NTS				1.G	5,000,000	99.9650	4,998,250	5,000,000	5,000,000	0	0	0	0	3.390	3.388	JJ	82,867	169,500	01/05/2016	01/05/2023
74986@-AU-5	RREEF AMERICA REIT II INC SR NTS				1.G	2,000,000	93.2020	1,864,040	2,000,000	2,000,000	0	0	0	0	3.830	3.830	JJ	37,449	76,600	01/05/2016	01/05/2028
74986@-BD-2	RREEF AMERICA REIT II, Inc Nts due 2032				1.G	5,000,000	73.9330	3,696,650	5,000,000	5,000,000	0	0	0	0	2.670	2.670	JD	8,158	133,500	12/09/2020	12/09/2032
75144*-AH-2	RAMCO-GERSHENSON PROPERTIES LP SR NTS				2.C FE	13,006,500	94.3533	12,265,924	13,000,000	13,001,896	0	(701)	0	0	4.200	4.194	JAJO	128,917	559,000	07/06/2015	07/06/2025
754730-AF-6	RAYMOND JAMES FINANCIAL INC	LS		1	1.G FE	11,352,717	89.5569	7,791,451	8,700,000	11,202,458	0	(70,363)	0	0	4.950	3.201	JJ	198,578	430,650	10/22/2020	07/15/2046
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,489,500	109.9568	5,497,839	5,000,000	4,825,478	0	30,039	0	0	7.200	8.121	FA	136,000	360,000	10/18/1999	08/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	6,230,950	108.1496	7,029,726	6,500,000	6,412,202	0	8,559	0	0	7.000	7.248	MN	75,833	455,000	09/26/2013	11/01/2028
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	10,743,012	93.8094	8,349,039	8,900,000	10,344,626	0	(56,975)	0	0	4.875	3.628	AO	91,596	433,875	01/27/2015	10/15/2040
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,169,600	90.6473	4,532,365	5,000,000	5,143,552	0	(4,356)	0	0	4.700	4.472	JD	10,444	235,000	05/25/2022	12/15/2041
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP	LS		1,2	2.A FE	8,885,601	85.6069	7,631,002	8,914,000	8,887,398	0	(364)	0	0	4.350	4.359	AO	81,860	387,759	06/19/2019	04/15/2047
75513E-CP-4	RAYTHEON TECHNOLOGIES CORP	LS		1,2	2.A FE	2,998,890	68.3419	2,050,257	3,000,000	2,998,842	0	(22)	0	0	3.030	3.032	MS	26,765	75,497	11/01/2021	03/15/2052
75523*-AA-8	RE SFCITY 1 LP C/O RECURRENT ENERGY LLC				3.B	5,059,096	107.5836	5,502,428	5,114,560	5,077,074	0	3,587	0	0	8.000	8.134	MJSD	1,137	524,811	07/02/2010	06/30/2034
75525@-AA-4	RE AZ HOLDINGS LLC RE AJO 1 LLC RE BAGDA				2.B	4,036,292	105.3087	4,287,006	4,070,894	4,039,107	0	2,677	0	0	6.850	6.977	MJSD	70,489	279,689	12/22/2010	09/30/2035
75525@-AB-2	RE AZ HOLDINGS LLC RE AJO 1 LLC RE BAGDA				2.B	4,078,971	105.0307	4,320,898	4,113,940	4,082,720	0	2,875	0	0	6.850	6.977	MJSD	71,234	213,456	12/22/2010	09/30/2035
756109-BD-5	REALTY INCOME CORP			1,2	1.G FE	87,170	99.3590	81,474	82,000	83,115	0	(1,276)	0	0	4.600	2.967	FA	1,519	3,772	09/17/2019	02/06/2024
756109-BP-8	REALTY INCOME CORP	LS		1,2	1.G FE	4,494,555	101.9015	4,585,567	4,500,000	4,494,646	0	91	0	0	5.625	5.641	AO	54,844	0	10/03/2022	10/13/2032
75818R-AA-2	REED COLLEGE			1,2	1.D FE	4,169,940	76.4011	3,820,054	5,000,000	4,171,357	0	1,417	0	0	3.872	4.917	JJ	96,800	20,489	11/17/2022	07/01/2052
758750-D#-7	REGAL REXNORD				2.C	3,000,000	88.5450	2,656,350	3,000,000	3,000,000	0	0	0	0	3.900	3.900	AO	22,100	58,700	06/07/2022	04/07/2032
75884R-AW-3	REGENCY CENTERS LP			1,2	2.A FE	4,251,604	77.3186	3,304,597	4,274,000	4,254,023	0	457	0	0	4.400	4.432	FA	78,357	188,056	07/25/2017	02/01/2047
75884R-AY-9	REGENCY CENTERS LP			1,2	2.A FE	1,895,479	80.0797	1,313,307	1,640,000	1,883,891	0	(5,570)	0	0	4.650	3.744	MS	22,454	76,260	11/10/2020	03/15/2049
75886F-AF-4	REGENERON PHARMACEUTICALS INC	LS		1,2	2.C FE	5,465,950	62.5368	3,439,523	5,500,000	5,467,783	0	747	0	0	2.800	2.830	MS	45,344	154,000	09/16/2020	09/15/2050
759470-BB-2	RELIANCE INDUSTRIES LTD		C	1	2.B FE	706,783	81.2500	617,500	760,000	710,498	0	3,715	0	0	2.875	3.730	JJ	10,257	10,925	03/18/2022	01/12/2032
759470-BD-8	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,847,257	66.3380	1,927,119	2,905,000	2,848,252	0	995	0	0	3.625	3.735	JJ	49,435	52,653	02/10/2022	01/12/2052
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	11,224,472	104.3526	10,748,321	10,300,000	11,048,975	0	(33,206)	0	0	6.850	6.065	MN	90,154	661,025	10/28/2022	11/15/2036
759509-AE-2	RELIANCE STEEL & ALUMINUM CO			1,2	2.B FE	2,062,460	99.9824	1,999,649	2,000,000	2,000,429	0	(11,104)	0	0	4.500	3.931	AO	19,000	90,000	09/21/2016	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76084@-AA-5	Republic Transmission, LLC Nts due 2050				1.G PL	10,734,642	70.2870	7,545,058	10,734,642	10,734,642	0	0	0	0	2.620	2.620	JD	143,847	281,248	12/17/2020	12/18/2050
761152-A*-8	ResMed Inc. Sr Nts due 2026				2.A	9,000,000	93.7980	8,441,820	9,000,000	9,000,000	0	0	0	0	3.240	3.240	JJ	138,510	291,600	07/10/2019	07/10/2026
761152-A@-6	ResMed Inc. Sr Nts due 2029				2.A	6,000,000	89.8440	5,390,640	6,000,000	6,000,000	0	0	0	0	3.450	3.450	JJ	98,325	207,000	07/10/2019	07/10/2029
76120H-AC-1	RESORTS WORLD LAS VEGAS LLC			1,2	3.B FE	407,200	67.7500	271,000	400,000	406,217	0	(632)	0	0	4.625	4.393	AO	4,368	18,500	05/24/2021	04/06/2031
76132F-A@-6	ROIC SR NT				2.C	10,000,000	91.9730	9,197,300	10,000,000	10,000,000	0	0	0	0	4.190	4.190	JD	18,622	419,000	12/15/2017	12/15/2027
76169#-AH-6	REYES HOLDINGS LLC SER 2015A SR SEC NTS				1.G PL	6,000,000	98.9220	5,935,320	6,000,000	6,000,000	0	0	0	0	4.850	4.846	FA	118,825	291,000	02/04/2015	02/04/2025
76169#-AJ-2	REYES HOLDINGS LLC SER 2017A SR SECD NT				1.G PL	10,000,000	91.9960	9,199,600	10,000,000	10,000,000	0	0	0	0	3.710	3.707	AO	76,261	371,000	10/17/2017	10/17/2028
76169#-AK-9	Reyes Holdings LLC 5 yr Nts				1.G PL	4,000,000	98.2600	3,930,400	4,000,000	4,000,000	0	0	0	0	4.220	4.220	JD	8,440	168,800	12/13/2018	12/13/2023
76169#-AR-4	Reyes Holdings LLC 12 yr Nts				1.G PL	5,000,000	94.2830	4,714,150	5,000,000	5,000,000	0	0	0	0	4.700	4.700	JJ	111,625	235,000	01/10/2019	01/10/2031
76169*-AB-3	REXFORD INDUSTRIAL REALTY LP GTD SR NT				2.A FE	13,019,500	92.3136	12,000,766	13,000,000	13,009,818	0	(1,943)	0	0	3.930	3.912	JAJO	110,695	510,900	07/13/2017	07/13/2027
767201-AL-0	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	4,406,560	100.2072	4,008,290	4,000,000	4,323,604	0	(11,587)	0	0	5.200	4.534	MN	34,089	208,000	07/09/2014	11/02/2040
767201-AT-3	RIO TINTO FINANCE (USA) LTD	LS	C	1,2	1.F FE	6,923,630	66.4467	4,651,266	7,000,000	6,925,561	0	1,659	0	0	2.750	2.804	MN	31,549	192,500	10/28/2021	11/02/2051
76720A-AG-1	RIO TINTO FINANCE (USA) PLC	LS	C	1,2	1.F FE	4,204,171	86.6695	4,102,936	4,734,000	4,300,478	0	12,976	0	0	4.125	4.854	FA	70,517	195,278	02/12/2014	08/21/2042
76824*-AW-4	RIVER FUEL TRUST #1 INTERMEDIATE TERM SE				2.A	7,500,000	97.1620	7,287,150	7,500,000	7,500,000	0	0	0	0	3.170	3.170	JD	10,567	237,750	12/15/2016	12/15/2023
76824*-AX-2	River Fuel Trust 1 nts due 2026				2.A	3,500,000	89.5190	3,133,165	3,500,000	3,500,000	0	0	0	0	1.840	1.840	JJ	29,696	68,157	06/24/2021	07/15/2026
771196-BY-7	ROCHE HOLDINGS INC			1,2	1.C FE	2,000,000	65.0249	1,300,497	2,000,000	2,000,000	0	0	0	0	2.607	2.607	JD	2,607	52,140	12/06/2021	12/13/2051
773903-AE-9	ROCKWELL AUTOMATION INC			1	1.G FE	13,000,422	106.6553	10,564,212	9,905,000	12,245,142	0	(112,158)	0	0	6.250	4.112	JD	51,589	619,063	08/13/2015	12/01/2037
775109-AZ-4	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	2,094,800	90.6581	1,813,163	2,000,000	2,079,300	0	(2,189)	0	0	5.450	5.133	AO	27,250	109,000	03/06/2014	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC	LS	C	1,2	2.A FE	3,051,000	86.2445	2,587,335	3,000,000	3,044,031	0	(1,209)	0	0	5.000	4.887	MS	44,167	150,000	12/01/2015	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS INC	LS	C	1,2	2.A FE	4,075,318	75.9221	3,112,807	4,100,000	4,077,551	0	486	0	0	4.300	4.336	FA	66,602	176,300	02/05/2018	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC	LS	C	1,2	2.A FE	3,988,355	77.0324	3,081,297	4,000,000	3,989,114	0	217	0	0	4.350	4.367	MN	29,000	174,000	04/23/2019	05/01/2049
78013X-W6-1	ROYAL BANK OF CANADA	LS	C		1.E FE	10,000,000	99.9980	9,999,796	10,000,000	10,000,000	0	0	0	0	4.408	4.457	JAJO	107,758	158,459	10/01/2018	10/05/2023
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	@	C		3.A FE	267,867	62.9963	235,186	373,333	278,856	0	6,868	0	0	0.000	2.465	N/A	0	0	05/25/2021	09/30/2036
783549-AZ-1	RYDER SYSTEM INC	LS		1	2.B FE	3,410,220	102.2322	3,066,966	3,000,000	3,123,473	0	(38,141)	0	0	6.950	5.404	JD	17,375	208,500	09/10/2013	12/01/2025
78355H-KR-9	RYDER SYSTEM INC			1,2	2.B FE	945,080	95.0174	950,174	1,000,000	947,202	0	2,123	0	0	3.350	5.507	MS	11,167	0	11/21/2022	09/01/2025
78409V-AQ-7	S&P GLOBAL INC	LS		1,2	1.G FE	7,958,150	72.2152	5,777,217	8,000,000	7,960,860	0	895	0	0	3.250	3.277	JD	21,667	260,000	11/20/2019	12/01/2049
78409V-BC-7	S&P GLOBAL INC	LS		1,2	1.G FE	3,456,460	85.5756	2,995,145	3,500,000	3,459,430	0	2,970	0	0	2.900	3.046	MS	33,833	45,957	03/04/2022	03/01/2032
78412D-B*-9	SEMCO Energy Inc. Nts due 2050				1.E	5,000,000	64.2300	3,211,500	5,000,000	5,000,000	0	0	0	0	3.150	3.150	AO	30,625	157,500	04/21/2020	04/21/2050
784305-A#-1	SJW Group Nts due 2031				1.G	5,000,000	82.3100	4,115,500	5,000,000	5,000,000	0	0	0	0	3.150	3.150	MN	26,250	157,500	10/08/2019	11/01/2031
784305-A@-3	SJW Group Nts due 2029				1.G	6,000,000	85.7480	5,144,880	6,000,000	6,000,000	0	0	0	0	3.050	3.050	MN	30,500	183,000	10/08/2019	11/01/2029
784305-B*-4	SJW Group Nts due 2039				1.G	5,000,000	76.7960	3,839,800	5,000,000	5,000,000	0	0	0	0	3.530	3.530	MN	29,417	176,500	10/08/2019	11/01/2039
78486Q-AE-1	SVB FINANCIAL GROUP	LS		1,2	2.B FE	2,997,690	83.0201	2,490,602	3,000,000	2,998,301	0	293	0	0	3.125	3.134	JD	6,771	93,750	06/02/2020	06/05/2030
78488@-AB-1	SVF HOLDING RE INVESTMENT TR SR GTD NT S				2.A	6,000,000	93.6300	5,617,800	6,000,000	6,000,000	0	0	0	0	3.850	3.850	FA	89,192	234,000	08/12/2015	08/12/2027
78488@-AE-5	SVF HOLDING RE INVESTMENT TR SR GTD NT S				2.A	3,000,000	93.2380	2,797,140	3,000,000	3,000,000	0	0	0	0	3.890	3.889	AO	29,175	118,200	04/01/2016	04/01/2028
78488@-AF-2	SVF HOLDING RE INVESTMENT TR SR GTD NT S				2.A	6,000,000	93.2380	5,594,280	6,000,000	6,000,000	0	0	0	0	3.890	3.889	AO	58,350	236,400	06/07/2016	04/01/2028
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	2,000,000	92.8065	1,856,131	2,000,000	2,000,000	0	0	0	0	4.246	4.246	MN	14,153	84,920	04/26/2018	05/01/2028
78573#-AA-7	SABRA HEALTH CARE LP SR NT SR NTS				2.C FE	10,013,696	95.1350	9,513,504	10,000,000	10,008,354	0	(1,450)	0	0	5.380	5.359	MN	65,756	588,000	08/18/2017	05/17/2027
786455-C@-2	SafeStore Holdings plc Nts due 2029		B		2.B	19,210,500	81.1078	14,717,409	18,145,500	18,145,500	0	0	0	(2,148,000)	2.690	2.690	AO	84,064	504,854	10/29/2019	10/29/2029
786455-D#-9	Safestore Holdings plc Nts due 2033		B		2.B	7,206,000	67.7706	4,351,686	6,421,200	6,421,200	0	0	0	(399,600)	1.420	1.420	FA	37,486	98,220	08/05/2021	08/03/2033
786455-D@-1	Safestore Holdings plc Nts due 2031		B		2.B	13,943,000	73.3550	8,873,755	12,097,000	12,097,000	0	0	0	(1,432,000)	2.390	2.390	FA	118,860	319,321	08/03/2021	08/03/2031
79466L-AM-6	SALESFORCE INC			1,2	1.F FE	7,481,485	63.9787	4,798,399	7,500,000	7,481,853	0	243	0	0	3.050	3.061	JJ	105,479	230,656	06/29/2021	07/15/2061
795750-AM-9	Saltchuk Resources, Inc Nts due 2027				1.F Z	12,500,000	94.2278	11,778,473	12,500,000	12,500,000	0	0	0	0	4.250	4.249	MN	73,785	550,000	05/11/2020	11/11/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	6,734,610	76.3523	5,153,781	6,750,000	6,736,967	0	1,389	0	0	3.350	3.377	AO	47,109	226,125	04/13/2021	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	4,995,250	83.7710	4,188,548	5,000,000	4,995,528	0	278	0	0	4.750	4.762	AO	54,757	118,750	04/05/2022	04/08/2032
80007R-AL-9	SANDS CHINA LTD		C	1,2	3.A FE	1,148,196	85.0000	922,250	1,085,000	1,138,285	0	(6,408)	0	0	4.875	4.071	JD	28,357	23,734	02/10/2022	06/18/2030
80386W-AD-7	SASOL FINANCING USA LLC			1,2	3.B FE	1,978,334	80.8750	1,564,931	1,935,000	1,972,829	0	(3,865)	0	0	5.500	5.193	MS	30,449	106,425	02/10/2022	03/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80414L-2E-4	SAUDI ARABIAN OIL CO		C		1.F FE	2,943,710	89.5790	2,329,054	2,600,000	2,923,433	0	(14,874)	0	0	4.250	3.259	AO	23,021	110,500	09/28/2021	04/16/2039
808513-BG-9	CHARLES SCHWAB CORP			1,2	1.F FE	6,986,280	78.0912	5,466,384	7,000,000	6,988,816	0	1,264	0	0	1.650	1.671	MS	35,292	115,500	12/08/2020	03/11/2031
80928H-AA-1	SCOTIABANK PERU SAA		C	1,2	2.B FE	368,150	98.5785	364,740	370,000	368,269	0	119	0	0	8.589	8.713	JD	1,677	8,325	09/12/2022	12/13/2027
81180W-AN-1	SEAGATE HDD CAYMAN	LS	C	1,2	3.A FE	5,140,152	84.7880	3,897,705	4,597,000	5,067,182	0	(30,742)	0	0	5.750	4.589	JD	22,027	264,328	07/29/2020	12/01/2034
817565-CG-7	SERVICE CORPORATION INTERNATIONAL	LS		1,2	3.C FE	2,501,875	84.2687	2,106,719	2,500,000	2,501,673	0	(95)	0	0	4.000	3.990	MN	12,778	100,000	05/11/2021	05/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	8,991,078	110.5616	7,297,068	6,600,000	8,425,801	0	(80,693)	0	0	6.375	4.007	JD	18,700	420,750	02/04/2015	12/15/2038
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	LS	C	1,2	1.D FE	3,223,020	72.2651	2,167,954	3,000,000	3,211,344	0	(5,190)	0	0	3.250	2.871	AO	23,021	97,500	09/10/2020	04/06/2050
822582-CL-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	2,494,100	68.0521	1,701,304	2,500,000	2,494,236	0	124	0	0	3.000	3.012	MN	7,292	75,000	11/22/2021	11/26/2051
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	2,402,700	84.5542	2,536,626	3,000,000	2,404,591	0	1,891	0	0	4.500	6.069	JD	11,250	67,500	11/01/2022	06/01/2047
824348-BK-1	SHERWIN-WILLIAMS CO	LS		1,2	2.B FE	4,985,850	74.6232	3,731,162	5,000,000	4,986,710	0	284	0	0	3.800	3.816	FA	71,778	190,000	08/12/2019	08/15/2049
82460C-AL-8	SHINHAN BANK		C		2.A FE	498,794	90.6980	408,141	450,000	486,949	0	(7,418)	0	0	3.750	1.920	MS	4,734	16,875	05/24/2021	09/20/2027
82460Q-2A-0	SHINHAN FINANCIAL GROUP CO LTD		D	2,5	2.B FE	1,408,799	92.4306	1,252,435	1,355,000	1,387,074	0	(14,704)	0	0	3.340	2.177	FA	18,354	41,667	02/10/2022	02/05/2030
825547-AD-4	SHRIRAM FINANCE LTD		C		3.C FE	448,338	96.2500	428,313	445,000	446,779	0	(1,412)	0	0	4.400	4.054	MS	5,874	19,580	11/18/2021	03/13/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	1,045,160	87.3535	873,535	1,000,000	1,041,600	0	(1,014)	0	0	4.200	3.932	MS	12,250	42,000	04/10/2019	03/16/2047
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		C	1,2	2.C FE	463,750	94.7180	473,590	500,000	468,225	0	4,475	0	0	4.125	6.268	MN	3,380	10,313	06/21/2022	05/02/2026
82650N-AA-0	SIGMA FINANCE NETHERLANDS BV		C	1,2	2.C FE	455,760	95.0000	380,000	400,000	443,025	0	(7,991)	0	0	4.875	2.563	MS	5,092	19,500	05/24/2021	03/27/2028
82669G-CB-8	SIGNATURE BANK			2,5	2.B FE	8,500,000	94.9452	8,070,342	8,500,000	8,500,000	0	0	0	0	4.125	4.126	MN	58,438	350,625	10/24/2019	11/01/2029
828807-CE-5	SIMON PROPERTY GROUP LP	LS		1,2	1.G FE	11,247,200	108.5012	11,944,892	11,009,000	11,246,184	0	(1,017)	0	0	6.750	6.535	FA	309,628	0	10/31/2022	02/01/2040
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,376,380	86.2428	3,629,960	4,209,000	3,380,154	0	3,774	0	0	4.750	6.569	MS	58,868	0	10/31/2022	03/15/2042
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,490,025	66.7051	1,667,627	2,500,000	2,490,765	0	214	0	0	3.250	3.271	MS	24,375	81,250	09/04/2019	09/13/2049
828807-DJ-3	SIMON PROPERTY GROUP LP	LS		1,2	1.G FE	7,150,300	73.1543	5,120,802	7,000,000	7,142,742	0	(3,308)	0	0	3.800	3.677	JJ	122,656	266,000	08/12/2020	07/15/2050
82883P-AA-2	SIMPAR EUROPE SA		C	1,2	3.C FE	508,810	75.0000	375,000	500,000	506,145	0	(1,821)	0	0	5.200	4.764	JJ	11,194	26,000	07/29/2021	01/26/2031
82894*-AX-5	J R SIMPLOT COMPANY SER B SR NTS				2.C	4,000,000	93.2900	3,731,600	4,000,000	4,000,000	0	0	0	0	4.060	4.060	FA	59,547	162,400	02/19/2016	02/19/2028
82894*-AY-3	J R SIMPLOT COMPANY SER C SR NTS				2.C	10,000,000	90.9560	9,095,600	10,000,000	10,000,000	0	0	0	0	4.210	4.210	FA	154,367	421,000	02/19/2016	02/19/2031
82894*-BB-2	J.R. Simplot Company Sr Nts 15 Yr				2.C	4,000,000	92.2440	3,689,760	4,000,000	4,000,000	0	0	0	0	4.880	4.880	MN	32,533	195,200	05/01/2019	05/01/2034
82894*-BC-0	J.R. Simplot Company Sr Nts 20 Yr				2.C	6,000,000	88.9630	5,337,780	6,000,000	6,000,000	0	0	0	0	5.110	5.109	MN	51,100	306,600	05/01/2019	05/01/2039
830848-AA-5	SKYLINE SHANNON2.65 07/29/33				1.F PL	12,877,774	78.1220	10,060,375	12,877,774	12,877,774	0	0	0	0	2.636	2.636	MON	19,802	339,458	08/02/2021	02/02/2035
830848-AB-3	SKYLINE SHANNON 3.6 07/29/33				2.B PL	4,987,419	77.2510	3,852,831	4,987,419	4,987,419	0	0	0	0	3.574	3.574	MON	10,398	178,249	08/02/2021	02/02/2035
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	6,488,930	78.5272	5,496,904	7,000,000	6,529,771	0	40,841	0	0	3.000	3.946	JD	17,500	210,000	02/15/2022	06/01/2031
832432-AC-2	SMITHSONIAN INSTITUTION			1	1.A FE	3,031,000	66.5225	2,016,298	3,031,000	3,031,000	0	0	0	0	2.695	2.695	MS	27,228	81,685	06/11/2020	09/01/2044
832696-AM-0	J M SMUCKER CO	LS		1	2.B FE	12,682,015	89.7648	11,182,007	12,457,000	12,621,598	0	(10,433)	0	0	4.250	4.110	MS	155,886	529,423	05/20/2016	03/15/2035
833034-AL-5	SNAP-ON INC			1,2	1.F FE	9,972,500	83.9949	8,399,485	10,000,000	9,975,061	0	557	0	0	4.100	4.116	MS	136,667	410,000	02/20/2018	03/01/2048
83364A-AA-1	SOCIEDAD DE TRANSMISION AUSTRAL SA		C	1,2	2.B FE	1,233,956	87.2500	1,099,350	1,260,000	1,235,942	0	1,986	0	0	4.000	4.256	JJ	21,560	25,200	01/21/2022	01/27/2032
83368R-BB-7	SOCIETE GENERALE SA	LS	C		2.C FE	12,592,175	65.1486	8,143,579	12,500,000	12,588,285	0	(3,370)	0	0	3.625	3.572	MS	151,042	453,125	10/14/2021	03/01/2041
83368R-BK-7	SOCIETE GENERALE SA	LS	C	2	2.C FE	12,502,650	68.1717	10,225,749	15,000,000	12,537,732	0	35,082	0	0	4.027	5.325	JJ	268,467	305,381	06/08/2022	01/21/2043
835495-AJ-1	SONOCO PRODUCTS CO	LS		1,2	2.B FE	18,568,881	96.3282	16,226,480	16,845,000	18,268,466	0	(50,836)	0	0	5.750	5.013	MN	161,431	968,588	05/23/2016	11/01/2040
835495-AP-7	SONOCO PRODUCTS CO	LS		1,2	2.B FE	3,992,720	81.5713	3,262,853	4,000,000	3,993,399	0	679	0	0	2.850	2.871	FA	47,500	60,167	01/11/2022	02/01/2032
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,428,359	110.0626	2,131,913	1,937,000	2,149,659	0	(18,007)	0	0	6.625	5.100	FA	53,469	128,326	01/09/2014	02/01/2032
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	4,200,490	95.0548	3,326,919	3,500,000	4,030,344	0	(21,026)	0	0	5.500	4.238	JD	8,556	192,500	05/06/2013	12/15/2039
838515-F*-0	SOUTH JERSEY GAS CO SEC MTN SER 3 2010-1				1.G	3,333,330	99.2270	3,307,563	3,333,330	3,333,330	0	0	0	0	4.840	4.836	MS	53,778	161,333	03/01/2010	03/01/2026
838515-G#-5	SOUTH JERSEY GAS CO SEC MTN SER D 2012-2				1.G	2,000,000	96.9940	1,939,880	2,000,000	2,000,000	0	0	0	0	3.000	2.998	MS	16,833	66,000	09/20/2012	09/20/2024
838515-J#-2	South Jersey Gas Company Nts due 2050				1.G	3,000,000	74.9140	2,247,420	3,000,000	3,000,000	0	0	0	0	3.930	3.930	AO	24,563	117,900	04/16/2020	04/16/2050
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	1,922,880	80.2966	1,605,932	2,000,000	1,929,206	0	1,525	0	0	4.125	4.358	MS	27,500	82,500	07/30/2018	03/01/2048
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	655,472	116.3325	563,049	484,000	628,836	0	(8,484)	0	0	7.500	4.379	JJ	15,528	36,300	09/11/2019	07/27/2035
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	2,991,600	98.6606	2,959,817	3,000,000	2,991,824	0	224	0	0	5.150	5.186	MS	48,067	0	09/06/2022	09/15/2032

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
84334#-AA-5	Southern Maryland Electric Cooperative,				2.A	4,572,359	86.2390	3,943,156	4,572,359	4,572,359	0	0	0	0	4.000	3.999	AO	38,103	185,723	04/16/2018	04/16/2048
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	9,610,865	105.1080	9,985,260	9,500,000	9,556,633	0	(4,971)	0	0	7.350	7.252	FA	263,783	698,250	03/15/2001	02/15/2031
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	10,632,465	81.5761	11,012,776	13,500,000	10,641,090	0	8,625	0	0	4.800	6.557	MS	190,800	0	10/31/2022	03/15/2047
845331-C#-2	SOUTHWEST WATER COMPANY INC.				2.A Z	7,000,000	85.1770	5,962,390	7,000,000	7,000,000	0	0	0	0	4.500	4.500	MN	38,500	315,000	05/17/2018	05/17/2043
845331-E#-0	Southwest Water Company Nts due 2050				2.A PL	8,000,000	64.7440	5,179,520	8,000,000	8,000,000	0	0	0	0	3.390	3.390	MS	80,607	271,200	09/14/2020	09/14/2050
845331-E@-2	Southwest Water Company Nts due 2040				2.A PL	5,000,000	69.1390	3,456,950	5,000,000	5,000,000	0	0	0	0	3.170	3.170	MS	47,110	158,500	09/14/2020	09/14/2040
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO	LS		1,2	1.G FE	3,730,125	92.4708	3,467,655	3,750,000	3,729,773	0	(352)	0	0	5.150	5.186	JD	16,094	97,099	05/23/2022	06/01/2052
84605L-AD-8	SOVCOM CAPITAL DAC		C	2	6. *	0	0.0000	0	360,000	0	0	0	360,000	0	7.600	0.000	FMAN	3,344	6,840	11/10/2021	12/29/2049
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	3,296,338	82.9808	3,041,245	3,665,000	3,301,351	0	5,014	0	0	4.500	5.263	MS	48,561	82,463	06/10/2022	03/15/2045
84861T-AD-0	SPIRIT REALTY LP	LS		1,2	2.B FE	4,996,200	87.1711	4,358,556	5,000,000	4,997,434	0	337	0	0	4.000	4.009	JJ	92,222	200,000	06/20/2019	07/15/2029
84861T-AF-5	SPIRIT REALTY LP	LS		1,2	2.B FE	2,950,320	83.2831	2,498,492	3,000,000	2,964,201	0	4,507	0	0	3.400	3.593	JJ	47,033	102,000	09/19/2019	01/15/2030
84861T-AJ-7	SPIRIT REALTY LP			1,2	2.B FE	2,235,240	74.2455	1,670,525	2,250,000	2,237,400	0	1,210	0	0	2.700	2.770	FA	22,950	60,750	02/22/2021	02/15/2032
84929K-AA-5	AES FINANCE 3				2.C Z	10,500,000	98.7360	10,367,280	10,500,000	10,500,000	0	0	0	0	6.550	6.551	JD	38,208	0	12/13/2022	12/31/2047
85253#-AG-6	STAG INDL OPER PARTNERSHIP SR GTD NT SER				2.B FE	2,000,000	96.1470	1,922,940	2,000,000	2,000,000	0	0	0	0	4.100	4.100	JD	4,100	82,000	06/13/2018	06/13/2025
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER				2.B FE	4,000,000	93.8040	3,752,160	4,000,000	4,000,000	0	0	0	0	4.270	4.270	JD	8,540	170,800	06/13/2018	06/13/2028
853254-BU-3	STANDARD CHARTERED PLC		C	2	2.B FE	4,250,000	74.1878	3,152,981	4,250,000	4,250,000	0	0	0	0	3.265	3.265	FA	51,265	138,763	11/10/2020	02/18/2036
854502-AA-9	STANLEY BLACK & DECKER INC			1	1.G FE	24,032,187	94.8262	20,169,536	21,270,000	23,433,622	0	(81,043)	0	0	5.200	4.363	MS	368,680	1,106,040	12/17/2014	09/01/2040
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJAT II LTD		C	1,2	2.C FE	1,330,150	83.1250	993,344	1,195,000	1,312,758	0	(11,411)	0	0	4.850	3.523	AO	12,396	57,958	09/14/2021	10/14/2038
855244-AM-1	STARBUCKS CORP	LS		1,2	2.A FE	4,741,500	76.3150	3,815,748	5,000,000	4,766,012	0	5,361	0	0	3.750	4.050	JD	15,625	187,500	02/14/2018	12/01/2047
857006-AG-5	STATE GRID OVERSEAS INVESTMENT BVI LTD		C	1	1.E FE	551,500	95.5621	477,811	500,000	538,095	0	(8,396)	0	0	3.500	1.672	MN	2,771	17,500	05/24/2021	05/04/2027
85771P-AE-2	EQUINOR ASA		C	1	1.D FE	1,375,596	88.5331	1,195,197	1,350,000	1,372,521	0	(775)	0	0	4.250	4.122	MN	6,056	57,375	08/27/2018	11/23/2041
858119-BM-1	STEEL DYNAMICS INC	LS		1,2	2.C FE	5,368,810	85.6521	5,139,129	6,000,000	5,386,537	0	28,660	0	0	3.250	4.751	JJ	89,917	113,750	06/14/2022	01/15/2031
858119-BP-4	STEEL DYNAMICS INC	LS		1,2	2.C FE	7,761,345	65.2370	5,218,964	8,000,000	7,772,008	0	4,860	0	0	3.250	3.409	AO	54,889	260,000	10/07/2020	10/15/2050
858586-H@-2	STEPAN COMPANY SR NTS SRS 2011-A				2.C PL	2,146,084	98.6351	2,113,622	2,142,870	2,143,080	0	(682)	0	0	4.860	4.840	MN	17,357	208,286	11/01/2011	11/01/2023
86064*-AA-0	American Airline				1.G PL	33,531,715	84.8880	28,464,402	33,531,715	33,531,715	0	0	0	0	4.290	4.290	MON	51,946	1,450,498	12/15/2021	12/18/2032
864577-C#-6	Suburban Water Systems Nts due 2059				1.F	16,000,000	66.8880	10,702,080	16,000,000	16,000,000	0	0	0	0	3.700	3.700	JD	26,311	592,000	12/12/2019	12/15/2059
86468@-AB-8	Suez Water Resources LLC Nts due 2049				1.F	10,000,000	69.7710	6,977,100	10,000,000	10,000,000	0	0	0	0	3.390	3.390	MN	51,792	339,000	11/06/2019	11/06/2049
86468@-AJ-1	UNITED WATER NEW YORK INC SR NTS SRS B				1.F	17,000,000	88.9370	15,119,290	17,000,000	17,000,000	0	0	0	0	3.910	3.910	AO	138,479	664,700	10/16/2012	10/16/2032
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	7,000,000	86.7117	6,069,818	7,000,000	7,000,000	0	0	0	0	3.040	3.040	JJ	97,533	212,800	07/08/2019	07/16/2029
86562M-BS-8	SUMITOMO MITSUI FINANCIAL GROUP INC	LS	C		2.A FE	11,433,650	86.0905	10,330,855	12,000,000	11,467,825	0	34,175	0	0	3.202	3.939	MS	111,003	304,190	06/24/2022	09/17/2029
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC	LS	C		1.G FE	5,000,000	84.1417	4,207,087	5,000,000	5,000,000	0	0	0	0	2.750	2.750	JJ	63,403	137,500	01/06/2020	01/15/2030
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP INC		C		2.A FE	4,393,158	77.1888	4,222,999	5,471,000	4,448,307	0	55,149	0	0	2.142	5.101	MS	31,901	58,594	06/24/2022	09/23/2030
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	603,360	63.1779	631,779	1,000,000	604,944	0	1,584	0	0	2.296	5.879	JJ	10,778	0	11/14/2022	01/12/2041
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROUP INC	LS	C		2.A FE	9,750,000	67.6727	6,598,091	9,750,000	9,750,000	0	0	0	0	2.930	2.930	MS	82,528	285,675	09/13/2021	09/17/2041
86608C-AA-6	SUMMIT DIGITEL INFRASTRUCTURE LTD		C	1,2	2.C FE	1,489,845	76.5000	1,289,025	1,685,000	1,495,015	0	4,654	0	0	2.875	4.330	FA	18,705	30,691	11/04/2022	08/12/2031
867224-AB-3	SUNCOR ENERGY INC	LS	C	1,2	2.A FE	18,325,855	76.3480	15,651,338	20,500,000	18,487,968	0	42,012	0	0	4.000	4.671	MN	104,778	820,000	12/03/2018	11/15/2047
867224-AE-7	SUNCOR ENERGY INC	LS	C	1,2	2.A FE	995,180	72.4349	724,349	1,000,000	995,345	0	91	0	0	3.750	3.777	MS	12,188	37,500	03/02/2021	03/04/2051
86765B-AK-5	ENERGY TRANSFER LP			1	2.C FE	6,927,886	92.1717	6,364,453	6,905,000	6,924,738	0	(544)	0	0	6.100	6.074	FA	159,122	421,205	09/20/2011	02/15/2042
86765B-AP-4	ENERGY TRANSFER LP	LS		1,2	2.C FE	6,606,269	84.9231	5,322,131	6,267,000	6,584,005	0	(13,789)	0	0	5.300	4.883	AO	83,038	265,000	11/29/2022	04/01/2044
86765B-AV-1	ENERGY TRANSFER LP	LS		1,2	2.C FE	4,702,692	84.5358	3,405,947	4,029,000	4,681,766	0	(15,358)	0	0	5.400	4.309	AO	54,392	217,566	09/23/2021	10/01/2047
86964W-AH-5	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	2,442,600	93.5528	2,058,162	2,200,000	2,403,979	0	(26,112)	0	0	5.000	3.455	JJ	50,722	105,000	02/09/2022	01/15/2030
86964W-AK-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	693,000	78.2189	547,532	700,000	693,847	0	579	0	0	3.125	3.238	JJ	10,087	22,726	07/29/2021	01/15/2032
86964W-AL-6	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	197,462	84.0367	168,073	200,000	197,899	0	337	0	0	2.500	2.700	MS	1,472	5,028	09/08/2021	09/15/2028
87054#-AA-6	Sweetwater Royalties LLC Nts due 2040				2.B PL	29,147,831	78.2200	22,799,434	29,147,831	29,147,831	0	0	0	0	5.320	5.317	MS	391,974	1,550,665	10/19/2020	09/30/2040
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC		C	1	2.A FE	963,414	80.0000	770,731	963,414	963,414	0	0	0	0	3.625	3.625	JJ	14,649	18,335	01/13/2022	01/31/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87124V-C@-6	Sydney Airport Finance Company Pty Ltd S		B		2.A	5,039,300	74.4834	3,552,188	4,769,100	4,769,100	0	0	0	(312,900)	4.760	4.760	FA	92,065	233,806	02/05/2019	02/05/2039
871829-AY-3	SYSCO CORP			1,2	2.B FE	5,296,350	88.6733	4,433,664	5,000,000	5,246,421	0	(6,345)	0	0	4.850	4.497	AO	60,625	242,500	10/23/2015	10/01/2045
871829-BH-9	SYSCO CORP	LS		1,2	2.B FE	6,986,379	82.5624	6,182,272	7,488,000	7,021,936	0	9,252	0	0	4.450	4.882	MS	98,114	333,216	12/04/2018	03/15/2048
871829-BM-8	SYSCO CORP			1,2	2.B FE	10,260,200	107.6926	10,769,258	10,000,000	10,259,175	0	(1,025)	0	0	6.600	6.346	AO	165,000	0	11/03/2022	04/01/2040
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	5,422,570	97.4664	4,873,320	5,000,000	5,163,678	0	(86,561)	0	0	4.125	2.289	MN	34,375	206,250	12/06/2019	11/01/2024
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	15,404,555	85.8098	12,614,034	14,700,000	15,293,522	0	(45,128)	0	0	4.375	3.988	AO	135,771	533,750	11/04/2022	04/15/2040
87264A-AZ-8	T-MOBILE USA INC	LS		1,2	2.C FE	4,978,750	82.3591	4,117,956	5,000,000	4,979,977	0	367	0	0	4.500	4.526	AO	47,500	225,000	04/02/2020	04/15/2050
87264A-BL-8	T-MOBILE USA INC	LS		1,2	2.C FE	4,972,950	70.6679	3,533,395	5,000,000	4,975,201	0	1,013	0	0	3.000	3.036	FA	56,667	150,000	09/22/2020	02/15/2041
87264A-BY-0	T-MOBILE USA INC			1,2	2.C FE	19,773,655	66.5820	13,149,941	19,750,000	19,772,141	0	(579)	0	0	3.600	3.592	MN	90,850	711,000	08/10/2021	11/15/2060
872882-AH-8	TSMC GLOBAL LTD		C	1,2	1.D FE	1,237,753	88.7234	1,100,170	1,240,000	1,238,487	0	445	0	0	1.250	1.288	AO	2,928	15,500	07/22/2021	04/23/2026
872882-AK-1	TSMC GLOBAL LTD		C	1,2	1.D FE	783,770	81.6686	816,686	1,000,000	788,178	0	4,408	0	0	2.250	5.456	AO	4,250	11,250	10/12/2022	04/23/2031
872898-AD-3	TSMC ARIZONA CORP	LS		1,2	1.D FE	4,944,900	78.2448	3,912,238	5,000,000	4,947,287	0	2,016	0	0	3.125	3.200	AO	28,646	156,250	10/20/2021	10/25/2041
872898-AE-1	TSMC ARIZONA CORP			1,2	1.D FE	2,466,450	72.4601	1,811,503	2,500,000	2,467,244	0	670	0	0	3.250	3.321	AO	14,896	81,250	10/20/2021	10/25/2051
872898-AJ-0	TSMC ARIZONA CORP	LS		1,2	1.D FE	1,995,420	93.7207	1,874,415	2,000,000	1,995,471	0	51	0	0	4.500	4.514	AO	17,250	45,000	04/19/2022	04/22/2052
87305Q-CG-4	TTX CO			1	1.F FE	5,329,446	85.1549	4,428,054	5,200,000	5,308,417	0	(3,035)	0	0	4.650	4.496	JD	10,747	241,800	12/05/2014	06/15/2044
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	6,163,792	73.8166	6,550,484	8,874,000	6,178,797	0	15,006	0	0	3.025	5.811	JJ	128,254	0	10/31/2022	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	LS	C	1,2	2.B FE	9,759,335	68.3707	6,495,214	9,500,000	9,747,196	0	(5,978)	0	0	3.175	3.032	JJ	144,110	301,625	12/02/2020	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	LS	C	1,2	2.B FE	1,368,614	67.4500	876,850	1,300,000	1,366,588	0	(942)	0	0	3.375	3.140	JJ	20,963	43,875	10/01/2020	07/09/2060
875127-BD-3	TAMPA ELECTRIC CO			1,2	1.G FE	8,856,980	77.9148	7,012,331	9,000,000	8,878,462	0	3,177	0	0	4.200	4.294	MN	48,300	378,000	06/03/2015	05/15/2045
87612E-BF-2	TARGET CORP	LS		1	1.F FE	2,006,193	79.5244	1,670,012	2,100,000	2,014,028	0	2,236	0	0	3.625	3.894	AO	16,071	76,125	04/26/2019	04/15/2046
87612E-BG-0	TARGET CORP	LS		1,2	1.F FE	5,893,543	82.0604	4,856,337	5,918,000	5,895,469	0	527	0	0	3.900	3.924	MN	29,491	230,802	04/26/2019	11/15/2047
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	25,570,140	80.8029	16,600,954	20,545,000	25,302,032	0	(119,605)	0	0	5.213	3.747	MS	336,178	1,071,011	01/11/2021	03/08/2047
87938W-AX-1	TELEFONICA EMISIONES SAU	LS	C	1,2	2.C FE	13,095,000	84.2178	10,106,140	12,000,000	13,036,176	0	(24,697)	0	0	5.520	4.887	MS	220,800	662,400	07/20/2020	03/01/2049
87973P-BC-7	TEMASEK FINANCIAL (I) LTD		C	1,2	1.A FE	16,800,250	66.2040	11,254,688	17,000,000	16,804,174	0	2,792	0	0	2.750	2.799	FA	193,493	467,500	07/26/2021	08/02/2061
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC	LS		1,2	3.A FE	3,017,500	78.2110	2,346,330	3,000,000	3,015,671	0	(1,456)	0	0	3.875	3.804	AO	24,542	123,031	09/21/2021	10/15/2031
881575-AC-8	TESCO PLC		C	1	2.C FE	2,531,563	95.9090	1,998,744	2,084,000	2,405,847	0	(14,686)	0	0	6.150	4.695	MN	16,377	128,166	06/26/2012	11/15/2037
881685-AX-9	TEXACO CAPITAL INC	LS			1.C FE	4,178,640	121.6227	4,864,908	4,000,000	4,096,049	0	(7,121)	0	0	8.625	8.238	MN	44,083	345,000	11/19/1992	11/15/2031
881685-AY-7	TEXACO CAPITAL INC				1.C FE	4,171,269	123.9731	4,587,006	3,700,000	3,954,180	0	(18,422)	0	0	8.625	7.578	AO	79,781	319,125	05/21/1997	04/01/2032
881685-BB-6	TEXACO CAPITAL INC				1.C FE	4,854,300	117.5435	5,877,174	5,000,000	4,918,720	0	5,396	0	0	8.000	8.249	FA	166,667	400,000	07/30/1992	08/01/2032
88240T-AC-5	ERCOTT 2022 A3				1.A FE	5,999,407	94.6433	5,678,597	6,000,000	6,001,597	0	2,190	0	0	5.050	5.048	MON	164,967	0	06/08/2022	08/03/2048
882508-BD-5	TEXAS INSTRUMENTS INC	LS		1,2	1.E FE	7,091,280	88.8829	6,221,805	7,000,000	7,083,124	0	(1,855)	0	0	4.150	4.073	MN	37,119	352,750	06/01/2018	05/15/2048
882884-A@-8	TEXAS-NEW MEXICO POWER COMPANY SER 2016A				1.F	5,000,000	95.3660	4,768,300	5,000,000	5,000,000	0	0	0	0	3.530	3.529	FA	69,129	176,500	02/10/2016	02/10/2026
882884-B#-5	Texas-New Mexico Power Company St Nts du				1.F	2,000,000	84.4090	1,688,180	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	20,036	78,400	03/29/2019	03/29/2039
882884-C*-8	Texas-New Mexico Power Company St Nts du				1.F	2,000,000	82.2560	1,645,120	2,000,000	2,000,000	0	0	0	0	4.060	4.060	MS	20,751	81,200	03/29/2019	03/29/2044
88323A-AB-8	THAIOIL TREASURY CENTER CO LTD		D	1	2.C FE	1,696,429	76.8620	1,256,694	1,635,000	1,692,902	0	(2,103)	0	0	4.875	4.591	JJ	34,982	64,106	04/27/2022	01/23/2043
88339W-AA-4	WILLIAMS COMPANIES INC	LS		1,2	2.B FE	3,494,155	68.6086	2,401,300	3,500,000	3,494,315	0	125	0	0	3.500	3.509	AO	25,861	124,882	10/05/2021	10/15/2051
886546-AD-2	TIFFANY & CO			1,2	1.E FE	17,718,471	88.6926	15,831,628	17,850,000	17,734,053	0	2,568	0	0	4.900	4.947	AO	218,663	874,650	01/12/2017	10/01/2044
887147-A#-3	TIMBERWEST FOREST CORP SR SEC NTS SER 3		C		2.A Z	13,000,000	99.1640	12,891,320	13,000,000	13,000,000	0	0	0	0	4.810	4.809	AO	135,482	625,300	10/13/2011	10/13/2023
887147-B*-6	TIMBERWEST FOREST CORP SR SEC NTS SER 4		C		2.A Z	7,000,000	99.0930	6,936,510	7,000,000	7,000,000	0	0	0	0	4.990	4.989	AO	75,682	349,300	10/13/2011	10/13/2026
887147-B@-4	TimberWest Forest Corp Nts due 2033		C		2.A Z	8,000,000	79.3260	6,346,080	8,000,000	8,000,000	0	0	0	0	2.890	2.890	AO	53,304	232,484	10/08/2021	10/08/2033
88732J-AY-4	TIME WARNER CABLE LLC	LS		1,2	2.C FE	2,743,950	87.5580	2,188,949	2,500,000	2,688,937	0	(6,564)	0	0	5.875	5.209	MN	18,767	146,875	05/02/2012	11/15/2040
891092-B*-8	Toro Company Sr Nts due 2029				2.B	5,000,000	91.8640	4,593,200	5,000,000	5,000,000	0	0	0	0	3.810	3.809	JD	8,467	190,500	06/27/2019	06/15/2029
89117F-BZ-5	TORONTO-DOMINION BANK		C	2	2.A FE	5,000,000	104.0000	5,200,000	5,000,000	5,000,000	0	0	0	0	8.125	8.126	JAJO	84,635	0	10/06/2022	10/31/2082
891490-AT-1	CONOCOPHILLIPS CO			1	1.F FE	11,934,550	116.8642	11,686,425	10,000,000	10,828,325	0	(94,151)	0	0	8.125	6.600	FA	306,944	812,500	08/25/2005	02/15/2030
89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA	LS	C	1,2	1.E FE	7,181,337	71.2991	4,998,066	7,010,000	7,176,765	0	(3,985)	0	0	3.127	2.998	MN	19,485	219,203	10/25/2021	05/29/2050

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
89157F-AC-4	TOTAL PLAY TELECOMUNICACIONES SA DE CV		C	1,2	4.B FE	450,000	79.7500	358,875	450,000	450,000	0	0	0	0	6.375	6.375	MS	8,048	28,688	09/13/2021	09/20/2028
89307#-AB-5	TRANSBAY CABLE				1.E Z	8,000,000	97.6010	7,808,080	8,000,000	8,000,000	0	0	0	0	5.290	5.290	MJSD	3,527	0	12/28/2022	12/30/2052
893526-DJ-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	5,389,658	101.0789	5,760,486	5,699,000	5,392,008	0	2,350	0	0	6.100	6.626	JD	28,970	173,820	10/19/2022	06/01/2040
893526-DJ-9	TRANSCANADA PIPELINES LTD	LS	C	1	2.A FE	1,695,770	101.0789	1,246,303	1,233,000	1,656,695	0	(17,486)	0	0	6.100	3.457	JD	6,268	75,213	09/16/2020	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD		C	1	2.A FE	323,448	102.3883	255,971	250,000	309,029	0	(2,865)	0	0	6.200	4.060	AO	3,272	15,500	06/21/2017	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	5,230,350	111.2750	4,172,813	3,750,000	4,962,104	0	(53,150)	0	0	7.250	4.373	FA	102,708	271,875	06/01/2017	08/15/2038
89352H-AY-5	TRANSCANADA PIPELINES LTD	LS	C	1,2	2.A FE	5,125,440	87.7758	3,511,032	4,000,000	5,064,794	0	(27,287)	0	0	4.875	3.298	MN	24,917	195,000	09/21/2020	05/15/2048
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,553,265	102.3735	1,791,536	1,750,000	1,705,690	0	13,692	0	0	7.060	8.095	AO	26,426	123,550	01/13/2000	10/14/2025
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	LS		1,2	2.B FE	7,953,190	76.6248	5,363,738	7,000,000	7,904,936	0	(20,910)	0	0	3.950	3.227	MN	35,331	276,500	08/12/2020	05/15/2050
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONAL SA E		C	1,2	2.C FE	674,125	92.3750	554,250	600,000	660,107	0	(9,576)	0	0	5.550	3.555	MN	5,550	33,300	08/02/2021	11/01/2028
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY LLC SR NTS				2.C	6,000,000	99.7710	5,986,260	6,000,000	6,000,000	0	0	0	0	5.660	5.659	JD	20,753	339,600	12/09/2009	12/09/2024
89417E-AD-1	TRAVELERS COMPANIES INC			1	1.F FE	10,480,900	108.4463	10,844,633	10,000,000	10,478,256	0	(2,644)	0	0	6.250	5.758	JD	27,778	312,500	11/02/2022	06/15/2037
89417E-AM-1	TRAVELERS COMPANIES INC	LS		1,2	1.F FE	9,645,500	81.4661	8,146,606	10,000,000	9,677,135	0	7,462	0	0	4.000	4.213	MN	34,444	400,000	06/25/2018	05/30/2047
89472#-AH-1	TREK BICYCLE CORP SR SEC NTS				2.C	1,536,268	98.2863	1,509,187	1,535,500	1,530,749	0	(29)	0	0	4.830	4.968	FMAN	12,361	74,932	04/02/2013	05/01/2027
89788N-AA-8	TRUIST FINANCIAL CORP	LS		2,5	1.G FE	10,000,000	94.1179	9,411,793	10,000,000	10,000,000	0	0	0	0	4.916	4.917	JJ	208,930	0	07/25/2022	07/28/2033
898324-AA-6	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	252,850	99.1250	257,725	260,000	254,478	0	1,628	0	0	5.250	6.425	JD	607	13,650	05/17/2022	12/15/2024
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	276,750	86.2512	215,628	250,000	272,236	0	(2,863)	0	0	4.869	3.393	JJ	5,613	12,173	05/25/2021	01/15/2030
898339-AB-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	383,592	82.2486	271,420	330,000	382,219	0	(888)	0	0	6.390	5.275	JJ	9,723	21,087	05/21/2021	01/15/2050
89837#-AC-2	ESTATE OF BERNICE BISHOP SR NTS				1.D YE	2,272,570	98.8746	2,245,871	2,271,434	2,271,580	0	(56)	0	0	4.880	4.876	JD	6,466	120,083	06/10/2003	06/10/2028
90011Q-AC-4	TURK TELEKOMUNIKASYON AS		C		4.B FE	1,101,297	94.0000	968,200	1,030,000	1,073,657	0	(18,459)	0	0	6.875	4.759	FA	24,194	70,813	02/10/2022	02/28/2025
901109-AF-5	TUTOR PERINI CORP			1,2	4.C FE	910,000	87.5000	875,000	1,000,000	957,888	0	15,615	0	0	6.875	8.917	MN	11,458	68,750	08/19/2019	05/01/2025
902382-A@-9	TYMAN PLC SR NTS SER B		C		2.C PL	20,000,000	98.5810	19,716,200	20,000,000	20,000,000	0	0	0	0	5.370	5.369	MN	125,300	1,083,920	11/19/2014	11/19/2024
902494-AY-9	TYSON FOODS INC			1,2	2.B FE	1,343,030	93.1099	931,099	1,000,000	1,319,302	0	(10,594)	0	0	5.150	3.082	FA	19,456	51,500	09/16/2020	08/15/2044
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	516,909	86.1795	542,931	630,000	517,250	0	341	0	0	4.550	5.949	JD	2,309	14,333	11/03/2022	06/02/2047
902494-BK-8	TYSON FOODS INC	LS		1,2	2.B FE	1,999,640	95.5348	1,910,695	2,000,000	1,999,783	0	30	0	0	4.350	4.352	MS	29,000	87,000	02/13/2019	03/01/2029
902613-AP-3	UBS GROUP AG		C	2	1.G FE	3,000,000	95.8354	2,875,063	3,000,000	3,000,000	0	0	0	0	4.751	4.750	MN	19,400	71,265	05/03/2022	05/12/2028
902613-AT-5	UBS GROUP AG	LS	C	2	1.G FE	3,000,000	92.9021	2,787,063	3,000,000	3,000,000	0	0	0	0	4.988	4.988	FA	60,687	0	08/01/2022	08/05/2033
902691-B#-0	UGI Utilities, Inc. Nts due 2050				1.F	3,000,000	65.8390	1,975,170	3,000,000	3,000,000	0	0	0	0	3.120	3.120	AO	19,500	93,600	04/16/2020	04/16/2050
902691-D*-2	UGI UTILITIES				1.F	3,500,000	91.9790	3,219,265	3,500,000	3,500,000	0	0	0	0	4.990	4.990	MS	51,425	0	09/15/2022	09/15/2052
90327Q-D5-5	USAA CAPITAL CORP	LS		1,2	1.B FE	4,985,600	82.1851	4,109,257	5,000,000	4,989,244	0	1,340	0	0	2.125	2.157	MN	17,708	106,250	04/14/2020	05/01/2030
904000-AB-2	VALERO ENERGY CORP			1	2.B FE	4,085,165	105.2146	3,682,513	3,500,000	3,981,850	0	(20,885)	0	0	6.750	5.387	AO	49,875	236,250	05/23/2017	10/15/2037
906548-CH-3	UNION ELECTRIC CO			1	1.F FE	1,373,679	127.3258	1,445,147	1,135,000	1,372,381	0	(1,299)	0	0	8.450	6.362	MS	28,239	0	11/02/2022	03/15/2039
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE	9,499,400	82.3453	8,090,424	9,825,000	9,561,622	0	8,555	0	0	3.900	4.100	MS	112,824	383,175	09/04/2014	09/15/2042
907818-CF-3	UNION PACIFIC CORP			1	1.G FE	10,304,839	109.2688	9,834,189	9,000,000	9,846,587	0	(65,744)	0	0	6.625	4.821	FA	248,438	265,000	11/21/2022	02/01/2029
907818-DT-2	UNION PACIFIC CORP			1,2	1.G FE	1,298,429	91.4073	951,550	1,041,000	1,287,012	0	(8,295)	0	0	4.821	3.239	FA	20,911	50,187	08/10/2021	02/01/2044
907818-EC-8	UNION PACIFIC CORP			1,2	1.G FE	1,493,640	79.4175	1,191,262	1,500,000	1,494,297	0	88	0	0	3.875	3.896	FA	24,219	58,125	01/26/2015	02/01/2055
907818-ER-5	UNION PACIFIC CORP			1,2	1.G FE	7,314,900	78.5445	5,890,834	7,500,000	7,321,156	0	1,338	0	0	4.100	4.219	MS	90,542	307,500	02/12/2018	09/15/2067
907818-FN-3	UNION PACIFIC CORP	LS		1,2	1.G FE	10,138,052	64.8421	6,484,211	10,000,000	10,131,896	0	(2,121)	0	0	2.973	2.913	MS	86,713	297,300	08/26/2019	09/16/2062
907818-FW-3	UNION PACIFIC CORP	LS		1,2	1.G FE	1,499,700	68.1865	1,022,797	1,500,000	1,499,708	0	6	0	0	2.950	2.951	MS	13,644	44,250	09/07/2021	03/10/2052
907818-GA-0	UNION PACIFIC CORP	LS		1,2	1.G FE	1,496,025	74.2015	1,113,023	1,500,000	1,496,049	0	24	0	0	3.850	3.862	FA	21,977	28,875	02/09/2022	02/14/2072
90985F-AH-9	UNITED COMMUNITY BANKS INC			2,5	2.A FE	5,000,000	94.0794	4,703,971	5,000,000	5,000,000	0	0	0	0	5.000	5.001	JD	11,111	250,000	06/12/2020	06/15/2030
910208-AC-1	UNITED ELECTRIC SECURITIZATION LLC				1.A FE	10,330,000	96.4919	9,967,612	10,330,000	10,330,000	0	0	0	0	5.516	5.511	JD	26,907	0	12/07/2022	12/01/2050
910200-B*-7	UNITED ENERGY DISTRIBUTION PTY USD SER B		C		1.G FE	2,000,000	95.1490	1,902,980	2,000,000	2,000,000	0	0	0	0	3.590	3.589	AO	15,557	71,800	10/13/2015	10/13/2025
910637-R*-0	UNITED ILLUMINATING CO SR NTS				1.G	6,000,000	99.8130	5,988,780	6,000,000	6,000,000	0	0	0	0	5.610	5.605	MS	103,785	336,600	12/10/2009	03/10/2025
910637-R@-8	UNITED ILLUMINATING CO SR NTS				1.G	5,000,000	100.0500	5,002,500	5,000,000	5,000,000	0	0	0	0	6.090	6.089	FA	126,875	304,500	07/27/2010	07/27/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.F FE	2,825,940	113.9359	2,278,717	2,000,000	2,422,787	0	(48,966)	0	0	7.620	4.205	AO	38,100	152,400	02/21/2014	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE INC	LS		1	1.F FE	5,027,609	110.6370	4,204,204	3,800,000	4,721,949	0	(50,377)	0	0	6.200	4.032	JJ	108,638	288,300	02/17/2015	01/15/2038
91159H-JB-7	US BANCORP			2	1.F FE	15,000,000	76.3582	11,453,731	15,000,000	15,000,000	0	0	0	0	2.491	2.491	MN	60,199	373,650	10/27/2021	11/03/2036
91159H-JG-6	US BANCORP			1,2,5	1.F FE	5,000,000	95.1998	4,759,988	5,000,000	5,000,000	0	0	0	0	4.967	4.968	JJ	109,688	0	07/19/2022	07/22/2033
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,655,595	100.3045	3,895,827	3,884,000	4,421,514	0	(33,221)	0	0	5.400	3.970	MN	34,956	209,736	12/02/2014	05/01/2035
913017-BP-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	6,162,524	107.0615	5,149,661	4,810,000	5,834,876	0	(45,817)	0	0	6.125	4.239	JJ	135,849	294,613	09/09/2014	07/15/2038
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	9,040,220	90.6483	8,158,350	9,000,000	9,032,634	0	(1,079)	0	0	4.500	4.471	JD	33,750	405,000	03/07/2019	06/01/2042
913017-CW-7	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	8,596,900	91.3125	9,131,252	10,000,000	8,606,104	0	9,204	0	0	4.450	5.806	MN	55,625	222,500	10/31/2022	11/16/2038
91319#-AB-7	UNITED WATER WORKS INC SR NTS SRS B				1.F	5,000,000	104.6330	5,231,650	5,000,000	5,000,000	0	0	0	0	6.130	6.129	MN	39,164	306,500	11/28/2007	11/15/2028
91319#-AE-1	UNITED WATER WORKS INC SR NTS				1.F	7,500,000	107.1270	8,034,525	7,500,000	7,500,000	0	0	0	0	6.540	6.538	AO	122,625	490,500	10/01/2008	10/01/2029
91319#-AG-6	UNITED WATER WORKS INC SR NTS				1.F	5,000,000	99.0930	4,954,650	5,000,000	5,000,000	0	0	0	0	4.920	4.919	JJ	105,917	246,000	01/26/2010	01/26/2025
91319D-D*-2	UNITED WATER RESOURCES INC SR NTS SER C				1.F	3,000,000	87.5970	2,627,910	3,000,000	3,000,000	0	0	0	0	4.090	4.070	FA	41,241	122,700	08/31/2015	08/31/2035
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	7,675,990	117.8494	8,249,455	7,000,000	7,672,533	0	(3,457)	0	0	6.875	5.905	FA	181,806	0	11/08/2022	02/15/2038
91324P-DJ-8	UNITEDHEALTH GROUP INC			1	1.F FE	5,116,009	99.3877	4,858,071	4,888,000	4,918,435	0	(66,159)	0	0	3.500	2.112	JD	7,604	171,080	12/10/2019	06/15/2023
91324P-DQ-2	UNITEDHEALTH GROUP INC	LS		1,2	1.F FE	10,223,570	89.3189	8,931,890	10,000,000	10,207,188	0	(4,713)	0	0	4.450	4.312	JD	19,778	445,000	04/10/2019	12/15/2048
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.F FE	999,750	96.2306	962,306	1,000,000	999,925	0	45	0	0	2.375	2.380	FA	8,972	23,750	07/23/2019	08/15/2024
91324P-DT-6	UNITEDHEALTH GROUP INC	LS		1,2	1.F FE	11,260,498	82.1579	7,976,712	9,709,000	11,106,011	0	(70,107)	0	0	3.500	2.417	FA	128,375	339,815	10/01/2020	08/15/2039
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	560,410	68.3988	341,994	500,000	558,445	0	(931)	0	0	3.125	2.628	MN	1,997	15,625	11/06/2020	05/15/2060
91324P-ET-5	UNITEDHEALTH GROUP INC	LS		1,2	1.F FE	1,976,400	109.2926	2,185,852	2,000,000	1,976,297	0	(103)	0	0	6.050	6.130	FA	21,175	0	10/25/2022	02/15/2063
913259-A*-8	UNITIL CORPORATION SR NTS				2.B	0	104.1460	0	0	0	0	0	0	0	6.330	6.330	MN	0	79,729	05/02/2007	05/01/2022
913259-A@-6	UNITIL CORPORATION SR NTS SER 2016				2.B	8,000,000	94.2680	7,541,440	8,000,000	8,000,000	0	0	0	0	3.700	3.699	FA	123,333	296,000	08/01/2016	08/01/2026
913260-B#-1	Unitil Energy Systems, Inc. Sr Notes				1.F FE	13,000,000	75.7490	9,847,370	13,000,000	13,000,000	0	0	0	0	4.180	4.180	MN	46,793	543,400	11/30/2018	11/30/2048
913260-B*-5	UNITIL ENERGY SYSTEMS INC FIRST MTG BOND				1.F	5,000,000	104.7130	5,235,650	5,000,000	5,000,000	0	0	0	0	6.320	6.319	MS	93,044	316,000	09/26/2006	09/15/2036
913260-C*-4	Unitil Energy Systems, Inc. Nts due 2040				1.F	2,000,000	71.8550	1,437,100	2,000,000	2,000,000	0	0	0	0	3.580	3.580	MS	21,082	71,600	09/15/2020	09/15/2040
913543-C#-9	UFP INDUSTRIES, INC.				2.B	5,007,500	92.6431	4,632,155	5,000,000	5,004,627	0	(741)	0	0	4.200	4.181	JD	9,917	210,000	06/14/2018	06/14/2028
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	1,500,000	96.5000	1,447,500	1,500,000	1,500,000	0	0	0	0	6.625	6.622	JD	8,281	99,375	06/04/2020	06/01/2027
918204-AR-9	VF CORP	LS		1	2.A FE	20,651,326	98.6377	16,467,564	16,695,000	19,512,036	0	(202,656)	0	0	6.000	4.052	AO	211,470	1,001,700	02/28/2022	10/15/2033
91862@-AA-2	VC 3 LS 2021 L P				1.G PL	43,180,044	93.0250	40,168,236	43,180,044	43,180,044	0	0	0	0	3.500	3.500	MON	67,169	1,663,488	10/14/2021	10/15/2031
91863@-AC-7	VHG CAPITAL LP				1.D PL	25,000,000	76.5940	19,148,500	25,000,000	25,000,000	0	0	0	0	3.360	3.360	AO	163,333	814,333	11/02/2021	10/21/2036
91911T-AH-6	VALE OVERSEAS LTD		C	1	2.C FE	347,875	105.5000	263,750	250,000	340,823	0	(4,988)	0	0	6.875	3.540	MN	1,910	17,188	07/26/2021	11/21/2036
91911T-AP-8	VALE OVERSEAS LTD		C	1	2.C FE	241,976	103.3750	206,750	200,000	229,528	0	(7,817)	0	0	6.250	1.989	FA	4,896	12,500	05/24/2021	08/10/2026
91911T-AQ-6	VALE OVERSEAS LTD		C	1,2	2.C FE	371,665	87.7172	307,010	350,000	368,164	0	(2,208)	0	0	3.750	2.952	JJ	6,307	13,125	05/24/2021	07/08/2030
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	4,236,830	112.7269	3,760,568	3,336,000	3,964,634	0	(52,213)	0	0	7.500	4.944	AO	52,820	250,200	02/17/2017	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP	LS		1	2.B FE	3,000,748	106.8614	2,685,427	2,513,000	2,906,891	0	(18,098)	0	0	6.625	5.081	JD	7,399	166,486	02/21/2017	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP				2.B FE	546,011	138.9896	486,464	350,000	516,435	0	(6,007)	0	0	10.500	5.901	MS	10,821	36,750	05/09/2017	03/15/2039
91913Y-AT-7	VALERO ENERGY CORP	LS		1	2.B FE	4,997,334	89.3197	4,771,456	5,342,000	5,025,248	0	7,299	0	0	4.900	5.360	MS	77,073	261,758	12/03/2018	03/15/2045
91913Y-AU-4	VALERO ENERGY CORP			1,2	2.B FE	4,929,550	94.2438	4,712,190	5,000,000	4,971,170	0	7,165	0	0	3.400	3.568	MS	50,056	170,000	09/21/2016	09/15/2026
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	2,947,830	75.4820	2,264,461	3,000,000	2,948,496	0	666	0	0	4.000	4.101	JD	10,000	98,000	02/02/2022	06/01/2052
92203#-AR-9	VANGUARD GROUP INC SRS D SR NTS				1.G	5,000,000	100.0130	5,000,650	5,000,000	5,000,000	0	0	0	0	5.560	5.559	FA	99,617	278,000	02/22/2010	02/21/2025
92203#-AS-7	VANGUARD GROUP INC SRS E SR NTS				1.G	25,000,000	103.7180	25,929,500	25,000,000	25,000,000	0	0	0	0	6.160	6.159	FA	551,833	1,540,000	02/22/2010	02/22/2030
92203#-AX-6	Vanguard Group Inc Sr Nts due 2050				1.G	12,000,000	58.5640	7,027,680	12,000,000	12,000,000	0	0	0	0	3.050	3.050	FA	131,150	366,000	08/19/2020	08/22/2050
92203#-AY-4	Vanguard Group Inc Sr Nts due 2055				1.G	3,000,000	59.3320	1,779,960	3,000,000	3,000,000	0	0	0	0	3.130	3.130	FA	33,648	93,900	08/19/2020	08/22/2055
92203#-AZ-1	Vanguard Group Inc Sr Nts due 2060				1.G	7,000,000	56.9440	3,986,080	7,000,000	7,000,000	0	0	0	0	3.250	3.250	FA	81,521	227,500	08/19/2020	08/22/2060
92343V-BG-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,433,259	79.7597	5,436,422	6,816,000	5,445,193	0	11,934	0	0	3.850	5.523	MN	43,736	73,458	11/08/2022	11/01/2042
92343V-BS-2	VERIZON COMMUNICATIONS INC			1	2.A FE	2,997,000	107.0875	3,212,626	3,000,000	2,998,216	0	113	0	0	6.400	6.408	MS	56,533	192,000	09/11/2013	09/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BT-0	VERIZON COMMUNICATIONS INC			1	2.A FE	7,473,706	109.3964	7,914,828	7,235,000	7,473,074	0	(632)	0	0	6.550	6.264	MS	139,535	0	10/31/2022	09/15/2043
92343V-BZ-6	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	8,092,275	92.5459	7,156,575	7,733,000	7,996,086	0	(18,026)	0	0	5.050	4.651	MS	114,985	390,517	12/15/2016	03/15/2034
92343V-CQ-5	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	4,963,800	91.9528	4,597,641	5,000,000	4,975,119	0	1,568	0	0	4.400	4.455	MN	36,667	220,000	10/22/2014	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS INC			1	2.A FE	5,135,050	90.0314	4,501,570	5,000,000	5,113,110	0	(6,476)	0	0	4.272	4.047	JJ	98,493	213,600	05/22/2019	01/15/2036
92343V-FD-1	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	2,000,000	78.9130	1,578,260	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MS	22,000	80,000	03/17/2020	03/22/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	19,597,690	59.9512	11,540,613	19,250,000	19,587,336	0	(5,119)	0	0	3.000	2.922	MN	65,771	577,500	12/14/2020	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	6,328,605	61.4170	3,685,021	6,000,000	6,316,659	0	(5,752)	0	0	2.987	2.744	AO	30,368	179,220	11/06/2020	10/30/2056
92343V-GC-2	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	30,317,590	70.3561	19,699,711	28,000,000	30,281,072	0	(31,002)	0	0	3.700	3.316	MS	284,900	1,036,000	11/09/2021	03/22/2061
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,564,800	75.5169	2,643,093	3,500,000	2,572,339	0	7,539	0	0	3.400	5.770	MS	32,725	0	09/27/2022	03/22/2041
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,715,753	79.5158	3,019,215	3,797,000	3,650,969	0	13,777	0	0	2.355	2.833	MS	26,329	88,177	12/03/2019	03/15/2032
92343V-GP-3	VERIZON COMMUNICATIONS INC	LS		1,2	2.A FE	3,463,215	76.3762	2,673,168	3,500,000	3,463,765	0	550	0	0	3.875	3.935	MS	45,208	67,813	02/16/2022	03/01/2052
92344G-AX-4	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	927,135	101.6854	762,641	750,000	869,263	0	(6,973)	0	0	5.850	4.220	MS	12,919	43,875	01/16/2013	09/15/2035
92345Y-AE-6	VERISK ANALYTICS INC	LS		1,2	2.B FE	34,465,906	94.4456	30,575,819	32,374,000	34,230,472	0	(45,516)	0	0	5.500	5.063	JD	79,136	1,780,570	06/10/2022	06/15/2045
92345Y-AG-1	VERISK ANALYTICS INC			1,2	2.B FE	1,979,400	69.5360	1,390,720	2,000,000	1,980,449	0	409	0	0	3.625	3.682	MN	9,264	72,500	05/08/2020	05/15/2050
924172-E@-4	VERMONT ELECTRIC POWER COMPANY SERIES O				1.F	2,975,400	105.1260	3,127,919	2,975,400	2,975,400	0	0	0	0	6.260	6.260	JAJO	46,565	192,426	03/04/2004	01/01/2034
92418#-AD-1	VERMONT GAS SYSTEMS INC SR NTS				2.C YE	2,000,000	91.3960	1,827,920	2,000,000	2,000,000	0	0	0	0	5.140	5.140	JJ	43,119	102,800	01/30/2014	01/30/2044
92418#-AF-6	VERMONT GAS SYSTEMS INC SR NTS				2.C YE	10,000,000	85.9870	8,598,700	10,000,000	10,000,000	0	0	0	0	4.720	4.720	JD	20,978	472,000	12/15/2015	12/15/2045
92418#-AG-4	VERMONT GAS SYSTEMS INC SR NTS				2.C	13,000,000	79.8970	10,386,610	13,000,000	13,000,000	0	0	0	0	4.250	4.250	FA	230,208	552,500	08/04/2016	08/01/2046
92428F-AA-5	VERMONT TRANSCO LLC FIRST MTG BONDS SRS				1.E PL	2,400,008	100.8290	2,419,904	2,400,008	2,400,008	0	0	0	0	5.590	5.590	JAJO	33,540	134,160	12/08/2006	10/01/2036
92428F-AE-7	VERMONT TRANSCO LLC 1ST MTG BONDS SRS T				1.E PL	11,127,264	88.0520	9,797,779	11,127,264	11,127,264	0	0	0	0	3.850	3.850	JAJO	107,100	428,400	04/27/2012	04/01/2042
92553P-AP-7	PARAMOUNT GLOBAL	LS		1	2.B FE	25,200,242	69.1942	18,101,212	26,160,000	25,294,738	0	18,370	0	0	4.375	4.605	MS	336,992	1,177,313	08/13/2020	03/15/2043
92556H-AB-3	PARAMOUNT GLOBAL	LS		1,2	2.B FE	1,602,825	89.1204	1,336,805	1,500,000	1,580,657	0	(8,606)	0	0	4.950	4.136	JJ	34,238	74,250	04/30/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL	LS		1,2	2.B FE	5,087,800	73.2166	2,928,666	4,000,000	5,056,329	0	(23,604)	0	0	4.950	3.437	MN	23,100	198,000	08/24/2021	05/19/2050
92556V-AF-3	VIATRIS INC	LS		1,2	2.C FE	10,419,790	61.9601	6,196,007	10,000,000	10,399,011	0	(9,105)	0	0	4.000	3.757	JD	10,000	400,000	08/12/2020	06/22/2050
92774*-AM-3	VIRGINIA-AMERICAN WATER CO				1.G	6,000,000	105.5260	6,331,560	6,000,000	6,000,000	0	0	0	0	6.720	6.718	MN	67,200	403,200	09/04/1998	11/01/2028
92826C-AF-9	VISA INC	LS		1,2	1.D FE	7,070,435	91.8158	5,968,024	6,500,000	7,016,409	0	(14,579)	0	0	4.300	3.772	JD	13,199	279,500	04/10/2019	12/14/2045
92857W-BD-1	VODAFONE GROUP PLC	LS	C	1	2.B FE	3,628,980	80.2699	2,408,096	3,000,000	3,581,149	0	(20,581)	0	0	4.375	3.077	FA	48,125	131,250	08/13/2020	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC		C	1	2.B FE	4,905,200	92.4726	4,623,630	5,000,000	4,919,315	0	3,362	0	0	5.000	5.153	MN	21,528	250,000	05/23/2018	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC	LS	C	1	2.B FE	7,567,060	88.6081	6,645,604	7,500,000	7,562,272	0	(1,207)	0	0	5.250	5.190	MN	33,906	393,750	07/10/2018	05/30/2048
92857W-BT-6	VODAFONE GROUP PLC	LS	C	1	2.B FE	5,783,188	85.7064	3,642,520	4,250,000	5,744,708	0	(20,359)	0	0	5.125	3.428	JD	7,260	217,813	01/26/2021	06/19/2059
92857W-BU-3	VODAFONE GROUP PLC	LS	C	1	2.B FE	8,994,300	76.7107	5,753,299	7,500,000	8,948,230	0	(32,116)	0	0	4.250	3.194	MS	92,083	318,750	09/23/2021	09/17/2050
92911Q-AA-5	VOTORANTIM CIMENTOS INTERNATIONAL SA		C	1	2.C FE	643,204	109.0000	553,720	508,000	630,862	0	(3,966)	0	0	7.250	5.185	AO	8,798	36,830	09/11/2019	04/05/2041
92936U-A@-8	WP CAREY INC				2.B Z	16,219,200	92.6068	15,857,253	17,123,200	17,123,200	0	0	904,000	0	3.700	3.701	FA	163,669	0	09/28/2022	09/28/2032
92936U-AF-6	WP CAREY INC	LS		1,2	2.B FE	2,966,280	90.0473	2,701,418	3,000,000	2,976,725	0	3,060	0	0	3.850	3.986	JJ	53,258	115,500	06/10/2019	07/15/2029
92966*-AC-3	WABASH VALLEY POWER ASSOC INC SR NTS				1.F	141,763	99.6085	140,996	141,551	140,986	0	236	0	0	5.560	5.934	JAJO	1,334	10,061	12/20/2004	12/19/2024
92966*-AD-1	WABASH VALLEY POWER ASSOC INC 1ST MTG NT				1.F	101,259	99.6085	100,712	101,107	101,112	0	(11)	0	0	5.560	5.539	JAJO	953	7,187	01/20/2005	12/19/2024
92966*-AE-9	WABASH VALLEY POWER ASSOC INC SR NTS				1.F	162,015	99.6085	161,139	161,772	161,135	0	271	0	0	5.560	5.930	JAJO	1,524	11,499	03/18/2005	12/19/2024
931142-DW-0	WALMART INC	LS		1,2	1.C FE	21,291,723	82.3642	18,752,682	22,768,000	21,422,337	0	30,975	0	0	3.625	4.002	JD	36,682	825,340	01/26/2018	12/15/2047
93401*-AD-2	WARBURG PINCUS LLC				1.D PL	19,500,000	72.3430	14,106,885	19,500,000	19,500,000	0	0	0	0	3.020	3.020	MS	150,497	464,577	12/15/2021	09/29/2036
938837-C#-6	WASH GAS LIGHT				1.G Z	4,500,000	93.9200	4,226,400	4,500,000	4,500,000	0	0	0	0	5.330	5.330	JD	1,333	0	12/29/2022	12/29/2052
93884P-CQ-1	WASHINGTON GAS LIGHT CO				1.G FE	11,222,800	104.0991	10,409,915	10,000,000	10,378,188	0	(68,022)	0	0	6.490	5.571	MS	191,094	649,000	01/21/2003	09/27/2027
93884P-DY-3	WASHINGTON GAS LIGHT CO			1,2	1.G FE	5,849,245	73.0793	4,202,062	5,750,000	5,844,747	0	(2,516)	0	0	3.650	3.547	MS	61,797	209,875	12/07/2020	09/15/2049
940663-AD-9	WASHINGTON UNIVERSITY	LS		1,2	1.B FE	3,000,000	79.0477	2,371,432	3,000,000	3,000,000	0	0	0	0	4.349	4.349	AO	27,544	68,134	04/01/2022	04/15/2122
94106L-BC-2	WASTE MANAGEMENT INC			1,2	2.A FE	1,789,300	86.5570	1,731,141	2,000,000	1,792,134	0	2,834	0	0	4.100	4.872	MS	27,333	41,000	06/22/2022	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC	LS		1,2	2.A FE	6,491,680	87.1761	5,666,446	6,500,000	6,492,706	0	149	0	0	4.150	4.157	JJ	124,385	269,750	05/14/2019	07/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
941848-E#-6	Waters Corporation Sr Nts due 2026				2.B	8,000,000	93.1900	7,455,200	8,000,000	8,000,000	0	0	0	0	3.310	3.310	MS	80,176	264,800	09/12/2019	09/12/2026
941848-F#-5	Waters Corporation Nts due 2031				2.B	11,000,000	78.4010	8,624,110	11,000,000	11,000,000	0	0	0	0	2.250	2.250	MS	81,813	247,500	03/02/2021	03/03/2031
941848-F*-9	Waters Corporation Sr Nts due 2029				2.B	10,000,000	89.5830	8,958,300	10,000,000	10,000,000	0	0	0	0	3.530	3.530	MS	106,881	353,000	09/12/2019	09/12/2029
94403*-BC-9	WAWA INC SR UNSEC NTS SER C				2.B PL	13,000,000	92.1770	11,983,010	13,000,000	13,000,000	0	0	0	0	3.990	3.989	AO	106,622	518,700	10/17/2013	10/17/2028
948596-AD-3	WEIBO CORP		C	1,2	2.B FE	655,673	95.9992	617,275	643,000	647,060	0	(2,734)	0	0	3.500	3.046	JJ	11,002	22,505	10/16/2019	07/05/2024
94973V-AY-3	ELEVANCE HEALTH INC			1	2.B FE	3,172,470	91.4826	2,986,908	3,265,000	3,174,208	0	1,739	0	0	4.625	4.848	MN	19,295	75,503	05/23/2022	05/15/2042
94973V-BB-2	ELEVANCE HEALTH INC			1	2.B FE	850,440	91.1738	911,738	1,000,000	851,057	0	617	0	0	4.650	5.930	JJ	21,442	0	11/08/2022	01/15/2043
94973V-BF-3	ELEVANCE HEALTH INC			1	2.B FE	1,108,094	94.8547	1,147,742	1,210,000	1,108,767	0	673	0	0	5.100	5.793	JJ	28,455	0	10/05/2022	01/15/2044
94973V-BK-2	ELEVANCE HEALTH INC			1,2	2.B FE	1,941,060	90.0797	1,801,594	2,000,000	1,942,100	0	1,040	0	0	4.650	4.868	FA	35,133	46,500	05/23/2022	08/15/2044
949746-RF-0	WELLS FARGO & CO				2.B FE	5,887,090	97.1250	5,341,877	5,500,000	5,881,593	0	(5,497)	0	0	5.606	5.066	JJ	142,174	154,165	06/01/2022	01/15/2044
94974B-GE-4	WELLS FARGO & CO				2.B FE	2,126,764	84.7112	2,227,905	2,630,000	2,128,170	0	1,406	0	0	4.650	6.265	MN	19,363	0	11/14/2022	11/04/2044
94974B-GQ-7	WELLS FARGO & CO				2.B FE	9,179,042	86.6342	8,893,000	10,265,000	9,183,617	0	4,622	0	0	4.900	5.702	MN	61,476	373,993	10/12/2022	11/17/2045
95000U-2D-4	WELLS FARGO & CO	LS		1,2	2.A FE	11,978,640	94.2207	11,306,478	12,000,000	11,986,018	0	1,989	0	0	4.150	4.172	JJ	217,183	498,000	01/16/2019	01/24/2029
95000U-2M-4	WELLS FARGO & CO			1,2,5	2.A FE	10,781,150	88.7090	8,870,896	10,000,000	10,742,347	0	(14,590)	0	0	5.013	4.527	AO	121,148	501,300	03/26/2020	04/04/2051
95000U-2Q-5	WELLS FARGO & CO			1,2,5	2.A FE	6,962,550	71.4128	7,141,280	10,000,000	6,976,402	0	13,852	0	0	3.068	5.761	AO	51,986	0	11/14/2022	04/30/2041
95040Q-AL-8	WELLTOWER OP LLC			1,2	2.A FE	508,715	80.3225	401,613	500,000	506,867	0	(786)	0	0	2.750	2.555	JJ	6,340	13,750	07/27/2020	01/15/2031
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	5,273,395	78.5547	4,894,350	6,230,500	5,273,033	0	(174)	0	0	4.781	5.641	JJ	148,940	58,830	11/03/2022	07/01/2116
955278-B*-6	WEST PENN POWER COMPANY FIRST MTG BONDS				1.G	4,000,000	86.2610	3,450,440	4,000,000	4,000,000	0	0	0	0	4.450	4.450	MS	52,411	178,000	09/17/2015	09/15/2045
955278-B@-4	WEST PENN POWER COMPANY FIRST MORTGAGE B				1.G	5,000,000	77.9910	3,899,550	5,000,000	5,000,000	0	0	0	0	3.840	3.840	JD	8,533	192,000	12/15/2016	12/15/2046
955306-C*-4	WEST PHARMACEUTICAL SVCS INC SRS C SR NT				1.G	14,000,000	95.9440	13,432,160	14,000,000	14,000,000	0	0	0	0	4.020	4.020	JJ	275,147	562,800	07/05/2012	07/05/2027
957638-AD-1	WESTERN ALLIANCE BANCORP			2,5	2.B FE	3,000,000	84.4968	2,534,903	3,000,000	3,000,000	0	0	0	0	3.000	3.000	JD	4,000	90,000	06/03/2021	06/15/2031
961214-EF-6	WESTPAC BANKING CORP		C	2	2.A FE	5,173,700	85.8858	4,294,290	5,000,000	5,124,802	0	(16,312)	0	0	4.110	3.678	JJ	89,621	205,500	11/21/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP	LS	C		2.A FE	5,000,000	82.1929	4,109,644	5,000,000	5,000,000	0	0	0	0	4.421	4.421	JJ	96,402	221,050	07/16/2019	07/24/2039
961214-EY-5	WESTPAC BANKING CORP		C		2.A FE	10,886,705	66.3837	9,625,637	14,500,000	10,921,228	0	34,523	0	0	3.133	5.107	MN	54,262	274,138	10/31/2022	11/18/2041
961214-FG-3	WESTPAC BANKING CORP	LS	C	2	2.A FE	5,000,000	93.7846	4,689,228	5,000,000	5,000,000	0	0	0	0	5.405	5.404	FA	105,848	0	08/03/2022	08/10/2033
963320-AV-8	WHIRLPOOL CORP	LS		1,2	2.B FE	6,836,533	77.8205	5,215,527	6,702,000	6,819,619	0	(2,958)	0	0	4.500	4.378	JD	25,133	301,590	06/08/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORP	LS		1	2.B FE	8,575,191	87.0619	6,946,672	7,979,000	8,495,575	0	(15,202)	0	0	5.150	4.652	MS	136,973	410,919	02/07/2017	03/01/2043
96608#-AB-6	Whitestone REIT 5.17 Sr Nts				2.C PL	20,000,000	94.0446	18,808,917	20,000,000	20,000,000	0	0	0	0	5.170	5.170	MJSD	25,850	1,034,000	03/22/2019	03/22/2029
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	4,526,740	95.7550	4,695,827	4,904,000	4,528,298	0	1,558	0	0	5.750	6.403	JD	5,483	140,990	10/31/2022	06/24/2044
969457-CA-6	WILLIAMS COMPANIES INC	LS		1,2	2.B FE	2,762,175	90.0046	2,475,126	2,750,000	2,762,133	0	(42)	0	0	5.300	5.270	FA	57,895	0	08/03/2022	08/15/2052
96949L-AE-5	WILLIAMS COMPANIES INC			1,2	2.B FE	3,686,880	84.9503	2,548,508	3,000,000	3,665,950	0	(16,755)	0	0	4.850	3.499	MS	48,500	145,500	09/28/2021	03/01/2048
96950F-AK-0	WILLIAMS COMPANIES INC			1,2	2.B FE	3,870,160	95.6216	3,824,863	4,000,000	3,871,326	0	1,166	0	0	5.800	6.074	MN	29,644	116,000	09/22/2022	11/15/2043
97670M-A@-5	WISCONSIN GAS LLC SR UNSEC DEBT				1.F YE	7,000,000	75.8000	5,306,000	7,000,000	7,000,000	0	0	0	0	3.710	3.710	MS	65,646	259,700	09/29/2016	09/30/2046
980745-E#-6	WOODWARD INC SER L SR NTS				2.C	3,000,000	96.9220	2,907,660	3,000,000	3,000,000	0	0	0	0	4.180	4.180	AO	31,350	125,400	11/15/2013	11/15/2025
980745-G#-4	WOODWARD, INC.				2.C	5,000,000	93.4450	4,672,250	5,000,000	5,000,000	0	0	0	0	4.610	4.610	MN	19,849	230,500	05/31/2018	05/30/2033
980745-G@-6	WOODWARD, INC.				2.C	2,000,000	94.4890	1,889,780	2,000,000	2,000,000	0	0	0	0	4.460	4.460	MN	7,681	89,200	05/31/2018	05/30/2030
98138H-AJ-0	WORKDAY INC	LS		1,2	2.B FE	4,544,400	88.6090	4,430,448	5,000,000	4,563,941	0	19,541	0	0	3.800	4.989	AO	47,500	95,000	06/22/2022	04/01/2032
981811-AE-2	WORTHINGTON INDUSTRIES INC			1	2.B FE	5,227,146	96.8601	4,939,863	5,100,000	5,152,018	0	(14,461)	0	0	4.550	4.213	AO	48,988	232,050	04/25/2017	04/15/2026
983024-AG-5	WYETH LLC			1	1.E FE	7,605,240	112.5204	6,751,227	6,000,000	7,063,195	0	(72,780)	0	0	6.500	4.457	FA	162,500	390,000	03/07/2014	02/01/2034
983024-AL-4	WYETH LLC	LS		1	1.E FE	11,948,400	107.2710	10,727,097	10,000,000	11,435,136	0	(78,550)	0	0	6.000	4.537	FA	226,667	600,000	06/09/2015	02/15/2036
983024-AN-0	WYETH LLC	LS		1	1.E FE	2,910,384	107.9279	2,590,270	2,400,000	2,787,149	0	(19,176)	0	0	5.950	4.413	AO	35,700	142,800	08/14/2015	04/01/2037
98419M-AK-6	XYLEM INC			1,2	2.B FE	12,649,425	83.3085	10,366,077	12,443,000	12,625,393	0	(5,217)	0	0	4.375	4.275	MN	90,730	634,288	10/25/2016	11/01/2046
98478*-AN-7	YANKEE GAS SERVICES CO 1ST MTG BONDS SRS				1.F	3,000,000	99.0600	2,971,800	3,000,000	3,000,000	0	0	0	0	5.350	5.350	JJ	74,008	160,500	07/21/2005	07/15/2035
987184-E#-1	THE YORK WATER COMPANY				1.G	10,000,000	65.2820	6,528,200	10,000,000	10,000,000	0	0	0	0	3.240	3.240	MS	81,900	324,000	09/30/2020	09/30/2050
987184-E@-3	York Water Company Sr Nts due 2040				1.G	7,500,000	73.3580	5,501,850	7,500,000	7,500,000	0	0	0	0	3.230	3.230	AO	60,563	242,250	10/01/2019	10/01/2040

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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
98978V-AH-6	ZOETIS INC			1,2	2.A FE	7,068,390	90.3756	7,040,256	7,790,000	7,070,837	0	2,447	0	0	4.700	5.441	FA	152,554	65,565	11/07/2022	02/01/2043
98978V-AH-6	ZOETIS INC	LS		1,2	2.A FE	7,469,472	90.3756	6,710,385	7,425,000	7,463,688	0	(1,314)	0	0	4.700	4.658	FA	145,406	348,975	08/31/2017	02/01/2043
98978V-AM-5	ZOETIS INC			1,2	2.A FE	4,954,800	81.2518	4,062,589	5,000,000	4,959,643	0	944	0	0	3.950	4.002	MS	59,799	197,500	10/05/2017	09/12/2047
B1401#-AC-1	Brussels Airport Company NV/SA Sr Nts		B		2.A FE	5,580,000	70.6436	3,780,141	5,351,000	5,351,000	0	0	0	(333,000)	1.640	1.640	MS	29,252	86,387	06/05/2019	06/05/2034
B1401#-AJ-6	Brussels Airport Company Nts due 2040		B		2.A FE	23,630,000	57.4178	12,289,702	21,404,000	21,404,000	0	0	0	(1,332,000)	2.940	2.940	JD	40,204	624,044	12/08/2020	12/08/2040
B7000*-AH-6	MONTEA		B		3.A	21,322,000	89.5726	19,172,121	21,404,000	21,404,000	0	0	0	82,000	3.400	3.400	JJ	396,212	0	06/15/2022	06/15/2032
BR9645-80-4	BANK HAPOALIM BM		D	2	2.B FE	620,000	85.9580	532,940	620,000	620,000	0	0	0	0	3.255	3.257	JJ	9,068	15,094	10/14/2021	01/21/2032
BS1372-84-3	IOI INVESTMENT (L) BHD		D	2	2.B FE	1,031,045	73.9190	879,636	1,190,000	1,039,651	0	8,605	0	0	3.375	5.174	MN	6,582	33,413	05/20/2022	11/02/2031
C0104@-AD-2	Airbus Canada Limited Partnership Nts du		C		1.F FE	20,000,000	82.4410	16,488,200	20,000,000	20,000,000	0	0	0	0	3.040	3.040	JJ	270,222	608,000	07/21/2020	07/21/2029
C1466#-AA-6	CPR LEASING LTD SR SEC NTS		A		2.B	5,981,365	99.5390	5,773,298	5,800,036	5,830,542	0	(32,258)	0	0	5.410	4.891	MS	102,851	341,157	02/22/2013	03/03/2024
C1467#-AC-1	CSL GROUP INC SR SEC NTS		C		3.B	8,437,500	92.7610	7,826,709	8,437,500	8,437,500	0	0	0	0	4.480	4.479	FA	144,900	380,800	08/13/2015	08/13/2030
C2617@-AD-8	COMPUTERSHARE INVESTOR SVCS INC SRS D GT		C		2.B	8,000,000	98.2320	7,858,560	8,000,000	8,000,000	0	0	0	0	4.420	4.419	FA	139,476	353,600	02/09/2012	02/09/2024
C3298@-AC-4	ALS Canada LTD CAD Nts due 2030				2.B	5,962,140	82.9490	4,897,721	5,904,495	5,904,495	0	0	0	(427,625)	2.920	2.920	MN	17,241	178,457	11/25/2020	11/25/2030
C4111#-AF-8	GRAYMONT WESTERN CANADA SR NTS		C		2.C PL	497,674	99.9921	496,890	496,929	496,930	0	(174)	0	0	6.870	6.751	JJ	16,216	85,347	01/10/2008	01/10/2023
C4111#-AG-6	GRAYMONT WESTERN CANADA SR NTS		C		2.C PL	4,276,431	96.5748	4,123,770	4,270,026	4,271,209	0	(578)	0	0	4.700	4.687	JD	5,575	220,759	06/21/2012	06/21/2027
C4861*-AG-2	IRVING OIL LTD SR NTS SRS N		C		2.C PL	6,500,000	98.5440	6,405,360	6,500,000	6,500,000	0	0	0	0	5.060	5.056	JJ	137,955	328,900	01/31/2012	01/31/2024
C4861*-AL-1	IRVING OIL LTD SR NTS SER R		C		2.C PL	6,000,000	97.7780	5,866,680	6,000,000	6,000,000	0	0	0	0	5.060	5.057	FA	120,597	303,600	08/08/2013	08/08/2025
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE CRP SRS 2 SR		C		2.A PL	9,180,000	101.8630	8,149,040	8,000,000	8,334,122	0	(115,108)	0	0	6.160	4.469	MS	164,267	492,800	06/25/2014	08/30/2025
C4931*-AP-8	KEYERA PARTNERSHIP SR NTS SRS K		C		2.C	7,000,000	97.5470	6,828,290	7,000,000	7,000,000	0	0	0	0	4.190	4.190	JD	9,777	293,300	06/19/2012	06/19/2024
C4931*-AV-5	KEYERA PARTNERSHIP SR NTS SER Q		C		2.C	9,000,000	96.8570	8,717,130	9,000,000	9,000,000	0	0	0	0	4.950	4.950	MN	50,738	445,500	11/20/2013	11/20/2028
C4931*-BB-8	KEYERA PARTNERSHIP CDN SER W GTD NTS				2.C	6,879,682	94.4482	6,273,774	6,642,557	6,642,557	0	0	0	(481,078)	4.110	4.109	AO	59,152	281,700	10/13/2016	10/13/2028
C4931*-BC-6	KEYERA PARTNERSHIP CDN SER X SR GTD NT				2.C	6,782,216	93.3991	6,204,090	6,642,557	6,642,557	0	0	0	(481,078)	3.680	3.679	MS	68,581	255,446	09/20/2017	09/20/2027
C5793#-AG-8	MCCAIN FINANCE (CANADA) LTD SR GTD NTS		C		1.G FE	17,078,020	94.5890	16,080,130	17,000,000	17,043,101	0	(6,411)	0	0	4.270	4.220	MN	82,672	725,900	11/20/2013	11/20/2028
C5793#-AH-6	MCCAIN FINANCE LTD CDN SR GTD NT				1.G FE	4,019,939	90.2458	3,330,349	3,690,309	3,690,309	0	0	0	(267,266)	3.560	3.560	AO	24,815	134,842	04/23/2018	04/23/2030
C5793#-AJ-2	MCCAIN FINANCE LTD CDN SR GTD NT				1.G FE	3,215,951	88.1752	2,603,151	2,952,247	2,952,247	0	0	0	(213,812)	3.680	3.680	AO	20,521	111,510	04/23/2018	04/23/2032
C5864@-AG-4	MULLEN GROUP LTD SR NTS SER G		C		3.C	9,860,680	94.7330	9,473,300	10,000,000	9,968,038	0	16,691	0	0	3.840	4.025	AO	73,600	384,000	09/22/2015	10/22/2024
C5864@-AH-2	MULLEN GROUP LTD SR NTS SER H		C		3.C	13,751,660	91.1160	12,756,240	14,000,000	13,901,663	0	23,326	0	0	3.940	4.140	AO	105,723	551,600	09/03/2015	10/22/2026
C8665*-AA-4	TForce Holdings Inc. Nts due 2027				2.B PL	7,500,000	92.7698	6,957,736	7,500,000	7,500,000	0	0	0	0	3.850	3.850	MJSD	8,823	288,750	12/20/2019	12/20/2026
C9797@-AA-1	WOLVERINE TERMIN		C		2.A PL	3,000,000	100.1750	3,005,250	3,000,000	3,000,000	0	0	0	0	8.000	8.001	MJSD	667	143,895	03/17/2022	10/30/2030
D2736#-AX-7	Fritz Draxlmaier GMBH & Co. Sr Nts due 2		C		2.C PL	9,000,000	87.6050	7,884,450	9,000,000	9,000,000	0	0	0	0	4.870	4.870	AO	92,530	469,800	10/15/2019	10/15/2029
D5472#-AL-4	Molkerei Alois Muller GmbH & Co. KG Nts		B		2.C	11,670,000	75.4851	8,078,420	10,702,000	10,702,000	0	0	0	(666,000)	1.120	1.120	JJ	50,942	119,538	01/28/2021	01/28/2031
D5472#-AQ-3	MULLER		B		2.C	6,753,000	71.6700	4,602,074	6,421,200	6,421,200	0	0	0	(331,800)	1.400	1.400	FA	31,963	41,861	02/23/2022	02/23/2034
D5874#-AB-0	OLDENDORFF DRYBULK GMBH & CO SR SEC NTS		C		2.B	30,000,000	98.5980	29,579,400	30,000,000	30,000,000	0	0	0	0	5.160	5.159	FA	593,400	1,548,000	02/13/2014	02/13/2029
D7002@-AC-1	LHOIST SA		B		2.C	11,038,000	75.6871	8,100,034	10,702,000	10,702,000	0	0	0	(336,000)	2.580	2.580	MS	69,795	126,407	03/31/2022	03/31/2037
F0164#-AD-4	AIR LIQUIDE FINANCE SA SR NTS SRS C		C		1.G	5,000,000	93.5310	4,676,550	5,000,000	5,000,000	0	0	0	0	3.460	3.460	MS	51,900	173,000	09/13/2012	09/13/2027
F3152*-AL-8	ERMEWA HOLDING		B		2.A PL	22,160,000	71.4919	15,302,117	21,404,000	21,404,000	0	0	0	(756,000)	2.230	2.230	JJ	226,722	131,834	03/24/2022	07/10/2037
F3166#-AL-8	ESSILOR INTERNATIONAL SA USD SR NTS SER		C		1.F	1,000,000	91.2880	912,880	1,000,000	1,000,000	0	0	0	0	2.650	2.650	JJ	12,956	26,500	01/05/2017	01/05/2027
G00002-AG-3	ADCB FINANCE (CAYMAN) LTD		D		1.F FE	880,841	99.4950	835,758	840,000	842,936	0	(12,068)	0	0	4.000	2.527	MS	8,587	33,600	10/08/2019	03/29/2023
G0222Q-AA-5	ALDAR SUKUK (NO.2) LTD		D		2.A FE	1,675,491	91.5170	1,450,544	1,585,000	1,660,643	0	(10,039)	0	0	3.875	3.085	AO	11,772	55,703	04/27/2022	10/22/2029
G0369@-AX-4	ANGLIAN WATER PLC SR SEC NTS GBP		B		1.G FE	10,068,800	91.2484	7,726,822	8,467,900	8,467,900	0	0	0	(1,002,400)	2.930	2.930	AO	44,108	247,621	04/27/2016	04/27/2026
G0369@-BH-8	ANGLIAN WATER		B		1.G FE	13,921,200	108.0290	15,681,921	14,516,400	14,516,400	0	0	0	595,200	6.070	6.070	MN	127,277	0	11/09/2022	11/09/2037
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC SR NTS SRS		C		1.F	4,000,000	97.7300	3,909,200	4,000,000	4,000,000	0	0	0	0	3.920	3.919	MS	40,071	156,800	03/29/2012	03/29/2024
G11176-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD	@	D		3.B FE	274,716	66.0000	241,107	365,314	285,351	0	6,994	0	0	0.000	2.452	N/A	0	0	06/23/2021	06/05/2034
G1267*-AA-7	BIDCORP FOOD		B		2.C	11,218,000	88.1244	9,431,069	10,702,000	10,702,000	0	0	0	(516,000)	1.650	1.650	MS	54,446	83,450	03/10/2022	03/10/2027
G1418#-AK-9	CARIBBEAN UTILITIES CO LTD SR NTS		C		2.A FE	4,285,725	101.6130	4,354,854	4,285,725	4,285,725	0	0	0	0	7.500	7.488	MN	28,572	401,786	07/10/2009	05/29/2024

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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
G1418#-AM-5	CARIBBEAN UTILITIES CO LTD SR NTS		C		2.A	5,727,274	99.4090	5,693,426	5,727,274	5,727,274	0	0	0	0	5.100	5.099	JD	24,341	292,091	06/01/2011	06/01/2031
G1418#-AP-8	CARIBBEAN UTILITIES CO LTD SR NTS SER 20		C		2.A	8,000,000	92.6390	7,411,120	8,000,000	8,000,000	0	0	0	0	3.540	3.540	MN	24,387	283,200	05/30/2013	05/30/2033
G1418#-AR-4	CARIBBEAN UTILITIES CO LTD SER 2014-B SR		C		2.A	5,000,000	92.1700	4,608,500	5,000,000	5,000,000	0	0	0	0	3.850	3.850	MN	19,250	192,500	11/25/2014	11/25/2034
G1418#-AU-7	CARIBBEAN UTILITIES CO LTD USD SER 2017-		C		2.A	6,000,000	85.5840	5,135,040	6,000,000	6,000,000	0	0	0	0	4.640	4.640	MN	27,840	278,400	05/25/2017	11/25/2048
G1418#-AW-3	Caribbean Utilities Company, LTD. Sr Nts		C		2.A	5,000,000	84.4050	4,220,250	5,000,000	5,000,000	0	0	0	0	4.140	4.140	MN	21,275	207,000	05/24/2019	05/24/2049
G1418#-AY-9	CARIBBEAN UTIL		C		2.A Z	17,000,000	99.8230	16,969,910	17,000,000	17,000,000	0	0	0	0	5.880	5.880	MN	127,727	0	11/15/2022	11/15/2052
G1591#-AT-9	BRITVIC PLC GTD SER D SR NTS		C		2.C	7,000,000	96.3580	6,745,060	7,000,000	7,000,000	0	0	0	0	4.240	4.238	FA	108,002	296,800	02/20/2014	02/20/2026
G1591#-AX-0	BRITVIC PLC GBP GTD SER D ST NT		B		2.C	3,673,500	83.7770	3,040,351	3,629,100	3,629,100	0	0	0	(429,600)	2.610	2.610	FA	34,467	99,234	02/15/2017	02/20/2029
G1591#-AZ-5	BRITVIC PLC GBP GTC SER F SR NT		B		2.C	6,122,500	78.7988	4,766,143	6,048,500	6,048,500	0	0	0	(716,000)	2.760	2.760	FA	60,747	174,894	02/15/2017	02/20/2032
G1591#-BF-8	BRITVIC PLC GBP GTD SER L SR NT		B		2.C	5,570,000	74.7066	3,614,905	4,838,800	4,838,800	0	0	0	(572,800)	2.880	2.880	JD	5,419	140,371	06/06/2018	06/17/2033
G1696#-BD-7	BUNZL FINANCE PLC GTD SR NTS SER C		C		2.A	2,000,000	95.7100	1,914,200	2,000,000	2,000,000	0	0	0	0	4.090	4.090	MN	10,452	81,800	05/15/2014	05/15/2026
G1696#-BL-9	BUNZL FINANCE PLC USD SER D GTD SR NT		C		2.A	4,000,000	92.7990	3,711,960	4,000,000	4,000,000	0	0	0	0	3.930	3.930	MN	18,340	157,200	11/19/2015	11/19/2027
G1737@-AC-3	BUUK INFRASTRUCTURE ISSUER PLC GBP SER C		B		2.B FE	20,000,400	66.7823	11,310,110	16,935,800	16,935,800	0	0	0	(2,004,800)	2.970	2.970	MS	149,501	510,083	03/19/2018	03/14/2038
G1744#-AM-0	CADOGAN ESTATES LIMITED GTD SRS B SR NTS		C		2.B	5,000,000	101.2070	5,060,350	5,000,000	5,000,000	0	0	0	0	5.250	5.248	MS	67,083	262,500	03/29/2011	03/29/2028
G1744#-AN-8	CADOGAN ESTATES LIMITED GTD SRS C SR NTS		C		2.B	10,000,000	103.2000	10,320,000	10,000,000	10,000,000	0	0	0	0	5.530	5.529	MS	141,322	553,000	03/29/2011	03/29/2032
G1745*-AS-0	BROOKFIELD UTILITIES ISSUER GBP SER B SR		B		2.B FE	6,159,000	80.8368	4,889,411	6,048,500	6,048,500	0	0	0	(716,000)	2.910	2.910	MN	24,935	174,855	11/10/2016	11/10/2031
G1745*-AT-8	BROOKFIELD UTILITIES ISSUER GBP SER C SR		B		2.B FE	6,159,000	75.5116	4,567,322	6,048,500	6,048,500	0	0	0	(716,000)	3.140	3.140	MN	26,906	188,675	11/10/2016	11/10/2036
G1746#-AD-8	Cadent Finance PLC Sr GBP Nts		B		1.G FE	23,099,400	68.9097	15,004,822	21,774,600	21,774,600	0	0	0	(2,577,600)	2.990	2.990	MS	184,467	661,825	03/19/2019	03/19/2039
G1847#-AD-6	Capital Investors Europe PBI Ltd EUR Nts		B		1.D PL	41,646,600	57.1248	20,785,871	36,386,800	36,386,800	0	0	0	(2,264,400)	2.190	2.190	MS	201,431	779,931	06/08/2021	06/08/2041
G1910H-AC-6	CASTLE PEAK POWER FINANCE COMPANY LTD		D		1.D FE	1,828,963	81.1410	1,505,166	1,855,000	1,832,644	0	2,539	0	0	2.200	2.375	JD	1,020	40,810	02/10/2022	06/22/2030
G2044@-BC-8	COMPASS GROUP PLC SER O SR NTS		C		1.G	12,000,000	94.3810	11,325,720	12,000,000	12,000,000	0	0	0	0	3.640	3.640	AO	109,200	436,800	12/04/2014	12/04/2026
G2108Y-AM-7	CHINA RESOURCES LAND LTD		D		2.A FE	222,270	91.2930	182,586	200,000	218,425	0	(2,738)	0	0	4.125	2.500	FA	2,865	8,250	07/30/2021	02/26/2029
G211A5-AC-7	CHINA CINDA (2020) I MANAGEMENT LTD		D	1,2	2.A FE	749,310	84.7500	635,625	750,000	749,424	0	70	0	0	3.125	3.137	MS	6,706	23,438	08/04/2021	03/18/2030
G215AK-AB-7	CHINA OVERSEAS FINANCE (CAYMAN) VIII LTD		D	1	2.A FE	534,615	83.1250	415,625	500,000	528,947	0	(4,030)	0	0	3.450	2.485	JJ	7,954	17,250	07/29/2021	07/15/2029
G2242#-AA-1	COATS GROUP FINANCE CO LTD USD SER A SR		D		2.C	13,000,000	95.6780	12,438,140	13,000,000	13,000,000	0	0	0	0	3.880	3.880	JD	35,028	504,400	12/06/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE CO LTD USD SER B SR		D		2.C	3,000,000	91.9340	2,758,020	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD	8,479	122,100	12/06/2017	12/06/2027
G2270@-AA-8	COLLIERS INTERNATIONAL EMEA FINCO PLC		B		3.B	19,144,000	87.6478	15,008,109	17,123,200	17,123,200	0	0	0	(1,065,600)	2.230	2.230	MN	32,881	377,887	05/30/2018	05/30/2028
G2270@-AB-6	Colliers International Group Inc		B		3.B	17,685,000	72.1540	11,582,879	16,053,000	16,053,000	0	0	0	(999,000)	1.520	1.520	AO	56,935	235,057	10/07/2021	10/07/2031
G2440J-AG-0	GTL TRADE FINANCE INC		D	1,2	2.C FE	704,295	113.5000	658,300	580,000	700,020	0	(2,909)	0	0	7.250	5.536	AO	8,760	30,088	04/26/2022	04/16/2044
G24524-BC-6	COUNTRY GARDEN HOLDINGS CO LTD		D	1,2	6. *	335,325	25.5000	335,325	1,315,000	335,325	0	(3,798)	1,044,989	0	5.625	33.690	JJ	34,313	73,969	01/05/2022	01/14/2030
G2479@-AB-5	COVENT GARDEN GRP HLDGS LTD SER B SR NTS		B		1.G PL	9,729,600	94.3028	6,844,683	7,258,200	7,258,200	0	0	0	(859,200)	3.680	3.680	JD	11,129	634,859	06/21/2016	12/16/2026
G2479@-AD-1	COVENT GARDEN GRP HLDGS LTD GBP SER B SR		B		1.G PL	10,372,800	84.3348	8,161,582	9,677,600	9,677,600	0	0	0	(1,145,600)	2.370	2.370	MN	29,944	227,643	11/14/2016	11/14/2028
G2479@-AH-2	COVENT GARDEN GRP HLDGS LTD GBP SER D SR		B		1.G PL	9,016,000	80.5779	6,823,258	8,467,900	8,467,900	0	0	0	(1,002,400)	2.960	2.946	FA	84,246	259,425	08/31/2017	08/31/2032
G2479@-AK-5	COVENT GARDEN GRP HLDGS LTD GBP SER F SR		B		1.G PL	6,440,000	78.1536	4,727,122	6,048,500	6,048,500	0	0	0	(716,000)	3.150	3.135	FA	64,038	197,198	08/31/2017	08/31/2037
G2519Y-AA-6	CREDICORP LTD		D	1,2	2.B FE	1,849,579	93.2500	1,687,825	1,810,000	1,835,614	0	(10,398)	0	0	2.750	2.136	JD	1,936	49,775	09/08/2021	06/17/2025
G2616#-AF-8	DCC TREASURY 2014 LIMITED SR UNSEC NTS		C		2.B	3,671,570	97.9490	3,428,215	3,500,000	3,535,897	0	(24,696)	0	0	4.530	3.766	MN	17,617	158,550	12/20/2016	05/21/2024
G2616#-AM-3	DCC TREASURY 2014 LIMITED SR UNSEC NTS		B		2.B	15,696,800	87.8279	13,159,079	14,982,800	14,982,800	0	0	0	(932,400)	1.960	1.960	MS	88,099	286,871	09/13/2017	09/13/2027
G2616#-AQ-4	DCC TREASURY 2014 LIMITED EURO SER F GTD		B		2.B	5,606,000	84.1023	4,500,313	5,351,000	5,351,000	0	0	0	(333,000)	2.170	2.170	MS	34,835	113,431	09/13/2017	09/13/2029
G2616#-BC-4	DCC TREASURY 14		C		2.B Z	20,000,000	102.1160	20,423,200	20,000,000	20,000,000	0	0	0	0	6.120	6.120	JD	54,400	0	12/15/2022	12/15/2032
G2685@-AF-6	GREAT PORTLAND ESTATES PLC GBP SR NT		B		2.C	9,968,000	95.4940	9,241,527	9,677,600	9,677,600	0	0	0	(1,145,600)	2.150	2.150	MN	22,541	209,582	05/22/2017	05/22/2024
G2685@-AH-2	Great Portland Estates PLC GBP Ser B Sr		B		2.C	5,611,600	82.2811	3,981,418	4,838,800	4,838,800	0	0	0	(572,800)	2.790	2.790	MN	14,625	135,985	06/05/2018	06/05/2030
G2685@-AJ-8	Great Portland Estates PLC GBP Ser C Sr		B		2.C	11,223,200	77.4797	7,498,175	9,677,600	9,677,600	0	0	0	(1,145,600)	2.930	2.930	MN	30,718	285,616	06/05/2018	06/05/2033
G2685@-AL-3	Great Portland Estates plc GBP Nts due 2		B		2.C	10,502,400	69.0880	6,686,056	9,677,600	9,677,600	0	0	0	(1,145,600)	2.770	2.770	MN	29,041	270,020	11/05/2020	11/22/2035
G2687*-AB-5	Dawsongroup		B		2.B PL	16,725,000	75.5859	12,133,810	16,053,000	16,053,000	0	0	0	(672,000)	1.620	1.620	MS	65,737	119,058	03/30/2022	03/31/2032
G294A@-AC-3	DYSON FINANCE LIMITED SR NTS		B		1.G	22,683,000	87.9023	15,950,317	18,145,500	18,145,500	0	0	0	(2,148,000)	2.830	2.830	MN	65,616	511,926	05/27/2015	05/27/2027

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
G294A@-AJ-8	DYSON FINANCE LIMITED EURO GTD SER F SR		B		1.G	8,476,000	81.0399	6,938,316	8,561,600	8,561,600	0	0	0	(532,800)	2.010	2.010	MS	50,670	168,438	03/28/2017	03/15/2032
G2962#-AE-1	ABP Foods Unlimited Company Nts due 2036		B		2.B	13,574,000	65.0251	7,866,081	12,097,000	12,097,000	0	0	0	(1,432,000)	2.190	2.190	JJ	117,744	279,740	01/21/2021	01/21/2036
G3076*-AD-8	Envol Investments Limited SR NTS		B		2.B PL	11,660,000	83.4976	8,935,918	10,702,000	10,702,000	0	0	0	(666,000)	2.780	2.780	JD	1,653	293,290	06/28/2018	06/29/2030
G3301*-AC-7	FIL Limited CAD Nts due 2030		B		2.B	10,129,513	87.6209	9,053,747	10,332,866	10,332,866	0	0	0	(748,344)	3.210	3.210	MS	87,528	343,120	03/27/2020	03/26/2030
G3301*-AE-3	FIL Limited Notes due 2025		B		2.B	7,339,800	95.4457	6,927,637	7,258,200	7,258,200	0	0	0	(859,200)	3.600	3.600	JD	21,049	268,520	06/04/2020	06/02/2025
G3301*-AG-8	FIL Limited Notes due 2027		B		2.B	8,561,700	91.2079	7,723,395	8,467,900	8,467,900	0	0	0	(1,002,400)	3.550	3.550	JD	24,216	308,923	06/02/2020	06/02/2027
G3301*-AJ-2	FIL Limited Notes due 2030		B		2.B	8,565,900	86.8484	7,354,238	8,467,900	8,467,900	0	0	0	(1,002,400)	3.550	3.550	JD	24,216	308,923	06/03/2020	06/02/2030
G3646#-AA-1	FORTH PORTS FINANCE LIMITED SR SEC NTS S		C		2.C	8,000,000	98.8970	7,911,760	8,000,000	8,000,000	0	0	0	0	4.890	4.889	JD	28,253	391,176	12/05/2013	12/05/2023
G3663#-AB-7	FORTH PORTS FINANCE LIMITED GBP SER B SR		B		2.C	3,734,700	88.4121	3,208,563	3,629,100	3,629,100	0	0	0	(429,600)	2.620	2.620	JJ	46,221	100,050	01/06/2017	01/06/2027
G3663#-AE-1	Forth Ports Finance PLC Nts due 2031		B		2.C	2,486,200	80.7288	1,953,152	2,419,400	2,419,400	0	0	0	(286,400)	3.030	3.030	MS	21,178	74,462	09/17/2019	09/17/2031
G3663#-AG-6	Forth Ports Finance PLC Nts due 2037		B		2.C	8,701,700	72.9867	6,180,444	8,467,900	8,467,900	0	0	0	(1,002,400)	3.190	3.190	MS	78,036	274,380	09/17/2019	09/17/2037
G3946K-AA-7	GOHL CAPITAL LTD		D	1	2.B FE	2,196,105	89.1590	1,867,881	2,095,000	2,170,061	0	(17,105)	0	0	4.250	3.298	JJ	38,830	84,788	02/10/2022	01/24/2027
G3958R-AB-5	GOLDEN EAGLE RETAIL GROUP LTD		D	1	3.B FE	204,500	95.5000	191,000	200,000	200,896	0	(2,268)	0	0	4.625	3.446	MN	1,028	9,250	05/24/2021	05/21/2023
G4036#-AA-7	Grafton Group Finance Public Limited Com		B		2.C PL	11,770,000	80.9235	8,660,433	10,702,000	10,702,000	0	0	0	(666,000)	2.380	2.380	MS	82,072	246,907	09/05/2018	09/05/2028
G4036#-AB-5	Grafton Group Finance Public Limited Com		B		2.C PL	17,655,000	75.4833	12,117,330	16,053,000	16,053,000	0	0	0	(999,000)	2.590	2.590	MS	133,971	403,081	09/05/2018	09/05/2030
G4378*-AF-6	HEATHROW AIRPORT LIMITED GBP SR NT SER A		B		2.A	24,860,000	68.9254	16,675,802	24,194,000	24,194,000	0	0	0	(2,864,000)	2.510	2.510	JD	3,374	606,843	06/29/2017	06/29/2037
G4378*-AG-4	HEATHROW AIRPORT LIMITED		B		2.A	21,210,000	68.8297	12,489,489	18,145,500	18,145,500	0	0	0	(2,148,000)	2.610	2.610	JD	5,262	475,379	06/27/2018	06/27/2036
G4622#-AB-5	HOWARD DE WALDEN ESTATES LTD SR NTS		C		1.G	15,000,000	100.4560	15,068,400	15,000,000	15,000,000	0	0	0	0	5.230	5.230	JJ	359,563	784,500	08/25/2010	07/16/2025
G4622#-AH-2	HOWARD DE WALDEN ESTATES LTD SER A SR NT		B		1.G	17,040,000	96.9269	11,725,243	12,097,000	12,097,000	0	0	0	(1,432,000)	3.430	3.429	AO	86,443	414,653	10/09/2014	10/16/2024
G4622#-AP-4	Howard de Walden Estates Limited Sr Nts		B		1.G	7,704,600	74.9579	5,440,592	7,258,200	7,258,200	0	0	0	(859,200)	3.110	3.110	JJ	107,849	237,579	01/09/2019	01/09/2039
G4690H-AU-6	HYSAN MTN LTD		D	2	1.G FE	645,204	91.3250	547,950	600,000	634,158	0	(7,891)	0	0	2.875	1.462	JD	1,390	17,250	08/04/2021	06/02/2027
G4691#-AD-7	IMI GROUP LIMITED SR SECD NTS		B		2.A	6,832,200	93.6521	6,013,590	6,421,200	6,421,200	0	0	0	(399,600)	1.390	1.390	AO	19,339	86,144	04/13/2015	04/13/2025
G4808V-AC-4	NAUTILUS INKIA HOLDINGS LLC		D	1,2	3.C FE	311,016	94.2500	282,750	300,000	300,000	0	(6,890)	0	0	5.875	5.875	MN	2,546	17,625	06/23/2021	11/09/2027
G4936@-AB-8	IPUT plc Sr Nts due 2032		B		1.G PL	5,408,000	75.5310	4,041,664	5,351,000	5,351,000	0	0	0	(333,000)	1.250	1.250	MN	7,804	65,344	05/19/2020	05/19/2032
G4936@-AD-4	IPUT PLC		B		1.G PL	14,735,500	67.0014	9,321,630	13,912,600	13,912,600	0	0	0	(822,900)	1.480	1.480	MS	68,064	95,729	03/02/2022	03/02/2037
G4940@-AB-2	Irish Residential Prop REIT plc 12 yr Nt		B		2.C PL	11,968,000	71.8098	8,453,591	11,772,200	11,772,200	0	0	0	(732,600)	1.980	1.980	MS	71,869	232,360	03/10/2020	03/10/2032
G4R026-AB-6	HKT CAPITAL NO 2 LTD				2.B FE	459,159	95.6870	406,670	425,000	445,195	0	(8,766)	0	0	3.625	1.470	AO	3,809	15,406	05/26/2021	04/02/2025
G4R029-AA-2	HKT CAPITAL NO 4 LTD		D		2.B FE	184,300	92.0350	184,070	200,000	185,284	0	984	0	0	3.000	5.310	JJ	2,783	0	09/26/2022	07/14/2026
G4R02A-AA-9	HKT CAPITAL NO.5 LTD		D		2.B FE	721,950	87.2500	615,113	705,000	719,251	0	(1,813)	0	0	3.250	2.917	MS	5,792	22,913	02/10/2022	09/30/2029
G5147*-AD-8	JOHNSON MATTHEY PLC SR NTS SER D		C		1.G	30,000,000	92.5360	27,760,800	30,000,000	30,000,000	0	0	0	0	3.390	3.390	JD	73,450	1,017,000	06/05/2013	06/05/2028
G5222#-AE-0	KELLER GROUP PLC SER B GTD SR NTS		C		2.C	1,909,422	96.3970	1,735,146	1,800,000	1,828,207	0	(13,621)	0	0	4.170	3.336	JD	3,128	75,060	07/05/2016	12/16/2024
G5264#-AS-8	KINGSPAN SECURITES DESIGNATED EURO SER D		B		2.B	14,436,500	90.3554	12,570,790	13,912,600	13,912,600	0	0	0	(865,800)	1.640	1.640	MN	28,521	221,973	11/16/2016	11/16/2026
G5264#-AW-9	KINGSPAN SECURITES DESIGNATED EURO SER C		B		2.B	11,893,000	86.5551	9,263,131	10,702,000	10,702,000	0	0	0	(666,000)	1.800	1.800	JJ	80,800	192,573	01/31/2018	01/31/2028
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD		D		2.C FE	579,575	89.1250	495,503	555,965	577,651	0	(1,358)	0	0	4.350	3.714	JAJO	5,777	24,184	08/04/2021	04/05/2036
G5560@-AC-6	LDN LUTON AIRPORT HLDGS 1 LTD GBP SR NT		B		3.A YE	13,108,000	83.0632	10,048,153	12,097,000	12,097,000	0	0	0	(1,432,000)	3.230	3.229	FA	145,440	564,349	08/17/2017	08/17/2029
G5600#-AC-6	LONDON METRIC PROPERTY PLC GBP SER C SR		B		2.C	24,646,800	84.6823	19,463,635	22,984,300	22,984,300	0	0	0	(2,720,800)	2.880	2.880	MS	183,874	668,432	09/21/2016	09/21/2028
G5600#-AF-9	London Metric Property plc Sr Nts		B		2.C	12,760,000	84.3062	10,198,525	12,097,000	12,097,000	0	0	0	(1,432,000)	3.570	3.570	MS	119,962	436,093	03/21/2019	03/21/2031
G5600#-AM-4	LondonMetric Property plc Nts due 2036		B		2.C	5,561,200	64.2152	3,107,243	4,838,800	4,838,800	0	0	0	(572,800)	2.450	2.450	MS	32,931	119,712	04/28/2021	04/28/2036
G5600#-AN-2	LondonMetric Property plc Nts due 2036		B		2.C	5,561,200	63.9281	3,093,354	4,838,800	4,838,800	0	0	0	(572,800)	2.450	2.450	MS	32,931	119,712	06/16/2021	06/16/2036
G5635P-AK-5	LONGFOR GROUP HOLDINGS LTD		D	1	3.A FE	855,245	72.5000	580,000	800,000	846,154	0	(6,134)	0	0	3.950	2.993	MS	9,217	31,600	07/29/2021	09/16/2029
G5765U-AC-4	MAF SUKUK LTD		D		2.B FE	2,337,073	97.2500	2,050,030	2,108,000	2,288,722	0	(25,074)	0	0	4.638	3.139	MN	12,764	97,769	02/10/2022	05/14/2029
G5963#-AH-6	MEGGITT PLC SR NTS SER B		C		2.B PL	5,000,000	94.0380	4,701,900	5,000,000	5,000,000	0	0	0	0	3.600	3.599	JJ	87,500	180,000	07/06/2016	07/06/2026
G6177#-AF-0	INCHCAPE PLC GBP SER D SR NT		B		2.C	17,115,000	85.9413	14,554,846	16,935,800	16,935,800	0	0	0	(2,004,800)	3.100	3.100	MN	62,710	525,617	01/25/2017	05/18/2029
G6515#-AC-8	JOHN WOOD GROUP PLC SR NTS SER C		C		2.C	4,595,627	93.7850	4,310,009	4,595,627	4,595,627	0	0	0	0	3.920	3.919	FA	69,057	250,640	08/13/2014	08/13/2026
G6750*-AC-6	1887 COMPANY LIMITED SER C SR SEC NTS		B		2.C	4,614,000	93.2275	3,383,321	3,629,100	3,629,100	0	0	0	(429,600)	2.840	2.840	AO	17,750	102,879	04/29/2015	04/29/2025

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
G6750*-AF-9	1887 Company Limited Sr Nts		B		2.C	6,602,500	77.3618	4,679,226	6,048,500	6,048,500	0	0	0	(716,000)	3.210	3.210	JJ	92,225	204,349	01/10/2019	01/10/2034
G6753Y-AA-2	OOREDOO INTERNATIONAL FINANCE LTD		D		1.G FE	497,700	96.6660	434,997	450,000	483,030	0	(9,184)	0	0	3.750	1.570	JD	422	16,875	05/24/2021	06/22/2026
G6970*-AQ-9	Peel Ports PP Finance Limited Nts due 20		B		2.B PL	26,256,000	75.1151	18,173,342	24,194,000	24,194,000	0	0	0	(2,864,000)	2.990	2.990	JD	26,123	730,098	12/18/2019	12/18/2031
G6970*-AU-0	Peel Ports PP Finance Limited Nts due 20		B		2.B PL	28,214,000	71.1619	17,216,912	24,194,000	24,194,000	0	0	0	(2,864,000)	3.050	3.050	JJ	368,959	779,733	07/01/2021	07/01/2033
G7178*-AD-6	PORTERBROOK RAIL FINANCE LTD SR SEC NTS		B		2.B FE	20,602,400	80.5769	13,646,338	16,935,800	16,935,800	0	0	0	(2,004,800)	3.330	3.330	AO	111,226	566,410	07/20/2016	07/20/2031
G7178*-AE-4	Porterbrook Rail Finance Limited Sr Nts		B		2.B FE	3,069,281	89.8098	2,576,140	2,868,441	2,868,441	0	0	0	(339,556)	2.690	2.690	AO	16,075	93,001	11/08/2018	04/16/2028
G7302V-KE-3	QNB FINANCE LTD		D		1.E FE	2,673,631	91.6860	2,356,330	2,570,000	2,646,341	0	(17,663)	0	0	2.750	1.993	FA	27,288	67,444	02/10/2022	02/12/2027
G7303Z-AH-7	OOREDOO INTERNATIONAL FINANCE LTD		D		1.G FE	1,528,630	95.7720	1,216,304	1,270,000	1,516,178	0	(8,620)	0	0	4.500	3.185	JJ	23,971	57,150	01/05/2022	01/31/2043
G7334@-AV-5	Rolls-Royce and Partners Sr Notes due 20		C		2.C FE	2,000,000	92.6470	1,852,940	2,000,000	2,000,000	0	0	0	0	4.460	4.461	FA	34,689	89,200	04/11/2019	06/13/2028
G7334@-AW-3	Rolls-Royce and Partners Sr Notes due 20		C		2.C FE	3,000,000	90.5110	2,715,330	3,000,000	3,000,000	0	0	0	0	4.610	4.611	FA	53,783	138,300	04/11/2019	02/11/2031
G7605#-AB-9	ROADSTER FINANCE DAC EURO SR SECD NT B -		B		2.C FE	29,792,500	74.5309	19,940,745	26,755,000	26,755,000	0	0	0	(1,665,000)	2.760	2.760	AO	149,739	711,804	10/17/2017	10/18/2036
G7778U-AC-5	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4		D		1.F FE	641,136	100.0100	570,057	570,000	617,556	0	(7,463)	0	0	4.723	3.122	MS	7,029	26,921	09/19/2019	09/27/2028
G7815@-AH-4	SAP IRELAND US FINL SVS LTD GTD SER D SR		C		1.F	12,000,000	96.6810	11,601,720	12,000,000	12,000,000	0	0	0	0	3.330	3.329	MN	51,060	399,600	11/15/2012	11/15/2024
G7815@-AJ-0	SAP IRELAND US FINL SVS LTD GTD SER E SR		C		1.F YE	17,000,000	93.6800	15,925,600	17,000,000	17,000,000	0	0	0	0	3.530	3.530	MN	76,679	600,100	11/15/2012	11/15/2027
G781A6-AB-9	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 2		D		1.G FE	1,897,199	97.4782	1,569,399	1,610,000	1,884,694	0	(8,675)	0	0	5.060	3.838	AO	18,782	81,466	02/10/2022	04/08/2043
G7827#-AB-1	SAVILLS HOLDING COMPANY LIMITED		B		2.B	10,747,200	86.9664	8,416,259	9,677,600	9,677,600	0	0	0	(1,145,600)	3.150	3.150	JD	9,315	308,108	06/20/2018	06/20/2028
G7827#-AC-9	SAVILLS HOLDING COMPANY LIMITED		B		2.B	8,060,400	83.8806	6,088,219	7,258,200	7,258,200	0	0	0	(859,200)	3.260	3.260	JD	7,230	239,150	06/20/2018	06/20/2030
G7898#-AF-6	SCOTLAND GAS		B		2.B Z	22,790,000	108.9328	26,355,195	24,194,000	24,194,000	0	0	0	1,404,000	6.340	6.340	AO	332,345	0	10/13/2022	10/13/2037
G7996#-AC-4	SEGRO PLC EURO SER C SR NT		B		1.F PL	13,434,000	81.7945	10,504,372	12,842,400	12,842,400	0	0	0	(799,200)	2.270	2.270	FA	108,511	293,375	08/17/2017	08/17/2032
G7996#-AE-0	SEGRO PLC SR NTS		B		1.F PL	16,342,200	79.6683	11,936,543	14,982,800	14,982,800	0	0	0	(932,400)	2.370	2.370	AO	77,923	341,522	10/12/2018	10/12/2033
G7996#-AH-3	SEGRO plc Nts due 2040		B		1.F PL	6,850,200	65.0303	4,175,726	6,421,200	6,421,200	0	0	0	(399,600)	1.830	1.830	AO	22,196	113,012	10/23/2020	10/23/2040
G8056*-AK-5	Severn Trent Water Limited Sr Nts		B		2.A	19,412,850	69.4829	12,608,027	18,145,500	18,145,500	0	0	0	(2,148,000)	2.970	2.970	MN	80,838	531,214	11/07/2018	11/07/2038
G8056*-AL-3	SEVERN TRENT WAT		B		2.A IF	12,540,000	50.8001	6,145,289	12,097,000	12,097,000	0	0	0	(443,000)	3.370	3.370	JJ	173,259	0	07/28/2022	07/28/2043
G81043-AQ-7	SHIMAO GROUP HOLDINGS LTD		D	1,2	6. *	118,350	9.0000	118,350	1,315,000	118,350	0	(6,471)	1,267,883	0	5.600	0.000	JJ	0	36,820	09/07/2021	07/15/2026
G8115E-AC-1	SIAM COMMERCIAL BANK PUBLIC COMPANY LIMI		D		2.B FE	1,587,982	95.3750	1,330,481	1,395,000	1,553,962	0	(23,475)	0	0	4.400	2.383	FA	23,870	55,110	02/10/2022	02/11/2029
G8287*-AB-6	SOUTHERN WATER SERVICES LTD GBP GTD SEC		B		2.A	13,062,600	75.8709	8,260,287	10,887,300	10,887,300	0	0	0	(1,288,800)	2.960	2.960	MS	107,421	331,175	09/01/2016	09/01/2036
G8401*-AE-1	SSP Financing LTD Sr Nts		C		3.C PL	2,000,000	91.7220	1,834,440	2,000,000	2,000,000	0	0	0	0	4.350	4.350	AO	39,359	165,822	10/15/2018	10/15/2025
G8401*-AK-7	SSP Financing Sr Nts due 2026		C		3.B PL	4,000,000	89.1690	3,566,760	4,000,000	4,000,000	0	0	0	0	4.060	4.060	JJ	74,884	346,466	07/15/2019	07/15/2026
G8569A-AZ-9	SUNAC CHINA HOLDINGS LTD		D	1,2	6. *	130,131	13.6980	130,131	950,000	130,131	0	775	796,474	0	6.500	0.000	JJ	0	30,875	09/07/2021	01/26/2026
G8655*-AB-0	TPG Partner Holdings, L.P. Nts due 2035		C		1.D PL	25,000,000	79.8490	19,962,250	25,000,000	25,000,000	0	0	0	0	3.470	3.470	MS	219,285	867,500	09/10/2020	09/30/2035
G87602-AB-7	TENGIZCHEVROIL FINANCE COMPANY INTERNATI		D		3.A FE	767,588	85.5000	641,250	750,000	761,099	0	(4,080)	0	0	2.625	2.042	FA	7,438	19,688	05/24/2021	08/15/2025
G8781#-AC-1	THAMES WATER UTILITIES CAYMAN FIN LTD SE		C		2.B	20,000,000	94.8850	18,977,000	20,000,000	20,000,000	0	0	0	0	4.220	4.219	FA	290,711	844,000	02/27/2012	02/27/2027
G8781@-AM-1	THAMES WATER		B		2.A Z	17,715,000	91.3876	16,582,740	18,145,500	18,145,500	0	0	0	430,500	5.120	5.120	MN	116,131	0	11/16/2022	11/16/2042
G8810G-AA-8	SNB FUNDING LTD		D		1.G FE	1,128,819	95.2220	1,028,398	1,080,000	1,105,721	0	(14,429)	0	0	2.750	1.368	AO	7,343	29,700	07/21/2021	10/02/2024
G8810G-AB-6	SNB FUNDING LTD		D		1.G FE	332,429	91.1600	291,712	320,000	330,112	0	(2,316)	0	0	2.900	2.087	JJ	3,918	9,280	01/05/2022	01/29/2027
G9006@-AL-0	TRANSMISSION FINANCE DAC EURO SER 11 SR		B		2.B	11,285,000	73.7424	7,891,912	10,702,000	10,702,000	0	0	0	(666,000)	2.420	2.420	MN	41,007	249,030	05/04/2016	05/04/2036
G91139-AH-1	TSMC GLOBAL LTD		D	1,2	1.D FE	589,656	81.3169	487,901	600,000	590,496	0	899	0	0	2.250	2.458	AO	2,550	13,500	02/10/2022	04/23/2031
G9338#-AD-5	VESUVIUS HOLDINGS LIMITED SR UNSEC NTS S		C		2.B PL	15,000,000	96.9010	14,535,150	15,000,000	15,000,000	0	0	0	0	4.960	4.960	JD	57,867	744,000	12/03/2013	12/03/2028
G9338#-AF-0	VESUVIUS HOLDINGS LIMITED EURO SER B SR		B		2.B PL	9,414,400	83.8229	7,176,584	8,561,600	8,561,600	0	0	0	(532,800)	2.120	2.120	JD	7,563	179,174	12/13/2017	12/16/2029
G9338#-AG-8	Vesuvius Holdings Limited Nts due 2027		C		2.B PL	5,000,000	94.8140	4,740,700	5,000,000	5,000,000	0	0	0	0	4.330	4.330	JD	601	216,500	06/30/2020	06/30/2025
G9369*-AA-7	Viridor Energy		B		2.B FE	33,439,285	66.8213	20,141,731	30,142,700	30,142,700	0	0	0	(3,568,186)	2.900	2.900	MS	220,963	724,821	11/30/2021	03/31/2043
G9766#-AE-4	WORKSPACE GROUP PLC GBP SER B SR NT		B		2.B	16,796,000	87.1251	13,701,373	15,726,100	15,726,100	0	0	0	(1,861,600)	3.190	3.190	FA	188,123	532,392	08/16/2017	08/16/2027
G9850@-AC-7	Yorkshire Water Finance plc GTD Notes		C		1.G YE	25,000,000	98.2680	24,567,000	25,000,000	25,000,000	0	0	0	0	3.870	3.870	FA	349,375	967,464	12/13/2011	12/13/2023
K7802#-BC-2	Royal Greenland A/S Sr Nts		C		2.A	4,000,000	93.1840	3,727,360	4,000,000	4,000,000	0	0	0	0	4.620	4.620	MN	21,560	184,740	11/19/2018	11/19/2033
L0175#-AE-2	Alpha Trains Finance S.A Nts due 2031				2.B FE	17,512,000	74.0493	12,679,615	17,123,200	17,123,200	0	0	0	(1,065,600)	1.380	1.380	JD	656	233,871	10/29/2019	09/30/2031

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
L2836*-AB-9	EHI INTERNATIONAL FINANCE SARL SR GTD NT		B		1.G	11,142,000	91.4302	8,806,370	9,631,800	9,631,800	0	0	0	(599,400)	2.272	2.272	FA	89,965	220,859	02/03/2015	02/03/2027
L4801*-AA-8	HINES EURO CORE		B		1.G PL	10,522,000	97.2915	10,412,134	10,702,000	10,702,000	0	0	0	180,000	3.640	3.640	JJ	181,791	0	07/13/2022	07/13/2027
L5788A-AA-9	JSM GLOBAL SARL		D	1,2	3.B FE	519,750	64.7500	323,750	500,000	517,144	0	(1,889)	0	0	4.750	4.216	AO	4,684	23,750	08/04/2021	10/20/2030
L6103*-AB-6	HG CAPITAL		C		1.E PL	21,000,000	99.4810	20,891,010	21,000,000	21,000,000	0	0	0	0	6.830	6.830	MN	123,509	0	11/30/2022	11/30/2037
L6388G-HV-5	MILLICOM INTERNATIONAL CELLULAR SA		D	1,2	3.B FE	405,234	95.5000	403,965	423,000	406,550	0	1,316	0	0	6.250	7.032	MS	7,050	13,219	05/19/2022	03/25/2029
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR SA		D	1,2	3.B FE	1,126,585	84.3750	923,906	1,095,000	1,120,395	0	(3,685)	0	0	4.500	4.064	AO	8,760	49,275	02/09/2022	04/27/2031
L7909C-AA-5	RAIZEN FUELS FINANCE SA		D	1	2.C FE	1,042,005	96.8720	896,066	925,000	1,011,855	0	(19,977)	0	0	5.300	2.829	JJ	21,925	49,025	09/07/2021	01/20/2027
L9031*-AB-7	Terminal Investment Limited Holdings S.A		C		2.B PL	3,000,000	95.6430	2,869,290	3,000,000	3,000,000	0	0	0	0	5.100	5.099	AO	30,600	153,000	04/19/2018	04/19/2028
L9031*-AC-5	Terminal Investment Limited Holdings S.A		C		2.B PL	10,000,000	94.4970	9,449,700	10,000,000	10,000,000	0	0	0	0	5.200	5.200	AO	104,000	520,000	04/19/2018	04/19/2030
L9031*-AJ-0	Terminal Investment Ltd Sr Nts due 2034		C		2.B PL	7,000,000	87.2330	6,106,310	7,000,000	7,000,000	0	0	0	0	4.730	4.731	MN	54,264	331,100	10/31/2019	05/02/2034
M0152V-AB-9	ABU DHABI NATIONAL ENERGY COMPANY PJSC		D		1.D FE	873,500	114.5010	687,006	600,000	851,114	0	(14,678)	0	0	6.500	2.821	AO	6,933	39,000	07/27/2021	10/27/2036
M0152V-AS-2	ABU DHABI NATIONAL ENERGY COMPANY PJSC		D	2	1.D FE	413,000	78.1807	312,723	400,000	412,569	0	(276)	0	0	3.400	3.228	AO	2,342	13,600	05/24/2021	04/29/2051
M0R52W-AA-1	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1.C FE	223,560	93.3390	186,678	200,000	219,781	0	(2,666)	0	0	3.650	2.090	JD	3,670	3,650	07/27/2021	11/02/2029
M1995Y-AG-1	CBQ FINANCE LTD		D		1.G FE	648,560	99.4920	601,927	605,000	609,920	0	(12,226)	0	0	5.000	2.911	MN	3,109	30,250	09/19/2019	05/24/2023
M1R786-AY-4	BANK LEUMI LE ISRAEL BM		D	2	1.F FE	1,927,196	98.5995	1,912,830	1,940,000	1,928,171	0	975	0	0	5.125	5.277	JJ	42,532	0	07/20/2022	07/27/2027
M28505-AC-5	DP WORLD LTD		D		2.C FE	1,400,722	93.7500	1,068,750	1,140,000	1,392,570	0	(5,383)	0	0	5.625	4.206	MS	17,100	64,125	09/07/2021	09/25/2048
M2R53V-AB-6	BURGAN BANK KPSC		D	2	2.A FE	1,733,390	72.2300	1,347,090	1,865,000	1,748,020	0	10,603	0	0	2.750	3.572	JD	2,279	51,288	02/10/2022	12/15/2031
M4R29Z-LQ-9	EMIRATES NBD BANK PJSC		D		1.F FE	744,046	90.1070	666,792	740,000	742,739	0	(876)	0	0	1.638	1.513	JJ	5,657	12,121	09/07/2021	01/13/2026
M4R2A7-AB-4	ENERGEAN ISRAEL FINANCE LTD		D	1,2	3.C FE	414,210	87.0000	348,000	400,000	412,487	0	(1,226)	0	0	5.875	5.379	MS	5,940	23,500	09/08/2021	03/30/2031
M4R2A7-AD-0	ENERGEAN ISRAEL FINANCE LTD		D	1,2	3.C FE	199,750	92.6250	185,250	200,000	199,815	0	65	0	0	4.875	4.906	MS	2,465	9,750	01/05/2022	03/30/2026
M5R07D-AG-5	ICL GROUP LTD		D	1,2	2.C FE	968,020	98.0000	735,000	750,000	953,517	0	(9,861)	0	0	6.375	3.949	MN	4,117	47,813	09/08/2021	05/31/2038
M60170-AW-3	ISRAEL ELECTRIC CORP LTD		C	1	2.A FE	774,875	87.6620	696,913	795,000	776,030	0	1,155	0	0	3.750	4.061	FA	10,683	14,906	04/27/2022	02/22/2032
M6746G-AD-8	LEVIATHAN BOND LTD		D	1	3.C FE	665,900	94.0000	564,000	600,000	657,780	0	(6,151)	0	0	6.750	5.182	JD	113	40,500	01/05/2022	06/30/2030
M75198-AB-3	OIL AND GAS HOLDING COMPANY BSC (CLOSED)		D		4.A FE	805,132	105.0000	724,500	690,000	785,115	0	(13,419)	0	0	8.375	5.579	MN	8,668	57,788	09/07/2021	11/07/2028
M8237R-AK-0	SAUDI ARABIAN OIL CO		D	2	1.F FE	463,002	70.2970	379,604	540,000	464,006	0	1,004	0	0	3.250	4.088	MN	1,804	17,550	04/27/2022	11/24/2050
N14920-AE-6	BOSKALIS FINANCE BV SR NTS		C		2.B	10,000,000	98.6730	9,867,300	10,000,000	10,000,000	0	0	0	0	3.660	3.660	JJ	161,650	366,000	07/22/2013	07/22/2023
N29505-AA-7	EMBRAER NETHERLANDS FINANCE BV		D	1	3.B FE	1,728,239	99.8750	1,578,025	1,580,000	1,701,588	0	(20,149)	0	0	6.950	5.189	JJ	50,025	86,528	05/19/2022	01/17/2028
N30420-AA-6	EQUATE PETROCHEMICAL BV		D		2.B FE	1,021,806	95.3800	882,265	925,000	994,462	0	(17,174)	0	0	4.250	2.198	MN	6,334	39,313	07/21/2021	11/03/2026
N30420-AC-2	EQUATE PETROCHEMICAL BV		D	1,2	2.B FE	800,370	87.0020	696,016	800,000	799,829	0	(191)	0	0	2.625	2.618	AO	3,675	21,000	02/10/2022	04/28/2028
N42810-BK-0	VOPAK NV USD SR NTS SRS V		C		2.B	4,000,000	99.7150	3,988,600	4,000,000	4,000,000	0	0	0	0	5.620	5.619	JD	8,118	224,800	12/18/2009	12/19/2024
N42810-BW-4	KONINKLIJKE VOPAK NV SR NTS SRS EE		C		2.B	12,000,000	94.0350	11,284,200	12,000,000	12,000,000	0	0	0	0	4.140	4.140	JD	16,560	496,800	12/19/2012	06/19/2027
N42810-CA-1	Koninklijke Vopak N.V. Notes Due 2030		C		2.B	1,000,000	81.1830	811,830	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	1,100	33,000	12/21/2020	12/19/2030
N42810-CD-5	Koninklijke Vopak N.V. Notes Due 2032		C		2.B	1,000,000	77.7520	777,520	1,000,000	1,000,000	0	0	0	0	3.400	3.400	JD	1,133	34,000	12/21/2020	12/19/2032
N44153-AE-9	IHS NETHERLANDS HOLDCO BV		D	1,2	4.B FE	1,155,533	87.5000	940,625	1,075,000	1,111,313	0	(29,205)	0	0	8.000	5.870	MS	24,606	86,000	02/10/2022	09/18/2027
N52690-AF-5	LINEAGE LOGISTIC				2.B PL	20,440,000	91.5265	19,590,336	21,404,000	21,404,000	0	0	0	964,000	3.540	3.540	FA	286,243	0	08/15/2022	08/20/2029
N52690-AG-3	LINEAGE LOGISTIC				2.B PL	20,440,000	88.7907	19,004,762	21,404,000	21,404,000	0	0	0	964,000	3.740	3.740	FA	302,415	0	08/15/2022	08/20/2032
N5276#-AB-3	LITTELFUSE NETHERLAND CV EURO SR NT SER		B		2.B	10,576,000	85.9002	9,193,039	10,702,000	10,702,000	0	0	0	(666,000)	1.830	1.830	JD	12,512	194,218	12/08/2016	12/08/2028
N57445-AB-9	MINEJESA CAPITAL BV		D	1	2.C FE	313,890	78.1250	234,375	300,000	312,997	0	(582)	0	0	5.625	5.198	FA	6,609	16,875	05/24/2021	08/10/2037
N5S29S-AC-3	MDGH GMTN (RSC) LTD		D	2	1.C FE	1,498,448	89.8261	1,293,496	1,440,000	1,488,597	0	(6,721)	0	0	2.875	2.320	MN	6,210	41,400	01/05/2022	11/07/2029
N5S29S-BX-6	MDGH GMTN (RSC) LTD		D	2	1.C FE	718,950	77.7500	532,588	685,000	718,200	0	(741)	0	0	3.400	3.136	JD	1,553	23,290	02/10/2022	06/07/2051
N6587*-AC-7	Alliance Automotive Netherlands Holdings				2.B	15,699,600	72.2518	10,825,339	14,982,800	14,982,800	0	0	0	(932,400)	1.950	1.950	MN	25,159	288,452	05/28/2019	05/31/2034
N7660#-BA-4	SHV NEDERLAND		B		2.A IF	21,340,000	85.2442	18,245,669	21,404,000	21,404,000	0	0	0	64,000	3.460	3.460	JD	47,315	365,238	06/08/2022	06/08/2037
N9061@-AJ-9	VTTI BV EURO SER D SR UNSECD NT		B		3.A	23,324,000	94.9305	20,318,918	21,404,000	21,404,000	0	0	0	(1,332,000)	1.600	1.600	JD	15,221	340,592	12/13/2017	12/15/2024
N9651*-AB-4	WOODARD INTL HOLDING BV SR NTS EUR		B		2.C	11,244,000	77.9640	8,343,705	10,702,000	10,702,000	0	0	0	(666,000)	1.570	1.570	MS	45,739	162,448	09/23/2016	09/23/2031
P0703#-AB-5	FIBRA Prologis Nts due 2031		C		2.B FE	5,000,000	83.4280	4,171,400	5,000,000	5,000,000	0	0	0	0	3.490	3.490	JJ	80,464	181,286	07/01/2021	07/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P0703#-AC-3	FIBRA Prologis Nts due 2033		C		2.B FE	5,000,000	82.0310	4,101,550	5,000,000	5,000,000	0	0	0	0	3.640	3.640	JJ	83,922	189,078	07/01/2021	07/01/2033
P0703#-AD-1	FIBRA Prologis Nts due 2036		C		2.B FE	6,000,000	81.1540	4,869,240	6,000,000	6,000,000	0	0	0	0	3.790	3.790	JJ	104,857	236,243	07/01/2021	07/01/2036
P16236-AG-9	BANCO BBVA PERU SA		D	2	2.C FE	1,078,887	96.3780	973,418	1,010,000	1,047,939	0	(20,994)	0	0	5.250	2.996	MS	14,582	53,025	02/09/2022	09/22/2029
P1905C-JX-9	BRF SA		D	1,2	3.B FE	726,920	84.2500	589,750	700,000	722,841	0	(2,821)	0	0	4.875	4.318	JJ	14,882	34,125	09/08/2021	01/24/2030
P2195V-AR-6	CELULOSA ARAUCO Y CONSTITUCION SA		D	1,2	2.C FE	270,875	93.6342	234,086	250,000	267,312	0	(2,246)	0	0	4.200	3.068	JJ	4,433	10,500	05/24/2021	01/29/2030
P22008-AA-7	CELEO REDES OPERACION CHILE SA		D	1	2.B FE	560,630	85.7500	408,415	476,286	556,489	0	(3,002)	0	0	5.200	3.746	JD	619	24,767	08/04/2021	06/22/2047
P2400P-AA-7	KALLPA GENERACION SA		D	1,2	2.C FE	879,605	92.0750	782,638	850,000	872,967	0	(4,780)	0	0	4.125	3.455	FA	13,148	35,063	09/29/2021	08/16/2027
P26054-AB-5	CIBANCO SA INSTITUCION DE BANCA MULTIPLE		D	1,2	2.C FE	721,343	89.8750	584,188	650,000	709,196	0	(8,311)	0	0	4.962	3.346	JJ	14,603	32,253	08/05/2021	07/18/2029
P3083S-AD-7	CONSORCIO TRANSMANTARO SA		D	1,2	2.C FE	1,298,160	90.8750	1,045,063	1,150,000	1,284,696	0	(9,892)	0	0	4.700	3.417	AO	11,260	54,050	09/29/2021	04/16/2034
P36020-AB-4	ENGIE ENERGIA CHILE SA		D	1	2.B FE	1,228,244	97.8440	1,105,637	1,130,000	1,187,877	0	(26,646)	0	0	4.500	1.969	JJ	21,470	45,563	02/09/2022	01/29/2025
P4909L-AA-8	GNL QUINTERO SA		D	1	2.B FE	536,608	97.2206	480,425	494,160	530,059	0	(4,733)	0	0	4.634	2.323	JJ	9,605	22,899	08/04/2021	07/31/2029
P4950*-AB-1	GRAND BAHAMA POWER COMPANY SR NT SRS B		C		2.C YE	8,000,000	99.8240	7,985,920	8,000,000	8,000,000	0	0	0	0	7.160	7.143	MN	62,053	572,700	07/24/2008	05/22/2023
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	820,500	91.5277	686,458	750,000	808,841	0	(8,218)	0	0	4.150	2.811	MS	9,424	31,125	07/26/2021	09/12/2029
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	1,502,453	92.1026	1,155,888	1,255,000	1,495,503	0	(4,806)	0	0	5.650	4.405	MS	21,469	70,908	02/09/2022	09/12/2049
P56145-AB-4	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C		D	1,2	2.C FE	573,858	76.2500	419,375	550,000	573,205	0	(511)	0	0	4.875	4.585	JJ	12,438	27,363	09/08/2021	01/14/2048
P5625X-AC-8	INTERCORP PERU LTD		D	1,2	2.C FE	626,200	83.1580	582,106	700,000	629,759	0	3,118	0	0	3.875	5.675	FA	10,247	11,625	09/09/2022	08/15/2029
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		D	1	2.C FE	1,105,104	87.2441	846,268	970,000	1,099,686	0	(3,662)	0	0	5.875	4.843	MS	16,463	47,881	04/26/2022	09/17/2044
P6040K-AB-3	KALLPA GENERACION SA		D	1,2	2.C FE	1,380,822	96.2500	1,236,813	1,285,000	1,351,220	0	(19,541)	0	0	4.875	3.141	MN	6,438	62,644	02/09/2022	05/24/2026
P60694-AF-6	KIMBERLY-CLARK DE MEXICO SAB DE CV		D	1,2	1.G FE	205,000	80.1675	200,419	250,000	205,473	0	473	0	0	2.431	5.032	JJ	3,039	0	11/17/2022	07/01/2031
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO LTD SR SEC		C		3.C PL	4,575,000	91.6870	4,194,680	4,575,000	4,575,000	0	0	0	0	6.340	6.336	MJSD	74,508	299,327	05/31/2012	03/31/2035
P7358R-AD-8	OLEODUCTO CENTRAL SA		D	1,2	3.A FE	173,600	87.9135	175,827	200,000	176,259	0	2,659	0	0	4.000	7.108	JJ	3,711	4,000	05/19/2022	07/14/2027
P8718A-AL-0	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	975,715	94.9868	821,636	865,000	955,134	0	(13,570)	0	0	4.250	2.403	MN	5,514	36,763	09/07/2021	05/07/2029
P8803L-AA-6	SURA ASSET MANAGEMENT SA		D	1	2.B FE	352,950	91.7500	298,188	325,000	346,752	0	(4,739)	0	0	4.375	2.706	AO	3,160	14,219	09/07/2021	04/11/2027
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA		D	1	2.B FE	593,150	93.8400	516,120	550,000	580,235	0	(8,680)	0	0	4.250	2.506	AO	3,961	23,375	08/04/2021	04/30/2028
P9406G-AC-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		D	1,2	2.C PL	823,688	96.5820	724,365	750,000	802,864	0	(17,753)	0	0	5.250	2.648	JJ	16,516	39,375	10/26/2021	01/30/2026
P9485M-AC-3	UNIFIN FINANCIERA SAB DE CV		D	2	6. *	19,000	2.0000	19,000	950,000	19,000	0	(4,615)	947,355	0	9.875	0.000	JJ	0	93,813	09/07/2021	01/28/2029
Q0466*-AA-7	ARC INFRA		C		2.B Z	5,000,000	103.3140	5,165,700	5,000,000	5,000,000	0	0	0	0	6.180	6.180	MN	28,325	0	11/28/2022	11/28/2032
Q0832*-AD-8	AUSTRALIA PACIFIC AIRPORTS PTY (MELBOURN		C		2.A FE	13,804,570	98.3570	12,786,410	13,000,000	13,285,444	0	(69,716)	0	0	4.770	4.123	MS	182,585	640,683	04/30/2014	09/15/2026
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS LTD USD SER B SR		C		1.G	7,000,000	88.9810	6,228,670	7,000,000	7,000,000	0	0	0	0	3.770	3.770	MS	81,369	263,900	09/10/2015	09/10/2030
Q0846#-AC-0	Australian Laboratory Services Pty Ltd S		B		2.B	13,070,000	74.0700	8,960,247	12,097,000	12,097,000	0	0	0	(1,432,000)	2.870	2.870	JJ	155,268	366,843	07/17/2019	07/17/2034
Q1297#-AL-2	CSL FINANCE PTY LIMITED USD GTD SR NT SE		C		1.G	10,000,000	87.8060	8,780,600	10,000,000	10,000,000	0	0	0	0	3.470	3.470	AO	83,858	347,000	10/04/2017	10/04/2032
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LTD SRS B SR S		C		2.B	12,000,000	99.6030	11,952,360	12,000,000	12,000,000	0	0	0	0	5.340	5.337	JJ	297,260	640,800	04/20/2011	07/14/2023
Q1629#-AF-4	BRISBANE AIRPORT CORP PTY LTD SR SEC NTS		C		2.B	10,000,000	94.0830	9,408,300	10,000,000	10,000,000	0	0	0	0	4.190	4.189	FA	150,142	419,000	08/22/2012	08/22/2027
Q1629#-AL-1	BRISBANE AIRPORT CORP PTY LTD SRS C SR S		C		2.B	3,000,000	90.2370	2,707,110	3,000,000	3,000,000	0	0	0	0	3.920	3.919	JD	8,820	117,600	12/04/2014	12/04/2029
Q2308#-AC-7	CHARTER HALL INVST MGMT LTD USD SER C GT		C		2.A FE	15,000,000	91.6160	13,742,400	15,000,000	15,000,000	0	0	0	0	4.040	4.040	MN	63,967	606,000	05/23/2017	05/23/2029
Q2600@-AC-4	Coates Grp Pty		C		2.C PL	9,000,000	77.0600	6,935,400	9,000,000	9,000,000	0	0	0	0	3.270	3.270	JJ	138,158	147,150	01/12/2022	01/12/2034
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD USD SER D SR		C		2.B FE	5,000,000	85.5880	4,279,400	5,000,000	5,000,000	0	0	0	0	3.770	3.770	MS	49,219	188,500	09/27/2017	09/27/2032
Q3079#-AB-4	DBCT FINANCE PTY LIMITED SR SEC NTS SRS		C		2.C	12,699,300	99.8770	11,985,240	12,000,000	12,020,775	0	(101,283)	0	0	5.570	4.656	MS	196,807	668,400	06/10/2015	03/15/2023
Q3079#-AC-2	DBCT FINANCE PTY LIMITED SER A GTD SR SE		C		2.C	12,000,000	96.7500	11,610,000	12,000,000	12,000,000	0	0	0	0	3.840	3.839	MS	139,520	460,800	09/12/2012	09/12/2024
Q3079#-AE-8	Dalrymple Bay Finance PTY Ltd Nts due 20		C		2.B FE	7,000,000	85.8770	6,011,390	7,000,000	7,000,000	0	0	0	0	3.820	3.820	JD	21,541	267,400	12/02/2020	12/02/2027
Q3079#-AF-5	Dalrymple Bay Finance PTY Ltd Nts due 20		C		2.B FE	8,000,000	81.7550	6,540,400	8,000,000	8,000,000	0	0	0	0	4.187	4.187	JD	26,983	334,960	12/02/2020	12/02/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD		C		1.F	3,000,000	99.4910	2,984,730	3,000,000	3,000,000	0	0	0	0	4.290	4.290	MN	13,943	128,700	05/22/2018	05/22/2023
Q3092*-AA-3	DBCT FINANCE PTY		C		2.B FE	3,000,000	80.6340	2,419,020	3,000,000	3,000,000	0	0	0	0	4.450	4.450	MS	35,971	74,908	03/02/2022	03/02/2032
Q3092*-AB-1	DBCT FINANCE PTY		C		2.B FE	5,000,000	78.9700	3,948,500	5,000,000	5,000,000	0	0	0	0	4.600	4.600	MS	61,972	129,055	03/02/2022	03/02/2034
Q3393*-AJ-0	ELECTRANET PTY LTD SER C SR SEC NTS		C		2.B	3,000,000	92.5610	2,776,830	3,000,000	3,000,000	0	0	0	0	3.910	3.910	MN	14,988	117,300	05/15/2013	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3535#-AF-3	ENVESTRA VICTORIA PTY LIMITED SR SEC NTS		C		1.G	13,000,000	99.5610	12,942,930	13,000,000	13,000,000	0	0	0	0	5.160	5.156	JJ	314,903	670,800	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA UTILITIES USD SER D GTD SR NT		C		1.G	4,000,000	85.5790	3,423,160	4,000,000	4,000,000	0	0	0	0	3.310	3.310	FA	51,857	132,400	08/10/2016	08/10/2031
Q3647#-AA-9	Evolution Mining Finance Pty Ltd nts due		C		2.C PL	10,500,000	85.2370	8,949,885	10,500,000	10,500,000	0	0	0	0	2.830	2.830	MN	43,747	297,150	11/08/2021	11/08/2028
Q3647#-AC-5	EVOLUTION MINING		C		2.C PL	4,000,000	81.8310	3,273,240	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	46,580	61,200	02/14/2022	02/14/2031
Q3793#-AB-9	First Gas Limited Nts due 2033				2.B FE	12,000,000	73.2650	8,791,800	12,000,000	12,000,000	0	0	0	0	2.420	2.420	MS	79,053	290,400	03/23/2021	03/23/2033
Q3793#-AD-5	First Gas Limited Nts due 2028				2.B FE	6,000,000	85.2330	5,113,980	6,000,000	6,000,000	0	0	0	0	2.320	2.320	MS	37,893	139,200	03/23/2021	03/23/2028
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD USD SER A		C		2.C	2,000,000	93.1730	1,863,460	2,000,000	2,000,000	0	0	0	0	3.700	3.699	JJ	33,094	74,000	07/20/2016	07/20/2026
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LTD USD SER B		C		2.C	4,000,000	89.4750	3,579,000	4,000,000	4,000,000	0	0	0	0	3.800	3.800	JJ	67,978	152,000	07/20/2016	07/20/2028
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD TRANCHE B		C		1.G FE	5,000,000	92.5800	4,629,000	5,000,000	5,000,000	0	0	0	0	3.780	3.780	FA	73,500	189,000	08/11/2015	08/11/2030
Q39710-AA-7	GPT RE LIMITED GNTD NTS SER A		C		1.F FE	5,000,000	95.9930	4,799,650	5,000,000	5,000,000	0	0	0	0	3.600	3.600	JD	6,000	180,000	06/19/2013	06/19/2025
Q39710-AB-5	GPT RE LIMITED GNTD NT SER B		C		1.F FE	15,000,000	93.0780	13,961,700	15,000,000	15,000,000	0	0	0	0	3.800	3.800	JD	19,000	570,000	06/19/2013	06/19/2028
Q39710-AC-3	GPT RE LIMITED GTD SR NTS SER C		C		1.F FE	10,000,000	94.6480	9,464,800	10,000,000	10,000,000	0	0	0	0	4.330	4.330	JJ	208,081	433,000	06/06/2014	07/08/2029
Q39710-AH-2	GPT RE LIMITED USD SER H GTD SR NT		C		1.F	15,000,000	87.9210	13,188,150	15,000,000	15,000,000	0	0	0	0	3.780	3.780	JD	17,325	567,000	12/20/2017	12/20/2032
Q4352*-AA-6	Growthpoint Properties Australia Ltd Sr		C		2.B	7,000,000	93.4310	6,540,170	7,000,000	7,000,000	0	0	0	0	4.430	4.430	MN	32,733	310,100	05/23/2019	05/23/2029
Q4352*-AC-2	GROWTHPOINT PROP AUSTRALIA LTD USD SER B		C		2.B	11,000,000	92.8630	10,214,930	11,000,000	11,000,000	0	0	0	0	4.330	4.330	JD	21,169	476,300	06/15/2017	06/15/2029
Q5664#-AC-8	Lonsdale Finance PTY Limited Sr Nts		C		2.B FE	10,000,000	90.7950	9,079,500	10,000,000	10,000,000	0	0	0	0	4.340	4.340	AO	108,500	434,000	10/02/2018	10/01/2033
Q5664#-AJ-3	Lonsdale Finance Pty Ltd Sr Nts due 2034		C		2.B FE	4,000,000	86.8200	3,472,800	4,000,000	4,000,000	0	0	0	0	3.950	3.951	AO	39,500	158,000	07/09/2019	07/09/2034
Q6235#-AG-7	MIRVAC GROUP FINANCE LTD SER G GTD SR NT		C		1.G PL	9,000,000	98.1140	8,830,260	9,000,000	9,000,000	0	0	0	0	4.780	4.779	JD	15,535	430,200	12/18/2013	12/18/2025
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD SER L GTD SR NT		C		1.G PL	7,000,000	93.7260	6,560,820	7,000,000	7,000,000	0	0	0	0	4.040	4.040	MS	80,912	282,800	08/18/2015	09/18/2027
Q6235#-AV-4	Mirvac Finance Group Limited Sr Nts due		C		1.G PL	7,000,000	88.5480	6,198,360	7,000,000	7,000,000	0	0	0	0	4.230	4.231	MS	84,718	296,100	06/18/2019	03/18/2034
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD GTD SR SEC		C		2.B	2,000,000	94.9420	1,898,840	2,000,000	2,000,000	0	0	0	0	3.340	3.340	AO	11,504	66,800	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD GTD SR SEC		C		2.B FE	4,000,000	91.4990	3,659,960	4,000,000	4,000,000	0	0	0	0	3.440	3.440	AO	23,698	137,600	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD USD GTD SR		C		2.B FE	10,000,000	91.4940	9,149,400	10,000,000	10,000,000	0	0	0	0	3.860	3.860	MN	61,117	386,000	11/04/2015	11/04/2028
Q6518#-AG-5	NSW Ports Finance Co Pty Limited		C		2.B FE	2,000,000	88.0110	1,760,220	2,000,000	2,000,000	0	0	0	0	4.160	4.160	AO	18,489	83,200	04/11/2018	04/11/2033
Q65180-AC-6	NSW ELECTRICITY NETWORKS FIN PTY LTD SER		C		2.B FE	9,000,000	85.1720	7,665,480	9,000,000	9,000,000	0	0	0	0	3.330	3.330	MS	87,413	299,700	09/16/2016	09/16/2031
Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY SR SEC NTS		C		2.B	8,000,000	89.9230	7,193,840	8,000,000	8,000,000	0	0	0	0	3.980	3.980	MS	94,636	318,400	09/15/2015	09/14/2030
Q7134#-AE-2	ONESTEEL FINANCE PTY LTD SR NTS SRS C		C		6. *	0	0.0000	0	12,000,000	0	0	0	0	0	5.710	0.000	JD	0	0	06/28/2011	06/28/2023
Q7160#-AK-5	ORICA FINANCE LIMITED SR NTS		C		2.B FE	3,500,000	97.8640	3,425,240	3,500,000	3,500,000	0	0	0	0	4.740	4.739	MS	47,466	165,900	09/18/2013	09/18/2025
Q7160#-AL-3	ORICA FINANCE LIMITED USD SER A GTD SR N		C		2.B FE	5,000,000	94.8640	4,743,200	5,000,000	5,000,000	0	0	0	0	4.330	4.330	MN	34,881	216,500	05/03/2017	05/03/2027
Q7160#-AP-4	Orica Finance Limited Nts due 2030		C		2.B	6,000,000	77.5650	4,653,900	6,000,000	6,000,000	0	0	0	0	3.400	3.400	AO	37,967	204,000	06/24/2020	10/24/2030
Q7450@-AC-4	PERTH AIRPORT PTY LTD SER C GTD SR SECD		C		2.B FE	7,000,000	96.4510	6,751,570	7,000,000	7,000,000	0	0	0	0	4.770	4.769	JJ	143,763	333,900	07/26/2012	07/26/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD SER G GTD SR SEC N		C		2.B FE	7,000,000	88.6780	6,207,460	7,000,000	7,000,000	0	0	0	0	3.750	3.750	JJ	125,417	262,500	07/09/2015	07/09/2030
Q7450@-AK-6	Perth Airport Pty Ltd Sr Nts due 2034		C		2.B	4,000,000	82.6200	3,304,800	4,000,000	4,000,000	0	0	0	0	3.700	3.700	MS	48,100	148,000	09/04/2019	09/04/2034
Q7450@-AP-5	Perth Airport Terminals Nts due 2033		C		2.B	10,500,000	84.4460	8,866,830	10,500,000	10,500,000	0	0	0	0	3.660	3.660	JJ	170,800	384,300	01/21/2021	01/21/2033
Q7794#-AJ-2	QPH Finance Co PTY LTD Sr Nts		C		2.B FE	2,000,000	93.5650	1,871,300	2,000,000	2,000,000	0	0	0	0	4.160	4.160	AO	16,871	83,200	10/18/2018	10/18/2033
Q8562*-AH-8	Sonic Healthcare Services PTY Limited Nt		C		2.B	10,000,000	77.2080	7,720,800	10,000,000	10,000,000	0	0	0	0	3.210	3.210	JJ	148,017	321,000	01/15/2020	01/15/2035
Q8773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD SER C GTD		C		1.G FE	17,000,000	91.2790	15,517,430	17,000,000	17,000,000	0	0	0	0	4.000	4.000	FA	260,667	680,050	08/13/2015	08/13/2030
Q8773@-AL-2	STOCKLAND TRUST MANAGEMENT LTD USD SER C		C		1.G FE	13,000,000	84.8730	11,033,490	13,000,000	13,000,000	0	0	0	0	3.340	3.340	FA	153,176	434,250	08/24/2016	08/24/2031
Q8773@-AV-0	Stockland Trust Management Limited Nts d		C		1.G YE	8,000,000	87.1420	6,971,360	8,000,000	8,000,000	0	0	0	0	4.010	4.010	AO	54,358	320,850	04/30/2019	04/30/2034
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE USD SER E		C		2.B FE	8,000,000	92.0680	7,365,440	8,000,000	8,000,000	0	0	0	0	3.450	3.450	JD	8,433	276,000	12/20/2016	12/20/2026
Q9194*-AM-1	Transurban Queensland Finance Pty Ltd Sr		C		2.B FE	9,000,000	89.9450	8,095,050	9,000,000	9,000,000	0	0	0	0	4.060	4.060	MN	46,690	365,400	05/15/2019	05/15/2031
Q9326#-AD-8	UNIVERSITY OF MELBOURNE USD SER D SR NTS		C		1.B FE	5,000,000	87.6260	4,381,300	5,000,000	5,000,000	0	0	0	0	4.360	4.360	FA	81,144	218,000	02/17/2016	02/17/2046
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES USD SER A		C		1.B FE	7,000,000	82.0400	5,742,800	7,000,000	7,000,000	0	0	0	0	3.970	3.970	MN	45,545	277,900	11/02/2017	11/02/2047
Q9328*-AB-4	UNISON NETWORKS LIMITED SR NTS SRS B		C		2.A	6,000,000	98.2990	5,897,940	6,000,000	6,000,000	0	0	0	0	3.980	3.978	AO	40,463	238,800	10/31/2011	10/30/2023
Q9389#-AG-5	VECTOR LTD SER 2017-1 TRANCHE B SR NT		C		2.B FE	5,000,000	89.2710	4,463,550	5,000,000	5,000,000	0	0	0	0	3.590	3.590	AO	32,908	179,500	10/25/2017	10/25/2029

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
Q9395@-AB-0	Waypoint REIT Limited Nts due 2030		C		2.A FE	5,000,000	79.3440	3,967,200	5,000,000	5,000,000	0	0	0	0	3.180	3.180	AO	27,383	159,000	10/29/2020	10/29/2030
Q9395@-AC-8	Waypoint REIT Limited Nts due 2032		C		2.A FE	15,000,000	76.0910	11,413,650	15,000,000	15,000,000	0	0	0	0	3.330	3.330	AO	86,025	499,500	10/29/2020	10/29/2032
Q9396#-AH-4	VICTORIA POWER NETWORKS SER B SR NTS		C		1.G	3,000,000	95.3170	2,859,510	3,000,000	3,000,000	0	0	0	0	3.750	3.750	MN	15,313	112,500	11/24/2015	11/12/2026
Q9609*-AC-2	WestConnex Finance Co Pty Ltd Nts due 20		C		2.A FE	10,000,000	78.6640	7,866,400	10,000,000	10,000,000	0	0	0	0	3.280	3.280	JD	14,578	328,000	06/15/2021	06/15/2036
Q9749#-AH-8	WESTRAC PTY LTD SR NTS SRS 2011-C		C		2.B PL	9,000,000	99.8310	8,984,790	9,000,000	9,000,000	0	0	0	0	5.440	5.439	JD	32,640	489,600	06/07/2011	06/07/2026
Q9749#-AJ-4	WESTRAC PTY LTD SR NTS SRS 2011-D		C		2.B PL	11,000,000	99.8510	10,983,610	11,000,000	11,000,000	0	0	0	0	5.440	5.438	JJ	289,227	598,400	07/07/2011	07/07/2026
Q9749#-AM-7	WesTrac Pty Ltd Nts due 2032		C		2.B PL	6,000,000	84.9710	5,098,260	6,000,000	6,000,000	0	0	0	0	3.660	3.660	JJ	106,140	219,600	07/07/2020	07/07/2032
R2284#-AJ-9	STATNETT SF SR NTS		C		1.F	3,000,000	81.9170	2,457,510	3,000,000	3,000,000	0	0	0	0	2.790	2.790	MS	25,343	83,700	09/12/2016	09/12/2031
U1065P-AA-9	BRASKEM AMERICA FINANCE CO			1,2	2.C FE	1,337,811	94.6250	1,040,875	1,100,000	1,327,625	0	(7,340)	0	0	7.125	5.318	JJ	34,616	70,359	02/09/2022	07/22/2041
U4327B-AA-8	HIKMA FINANCE USA LLC				2.C FE	1,650,717	92.1850	1,484,179	1,610,000	1,634,817	0	(10,173)	0	0	3.250	2.609	JJ	25,000	45,581	04/27/2022	07/09/2025
U8277R-AB-2	SK BATTERY AMERICA INC				2.C FE	1,315,308	84.4550	1,123,252	1,330,000	1,318,910	0	3,124	0	0	2.125	2.406	JJ	12,169	25,925	02/10/2022	01/26/2026
V3855G-AB-6	GREENKO SOLAR (MAURITIUS) LTD		D	1,2	3.B FE	1,221,093	90.8750	1,058,694	1,165,000	1,190,583	0	(19,831)	0	0	5.950	4.851	JJ	29,267	63,070	05/20/2022	07/29/2026
V96177-AB-2	UPL CORPORATION LTD		D	1	3.A FE	1,170,845	84.3750	940,781	1,115,000	1,159,760	0	(7,698)	0	0	4.500	3.640	MS	15,749	52,405	02/10/2022	03/08/2028
W1004@-AB-3	Akelius Residential Property AB Sr Nts 8		C		2.B FE	15,000,000	96.8160	14,522,400	15,000,000	15,000,000	0	0	0	0	5.130	5.130	JD	59,850	784,500	12/03/2018	12/03/2026
W1004@-AD-9	Akelius Residential Property AB Sr Nts 1		C		2.B FE	10,000,000	95.1030	9,510,300	10,000,000	10,000,000	0	0	0	0	5.310	5.310	JD	41,300	541,000	12/03/2018	12/03/2030
W2710@-AC-4	ELLEVIO AB (PUBL) SEK GTD SR SEC NTS SER		B		2.B FE	30,000,000	82.4512	20,082,420	24,356,732	24,356,732	0	0	0	(3,687,785)	3.190	3.190	FA	264,001	805,846	10/26/2016	10/27/2031
Y0889V-AC-4	BHARTI AIRTEL LTD		D	1,2	2.C FE	1,454,571	84.3996	1,249,114	1,480,000	1,457,949	0	2,099	0	0	3.250	3.452	JD	3,741	48,100	02/10/2022	06/03/2031
Y0R15U-GV-6	ADANI TRANSMISSION STEP-ONE LTD		D	1,2	2.C FE	304,812	76.1753	225,288	295,750	304,407	0	(313)	0	0	4.250	3.825	MN	1,397	13,334	06/24/2021	05/21/2036
Y1R6M9-AG-0	CMB INTERNATIONAL LEASING MANAGEMENT LTD		D		2.A FE	407,400	75.4260	377,130	500,000	407,619	0	219	0	0	2.875	5.764	FA	5,870	0	12/21/2022	02/04/2031
Y20246-J5-7	DBS GROUP HOLDINGS LTD		D	2	1.F FE	218,583	88.7040	221,760	250,000	219,427	0	845	0	0	1.822	3.556	MS	1,404	0	11/17/2022	03/10/2031
Y27187-AE-6	GLP PTE LTD		D		2.C FE	1,581,168	80.6250	1,217,438	1,510,000	1,555,106	0	(17,654)	0	0	3.875	2.593	JD	4,388	58,513	02/10/2022	06/04/2025
Y3004W-AC-6	GMR HYDERABAD INTERNATIONAL AIRPORT LTD		D		3.B FE	618,202	92.8750	575,825	620,000	618,417	0	343	0	0	4.750	4.838	FA	12,189	24,700	02/10/2022	02/02/2026
Y44709-AG-1	NK KAZMUNAYGAZ AO		D		2.C FE	768,661	82.5000	482,625	585,000	762,890	0	(3,655)	0	0	6.375	4.394	AO	6,941	37,294	05/24/2021	10/24/2048
Y47606-AH-4	KIA CORP		D		2.A FE	179,032	89.7420	179,484	200,000	179,353	0	321	0	0	3.500	6.000	AO	1,283	0	11/29/2022	10/25/2027
Y4S6FL-AB-5	NK QAZAQGAZ AO		D	1	2.C FE	581,745	89.3750	469,219	525,000	568,855	0	(8,630)	0	0	4.375	2.492	MS	6,061	22,969	07/29/2021	09/26/2027
Y5257Y-AJ-6	LENOVO GROUP LTD		D	1,2	2.C FE	1,276,518	79.3750	992,188	1,250,000	1,272,482	0	(2,726)	0	0	3.421	3.147	MN	7,008	42,763	02/10/2022	11/02/2030
Y52758-AD-4	LG CHEM LTD		D		2.A FE	1,081,639	91.1050	897,384	985,000	1,063,426	0	(11,496)	0	0	3.625	2.258	AO	7,538	35,706	07/22/2021	04/15/2029
Y52758-AF-9	LG CHEM LTD		D		2.A FE	657,381	78.3487	552,358	705,000	660,804	0	3,423	0	0	2.375	3.211	JJ	8,093	8,372	04/27/2022	07/07/2031
Y62579-AE-0	NAVER CORP		D		1.G FE	1,149,083	88.1360	1,079,666	1,225,000	1,162,718	0	13,635	0	0	1.500	3.163	MS	4,696	16,875	04/27/2022	03/29/2026
Y6421X-CX-4	NTPC LTD		D		2.C FE	386,001	94.7570	331,650	350,000	378,490	0	(5,008)	0	0	4.500	2.810	MS	4,463	15,750	06/24/2021	03/19/2028
Y68856-AQ-9	PETRONAS CAPITAL LTD		D		1.G FE	603,325	89.0600	445,300	500,000	599,551	0	(3,021)	0	0	4.500	3.236	MS	6,438	22,500	09/29/2021	03/18/2045
Y7072Q-AA-1	PLDT INC		D	2	2.A FE	1,688,386	67.7300	1,212,367	1,790,000	1,688,213	0	(60)	0	0	3.450	3.745	JD	1,372	48,645	11/04/2022	06/23/2050
Y708HT-AB-5	PSA TREASURY PTE LTD		D	1,2	1.B FE	996,996	84.3190	830,542	985,000	994,915	0	(1,447)	0	0	2.125	1.957	MS	6,745	20,931	07/21/2021	09/05/2029
Y708HT-AD-1	PSA TREASURY PTE LTD		D	1,2	1.B FE	243,271	83.8560	201,254	240,000	242,902	0	(369)	0	0	2.250	2.066	AO	915	5,400	01/05/2022	04/30/2030
Y7123S-BC-1	BANK MANDIRI (PERSERO) TBK PT		D		2.C FE	701,350	88.9630	622,741	700,000	700,979	0	(286)	0	0	2.000	1.956	AO	2,800	14,000	07/29/2021	04/19/2026
Y71260-AA-4	INDOFOOD CBP SUKSES MAKMUR TBK PT		D	1,2	2.C FE	1,226,598	82.8750	994,500	1,200,000	1,223,301	0	(2,551)	0	0	3.398	3.120	JD	2,492	40,776	09/27/2021	06/09/2031
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT		D	1,2	2.C FE	413,000	73.6250	294,500	400,000	412,792	0	(208)	0	0	4.745	4.542	JD	1,160	18,980	01/04/2022	06/09/2051
Y7133M-AC-3	PELABUHAN INDONESIA PERSERO PT		D		2.C FE	740,003	96.3750	650,531	675,000	714,100	0	(16,224)	0	0	4.250	1.716	MN	4,463	28,688	05/24/2021	05/05/2025
Y7151P-AB-5	PTT TREASURY CENTER CO LTD		D	1	2.A FE	385,130	79.8115	279,340	350,000	383,376	0	(1,111)	0	0	4.500	3.810	AO	2,888	15,750	05/24/2021	10/25/2042
Y7996P-AL-2	SINGTEL GROUP TREASURY PTE LTD		D	1,2	1.F FE	1,087,238	94.8410	910,474	960,000	1,060,214	0	(17,478)	0	0	3.875	1.838	FA	12,710	37,200	09/08/2021	08/28/2028
Y7996P-AN-8	SINGTEL GROUP TREASURY PTE LTD		D	1,2	1.F FE	176,000	81.2310	162,462	200,000	177,745	0	1,745	0	0	1.875	3.593	JD	219	3,750	04/27/2022	06/10/2030
Y8085F-BD-1	SK HYNIX INC		D		2.C FE	1,574,448	73.5462	1,261,317	1,715,000	1,586,377	0	10,378	0	0	2.375	3.430	JJ	18,329	31,528	04/27/2022	01/19/2031
Y8846Q-AG-1	TOWER BERSAMA INFRASTRUCTURE TBK PT		D	1,2	2.C FE	1,331,495	96.0000	1,214,400	1,265,000	1,293,319	0	(26,187)	0	0	4.250	2.093	JJ	23,894	53,763	01/05/2022	01/21/2025
Y8850A-AA-2	TNB GLOBAL VENTURES CAPITAL BHD		D		2.A FE	484,736	92.4160	415,872	450,000	474,784	0	(6,262)	0	0	3.244	1.739	AO	2,920	14,598	05/25/2021	10/19/2026
Y93541-AJ-2	VANKE REAL ESTATE HONG KONG CO LTD		D		2.B FE	818,909	78.7500	630,000	800,000	815,841	0	(2,036)	0	0	3.500	3.177	MN	3,811	28,000	07/30/2021	11/12/2029

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
Y9T10P-5L-5	UNITED OVERSEAS BANK LTD		D	2	2.A FE	217,675	88.2010	220,503	250,000	218,597	0	922	0	0	1.750	3.525	MS	1,276	0	11/17/2022	03/16/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,002,882,491	XXX	12,685,934,474	14,783,542,688	14,837,624,111	0	(10,920,585)	4,416,702	(105,606,090)	XXX	XXX	XXX	148,250,993	543,161,989	XXX	XXX
00842A-AM-1	ABMT 2015-4 A12 - CMO/RMBS	CF		4	1.A	1,859,577	90.2134	1,585,999	1,758,053	1,803,107	0	(3,135)	0	0	3.500	2.939	MON	5,128	63,072	08/28/2019	06/26/2045
00842B-AC-1	ABMT 2015-5 A3 - CMO/RMBS	CF		4	1.A	439,335	90.8563	405,306	446,096	430,876	0	(10,039)	0	0	3.500	4.142	MON	1,301	15,613	08/23/2018	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 - CMO/RMBS	CF		4	1.A	402,943	89.0129	364,191	409,144	394,104	0	(10,120)	0	0	3.500	4.177	MON	1,193	14,320	08/23/2018	09/25/2045
00842E-AC-5	ABMT 162 A3 - CMO/RMBS	CF		4	1.A	1,185,971	88.9417	1,072,417	1,205,753	1,165,026	0	(26,037)	0	0	3.500	4.100	MON	3,517	42,201	08/28/2018	03/25/2046
07336R-AA-8	BVINV 22INV4 A1 - CMO/RMBS	CF		4	1.A	10,938,392	83.4922	9,464,248	11,335,488	10,993,125	0	54,612	0	0	3.000	3.374	MON	28,339	256,345	03/14/2022	02/25/2052
07336R-AG-5	BVINV 22INV4 A7 - CMO/RMBS	CF		4	1.A	10,914,373	70.9219	8,510,629	12,000,000	10,946,036	0	31,663	0	0	3.000	3.692	MON	30,000	270,000	03/14/2022	02/25/2052
10568L-AL-0	BRAVO 2019-2 A3 - CMO/RMBS			4	1.A	4,930,260	92.6365	4,482,347	4,838,641	4,952,614	0	20,215	0	0	3.500	2.770	MON	14,113	169,352	11/13/2019	10/25/2044
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS	CF		4	1.A FE	4,817,661	91.8403	4,417,262	4,809,722	4,833,906	0	15,826	0	0	3.626	4.089	MON	2,907	148,121	03/15/2022	03/01/2060
10637W-AA-7	BABS 2022-RM5 A - RMBS			4	1.A FE	13,600,866	91.2082	13,631,404	14,945,364	13,656,841	0	55,976	0	0	4.500	6.934	MON	11,209	145,717	09/30/2022	09/25/2062
10638J-AB-3	BABS 2022-RM4 A2 - RMBS			4	1.A FE	5,455,289	81.6187	5,407,764	6,625,647	5,533,898	0	78,609	0	0	3.000	6.680	MON	3,313	92,207	07/07/2022	07/25/2062
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS			4	1.A FE	2,974,401	87.3633	2,649,074	3,032,249	2,987,172	0	9,391	0	0	1.750	2.318	MON	884	53,034	09/17/2021	10/25/2061
12557L-AC-9	CIM 2019-INV3 A3 - CMO/RMBS	CF		4	1.A	362,169	90.8498	324,607	357,301	362,876	0	14,064	0	0	3.500	2.684	MON	1,042	(1,969)	09/20/2019	08/25/2049
12558M-AF-9	CITHE 2002-1 AF5 - RMBS			4	1.A FM	825,279	94.6178	795,273	840,510	833,447	0	745	0	0	7.210	7.558	MON	5,050	59,135	03/14/2002	02/25/2033
12558R-AG-6	CIM 2019-R5 M2 - CMO/RMBS			4	1.A	3,858,656	86.6403	3,385,035	3,907,000	3,874,719	0	4,640	0	0	3.250	3.423	MON	10,581	126,978	12/05/2019	09/25/2059
12594X-AA-2	CSMC 17HL1 A1 - CMO/RMBS	CF		4	1.A	1,185,717	87.3413	1,061,155	1,214,952	1,145,165	0	(47,692)	0	0	3.500	4.516	MON	3,544	42,523	09/13/2018	06/25/2047
12661N-AB-0	CSMC 22NQM3 A1B - CMO/RMBS			4	1.A FE	14,758,355	89.2278	13,384,176	15,000,000	14,828,226	0	69,872	0	0	4.265	5.065	MON	53,313	426,500	04/27/2022	03/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	21,738,014	96.0473	21,218,968	22,092,202	21,795,558	0	57,544	0	0	4.650	5.424	MON	85,607	511,358	06/30/2022	07/25/2067
12664V-AB-9	CSMC 22NQM2 A1B - CMO/RMBS			4	1.A FE	11,864,098	84.6617	10,159,402	12,000,000	11,928,923	0	64,826	0	0	4.000	4.793	MON	40,000	360,000	03/24/2022	02/25/2067
12665E-AB-6	CSMC 22NQM4 A1B - CMO/RMBS			4	1.A FE	12,551,819	84.7474	10,991,990	12,970,292	12,553,617	0	1,799	0	0	4.820	5.864	MON	52,097	312,519	06/28/2022	06/25/2067
15132E-JD-1	CDMC 2004-3 A7 - CMO/RMBS			4	1.A FM	1,546,602	91.9493	1,421,563	1,546,030	1,546,369	0	(8,147)	393	0	4.169	3.873	MON	5,371	83,607	08/05/2010	06/25/2034
302980-AA-5	FWD 2019-INV1 A1 - CMO/RMBS			4	1.A	1,017,011	91.9457	935,171	1,017,090	1,017,530	0	1,544	0	0	2.810	2.756	MON	2,382	28,580	06/28/2019	06/25/2049
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS			4	1.A FE	14,167,208	95.8116	13,630,546	14,226,403	14,224,303	0	57,094	0	0	4.299	4.912	MON	50,966	407,724	04/14/2022	04/25/2067
33850R-AL-6	FSMT 2017-2 A11 - CMO/RMBS	CF		4	1.A	7,994,036	90.7588	7,815,751	8,611,561	8,217,887	0	(170,266)	0	0	3.500	4.302	MON	25,117	300,095	10/26/2017	10/25/2047
33851G-AD-7	FSMT 216INV A4 - CMO/RMBS	CF		4	1.A	8,243,385	80.2891	7,573,805	9,433,167	8,241,827	0	(1,560)	0	0	2.500	4.325	MON	19,652	98,827	07/26/2022	08/25/2051
33851M-AG-7	FSMT 2021-9INV A7 - CMO/RMBS	CF		4	1.A	1,493,011	85.0063	1,426,034	1,677,563	1,495,276	0	2,284	0	0	2.500	4.820	MON	3,495	24,687	05/11/2022	10/25/2041
33851P-AN-5	FSMT 2021-5INV A12 - CMO/RMBS	CF		4	1.A	4,431,875	68.3668	4,785,677	7,000,000	4,443,320	0	11,445	0	0	2.500	5.627	MON	14,583	14,583	11/07/2022	07/25/2051
33851T-AP-2	FSMT 2111IN A13 - CMO/RMBS	CF		4	1.A	2,497,344	67.0164	1,842,951	2,750,000	2,504,827	0	7,484	0	0	2.500	3.111	MON	5,729	57,292	02/15/2022	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS	CF		4	1.A	6,108,697	80.4141	5,619,022	6,987,607	6,104,875	0	(3,839)	0	0	2.500	4.324	MON	14,558	73,183	07/25/2022	09/25/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	4,163,086	80.4141	4,214,266	5,240,706	4,154,855	0	(8,271)	0	0	2.500	5.772	MON	10,918	32,929	09/27/2022	09/25/2051
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS			4	1.A FE	1,883,474	96.7510	1,846,183	1,908,180	1,883,554	0	80	0	0	4.349	4.400	MON	6,916	48,398	06/01/2022	04/25/2067
36188A-AB-1	GMACN 2010-FTLS A - CMBS/CMO			4	1.D FE	10,141,096	107.5860	10,910,547	10,141,233	10,140,953	0	(9)	0	0	6.363	6.447	MON	37,642	649,832	12/22/2010	02/10/2047
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	10,115,431	91.1765	9,244,007	10,138,585	10,115,294	0	(145)	0	0	3.844	3.999	MON	6,495	383,450	11/21/2022	12/25/2025
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS	CF		4	1.A FE	18,730,059	90.9563	17,036,209	18,730,110	18,729,090	0	(919)	0	0	3.638	3.619	MON	56,783	511,051	03/10/2022	03/25/2067
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS			4	1.A FE	4,034,166	98.2932	3,947,713	4,016,263	4,031,445	0	(2,722)	0	0	5.390	5.121	MON	18,040	90,199	08/02/2022	08/25/2067
45276R-AA-0	IMPRL 22NQM6 A1 - CMO/RMBS			4	1.A FE	11,794,918	100.5696	11,862,109	11,794,923	11,769,097	0	(25,821)	0	0	6.819	6.813	MON	67,025	201,074	09/27/2022	08/25/2067
46646B-AG-3	JPMMT 161 A7 - CMO/RMBS			4	1.A	3,207,344	88.9219	2,772,748	3,118,184	3,177,860	0	27,143	0	0	3.500	3.180	MON	9,095	108,574	06/09/2016	05/25/2046
46647S-AN-0	JPMMT 2017-3 1A7 - CMO/RMBS	CF		4	1.A	1,237,445	89.0198	1,104,187	1,240,384	1,237,416	0	(69)	0	0	3.500	3.526	MON	3,618	45,571	08/09/2017	08/26/2047
46647S-AS-9	JPMMT 2017-3 1A9 - CMO/RMBS	CF		4	1.A	1,435,708	96.8903	1,366,059	1,409,903	1,410,959	0	1,832	0	0	3.500	3.256	MON	4,112	49,335	08/09/2017	08/26/2047
46647S-AW-0	JPMMT 2017-3 111 - CMO/RMBS	CF		4	1.A	11,140,089	86.3509	10,119,503	11,719,044	11,609,936	0	94,548	0	0	3.500	4.396	MON	34,181	403,487	08/09/2017	08/26/2047
46648U-AL-8	JPMMT 174 A11 - CMO/RMBS			4	1.A	4,881,445	91.8708	4,688,252	5,103,091	5,016,283	0	(41,762)	0	0	3.500	4.485	MON	14,884	165,654	10/18/2017	11/25/2048
46651D-BC-9	JPMMT 19INV2 B2A - CMO/RMBS			4	1.A	13,621,169	80.0218	10,560,005	13,196,410	13,531,800	0	(23,545)	0	0	3.500	3.277	MON	38,494	460,344	09/26/2019	02/25/2050
46654C-AL-9	JPMMT 2021-INV7 A4A - CMO/RMBS			4	1.A	4,016,524	67.4260	4,096,137	6,075,012	4,023,589	0	7,066	0	0	2.500	5.321	MON	12,656	12,656	11/17/2022	02/26/2052

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
55284C-AJ-3	MFRA 21AEI2 A5 - RMBS	CF		4	1.A	1,646,918	55.6283	983,897	1,768,700	1,651,557	0	4,639	0	0	2.500	3.016	MON	737	36,848	02/01/2022	10/25/2051
58549K-AC-5	MELLO 2021-INV1 A3 - CMO/RMBS	CF		4	1.A	3,297,236	80.4141	3,091,511	3,844,488	3,299,171	0	1,940	0	0	2.500	4.448	MON	8,009	40,179	07/08/2022	06/26/2051
58549X-AC-7	MELLO 21INV2 A3 - CMO/RMBS	CF		4	1.A	2,271,315	79.9091	2,115,073	2,646,849	2,271,865	0	560	0	0	2.500	4.422	MON	5,514	27,750	07/08/2022	08/25/2051
59981T-AG-0	MCMLT 2019-GS2 M1 - CMO/RMBS			4	1.A	3,044,374	85.9214	2,605,995	3,033,000	3,040,660	0	(1,482)	0	0	3.000	2.961	MON	7,583	90,990	06/04/2020	08/25/2059
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	23,876,692	92.6709	22,658,354	24,450,334	23,892,417	0	10,638	0	0	4.212	5.354	MON	17,164	818,740	11/21/2022	11/25/2025
64828M-BB-2	NRZT 2017-3 B2 - CMO/RMBS			4	1.A	5,446,183	91.7766	4,753,928	5,179,889	5,376,974	0	(74,546)	0	0	4.750	2.832	MON	20,504	248,246	07/21/2020	04/25/2057
64829W-AH-7	NRZT 21INV1 A8 - CMO/RMBS			4	1.A	7,676,484	68.6398	7,550,381	11,000,000	7,704,180	0	27,696	0	0	2.500	4.971	MON	4,583	66,667	11/07/2022	06/26/2051
64830C-AA-3	NRZT 2019-1 A1 - CMO/RMBS			4	1.A	2,370,738	92.7009	2,189,796	2,362,217	2,367,313	0	2,498	0	0	3.978	3.842	MON	7,830	114,831	01/09/2019	09/25/2057
64830D-AB-9	NRZT 2019-2 A1 - CMO/RMBS			4	1.A	1,459,463	94.5869	1,347,452	1,424,566	1,457,454	0	(6,884)	0	0	4.250	3.447	MON	5,045	79,087	04/09/2019	12/26/2057
64830E-AL-5	NRZT 193 B1 - CMO/RMBS			4	1.A	12,929,385	91.7140	11,280,589	12,299,746	12,728,262	0	(95,028)	0	0	4.000	2.978	MON	40,999	501,365	06/03/2020	11/25/2058
64830K-AR-8	NRZT 2018-3 B1 - CMO/RMBS			4	1.A	1,860,285	91.5960	1,631,659	1,781,365	1,834,220	0	(15,010)	0	0	4.250	3.233	MON	6,309	53,518	08/08/2022	05/27/2058
64830R-AE-2	NRMLT 22SFR2 C - CMO/RMBS			4	1.G FE	10,116,963	86.5789	9,523,680	11,000,000	10,189,430	0	72,467	0	0	3.750	5.594	MON	13,750	119,167	08/03/2022	09/19/2039
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS			4	1.A	2,200,284	92.2105	1,911,406	2,072,872	2,203,131	0	14,886	0	0	3.500	1.663	MON	6,046	70,501	02/28/2022	10/27/2059
64830W-AZ-4	NRZT 2019-4 B2 - CMO/RMBS			4	1.A	4,652,589	91.4530	3,885,783	4,248,940	4,544,326	0	(46,112)	0	0	4.250	2.511	MON	15,048	180,580	08/17/2020	12/26/2058
64831K-AC-0	NRMLT 2022-SFR1 B - CMO/RMBS			4	1.D FE	2,999,871	88.2332	2,646,997	3,000,000	2,999,145	0	(726)	0	0	2.849	2.841	MON	7,123	71,700	01/14/2022	02/18/2039
64831K-AJ-5	NRMLT 2022-SFR1 E1 - CMO/RMBS			4	2.B FE	1,746,146	86.1070	1,506,872	1,750,000	1,746,476	0	330	0	0	3.550	3.588	MON	5,177	52,116	01/14/2022	02/18/2039
67113K-BG-2	OBX 2019-EXP2 2A1 - CMO/RMBS	CF		4	1.A	2,458,888	95.2903	2,348,626	2,464,706	2,463,514	0	(76)	0	0	5.289	5.469	MON	1,810	63,183	07/18/2019	06/25/2059
67116K-AB-1	OBX 22NQM3 A1B - CMO/RMBS	CF		4	1.A FE	4,919,956	86.1814	4,309,071	5,000,000	4,948,777	0	28,821	0	0	3.688	4.543	MON	3,073	138,300	03/21/2022	01/25/2062
67116W-AA-7	OBX 22J1 A1 - CMO/RMBS			4	1.A	5,446,270	83.4922	5,017,612	6,009,678	5,519,550	0	73,279	0	0	3.000	4.077	MON	15,024	120,194	05/03/2022	02/25/2052
67448E-AB-4	OBX 22INV4 A2 - CMO/RMBS	CF		4	1.A	5,774,957	83.4922	5,347,165	6,404,388	5,780,074	0	5,153	0	0	3.000	4.350	MON	3,202	112,763	06/07/2022	06/25/2052
68241F-AA-0	OLCMT 2004-C3 A1 - CMBS/CMO	CF		4	1.A FM	8,369,534	99.5915	8,684,795	8,720,420	8,699,349	0	8,952	0	0	5.724	6.156	MON	29,117	455,936	05/19/2004	10/15/2030
69336R-DL-1	PHHMC 2006-1 A8 - CMO/RMBS			4	1.A FM	197,319	94.0739	195,703	208,031	197,678	0	(693)	0	0	5.023	6.601	MON	871	10,373	03/08/2006	04/18/2036
69337A-AK-2	PHHMC 2007-1 A6 - CMO/RMBS			4	1.A FM	296,387	93.6091	287,145	306,749	297,619	0	(1,443)	0	0	5.212	6.259	MON	1,332	16,341	01/10/2007	02/18/2037
69337G-AJ-2	PHHMC 2007-2 A5 - CMO/RMBS			4	1.A FM	130,838	95.6755	127,765	133,540	130,596	0	18	0	0	5.544	6.306	MON	617	7,282	04/03/2007	05/18/2037
69377C-AB-9	PRKCM 22AFC1 A1B - RMBS			4	1.A FE	25,787,466	83.3662	22,470,515	26,954,000	25,929,016	0	141,551	0	0	4.100	5.293	MON	92,093	644,650	06/03/2022	04/25/2057
73016B-AX-2	PMTLT 21INV2 A22 - CMO/RMBS			4	1.A FE	3,811,049	66.1326	3,306,672	5,000,064	3,837,473	0	26,424	0	0	2.500	4.345	MON	10,417	72,918	04/28/2022	11/27/2051
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	9,910,266	79.7630	7,992,277	10,020,029	9,926,432	0	11,073	0	0	2.125	2.434	MON	3,549	214,584	09/24/2021	09/25/2061
74969V-AB-1	RPIT 212 M1 - CMO/RMBS			4	1.C FE	3,759,622	74.5590	3,062,029	4,106,851	3,842,399	0	68,328	0	0	2.125	3.563	MON	1,455	86,274	09/24/2021	09/25/2061
74970C-AA-2	RMF PROPRIETARY ISSUANCE TRUST 2022-2 -			4	1.A FE	4,909,306	89.8085	4,714,944	5,250,000	4,942,373	0	33,067	0	0	3.750	5.240	MON	3,281	107,734	06/03/2022	06/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	7,443,044	89.6739	7,173,914	8,000,000	7,495,048	0	52,004	0	0	4.000	6.118	MON	5,333	120,889	08/04/2022	08/25/2062
78434K-AA-5	SGR 222 A1 - CMO/RMBS			4	1.A FE	1,948,186	98.3322	1,916,893	1,949,404	1,947,509	0	(678)	0	0	5.345	5.268	MON	8,683	43,480	07/29/2022	08/25/2062
81745X-AG-2	SEMT 174 A7 - CMO/RMBS	CF		4	1.A	2,066,731	88.9991	1,805,004	2,028,115	2,046,320	0	9,196	0	0	3.500	3.343	MON	5,915	70,890	09/25/2019	07/25/2047
81746D-AA-8	SEMT 2017-5 A1 - CMO/RMBS			4	1.A	584,428	87.4971	503,645	575,614	585,262	0	4,849	0	0	3.500	3.223	MON	1,679	20,146	07/12/2017	08/26/2047
81746Q-AA-9	SEMT 182 A1 - CMO/RMBS			4	1.A	1,117,085	87.1927	965,975	1,107,862	1,125,199	0	12,336	0	0	3.500	3.254	MON	3,231	38,764	09/25/2019	02/25/2048
85573R-AA-6	STAR 216 A1 - CMO/RMBS			4	1.A FE	1,373,755	83.0028	1,331,685	1,604,385	1,382,153	0	8,398	0	0	1.920	5.274	MON	2,567	12,835	07/08/2022	11/26/2066
86359B-JM-4	SASC 2004-4XS A3B - RMBS			4	1.A FM	1,443,320	93.7806	1,363,140	1,453,540	1,440,408	0	(5,230)	0	0	5.110	5.347	MON	6,190	68,501	01/28/2004	02/25/2034
87265X-AA-2	TRK 2022-INV2 A1 - CMO/RMBS			4	1.A FE	3,764,653	96.1313	3,650,050	3,796,941	3,776,038	0	11,439	0	0	4.350	4.963	MON	13,764	96,918	05/18/2022	06/25/2057
89175T-AB-4	TPMT 2018-4 A2 - RMBS			4	1.A	4,878,125	80.7575	4,037,875	5,000,000	4,923,653	0	14,020	0	0	3.000	3.353	MON	12,500	150,000	06/19/2019	06/25/2058
89176L-AD-6	TPMT 2018-6 M1 - RMBS			4	1.A	10,103,125	81.4619	8,146,191	10,000,000	10,035,506	0	(19,999)	0	0	3.750	3.550	MON	31,250	375,000	06/18/2019	03/25/2058
89177B-AC-9	TPMT 2019-1 M1 - RMBS			4	1.A	10,554,844	79.1626	8,707,885	11,000,000	10,712,190	0	46,408	0	0	3.750	4.310	MON	34,375	404,363	05/10/2019	03/25/2058
89177J-AB-4	TPMT 192 A2 - CMO/RMBS			4	1.A	11,640,000	87.4379	10,492,549	12,000,000	11,802,220	0	49,244	0	0	3.750	4.266	MON	37,500	447,740	04/17/2019	12/26/2058
89177J-AC-2	TPMT 192 M1 - RMBS			4	1.A	8,085,640	79.9440	6,395,522	8,000,000	8,041,770	0	(13,260)	0	0	3.750	3.580	MON	25,000	298,493	07/15/2019	12/26/2058
89177L-AD-5	TPMT 2019-3 A2 - RMBS			4	1.A	16,903,711	89.3786	15,194,360	17,000,000	16,928,483	0	6,705	0	0	4.000	4.084	MON	56,667	679,764	04/15/2019	02/25/2059
89177L-AE-3	TPMT 2019-3 M1 - RMBS			4	1.A	10,814,663	85.9967	9,459,637	11,000,000	10,803,255	0	(40,481)	186,762	0	4.250	4.131	MON	38,958	433,381	05/23/2019	02/25/2059
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS			4	1.A	8,113,176	81.4181	6,513,447	8,000,000	8,054,224	0	(19,379)	0	0	3.500	3.245	MON	23,333	280,000	11/04/2019	10/27/2059

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
90354T-AE-9	UWM 2021-INV2 A5 - CMO/RMBS	CF		4	1.A	3,009,844	66.4736	2,658,942	4,000,000	3,022,066	0	12,222	0	0	2.500	4.442	MON	8,333	33,333	08/16/2022	09/25/2051
918307-AG-4	UWM 21INV4 A5 - CMO/RMBS	CF		4	1.A	2,339,063	66.2225	2,483,345	3,750,000	2,345,017	0	5,955	0	0	2.500	5.644	MON	8,854	7,813	11/02/2022	12/26/2051
918307-AG-4	UWM 21INV4 A5 - CMO/RMBS			4	1.A	3,176,563	66.2225	3,311,127	5,000,000	3,188,546	0	11,983	0	0	2.500	5.504	MON	11,806	20,833	09/27/2022	12/26/2051
92258X-AA-1	VCC 221 A - ABS			4	1.A FE	2,146,153	92.2035	1,992,473	2,160,952	2,145,860	0	(293)	0	0	3.380	3.444	MON	1,217	66,954	02/14/2022	02/25/2052
92259U-AA-6	VCC 222 A - ABS			4	1.A FE	5,697,009	94.6336	5,381,071	5,686,214	5,691,057	0	(5,952)	0	0	4.670	4.515	MON	4,426	199,160	04/05/2022	04/25/2052
924921-AA-7	VERUS 225 A1 - CMO/RMBS			4	1.A FE	8,833,876	91.7205	8,279,736	9,027,135	8,866,050	0	32,175	0	0	3.800	4.670	MON	28,586	200,164	05/27/2022	04/25/2067
92537M-AC-4	VERUS 2019-INV3 A1B - CMO/RMBS			4	1.A FE	3,070,759	94.4849	3,170,933	3,356,021	3,143,094	0	(74,840)	0	0	3.192	8.248	MON	8,927	107,347	03/19/2020	11/25/2059
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS	CF		4	1.A	1,785,332	87.7031	1,628,118	1,856,397	1,669,175	0	(139,581)	0	0	3.500	5.321	MON	5,414	64,974	10/16/2018	07/25/2047
97654D-AC-0	WIN 155 A3 - CMO/RMBS	CF		4	1.A	1,182,875	88.7976	1,082,849	1,219,458	1,142,673	0	(56,756)	0	0	3.500	4.684	MON	3,557	42,681	09/25/2018	08/21/2045
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						568,007,037	XXX	517,323,749	597,883,324	569,781,790	0	497,007	187,155	0	XXX	XXX	XXX	1,541,178	16,265,400	XXX	XXX
00110X-AC-8	AFN 211 A3 - CMBS			4	1.F FE	499,709	84.2691	421,304	499,950	499,741	0	14	0	0	3.030	3.055	MON	463	15,149	05/26/2021	05/20/2051
00178X-AA-1	AMSR 2019-SFR1 A - CMBS			4	1.A FE	4,781,250	89.5151	4,475,756	5,000,000	4,915,850	0	50,900	0	0	2.774	3.905	MON	11,558	138,700	04/03/2020	01/19/2039
00179D-AD-8	AMSR 21SFR1 D - CMBS			4	2.B FE	3,399,831	77.8417	2,646,616	3,400,000	3,398,830	0	(472)	0	0	2.601	2.599	MON	3,439	88,434	05/06/2021	06/26/2028
00179D-AE-6	AMSR 21SFR1 E1 - CMBS			4	2.A FE	3,999,956	77.5611	3,102,443	4,000,000	3,998,688	0	(598)	0	0	2.751	2.749	MON	9,170	110,040	05/06/2021	06/26/2028
00179D-AF-3	AMSR 21SFR1 E2 - CMBS			4	2.C FE	3,949,877	77.4680	3,059,984	3,950,000	3,948,567	0	(620)	0	0	2.900	2.899	MON	4,455	114,550	05/06/2021	06/26/2028
001807-AE-6	AMSR 2020-SFR3 E1 - CMBS			4	2.A FE	1,299,952	89.1459	1,158,897	1,300,000	1,299,255	0	(257)	0	0	2.556	2.548	MON	2,769	33,228	07/30/2020	09/17/2037
03217J-AE-1	AMSR 20SFR5 E1 - CMBS			4	2.A FE	9,572,526	88.3560	8,835,597	10,000,000	9,591,079	0	12,924	0	0	2.680	4.176	MON	22,333	182,017	11/21/2022	11/19/2037
03217J-AF-8	AMSR 20SFR5 E2 - CMBS			4	2.C FE	8,775,859	88.2837	7,856,364	8,899,000	8,785,687	0	2,309	0	0	2.929	3.396	MON	21,721	233,803	11/21/2022	11/19/2037
05178T-AB-7	AURMIL 2011A I2 - RMBS			1	1.F FE	3,735,000	107.1504	4,002,068	3,735,000	3,735,000	0	0	0	0	6.615	6.615	JJ	113,927	247,070	06/27/2011	01/15/2042
05492J-AC-6	BBCMS 2019-C5 E - CMBS			4	3.A	7,883,870	61.4156	6,141,556	10,000,000	8,425,435	0	184,577	0	0	2.500	5.271	MON	20,833	250,000	11/05/2019	11/18/2052
05526W-AC-7	BAMLL 2015-HAUL A2 - CMBS	CF		4	1.A	8,239,848	90.1660	7,213,284	8,000,000	8,095,196	0	(21,986)	0	0	4.030	3.732	MON	26,867	322,400	07/28/2015	07/08/2043
056054-AF-6	BX 2019-XL C - CMBS			4,5	1.A	3,825,000	97.4819	3,728,683	3,825,000	3,825,000	0	0	0	0	5.568	5.632	MON	10,057	108,716	10/09/2019	10/15/2036
05952A-AN-4	BACM 2008-1 C - CMBS			4	1.A FM	0	0.0000	0	895,544	0	0	0	0	0	6.798	0.000	MON	5,074	245,924	06/19/2008	02/10/2051
06541J-BS-9	BANK 2021-BNK34 D - CMBS			4	1.B	927,655	57.4932	574,932	1,000,000	937,056	0	6,239	0	0	2.500	3.366	MON	2,083	25,000	06/13/2021	06/15/2063
06541M-CA-0	BANK 2022-BNK42 B - CMBS			4	1.A	1,970,982	86.1579	1,723,157	2,000,000	1,971,579	0	597	0	0	4.721	4.956	MON	7,869	48,002	05/20/2022	06/17/2055
06541Q-BK-0	BANK 2022-BNK43 B - CMBS			4	1.A	16,221,823	88.7211	13,973,565	15,750,000	16,205,308	0	(16,515)	0	0	5.153	4.798	MON	67,636	275,126	08/08/2022	08/17/2055
08161C-AF-8	BMARK 2018-B2 ASB - CMBS	CF		4	1.A	7,552,975	96.2241	7,056,111	7,333,000	7,401,027	0	(33,362)	0	0	3.780	3.304	MON	23,100	277,202	02/09/2018	02/17/2051
08161Q-AJ-9	BMARK 2022-B37 B - CMBS			4	1.A	4,685,374	92.8564	4,642,818	5,000,000	4,689,166	0	3,792	0	0	5.751	6.674	MON	23,964	48,727	10/25/2022	11/15/2055
08162D-AR-9	BMARK 2019-B13 D - CMBS			4	2.C	3,108,612	63.6841	2,288,808	3,594,000	3,242,038	0	43,558	0	0	2.500	4.177	MON	7,488	89,850	09/20/2019	08/17/2057
08163Q-BN-7	BMARK 2022-B36 B - CMBS			4	1.A	6,499,983	84.9458	5,521,474	6,500,000	6,499,668	0	(315)	0	0	4.870	4.893	MON	26,376	105,506	08/09/2022	07/16/2055
12430X-AE-2	BWAY 191633 B - CMBS			4	2.C FE	4,622,305	81.4949	3,907,682	4,795,000	4,645,068	0	19,690	0	0	3.067	3.533	MON	8,577	144,275	07/15/2021	12/10/2039
12532C-AC-9	CFCRE 2017-C8 E - CMBS			4	5.A	1,477,577	61.7200	1,477,577	2,394,000	1,477,577	0	0	0	0	3.224	5.210	MON	6,432	77,187	09/11/2019	06/17/2050
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS	CF		4	1.A	389,414	96.2772	357,115	370,923	377,853	0	(3,685)	0	0	3.528	2.419	MON	1,091	13,086	09/17/2019	12/12/2047
12595B-BD-2	CSAIL 2017-C8 BDC - CMBS			4	1.C	4,974,805	78.5931	3,929,655	5,000,000	4,981,816	0	2,323	0	0	3.676	3.814	MON	15,319	186,401	10/17/2019	06/17/2050
12595V-AH-0	COMM 2018-COR3 C - CMBS			4	2.A	3,997,979	87.4407	3,169,724	3,625,000	3,867,131	0	(42,066)	0	0	4.560	3.245	MON	13,774	167,595	10/09/2019	05/12/2051
12597B-AC-3	CSAIL 2019-C17 D - CMBS			4	2.C	921,529	66.0033	722,737	1,095,000	969,567	0	15,561	0	0	2.500	4.504	MON	2,281	27,375	10/18/2019	09/17/2052
12597B-BA-6	CSAIL 2019-C17 C - CMBS			4	1.C	7,363,410	77.0763	5,470,102	7,097,000	7,284,376	0	(25,817)	0	0	3.934	3.492	MON	23,266	279,189	11/01/2019	09/17/2052
12597D-AK-1	CSAIL 2019-C18 C - CMBS			4	1.D	1,412,006	73.9569	1,027,261	1,389,000	1,403,483	0	(2,861)	0	0	3.956	3.775	MON	4,579	55,691	11/20/2019	12/17/2052
12626B-AE-4	COMM 2013-CCRE10 ASB - CMBS	CF		4	1.A	321,069	99.6623	310,679	311,732	311,523	0	(875)	0	0	3.795	3.678	MON	986	13,497	08/01/2013	08/10/2046
12630D-AE-4	COMM 2014-CCRE14 D - CMBS			4	1.B	395,429	93.5039	384,301	411,000	407,192	0	3,200	0	0	4.588	5.883	MON	1,571	19,137	11/06/2019	02/12/2047
12635Q-AN-0	COMM 2015-CCRE27 E - CMBS			4	4.C	1,233,350	77.4889	1,123,589	1,450,000	1,340,310	85,646	34,765	0	0	3.250	6.273	MON	3,927	47,125	09/11/2019	10/13/2048
12636G-AE-1	COMM 2016-667M B - CMBS			4	1.A	6,568,963	85.3417	5,483,204	6,425,000	6,474,794	0	(15,798)	0	0	3.179	2.951	MON	17,021	207,062	10/12/2016	10/10/2036
12636G-AG-6	COMM 2016-667M C - CMBS			4	1.A	6,479,989	81.6020	5,304,129	6,500,000	6,482,944	0	928	0	0	3.179	3.246	MON	17,220	209,479	10/12/2016	10/10/2036
17326C-BD-5	CGCMT 2017-B1 C - CMBS			4	1.F	4,007,080	85.3117	3,199,188	3,750,000	3,902,592	0	(32,510)	0	0	4.121	3.209	MON	12,877	157,469	09/25/2019	08/17/2050

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
17327F-AJ-5	CGCMT 2018-B2 D - CMBS			4	3.B	2,032,982	67.2840	1,509,179	2,243,000	2,102,124	0	22,924	0	0	3.170	4.609	MON	5,924	72,565	10/24/2019	03/10/2051
17328H-AJ-0	CGCMT 2019-GC43 D - CMBS			4	2.B	7,142,450	67.6192	5,409,539	8,000,000	7,371,163	0	76,410	0	0	3.000	4.352	MON	20,000	240,000	10/29/2019	11/13/2052
17328H-BJ-9	CGCMT 2019-GC43 C - CMBS			4	1.D	8,053,253	81.4873	6,518,986	8,000,000	8,034,598	0	(6,055)	0	0	3.620	3.601	MON	24,133	293,656	10/29/2019	11/13/2052
21872N-AL-4	CAFL 2019-3 D - CMBS			4	2.B FE	4,964,531	81.1962	4,262,799	5,250,000	4,973,840	0	10,446	0	0	3.760	4.651	MON	16,450	150,400	05/11/2022	10/17/2052
21872V-AF-9	CAFL 202 D - CMBS			4	2.B FE	8,366,750	85.7751	6,518,910	7,600,000	8,219,174	0	(83,798)	0	0	4.845	3.460	MON	30,685	356,831	03/18/2021	05/19/2052
21873A-AJ-6	CAFL 204 C - CMBS			4	1.G FE	4,440,196	78.5359	3,534,114	4,500,000	4,455,821	0	12,172	0	0	2.250	2.489	MON	8,438	101,250	03/25/2021	12/17/2053
21873B-AJ-4	CAFL 212 C - CMBS			4	1.F FE	3,976,709	73.3310	3,277,897	4,470,000	4,015,251	0	38,543	0	0	2.478	3.906	MON	9,231	92,306	02/15/2022	07/15/2054
21873B-AL-9	CAFL 212 D - CMBS			4	2.B FE	4,999,958	72.6844	3,634,222	5,000,000	4,999,281	0	(488)	0	0	2.831	2.835	MON	11,796	141,550	07/21/2021	07/15/2054
21873C-AJ-2	CAFL 203 C - CMBS			4	1.G FE	4,450,876	74.3837	3,347,267	4,500,000	4,458,422	0	4,402	0	0	2.403	2.537	MON	9,011	108,135	03/25/2021	08/15/2053
21873C-AL-7	CAFL 203 D - CMBS			4	2.B FE	6,227,759	74.0958	4,614,684	6,228,000	6,226,349	0	(640)	0	0	2.950	2.955	MON	15,311	183,726	09/18/2020	08/15/2053
21873E-AE-9	CAFL 221 C - CMBS			4	1.F FE	5,713,520	89.1256	5,401,905	6,061,000	5,735,753	0	22,233	0	0	5.019	6.147	MON	25,350	154,635	06/24/2022	06/17/2035
21873E-AG-4	CAFL 221 D - CMBS			4	2.B FE	9,029,308	86.9646	8,696,456	10,000,000	9,086,232	0	56,924	0	0	5.019	6.867	MON	41,825	255,132	06/24/2022	06/17/2035
21873L-AJ-2	CAFL 211 C - CMBS			4	1.F FE	2,182,893	77.1431	1,684,033	2,183,000	2,182,551	0	(211)	0	0	2.800	2.804	MON	5,094	61,124	04/21/2021	04/17/2054
21873L-AL-7	CAFL 211 D - CMBS			4	2.B FE	3,430,904	77.0294	2,642,880	3,431,000	3,430,278	0	(386)	0	0	3.247	3.254	MON	9,284	111,405	04/21/2021	04/17/2054
21873N-AG-4	CAFL 213 B - CMBS			4	1.C FE	6,293,683	85.8930	5,406,106	6,294,000	6,292,611	0	(913)	0	0	2.494	2.490	MON	13,081	156,972	10/21/2021	09/30/2054
21873N-AJ-8	CAFL 213 C - CMBS			4	1.F FE	9,447,420	81.0658	7,659,096	9,448,000	9,446,225	0	19,177	0	0	2.911	2.915	MON	22,919	275,031	10/21/2021	09/30/2054
21873N-AL-3	CAFL 213 D - CMBS			4	2.B FE	14,999,669	75.8399	11,375,991	15,000,000	14,997,646	0	36,855	0	0	3.469	3.478	MON	43,363	520,350	10/21/2021	09/30/2054
22945D-AU-7	CSAIL 2019-C15 C - CMBS			4	2.B	5,899,980	84.0529	4,393,142	5,226,640	5,689,868	0	(67,574)	0	0	4.985	3.446	MON	21,712	264,179	10/11/2019	03/15/2052
30308L-AD-1	FRESB 2018-SB57 A1F - CMBS	CF		4	1.A	6,330,593	95.1021	6,024,350	6,334,615	6,326,914	0	(1,037)	0	0	3.710	3.702	MON	19,585	235,015	12/13/2018	07/25/2028
30308M-AG-2	FRESB 2019-SB58 AF - CMBS	CF		4	1.A	5,504,539	93.8244	5,140,705	5,479,072	5,496,602	0	(294)	0	0	3.610	3.476	MON	16,483	197,795	01/10/2019	10/25/2038
30322D-AS-8	FRTKL 2021-SFR1 E1 - CMBS			4	2.A FE	2,674,928	83.2682	2,227,423	2,675,000	2,672,852	0	217	0	0	2.372	2.407	MON	5,288	63,451	08/18/2021	09/17/2038
36185P-AA-3	GMACN 2003A CTF - CMBS/RMBS			4	2.C FE	13,025,597	95.4880	12,176,947	12,752,332	12,932,709	0	(13,679)	0	0	5.550	5.381	MON	58,980	716,951	12/03/2012	08/10/2038
36185T-AA-5	GMACN 02A A - CMBS			4	1.D FE	12,681,801	110.1990	13,802,685	12,525,236	12,595,957	0	(2,268)	0	0	7.120	7.097	MON	74,316	907,513	03/27/2002	04/10/2037
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	12,702,846	101.4060	12,766,676	12,589,665	12,653,838	0	(5,118)	0	0	6.240	6.232	MON	65,466	795,190	09/18/2003	10/10/2041
36186X-AD-9	GMACN 2012-BLIS A - CMBS			4	2.A FE	13,945,965	90.1130	12,568,790	13,947,810	13,946,025	0	(3)	0	0	5.174	5.231	MON	42,097	726,680	11/21/2012	07/10/2050
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS	CF		4	1.A	8,239,822	99.2060	7,936,476	8,000,000	8,109,053	0	(4,617)	0	0	4.046	3.950	MON	26,971	327,488	07/17/2013	07/12/2046
36255N-AS-4	GSMS 2018-GS9 A3 - CMBS			4	1.A	10,099,329	93.4374	9,343,742	10,000,000	10,049,549	0	(11,174)	0	0	3.727	3.619	MON	31,058	372,700	03/15/2018	03/10/2051
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.G	12,441,636	106.7890	13,286,299	12,441,636	12,436,596	0	(970)	0	0	6.845	6.920	MON	70,969	866,910	04/24/2002	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS			4	1.C	5,447,168	102.9530	5,375,928	5,221,730	5,329,351	0	(12,043)	0	0	6.285	5.987	MON	27,349	334,891	04/09/2003	09/10/2036
437300-AG-1	HPA 211 D - CMBS			4	2.C FE	5,353,973	77.8041	4,165,836	5,354,265	5,352,556	0	(1,422)	0	0	2.477	2.461	MON	15,507	132,573	07/09/2021	09/19/2041
437300-AJ-5	HPA 211 E - CMBS			4	2.C FE	2,620,669	76.4835	2,004,470	2,620,786	2,619,945	0	(726)	0	0	2.577	2.560	MON	2,251	67,538	07/09/2021	09/19/2041
437301-AD-6	HPA 2020-2 D - CMBS			4	2.B FE	2,703,837	81.1256	2,193,629	2,703,991	2,703,286	0	(300)	0	0	2.381	2.375	MON	5,365	64,382	10/30/2020	01/17/2041
437301-AE-4	HPA 2020-2 E - CMBS			4	2.C FE	2,341,376	79.7858	1,868,181	2,341,497	2,340,762	0	(336)	0	0	3.079	3.075	MON	6,008	72,095	10/30/2020	01/17/2041
43730N-AC-0	HPA 221 B - CMBS			4	1.D FE	2,880,246	92.7912	2,699,385	2,909,095	2,882,983	0	2,740	0	0	4.330	4.571	MON	10,497	82,304	03/25/2022	04/19/2039
46590J-AW-7	JPMBB 2015-C32 A5 - CMBS	CF		4	1.A	1,379,445	94.0987	1,238,809	1,316,500	1,336,054	0	(7,616)	0	0	3.598	2.979	MON	3,948	47,370	11/10/2016	11/18/2048
47232X-AA-6	JMHT 2010-A A - RMBS			4	1.G FE	7,711,168	103.0630	7,853,628	7,620,221	7,696,186	0	(1,922)	0	0	6.730	6.729	MON	29,916	514,849	05/26/2010	06/10/2055
48129R-BB-0	JPMDB 2019-COR6 C - CMBS			4	1.A	8,483,660	76.8822	6,444,264	8,382,000	8,443,538	0	(13,172)	0	0	3.924	3.816	MON	27,410	333,589	11/14/2019	11/18/2052
61766R-AZ-9	MSBAM 2016-C31 A5 - CMBS	CF		4	1.A	2,013,984	91.8058	1,836,116	2,000,000	2,004,385	0	(1,685)	0	0	3.102	3.025	MON	5,170	62,040	11/10/2016	11/18/2049
61767F-AL-5	MSC 2016-UBS11 E - CMBS			4	5.A	1,371,575	55.6420	1,371,575	2,465,000	1,371,575	0	0	100,523	0	2.595	20.727	MON	5,331	65,850	09/11/2019	08/17/2049
66981Y-AB-5	AMSR 22SFR3 B - CMBS			4	1.D FE	6,380,218	89.6378	6,050,552	6,750,000	6,401,841	0	21,624	0	0	4.000	5.231	MON	22,500	73,500	08/11/2022	10/19/2039
66981Y-AC-3	AMSR 22SFR3 C - CMBS			4	1.G FE	6,597,183	88.2322	6,228,308	7,059,000	6,624,167	0	26,984	0	0	4.000	5.481	MON	23,530	76,865	08/11/2022	10/19/2039
69547N-AA-2	PATH 221 A - CMBS			4	1.A FE	3,888,071	93.6724	3,746,895	4,000,000	3,899,671	0	11,600	0	0	4.250	5.206	MON	14,167	52,417	08/02/2022	09/25/2037
69547N-AB-0	PATH 221 B - CMBS			4	1.D FE	4,103,683	92.4745	3,958,832	4,281,000	4,122,837	0	19,154	0	0	4.250	5.706	MON	15,162	56,099	08/02/2022	09/25/2037
89616Q-AE-1	TCN 2022-SFR1 E1 - CMBS			4	2.A FE	9,499,838	91.1901	8,663,060	9,500,000	9,496,972	0	(2,865)	0	0	5.344	5.349	MON	19,743	329,992	03/23/2022	04/19/2039
89616T-AC-9	TCN 22SFR2 C - CMBS			4	1.G FE	2,690,919	93.4805	2,515,562	2,691,000	2,690,516	0	(403)	0	0	5.491	5.506	MON	12,314	59,516	06/27/2022	07/19/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89616T-AE-5	TCN 22SFR2 E - CMBS			4	2.A FE	4,519,890	93.8448	4,241,784	4,520,000	4,518,093	0	(1,797)	0	0	7.507	7.559	MON	11,311	136,669	06/27/2022	07/19/2040
90205F-AA-8	PRK 2017-280P A - CMBS	CF		2	1.A	10,000,000	97.4789	9,747,894	10,000,000	10,000,000	0	0	0	0	5.117	5.171	MON	24,164	235,534	09/19/2017	09/15/2034
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS	CF		4	1.A	12,537,739	92.7908	11,519,002	12,413,953	12,476,599	0	(10,154)	0	0	3.720	3.599	MON	38,483	467,783	02/12/2018	02/17/2051
90278M-AG-2	UBSCM 2019-C17 D - CMBS			4	2.B	1,714,531	65.4801	1,309,602	2,000,000	1,792,171	0	25,624	0	0	2.500	4.286	MON	4,167	50,000	10/25/2019	10/18/2052
90278M-BF-3	UBSCM 2019-C17 C - CMBS			4	1.D	12,840,985	80.7243	10,063,898	12,467,000	12,728,623	0	(36,497)	0	0	3.758	3.408	MON	39,045	468,535	09/26/2019	10/18/2052
92257P-AA-9	VCC 2022-5 A - CMBS			4	1.A FE	5,916,111	100.7647	5,965,132	5,919,864	5,915,355	0	(756)	0	0	6.730	6.693	MON	33,201	91,166	11/21/2022	10/25/2052
92938C-AE-7	WFRBS 2013-C15 ASB - CMBS	CF		4	1.A	586,924	99.5300	567,154	569,832	568,568	0	(2,326)	0	0	3.720	4.099	MON	1,766	24,366	08/05/2013	08/17/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB - CMBS	CF		4	1.A	583,820	98.8892	560,550	566,846	567,087	0	(1,396)	0	0	3.603	3.166	MON	1,702	21,108	11/22/2013	03/16/2046
94989C-AX-9	WFCM 2015-C26 A4 - CMBS	CF		4	1.A	5,030,859	95.1084	4,755,421	5,000,000	5,005,355	0	(5,384)	0	0	3.166	3.069	MON	13,192	158,300	02/04/2015	02/18/2048
95001X-BE-5	WFCM 2019-C50 C - CMBS			4	1.F	1,546,781	84.1757	1,202,870	1,429,000	1,510,087	0	(11,748)	0	0	4.345	3.337	MON	5,174	62,090	09/26/2019	05/17/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						485,139,535	XXX	427,599,996	491,577,738	484,726,246	85,646	279,895	100,523	0	XXX	XXX	XXX	1,703,294	17,454,368	XXX	XXX
00116@-AA-7	AEP FINANCIAL SVCS SW IV LLC SEC NTS				2.B	218,147	94.9960	251,467	264,713	258,420	0	4,726	0	0	0.000	1.813	JJ	0	0	07/07/2014	05/01/2024
000367-AA-0	AASET 2018-1 A - ABS			4	5.B FE	77,440	60.5916	46,922	77,440	77,438	0	1	0	0	3.844	3.875	MON	124	3,434	01/23/2018	01/16/2038
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	7,320,836	74.0028	5,407,702	7,307,433	7,316,568	0	(2,226)	0	0	3.376	3.350	MON	10,279	247,953	02/23/2021	10/16/2039
00085Y-AB-9	AUTOC 22A B - ABS			4	2.B FE	2,499,957	96.1830	2,404,575	2,500,000	2,499,970	0	14	0	0	5.750	5.820	MON	6,389	85,851	05/04/2022	06/15/2027
00091Q-AA-0	ACMAT 221 B - ABS			4	1.D FE	2,661,043	99.7433	2,654,232	2,661,063	2,661,057	0	13	0	0	3.230	3.253	MON	2,626	55,630	04/21/2022	04/20/2029
00091U-AA-1	ABPCI 11 A1 - CDO		C	4,5	1.A FE	7,500,000	98.3170	7,373,775	7,500,000	7,500,000	0	0	0	0	5.257	5.518	JAJO	104,054	0	08/26/2022	10/20/2034
00091U-AE-3	ABPCI 11 B1 - CDO		C	4,5	1.C FE	2,300,000	99.5540	2,289,742	2,300,000	2,300,000	0	0	0	0	6.307	6.580	JAJO	38,283	0	08/26/2022	10/20/2034
00108X-AB-4	AUTOC 21A B - ABS			4	2.A FE	1,999,849	96.1225	1,922,450	2,000,000	1,999,939	0	64	0	0	1.790	1.800	MON	1,591	35,800	07/23/2021	04/15/2027
00116#-AA-5	AEP FINANCIAL SVC SWIII LLC SEC PROM NT				2.B	469,770	95.5030	528,072	552,937	541,727	0	30,270	0	0	0.000	1.542	MN	0	0	11/01/2013	05/01/2024
00116#-AB-3	AEP Financial Services SW III, LLC Zero				2.B	824,962	95.9490	896,505	934,356	907,997	0	79,485	0	0	0.000	2.158	MN	0	0	10/23/2018	05/01/2024
00116@-AA-7	AEP FINANCIAL SVCS SW IV LLC SEC NTS				2.B	1,074,170	95.8330	1,247,484	1,301,727	1,271,322	0	85,510	0	0	0.000	3.655	JJ	0	0	07/07/2014	05/01/2024
00116@-AB-5	AEP Financial Services SW IV, LLC Zero C				2.B	508,929	95.3900	552,419	579,116	562,204	0	45,972	0	0	0.000	2.235	MN	0	0	10/23/2018	05/01/2024
00122*-AA-1	AEP Financial Service SW V, L.L.C Zero C				2.B	1,856,405	91.2770	1,987,178	2,177,085	2,012,427	0	153,562	0	0	0.000	5.504	JJ	0	0	10/23/2018	07/01/2025
00392#-AA-0	Abteen Ventures LC Sr Notes				1.B PL	13,115,196	94.2090	12,355,695	13,115,196	13,115,196	0	0	0	0	3.930	3.930	MON	22,908	525,498	02/19/2019	08/15/2039
03235T-AA-5	ACEF 2014-1 A - ABS			4	6. *	761,313	17.5000	573,031	3,274,463	408,423	0	(140,052)	0	0	8.000	27.395	MON	8,004	262,225	12/10/2014	12/20/2024
03236V-AD-3	AXIS 2022-1 C - ABS			4	1.F FE	749,967	89.9216	674,412	750,000	749,975	0	8	0	0	2.370	2.383	MON	543	15,998	01/19/2022	04/20/2028
03236V-AE-1	AXIS 2022-1 D - ABS			4	2.B FE	2,918,461	89.7051	2,618,493	2,919,000	2,918,590	0	129	0	0	2.910	2.933	MON	2,595	76,449	01/19/2022	08/21/2028
03236X-AC-1	AXIS 2022-2 - ABS			4	1.D FE	2,999,802	98.7693	2,963,078	3,000,000	2,999,784	0	(17)	0	0	5.650	5.715	MON	5,179	41,904	09/14/2022	10/20/2028
03236X-AD-9	AXIS 2022-2 - ABS			4	1.F FE	2,999,078	98.7433	2,962,300	3,000,000	2,999,065	0	(12)	0	0	6.270	6.353	AO	37,098	46,503	09/14/2022	01/22/2029
03236X-AE-7	AXIS 2022-2 - ABS			4	2.C FE	3,499,827	98.7921	3,457,722	3,500,000	3,501,049	0	1,221	0	0	7.250	7.339	MON	7,753	62,733	09/14/2022	05/21/2029
03237K-AE-4	AXIS 211 D - ABS			4	2.B FE	1,688,583	90.7015	1,531,949	1,689,000	1,688,767	0	110	0	0	2.300	2.318	MON	1,187	38,847	04/14/2021	11/22/2027
03237M-AE-0	AXIS 191 D - ABS			4	1.D FE	10,725,970	98.7790	10,711,590	10,844,000	10,738,882	0	12,403	0	0	3.340	4.424	MON	11,067	156,935	11/21/2022	03/20/2025
03237P-AD-5	AXIS 2020-1 D - ABS			4	1.F FE	3,265,942	98.1449	3,138,844	3,198,172	3,216,699	0	(25,283)	0	0	5.040	4.256	MON	4,925	164,389	01/11/2021	09/21/2026
033296-AG-9	ANCHF 1R AR - CDO			4	1.A FE	15,000,000	93.5040	14,025,600	15,000,000	15,000,000	0	0	0	0	3.900	3.899	JJ	248,625	585,000	06/27/2019	07/28/2037
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	6,000,000	91.9840	5,519,040	6,000,000	6,000,000	0	0	0	0	3.928	3.926	AO	43,208	235,680	01/17/2020	04/26/2038
03329W-AJ-6	ANCHC 25 D - CDO		C	4,5	2.A FE	2,600,000	89.1821	2,318,734	2,600,000	2,600,000	0	0	0	0	7.463	7.525	JAJO	39,348	83,318	02/10/2022	04/20/2035
03330E-AJ-3	ANCHF 3 A1R - CDO			2	1.A FE	5,000,000	87.1020	4,355,100	5,000,000	5,000,000	0	0	0	0	2.871	2.881	JAJO	25,121	143,550	12/24/2020	01/28/2039
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	12,000,000	96.1780	11,541,360	12,000,000	12,000,000	0	0	0	0	4.100	4.097	AO	90,200	492,000	01/26/2018	04/25/2036
03331X-AA-9	ANCHF 8 A - CDO		C	1	1.A FE	5,000,000	95.5660	4,778,300	5,000,000	5,000,000	0	0	0	0	4.430	4.429	JJ	95,983	221,500	05/02/2019	07/25/2037
03664T-AE-7	ANTR 2019-1 B - CDO		C	4	1.C FE	10,005,225	97.0410	9,704,100	10,000,000	10,006,312	0	3,098	0	0	6.793	6.815	JAJO	137,738	364,367	04/08/2021	07/21/2031
03664T-AG-2	ANTR 2019-1 C - CDO		C	4	1.F FE	2,889,000	96.5520	2,896,560	3,000,000	2,969,648	0	37,428	0	0	7.793	8.408	JAJO	47,405	130,319	03/08/2022	07/21/2031
03665A-AN-7	ANTR 2017-2 CR - CDO			4	1.F FE	10,000,000	89.5990	8,959,900	10,000,000	10,000,000	0	0	0	0	6.843	6.900	JAJO	138,752	369,437	09/30/2021	10/20/2033
03665A-AQ-0	ANTR 2017-2 DR - CDO			4	2.C FE	15,000,000	83.1700	12,475,500	15,000,000	15,000,000	0	0	0	0	7.993	8.070	JAJO	243,107	729,051	09/30/2021	10/20/2033

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
03665J-AJ-7	ANTR 2017-1 AR - CDO		C	4	1.A FE	15,500,000	96.5290	14,961,995	15,500,000	15,500,000	0	0	0	0	5.833	5.874	JAJO	183,321	413,902	03/02/2021	04/20/2033
03665J-AK-4	ANTR 2017-1 BR - CDO		C	4	1.C FE	9,500,000	93.2590	8,859,605	9,500,000	9,500,000	0	0	0	0	6.243	6.290	JAJO	120,256	293,173	03/02/2021	04/20/2033
03665J-AL-2	ANTR 2017-1 CR - CDO		C	4	1.F FE	5,000,000	90.9880	4,549,400	5,000,000	5,000,000	0	0	0	0	6.943	7.001	JAJO	70,390	189,788	03/02/2021	04/20/2033
03665Y-AA-3	ANTR 192 A1A - CDO		C	4	1.A FE	25,467,002	98.0300	25,879,453	26,399,524	25,887,322	0	272,170	0	0	6.075	7.012	JAJO	307,368	509,271	09/28/2022	01/23/2032
03665Y-AE-5	ANTR 192 B - CDO		C	4	1.C FE	5,600,000	96.8720	5,424,832	5,600,000	5,600,000	0	0	0	0	6.925	6.983	JAJO	74,324	208,791	12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO		C	4	1.F FE	3,400,000	96.6490	3,286,066	3,400,000	3,400,000	0	0	0	0	8.025	8.103	JAJO	52,293	164,581	12/18/2019	01/23/2032
03666B-AG-9	ANTR 2021-1 C - CDO		C	4	1.F FE	8,000,000	91.0440	7,283,520	8,000,000	8,000,000	0	0	0	0	7.108	7.170	JAJO	107,416	376,680	06/15/2021	07/25/2033
03666L-AQ-5	ANTR 201R BR - CDO		C	4	1.C FE	5,000,000	91.7080	4,585,400	5,000,000	5,000,000	0	0	0	0	6.225	6.272	JAJO	59,652	140,964	11/16/2021	10/24/2033
03666L-AS-1	ANTR 201R CR - CDO		C	4	1.F FE	6,500,000	88.6920	5,764,980	6,500,000	6,500,000	0	0	0	0	6.775	6.830	JAJO	84,400	215,826	11/16/2021	10/24/2033
03666L-AU-6	ANTR 201R DR - CDO		C	4	2.C FE	2,500,000	82.2840	2,057,100	2,500,000	2,500,000	0	0	0	0	7.925	8.001	JAJO	37,972	109,204	11/16/2021	10/24/2033
03762Y-AK-3	APID XXV B1R - CDO			4	1.F FE	733,688	92.8975	696,731	750,000	753,108	0	9,790	0	0	6.443	3.728	JAJO	9,798	24,666	11/22/2019	10/20/2031
04009G-AJ-6	ARES LIII D - CDO		C	4	2.C FE	2,094,750	94.4207	1,982,835	2,100,000	2,139,963	0	25,177	0	0	8.075	5.112	JAJO	32,500	102,715	10/04/2019	04/24/2031
04016Q-AD-8	ARES XLV D - CDO		C	4	2.C FE	1,559,625	90.8401	1,453,442	1,600,000	1,601,409	0	21,500	0	0	7.129	4.647	JAJO	24,081	65,923	10/08/2019	10/15/2030
04017W-AG-7	ARES LIV C - CDO		C	4	1.F FE	5,000,000	97.0581	4,852,905	5,000,000	5,000,000	0	0	0	0	6.929	4.491	JAJO	73,141	195,813	10/22/2019	10/15/2032
04047A-AC-8	ARIVO 2021-1 B - ABS			4	2.A FE	2,244,184	92.2772	2,076,236	2,250,000	2,237,511	0	(2,895)	0	0	2.020	2.334	MON	2,020	40,821	11/21/2022	02/16/2027
04047E-AB-2	ARIVO 221 B - ABS			4	1.F FE	4,218,954	94.9405	4,006,488	4,220,000	4,219,172	0	218	0	0	4.770	4.826	MON	8,946	135,873	04/06/2022	06/15/2028
04047J-AA-3	ARIVO 222 A - ABS			4	1.C FE	11,489,499	99.8431	11,499,460	11,517,528	11,490,898	0	1,398	0	0	6.900	7.186	MON	35,320	94,924	10/28/2022	01/15/2029
04047J-AB-1	ARIVO 222 B - ABS			4	1.F FE	2,789,393	100.5482	2,825,404	2,810,000	2,790,281	0	888	0	0	7.700	8.085	MON	9,616	25,844	10/28/2022	02/15/2029
04047J-AC-9	ARIVO 222 C - ABS			4	2.B FE	1,747,088	101.3816	1,784,316	1,760,000	1,747,530	0	442	0	0	9.840	10.284	MON	7,697	20,686	10/28/2022	03/15/2029
04546K-AA-6	AASET 2018-2 A - ABS			2	3.B FE	11,481,286	79.2831	9,102,306	11,480,765	11,480,679	0	54	0	0	4.454	4.494	MON	21,306	520,284	12/13/2018	11/18/2038
05377R-CV-4	AESOP 172 B - ABS			4	1.E FE	2,494,141	99.6915	2,492,286	2,500,000	2,499,752	0	1,393	0	0	3.330	3.427	MON	2,544	83,250	03/25/2019	03/20/2024
05377R-CY-8	AESOP 2018-1 A - ABS			4	1.A FE	9,078,906	99.0093	9,405,880	9,500,000	9,427,136	0	137,669	0	0	3.700	5.282	MON	10,740	351,500	05/14/2020	09/20/2024
05377R-CZ-5	AESOP 2018-1 B - ABS			4	1.E FE	12,536,250	98.8535	11,862,420	12,000,000	12,097,452	0	(187,983)	0	0	4.000	2.411	MON	14,667	480,000	08/13/2020	09/20/2024
05377R-DA-9	AESOP 2018-1 C - ABS			4	2.B FE	7,497,604	99.0687	7,430,155	7,500,000	7,499,299	0	395	0	0	4.730	4.782	MON	10,840	354,750	04/24/2018	09/20/2024
05377R-DC-5	AESOP 182 A - ABS			4	1.A FE	3,427,047	98.3122	3,440,927	3,500,000	3,434,172	0	7,125	0	0	4.000	5.995	MON	4,278	11,667	11/21/2022	03/20/2025
05377R-DD-3	AESOP 182 B - ABS			4	1.E FE	8,226,919	97.8810	7,585,777	7,750,000	7,882,183	0	(127,672)	0	0	4.270	2.573	MON	10,112	330,925	08/13/2020	03/20/2025
05377R-DM-3	AESOP 192 B - ABS			4	1.E FE	7,808,576	95.3092	7,672,388	8,050,000	7,785,007	0	1,804	0	0	3.550	5.886	MON	8,732	88,898	11/21/2022	09/22/2025
05377R-DR-2	AESOP 193 B - ABS			4	1.E FE	10,649,188	92.1589	9,861,001	10,700,000	10,676,413	0	10,885	0	0	2.650	2.777	MON	8,664	283,550	01/20/2021	03/20/2026
05377R-DV-3	AESOP 201 B - ABS			4	1.E FE	6,851,735	90.5273	6,517,966	7,200,000	6,823,743	0	(8,057)	0	0	2.680	4.956	MON	5,896	82,410	11/21/2022	08/20/2026
05377R-DW-1	AESOP 201 C - ABS			4	2.B FE	2,152,419	89.6098	1,917,651	2,140,000	2,124,065	0	(13,599)	0	0	3.020	3.306	MON	1,975	50,786	11/21/2022	08/20/2026
05377R-EA-8	AESOP 2020-2 B - ABS			4	1.F FE	5,940,270	89.8189	5,142,132	5,725,000	5,856,812	0	(43,684)	0	0	2.960	2.152	MON	5,178	169,460	01/28/2021	02/22/2027
05377R-EC-4	AESOP 2020-2 C - ABS			4	2.C FE	6,580,618	89.3581	5,629,560	6,300,000	6,472,852	0	(56,716)	0	0	4.250	3.276	MON	8,181	267,750	01/28/2021	02/22/2027
05377R-FL-3	AESOP 223 B - ABS			4	1.F FE	1,499,869	97.1748	1,457,622	1,500,000	1,500,248	0	379	0	0	5.310	5.363	MON	2,434	33,409	07/12/2022	02/20/2027
05377R-FM-1	AESOP 223 C - ABS			4	2.C FE	9,998,861	96.8586	9,685,865	10,000,000	9,998,994	0	133	0	0	6.480	6.572	MON	19,800	271,800	07/12/2022	02/20/2027
05377R-FQ-2	AESOP 224 B - ABS			4	1.F FE	2,999,522	95.2443	2,857,329	3,000,000	2,999,554	0	32	0	0	5.460	5.526	MON	4,095	68,705	07/12/2022	02/20/2029
05554L-AA-0	BXCMM 2021-1 B - CDO			4	1.C FE	15,000,000	92.2370	13,835,550	15,000,000	15,000,000	0	0	0	0	5.979	6.023	JAJO	189,339	369,745	11/11/2021	01/16/2035
05684U-AG-0	BCC 221 C - CDO		C	4,5	1.F FE	2,500,000	91.4058	2,285,146	2,500,000	2,500,000	0	0	0	0	6.129	6.178	JAJO	31,919	46,273	02/02/2022	04/18/2035
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	5,000,000	87.2170	4,360,850	5,000,000	5,000,000	0	0	0	0	3.410	3.424	JAJO	33,626	101,826	02/11/2022	04/20/2035
072917-AE-7	BXCMM 2022-1 B - CDO			4,5	1.C FE	7,000,000	92.4320	6,470,240	7,000,000	7,000,000	0	0	0	0	5.963	6.007	JAJO	84,646	144,096	02/11/2022	04/20/2035
07378W-AU-2	BCRK 1R CR - CDO			4	1.F FE	1,935,000	93.5899	1,871,797	2,000,000	1,992,151	0	27,731	0	0	6.143	3.536	JAJO	24,912	59,693	10/01/2019	04/20/2031
09228Y-AB-8	BBIRD 2016-1 A - ABS		C	4	1.G FE	9,641,092	81.8232	7,888,681	9,641,134	9,640,728	0	(345)	0	0	4.213	4.250	MON	18,052	420,991	11/04/2016	12/16/2041
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	13,500,000	96.7400	13,059,900	13,500,000	13,500,000	0	0	0	0	5.943	5.985	JAJO	162,678	375,552	02/08/2021	04/20/2033
09261M-AC-0	BLKMM VI B - CDO		C	4	1.C FE	20,000,000	93.2130	18,642,600	20,000,000	20,000,000	0	0	0	0	6.293	6.341	JAJO	255,199	627,345	02/08/2021	04/20/2033
09262N-AG-8	BLKMM 11 B1 - CDO			4,5	1.C FE	10,000,000	99.0730	9,907,300	10,000,000	10,000,000	0	0	0	0	5.607	6.875	JAJO	179,102	0	08/05/2022	10/16/2034
09262N-AJ-2	BLKMM 11 BF - CDO			4	1.C FE	5,000,000	93.1170	4,655,850	5,000,000	5,000,000	0	0	0	0	5.980	6.688	JAJO	93,853	0	08/05/2022	10/16/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09629L-AG-0	BLUEM 23 C - CDO		C	4	1.F FE	673,611	94.5962	656,918	694,444	693,055	0	9,496	0	0	6.393	3.764	JAJO	9,002	22,487	11/06/2019	10/20/2031
10084L-AA-9	BOLD 221 A - ABS			4	1.A FE	4,864,830	89.3872	4,403,744	4,926,596	4,877,182	0	12,352	0	0	2.750	3.098	MON	2,258	121,181	01/27/2022	02/25/2062
10085B-AA-0	BOLD 2022 A - ABS			4	1.A FE	6,583,828	90.9564	6,355,641	6,987,570	6,641,390	0	57,563	0	0	3.250	4.883	MON	3,785	140,043	05/03/2022	05/25/2062
106230-AC-9	BRELPO 2022 A3 - ABS			4	1.A FE	22,000,000	94.9660	20,892,516	22,000,000	22,000,000	0	0	0	0	5.413	5.412	MS	56,235	0	12/08/2022	09/01/2052
10638J-AC-1	BABS 2022-RM4 AM - RMBS			4	1.A FE	3,542,465	86.1530	3,410,257	3,958,373	3,583,704	0	41,239	0	0	3.000	5.941	MON	1,979	55,087	06/24/2022	07/25/2062
10638N-AA-6	BABS 22RM3 A - RMBS			4	1.A FE	6,340,714	87.2622	5,808,050	6,655,862	6,391,427	0	50,713	0	0	1.750	3.070	MON	1,941	105,455	01/21/2022	02/25/2062
117039-AA-5	BRUNSWICK COOP SECS TR				1.F FE	1,691,097	96.4490	1,680,564	1,742,438	1,692,659	0	1,561	0	0	4.720	5.671	AO	20,561	46,434	11/21/2022	10/01/2028
12505#-AA-9	CCHM PROPERTY HOLDINGS LP - ABS			4	3.B PL	7,108,719	96.6860	6,873,136	7,108,719	7,108,719	0	0	0	0	6.340	6.388	MJSD	113,925	506,695	03/31/2011	12/31/2031
12510H-AB-6	CAUTO 2020-1 A2 - ABS			4	1.A FE	3,202,772	89.4588	3,195,987	3,572,580	3,234,176	0	31,404	0	0	3.030	12.437	MON	4,811	9,021	11/21/2022	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS			4	1.A FE	5,819,495	87.5225	5,093,812	5,820,000	5,819,534	0	39	0	0	3.350	3.375	MON	8,665	145,203	03/08/2022	03/15/2052
12563L-AN-7	CLIF 2020-1 A - ABS			2	1.F FE	9,855,733	86.6806	8,634,468	9,961,250	9,854,716	0	146	0	0	2.080	2.370	MON	7,482	192,628	11/21/2022	09/18/2045
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1.E FE	1,089,658	100.0333	1,137,452	1,137,073	1,136,801	0	8,229	0	0	6.251	6.781	JJ	32,775	76,848	04/07/2009	01/15/2023
12662A-AA-9	CPEF 2022-1 A - ABS			4	1.F FE	4,046,992	98.3679	3,981,243	4,047,300	4,046,932	0	(59)	0	0	5.960	6.035	MON	10,721	105,198	06/30/2022	04/15/2030
13875L-AS-7	CANYC 2014-1 BR - CDO			4	1.F FE	947,500	93.3772	933,772	1,000,000	983,027	0	15,538	0	0	6.215	3.640	JAJO	10,703	29,572	11/05/2019	01/30/2031
13877B-AE-8	CANYC 2018-1 C - CDO			4	1.F FE	946,500	92.9953	929,953	1,000,000	981,415	0	15,676	0	0	5.979	3.780	JAJO	12,623	29,478	11/07/2019	07/15/2031
13877J-AE-1	CANYC 2022-1 C - CDO		C	4,5	1.F FE	2,000,000	91.5075	1,830,149	2,000,000	2,000,000	0	0	0	0	6.064	6.188	JAJO	25,602	42,761	02/01/2022	04/16/2035
14042#-AA-5	AEP FINANCIAL SVC SW VI LLC ZERO CPN PRO				2.B	2,190,975	86.4240	2,306,455	2,668,767	2,450,636	0	134,416	0	0	0.000	3.590	MS	0	0	03/16/2017	11/01/2027
141312-AE-8	CRBN 1 B - CDO		C	4	1.F FE	1,900,000	93.0361	1,860,723	2,000,000	1,967,976	0	30,531	0	0	6.043	3.622	JAJO	24,506	57,665	10/24/2019	01/21/2031
14686G-AD-8	CRVNA 2022-N1 C - ABS			4	1.E FE	3,999,550	96.5469	3,861,877	4,000,000	3,999,724	0	174	0	0	3.320	3.349	MON	7,747	97,387	03/11/2022	12/11/2028
14686J-AF-7	CRVNA 2022-P2 C - ABS			4	1.F FE	14,422,564	94.0323	13,681,694	14,550,000	14,436,737	0	14,173	0	0	5.440	5.717	MON	46,172	428,740	05/25/2022	05/10/2028
14686J-AG-5	CRVNA 2022-P2 D - ABS			4	2.B FE	6,935,849	93.0167	6,511,171	7,000,000	6,942,205	0	6,355	0	0	6.280	6.577	MON	25,643	238,117	05/19/2022	05/10/2029
14686M-AE-3	CRVNA 2022-P3 B - ABS			4	1.C FE	1,915,714	94.1434	1,803,788	1,916,000	1,915,733	0	19	0	0	5.040	5.097	MON	5,633	24,678	08/30/2022	10/10/2028
14686M-AF-0	CRVNA 2022-P3 C - ABS			4	1.F FE	2,999,049	92.9253	2,787,759	3,000,000	2,999,105	0	57	0	0	5.540	5.612	MON	9,695	42,473	08/30/2022	11/13/2028
14686M-AG-8	CRVNA 2022-P3 D - ABS			4	2.A FE	2,749,212	92.5907	2,546,245	2,750,000	2,749,255	0	43	0	0	6.490	6.585	MON	10,411	45,610	08/30/2022	09/10/2029
14687B-AK-2	CRVNA 2021-P1 C - ABS			4	1.E FE	1,780,800	86.7315	1,665,244	1,920,000	1,819,125	0	38,325	0	0	1.530	4.849	MON	1,714	19,584	04/27/2022	03/10/2027
14687H-AA-1	CRVNA 2021-N4 A1 - ABS			4	1.A FE	8,228,404	96.6828	8,026,626	8,302,019	8,236,691	0	8,287	0	0	0.830	2.118	MON	4,020	57,422	02/23/2022	09/11/2028
14687K-AE-6	CRVNA-21P4-B - ABS			4	1.C FE	2,253,125	86.1465	2,153,663	2,500,000	2,293,736	0	40,611	0	0	1.980	5.184	MON	2,888	28,875	05/19/2022	02/10/2028
14855J-AB-1	CLAST 161 A - ABS			2	1.G FE	1,062,248	87.0530	929,994	1,068,308	1,065,361	0	255	0	0	4.450	5.000	MON	2,113	119,057	12/16/2020	08/15/2041
14855J-AC-9	CLAST 161 B - ABS			4	2.C FE	426,284	79.0000	340,166	430,590	428,517	0	24	0	0	6.150	7.044	MON	1,177	26,405	02/09/2021	08/15/2041
14856C-AA-7	CLAST 2018-1 A - ABS			4	2.A FE	6,845,756	87.6487	6,083,396	6,940,657	6,869,943	0	(10,453)	0	0	4.125	4.667	MON	12,725	311,270	03/16/2020	06/15/2043
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	4,023,650	84.0040	3,380,122	4,023,763	4,023,553	0	(100)	0	0	3.474	3.499	MON	6,213	139,785	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS			4	3.A FE	2,901,073	76.5040	2,219,504	2,901,161	2,902,535	0	1,468	0	0	6.656	6.721	MON	8,582	193,101	01/20/2021	01/15/2046
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	2,778,000	98.3670	2,951,010	3,000,000	2,961,181	0	69,828	0	0	5.479	7.325	JAJO	34,701	72,875	03/12/2020	04/15/2030
15674R-AE-3	CERB 35 B - CDO		C	4	1.C FE	7,500,000	92.7920	6,959,400	7,500,000	7,500,000	0	0	0	0	4.590	4.616	JAJO	71,723	226,290	09/02/2021	09/22/2033
15674R-AG-8	CERB 35 C - CDO		C	2	1.G FE	6,000,000	90.5200	5,431,200	6,000,000	6,000,000	0	0	0	0	6.794	6.850	JAJO	84,921	229,782	09/02/2021	09/22/2033
15674X-AA-8	CERB 38 A1 - CDO			4	1.A FE	15,000,000	99.1640	14,874,600	15,000,000	15,000,000	0	0	0	0	7.235	7.702	JAJO	120,584	0	10/26/2022	10/16/2034
15674X-AE-0	CERB 38 A2 - CDO			4,5	1.A FE	8,500,000	97.1770	8,260,045	8,500,000	8,500,000	0	0	0	0	6.710	7.252	JAJO	63,372	0	10/26/2022	10/16/2034
15674X-AG-5	CERB 38 B - CDO			4,5	1.B FE	1,000,000	98.9190	989,190	1,000,000	1,000,000	0	0	0	0	8.051	8.843	JAJO	8,945	0	10/26/2022	10/16/2034
171512-AA-4	CHMML IV A1 - CDO		C	4	1.A FE	4,797,750	97.6020	4,880,100	5,000,000	4,817,738	0	19,988	0	0	6.075	7.768	JAJO	58,215	57,292	09/28/2022	01/23/2032
171512-AC-0	CHMML IV A2 - CDO		C	4	1.A FE	4,931,402	92.0930	4,604,650	5,000,000	4,964,049	0	5,341	0	0	3.462	3.786	JAJO	32,697	173,100	07/17/2020	01/23/2032
171512-AE-6	CHMML IV B - CDO		C	4	1.C FE	2,367,500	95.4230	2,385,575	2,500,000	2,375,256	0	7,756	0	0	6.875	8.336	JAJO	32,941	33,702	09/27/2022	01/23/2032
17151K-AG-1	CHMML III B1 - CDO			4	1.C FE	14,000,000	90.3150	12,644,100	14,000,000	14,000,000	0	0	0	0	6.258	6.306	JAJO	165,501	415,330	10/01/2021	10/24/2033
17151K-AJ-5	CHMML III C - CDO			4	1.G FE	7,500,000	90.7380	6,805,350	7,500,000	7,500,000	0	0	0	0	6.958	7.017	JAJO	98,578	274,123	10/01/2021	10/24/2033
17151K-AL-0	CHMML III D - CDO			4	2.C FE	5,000,000	80.2880	4,014,400	5,000,000	5,000,000	0	0	0	0	8.158	8.239	JAJO	77,052	241,749	10/01/2021	10/24/2033
20166Q-AA-8	CEFI 21A A - ABS			4	1.B FE	1,112,566	97.0640	1,079,947	1,112,613	1,112,563	0	(4)	0	0	2.050	2.061	MON	1,014	22,809	11/18/2021	02/16/2027

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
20267T-AB-8	CBSLT 2016-A A2 - ABS			4	1.A FE	751,962	100.3530	754,617	751,962	751,962	0	0	0	0	6.589	6.679	MON	688	37,467	04/15/2016	05/25/2040
20267U-AB-5	CBSLT 2016-B A2 - ABS			4	1.A FE	844,087	98.8992	834,796	844,087	844,087	0	0	0	0	5.839	5.910	MON	685	34,047	10/13/2016	10/25/2040
20267U-AC-3	CBSLT 2016-B B - ABS			4	1.B FE	391,008	89.8748	351,457	391,052	393,146	0	(1,657)	0	0	4.000	3.870	MON	261	25,920	10/13/2016	10/25/2040
20268B-AB-6	CBSLT 201 B - ABS			4	1.D FE	870,911	88.3280	769,539	871,230	870,950	0	(15)	0	0	2.820	2.851	MON	409	24,569	10/26/2020	10/25/2051
20268C-AB-4	CBSLT 19AGS A2 - ABS			4	1.A FE	1,594,910	98.1908	1,566,055	1,594,910	1,594,910	0	0	0	0	5.289	5.347	MON	1,172	58,140	10/23/2019	01/25/2047
20268C-AC-2	CBSLT 19AGS B - ABS			4	1.E FE	979,341	84.0367	823,215	979,590	979,312	0	237	0	0	3.040	3.069	MON	496	61,058	10/23/2019	01/25/2047
20268M-AB-2	CBSLT 2018-B-GS A2 - ABS			4	1.A FE	1,351,680	97.2968	1,315,140	1,351,680	1,351,680	0	0	0	0	4.959	5.010	MON	931	45,391	07/26/2018	09/25/2045
21075W-CV-5	CONHE 1996-2 A8 - RMBS			4	1.A FM	102,777	91.3083	102,935	112,733	101,493	0	(1,284)	0	0	5.338	8.868	MON	502	504	11/21/2022	07/15/2027
21872B-AL-0	CAFL 181 D - RMBS			4	2.B FE	11,782,969	89.6676	9,415,097	10,500,000	11,678,419	0	(90,537)	0	0	4.920	3.884	MON	43,050	516,600	05/06/2021	06/01/2051
22534G-AE-3	CAALT 2020-1 C - ABS			4	1.A FE	6,501,300	98.7702	6,420,063	6,500,000	6,500,216	0	(548)	0	0	2.590	2.597	MON	7,482	168,350	07/17/2020	06/15/2029
22534L-AC-6	CAALT 221 B - ABS			4	1.C FE	4,999,761	96.8735	4,843,676	5,000,000	4,999,798	0	37	0	0	4.950	5.003	MON	11,000	123,063	06/08/2022	08/16/2032
22534L-AE-2	CAALT 221 C - ABS			4	1.F FE	5,949,834	96.7054	5,753,971	5,950,000	5,949,855	0	21	0	0	5.700	5.769	MON	15,073	168,633	06/08/2022	10/15/2032
22534Q-AC-5	CAALT 223 B - ABS			4	1.C FE	4,999,233	100.8624	5,043,122	5,000,000	4,999,248	0	16	0	0	7.520	7.645	MON	16,711	43,867	10/26/2022	12/15/2032
22534Q-AE-1	CAALT 223 C - ABS			4	1.F FE	4,999,769	101.0471	5,052,355	5,000,000	4,999,750	0	(19)	0	0	8.450	8.602	MON	18,778	49,292	10/26/2022	02/15/2033
22535G-AC-6	CAALT 213 C - ABS			4	1.F FE	4,499,482	90.1963	4,058,836	4,500,000	4,499,717	0	146	0	0	1.630	1.639	MON	3,260	73,350	05/11/2021	09/17/2030
22535M-AE-9	CAALT 2020-2 C - ABS			4	1.F FE	3,749,214	97.0089	3,637,834	3,750,000	3,745,732	0	209	0	0	2.730	2.752	MON	4,550	102,375	07/15/2020	11/15/2029
22537C-AC-3	CAALT 2021-2 B - ABS			4	1.D FE	4,629,892	91.3515	4,229,576	4,630,000	4,629,949	0	31	0	0	1.260	1.264	MON	2,593	58,338	02/09/2021	04/15/2030
22537C-AE-9	CAALT 2021-2 C - ABS			4	1.G FE	10,572,630	90.3257	9,556,455	10,580,000	10,576,076	0	1,929	0	0	1.640	1.665	MON	7,712	173,512	03/26/2021	06/17/2030
22549N-AA-9	CSRT 18PS1 A - ABS		C	4	1.D FE	21,873,967	90.0000	20,884,064	23,204,516	21,991,097	0	226,683	0	0	1.424	6.736	JAJO	62,410	562,626	01/27/2021	01/01/2037
22767C-AD-2	XROAD 2021-A C - ABS			4	1.D FE	2,674,266	95.5623	2,627,962	2,750,000	2,696,426	0	22,075	0	0	1.440	3.474	MON	1,210	27,000	07/28/2022	01/20/2026
22767C-AE-0	XROAD 2021-A D - ABS			4	1.G FE	999,760	94.1081	941,081	1,000,000	999,893	0	69	0	0	2.520	2.541	MON	770	25,200	01/26/2021	01/20/2026
23342K-AA-2	DRB 2017-A A1 - ABS			4	1.A FE	334,596	99.8494	332,133	332,634	333,420	0	(3,409)	0	0	5.239	4.763	MON	242	12,714	08/24/2017	05/27/2042
23345A-AG-8	DTAOT 222 D - ABS			4	2.B FE	9,997,333	94.2087	9,420,870	10,000,000	9,997,754	0	421	0	0	5.460	5.531	MON	24,267	313,950	05/12/2022	03/15/2028
23345C-AA-7	DEXT 211 A - ABS			4	1.A FE	1,611,288	95.6118	1,540,591	1,611,299	1,611,281	0	(8)	0	0	1.120	1.122	MON	802	19,450	11/09/2021	02/15/2028
25256L-AE-1	DIMND 2018-1 C - CDO		C	4	1.A FE	846,257	99.9910	846,710	846,787	850,120	0	3,795	0	0	6.925	16.689	JAJO	11,491	31,796	04/07/2021	07/22/2030
25257A-AS-3	DIMND 191R CR - CDO		C	2	1.B FE	903,397	99.9760	903,181	903,397	903,397	0	0	0	0	6.758	6.874	JAJO	11,533	31,980	03/09/2021	04/25/2029
26208V-AG-1	DRIVE 2020-2 D - ABS			4	1.A FE	6,331,967	97.8654	6,361,252	6,500,000	6,348,186	0	16,219	0	0	3.050	5.465	MON	8,811	16,521	11/21/2022	05/15/2028
26244M-AU-6	DRSLF 45 DR - CDO			4	2.C FE	1,440,000	92.8567	1,392,851	1,500,000	1,485,543	0	21,861	0	0	7.229	4.919	JAJO	22,892	63,324	10/10/2019	10/15/2030
26251B-AQ-9	DRSLF XXVIII A3R - CDO			4	1.F FE	238,569	95.2107	233,266	245,000	245,012	0	3,153	0	0	6.756	3.673	FMAN	2,161	8,440	11/13/2019	08/15/2030
26827E-AA-3	ECAF I A1 - ABS		D	4	5.B FE	2,056,673	61.9960	1,306,788	2,107,858	2,041,742	0	18,585	6,685	0	3.473	4.177	MON	3,254	104,206	12/04/2018	08/15/2040
26857E-AB-4	ELFI 2019-A B - ABS			4	1.B FE	2,709,303	90.5925	2,455,016	2,709,955	2,709,289	0	115	0	0	2.940	2.966	MON	1,328	117,925	10/16/2019	03/25/2044
26857L-AB-8	ELFI 2020-A B - ABS			4	1.C FE	2,218,862	85.9899	1,908,912	2,219,926	2,219,056	0	(164)	0	0	2.980	3.010	MON	1,103	66,154	06/18/2020	08/25/2045
27627V-A*-8	EASTERN BLUEBIRD - ABS			4	2.C PL	63,417,010	89.3350	56,656,257	63,420,000	63,425,873	0	8,863	0	0	4.250	4.282	MON	164,716	3,412,651	04/11/2022	08/15/2027
28141P-AA-3	EFT 20A A - ABS			4	1.A FE	4,160,349	92.3220	4,163,682	4,509,955	4,162,920	0	2,572	0	0	2.790	6.892	MON	2,097	20,971	11/21/2022	07/25/2041
29252V-AD-7	ENCA 221 C - ABS			4	1.F FE	2,999,852	96.8952	2,906,857	3,000,000	2,999,872	0	20	0	0	5.460	5.524	MON	7,280	81,900	06/09/2022	08/15/2029
30166Y-AE-2	EART 2022-3 C - ABS			4	1.F FE	3,980,929	98.1171	3,924,682	4,000,000	3,984,244	0	3,315	0	0	5.300	5.545	MON	9,422	101,878	06/14/2022	09/15/2027
30167F-AE-2	EART 2022-5 C - ABS			4	1.F FE	4,975,866	100.5475	5,027,376	5,000,000	4,977,546	0	1,680	0	0	6.510	6.804	MON	14,467	50,633	10/12/2022	12/15/2027
30167Y-AG-6	EART 2020-2 D - ABS			4	1.C FE	5,199,483	98.9929	5,147,629	5,200,000	5,199,861	0	150	0	0	4.730	4.780	MON	10,932	245,960	06/02/2020	05/15/2026
32059F-AG-4	FIAOT 211 D - ABS			4	2.B FE	999,824	90.8204	908,204	1,000,000	999,905	0	42	0	0	1.620	1.630	MON	720	16,200	01/11/2021	03/15/2027
32060K-AE-5	FIAOT 2020-1 C - ABS			4	1.A FE	3,210,689	99.4140	3,191,916	3,210,730	3,210,635	0	(77)	0	0	2.550	2.560	MON	3,639	81,874	03/11/2020	02/17/2026
32060K-AG-0	FIAOT 2020-1 D - ABS			4	1.G FE	5,009,592	97.6361	4,891,570	5,010,000	5,009,878	0	112	0	0	3.150	3.173	MON	7,014	157,815	03/11/2020	04/15/2026
33767J-AJ-1	FKH 2020-SFR2 E - RMBS			4	2.C FE	7,999,857	88.2073	7,056,586	8,000,000	7,991,315	0	2,862	0	0	2.668	2.723	MON	17,787	213,440	10/05/2020	10/19/2037
33767M-AC-9	FKH 2020-SFR1 B - RMBS			4	1.B FE	957,500	89.4112	894,112	1,000,000	966,725	0	9,225	0	0	1.740	3.008	MON	1,450	13,050	03/07/2022	08/19/2037
33767M-AG-0	FKH 2020-SFR1 D - RMBS			4	1.G FE	1,999,961	89.0371	1,780,743	2,000,000	1,999,080	0	(379)	0	0	2.241	2.231	MON	3,735	44,820	08/03/2020	08/19/2037
33767M-AJ-4	FKH 2020-SFR1 E - RMBS			4	2.A FE	6,999,943	89.3496	6,254,476	7,000,000	6,996,089	0	(1,655)	0	0	2.791	2.781	MON	16,281	195,370	08/04/2020	08/19/2037

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	
		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
33767P-AC-2	FKH 2022-SFR2 B - RMBS			4	1.D FE	4,782,275	92.2024	4,610,122	5,000,000	4,792,413	0	10,138	0	0	4.500	5.600	MON	18,750	95,000	06/15/2022	07/19/2039
33767P-AE-8	FKH 2022-SFR2 C - RMBS			4	1.G FE	7,568,007	90.3901	7,231,208	8,000,000	7,591,367	0	23,360	0	0	4.500	5.851	MON	30,000	152,000	06/15/2022	07/19/2039
33767P-AG-3	FKH 2022-SFR2 D - RMBS			4	2.C FE	3,701,986	87.7505	3,510,020	4,000,000	3,719,629	0	17,643	0	0	4.500	6.359	MON	15,000	76,000	06/15/2022	07/19/2039
33768N-AE-2	FKH 2022-SFR1 C - RMBS			4	1.G FE	2,499,963	91.4959	2,287,398	2,500,000	2,489,209	0	(10,754)	0	0	4.642	4.765	MON	9,671	71,887	04/05/2022	05/19/2039
33803W-AA-7	FISHERS LANE ASSOCIATES LLC			1,2	1.B	6,771,437	95.2870	6,402,103	6,718,762	6,739,696	0	(2,634)	0	0	3.666	3.579	MON	17,789	250,920	06/21/2012	08/05/2030
33844X-AG-3	FCAT 2022-2 B - ABS			4	1.C FE	7,152,365	96.5938	6,909,355	7,153,000	7,152,716	0	352	0	0	4.760	4.816	MON	15,133	188,211	05/18/2022	05/17/2027
33845D-AD-3	FCAT 2018-4 D - ABS			4	1.D FE	4,273,278	99.4634	4,259,665	4,282,647	4,277,473	0	4,195	0	0	4.330	4.651	MON	8,242	92,719	07/07/2022	12/16/2024
34961W-AS-4	FCO 11 1FR - CDO			4	1.A FE	29,000,000	93.7250	27,180,250	29,000,000	29,000,000	0	0	0	0	2.450	2.457	JAJO	149,994	710,500	08/20/2020	04/15/2031
35105J-AE-8	FCRT 2022-1 C - ABS			4	1.F FE	3,664,134	91.6631	3,391,535	3,700,000	3,671,983	0	7,850	0	0	2.400	2.744	MON	3,947	75,000	04/20/2022	05/15/2028
35105J-AF-5	FCRT 2022-1 D - ABS			4	2.B FE	7,249,643	88.5844	6,422,367	7,250,000	7,249,741	0	99	0	0	3.070	3.091	MON	9,892	197,226	01/20/2022	05/15/2028
35633L-AC-8	FREED 222CP C - ABS			4	1.F FE	6,999,642	95.6185	6,693,294	7,000,000	6,999,734	0	91	0	0	4.850	4.901	MON	12,260	238,593	03/29/2022	05/18/2029
35635B-AB-0	FREED 2021-1CP B - ABS			4	1.D FE	772,155	99.1997	766,117	772,298	772,251	0	43	0	0	1.410	1.428	MON	393	10,889	02/02/2021	03/20/2028
36165V-AE-6	GCIC 2 B1 - CDO			4	1.C FE	5,000,000	96.9500	4,847,500	5,000,000	5,000,000	0	0	0	0	6.493	6.543	JAJO	65,827	166,975	11/30/2018	01/20/2031
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	9,500,000	90.6000	8,607,000	9,500,000	9,500,000	0	0	0	0	2.498	2.506	JAJO	46,803	237,310	12/15/2020	01/20/2031
36261E-AD-9	GCAR 204 D - ABS			4	1.E FE	2,899,581	95.2864	2,763,306	2,900,000	2,899,830	0	122	0	0	1.640	1.650	MON	2,114	47,560	12/09/2020	10/15/2026
36265N-AD-5	GCAR 222 C - ABS			4	1.F FE	7,749,024	96.6077	7,487,098	7,750,000	7,749,214	0	190	0	0	5.300	5.364	MON	18,256	206,516	06/07/2022	04/17/2028
36265N-AE-3	GCAR 222 D - ABS			4	2.C FE	9,999,794	95.9445	9,594,454	10,000,000	9,999,828	0	34	0	0	6.150	6.230	MON	27,333	309,208	06/07/2022	04/17/2028
36298G-AA-7	GSPALO 2006-1 CTF - CMBS			4	2.A FE	6,324,140	96.0176	5,929,392	6,175,315	6,232,206	0	(14,007)	0	0	6.422	6.141	MON	24,235	412,918	09/30/2010	10/09/2029
36656R-AH-4	GRMML 191 A1S - CDO			4	1.A FE	24,500,000	99.3260	24,334,870	24,500,000	24,500,000	0	0	0	0	6.643	6.906	JAJO	330,007	855,439	08/05/2019	07/21/2031
38014Q-AE-6	GCAR 2022-3 D - ABS			4	2.C FE	1,999,426	95.0142	1,900,283	2,000,000	1,991,581	0	(7,845)	0	0	6.420	6.658	MON	5,707	30,317	09/09/2022	06/15/2028
38014R-AE-4	GCAR 2020-2 C - ABS			4	1.B FE	6,925,014	98.8057	6,878,850	6,962,000	6,938,775	0	13,760	0	0	4.570	5.029	MON	14,141	159,082	06/23/2022	04/15/2026
38080L-AA-4	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A			4	1.A PL	4,310,319	89.6270	3,863,210	4,310,319	4,310,319	0	0	0	0	4.290	4.288	MS	51,878	213,478	09/01/2015	09/20/2046
38080L-AB-2	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A			4	1.A PL	1,874,052	89.2190	1,672,010	1,874,052	1,874,052	0	0	0	0	4.220	4.218	MS	22,188	88,322	11/06/2015	09/20/2046
38137W-AU-9	GLM 6 CR - CDO		C	4,5	1.E FE	5,000,000	93.6328	4,681,638	5,000,000	5,000,000	0	0	0	0	6.063	6.101	JAJO	61,475	113,948	02/03/2022	04/20/2035
38172F-AG-3	GOCAP 34R B1R - CDO		C	4	1.C FE	7,100,550	97.5860	6,928,606	7,100,000	7,100,000	0	(189)	0	0	7.132	7.192	FMAN	77,358	273,430	10/21/2021	03/14/2031
38172F-AU-2	GOCAP 34RR BR2 - CDO		C	4	1.C FE	12,000,000	95.6630	11,479,560	12,000,000	12,000,000	0	0	0	0	6.332	6.379	FMAN	116,079	364,266	03/11/2021	03/14/2031
381738-AJ-2	GOCAP 61 B1 - CDO			4,5	1.C FE	5,000,000	95.3200	4,766,000	5,000,000	5,000,000	0	0	0	0	6.810	6.866	JAJO	64,317	86,488	05/31/2022	07/25/2035
381738-AL-7	GOCAP 61 B2 - CDO			4	1.C FE	10,000,000	88.1770	8,817,700	10,000,000	10,000,000	0	0	0	0	5.240	5.274	JAJO	96,067	177,578	05/31/2022	07/25/2035
381738-AQ-6	GOCAP 61 C2 - CDO			4	1.F FE	10,000,000	89.1480	8,914,800	10,000,000	10,000,000	0	0	0	0	6.540	6.593	JAJO	119,900	221,633	05/31/2022	07/25/2035
381743-AE-3	GOCAP 54 C - CDO		C	2	1.E FE	10,000,000	90.6220	9,062,200	10,000,000	10,000,000	0	0	0	0	7.182	7.244	FMAN	109,718	460,244	07/09/2021	08/05/2033
38174Y-AA-3	GOCAP 24MR AR - CDO		C	4	1.A FE	2,500,000	98.6900	2,467,250	2,500,000	2,500,000	0	0	0	0	6.132	6.175	FMAN	23,419	70,792	10/17/2017	11/05/2029
38174Y-AC-9	GOCAP 24MR BR - CDO		C	4	1.C FE	3,500,000	96.0000	3,360,000	3,500,000	3,500,000	0	0	0	0	6.532	6.582	FMAN	34,926	113,381	10/17/2017	11/05/2029
38175C-AA-0	GOCAP 21MR AR - CDO			4	1.A FE	14,986,200	98.3340	14,750,100	15,000,000	14,997,550	0	4,992	0	0	5.828	5.882	JAJO	165,139	389,550	01/07/2021	01/25/2031
38175C-AC-6	GOCAP 21MR BR - CDO			4	1.C FE	1,999,000	95.2180	1,904,360	2,000,000	1,999,702	0	446	0	0	6.158	6.211	JAJO	23,265	58,632	04/07/2021	01/25/2031
38175J-AA-5	GOCAP 17-R A1R - CDO			4	1.A FE	8,500,000	98.8760	8,404,460	8,500,000	8,500,000	0	0	0	0	6.008	6.051	JAJO	96,469	236,258	08/07/2017	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4	1.C FE	5,000,000	96.4500	4,822,500	5,000,000	5,000,000	0	0	0	0	6.508	6.559	JAJO	61,469	164,322	08/07/2017	10/25/2030
38175W-AC-2	GOCAP 31 A2R - CDO			4	1.A FE	3,000,000	96.5940	2,897,820	3,000,000	3,000,000	0	0	0	0	6.182	6.227	FMAN	28,332	86,479	08/10/2018	08/05/2030
38175W-AE-8	GOCAP 31 BR - CDO			4	1.C FE	8,000,400	96.5290	7,722,320	8,000,000	8,005,640	0	5,487	0	0	6.632	6.656	FMAN	81,053	267,311	01/21/2021	08/05/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4	1.A FE	1,004,500	97.6870	976,870	1,000,000	1,004,788	0	1,698	0	0	6.212	5.999	FMAN	9,490	29,132	01/25/2021	05/05/2032
38176Y-AA-1	GOCAP 46 A1A - CDO		C	4	1.A FE	4,506,250	98.1530	4,907,650	5,000,000	4,902,999	0	180,666	0	0	6.043	7.445	JAJO	61,265	144,163	03/30/2020	01/20/2032
38176Y-AC-7	GOCAP 46 A1B - CDO		C	4	1.A FE	5,500,000	92.6370	5,095,035	5,500,000	5,500,000	0	0	0	0	3.440	3.454	JAJO	37,314	189,200	12/06/2019	01/20/2032
38178D-AG-2	GCBSL 50BR CR - CDO		C	4,5	1.F FE	2,500,000	91.8111	2,295,276	2,500,000	2,500,000	0	0	0	0	6.313	6.344	JAJO	32,005	57,550	02/21/2022	04/20/2035
38217T-AA-3	GOODG 2020-1 A - ABS			4	1.A FE	9,212,567	82.3738	7,592,541	9,217,177	9,198,032	0	659	0	0	2.630	2.740	AO	51,176	251,022	07/24/2020	04/15/2055
38217T-AB-1	GOODG 2020-1 B - ABS			4	1.C FE	1,190,766	83.2662	991,980	1,191,336	1,185,994	0	17	0	0	3.230	3.409	AO	8,124	39,751	07/24/2020	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS			4	1.A FE	4,253,021	81.1686	3,569,698	4,397,882	4,274,135	0	29,482	0	0	2.660	3.386	AO	24,697	100,743	11/21/2022	10/16/2056

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
38218J-AA-4	GOODG 221 A - ABS			4	1.A FE	5,890,559	87.3859	5,172,996	5,919,717	5,895,662	0	5,103	0	0	3.840	4.034	AO	47,989	136,191	03/18/2022	10/15/2056
38237K-AA-8	GOOD 222 A - ABS			4	1.F FE	2,475,396	81.4157	2,042,452	2,508,670	2,476,576	0	1,179	0	0	4.000	4.273	MON	3,066	61,044	04/13/2022	04/20/2049
40169C-AE-6	GUGG 214 B - CDO		C	4	1.C FE	13,615,000	93.1060	12,676,382	13,615,000	13,615,000	0	0	0	0	6.329	5.083	JAJO	136,873	390,061	12/17/2021	01/17/2034
40438P-AF-9	HPEFS 202 D - ABS			4	1.B FE	6,499,140	98.9694	6,433,010	6,500,000	6,499,886	0	296	0	0	2.790	2.811	MON	5,541	181,350	06/23/2020	07/22/2030
40439H-AB-5	HINTT 20A B - ABS			4	1.F FE	2,598,947	91.6786	2,470,024	2,694,222	2,596,819	0	(1,381)	0	0	2.230	4.430	MON	3,672	34,597	11/21/2022	10/09/2039
40439H-AC-3	HINTT 20A C - ABS			4	2.B FE	1,817,037	91.7118	1,668,695	1,819,498	1,809,150	0	(5,209)	0	0	3.420	3.769	MON	3,803	48,314	11/21/2022	10/09/2039
42770Q-AA-0	HERO 2014-2 A - ABS			4	1.A FE	2,624,216	93.3852	2,452,298	2,626,004	2,623,690	0	925	0	0	3.990	4.006	MS	29,396	131,221	10/16/2014	09/21/2040
42770R-AA-8	HERO FDG TR 2014-1 - ABS			4	1.A FE	1,001,480	96.0112	961,542	1,001,489	1,001,452	0	0	0	0	4.750	4.748	MS	13,346	73,610	03/06/2014	09/20/2038
42771T-AA-3	HERO 2015-3 A - ABS			4	1.A FE	683,894	95.5349	691,986	724,328	683,508	0	(386)	0	0	4.280	6.735	MS	8,698	0	11/21/2022	09/20/2041
42806M-AF-6	HERTZ 2021-2 B - ABS			4	1.F FE	10,495,011	85.8021	9,009,222	10,500,000	10,496,376	0	913	0	0	2.120	2.139	MON	3,710	225,225	06/24/2021	12/27/2027
42806M-AW-9	HERTZ 223 C - ABS			4	2.B FE	1,482,892	97.4196	1,444,733	1,483,000	1,478,636	0	(4,257)	0	0	4.350	4.395	MON	1,075	47,858	03/25/2022	03/25/2025
43133A-AA-5	HITR 2018-1 A1 - CDO		C	4	1.B FE	17,510,173	89.5000	15,991,433	17,867,523	17,562,390	0	78,512	0	0	5.269	5.909	JAJO	214,427	428,113	08/13/2018	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4	1.C FE	8,917,365	92.0000	8,234,857	8,950,931	8,924,464	0	5,468	0	0	6.425	6.553	FMAN	63,898	276,414	04/16/2019	05/23/2039
43133T-AA-4	HITRR 2019-P12B A - CDO			4	1.E FE	9,779,734	89.0000	8,749,460	9,830,854	9,796,364	0	(21,505)	0	0	5.824	6.151	MJSD	150,140	242,858	05/17/2019	12/30/2033
43133Y-AA-3	HITR 4 A1A - CDO		C	4,5	1.A FE	2,175,414	97.0770	2,111,827	2,175,414	2,175,414	0	0	0	0	6.487	6.767	JAJO	26,658	33,741	06/03/2022	04/20/2042
43133Y-AB-1	HITR 4 A2 - CDO		C	4,5	1.C FE	6,750,000	96.8610	6,538,118	6,750,000	6,750,000	0	0	0	0	6.937	7.231	JAJO	88,453	114,567	06/09/2022	04/20/2042
43133Y-AE-5	HILDENE TRUPS SECURITIZATION 4 LIMITED -		C	4,5	1.A FE	9,668,508	93.3010	9,020,815	9,668,508	9,668,508	0	0	0	0	5.000	4.994	JAJO	91,314	153,085	06/03/2022	07/23/2042
43285H-AB-4	HGVT 2020-A B - RMBS			4	1.F FE	1,231,977	96.2117	1,185,327	1,231,999	1,231,926	0	(15)	0	0	4.220	4.257	MON	867	57,527	06/02/2020	02/25/2039
44040H-AA-0	HORZN 2019 A - ABS			4	2.B FE	3,967,227	78.6629	3,120,750	3,967,245	3,967,085	0	(64)	0	0	3.721	3.748	MON	6,561	147,621	06/21/2019	07/15/2039
44330G-AG-8	HLM 4-2014 BR - CDO			4	1.F FE	1,447,500	93.0451	1,395,676	1,500,000	1,491,275	0	20,796	0	0	6.224	3.487	JAJO	16,856	45,098	09/26/2019	01/28/2030
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	10,897,118	82.7373	9,020,887	10,903,046	10,897,733	0	31	0	0	2.300	2.317	MON	11,145	253,315	02/03/2021	02/16/2054
46247@-AB-0	Iowa Interstate Railroad Nts due 2035				1.D PL	12,000,000	82.8490	9,941,880	12,000,000	12,000,000	0	0	0	0	3.870	3.870	MN	60,630	464,400	05/14/2020	05/14/2035
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	4,434,588	87.5327	3,883,756	4,436,921	4,434,782	0	250	0	0	3.960	3.999	MON	7,809	184,553	10/02/2018	10/15/2075
46600C-AQ-3	IVYH XII AAR - CDO		C	4	1.C FE	13,500,000	91.9000	12,406,500	13,500,000	13,500,000	0	0	0	0	6.143	6.189	JAJO	168,153	402,927	06/09/2021	07/20/2033
46600C-AS-9	IVYH XII ABR - CDO		C	4	1.C FE	3,000,000	79.0560	2,371,680	3,000,000	3,000,000	0	0	0	0	3.030	3.041	JAJO	17,928	90,900	06/09/2021	07/20/2033
46600C-AU-4	IVYH XII BR - CDO		C	4	1.G FE	9,578,000	91.0790	8,723,547	9,578,000	9,578,000	0	0	0	0	7.143	7.205	JAJO	138,723	382,979	06/09/2021	07/20/2033
46602A-AY-8	IVYH VII CRR - CDO			4	1.G FE	10,000,000	89.3620	8,936,200	10,000,000	10,000,000	0	0	0	0	6.843	6.900	JAJO	138,752	358,018	10/08/2021	10/20/2033
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	5,000,000	87.1400	4,357,000	5,000,000	5,000,000	0	0	0	0	3.380	3.394	JAJO	31,922	107,972	02/14/2022	04/24/2034
46604E-AJ-1	IVYH IX-R BRR - CDO			4,5	1.C FE	10,250,000	92.0370	9,433,793	10,250,000	10,250,000	0	0	0	0	6.087	6.132	JAJO	119,594	231,779	02/14/2022	04/24/2034
466159-AA-8	HENDR 2010-2 A - RMBS			4	1.A FE	281,226	97.0704	267,553	275,627	277,153	0	(650)	0	0	4.070	3.687	MON	499	11,218	08/04/2011	01/15/2048
46616Q-AA-9	HENDR 2011-2 A - RMBS			2	1.A FE	3,023,878	93.8637	2,839,955	3,025,618	3,024,180	0	183	0	0	4.940	4.998	MON	6,643	159,354	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE	2,326,242	87.6217	2,028,509	2,315,075	2,326,641	0	(264)	0	0	4.210	4.166	MON	4,332	103,525	10/18/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	320,236	88.9138	277,061	311,606	320,162	0	69	0	0	3.840	3.514	MON	532	11,966	10/18/2017	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	1,051,571	89.4766	879,355	982,777	1,051,157	0	(1,635)	0	0	4.210	3.207	MON	1,839	41,405	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	2,682,498	89.5264	2,400,628	2,681,474	2,683,335	0	(76)	0	0	4.080	4.103	MON	4,862	109,541	06/06/2016	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS			2	1.A FE	3,404,285	84.7387	2,869,130	3,385,856	3,402,402	0	(1,998)	0	0	3.500	3.455	MON	5,267	124,067	10/04/2017	06/15/2077
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	687,403	86.6590	607,515	701,040	689,526	0	1,310	0	0	3.870	4.148	MON	1,206	28,292	03/08/2017	03/15/2058
46619X-AA-1	HENDR 2015-3 A - RMBS			2	1.A FE	6,272,832	86.1086	5,406,184	6,278,329	6,273,112	0	384	0	0	4.080	4.124	MON	11,385	265,148	11/20/2015	03/17/2070
46620J-AA-9	HENDR 171 A - RMBS			4	1.A FE	1,504,404	86.7856	1,306,613	1,505,565	1,504,589	0	117	0	0	3.990	4.032	MON	2,670	62,369	03/15/2017	08/16/2060
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	11,871,865	81.6912	11,116,817	13,608,339	11,894,272	0	22,672	0	0	3.967	7.262	MON	23,993	242,011	08/05/2022	04/15/2044
46655B-AA-4	J G WENTWORTH L LLC - ABS			4	1.F FE	14,640,169	78.1790	11,446,605	14,641,534	14,640,218	0	50	0	0	3.210	3.232	MON	20,889	455,922	02/04/2022	02/15/2079
46655X-AA-6	J G WENTWORTH L LLC, SERIES 2021-A2 - AB			4	1.F FE	39,987,153	100.0000	40,000,000	40,000,000	39,987,259	0	106	0	0	4.550	4.597	MON	75,833	740,327	11/07/2022	02/15/2070
48503T-AA-5	PLANNED INDUSTRIAL EXPANSION AUTH OF KAN				1.B	5,687,235	101.1200	5,750,932	5,687,235	5,706,830	0	(3,067)	0	0	5.242	5.125	MON	17,391	308,999	07/12/2010	12/10/2032
48661N-AG-3	RAD 6 C - CDO		C	4	1.F FE	5,000,000	97.0685	4,853,424	5,000,000	5,000,000	0	0	0	0	7.143	4.519	JAJO	72,418	199,927	11/19/2019	01/20/2033
50181Q-AG-3	LCOR ALEXANDRIA L.L.C.				2.B FE	3,269,352	100.2440	2,927,125	2,920,000	3,009,184	0	(63,589)	0	0	6.800	4.911	MJSD	8,825	247,006	02/26/2021	09/15/2024

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
50203Y-AB-1	REACH 221 B - ABS			4	1.G FE	3,919,343	95.5992	3,747,489	3,920,000	3,919,109	0	(234)	0	0	5.050	5.117	MON	8,248	121,525	04/26/2022	11/15/2029
50543L-AA-0	LAFL 2016 A1 - ABS		C	1	3.A FE	14,148,049	78.7540	12,741,332	16,178,648	14,212,969	0	(14,484)	0	0	4.300	7.059	MON	30,919	417,409	08/26/2022	01/15/2042
51507K-AA-4	LFT 2020-2 A - ABS			4	1.F FE	8,999,179	87.1028	7,839,254	9,000,000	8,999,483	0	143	0	0	2.320	2.333	MON	6,380	208,800	10/21/2020	04/21/2031
51507K-AB-2	LFT 2020-2 B - ABS			4	2.A FE	1,599,463	86.7613	1,388,182	1,600,000	1,599,624	0	76	0	0	3.540	3.572	MON	1,731	56,640	10/21/2020	04/21/2031
51889R-AC-3	LRK 2019-A BFX - ABS			4	1.B FE	1,678,914	92.0948	1,690,066	1,835,137	1,684,538	0	5,624	0	0	3.000	6.311	MON	918	9,176	11/21/2022	10/25/2048
52608J-AC-9	LFT 221 C - ABS			4	1.F FE	10,976,737	95.6346	10,500,678	10,980,000	10,976,935	0	198	0	0	6.600	6.697	MON	22,143	346,236	06/23/2022	07/20/2032
53948P-AA-6	LPSLT 2021-1 A - ABS		C	4	1.F FE	7,236,677	76.2096	5,503,018	7,220,899	7,237,107	0	(432)	0	0	2.290	2.255	MON	5,053	165,358	12/28/2020	01/21/2048
543190-AA-0	LTRAN III A1 - RMBS			4	1.F FE	1,606,452	96.3756	1,599,698	1,659,857	1,606,992	0	(3,051)	0	0	2.980	3.471	MON	2,198	20,271	11/21/2022	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	26,652,931	92.6269	25,215,224	27,222,356	26,646,465	0	(25,053)	336,944	0	4.060	4.404	MON	49,121	1,107,238	06/25/2019	01/17/2045
55280H-BA-4	MCFCL 4RR CRR - CDO			4	1.F FE	5,225,000	89.6020	4,681,705	5,225,000	5,225,000	0	0	0	0	6.893	6.950	JAJO	73,028	190,698	09/28/2021	10/20/2033
55280H-BE-6	MCFCL 4RR ERR - CDO			4	3.A FE	4,840,443	85.0990	4,382,599	5,150,000	4,906,300	0	55,234	0	0	12.893	14.623	JAJO	134,638	490,952	09/28/2021	10/20/2033
55280Q-AY-3	MCFCL V CRR - CDO			4	1.F FE	12,800,000	91.1170	11,662,976	12,800,000	12,800,000	0	0	0	0	6.943	7.001	JAJO	180,198	485,857	03/10/2021	04/20/2033
55281F-AN-0	MCFCL VII AR - CDO			4	1.A FE	9,500,000	96.1000	9,129,500	9,500,000	9,500,000	0	0	0	0	5.863	5.904	JAJO	112,936	256,572	05/26/2021	07/20/2033
55281F-AP-5	MCFCL VII BR - CDO			4	1.C FE	10,250,000	92.2460	9,455,215	10,250,000	10,250,000	0	0	0	0	6.143	6.188	JAJO	127,672	305,926	05/26/2021	07/20/2033
55281F-AQ-3	MCFCL VII CR - CDO			4	1.F FE	15,000,000	91.4450	13,716,750	15,000,000	15,000,000	0	0	0	0	7.143	7.204	JAJO	217,253	599,780	05/26/2021	07/20/2033
55283L-AA-3	MAPSL 191 A - ABS		C	2	2.C	10,624,808	87.7461	9,323,005	10,624,978	10,624,100	0	(144)	0	0	4.458	4.500	MON	21,052	473,662	02/20/2019	03/15/2044
55400E-AB-5	MVWOT 201 B - RMBS			4	1.F FE	1,642,017	91.9503	1,510,048	1,642,244	1,642,028	0	16	0	0	2.730	2.752	MON	1,370	44,833	07/13/2020	10/20/2037
55400E-AC-3	MVWOT 201 C - RMBS			4	2.B FE	1,633,557	93.5926	1,500,853	1,603,603	1,631,514	0	(3,997)	0	0	4.210	3.261	MON	2,063	69,565	12/10/2020	10/20/2037
55401*-AA-7	MCF DIRECT LENDI 07/17/33 - ABS			4	1.G FE	98,000,000	97.1210	95,178,580	98,000,000	97,996,317	0	(3,683)	0	0	5.829	5.817	JAJO	1,205,984	2,847,937	05/24/2022	07/17/2033
55401*-AB-5	MCF DIRECT LENDI 07/17/33 - ABS			4	3.C FE	24,500,000	94.7530	23,214,485	24,500,000	24,488,039	0	(11,961)	0	0	9.329	9.367	JAJO	482,524	1,425,047	05/24/2022	07/17/2033
55819P-BA-6	MDPK 36R C2R - CDO		C	4,5	1.F FE	2,500,000	94.2934	2,357,336	2,500,000	2,500,000	0	0	0	0	6.764	6.784	JAJO	35,697	64,032	02/24/2022	04/15/2035
55953M-AU-6	MAGNE 15R CR - CDO		C	4	1.F FE	952,500	93.6380	936,380	1,000,000	985,956	0	15,095	0	0	6.158	3.594	JAJO	11,633	29,316	10/31/2019	07/25/2031
56564R-AA-8	MAPSL 2018-1 A - ABS		C	2	2.A FE	285,399	89.2585	267,447	299,632	287,269	0	1,869	0	0	4.212	6.331	MON	561	8,414	04/26/2022	05/15/2043
56577J-AC-7	MRNON 212R BR - CDO		C	4	1.C FE	18,900,000	92.6170	17,504,613	18,900,000	18,900,000	0	0	0	0	6.129	6.175	JAJO	244,553	586,035	06/02/2021	07/15/2033
56577J-AE-3	MRNON 212R CR - CDO		C	4	1.F FE	15,000,000	91.6660	13,749,900	15,000,000	15,000,000	0	0	0	0	7.179	7.242	JAJO	227,339	625,670	05/28/2021	07/15/2033
56577N-AE-4	MRNON 2021-3 B - CDO		C	4	1.C FE	1,500,000	91.9240	1,378,860	1,500,000	1,500,000	0	0	0	0	5.979	6.023	JAJO	18,934	39,781	11/15/2021	01/17/2034
56577N-AG-9	MRNON 2021-3 C - CDO		C	4	1.F FE	7,850,000	89.7480	7,045,218	7,850,000	7,850,000	0	0	0	0	6.779	6.835	JAJO	112,345	262,787	11/15/2021	01/17/2034
57109N-AA-7	MFT 223 A - ABS			4	1.A FE	8,349,118	99.2050	8,283,357	8,349,737	8,349,218	0	100	0	0	5.180	5.234	MON	19,223	103,323	09/12/2022	11/15/2032
59010R-AA-2	MRLN 2016-1 A - ABS		D	4	3.A FE	3,286,193	76.5030	2,591,791	3,387,827	3,362,338	0	21,808	0	0	4.500	5.627	MON	6,776	153,151	03/16/2020	12/15/2032
610337-AQ-0	MCMML 2016-1 BR - CDO			4	1.A FE	515,442	99.9380	515,123	515,442	515,442	0	0	0	0	5.975	6.187	JAJO	5,902	14,363	06/26/2018	07/24/2028
61033C-AG-1	MCMML 7 C - CDO			4	1.E FE	8,442,375	94.9110	8,067,435	8,500,000	8,512,710	0	33,353	0	0	7.665	7.665	FMAN	72,390	369,353	01/05/2022	11/22/2030
61033R-AC-7	MCMML 171 B - CDO			4	1.A FE	10,000,000	97.7830	9,778,300	10,000,000	10,000,000	0	0	0	0	6.275	6.321	JAJO	120,263	309,232	09/22/2017	04/23/2029
61033R-AE-3	MCMML 171 C - CDO			4	1.B FE	10,000,000	96.3700	9,637,000	10,000,000	10,000,000	0	0	0	0	7.025	7.084	JAJO	134,638	385,690	09/22/2017	04/23/2029
61033R-AJ-2	MCMML 171R AR - CDO			4	1.A FE	4,703,586	98.8560	4,649,777	4,703,586	4,703,586	0	0	0	0	5.625	5.786	JAJO	50,707	122,922	04/23/2021	04/23/2029
61033W-AJ-1	MCMML 9 C1 - CDO		C	4	1.F FE	19,944,419	97.3090	20,191,618	20,750,000	20,736,929	0	265,674	0	0	8.325	8.428	JAJO	331,075	1,075,302	07/17/2020	10/22/2031
61033W-AL-6	MCMML 9 C2 - CDO		C	4	1.F FE	4,957,350	89.0270	4,451,350	5,000,000	4,975,669	0	(21,682)	0	0	5.583	5.761	JAJO	53,504	279,150	11/07/2019	10/22/2031
61034H-AA-2	MCMML VI A - CDO		C	4	1.A FE	3,633,390	98.2410	3,605,535	3,670,091	3,672,661	0	9,312	0	0	5.529	5.492	JAJO	42,840	91,350	04/04/2019	04/15/2030
61034H-AE-4	MCMML VI C - CDO		C	4	1.E FE	5,439,500	93.2570	5,129,135	5,500,000	5,462,980	0	15,672	0	0	6.329	6.640	JAJO	73,488	181,753	05/14/2021	04/15/2030
61034J-AA-8	MCMML 13 A1 - CDO			4,5	1.A FE	5,000,000	94.1890	4,709,450	5,000,000	5,000,000	0	0	0	0	6.039	6.083	FMAN	31,033	116,311	02/09/2022	02/24/2034
61034J-AC-4	MCMML 13 A2 - CDO			4	1.A FE	9,000,000	82.4920	7,424,280	9,000,000	9,000,000	0	0	0	0	3.270	3.283	FMAN	30,248	201,105	02/09/2022	02/24/2034
61034N-AC-5	MCMML 11 A2 - CDO		C	4	1.A FE	4,000,000	85.3010	3,412,040	4,000,000	4,000,000	0	0	0	0	2.710	2.719	FMAN	12,346	108,400	04/06/2021	05/20/2033
61034N-AG-6	MCMML 11 B2 - CDO		C	4	1.C FE	13,750,000	78.2530	10,759,788	13,750,000	13,750,000	0	0	0	0	3.160	3.172	FMAN	49,485	434,500	04/06/2021	05/20/2033
61034N-AJ-0	MCMML 11 C - CDO		C	4	1.F FE	11,000,000	87.7810	9,655,910	11,000,000	11,000,000	0	0	0	0	7.525	7.594	FMAN	94,277	459,643	04/06/2021	05/20/2033
61034R-AL-6	MCMML 8R BR - CDO			4	1.C FE	2,000,000	88.6520	1,773,040	2,000,000	2,000,000	0	0	0	0	6.565	6.617	FMAN	14,589	64,601	10/29/2021	11/22/2033
61034R-AN-2	MCMML 8R CR - CDO			4	1.F FE	4,000,000	89.2830	3,571,320	4,000,000	4,000,000	0	0	0	0	7.265	7.329	FMAN	32,288	157,591	10/29/2021	11/22/2033

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
61034R-AQ-5	MCMML 8R DR - CDO			4	2.C FE	4,700,000	82.0940	3,858,418	4,700,000	4,700,000	0	0	0	0	8.465	8.551	FMAN	44,205	242,353	10/29/2021	11/22/2033
61034V-AL-7	MCMML XII C - CDO		C	4	1.F FE	14,250,000	86.7420	12,360,735	14,250,000	14,250,000	0	0	0	0	7.403	7.469	MJSD	52,744	700,124	08/18/2021	09/15/2033
61034V-AN-3	MCMML XII D - CDO			4	2.C FE	10,000,000	78.6240	7,862,400	10,000,000	10,000,000	0	0	0	0	8.603	8.693	MJSD	43,014	643,315	08/18/2021	09/15/2033
61034Y-AA-5	MCMML XII E - CDO		C	4	3.C FE	7,680,000	73.8510	5,908,080	8,000,000	7,775,465	0	50,330	0	0	12.603	13.662	MJSD	50,411	919,985	08/18/2021	09/15/2033
61035C-AC-8	MCMML 14 B1 - CDO			4,5	1.C FE	15,000,000	97.3720	14,605,800	15,000,000	15,000,000	0	0	0	0	6.547	7.161	JAJO	163,672	0	09/27/2022	10/24/2034
61035C-AE-4	MCMML 14 B2 - CDO			4	1.C FE	7,000,000	98.3470	6,884,290	7,000,000	7,000,000	0	0	0	0	7.340	7.397	JAJO	84,206	0	09/27/2022	10/24/2034
61035C-AG-9	MCMML 14 C - CDO			4,5	1.F FE	13,000,000	99.3090	12,910,170	13,000,000	13,000,000	0	0	0	0	7.897	8.534	JAJO	171,099	0	09/27/2022	10/24/2034
62890M-AC-8	NMEF 2022-B B - ABS			4	1.F FE	6,459,882	100.6189	6,499,978	6,460,000	6,459,891	0	10	0	0	7.120	7.227	MON	20,442	79,214	10/07/2022	06/15/2029
62890M-AD-6	NMEF 2022-B C - ABS			4	2.B FE	4,319,049	100.6348	4,347,425	4,320,000	4,319,090	0	41	0	0	8.540	8.699	MON	16,397	63,538	10/07/2022	05/16/2029
62919T-AC-0	NMEF 2021-A B - ABS			4	1.B FE	1,999,583	95.9224	1,918,448	2,000,000	1,999,816	0	131	0	0	1.850	1.864	MON	1,644	37,000	03/10/2021	12/15/2027
62919T-AD-8	NMEF 2021-A C - ABS			4	1.E FE	2,469,002	94.5020	2,362,550	2,500,000	2,477,307	0	8,261	0	0	2.580	3.077	MON	2,867	61,275	03/30/2022	12/15/2027
62946A-AB-0	NPRL 161 A2 - ABS			4	2.A FE	22,000,000	94.8590	20,868,984	22,000,000	22,000,000	0	0	0	0	5.438	5.500	MON	36,555	1,196,360	04/25/2016	04/30/2046
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	2,894,104	90.3257	2,601,380	2,880,000	2,892,754	0	405	0	0	4.219	4.211	MON	3,713	121,507	01/14/2021	10/21/2047
62955M-AB-2	NRZ FHT EXCESS LLC - ABS			4	2.C FE	3,925,390	87.3385	3,477,928	3,982,124	3,927,065	0	1,675	0	0	3.104	3.691	MON	2,060	114,707	09/13/2022	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	2,812,509	88.6197	2,725,837	3,075,882	2,823,629	0	11,120	0	0	3.228	7.013	MON	1,655	33,096	09/01/2022	05/25/2026
63935B-AB-9	NAVSL 20H B - ABS			4	1.C FE	6,498,398	78.1327	5,078,624	6,500,000	6,498,907	0	116	0	0	2.780	2.800	MON	8,031	180,700	11/03/2020	01/15/2069
63935C-AC-5	NAVSL 2019-F B - ABS			4	1.B FE	9,998,015	81.2420	8,124,195	10,000,000	9,998,903	0	(1)	0	0	3.120	3.144	MON	13,867	312,000	10/17/2019	08/15/2068
63940Q-AC-7	NAVSL 18B A2B - ABS			4	1.A FE	1,310,814	99.0539	1,298,920	1,311,326	1,311,488	0	739	0	0	5.038	5.080	MON	3,120	34,934	01/29/2020	12/15/2059
63941B-AC-9	NAVSL 2019-A A2B - ABS			4	1.A FE	1,516,226	98.4016	1,491,990	1,516,226	1,516,226	0	0	0	0	5.218	5.275	MON	3,736	51,401	02/11/2019	01/15/2043
63941C-AC-7	NAVSL 2019-D A2B - ABS			4	1.A FE	7,525,375	97.3401	7,386,293	7,588,130	7,551,390	0	8,852	0	0	5.368	5.628	MON	19,235	197,493	06/19/2019	12/15/2059
63941H-AB-8	NAVSL 2020-D B - ABS			4	1.B FE	8,796,637	81.4365	7,166,413	8,800,000	8,797,800	0	65	0	0	3.330	3.359	MON	13,024	293,040	06/02/2020	05/15/2069
63941M-AD-3	NAVSL 2019-E B - ABS			4	1.B FE	9,199,996	86.6425	7,971,111	9,200,000	9,200,016	0	(1)	0	0	3.390	3.414	MON	13,861	311,880	07/23/2019	05/15/2068
63941U-AB-9	NAVSL 2020-G B - ABS			4	1.C FE	8,197,803	75.2983	6,174,459	8,200,000	8,198,590	0	156	0	0	2.500	2.517	MON	9,111	205,000	09/01/2020	09/16/2069
63941X-AB-3	NAVSL 2020-F B - ABS			4	1.C FE	7,745,439	80.2051	6,215,892	7,750,000	7,748,370	0	329	0	0	2.690	2.710	MON	9,266	208,475	07/20/2020	07/15/2069
63942B-AB-0	NAVSL 2021-A B - ABS			4	1.C FE	2,402,146	70.7328	1,697,587	2,400,000	2,401,627	0	(109)	0	0	2.240	2.237	MON	2,389	53,760	01/20/2021	05/15/2069
63942J-AB-3	NAVSL 21C B - ABS			4	1.C FE	3,324,563	74.2809	2,469,841	3,325,000	3,324,661	0	54	0	0	2.300	2.313	MON	3,399	76,475	05/18/2021	10/15/2069
63942M-AB-6	NAVSL 2022-A B - ABS			4	1.C FE	10,999,393	71.3991	7,853,898	11,000,000	10,999,526	0	133	0	0	3.030	3.050	MON	14,813	282,379	02/01/2022	07/15/2070
64131Q-AE-0	NEUB 26 C - CDO		C	4	1.F FE	1,347,500	93.4397	1,308,156	1,400,000	1,388,892	0	19,700	0	0	5.944	3.419	JAJO	17,336	39,622	09/13/2019	10/18/2030
65246Q-AA-7	NEWREZ LLC - ABS			4	2.C FE	12,693,984	88.1060	11,817,904	13,413,282	12,712,875	0	18,898	0	0	3.474	5.632	MON	7,766	319,019	09/27/2022	11/25/2026
668468-AG-6	WOODS 25 D - CDO		C	4	2.C FE	1,000,000	93.6512	936,512	1,000,000	1,000,000	0	0	0	0	7.993	5.486	JAJO	16,207	57,535	06/24/2021	07/20/2034
67115W-AJ-9	OAKC 1 C - CDO		C	4	1.F FE	1,211,750	94.6000	1,182,500	1,250,000	1,247,069	0	17,222	0	0	6.343	3.725	JAJO	16,077	39,843	10/29/2019	10/21/2030
67181D-AM-3	OAKIG 212 A4 - ABS			4	1.F FE	3,999,747	83.7170	3,348,678	4,000,000	3,999,779	0	34	0	0	3.240	3.263	MON	3,960	129,600	11/19/2021	11/20/2051
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	2,374,406	87.3954	2,075,444	2,374,774	2,374,538	0	70	0	0	1.480	1.488	MON	1,074	35,147	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	8,559,466	82.9720	7,487,512	9,024,143	8,567,294	0	7,737	0	0	1.930	3.003	MON	5,322	123,749	11/21/2022	01/20/2051
67571E-AC-1	OCTL 221 B - ABS			4	1.D FE	5,998,654	96.2897	5,777,384	6,000,000	5,969,569	0	(29,085)	0	0	4.900	5.171	MON	8,983	183,750	04/29/2022	05/22/2028
67578X-AB-4	OCTL 2022-2 B - ABS			4	1.D FE	7,998,606	98.0830	7,846,637	8,000,000	7,998,811	0	206	0	0	5.850	5.928	MON	14,300	167,700	08/05/2022	07/20/2028
67578X-AC-2	OCTL 2022-2 C - ABS			4	1.F FE	3,499,126	98.0359	3,431,256	3,500,000	3,499,231	0	105	0	0	6.290	6.381	MON	6,727	78,887	08/05/2022	07/20/2028
68268V-AC-9	OMFIT 222 C - ABS			4	1.F FE	14,610,055	96.6900	14,503,497	15,000,000	14,625,217	0	15,162	0	0	5.630	6.563	MON	39,879	146,615	11/21/2022	10/14/2034
682696-AB-5	OMFIT 2020-2 B - ABS			4	1.C FE	16,936,611	84.7947	16,662,166	19,650,000	17,192,166	0	255,555	0	0	2.210	5.586	MON	20,507	217,133	06/28/2022	09/14/2035
682696-AC-3	OMFIT 2020-2 C - ABS			4	1.E FE	1,999,152	83.5354	1,670,709	2,000,000	1,999,422	0	117	0	0	2.760	2.783	MON	2,607	55,200	08/13/2020	09/14/2035
68269B-AB-4	OMFIT 2019-2 B - ABS			4	1.C FE	9,548,737	86.5698	7,925,468	9,155,000	9,438,773	0	(33,153)	0	0	3.410	2.800	MON	14,742	312,186	09/25/2020	10/14/2036
68284#-AA-8	135 SOMERSET MEWS URBAN RENEW LLC SEC PR				1.D	2,331,686	85.8100	2,657,667	3,097,153	2,894,479	0	125,542	0	0	0.000	2.537	AO	0	0	04/07/2015	03/01/2026
691200-AD-1	OR IV A2R - CDO		C	2	1.C FE	6,500,000	92.4730	6,010,745	6,500,000	6,500,000	0	0	0	0	4.884	4.913	FMAN	36,155	209,171	06/15/2021	08/20/2033
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	11,546,000	90.7230	10,433,145	11,500,000	11,524,217	0	9,833	0	0	2.750	2.637	JAJO	62,372	316,250	04/27/2021	04/20/2032
69120W-AC-3	OR VI BF - CDO		C	4	1.C FE	7,000,000	84.6420	5,924,940	7,000,000	7,000,000	0	0	0	0	2.830	2.840	MJSD	6,053	198,100	04/01/2021	06/21/2032

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
69121B-AE-4	OR 7 B1 - CDO			4,5	1.C FE	3,000,000	96.5020	2,895,060	3,000,000	3,000,000	0	0	0	0	5.092	7.066	JAJO	67,469	0	06/24/2022	07/20/2033
69121B-AG-9	OR 7 B2 - CDO			4	1.C FE	10,150,000	92.8950	9,428,843	10,150,000	10,150,000	0	0	0	0	5.710	5.749	JAJO	249,535	0	06/24/2022	07/20/2033
69121C-AA-0	OR 8 AT - CDO			4,5	1.A FE	5,000,000	98.6860	4,934,300	5,000,000	5,000,000	0	0	0	0	6.488	6.532	FMAN	64,877	0	09/21/2022	11/20/2034
69121C-AB-8	OR 8 AF - ABS			4	1.A FE	5,000,000	97.8390	4,891,950	5,000,000	5,000,000	0	0	0	0	6.020	6.063	FMAN	58,528	0	09/21/2022	11/20/2034
69121C-AC-6	OR 8 B - CDO			4,5	1.C FE	5,000,000	99.2670	4,963,350	5,000,000	5,000,000	0	0	0	0	7.488	7.548	FMAN	74,877	0	09/21/2022	11/20/2034
69122D-AC-3	OR I B - CDO		C	4	1.C FE	5,994,500	97.4870	5,849,220	6,000,000	6,000,000	0	0	0	0	7.375	7.440	FMAN	50,399	241,614	04/13/2021	05/20/2031
69702Q-AA-6	PSTAT 225 A1 - CDO		C	2,5	1.A FE	13,860,000	99.1120	13,875,680	14,000,000	13,869,417	0	9,417	0	0	4.944	5.613	JAJO	246,078	0	07/19/2022	01/15/2031
704100-AD-8	PWNE 2021-1 C - ABS			4	1.F FE	4,556,250	88.6420	4,432,101	5,000,000	4,638,416	0	82,166	0	0	2.300	5.357	MON	5,111	76,667	05/09/2022	07/15/2027
704100-AE-6	PWNE 2021-1 D - ABS			4	2.B FE	2,699,579	88.0544	2,377,470	2,700,000	2,699,700	0	102	0	0	2.750	2.770	MON	3,300	74,250	10/15/2021	07/15/2027
704102-AC-6	PWNE 191 B - ABS			4	1.A FE	3,334,381	99.6734	3,324,531	3,335,424	3,335,339	0	278	0	0	2.520	2.522	MON	3,736	84,053	10/04/2019	10/15/2024
70410L-AD-2	PWNE 201 D - ABS			4	1.E FE	4,108,846	95.8571	3,939,725	4,110,000	4,109,487	0	292	0	0	3.130	3.158	MON	5,717	128,643	09/25/2020	02/17/2026
70469H-AA-7	PEAKS 2009-1 SR - ABS			4	6. *	0	0.0000	0	1,006,921	0	0	0	0	0	5.611	0.000	MON	0	0	05/07/2010	01/27/2020
70806E-AG-3	PNTPK 4 C - CDO			4,5	1.F FE	2,500,000	90.2313	2,255,783	2,500,000	2,500,000	0	0	0	0	6.760	6.908	JAJO	35,678	66,367	02/10/2022	04/15/2034
73557*-AA-2	PORT WASHINGTON GENERATING STATION LLC S				1.F	10,707,843	97.1610	10,949,013	11,268,938	11,035,766	0	57,993	0	0	4.910	5.501	MON	24,591	577,541	03/16/2009	07/15/2030
74041N-AA-3	PRETSL XII A1 - CDO		C	4	1.A FE	81,500	98.0000	81,087	82,741	81,480	0	(20)	0	0	5.438	6.853	MJSD	62	894	11/21/2022	12/24/2033
74113R-AJ-8	PART 221 C - ABS			4	1.F FE	3,980,018	100.3968	4,015,872	4,000,000	3,981,415	0	1,398	0	0	7.090	7.415	MON	12,604	43,328	10/14/2022	08/15/2028
74113R-AL-3	PART 221 D - ABS			4	2.B FE	1,985,327	99.7030	1,994,060	2,000,000	1,986,098	0	770	0	0	8.080	8.482	MON	7,182	24,689	10/14/2022	08/15/2028
74331U-AJ-7	PROG 22SFR3 E1 - RMBS			4	2.A FE	5,824,394	88.2626	5,295,755	6,000,000	5,844,261	0	19,867	0	0	5.200	5.895	MON	26,000	191,533	04/05/2022	04/17/2039
74332V-AJ-4	PROG 22SFR2 E1 - RMBS			4	2.A FE	4,846,815	85.6025	4,268,142	4,986,000	4,864,359	0	17,544	0	0	4.550	5.187	MON	7,562	155,653	03/14/2022	03/18/2039
74332X-AE-1	PROG 22SFR4 C - RMBS			4	1.G FE	2,999,864	89.2184	2,676,552	3,000,000	2,998,980	0	(884)	0	0	4.888	4.904	MON	12,220	84,318	04/20/2022	05/17/2041
74332X-AG-6	PROG 22SFR4 D - RMBS			4	2.C FE	7,981,201	89.5491	7,163,929	8,000,000	7,979,976	0	(1,225)	0	0	5.588	5.654	MON	37,253	257,048	04/20/2022	05/17/2041
74333C-AC-0	PROG 22SFR7 B - RMBS			4	1.D FE	2,972,567	96.5462	2,896,387	3,000,000	2,967,340	0	(5,226)	0	0	5.500	5.831	MON	13,750	28,417	09/14/2022	10/25/2039
74333C-AE-6	PROG 22SFR7 C - RMBS			4	1.G FE	2,437,004	95.0575	2,376,437	2,500,000	2,445,980	0	8,976	0	0	5.500	6.097	MON	4,965	23,681	09/14/2022	10/25/2039
74333L-AE-6	PROG 2020-SFR2 C - RMBS			4	1.D FE	912,256	91.7290	917,290	1,000,000	915,693	0	3,437	0	0	3.077	6.840	MON	2,564	2,564	11/21/2022	06/18/2037
74333L-AG-1	PROG 2020-SFR2 D - RMBS			4	1.E FE	923,027	92.7585	927,586	1,000,000	926,012	0	2,985	0	0	3.874	7.188	MON	3,228	3,228	11/21/2022	06/18/2037
74333P-AL-1	PROG 2021-SFR7 E2 - RMBS			4	2.C FE	4,799,729	76.7235	3,682,728	4,800,000	4,798,736	0	(709)	0	0	2.640	2.637	MON	10,560	126,720	07/22/2021	08/17/2040
74333Q-AJ-4	PROG 21SFR9 E1 - RMBS			4	2.B FE	7,999,888	77.8070	6,224,556	8,000,000	7,990,960	0	1,018	0	0	2.811	2.849	MON	18,740	224,880	10/14/2021	11/20/2040
74333Q-AL-9	PROG 21SFR9 E2 - RMBS			4	2.C FE	1,999,956	78.1397	1,562,795	2,000,000	1,997,566	0	273	0	0	3.010	3.052	MON	5,017	60,200	10/14/2021	11/20/2040
74333W-AC-6	PROG 2021-SFR10 B - RMBS			4	1.D FE	14,999,590	82.3044	12,345,659	15,000,000	14,996,145	0	(2,653)	0	0	2.722	2.720	MON	34,025	400,361	11/19/2021	12/19/2040
74333W-AJ-1	PROG 2021-SFR10 E1 - RMBS			4	2.A FE	15,995,682	80.2560	12,837,985	15,996,286	15,992,110	0	(2,463)	0	0	3.567	3.567	MON	47,549	559,493	11/19/2021	12/19/2040
74333X-AC-4	PROG 21SR11 B - RMBS			4	1.D FE	5,999,869	82.8238	4,969,428	6,000,000	5,993,584	0	(7,146)	0	0	2.732	2.767	MON	13,660	151,171	12/15/2021	01/18/2041
74333Y-AC-2	PROG 22SFR1 B - RMBS			4	1.D FE	5,499,676	83.6329	4,599,807	5,500,000	5,506,412	0	6,736	0	0	3.107	3.106	MON	6,646	138,607	01/27/2022	02/18/2041
75888M-AJ-9	REG14 XIV C - CDO			4	1.F FE	1,471,500	94.8615	1,422,922	1,500,000	1,508,923	0	19,048	0	0	6.608	3.733	JAJO	18,724	50,818	10/23/2019	10/27/2031
76676C-AA-4	RIN 2 A - CDO		C	4	1.A FE	30,000,000	99.0510	29,715,300	30,000,000	30,000,000	0	0	0	0	6.385	6.433	MJSD	106,419	951,138	07/24/2019	09/10/2030
76676C-AC-0	RIN 2 B - CDO		C	4	1.D FE	13,950,000	97.5290	13,605,296	13,950,000	13,950,000	0	0	0	0	6.735	6.788	MJSD	52,197	492,053	02/13/2020	09/10/2030
76679A-AC-1	RIN 4 B - CDO		C	4	1.D FE	24,000,000	93.9150	22,539,600	24,000,000	24,000,000	0	0	0	0	5.943	5.985	JAJO	289,205	667,648	03/19/2021	04/20/2033
783897-AE-1	SCFET 2021-1 C - ABS			4	1.E FE	1,849,398	88.0524	1,628,970	1,850,000	1,849,625	0	123	0	0	1.540	1.552	MON	871	28,490	02/10/2021	02/20/2030
783897-AF-8	SCFET 2021-1 D - ABS			4	2.A FE	2,749,576	87.9548	2,418,757	2,750,000	2,749,719	0	77	0	0	1.930	1.941	MON	1,622	53,075	02/10/2021	09/20/2030
784033-AE-2	SCFET 2022-1 B - ABS			4	1.C FE	2,249,266	92.4372	2,079,837	2,250,000	2,249,405	0	139	0	0	3.220	3.250	MON	2,214	59,570	02/15/2022	10/21/2030
784034-AC-4	SCFET 2019-2 B - ABS			4	1.C FE	5,249,362	96.3145	5,056,513	5,250,000	5,249,830	0	153	0	0	2.760	2.779	MON	4,428	144,900	10/22/2019	08/20/2026
784054-AD-0	SCFET 201 B - ABS			4	1.B FE	5,998,057	93.9617	5,637,703	6,000,000	5,998,889	0	499	0	0	2.020	2.037	MON	3,703	121,200	08/11/2020	03/20/2028
784054-AE-8	SCFET 201 C - ABS			4	1.E FE	4,599,633	92.3690	4,248,973	4,600,000	4,599,820	0	79	0	0	2.600	2.616	MON	3,654	119,600	08/11/2020	08/21/2028
78471H-AB-4	SOFI 2019-A A2X - ABS			4	1.A FE	1,825,482	96.6572	1,764,687	1,825,717	1,825,540	0	(48)	0	0	3.690	3.722	MON	2,994	67,369	01/18/2019	06/15/2048
78486A-AA-4	STWD 21SIF1 A - CDO			4	1.A FE	14,000,000	98.8310	13,836,340	14,000,000	14,000,000	0	0	0	0	5.579	5.617	JAJO	164,895	355,603	02/23/2021	04/15/2032
78486A-AC-0	STWD 21SIF1 B - CDO			4	1.D FE	18,998,122	97.5200	18,528,800	19,000,000	18,999,589	0	1,186	0	0	5.979	6.024	JAJO	239,830	560,081	08/12/2021	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
78486A-AE-6	STWD 21SIF1 C - CDO			4	1.G FE	4,965,613	96.0340	4,801,700	5,000,000	4,983,205	0	13,231	0	0	6.429	6.680	JAJO	67,863	170,327	08/13/2021	04/15/2032
78490D-AB-0	SOFI 2018-C A2F - ABS			4	1.A FE	983,433	96.5884	958,343	992,192	985,803	0	(2,133)	0	0	3.590	4.003	MON	594	35,620	03/27/2020	01/25/2048
80282Y-AG-1	SCART 2021-A D - ABS			4	1.F FE	749,726	90.3979	677,984	750,000	749,848	0	63	0	0	1.584	1.584	MON	523	11,775	01/12/2021	01/15/2027
80282Y-AH-9	SCART 2021-A E - ABS			4	2.B FE	1,725,700	90.1129	1,576,975	1,750,000	1,726,844	0	1,029	0	0	3.312	3.835	MON	2,551	49,883	11/21/2022	03/15/2027
802830-AX-7	SCART 2020-B E - ABS			4	1.F FE	1,299,844	95.8954	1,246,641	1,300,000	1,299,871	0	12	0	0	4.130	4.167	MON	2,386	53,690	08/18/2020	01/15/2027
80286J-AC-9	SREV 19A C - ABS			4	1.F FE	4,508,664	92.8855	4,162,198	4,481,000	4,495,882	0	(7,709)	0	0	3.000	2.835	MON	2,241	134,430	02/17/2021	01/26/2032
826525-AB-3	SRFC 202 B - RMBS			4	1.F FE	1,867,888	93.1058	1,739,572	1,868,382	1,867,271	0	127	0	0	2.320	2.371	MON	1,324	43,346	08/03/2020	07/20/2037
826525-AC-1	SRFC 202 C - RMBS			4	2.B FE	2,907,719	94.3251	2,749,271	2,914,676	2,907,853	0	313	0	0	3.510	3.699	MON	3,126	109,538	11/21/2022	07/20/2037
826525-AD-9	SRFC 202 D - RMBS			4	3.B FE	1,434,351	95.6498	1,370,112	1,432,426	1,434,351	0	173	0	0	6.590	6.581	MON	2,884	103,363	08/03/2020	07/20/2037
82652Q-AC-5	SRFC 211 C - RMBS			4	2.B FE	2,660,317	91.4365	2,432,821	2,660,669	2,660,306	0	(25)	0	0	1.790	1.804	MON	1,455	47,626	03/09/2021	11/20/2037
82652Q-AD-3	SRFC 211 D - RMBS			4	3.B FE	2,162,352	90.8422	1,964,907	2,162,990	2,162,340	0	(38)	0	0	3.170	3.208	MON	2,095	68,567	03/09/2021	11/20/2037
83084R-AA-3	SKYAIR-1-A - ABS			4	1.F PL	10,774,048	84.6950	9,125,080	10,774,048	10,774,048	0	0	0	0	3.229	3.251	MON	20,294	349,166	02/03/2021	05/10/2038
83084U-AA-6	SKYLAI 1 B - ABS			4	2.B PL	4,539,222	84.9840	3,857,612	4,539,222	4,539,222	0	0	0	0	4.704	4.750	MON	11,380	213,940	02/03/2021	05/10/2038
83390U-AC-1	SOFI 2020-C BFX - ABS			4	1.C FE	2,997,846	75.2276	2,256,830	3,000,000	2,998,518	0	11	0	0	3.360	3.394	MON	4,480	100,800	05/14/2020	02/15/2046
83401C-AC-8	SOFI 2019-C B - ABS			4	1.B FE	6,422,812	78.5951	5,034,016	6,405,000	6,416,355	0	(740)	0	0	3.050	3.018	MON	8,682	195,353	07/17/2020	11/16/2048
83403Y-AD-6	SOFI 2017-B C - ABS			4	1.C FE	13,090,516	89.1555	11,674,917	13,095,000	13,094,126	0	665	0	0	4.440	4.488	MON	9,690	581,418	03/22/2017	05/25/2040
83404F-AD-6	SOFI 2017-A B - ABS			4	1.B FE	8,820,599	94.9271	8,638,365	9,100,000	8,945,848	0	29,446	0	0	3.440	5.339	MON	5,217	255,707	11/21/2022	03/26/2040
83404F-AE-4	SOFI 2017-A C - ABS			4	1.C FE	1,989,344	89.1561	1,783,123	2,000,000	1,998,227	0	3,320	0	0	4.430	4.565	MON	1,477	88,600	02/02/2017	03/26/2040
83404K-AD-5	SOFI 2017-E B - ABS			4	1.B FE	3,976,523	95.0515	3,802,058	4,000,000	3,993,131	0	3,826	0	0	3.490	3.624	MON	2,327	139,600	10/06/2017	11/26/2040
83404K-AE-3	SOFI 2017-E C - ABS			4	1.C FE	6,227,707	87.2369	5,234,213	6,000,000	6,110,400	0	(28,476)	0	0	4.160	3.292	MON	4,160	249,600	07/17/2020	11/26/2040
83404L-AD-3	SOFI 2016-D B - ABS			4	1.B FE	6,891,800	92.5955	6,250,197	6,750,000	6,783,195	0	(19,752)	0	0	3.230	2.888	MON	3,634	218,025	07/17/2020	01/25/2039
83406T-AC-6	SOFI 2020-A BX - ABS			4	1.C FE	581,367	77.7913	466,748	600,000	587,819	0	3,153	0	0	3.120	3.650	MON	832	18,720	05/13/2020	05/15/2046
83616K-AE-7	SNDPT XXXIII C - CDO		C	4,5	1.F FE	2,150,000	88.4451	1,901,570	2,150,000	2,150,000	0	0	0	0	6.310	6.314	JAJO	25,626	51,710	01/27/2022	04/25/2035
85237M-AC-1	STWD 21SIF2 B - CDO		C	4,5	1.D FE	7,000,000	97.5850	6,830,950	7,000,000	7,000,000	0	0	0	0	5.914	5.956	JAJO	87,390	171,155	11/30/2021	01/15/2033
85237M-AG-2	STWD 21SIF2 C - CDO		C	4,5	1.G FE	3,500,000	96.1700	3,365,950	3,500,000	3,500,000	0	0	0	0	6.464	6.514	JAJO	47,759	100,550	11/30/2021	01/15/2033
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	345,130	85.2689	313,803	368,016	346,432	0	1,302	0	0	4.089	6.335	MON	669	10,032	05/04/2022	03/15/2044
86175E-AA-5	SSCRF 2015-1 A - RMBS			4	1.A FE	8,274,123	88.4709	7,322,450	8,276,680	8,289,018	0	14,161	0	0	3.570	3.565	MON	13,132	312,792	08/19/2020	12/15/2054
86175E-AB-3	SSCRF 2015-1 B - RMBS			4	2.B FE	3,582,375	92.3190	3,308,873	3,584,173	3,582,754	0	18	0	0	5.200	5.264	MON	8,283	186,377	04/09/2015	12/15/2054
86190B-AA-2	STR 2021-1 A1 - ABS			2	1.A FE	3,472,520	83.1110	2,887,069	3,473,750	3,472,766	0	165	0	0	2.120	2.135	MON	2,250	73,644	05/19/2021	06/20/2051
86317E-AA-4	STRAS 223 A - CDO		C	4,5	1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	0.000	6.323	JAJO	0	0	10/26/2022	10/20/2031
86709L-AA-4	SUNBD 2020-1 A - ABS		C	4	1.G FE	5,939,233	79.7686	5,672,094	7,110,687	5,946,599	0	56,378	214,723	0	3.671	7.787	MON	11,601	136,490	09/26/2022	02/15/2045
869504-AA-8	SPSS 2011-1 A - ABS			4	1.A FE	6,813,058	95.2313	6,329,914	6,646,885	6,737,402	0	(15,177)	0	0	4.920	4.637	MON	14,535	345,520	10/31/2011	11/15/2058
87159Q-CB-2	SYMP XIV DR - CDO			4	1.B FE	1,200,000	98.8572	1,186,287	1,200,000	1,200,000	0	0	0	0	7.111	7.152	JAJO	18,725	39,690	03/20/2022	07/14/2026
87168N-AL-8	SYMP XXXII C2 - CDO		C	4,5	1.F FE	4,000,000	94.2416	3,769,665	4,000,000	4,000,000	0	0	0	0	6.587	7.129	JAJO	50,504	95,302	02/23/2022	04/23/2035
87233G-AG-5	TCP 1612 A2 - CDO			2	1.A FE	670,601	100.0510	743,355	742,976	742,976	0	0	0	0	7.769	7.834	MJSD	2,726	34,200	01/08/2021	12/15/2028
87233G-AJ-9	TCP 1612 B - CDO			4	1.B FE	6,001,250	100.0030	6,000,180	6,000,000	6,000,000	0	0	0	0	8.219	8.298	MJSD	23,287	303,561	04/08/2021	12/15/2028
87240P-AL-5	TCP 1R BR - CDO		C	4	1.C FE	22,000,000	91.8760	20,212,720	22,000,000	22,000,000	0	0	0	0	4.884	4.913	FMAN	119,387	793,067	08/26/2021	08/20/2033
87240P-AN-1	TCP 1R CR - CDO		C	4	1.F FE	5,000,000	89.7060	4,485,300	5,000,000	5,000,000	0	0	0	0	5.634	5.672	FMAN	32,083	225,347	08/26/2021	08/20/2033
872480-AE-8	TIF 2021-1 A - RMBS			4	1.F FE	15,324,345	83.0620	12,730,296	15,326,250	15,323,476	0	286	0	0	1.650	1.659	MON	7,727	254,801	01/25/2021	02/20/2046
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	20,546,137	92.0000	18,956,731	20,605,143	20,570,534	0	24,397	0	0	6.530	6.638	MJSD	7,475	748,619	03/28/2022	09/30/2039
87296*-AA-8	TPG HOLDINGS I FINANCECO L P				2.A PL	10,000,000	93.8630	9,386,300	10,000,000	10,000,000	0	0	0	0	5.330	5.272	JD	44,417	533,000	05/09/2018	06/30/2028
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	271,895	82.7247	241,309	291,702	273,020	0	1,125	0	0	3.967	5.835	MON	514	6,750	05/11/2022	12/15/2044
88240T-AB-7	ERCOTT 2022 A2 - ABS				1.A FE	6,499,381	95.0494	6,178,213	6,500,000	6,499,900	0	519	0	0	4.966	4.914	MON	175,741	0	06/08/2022	02/01/2044
88576P-AE-3	HENDR 2005-1 A1 - RMBS			4	1.A FE	971,629	97.7747	981,246	1,003,578	995,559	0	10,182	0	0	4.548	5.476	MON	2,155	19,915	05/07/2013	11/15/2040
886065-AA-9	TBOLT 2018 A - ABS		C	4	3.B FE	4,253,783	75.7530	3,245,058	4,283,736	4,259,015	0	(6,157)	0	0	4.147	4.289	MON	7,895	179,113	11/27/2018	09/15/2038

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
89612L-AA-4	TAH 2019-SFR1 A - RMBS			4	1.A FE	4,967,673	91.7107	4,556,053	4,967,853	4,966,051	0	298	0	0	2.750	2.737	MON	11,385	136,707	09/16/2019	03/18/2038
89613F-AA-6	TAH 2017-SFR2 A - RMBS			4	1.A FE	3,071,910	96.9615	3,085,601	3,182,296	3,084,900	0	12,990	0	0	2.928	5.898	MON	7,765	15,530	10/26/2022	01/18/2036
89613G-AD-8	TAH 2020-SFR1 D - RMBS			4	1.G FE	6,400,185	86.8373	5,991,772	6,900,000	6,411,894	0	12,747	0	0	2.548	4.660	MON	14,651	94,064	11/21/2022	07/19/2038
89613J-AJ-9	TAH 2020-SFR2 E1 - RMBS			4	2.B FE	9,749,594	81.9213	7,987,324	9,750,000	9,746,363	0	(1,546)	0	0	2.730	2.727	MON	22,181	266,175	10/27/2020	11/18/2039
89613J-AL-4	TAH 2020-SFR2 E2 - RMBS			4	2.C FE	4,398,954	81.9076	3,603,116	4,399,000	4,397,268	0	(803)	0	0	3.079	3.077	MON	5,267	135,445	10/27/2020	11/18/2039
89640A-AU-0	TRNTS X DR - CDO			4,5	2.C FE	2,500,000	87.9267	2,198,167	2,500,000	2,500,000	0	0	0	0	7.464	8.194	JAJO	39,391	90,961	02/14/2022	01/16/2035
89657A-AB-2	TRL 181 A2 - ABS			4	1.F FE	6,588,359	94.3153	6,130,497	6,500,000	6,552,606	0	(8,567)	0	0	4.620	4.490	MON	11,678	300,300	06/28/2018	06/17/2048
89707U-AB-8	TROPC 2B A2L - CDO			4	1.D FE	19,740,000	85.0000	17,850,000	21,000,000	19,922,346	0	78,020	0	0	4.979	5.799	JAJO	220,742	404,954	01/26/2021	04/15/2034
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	11,006,585	89.5000	9,850,894	11,006,585	11,006,585	0	0	0	0	3.000	5.081	JAJO	69,708	330,198	11/25/2020	07/15/2041
89820X-AB-4	TFINS 2020-2 A2 - CDO			4	1.G FE	2,400,000	89.5000	2,148,000	2,400,000	2,400,000	0	0	0	0	7.119	7.181	JAJO	36,070	84,000	11/25/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	14,004,019	94.0000	13,201,414	14,044,057	14,010,699	0	6,680	0	0	6.510	6.628	FMAN	152,385	442,149	03/28/2022	02/02/2039
89821M-AA-9	TFINS 2022-1 A1 - CDO		C	4,5	1.C FE	9,000,000	98.8230	8,894,070	9,000,000	9,000,000	0	0	0	0	7.039	7.726	JAJO	208,920	0	08/12/2022	10/17/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	8,571,008	91.5000	7,842,472	8,571,008	8,571,008	0	0	0	0	7.079	7.135	JAJO	128,092	288,959	07/15/2020	04/16/2040
89822P-AB-9	TFINS 201 A2 - CDO			4	1.G FE	7,000,000	91.5000	6,405,000	7,000,000	7,000,000	0	0	0	0	7.879	7.942	JAJO	113,372	288,470	07/15/2020	04/16/2040
901396-AA-9	TWBRK 2021-1 A - CDO			4	1.A FE	7,000,000	93.8340	6,568,380	7,000,000	7,000,000	0	0	0	0	5.773	5.813	JAJO	81,938	167,517	11/23/2021	01/20/2034
901396-AC-5	TWBRK 2021-1 B - CDO			4	1.C FE	9,000,000	88.1710	7,935,390	9,000,000	9,000,000	0	0	0	0	6.193	6.239	JAJO	113,014	248,664	11/23/2021	01/20/2034
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	1,369,431	84.0008	1,150,360	1,369,463	1,369,368	0	54	0	0	2.250	2.258	MON	257	30,813	01/15/2021	02/28/2051
90355F-AA-6	USAUT 221 A - ABS			4	1.G FE	7,922,953	98.6525	7,895,602	8,003,446	7,937,877	0	14,924	0	0	3.980	5.111	MON	14,157	142,376	10/27/2022	04/15/2025
90357#-AE-6	US BANK TRUST NATIONAL ASSOC BNSF 2005-T				1.C	14,029	99.9310	14,019	14,029	14,029	0	0	0	0	5.270	5.235	AO	185	1,126	12/29/2005	04/01/2023
90357#-AF-3	US BANK TRUST NATIONAL ASSOC BNSF 2005-U				1.C	1,999	99.9310	1,998	1,999	1,999	0	0	0	0	5.270	5.235	AO	26	188	12/29/2005	04/01/2023
90357#-AH-9	US BANK TRUST NATIONAL ASSOC BNSF 2005-W				1.C	2,638	99.9310	2,637	2,638	2,638	0	(1)	0	0	5.270	5.232	AO	35	762	12/29/2005	04/01/2023
90357#-AJ-5	US BANK TRUST NATIONAL ASSOC BNSF 2005-X				1.C	26,032	99.9310	26,014	26,032	26,032	0	(1)	0	0	5.270	5.235	AO	343	1,957	12/29/2005	04/01/2023
90357#-AM-8	US BANK TRUST NATIONAL ASSOC BNSF 2005-Z				1.C	1,980	99.9310	1,978	1,980	1,980	0	0	0	0	5.270	5.235	AO	26	412	12/29/2005	04/01/2023
90357#-AT-3	US BANK TRUST NATIONAL ASSOC BNSF 2005-B				1.C	15,561	99.9310	15,550	15,561	15,561	0	(1)	0	0	5.270	5.235	AO	205	1,462	12/29/2005	04/01/2023
90357#-AU-0	US BANK TRUST NATIONAL ASSOC BNSF 2005-B				1.C	6,480	99.9310	6,475	6,480	6,480	0	0	0	0	5.270	5.235	AO	85	487	12/29/2005	04/01/2023
90944K-AA-3	UACST 222 A - ABS			4	1.A FE	5,948,796	99.5256	5,920,693	5,948,917	5,948,686	0	(109)	0	0	4.390	4.431	MON	15,234	101,561	07/14/2022	04/10/2025
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	2,425,851	75.7249	1,841,245	2,431,492	2,426,374	0	(348)	73	0	3.597	3.658	MON	3,887	89,851	09/30/2019	09/15/2044
948214-AU-5	WPARK 2001-R BR - CDO		C	4	1.F FE	2,546,100	92.8528	2,507,026	2,700,000	2,643,337	0	43,094	0	0	6.043	3.714	JAJO	33,083	77,848	10/24/2019	07/22/2030
94949F-AG-8	WELF 222 C - CDO		C	4,5	1.F FE	9,500,000	99.0180	9,406,710	9,500,000	9,500,000	0	0	0	0	7.739	7.041	JAJO	181,061	0	08/12/2022	10/18/2035
94950T-AE-9	WELF 2022-1 B1 - CDO		C	4,5	1.C FE	10,000,000	97.8170	9,781,700	10,000,000	10,000,000	0	0	0	0	6.214	6.576	JAJO	131,176	137,819	05/12/2022	04/17/2034
94950T-AL-3	WELF 2022-1 B2 - CDO		C	4	1.C FE	5,000,000	91.7920	4,589,600	5,000,000	5,000,000	0	0	0	0	4.775	5.195	JAJO	50,403	72,288	05/12/2022	04/17/2034
96043P-AL-5	WLAKE 223 C - ABS			4	1.F FE	5,829,604	100.2778	5,846,196	5,830,000	5,829,641	0	37	0	0	6.440	6.530	MON	16,687	64,661	10/05/2022	12/15/2027
96928*-EP-8	WILLIAM BLAIR & CO CTL PT TR CERT 2012-A				1.F	5,630,262	93.6290	5,271,558	5,630,262	5,630,262	0	0	0	0	3.800	3.800	MON	9,509	224,266	01/05/2012	12/15/2030
96928*-FE-2	WILLIAM BLAIR & COMPANY				1.F	154,991	93.6100	145,087	154,991	154,991	0	0	0	0	3.800	3.800	MON	262	6,202	01/04/2013	12/15/2030
96928*-FV-4	WILLIAM BLAIR & CO CTL PT TRST TR CTF SE				1.E	5,833,653	86.5470	5,048,852	5,833,653	5,833,660	0	0	0	0	4.090	4.090	MON	10,604	241,949	09/30/2014	09/15/2044
97988R-AL-6	WDMNT 229 C - CDO			4,5	1.F FE	2,000,000	94.5503	1,891,006	2,000,000	2,000,000	0	0	0	0	7.460	7.482	JAJO	28,182	42,734	05/04/2022	04/25/2034
98163H-AE-9	WOSAT 2021-A C - ABS			4	1.F FE	1,320,511	91.0695	1,261,313	1,385,000	1,341,784	0	21,273	0	0	1.090	2.971	MON	671	12,580	02/11/2022	11/15/2027
98944P-AB-3	ZCAP 2018-1 A - ABS			4	2.C FE	15,381,612	84.5340	14,048,658	16,618,944	15,594,680	0	183,059	4,685	0	4.605	7.589	MON	34,013	549,448	07/07/2022	10/15/2038
98955R-AF-6	OR 2R ALR - CDO		C	2	1.A FE	15,000,000	96.1810	14,427,150	15,000,000	15,000,000	0	0	0	0	5.793	5.833	JAJO	176,191	394,467	03/10/2021	04/20/2033
98955R-AH-2	OR 2R BR - CDO		C	4	1.C FE	6,000,000	92.8670	5,572,020	6,000,000	6,000,000	0	0	0	0	6.143	6.188	JAJO	74,735	179,079	03/10/2021	04/20/2033
G06850-AA-1	Avolon Aerospace AOE 161 Limited - ABS		C	4	1.G PL	8,356,038	92.3250	7,714,712	8,356,038	8,356,038	0	0	0	0	4.667	4.672	MON	11,916	390,812	10/30/2018	03/31/2025
G06850-AB-9	Avolon Aerospace AOE 161 Limited - ABS		C	4	1.G PL	6,314,720	92.6660	5,851,599	6,314,720	6,314,720	0	0	0	0	4.113	4.109	MON	7,936	278,961	02/11/2019	03/31/2025
G06850-AC-7	Avolon Aerospace AOE 161 Limited - ABS		C	4	1.G PL	5,126,100	94.9270	4,866,053	5,126,100	5,126,100	0	0	0	0	4.145	4.142	MON	6,492	234,295	01/17/2019	03/31/2025
G06850-AD-5	Avolon Aerospace AOE 161 Limited - ABS		C	4	1.G PL	9,008,506	92.4840	8,331,426	9,008,506	9,008,506	0	0	0	0	4.215	4.210	MON	11,602	392,513	01/30/2019	03/31/2025
G3960T-AH-4	GLM 2 D - CDO		C	4	2.C FE	1,900,000	94.6604	1,893,208	2,000,000	1,967,442	0	30,547	0	0	6.893	4.505	JAJO	27,953	74,901	10/10/2019	11/28/2030

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
G4301U-AF-1	Harbour Aircraft Investments Ltd 2017-1		C	4	3.C FE	6,716,582	75.0000	5,070,751	6,761,001	6,747,953	0	21,847	0	0	4.000	4.251	MON	12,020	288,741	05/16/2018	11/15/2037
G7256K-AB-0	PROP 2017-1 LIMITED 2017-1 A - ABS		C	4	2.B FE	16,081,507	75.0000	13,073,580	17,431,440	16,302,649	0	202,808	0	0	5.300	7.843	MON	41,061	938,477	02/03/2022	03/15/2042
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,107,137,479	XXX	2,878,271,696	3,138,259,050	3,112,173,386	0	3,265,082	563,109	0	XXX	XXX	XXX	20,573,336	92,766,568	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,163,166,541	XXX	16,509,129,914	19,011,262,799	19,004,305,534	85,646	(6,878,600)	5,267,489	(105,606,090)	XXX	XXX	XXX	172,068,801	669,648,325	XXX	XXX
00131L-AK-1	AIA GROUP LTD	LS	C	1,2	1.F FE	8,985,510	71.8008	6,462,071	9,000,000	8,986,744	0	549	0	0	3.200	3.211	MS	84,000	288,000	09/09/2020	09/16/2040
020002-83-8	ALLSTATE CORP			2	2.B FE	5,000,000	19.7300	3,946,000	200,000	5,000,000	0	0	0	0	5.100	5.100	JAJO	63,750	255,000	08/01/2019	
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP			2	2.B FE	5,137,500	84.5865	4,229,325	5,000,000	5,058,847	0	(28,203)	0	0	4.950	4.317	JD	9,625	247,500	01/23/2020	01/14/2050
05565A-B2-8	BNP PARIBAS SA		C	2	2.C FE	5,000,000	82.2489	4,112,444	5,000,000	5,000,000	0	0	0	0	4.625	4.625	JJ	108,559	115,625	01/05/2022	12/29/2049
05565A-HN-6	BNP PARIBAS SA	LS	C	2,5	2.C FE	6,997,000	96.5986	6,761,901	7,000,000	6,997,347	0	40	0	0	6.625	6.628	MS	123,667	463,750	03/19/2019	12/29/2049
05565A-SK-0	BNP PARIBAS SA	LS	C	2	2.C FE	1,000,000	77.2603	772,603	1,000,000	1,000,000	0	0	0	0	4.625	4.625	FA	16,188	46,250	02/18/2021	12/29/2049
060505-FP-4	BANK OF AMERICA CORP	LS		2,5	2.C FE	2,985,000	92.5771	2,777,312	3,000,000	2,985,881	0	238	0	0	5.125	5.158	JD	4,698	153,750	03/11/2020	12/31/2049
060505-GB-4	BANK OF AMERICA CORP			2	2.C FE	5,000,000	84.6931	4,234,654	5,000,000	5,000,000	0	0	0	0	4.375	4.375	JAJO	38,889	165,278	01/20/2022	12/29/2049
06055H-AB-9	BANK OF AMERICA CORP			2	2.C FE	5,000,000	98.1250	4,906,250	5,000,000	5,000,000	0	0	0	0	6.125	6.125	JAJO	54,444	157,378	04/19/2022	12/29/2049
06368B-5P-9	BANK OF MONTREAL	LS	C	2	2.C FE	3,500,000	91.8983	3,216,439	3,500,000	3,500,000	0	0	0	0	4.800	4.800	FA	58,800	168,000	07/23/2019	12/29/2049
064159-VJ-2	BANK OF NOVA SCOTIA	LS	C	2	2.C FE	5,000,000	95.8750	4,793,750	5,000,000	5,000,000	0	0	0	0	4.900	4.900	MJSD	18,375	245,000	05/28/2020	12/31/2049
172967-MK-4	CITIGROUP INC	LS		2,5	3.A FE	6,543,750	83.1201	6,649,607	8,000,000	6,564,682	0	3,534	0	0	4.700	5.789	JJ	157,711	376,000	02/24/2021	12/31/2049
19075Q-AE-2	COBANK ACB			2	2.A FE	10,000,000	98.2500	9,825,000	10,000,000	10,000,000	0	0	0	0	6.450	6.450	JAJO	236,500	0	08/16/2022	12/29/2049
225313-AP-0	CREDIT AGRICOLE SA	LS	C	2	2.C FE	5,000,000	80.1418	4,007,088	5,000,000	5,000,000	0	0	0	0	4.750	4.750	MJSD	5,278	225,625	01/04/2022	12/29/2049
316773-CM-0	FIFTH THIRD BANCORP	LS		2,5	3.A FE	5,131,250	95.0000	4,750,000	5,000,000	5,020,777	0	(40,496)	0	0	5.100	4.247	JD	128,208	127,500	02/26/2020	12/29/2049
404280-CN-7	HSBC HOLDINGS PLC	LS	C	2	2.C FE	3,500,000	77.7983	2,722,942	3,500,000	3,500,000	0	0	0	0	4.600	4.600	JD	6,261	161,000	12/10/2020	12/29/2049
404280-CQ-0	HSBC HOLDINGS PLC	LS	C	2	2.C FE	4,000,000	79.2393	3,169,571	4,000,000	4,000,000	0	0	0	0	4.700	4.700	MS	58,489	188,000	03/02/2021	12/29/2049
48128B-AG-6	JPMORGAN CHASE & CO			2,5	2.B FE	4,100,000	88.1250	4,406,250	5,000,000	4,134,491	0	12,874	0	0	4.600	5.888	FA	95,833	230,000	03/17/2020	12/31/2049
48128B-AN-1	JPMORGAN CHASE & CO	LS		2	2.B FE	2,029,000	85.6250	1,712,500	2,000,000	2,021,179	0	(5,765)	0	0	3.650	3.321	MJSD	6,083	73,000	08/18/2021	12/29/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	LS	C	2	1.G FE	5,000,000	93.1676	4,658,379	5,000,000	5,000,000	0	0	0	0	4.950	4.950	MS	79,063	247,500	02/27/2019	12/29/2049
654579-AE-1	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	9,498,750	96.1250	8,170,623	8,500,000	9,126,445	0	(196,333)	0	0	4.700	2.191	JJ	178,665	399,500	01/29/2021	01/20/2046
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	4,487,850	80.2498	3,611,240	4,500,000	4,488,375	0	272	0	0	2.750	2.763	JJ	55,000	123,750	01/29/2021	01/21/2051
744320-BH-4	PRUDENTIAL FINANCIAL INC	LS		2	2.B FE	5,000,000	84.3890	4,219,450	5,000,000	5,000,000	0	0	0	0	3.700	3.700	AO	46,250	185,000	08/18/2020	10/01/2050
744320-BJ-0	PRUDENTIAL FINANCIAL INC	LS		1,2	2.B FE	3,500,000	91.0000	3,185,000	3,500,000	3,500,000	0	0	0	0	5.125	5.100	FA	60,290	89,688	02/23/2022	03/01/2052
78486Q-AG-6	SVB FINANCIAL GROUP	LS		2	3.B FE	3,000,000	57.2321	1,716,964	3,000,000	3,000,000	0	0	0	0	4.100	4.100	FMAN	15,717	123,000	01/26/2021	12/29/2049
78486Q-AG-6	SVB FINANCIAL GROUP			2	3.B FE	1,520,000	57.2321	1,144,643	2,000,000	1,524,156	0	4,156	0	0	4.100	5.860	FMAN	10,478	41,000	06/01/2022	12/29/2049
78486Q-AJ-0	SVB FINANCIAL GROUP			2	3.B FE	8,500,000	66.0020	5,610,170	8,500,000	8,500,000	0	0	0	0	4.000	4.000	FMAN	43,444	340,000	05/06/2021	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	LS		2	2.B FE	5,000,000	97.8000	4,890,000	5,000,000	5,000,000	0	0	0	0	5.375	5.375	MJSD	22,396	268,750	04/27/2020	12/29/2049
808513-BJ-3	CHARLES SCHWAB CORP	LS		2	2.B FE	7,583,600	79.7450	5,980,875	7,500,000	7,569,309	0	(7,476)	0	0	4.000	3.862	MJSD	25,000	300,000	01/20/2021	12/29/2049
808513-BJ-3	CHARLES SCHWAB CORP			2	2.B FE	1,615,000	79.7450	1,594,900	2,000,000	1,619,012	0	4,012	0	0	4.000	5.336	MJSD	6,667	60,000	05/10/2022	12/29/2049
86564C-AC-4	SUMITOMO LIFE INSURANCE CO	LS	C	2	1.G FE	5,000,000	83.4238	4,171,192	5,000,000	5,000,000	0	0	0	0	3.375	3.375	AO	35,625	168,750	04/08/2021	04/15/2081
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	LS	C	2	1.F FE	5,000,000	92.0740	4,603,700	5,000,000	5,000,000	0	0	0	0	5.000	4.999	AO	61,806	250,000	03/26/2019	04/02/2049
89832Q-AD-1	TRUIST FINANCIAL CORP	LS		2	2.B FE	5,000,000	90.0252	4,501,262	5,000,000	5,000,000	0	0	0	0	4.800	4.800	MS	80,000	240,000	07/22/2019	12/29/2049
89832Q-AF-6	TRUIST FINANCIAL CORP	LS		2	2.B FE	2,265,000	92.5000	1,850,000	2,000,000	2,215,113	0	(26,117)	0	0	5.100	3.396	MS	34,000	102,000	01/20/2021	12/31/2049
902613-AD-0	UBS GROUP AG		C	2	2.C FE	2,500,000	75.9759	1,899,397	2,500,000	2,500,000	0	0	0	0	4.375	4.375	FA	42,839	109,375	02/01/2021	12/29/2049
902613-AL-2	UBS GROUP AG	LS	C	2	1.G FE	8,500,000	69.1083	5,874,206	8,500,000	8,500,000	0	0	0	0	3.179	3.179	FA	105,084	157,590	01/04/2022	02/11/2043
903312-AA-4	USB REALTY CORP			2	2.A FE	445,500	76.3750	458,250	600,000	445,786	0	286	0	0	5.226	7.537	JAJO	6,794	0	10/21/2022	12/29/2049
92857W-BX-7	VODAFONE GROUP PLC		C	1,2	3.A FE	20,075,000	72.8430	14,568,600	20,000,000	20,073,512	0	(1,187)	0	0	5.125	5.100	JD	76,875	1,025,300	07/07/2021	06/04/2081
M7301Z-AA-7	NBK TIER 1 FINANCING (2) LTD		D	2	2.C FE	315,000	91.6250	274,875	300,000	309,589	0	(3,403)	0	0	4.500	3.235	MN	1,275	13,500	05/24/2021	12/29/2049
M73020-AA-3	NBK TIER 2 LTD		D	2	2.A FE	964,472	88.2030	859,979	975,000	963,075	0	(521)	0	0	2.500	2.541	MN	2,505	24,375	04/27/2022	11/24/2030
P1400M-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		D	2	3.C FE	850,313	90.5000	678,750	750,000	835,429	0	(10,720)	0	0	7.500	5.407	MJSD	625	56,250	08/04/2021	12/29/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						199,529,494	XXX	167,978,160	196,325,000	198,939,750	0	(294,259)	0	0	XXX	XXX	XXX	2,265,754	8,011,984	XXX	XXX
1309999999. Total - Hybrid Securities						199,529,494	XXX	167,978,160	196,325,000	198,939,750	0	(294,259)	0	0	XXX	XXX	XXX	2,265,754	8,011,984	XXX	XXX
524685-AA-2	LIFES 2004-1 A - RMBS			4	4.A FE	834,793	96.6120	1,120,971	1,160,281	834,793	0	53,623	0	0	0.000	0.000	MON	0	71,779	07/06/2015	02/10/2039
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						834,793	XXX	1,120,971	1,160,281	834,793	0	53,623	0	0	XXX	XXX	XXX	0	71,779	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						834,793	XXX	1,120,971	1,160,281	834,793	0	53,623	0	0	XXX	XXX	XXX	0	71,779	XXX	XXX
05518P-AC-2	BAART PROGRAMS, INC.				3.A PL	2,337,942	96.7500	2,261,959	2,337,942	2,337,942	0	0	0	0	5.090	5.177	MON	8,401	205,267	09/30/2022	06/11/2027
55317K-AB-3	CLOYES GEAR AND PRODUCTS INC			5	3.A PL	2,940,281	93.1250	2,772,797	2,977,500	2,945,683	0	5,654	0	0	6.000	6.332	MJSD	0	193,023	02/17/2022	02/17/2028
76623#-AA-1	RIDGEWOOD				2.B PL	3,424,845	97.3750	3,429,247	3,521,692	3,428,087	0	3,242	0	0	8.560	9.373	MJSD	92,431	0	11/01/2022	10/28/2027
76624*-AA-4	RIDGEWOOD				2.B PL	6,300,155	97.3750	6,308,253	6,478,308	6,306,119	0	5,965	0	0	8.560	9.373	MJSD	50,247	0	11/01/2022	10/28/2027
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						15,003,223	XXX	14,772,255	15,315,442	15,017,832	0	14,861	0	0	XXX	XXX	XXX	151,079	398,290	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						15,003,223	XXX	14,772,255	15,315,442	15,017,832	0	14,861	0	0	XXX	XXX	XXX	151,079	398,290	XXX	XXX
2419999999. Total - Issuer Obligations						16,405,791,085	XXX	13,870,927,135	16,330,931,829	16,247,696,099	0	(9,209,641)	5,763,197	(105,606,090)	XXX	XXX	XXX	161,000,261	575,111,177	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,304,991,807	XXX	1,178,178,288	1,355,216,708	1,313,222,970	0	166,293	187,155	0	XXX	XXX	XXX	3,784,323	39,177,613	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						827,428,096	XXX	750,165,355	849,731,807	833,202,906	85,646	(180,762)	100,523	0	XXX	XXX	XXX	2,825,306	30,104,051	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,135,478,727	XXX	2,904,940,060	3,166,925,788	3,140,514,639	0	3,318,705	563,109	0	XXX	XXX	XXX	20,998,232	92,930,969	XXX	XXX
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						15,003,223	XXX	14,772,255	15,315,442	15,017,832	0	14,861	0	0	XXX	XXX	XXX	151,079	398,290	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						21,688,692,938	XXX	18,718,983,094	21,718,121,574	21,549,654,445	85,646	(5,890,545)	6,613,984	(105,606,090)	XXX	XXX	XXX	188,759,201	737,722,100	XXX	XXX

1.

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

1A	1A ...$ 2,846,835,485	1B ..$ 352,824,079	1C ..$ 988,325,622	1D ..$ 926,059,369	1E ..$ 1,113,956,116	1F ..$ 2,154,062,567	1G ..$ 2,721,214,560
1B	2A ...$ 3,308,425,397	2B ..$ 4,150,051,320	2C ..$ 2,457,854,065				
1C	3A ...$ 238,919,919	3B ..$ 149,840,756	3C ..$ 103,803,302				
1D	4A ...$ 13,057,695	4B ..$ 5,126,770	4C ..$ 4,778,199				
1E	5A ...$ 3,583,152	5B ..$ 6,279,326	5C ..$ 3,180,532				
1F	6 .....$ 1,476,217						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000000-00-0	LIFESTYLES INNOVATIONS INC SERIES A CONV			5,381.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. Z	12/31/2003
000000-00-0	Lumeris Group Holdings Corporation			42,484,493.000	1.00	3.113	132,254,227	3.113	132,254,227	100,000,000	0	0	0	0	0	0	0	0	6. *	07/05/2017
06055H-40-0	BANK OF AMERICA CORP			120,000.000	25.00	0.000	2,100,600	17.505	2,100,600	3,000,000	0	131,250	0	(982,200)	0	0	(982,200)	0	2.C FE	10/27/2020
062545-20-7	BANK OF HAWAII CORP			200,000.000	25.00	0.000	3,420,000	17.100	3,420,000	5,000,000	0	218,800	0	(1,805,000)	0	0	(1,805,000)	0	2.B FE	06/08/2021
42234Q-20-1	HEARTLAND FINANCIAL USA INC			200,000.000	25.00	0.000	5,096,000	25.480	5,096,000	5,000,000	87,500	350,000	0	96,000	0	0	96,000	0	2.C FE	06/19/2020
61762V-85-3	MORGAN STANLEY			120,000.000	25.00	0.000	3,045,600	25.380	3,045,600	3,000,000	48,750	39,542	0	45,600	0	0	45,600	0	2.C FE	07/28/2022
695263-20-2	PACWEST BANCORP			100,000.000	25.00	0.000	2,514,000	25.140	2,514,000	2,500,000	0	94,200	0	14,000	0	0	14,000	0	2.C PL	06/01/2022
902973-71-8	US BANCORP			120,000.000	25.00	0.000	1,952,400	16.270	1,952,400	3,000,000	30,000	120,000	0	(1,078,632)	0	0	(1,078,632)	0	2.A FE	01/26/2021
957638-40-6	WESTERN ALLIANCE BANCORP			200,000.000	25.00	19.940	3,988,000	19.940	3,988,000	5,000,000	0	212,500	0	(1,250,000)	0	0	(1,250,000)	0	3.A FE	09/15/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	200,000.000	25.00	0.000	3,194,000	15.970	3,194,000	5,000,000	0	210,000	0	(1,816,000)	0	0	(1,816,000)	0	2.B FE	07/07/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							157,564,827	XXX	157,564,827	131,500,000	166,250	1,376,292	0	(6,776,232)	0	0	(6,776,232)	0	XXX	XXX
184692-6@-5	CLEARBRIDGE CEM			157,143.000	35.00	0.000	5,500,005	35.530	5,583,291	5,500,005	0	0	0	0	0	0	0	0	1.F FE	11/17/2022
18469P-6@-4	CLEARBRIDGE EMO			133,334.000	30.00	0.000	4,000,020	29.850	3,980,020	4,000,020	0	0	0	0	0	0	0	0	1.F FE	11/17/2022
486606-*3-2	KAYNE ANDRSN EIF			80,000.000	25.00	0.000	2,000,000	24.870	1,989,600	2,000,000	0	33,800	0	0	0	0	0	0	1.E FE	08/02/2022
486606-8*-0	Kayne Anderson Energy Infrastructure Fnd PFRD STK			60,805.000	25.00	0.000	1,520,125	23.600	1,434,998	1,520,125	0	66,563	0	0	0	0	0	0	1.E FE	02/11/2020
48661E-2#-4	Kayne Anderson NextGen Energy & Infra PFRD STK			227,795.000	25.00	0.000	5,694,875	24.570	5,596,923	5,694,875	0	206,010	0	0	0	0	0	0	1.E FE	11/29/2017
48661E-3#-3	Kayne Anderson NextGen Energy & Infrastructure Inc			100,000.000	25.00	0.000	2,500,000	22.810	2,281,000	2,500,000	0	77,337	0	0	0	0	0	0	1.E FE	05/11/2021
48661E-4#-2	Kayne Anderson NextGen Energy & Infrastructure Inc			120,000.000	25.00	0.000	3,000,000	22.990	2,758,800	3,000,000	0	73,200	0	0	0	0	0	0	1.E FE	07/28/2021
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							24,215,025	XXX	23,624,632	24,215,025	0	456,909	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							181,779,852	XXX	181,189,459	155,715,025	166,250	1,833,201	0	(6,776,232)	0	0	(6,776,232)	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							181,779,852	XXX	181,189,459	155,715,025	166,250	1,833,201	0	(6,776,232)	0	0	(6,776,232)	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 ..$ 14,715,000	1F ..$ 9,500,025	1G ..$ 0
1B	2A ...$ 1,952,400	2B ..$ 6,614,000	2C ..$ 12,756,200			
1C	3A ...$ 3,988,000	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 132,254,227					

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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313390-00-7	FHLBANKS OFFICE OF FINANCE	RF		5,000.000	500,000	100.000	500,000	466,985	0	0	0	33,015	0	33,015	0	02/28/2022	
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA	RF		871,108.000	87,110,800	100.000	87,110,800	82,931,597	0	108	0	4,179,203	0	4,179,203	0	12/30/2022	
313390-10-6	FEDERAL HOME LOAN BANKS	RF		1.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					87,610,800	XXX	87,610,800	83,398,581	0	108	0	4,212,219	0	4,212,219	0	XXX	XXX
000000-00-0	KSLB Group Holdings, LLC Common Units			800,000.000	800,000	1.000	800,000	800,000	0	0	0	0	0	0	0	10/17/2018	
000000-00-0	AP Tundra Holdings LLC			540.000	5,400,000	10,000.000	5,400,000	5,400,000	0	572,785	0	0	0	0	0	12/29/2020	
09784Y-40-5	BONAVISTA ENERGY CORPORATION		C	1,490,804.000	3,461,100	2.322	3,461,100	3,461,100	0	0	0	0	0	0	0	08/11/2020	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					9,661,100	XXX	9,661,100	9,661,100	0	572,785	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					97,271,900	XXX	97,271,900	93,059,681	0	572,893	0	4,212,219	0	4,212,219	0	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
20449#-10-3	COMPANION LIFE INSURANCE COMPANY			5,000.000	80,273,717	16,054.743	80,273,717	113,650,000	0	0	0	4,368,527	0	4,368,527	0	12/18/1980	
58472*-10-7	MEDICARE ADVANTAGE INS CO OMAHA			2,000,000.000	5,053,649	2.527	5,053,649	49,426,000	0	0	0	(139,523)	0	(139,523)	0	08/20/2007	
62837#-10-5	MUTUAL OF OMAHA STRUCTURED SETTLEMENT CO			1,000.000	0	0.000	0	1,000	0	0	0	0	0	0	0	06/10/2011	
68200@-10-3	OMAHA REINSURANCE CO.			100,000.000	0	0.000	0	250,000	0	15,675,134	0	106,124,866	0	106,124,866	0	02/03/2010	
91315#-10-5	UNITED WORLD LIFE INSURANCE COMPANY			220,000.000	58,539,530	266.089	58,539,530	44,433,000	0	0	0	(967,641)	0	(967,641)	0	04/27/1983	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					143,866,897	XXX	143,866,897	207,760,000	0	15,675,134	0	109,386,229	0	109,386,229	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					143,866,897	XXX	143,866,897	207,760,000	0	15,675,134	0	109,386,229	0	109,386,229	0	XXX	XXX
5989999999 - Total Common Stocks					241,138,797	XXX	241,138,797	300,819,681	0	16,248,027	0	113,598,447	0	113,598,447	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					422,918,649	XXX	422,328,256	456,534,706	166,250	18,081,228	0	106,822,215	0	106,822,215	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 ..$ 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
38374B-BG-7	GNR 2003-49 Z - CMBS		06/15/2022	Unknown		1,175,934	1,183,320	2,415
38374G-CG-5	GNR 2004-023 Z - CMBS		06/15/2022	Unknown		552,457	545,364	1,222
38374K-GC-1	GNR 2004-105 JB - CMO/RMBS		06/15/2022	Unknown		332,133	338,194	658
38376G-5U-0	GNR 2011-142 Z - CMBS		12/01/2022	Direct		360,615	360,615	0
38376G-6B-1	GNR 2011-143 Z - CMBS		04/01/2022	Direct		19,628	19,628	0
38376G-7F-1	GNR 2011-144 Z - CMBS		12/01/2022	Direct		358,277	358,277	0
38376G-EV-8	GNR 2010-016 Z - CMBS		12/01/2022	Direct		206,867	206,867	0
38376G-GA-2	GNR 2010-028 Z - CMBS		12/01/2022	Direct		289,759	289,759	0
38376M-JM-0	GNR 2017-043 Z - CMO/RMBS		12/01/2022	Direct		129,460	129,460	0
38378N-6W-8	GNR 2014-089 B - CMBS		06/15/2022	Unknown		1,079,563	1,204,617	1,640
38378N-8D-8	GNR 2014-086 Z - CMBS		12/01/2022	Direct		479,854	479,854	0
38378N-HP-1	GNR 2013-175 Z - CMBS		12/01/2022	Direct		404,291	404,291	0
38378N-RT-2	GNR 2014-013 DC - CMBS		06/15/2022	Unknown		1,388,251	1,430,295	2,208
38378N-ZH-9	GNR 2014-028 C - CMBS		06/15/2022	Unknown		943,805	1,018,254	1,235
38378T-R7-7	GNR 2013-087 PB - CMO/RMBS		06/15/2022	Unknown		2,172,921	2,322,086	2,709
38378Y-T5-8	GNR 2014-032 GZ - CMO/RMBS		02/01/2022	Direct		14,126	14,126	0
38379A-JL-5	GNR 2014-020 NZ - CMO/RMBS		12/01/2022	Direct		283,501	283,501	0
38380C-MG-5	GNR 2017-014 Z - CMO/RMBS		12/01/2022	Direct		117,792	117,792	0
38380C-MJ-9	GNR 2017-014 BZ - CMO/RMBS		12/01/2022	Direct		104,227	104,227	0
38380K-2G-9	GNR 2018-021 PZ - CMO/RMBS		12/01/2022	Direct		84,282	84,282	0
38380T-2V-7	GNR 2017-121 TZ - CMO/RMBS		11/01/2022	Direct		25,458	25,458	0
38380T-R9-9	GNR 2017-121 YZ - CMO/RMBS		12/01/2022	Direct		123,012	123,012	0
38381A-WE-2	GNR 2018-154 ZM - CMO/RMBS		05/01/2022	Direct		95,235	95,235	0
38381H-TG-6	GNR 2022-169 E - CMBS		11/17/2022	MS SECURITIES - FID		16,593,750	20,000,000	28,858
38383D-BM-9	GNR 2021-196 ZN - CMO/RMBS		12/01/2022	HILLTOP SECURITIES INC		460,627	895,583	807
38383P-R4-5	GNR 2022-064 CZ - CMO/RMBS		12/01/2022	PERSHING LLC		3,691,450	5,202,178	4,034
38383R-4C-8	GNR 2022-093 GY - CMO/RMBS		07/08/2022	BANK OF NEW YORK		6,984,782	7,587,000	8,852
38383R-F2-8	GNR 2022-090 KL - CMO/RMBS		05/23/2022	BANK OF NEW YORK		6,328,621	6,789,000	14,710
38383R-K9-7	GNR 2022-090 CY - CMO/RMBS		11/18/2022	BANK OF NEW YORK		5,593,749	6,441,165	2,147
38383T-EB-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		3,967,661	4,649,131	6,505
38383Y-5F-5	GNR 2022-179 LZ - CMO/RMBS		12/01/2022	BANK OF NEW YORK		6,533,054	8,454,902	4,918
912810-TL-2	UNITED STATES TREASURY		12/27/2022	JP MORGAN SECS INC., - FIXED INCOME		14,923,459	14,275,000	61,461
912810-TM-0	UNITED STATES TREASURY		12/12/2022	GOLDMAN		14,973,486	14,625,000	45,249
912828-YX-2	UNITED STATES TREASURY		12/12/2022	Bank of America Securities		14,877,841	16,175,000	127,686
912828-Z7-8	UNITED STATES TREASURY		01/25/2022	BARCLAYS CAPITAL INC./LE		114,843	115,000	839
91282C-FM-8	UNITED STATES TREASURY		10/25/2022	JP MORGAN SECS INC., - FIXED INCOME		51,728	52,000	153
91282C-FV-8	UNITED STATES TREASURY		12/29/2022	Various		58,487,477	56,540,000	169,604
91282C-FZ-9	UNITED STATES TREASURY		12/28/2022	Various		74,448,295	74,090,000	118,125
0109999999. Subtotal - Bonds - U.S. Governments						238,772,270	247,029,473	606,032
00830Y-AD-3	AFRICA FINANCE CORP	C	11/04/2022	LOOM-EMD		455,745	575,000	459
035198-AF-7	ANGOLA, REPUBLIC OF (GOVERNMENT)	C	04/07/2022	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		480,000	480,000	0
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	07/11/2022	HSBC SECURITIES INC.		347,718	350,000	0
168863-DS-4	CHILE, GOVERNMENT OF	C	01/04/2022	LOOM-EMD		289,494	300,000	1,524
168863-DW-5	CHILE, GOVERNMENT OF	C	02/11/2022	MET-EMD		942,763	950,000	917
195325-BR-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	02/09/2022	LOOM-EMD		185,452	200,000	5,156
21987B-AR-9	CORPORACION NACIONAL DEL COBRE DE CHILE	C	04/26/2022	LOOM-EMD		1,409,075	1,570,000	18,720
25714P-EF-1	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	01/10/2022	MET-EMD		768,443	765,000	11,292
25714P-EP-9	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	02/16/2022	MET-EMD		700,000	700,000	0
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN ESP	C	02/02/2022	GOLDMAN		323,313	350,000	661
29249B-AA-3	ENA MASTER TRUST	C	04/26/2022	LOOM-EMD		879,450	975,000	17,225
31424E-AD-4	UNITED ARAB EMIRATES (GOVERNMENT)	C	06/23/2022	MET-EMD		250,000	250,000	0
31424E-AE-2	UNITED ARAB EMIRATES (GOVERNMENT)	C	06/23/2022	MET-EMD		1,100,000	1,100,000	0
344593-AF-5	FONDO MIVIVIENDA SA	C	04/07/2022	MET-EMD		896,868	900,000	0
445545-AP-1	HUNGARY (GOVERNMENT)	C	06/08/2022	MET-EMD		790,336	800,000	0
445545-AQ-9	HUNGARY (GOVERNMENT)	C	06/08/2022	MET-EMD		291,564	300,000	0
455780-BJ-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	02/10/2022	LOOM-EMD		235,250	200,000	788
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	03/22/2022	MET-EMD		597,498	600,000	0
455780-DK-9	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	09/07/2022	LOOM-EMD		665,052	785,000	14,908

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
45777V-AE-7	INSTITUTO COSTARRICENSE DE ELECTRICIDAD	C	04/26/2022	LOOM-EMD		605,880	600,000	8,775
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)	C	04/26/2022	LOOM-EMD		205,740	240,000	5,131
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)	C	02/11/2022	Various		1,276,500	1,250,000	19,563
698299-BS-2	PANAMA, REPUBLIC OF (GOVERNMENT)	C	01/11/2022	MET-EMD		993,750	1,000,000	0
698299-BT-0	PANAMA, REPUBLIC OF (GOVERNMENT)	C	11/14/2022	HSBC SECURITIES INC.		643,149	650,000	0
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)	C	09/28/2022	MET-EMD		401,505	390,000	1,135
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)	C	11/04/2022	LOOM-EMD		572,800	785,000	6,324
71567P-AU-4	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	05/24/2022	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		2,000,000	2,000,000	0
71567P-AV-2	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	05/24/2022	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		1,250,000	1,250,000	0
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	04/27/2022	LOOM-EMD		180,913	205,000	1,222
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	02/10/2022	LOOM-EMD		201,398	200,000	247
74730D-AD-5	QATAR ENERGY	C	11/04/2022	LOOM-EMD		1,216,119	1,805,000	19,193
760942-BE-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	10/20/2022	LOOM-EMD		926,116	940,000	0
77586R-AN-0	ROMANIA (GOVERNMENT)	C	05/18/2022	JP MORGAN SECURITIES INC.		399,056	400,000	0
77586R-AP-5	ROMANIA (GOVERNMENT)	C	05/18/2022	JP MORGAN SECURITIES INC.		399,356	400,000	0
80413T-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	10/18/2022	HSBC SECURITIES INC.		500,000	500,000	0
836205-AV-6	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	C	04/27/2022	LOOM-EMD		458,191	555,000	3,199
857524-AE-2	POLAND, REPUBLIC OF (GOVERNMENT)	C	11/08/2022	MET-EMD		890,577	900,000	0
91087B-AQ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	02/11/2022	MET-EMD		398,438	425,000	51
91087B-AR-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	02/11/2022	MET-EMD		562,740	600,000	175
91087B-AT-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	08/08/2022	MET-EMD		1,373,722	1,400,000	0
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BANK	D	08/05/2022	LOOM-EMD		693,050	830,000	7,180
M6320U-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	02/10/2022	LOOM-EMD		497,367	445,000	4,944
M8237R-AA-2	SAUDI ARABIAN OIL CO	D	02/10/2022	LOOM-EMD		213,520	200,000	2,786
M8489S-AC-1	QATAR, STATE OF (GOVERNMENT)	D	02/10/2022	LOOM-EMD		359,443	305,000	2,821
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	D	04/27/2022	LOOM-EMD		451,234	400,000	2,298
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	D	08/31/2022	LOOM-EMD		1,055,700	1,035,000	4,696
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	D	04/26/2022	LOOM-EMD		549,445	535,000	3,756
P3R94G-AY-5	CORPORACION FINANCIERA DE DESARROLLO SA	D	02/09/2022	LOOM-EMD		565,209	585,000	4,289
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	D	02/09/2022	LOOM-EMD		538,478	505,000	4,459
X7360W-AV-4	ROMANIA (GOVERNMENT)	D	04/27/2022	LOOM-EMD		700,291	660,000	6,840
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/21/2022	MET-EMD		2,000,000	2,000,000	0
0309999999. Subtotal - Bonds - All Other Governments						34,687,704	36,145,000	180,734
64966Q-L6-5	NEW YORK N Y		10/05/2022	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	0
68609T-7T-9	OREGON ST		05/11/2022	MORGAN STANLEY CO		3,000,000	3,000,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,500,000	4,500,000	0
376087-GM-8	GILROY CALIF UNI SCH DIST		11/14/2022	MARKETAXESS		3,930,955	5,605,000	54,994
414019-BT-5	HARRIS CNTY TEX FLOOD CTL DIST		09/08/2022	CITIGROUP GLOBAL MARKETS INC.		8,282,400	8,500,000	0
445047-MH-3	HUMBLE TEX INDPT SCH DIST		07/21/2022	JEFFERIES & COMPANY, INC.		1,739,644	1,755,000	0
486063-P7-9	KATY TEX INDPT SCH DIST		05/25/2022	NATIONAL FINL SVCS CORP,		3,000,000	3,000,000	0
501098-TS-6	KRUM TEX INDPT SCH DIST		08/11/2022	PERSHING LLC		497,390	500,000	0
521841-C2-0	LEANDER TEX INDPT SCH DIST		06/29/2022	PERSHING LLC		6,492,994	17,380,000	0
521841-RA-6	LEANDER TEX INDPT SCH DIST		07/05/2022	PERSHING LLC		1,312,154	2,975,000	0
521841-RC-2	LEANDER TEX INDPT SCH DIST		07/05/2022	PERSHING LLC		10,885,860	27,000,000	0
58661P-DX-7	MENDOCINO-LAKE CMNTY COLLEGE DIST CALIF		11/16/2022	Toronto Dominion PUB		863,455	4,750,000	0
597749-7F-1	MIDLAND TEX		08/03/2022	RAYMOND JAMES & ASSOCIATES		7,000,000	7,000,000	0
64966Q-C7-3	NEW YORK N Y		05/19/2022	Bank of America Securities		4,403,520	4,500,000	0
64966Q-G7-9	NEW YORK N Y		08/18/2022	JEFFERIES & COMPANY, INC.		1,697,500	1,750,000	0
74514L-3E-5	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		18,041	17,614	0
74514L-3F-2	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		18,783	17,564	0
74514L-3G-0	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		19,474	17,405	0
74514L-3H-8	PUERTO RICO COMWLTH		11/21/2022	EXCHANGE		71,922	68,493	1,124
74514L-3J-4	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		19,558	16,631	0
74514L-3K-1	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		15,862	15,771	0
74514L-3L-9	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		14,060	14,176	0
74514L-3M-7	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		11,894	12,167	0
74514L-3N-5	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		16,001	16,542	0
74514L-3P-0	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		16,514	17,203	0
74514L-3Q-8	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		7,531	8,112	0

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74514L-3R-6	PUERTO RICO COMWLTH		03/18/2022	EXCHANGE		12,076	20,296	0
74514L-3T-2	PUERTO RICO COMMONWEALTH		03/18/2022	EXCHANGE		41,334	78,544	0
797661-C9-4	SAN FRANCISCO CALIF BAY AREA RAPID TRAN		05/12/2022	Stifel Nicolaus & Co.		5,490,375	5,500,000	0
79773K-DV-3	SAN FRANCISCO CALIF CITY & CNTY		11/02/2022	WELLS FARGO SECURITIES		7,544,230	11,500,000	128,502
799038-PC-2	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST		11/02/2022	PERSHING LLC		2,969,820	4,500,000	22,987
83412P-FY-3	SOLANO CALIF CMNTY COLLEGE DIST		11/14/2022	RAYMOND JAMES & ASSOCIATES		1,173,514	1,680,000	15,406
83412P-FZ-0	SOLANO CALIF CMNTY COLLEGE DIST		11/01/2022	RAYMOND JAMES & ASSOCIATES		2,986,200	4,500,000	36,731
870462-VD-7	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		745,200	2,000,000	0
870462-VE-5	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		880,450	2,500,000	0
870462-VF-2	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		747,586	2,265,000	0
870462-VG-0	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		620,580	2,000,000	0
870462-VH-8	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		585,540	2,000,000	0
870462-VJ-4	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		646,168	2,340,000	0
870462-VK-1	SWEETWATER CALIF UN HIGH SCH DIST		09/29/2022	CITIGROUP GLOBAL MARKETS INC.		652,425	2,500,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						75,431,005	128,320,518	259,743
010869-JH-9	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/19/2022	JP MORGAN SECS INC., - FIXED INCOME		7,107,463	24,290,000	0
010869-JJ-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/26/2022	Various		6,867,809	24,320,000	0
010869-JK-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	JP MORGAN SECS INC., - FIXED INCOME		1,503,900	6,000,000	0
010869-JT-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	JP MORGAN SECS INC., - FIXED INCOME		1,391,473	3,130,000	0
010869-JU-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	JP MORGAN SECS INC., - FIXED INCOME		8,384,320	19,000,000	0
010869-JV-8	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		11/02/2022	WELLS FARGO SECURITIES		4,191,284	11,330,000	0
010869-JW-6	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		10/26/2022	WELLS FARGO SECURITIES		1,031,550	3,000,000	0
04780M-C9-8	ATLANTA GA ARPT REV		06/09/2022	GOLDMAN		4,365,000	4,500,000	0
052398-HW-7	AUSTIN TEX ARPT SYS REV		04/27/2022	MORGAN STANLEY CO		5,398,250	5,000,000	0
052398-HX-5	AUSTIN TEX ARPT SYS REV		04/27/2022	MORGAN STANLEY CO		2,491,500	2,500,000	0
072024-XV-9	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		04/12/2022	Various		1,309,783	1,750,000	1,264
13032U-D9-6	CALIFORNIA HEALTH FACS FING AUTH REV		03/30/2022	RAYMOND JAMES & ASSOCIATES		3,500,000	3,500,000	0
161045-RV-3	CHARLOTTE N C WTR & SWR SYS REV		08/25/2022	WELLS FARGO SECURITIES		2,457,075	2,500,000	0
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARPT REV		04/06/2022	CITIGROUP GLOBAL MARKETS INC.		1,250,000	1,250,000	0
249182-QW-9	DENVER COLO CITY & CNTY ARPT REV		07/26/2022	Bank of America Securities		3,426,980	3,520,000	477
249182-QY-5	DENVER COLO CITY & CNTY ARPT REV		07/08/2022	Bank of America Securities		2,221,479	2,350,000	0
25714P-EN-4	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	02/16/2022	CITIGROUP GLOBAL MARKETS INC.		800,000	800,000	0
283738-AE-2	EL PASO TEX DOWNTOWN DEV CORP SPL REV		11/09/2022	PERSHING LLC		4,305,400	4,120,000	73,845
3132WV-VV-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		11/18/2022	BANK OF NEW YORK		18,442,170	19,412,810	56,782
3132WW-YT-3	FH WA3221 - CMBS/RMBS		03/14/2022	BANK OF NEW YORK		4,924,835	5,305,326	5,447
3136A4-LJ-6	FNR 2012-19 ZN - CMO/RMBS		12/01/2022	Direct		48,348	48,348	0
3136A6-QU-1	FNR 2012-61 KB - CMO/RMBS		06/15/2022	Unknown		3,787,274	3,912,000	6,085
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS		12/01/2022	Direct		1,908	1,908	0
3136AH-D3-1	FNR 2013-130 ZK - CMO/RMBS		06/15/2022	Unknown		1,954,273	2,043,817	2,782
3136AL-QJ-3	FNR 2014-75 ZK - CMO/RMBS		12/01/2022	Direct		152,347	152,347	0
3136AN-6J-1	FNR 2015-40 GZ - CMO/RMBS		12/01/2022	Direct		289,533	289,533	0
3136AN-HP-5	FNR 2015-21 VZ - CMO/RMBS		12/01/2022	Direct		83,255	83,255	0
3136AN-NB-9	FNR 2015-31 ZD - CMO/RMBS		12/01/2022	Direct		41,932	41,932	0
3136AT-P3-2	FNR 2016-73 ZA - CMO/RMBS		12/01/2022	Direct		1,649,308	1,804,534	2,258
3136AU-YU-9	FNR 2016-94 ZA - CMO/RMBS		04/01/2022	Direct		69,980	69,980	0
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS		12/01/2022	PERSHING LLC		7,712,711	9,342,157	7,242
3136B3-3B-4	FNR 2019-9 ZA - CMO/RMBS		06/01/2022	Direct		58,024	58,024	0
3136B3-UL-2	FNR 2018-95 LZ - CMO/RMBS		12/01/2022	PERSHING LLC		355,700	479,378	325
3136B4-4R-6	FNR 2019-33 WZ - CMO/RMBS		12/01/2022	Direct		68,647	68,647	0
3136B4-NH-7	FNR 2019-20 LZ - CMO/RMBS		12/01/2022	Direct		131,263	131,263	0
3136B5-KM-6	FNR 2019-34 WZ - CMO/RMBS		12/01/2022	Direct		95,155	95,155	0
3136B6-FV-0	FNR 2019-55 CM - CMO/RMBS		04/29/2022	NatAlliance Securities PUBLIC		1,437,188	1,500,000	438
3136BF-6Q-1	FNR 2021-32 AZ - CMO/RMBS		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		9,295,503	10,425,017	12,054
3136BK-YR-7	FNR 2021-86 ZT - CMO/RMBS		12/01/2022	Cantor Fitzgerald		11,276,639	12,303,462	16,701
3136BM-KW-7	FNR 2022-19 ZL - CMO/RMBS		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		6,625,383	7,389,109	15,108

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
3136BM-N8-7	FNR 2022-28 DZ - CMO/RMBS		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		3,577,690	3,805,271	6,582
3137B2-B9-0	FHR 4199 VL - CMO/RMBS		06/15/2022	Unknown		4,882,068	5,000,000	6,806
3137B7-3Y-3	FHR 4295 Z - CMO/RMBS		10/01/2022	Direct		178,084	178,084	0
3137B7-Q9-3	FHR 4298 EZ - CMO/RMBS		02/01/2022	Direct		63,306	63,306	0
3137BB-AC-4	FHR 4337B CZ - CMO/RMBS		12/01/2022	Direct		381,751	381,751	0
3137BF-YN-5	FHR 4432 JZ - CMO/RMBS		12/01/2022	Direct		115,441	115,441	0
3137BH-6M-4	FHR 4452 PZ - CMO/RMBS		12/01/2022	Direct		189,590	189,590	0
3137BH-BC-0	FHR 4446 MZ - CMO/RMBS		12/01/2022	Direct		225,149	225,149	0
3137BM-DX-1	FHR 4537 LZ - CMO/RMBS		12/01/2022	Direct		200,769	200,769	0
3137BN-TX-2	FHR 4575 AZ - CMO/RMBS		12/01/2022	Direct		186,963	186,963	0
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS		12/01/2022	Direct		359,926	359,926	0
3137BQ-Y9-2	FHR 4603 MZ - CMO/RMBS		12/01/2022	Direct		333,092	333,092	0
3137BT-EH-0	FHR 4639 HZ - CMO/RMBS		12/01/2022	Direct		67,643	67,643	0
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS		12/01/2022	Direct		182,286	182,286	0
3137BY-W8-9	FHR 4694 ZY - CMO/RMBS		01/01/2022	Direct		2,427	2,427	0
3137FN-GY-0	FHR 4910 LZ - CMO/RMBS		12/01/2022	PERSHING LLC		709,167	1,153,654	671
3137H5-D6-1	FHR 5182 ZU - CMO/RMBS		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		11,508,911	12,303,462	2,510
3137H5-J6-5	FHR 5197 DL - CMO/RMBS		02/15/2022	BNY/MIZUHO SECURITIES USA INC		6,431,423	6,766,858	7,989
3137H6-2X-2	FHR 5202 ML - CMO/RMBS		11/04/2022	PERSHING LLC		1,008,750	1,502,793	835
3137H8-BW-0	FHR 5236 PZ - CMO/RMBS		12/01/2022	JP MORGAN SECS INC., - FIXED INCOME		9,899,671	10,201,674	25,726
3137H8-J6-9	FHR 5248 ZB - CMO/RMBS		12/01/2022	BANK OF NEW YORK		5,432,297	5,913,483	3,903
3137H9-G8-6	FHR 5271 Z - RMBS		12/01/2022	Morgan Stanley		9,988,752	10,091,877	45,833
31394B-DH-4	FNR 0478A Z - CMO/RMBS		06/15/2022	Unknown		1,187,668	1,169,812	2,502
31394C-BD-3	FNR 053A PZ - CMO/RMBS		06/15/2022	Unknown		1,022,164	1,023,205	2,189
31397C-CS-6	FHR 3244 PD - CMO/RMBS		06/15/2022	Unknown		621,549	595,576	1,274
3140LE-KT-3	FN BS3905 - CMBS/RMBS		03/15/2022	BANK OF NEW YORK		7,163,666	7,699,633	8,290
3140QQ-JK-2	FN CB4765 - RMBS		11/18/2022	BANK OF NEW YORK		9,837,586	9,988,981	16,648
31418E-J7-6	FN MA4785 - RMBS		09/27/2022	First Tennessee Bank		3,165,249	3,266,826	5,445
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		06/15/2022	WELLS FARGO SECURITIES		1,324,210	1,359,045	1,850
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		08/01/2022	Bank of America Securities		614,250	675,000	788
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2022	Direct		270,159	270,159	0
35563P-KK-4	SCRT 2019-2 MZ - CMO/RMBS		12/01/2022	Direct		390,411	390,411	0
35563P-LL-1	SCRT 2019-3 MZ - CMO/RMBS		12/01/2022	Direct		441,197	441,197	0
35563P-MP-1	SCRT 2019-4 MZ - CMO/RMBS		12/01/2022	Direct		241,684	241,684	0
432308-P8-1	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		06/03/2022	Bank of America Securities		1,470,000	1,500,000	14,667
432308-U6-9	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		02/24/2022	Various		3,500,000	3,500,000	0
438701-2X-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		05/12/2022	Bank of America Securities		4,836,400	5,000,000	0
544445-F5-3	LOS ANGELES CALIF DEPT ARPTS ARPT REV		08/10/2022	GOLDMAN		984,500	1,000,000	0
544445-YH-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV		02/02/2022	PERSHING LLC		2,500,000	2,500,000	0
54445C-AK-9	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/03/2022	Bank of America		2,250,000	2,250,000	0
54601T-AB-2	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV		08/24/2022	JP MORGAN SECS INC., - FIXED INCOME		5,641,325	5,750,000	0
54660D-AR-0	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		03/25/2022	PERSHING LLC		9,998,400	10,000,000	0
54660D-AS-8	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		04/05/2022	Bank of America		6,389,640	6,340,000	1,125
561852-HJ-6	MANATEE CNTY FLA REV		08/31/2022	WELLS FARGO SECURITIES		7,393,920	8,000,000	0
574296-DR-7	MARYLAND ST STAD AUTH REV		07/20/2022	Various		1,375,218	5,350,000	0
574296-DS-5	MARYLAND ST STAD AUTH REV		07/15/2022	Bank of America Securities		348,030	1,500,000	0
574296-DT-3	MARYLAND ST STAD AUTH REV		07/15/2022	Bank of America Securities		439,160	2,000,000	0
574296-DU-0	MARYLAND ST STAD AUTH REV		07/18/2022	Bank of America Securities		1,308,150	6,250,000	0
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		01/21/2022	Wells Fargo		4,500,000	4,500,000	0
59333P-4C-9	MIAMI-DADE CNTY FLA AVIATION REV		06/23/2022	PERSHING LLC		5,742,587	6,095,000	58,241
59335K-DL-8	MIAMI-DADE CNTY FLA SEAPORT REV		05/02/2022	GOLDMAN		2,843,670	3,000,000	11,000
594712-WY-3	MICHIGAN ST UNIV REVS		03/03/2022	Bank of America Securities		3,000,000	3,000,000	0
64943Q-AA-6	NEW YORK CITY INDL DEV AGY		11/21/2022	Unknown		7,677,562	6,560,000	160,356
649519-EZ-4	NEW YORK LIBERTY DEV CORP LIBERTY REV		02/08/2022	Various		4,985,000	5,000,000	0
64971X-X9-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/30/2022	NATIONAL FINL SVCS CORP.		1,888,660	2,000,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64990F-Z5-6	NEW YORK STATE DORMITORY AUTHORITY		03/16/2022	Various		5,000,000	5,000,000	0
65000B-PA-0	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		05/13/2022	RAYMOND JAMES & ASSOCIATES		3,882,240	4,000,000	0
650028-ZB-2	NEW YORK ST TWY AUTH ST PERS INCOME TAX		08/16/2022	Bank of America Securities		1,228,125	1,250,000	2,778
650028-ZE-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX		07/14/2022	Bank of America Securities		1,456,185	1,500,000	0
650036-AQ-9	NEW YORK ST URBAN DEV CORP REV		04/19/2022	Various		3,319,280	4,000,000	12,000
650036-CJ-3	NEW YORK ST URBAN DEV CORP REV		04/13/2022	JP MORGAN SECS INC., - FIXED INCOME		2,268,094	2,615,000	7,191
678908-4A-9	OKLAHOMA DEV FIN AUTH REV		07/08/2022	RBC CAPITAL MARKETS		4,000,000	4,000,000	0
678908-4D-3	OKLAHOMA DEV FIN AUTH REV		08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		6,500,000	6,500,000	0
678908-4E-1	OKLAHOMA DEV FIN AUTH REV		08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		4,500,000	4,500,000	0
678908-4G-6	OKLAHOMA DEV FIN AUTH REV		08/31/2022	RBC CAPITAL MARKETS		10,000,000	10,000,000	0
70868Y-AX-7	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC		12/14/2022	WELLS FARGO SECURITIES		8,882,550	9,000,000	0
71884S-AG-5	PHOENIX ARIZ INDL DEV AUTH HEALTH CARE F		03/25/2022	Various		30,380,135	30,500,000	0
72205R-GE-6	PINAL CNTY ARIZ REV OBLIGS		07/29/2022	Stifel Nicolaus & Co.		9,500,000	9,500,000	0
73358W-3K-8	PORT AUTH N Y & N J		05/16/2022	CITIGROUP GLOBAL MARKETS INC.		1,386,255	1,500,000	12,833
73358X-FT-4	PORT AUTH N Y & N J		05/16/2022	Bank of America Securities		5,905,700	6,000,000	0
73358X-GQ-9	PORT AUTH N Y & N J		09/16/2022	CITIGROUP GLOBAL MARKETS INC.		2,650,000	2,650,000	0
73358X-GR-7	PORT AUTH N Y & N J		09/16/2022	CITIGROUP GLOBAL MARKETS INC.		2,535,000	2,535,000	0
73358X-GS-5	PORT AUTH N Y & N J		09/16/2022	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	0
73358X-GT-3	PORT AUTH N Y & N J		09/16/2022	CITIGROUP GLOBAL MARKETS INC.		1,250,000	1,250,000	0
738769-AQ-1	POWAY		11/18/2022	JP MORGAN SECS INC., - FIXED INCOME		3,681,266	5,040,000	142,635
738769-AR-9	POWAY		01/03/2022	PERSHING LLC		3,076,620	3,090,000	3,879
764464-AJ-2	RICHMOND CALIF PENSION FDG		09/20/2022	PERSHING LLC		852,329	875,000	1,667
764464-AL-7	RICHMOND CALIF PENSION FDG		09/20/2022	PERSHING LLC		5,052,853	5,145,000	10,220
764464-AM-5	RICHMOND CALIF PENSION FDG		09/19/2022	PERSHING LLC		5,178,619	5,235,000	9,845
764464-AR-4	RICHMOND CALIF PENSION FDG		08/26/2022	PERSHING LLC		6,815,000	6,815,000	0
79739G-PN-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		06/29/2022	Bank of America Securities		5,835,975	7,500,000	0
79766D-UU-1	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/26/2022	CITIGROUP GLOBAL MARKETS INC.		2,550,000	2,550,000	0
79766D-UV-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/26/2022	CITIGROUP GLOBAL MARKETS INC.		1,750,000	1,750,000	0
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA		11/30/2022	RAYMOND JAMES & ASSOCIATES		1,053,230	1,350,000	13,650
79772E-CT-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA		11/30/2022	RAYMOND JAMES & ASSOCIATES		2,330,140	2,845,000	31,434
837151-W3-9	SOUTH CAROLINA ST PUB SVC AUTH REV		11/09/2022	JP MORGAN SECS INC., - FIXED INCOME		11,000,000	11,000,000	0
89602H-EP-8	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		09/09/2022	Bank of America Securities		4,427,280	4,500,000	0
89602H-ET-0	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		09/09/2022	Bank of America Securities		1,754,285	3,250,000	0
89602H-EU-7	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		09/09/2022	Bank of America Securities		338,970	750,000	0
898735-UW-3	TUCSON ARIZ CTFS PARTN		10/19/2022	Various		6,944,385	10,500,000	91,630
90811Q-AY-8	UNION SAN DIST CALIF FING AUTH REV		04/19/2022	Bank of America Securities		1,242,450	1,500,000	6,250
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	04/26/2022	LOOM-EMD		781,662	850,000	3,740
913366-KT-6	UNIV CALIF REGTS MED CTR POOLED REV		04/28/2022	BARCLAYS CAPITAL INC FIXED INC		6,782,090	7,000,000	0
91412H-NB-5	UNIVERSITY CALIF REVS		08/18/2022	GOLDMAN		1,750,000	1,750,000	0
914302-LF-9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		06/02/2022	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000	0
914455-UJ-7	UNIVERSITY MICH UNIV REVS		03/10/2022	Various		14,000,000	14,000,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						486,622,522	581,855,028	935,790
00085Y-AB-9	AUTOC 22A B - ABS		05/04/2022	PERSHING LLC		2,499,957	2,500,000	0
00091Q-AA-0	ACMAT 221 B - ABS		04/21/2022	CREDIT SUISSE SECURITIES (USA)		13,499,903	13,500,000	0
00091U-AA-1	ABPCI 11 A1 - CDO	C	08/26/2022	SG AMERICAS SECURITIES, LLC		7,500,000	7,500,000	0
00091U-AE-3	ABPCI 11 B1 - CDO	C	08/26/2022	SG AMERICAS SECURITIES, LLC		2,300,000	2,300,000	0
00109A-AB-3	AES PANAMA GENERATION HOLDINGS SRL	C	10/04/2022	MET-EMD		326,000	400,000	6,125
00131L-AJ-4	AIA GROUP LTD	C	02/10/2022	LOOM-EMD		450,319	425,000	4,280
00131L-AN-5	AIA GROUP LTD	C	10/18/2022	HSBC SECURITIES INC.		358,344	360,000	0
001814-D@-8	ANR PIPELINE CO		05/26/2022	MIZUHO		10,000,000	10,000,000	0
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	08/02/2022	Bank of America Securities		10,500,000	10,500,000	0
00206R-DH-2	AT&T INC		10/31/2022	US BANCORP INVESTMENTS INC.		2,037,437	2,364,000	15,895
00206R-JK-9	AT&T INC		10/31/2022	US BANCORP INVESTMENTS INC.		2,394,930	3,000,000	58,513
00206R-JL-7	AT&T INC		11/18/2022	HILLTOP SECURITIES INC		5,335,782	6,200,000	106,080
00287Y-DA-4	ABBVIE INC		11/02/2022	Amherst Pierpont Securities		866,250	1,000,000	18,726
00287Y-DB-2	ABBVIE INC		11/02/2022	Various		5,507,615	6,242,000	20,301

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00440E-AH-0	CHUBB INA HOLDINGS INC		11/21/2022	MORGAN STANLEY CO		5,547,100	5,000,000	7,444
00652M-AK-8	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	C	03/18/2022	MET-EMD		259,708	305,000	1,622
00652X-AB-4	ADANI TRANSMISSION STEP-ONE LTD	C	04/27/2022	LOOM-EMD		645,223	696,850	10,366
00654U-AA-0	ADANI INTERNATIONAL CONTAINER TERMINAL P	C	04/27/2022	LOOM-EMD		394,665	431,200	2,153
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	C	03/21/2022	PERSHING LLC		2,006,060	2,000,000	42,522
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	C	06/13/2022	GOLDMAN		3,906,200	5,000,000	21,722
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	C	11/14/2022	Various		4,592,035	6,750,000	5,321
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA	C	02/02/2022	MET-EMD		986,250	1,000,000	24,628
008513-AD-5	AGREE LP		08/15/2022	WELLS FARGO SECURITIES		4,462,695	4,500,000	0
00857L-AA-5	AGROSUPER SA	C	01/12/2022	MET-EMD		1,350,000	1,350,000	0
00914A-AA-0	AIR LEASE CORP		11/21/2022	BARCLAYS		2,577,855	2,633,000	34,192
009279-AC-4	AIRBUS SE	C	02/02/2022	Various		3,895,815	3,500,000	43,779
00928Q-AU-5	AIRCASTLE LTD		10/18/2022	Various		5,053,345	6,341,000	28,402
010392-FL-7	ALABAMA POWER CO		04/12/2022	DEUTSCHE BANK SECURITIES, INC.		2,412,600	2,500,000	17,003
01400E-AF-0	ALCON FINANCE CORP		11/29/2022	JP MORGAN SECS INC., - FIXED INCOME		498,370	500,000	0
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2022	Goldman Sachs		497,875	500,000	0
01609W-AR-3	ALIBABA GROUP HOLDING LTD	C	02/10/2022	LOOM-EMD		295,148	270,000	2,565
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		06/07/2022	JP MORGAN SECS INC., - FIXED INCOME		4,999,900	5,000,000	0
02265W-AA-3	AMAGGI LUXEMBOURG INTERNATIONAL SARL	C	02/10/2022	LOOM-EMD		423,955	420,000	5,122
02360F-AB-2	UNION ELECTRIC CO		10/07/2022	BANK OF NYC/MIZUHO SEC		678,226	719,000	7,516
025816-CX-5	AMERICAN EXPRESS CO		05/18/2022	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	0
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.		06/06/2022	BMOCM/BONDS		18,500,000	18,500,000	0
031162-BZ-2	AMGEN INC		09/29/2022	WELLS FARGO SECURITIES		2,445,600	3,000,000	55,733
031162-DE-7	AMGEN INC		02/17/2022	CITIGROUP GLOBAL MARKETS INC.		997,560	1,000,000	0
031162-DK-3	AMGEN INC		08/15/2022	Bank of America Securities		499,910	500,000	0
03217J-AE-1	AMSR 20SFR5 E1 - CMBS		11/21/2022	DEUTSCHE BANK		3,072,654	3,500,000	5,211
03217J-AF-8	AMSR 20SFR5 E2 - CMBS		11/21/2022	DEUTSCHE BANK		877,184	1,000,000	1,627
03236V-AD-3	AXIS 221 C - ABS		01/19/2022	Bank of America Securities		749,967	750,000	0
03236V-AE-1	AXIS 221 D - ABS		01/19/2022	Bank of America Securities		2,918,461	2,919,000	0
03236X-AC-1	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL		09/14/2022	BNY/SUNTRUST CAPITAL MARKETS		2,999,802	3,000,000	0
03236X-AD-9	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL		09/14/2022	BNY/SUNTRUST CAPITAL MARKETS		2,999,078	3,000,000	0
03236X-AE-7	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL		09/14/2022	BNY/SUNTRUST CAPITAL MARKETS		3,499,827	3,500,000	0
03237M-AE-0	AXIS 191 D - ABS		11/21/2022	PERSHING LLC		6,586,918	6,704,000	622
03329W-AJ-6	ANCHC 25 D - CDO	C	02/10/2022	ARES MANAGEMENT		2,600,000	2,600,000	0
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	C	09/26/2022	Various		684,026	770,000	9,741
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/24/2022	WELLS FARGO SECURITIES		1,374,811	1,610,000	21,970
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/01/2022	Various		9,153,948	10,258,000	152,331
03664T-AG-2	ANTR 2019-1 C - CDO	C	03/08/2022	RBC CAPITAL MARKETS		999,000	1,000,000	5,178
03665Y-AA-3	ANTR 192 A1A - CDO	C	09/28/2022	Bank of New York/Natixis, New		13,854,502	14,399,524	121,480
036752-AU-7	ANTHEM INC		04/26/2022	Morgan Stanley		4,973,100	5,000,000	0
036752-AX-1	ELEVANCE HEALTH INC		10/26/2022	DEUTSCHE BANK SECURITIES, INC.		2,999,730	3,000,000	0
03740L-AE-2	AON CORP		02/24/2022	Various		1,964,200	2,000,000	0
037833-AL-4	APPLE INC		01/27/2022	GOLDMAN		3,130,171	2,810,000	26,145
03784Y-A@-0	APPLE HOSPTALITY		06/02/2022	PRUDENTIAL		18,000,000	18,000,000	0
03840#-AM-6	AQUARION WATER		08/31/2022	KeyBanc		5,000,000	5,000,000	0
03965T-AB-9	ARCOS DORADOS HOLDINGS INC	C	04/26/2022	Various		697,820	700,000	38
04047A-AC-8	ARIVO 2021-1 B - ABS		11/21/2022	JPMorgan		228,895	250,000	84
04047E-AB-2	ARIVO 221 B - ABS		04/06/2022	JP MORGAN SECS INC., - FIXED INCOME		4,218,954	4,220,000	0
04047J-AA-3	ARIVO 222 A - ABS		10/28/2022	JP MORGAN SECS INC., - FIXED INCOME		11,970,797	12,000,000	0
04047J-AB-1	ARIVO 222 B - ABS		10/28/2022	JP MORGAN SECS INC., - FIXED INCOME		2,789,393	2,810,000	0
04047J-AC-9	ARIVO 222 C - ABS		10/28/2022	JP MORGAN SECS INC., - FIXED INCOME		1,747,088	1,760,000	0
04318@-AF-4	ARTISAN PARTNERS		08/16/2022	CitiGroup		5,000,000	5,000,000	0
048303-G*-6	ATLNTC CITY ELEC		02/15/2022	SCOTIABANK		3,250,000	3,250,000	0
049560-AY-1	ATMOS ENERGY CORP		09/27/2022	BANK OF NYC/MIZUHO SEC		2,987,580	3,000,000	0
05348E-BB-4	AVALONBAY COMMUNITIES INC		11/14/2022	MORGAN STANLEY CO		1,514,112	1,940,000	30,191
05369A-AA-9	AVIATION CAPITAL GROUP LLC		09/19/2022	JP MORGAN SECS INC., - FIXED INCOME		4,252,750	5,000,000	68,056
05377R-DC-5	AESOP 182 A - ABS		11/21/2022	DEUTSCHE BANK		3,427,047	3,500,000	389

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05377R-DM-3	AESOP 192 B - ABS		11/21/2022	Various		5,734,513	6,050,000	597
05377R-DV-3	AESOP 201 B - ABS		11/21/2022	Bank of America		4,037,816	4,500,000	335
05377R-DW-1	AESOP 201 C - ABS		11/21/2022	CANTOR FITGERALD		441,694	500,000	42
05377R-FL-3	AESOP 223 B - ABS		07/12/2022	JP MORGAN SECS INC., - FIXED INCOME		1,499,869	1,500,000	0
05377R-FM-1	AESOP 223 C - ABS		07/12/2022	JP MORGAN SECS INC., - FIXED INCOME		9,998,861	10,000,000	0
05377R-FQ-2	AESOP 224 B - ABS		07/12/2022	JP MORGAN SECS INC., - FIXED INCOME		2,999,522	3,000,000	0
05379B-AR-8	AVISTA CORP		03/08/2022	WELLS FARGO SECURITIES		1,499,460	1,500,000	0
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	C	09/16/2022	Various		10,452,558	12,125,000	32,304
05401A-AP-6	AVOLON HOLDINGS FUNDING LTD	C	06/22/2022	WELLS FARGO SECURITIES		8,303,550	10,000,000	93,958
05466A-AA-1	AXIAN TELECOM	C	02/09/2022	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	0
05523R-AC-1	BAE SYSTEMS PLC	C	10/31/2022	CITIGROUP GLOBAL MARKETS INC.		8,957,500	9,000,000	59,450
05541V-AF-3	BG ENERGY CAPITAL PLC	C	06/29/2022	BANK OF NYC/MIZUHO SEC		8,968,240	9,000,000	96,663
05565A-M3-4	BNP PARIBAS SA	C	08/08/2022	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000	0
05578Q-AH-6	BPCE SA	C	08/16/2022	Various		10,092,843	10,708,000	12,775
05583J-AM-4	BPCE SA	C	07/11/2022	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	0
05684U-AG-0	BCC 221 C - CDO	C	02/02/2022	ARES MANAGEMENT		2,500,000	2,500,000	0
057224-AZ-0	BAKER HUGHES HOLDINGS LLC		10/31/2022	MORGAN STANLEY CO		9,438,000	11,000,000	73,601
05946K-AL-5	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	09/06/2022	JP MORGAN SECS INC., - FIXED INCOME		10,000,000	10,000,000	0
05964H-AQ-8	BANCO SANTANDER SA	C	03/21/2022	Various		7,531,700	7,500,000	0
05964H-AS-4	BANCO SANTANDER SA	C	08/11/2022	PERSHING LLC		12,000,000	12,000,000	0
05971K-AG-4	BANCO SANTANDER SA	C	02/24/2022	Various		3,373,575	3,750,000	24,340
06000B-AB-8	BANGKOK BANK PCL	C	06/08/2022	LOOM-EMD		1,368,164	1,370,000	0
06034L-AB-6	BANISTMO SA	C	02/03/2022	MET-EMD		638,175	635,000	468
06051G-JE-0	BANK OF AMERICA CORP		11/01/2022	Goldman Sachs		6,480,100	10,000,000	99,607
06051G-JW-0	BANK OF AMERICA CORP		11/01/2022	Various		18,211,855	25,000,000	55,137
06051G-KK-4	BANK OF AMERICA CORP		02/24/2022	Bank of America Securities		4,818,350	5,000,000	9,907
06051G-KY-4	BANK OF AMERICA CORP		07/19/2022	Bank of America Securities		5,000,000	5,000,000	0
06326B-AA-7	BANK LEUMI LE ISRAEL BM	D	03/30/2022	ARES-PAY		410,423	435,000	2,454
06368D-H7-2	BANK OF MONTREAL	C	01/05/2022	Various		15,000,000	15,000,000	0
064159-8S-8	BANK OF NOVA SCOTIA	C	10/17/2022	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		5,000,000	5,000,000	0
06541M-CA-0	BANK 2022-BNK42 B - CMBS		05/20/2022	Bank of America Securities		1,970,982	2,000,000	2,098
06541Q-BK-0	BANK 2022-BNK43 B - CMBS		08/08/2022	WELLS FARGO SECURITIES		16,221,823	15,750,000	55,941
06738E-BX-2	BARCLAYS PLC	C	08/01/2022	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
06738E-CA-1	BARCLAYS PLC	C	08/02/2022	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
06759*-AA-8	BARINGS CORE		03/21/2022	PRUDENTIAL		7,500,000	7,500,000	0
067901-AH-1	BARRICK GOLD CORP	C	11/02/2022	BNP PARIBAS SECURITIES BOND		3,049,426	3,400,000	16,363
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD	C	11/07/2022	JP MORGAN SECS INC., - FIXED INCOME		1,917,220	2,000,000	7,933
072917-AC-1	BXCMM 221 A2 - CDO		02/11/2022	SG AMERICAS SECURITIES, LLC		5,000,000	5,000,000	0
072917-AE-7	BXCMM 221 B - CDO		02/11/2022	SG AMERICAS SECURITIES, LLC		7,000,000	7,000,000	0
07336R-AA-8	BVINV 22INV4 A1 - CMO/RMBS		03/14/2022	WELLS FARGO SECURITIES		11,579,625	12,000,000	0
07336R-AG-5	BVINV 22INV4 A7 - CMO/RMBS		03/14/2022	WELLS FARGO SECURITIES		10,914,373	12,000,000	24,000
075887-BX-6	BECTON DICKINSON AND CO		11/14/2022	MORGAN STANLEY CO		1,733,220	2,000,000	41,502
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	02/08/2022	Various		5,948,640	6,000,000	0
08161Q-AJ-9	BMARK 2022-B37 B - CMBS		10/25/2022	GOLDMAN		4,685,374	5,000,000	26,414
08163Q-BN-7	BMARK 2022-B36 B - CMBS		08/09/2022	JP MORGAN SECS INC., - FIXED INCOME		6,499,983	6,500,000	19,343
08352P-AA-9	BEREA COLLEGE		01/10/2022	Various		2,209,660	2,000,000	8,182
08860H-AC-8	BHARTI AIRTEL LTD	C	02/11/2022	ARES-PAY		340,456	355,000	2,308
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		01/03/2022	Various		6,730,493	6,750,000	0
09262N-AG-8	BLKMM 11 B1 - CDO		08/05/2022	Bank of New York/Natixis, New		10,000,000	10,000,000	0
09262N-AJ-2	BLKMM 11 BF - CDO		08/05/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
09581J-AC-0	BLUE OWL FINANCE LLC		08/12/2022	Bank of America Securities		4,936,858	6,299,000	126,795
09659T-2C-4	BNP PARIBAS SA	C	08/11/2022	BNP PARIBAS SECURITIES BOND		6,482,700	9,000,000	13,414
096630-AJ-7	BOARDWALK PIPELINES LP		02/09/2022	BARCLAYS CAPITAL INC FIXED INC		4,995,150	5,000,000	0
09681M-AK-4	BOC AVIATION LTD	D	02/10/2022	LOOM-EMD		196,450	200,000	2,550
097023-CV-5	BOEING CO		08/04/2022	Various		14,912,550	15,000,000	164,811
097023-DG-7	BOEING CO		01/27/2022	MORGAN STANLEY CO		4,930,500	5,000,000	53,985
10084L-AA-9	BOLD 221 A - ABS		04/25/2022	NOMURA SECURITIES/FIXED INCOME		4,937,314	5,000,000	0
10085B-AA-0	BOLD 2022 A - ABS		05/03/2022	NOMURA SECURITIES/FIXED INCOME		6,595,539	7,000,000	0
10334#-AS-1	BOYD WATTRSN GSA		02/01/2022	KeyBanc		15,000,000	15,000,000	0

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10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		01/10/2022	Various		3,500,000	3,500,000	0
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV	C	01/10/2022	MET-EMD		401,813	375,000	9,914
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		03/15/2022	BARCLAYS CAPITAL INC FIXED INC		6,009,904	6,000,000	13,295
106230-AC-9	BRELPO 2022 A3 - ABS		12/08/2022	Various		22,000,000	22,000,000	0
10637W-AA-7	BABS 22RM5 A - RMBS		09/30/2022	PERSHING LLC		13,650,587	15,000,000	0
10638J-AB-3	BABS 22RM4 A2 - RMBS		07/07/2022	Various		5,455,289	6,625,647	0
10638J-AC-1	BABS 2022-RM4 AM - RMBS		06/24/2022	PERSHING LLC		3,579,718	4,000,000	0
10638M-AA-8	BABS 21RM2 A - CMO/RMBS		03/25/2022	PERSHING LLC		9,685	9,685	0
10638N-AA-6	BABS 22RM3 A - RMBS		08/25/2022	PERSHING LLC		6,908,970	7,252,376	0
110122-DW-5	BRISTOL-MYERS SQUIBB CO		02/15/2022	DEUTSCHE BANK SECURITIES, INC.		1,493,505	1,500,000	0
11135F-BB-6	BROADCOM INC		01/27/2022	Bank of America Securities		5,138,350	5,000,000	33,250
117039-AA-5	BRUNSWICK COOP SECS TR		11/21/2022	Unknown		819,878	871,219	5,711
12510H-AB-6	CAUTO 2020-1 A2 - ABS		11/21/2022	Credit Suisse		3,204,190	3,574,162	1,805
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		03/08/2022	GOLDMAN		5,999,479	6,000,000	0
12527G-AD-5	CF INDUSTRIES INC		11/08/2022	CITIGROUP GLOBAL MARKETS INC.		2,431,350	3,000,000	65,588
125523-BK-5	CIGNA CORP		11/01/2022	Bank of America Securities		1,470,220	2,000,000	3,875
12563L-AN-7	CLIF 2020-1 A - ABS		11/21/2022	Bank of America Securities		657,988	774,500	134
12570R-AA-3	CIMB BANK BHD	C	11/04/2022	LOOM-EMD		791,319	925,000	5,897
126408-GS-6	CSX CORP		11/03/2022	Various		5,544,813	5,422,000	3,897
126408-GY-3	CSX CORP		10/31/2022	US BANCORP INVESTMENTS INC.		3,958,800	5,000,000	26,764
126408-HF-3	CSX CORP		09/29/2022	GOLDMAN		2,508,254	3,284,000	52,690
12659B-AA-2	CT TRUST	C	01/27/2022	MET-EMD		950,000	950,000	0
12661N-AB-0	CSMC 22NQM3 A1B - CMO/RMBS		04/27/2022	CREDIT SUISSE SECURITIES (USA)		14,758,355	15,000,000	49,758
12662A-AA-9	CPF IV LLC - ABS		06/30/2022	BNY/SUNTRUST CAPITAL MARKETS		4,999,620	5,000,000	0
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		06/30/2022	Goldman Sachs		22,631,257	23,000,000	109,921
12664V-AB-9	CSMC 22NQM2 A1B - CMO/RMBS		03/24/2022	Credit Suisse		11,864,098	12,000,000	38,667
126650-CD-0	CVS HEALTH CORP		06/07/2022	CANTOR FITZGERALD & CO. INC.		2,058,200	2,000,000	1,178
12665E-AB-6	CSMC 22NQM4 A1B - CMO/RMBS		06/28/2022	CREDIT SUISSE SECURITIES (USA)		12,551,819	12,970,292	50,361
127055-AM-3	CABOT CORP		06/07/2022	JP MORGAN SECS INC., - FIXED INCOME		4,966,500	5,000,000	0
133434-AD-2	CAMERON LNG LLC		11/14/2022	JP MORGAN SECS INC., - FIXED INCOME		3,139,837	4,026,000	50,081
13877J-AE-1	CANYC 221 C - CDO	C	02/01/2022	ARES MANAGEMENT		2,000,000	2,000,000	0
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		5,000,000	5,000,000	0
14040H-CV-5	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY CO		20,000,000	20,000,000	0
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC		09/29/2022	MARKETAXESS		1,736,640	2,000,000	938
14313@-AA-9	CARLYLE CREDIT O 2.500 11/24/32		12/27/2022	DIRECT		9,295,043	9,295,043	0
14313@-AB-7	CARLYLE CREDIT O 3.500 11/24/32		10/24/2022	DIRECT		4,585,847	4,585,847	0
14448C-AR-5	CARRIER GLOBAL CORP		10/31/2022	CITIGROUP GLOBAL MARKETS INC.		8,417,900	10,000,000	71,292
14686G-AD-8	CRVNA 2022-N1 C - ABS		03/11/2022	CREDIT SUISSE SECURITIES (USA)		3,999,550	4,000,000	0
14686J-AF-7	CRVNA 2022-P2 C - ABS		05/25/2022	Various		14,422,564	14,550,000	265
14686J-AG-5	CRVNA 2022-P2 D - ABS		05/19/2022	WELLS FARGO SECURITIES		6,935,849	7,000,000	0
14686M-AE-3	CRVNA 2022-P3 B - ABS		08/30/2022	DEUTSCHE BANK SECURITIES, INC.		1,915,714	1,916,000	0
14686M-AF-0	CRVNA 2022-P3 C - ABS		08/30/2022	DEUTSCHE BANK SECURITIES, INC.		2,999,049	3,000,000	0
14686M-AG-8	CRVNA 2022-P3 D - ABS		08/30/2022	DEUTSCHE BANK SECURITIES, INC.		2,749,212	2,750,000	0
14687B-AK-2	CRVNA 2021-P1 C - ABS		04/27/2022	DEUTSCHE BANK		1,780,800	1,920,000	1,550
14687H-AA-1	CRVNA 2021-N4 A1 - ABS		02/23/2022	BNY/SUNTRUST CAPITAL MARKETS		22,138,880	22,336,946	7,725
14687K-AE-6	CRVNA-21P4-B - ABS		05/19/2022	GOLDMAN		2,253,125	2,500,000	1,788
147339-L@-2	CASCADE NAT GAS		06/15/2022	PNC BANK		2,250,000	2,250,000	0
14745X-AA-6	CASE WESTERN RESERVE UNIVERSITY - ABS		06/08/2022	BARCLAYS CAPITAL INC FIXED INC		1,500,000	1,500,000	0
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SA	C	02/09/2022	LOOM-EMD		363,763	340,000	5,143
15135#-CB-6	CENTENNIAL ENGY		03/23/2022	TORONTO DOMINION		4,000,000	4,000,000	0
15239X-AA-6	CENTRAL AMERICA BOTTLING CORP	C	01/20/2022	MET-EMD		962,880	970,000	0
153609-K#-8	CENTRAL HUDSON		09/28/2022	KeyBanc		5,000,000	5,000,000	0
15674X-AA-8	CERB 38 A1 - CDO		10/26/2022	Bank of New York/Natixis, New		15,000,000	15,000,000	0
15674X-AE-0	CERB 38 A2 - CDO		10/26/2022	Bank of New York/Natixis, New		8,500,000	8,500,000	0
15674X-AG-5	CERB 38 B - CDO		10/26/2022	Bank of New York/Natixis, New		1,000,000	1,000,000	0
156830-AA-9	KALLPA GENERACION SA	C	03/09/2022	Bank of America Securities		594,000	600,000	1,719

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC		01/27/2022	CREDIT SUISSE SECURITIES (USA)		5,216,300	5,000,000	86,458
171512-AA-4	CHMML IV A1 - CDO	C	09/28/2022	RAYMOND JAMES & ASSOCIATES		4,797,750	5,000,000	42,182
171512-AE-6	CHMML IV B - CDO	C	09/27/2022	Amherst Pierpont Securities		2,367,500	2,500,000	24,443
172967-MM-0	CITIGROUP INC		05/05/2022	CITIGROUP GLOBAL MARKETS INC.		5,229,150	5,000,000	31,748
172967-NF-4	CITIGROUP INC		11/02/2022	GOLDMAN		4,553,920	7,000,000	565
172967-NU-1	CITIGROUP INC		05/17/2022	Various		5,000,000	5,000,000	0
17858P-B@-9	CITY OF HOPE		12/15/2022	PRUDENTIAL		7,000,000	7,000,000	0
18013R-AB-3	CLAREMONT MCKENNA COLLEGE		01/19/2022	Various		11,000,000	11,000,000	0
192714-AC-7	COLBUN SA	C	05/09/2022	HSBC SECURITIES INC.		762,560	800,000	2,633
20030N-DH-1	COMCAST CORP		10/31/2022	Various		4,641,090	6,000,000	19,375
200447-AL-4	COMISION FEDERAL DE ELECTRICIDAD	C	02/08/2022	HSBC SECURITIES INC.		1,099,780	1,100,000	0
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD	C	02/08/2022	HSBC SECURITIES INC.		1,200,000	1,200,000	0
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	C	11/01/2022	Various		14,053,477	19,800,000	186,971
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	C	03/03/2022	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	0
202795-JM-3	COMMONWEALTH EDISON CO		10/12/2022	PERSHING LLC		978,300	1,250,000	5,972
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C	01/13/2022	MET-EMD		659,168	660,000	0
20826F-AV-8	CONOCOPHILLIPS CO		02/22/2022	BONY/TORONTO DOMINION SECURITI		1,747,183	1,750,000	0
20826F-AW-6	CONOCOPHILLIPS CO		06/23/2022	CITIGROUP GLOBAL MARKETS INC.		8,777,375	9,335,900	226,562
20826F-BC-9	CONOCOPHILLIPS CO		11/29/2022	CORPORATE ACTION		5,154,028	4,156,000	25,186
210314-AD-2	CONSORCIO TRANSMANTARO SA	C	04/04/2022	Bank of America Securities		335,000	335,000	0
21075W-CV-5	CONHE 1996-2 A8 - RMBS		11/21/2022	Unknown		118,835	130,347	390
21872N-AL-4	CAFL 2019-3 D - CMBS		05/11/2022	WELLS FARGO SECURITIES		2,625,938	3,000,000	3,760
21873B-AJ-4	CAFL 212 C - CMBS		02/15/2022	WELLS FARGO SECURITIES		3,976,709	4,470,000	1,101
21873E-AE-9	CAFL 221 C - CMBS		06/24/2022	MORGAN STANLEY CO		5,713,520	6,061,000	23,662
21873E-AG-4	CAFL 221 D - CMBS		06/24/2022	MORGAN STANLEY CO		9,029,308	10,000,000	39,037
21873N-AL-3	CAFL 213 D - CMBS		01/01/2022	WELLS FARGO SECURITIES		(13,009)	0	13,009
224044-BY-2	COX COMMUNICATIONS INC		06/06/2022	GOLDMAN		3,450,999	3,708,000	83,749
225313-AK-1	CREDIT AGRICOLE SA	C	03/09/2022	CITIGROUP GLOBAL MARKETS INC.		6,979,840	7,000,000	47,444
225313-AN-5	CREDIT AGRICOLE SA	C	08/04/2022	CITIGROUP GLOBAL MARKETS INC.		3,831,961	5,305,000	11,184
22534L-AC-6	CAALT 221 B - ABS		06/08/2022	WELLS FARGO SECURITIES		4,999,761	5,000,000	0
22534L-AE-2	CAALT 221 C - ABS		06/08/2022	WELLS FARGO SECURITIES		5,949,834	5,950,000	0
22534Q-AC-5	CAALT 223 B - ABS		10/26/2022	WELLS FARGO SECURITIES		4,999,233	5,000,000	0
22534Q-AE-1	CAALT 223 C - ABS		10/26/2022	WELLS FARGO SECURITIES		4,999,769	5,000,000	0
22767C-AD-2	XROAD 2021-A C - ABS		07/28/2022	CANTOR FITZGERALD & CO. INC.		1,424,531	1,500,000	660
23157#-AN-9	CURTISS-WRIGHT		10/27/2022	BANK OF AMERICA		10,000,000	10,000,000	0
23330J-AC-5	DP WORLD LTD	C	06/15/2022	Various		1,270,140	1,390,000	15,028
23338V-AR-7	DTE ELECTRIC CO		02/16/2022	JP MORGAN SECS INC., - FIXED INCOME		1,490,775	1,500,000	0
23345A-AG-8	DTAOT 222 D - ABS		05/12/2022	DEUTSCHE BANK SECURITIES, INC.		9,997,333	10,000,000	0
23864@-AA-3	DAVIDSON KEMPNER		08/30/2022	GOLDMAN SACHS		13,000,000	13,000,000	0
23864@-AB-1	DAVIDSON KEMPNER		08/30/2022	GOLDMAN SACHS		12,000,000	12,000,000	0
24582@-AA-2	DELAWARE BASIN RESIDUE, LLC		12/31/2022	Carlyle Group Private		1,630,435	1,630,435	0
24702R-AF-8	DELL INC		06/22/2022	GOLDMAN		4,985,000	5,000,000	62,292
247109-F#-3	DELMARVA P&L		02/15/2022	SCOTIABANK		2,500,000	2,500,000	0
25179M-AU-7	DEVON ENERGY CORP		06/22/2022	Various		7,087,850	7,500,000	9,375
260543-CG-6	DOW CHEMICAL CO		06/21/2022	Bank of America Securities		4,362,259	4,915,000	22,698
260543-CN-1	DOW CHEMICAL CO		11/21/2022	CORPORATE ACTION		326,299	331,000	7,154
26078J-AE-0	DUPONT DE NEMOURS INC		10/17/2022	BNP PARIBAS SECURITIES BOND		2,919,280	3,250,000	73,949
26208V-AG-1	DRIVE 2020-2 D - ABS		11/21/2022	JPMorgan		6,331,967	6,500,000	3,304
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		11/07/2022	Various		5,110,700	5,500,000	67,133
26442C-AM-6	DUKE ENERGY CAROLINAS LLC		11/14/2022	GOLDMAN		3,794,322	4,575,000	81,556
26443T-AA-4	DUKE ENERGY INDIANA LLC		11/14/2022	GOLDMAN		736,200	1,000,000	104
268317-AQ-7	ELECTRICITE DE FRANCE SA	C	06/23/2022	HSBC SECURITIES INC.		2,545,980	3,000,000	30,525
268733-AA-0	ENN CLEAN ENERGY INTERNATIONAL INVESTMEN	C	02/10/2022	LOOM-EMD		396,330	400,000	2,756
26884A-BB-8	ERP OPERATING LP		11/14/2022	CITIGROUP GLOBAL MARKETS INC.		2,986,837	3,630,000	61,256
27409L-A@-2	EAST OHIO GAS		12/16/2022	BARCLAYS		3,000,000	3,000,000	0
276480-AA-8	EASTERN GAS TRANSMISSION AND STORAGE INC		06/09/2022	Various		1,963,885	2,240,000	21,491
276480-AC-4	EASTERN GAS TRANSMISSION AND STORAGE INC		04/08/2022	JP MORGAN SECS INC., - FIXED INCOME		269,530	270,000	4,037

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276480-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC		10/19/2022	Various		3,380,058	4,250,000	65,167
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC		12/08/2022	Various		4,367,450	4,962,000	47,022
278058-AW-2	EATON CORP	C	11/21/2022	Unknown		3,388,820	3,000,000	3,825
28141P-AA-3	EFT 20A A - ABS		11/21/2022	Goldman Sachs		4,317,797	4,680,634	9,431
28249N-AA-9	EIG PEARL HOLDINGS SARL	C	01/13/2022	MET-EMD		775,000	775,000	0
28249N-AB-7	EIG PEARL HOLDINGS SARL	C	01/13/2022	MET-EMD		775,000	775,000	0
283695-BQ-6	EL PASO NATURAL GAS CO LLC		02/08/2022	JP MORGAN SECS INC., - FIXED INCOME		4,499,280	4,500,000	0
292480-AJ-9	ENERGY TRANSFER LP		10/31/2022	BARCLAYS CAPITAL INC FIXED INC		6,163,576	8,082,000	187,458
29249F-AA-4	EMPRESA GENERADORA DE ELECTRICIDAD HAINA	C	01/10/2022	MET-EMD		771,694	765,000	7,650
29252V-AD-7	ENCINA EQUIPMENT FINANCE 2022-1 LLC - AB		06/09/2022	Bank of America Securities		2,999,852	3,000,000	0
29278D-AA-3	ENEL CHILE SA	C	04/27/2022	JEFFERIES & COMPANY, INC.		1,075,838	1,095,000	20,315
29364W-BL-1	ENTERGY LOUISIANA LLC		08/18/2022	BARCLAYS CAPITAL INC FIXED INC		497,285	500,000	0
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC		11/01/2022	Amherst Pierpont Securities		1,938,573	2,098,000	25,910
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC		10/31/2022	MORGAN STANLEY CO		379,105	458,000	4,751
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC		09/27/2022	DEUTSCHE BANK SECURITIES, INC.		4,263,300	5,000,000	91,194
29446M-AG-7	EQUINOR ASA	C	02/17/2022	Goldman Sachs		2,545,400	2,500,000	34,236
30042*-AC-1	EVERSOURCE MASS		06/08/2022	KeyBanc		2,500,000	2,500,000	0
30166Y-AE-2	EART 2022-3 C - ABS		06/14/2022	CITIGROUP GLOBAL MARKETS INC.		3,980,929	4,000,000	0
30167F-AE-2	EART 2022-5 C - ABS		10/12/2022	WELLS FARGO SECURITIES		4,975,866	5,000,000	0
30231G-BF-8	EXXON MOBIL CORP		02/01/2022	CITIGROUP GLOBAL MARKETS INC.		3,992,485	3,500,000	55,068
303075-AB-1	FACTSET RESEARCH SYSTEMS INC		06/28/2022	GOLDMAN		8,684,800	10,000,000	114,042
30607F-AA-8	FALABELLA SA	C	11/10/2022	LOOM-EMD		927,376	1,245,000	13,735
313747-AV-9	FEDERAL REALTY OP LP		06/29/2022	US BANCORP INVESTMENTS INC.		2,659,170	3,000,000	11,250
313747-AX-5	FEDERAL REALTY OP LP		11/01/2022	Various		4,291,533	6,084,000	72,505
31428X-BB-1	FEDEX CORP		10/31/2022	CANTOR FITZGERALD & CO. INC.		5,072,900	7,000,000	72,547
314890-AD-6	FERGUSON FINANCE PLC	C	04/12/2022	Bank of America Securities		2,984,370	3,000,000	0
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS		04/14/2022	CREDIT SUISSE SECURITIES (USA)		14,937,587	15,000,000	32,243
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		08/11/2022	Bank of America Securities		3,379,185	4,500,000	63,550
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP MORGAN SECS INC., - FIXED INCOME		4,996,900	5,000,000	0
316773-CH-1	FIFTH THIRD BANCORP		11/01/2022	GOLDMAN		13,425,198	11,750,000	166,948
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		08/18/2022	GOLDMAN		5,989,870	6,522,000	70,293
33767M-AC-9	FKH 2020-SFR1 B - RMBS		03/07/2022	JP MORGAN SECS INC., - FIXED INCOME		957,500	1,000,000	387
33767P-AC-2	FKH 22SFR2 B - RMBS		06/15/2022	MORGAN STANLEY CO		4,782,275	5,000,000	0
33767P-AE-8	FKH 22SFR2 C - RMBS		06/15/2022	MORGAN STANLEY CO		7,568,007	8,000,000	0
33767P-AG-3	FKH 22SFR2 D - RMBS		06/15/2022	MORGAN STANLEY CO		3,701,986	4,000,000	0
33768N-AE-2	FKH 22SFR1 C - RMBS		04/05/2022	MORGAN STANLEY CO		2,499,963	2,500,000	0
337738-AV-0	FISERV INC		01/18/2022	Various		4,761,615	4,250,000	9,869
33844X-AG-3	FCAT 2022-2 B - ABS		05/18/2022	WELLS FARGO SECURITIES		7,152,365	7,153,000	0
33845D-AD-3	FCAT 2018-4 D - ABS		07/07/2022	JP MORGAN SECS INC., - FIXED INCOME		4,924,205	4,935,000	15,433
33850R-AL-6	FSMT 2017-2 A11 - CMO/RMBS		06/01/2022	Direct		137,647	137,647	0
33851G-AD-7	FSMT 216INV A4 - CMO/RMBS		07/26/2022	JP MORGAN SECS INC., - FIXED INCOME		8,505,421	9,733,023	17,645
33851M-AG-7	FSMT 219INV A7 - CMO/RMBS		05/11/2022	Amherst Pierpont Securities		1,609,394	1,808,333	1,529
33851P-AN-5	FSMT 2021-5INV A12 - CMO/RMBS		11/07/2022	JP MORGAN SECS INC., - FIXED INCOME		4,431,875	7,000,000	3,889
33851T-AP-2	FSMT 2111IN A13 - CMO/RMBS		02/15/2022	Amherst Pierpont Securities		2,497,344	2,750,000	4,201
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		11/18/2022	Various		10,562,777	12,570,492	23,439
33938X-AA-3	FLEX LTD	C	10/18/2022	LOOM-EMD		646,243	720,000	12,188
33938X-AB-1	FLEX LTD	C	10/18/2022	LOOM-EMD		281,109	315,000	6,740
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV	C	03/22/2022	LOOM-EMD		970,100	1,090,000	7,206
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		03/21/2022	GOLDMAN		9,238,750	9,500,000	39,188
35086@-AK-7	Four Corners		03/17/2022	BARCLAYS		4,000,000	4,000,000	0
35105J-AE-8	FCRT 221 C - ABS		04/20/2022	Various		3,664,134	3,700,000	233
35105J-AF-5	FCRT 221 D - ABS		01/20/2022	JP MORGAN SECS INC., - FIXED INCOME		7,249,643	7,250,000	0
35633L-AC-8	FREED 222CP C - ABS		03/29/2022	BNY/SUNTRUST CAPITAL MARKETS		6,999,642	7,000,000	0
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS		06/01/2022	CREDIT SUISSE SECURITIES (USA)		1,974,106	2,000,000	8,696
36185T-AA-5	GMACN 02A A - CMBS		08/10/2022	Direct		0	0	0
36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITAL US LLC		03/21/2022	Bank of America Securities		2,995,500	3,000,000	0
36265N-AD-5	GCAR 222 C - ABS		06/07/2022	JP MORGAN SECS INC., - FIXED INCOME		7,749,024	7,750,000	0

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36265N-AE-3	GCAR 222 D - ABS		06/07/2022	JP MORGAN SECS INC., - FIXED INCOME		9,999,794	10,000,000	0
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/23/2022	MET-EMD		329,120	356,808	3,070
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	05/06/2022	Various		1,770,112	2,033,697	13,511
36830B-AC-9	GC TREASURY CENTER CO LTD	C	04/27/2022	LOOM-EMD		670,192	720,000	5,150
36830B-AF-2	GC TREASURY CENTER CO LTD	C	09/26/2022	MET-EMD		403,906	450,000	6,428
37045V-AJ-9	GENERAL MOTORS CO		05/17/2022	DEUTSCHE BANK SECURITIES, INC.		4,417,250	5,000,000	34,667
37045V-AP-5	GENERAL MOTORS CO		06/29/2022	DEUTSCHE BANK SECURITIES, INC.		4,362,550	5,000,000	64,375
373334-JW-2	GEORGIA POWER CO		11/08/2022	BARCLAYS CAPITAL INC FIXED INC		5,687,570	7,000,000	45,986
375558-AX-1	GILEAD SCIENCES INC		11/01/2022	JP MORGAN SECS INC., - FIXED INCOME		2,622,030	3,000,000	12,800
37940X-AR-3	GLOBAL PAYMENTS INC		08/08/2022	Bank of America Securities		995,580	1,000,000	0
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO		05/04/2022	GOLDMAN		8,309,264	8,897,000	22,836
38014Q-AE-6	GCAR 223 D - ABS		09/09/2022	WELLS FARGO SECURITIES		1,999,426	2,000,000	0
38014R-AE-4	GCAR 2020-2 C - ABS		06/23/2022	JP MORGAN SECS INC., - FIXED INCOME		6,925,014	6,962,000	10,605
38060A-AC-8	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD		06/08/2022	BANK OF NEW YORK/BARCLAYS		1,241,400	1,200,000	5,104
38137W-AU-9	GLM 6R CR - CDO	C	02/03/2022	ARES MANAGEMENT		5,000,000	5,000,000	0
38141G-GM-0	GOLDMAN SACHS GROUP INC		11/03/2022	GOLDMAN		10,291,758	10,555,000	175,917
38141G-ZN-7	GOLDMAN SACHS GROUP INC		09/28/2022	Various		15,823,184	18,194,000	31,495
38148L-AF-3	GOLDMAN SACHS GROUP INC		11/03/2022	Various		15,250,790	17,250,000	243,087
38148Y-AA-6	GOLDMAN SACHS GROUP INC		11/01/2022	Various		5,909,911	7,526,000	2,519
381738-AJ-2	GOCAP 61 B1 - CDO		05/31/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
381738-AL-7	GOCAP 61 B2 - CDO		05/31/2022	Bank of New York/Natixis, New		10,000,000	10,000,000	0
381738-AQ-6	GOCAP 61 C2 - CDO		05/31/2022	Bank of New York/Natixis, New		10,000,000	10,000,000	0
38178D-AG-2	GCBSL 50BR CR - CDO	C	02/21/2022	ARES MANAGEMENT		2,500,000	2,500,000	0
38217U-AA-0	GOODG 2021-1 A - ABS		11/21/2022	Natixis		593,550	738,584	1,965
38218J-AA-4	GOODG 221 A - ABS		03/18/2022	DEUTSCHE BANK SECURITIES, INC.		6,666,999	6,700,000	1,920
38237K-AA-8	GOOD 222 A - ABS		04/13/2022	CREDIT SUISSE SECURITIES (USA)		2,595,117	2,630,000	0
40049J-BA-4	GRUPO TELEVISA SAB	C	04/26/2022	LOOM-EMD		558,203	515,000	6,980
404119-BV-0	HCA INC		10/31/2022	Various		4,779,314	5,667,000	118,613
404119-CM-9	HCA INC		08/22/2022	Various		14,156,499	17,038,000	248,679
404280-DR-7	HSBC HOLDINGS PLC	C	10/26/2022	HSBC SECURITIES INC.		5,000,000	5,000,000	0
40435W-AB-6	HTA GROUP LTD	C	11/18/2022	LOOM-EMD		635,600	700,000	20,961
40439H-AB-5	HINTT 20A B - ABS		11/21/2022	Bank of America Securities		1,166,015	1,279,285	951
40439H-AC-3	HINTT 20A C - ABS		11/21/2022	Bank of America Securities		424,214	465,194	530
40480H-AA-5	HCL AMERICA INC		04/27/2022	LOOM-EMD		524,066	555,000	1,831
406216-BE-0	HALLIBURTON CO		10/31/2022	JP MORGAN SECS INC., - FIXED INCOME		7,604,862	9,382,000	112,649
40637C-C#-5	HALMA	B	07/12/2022	HSBC PVT		5,441,000	5,019,500	0
42771T-AA-3	HERO 2015-3 A - ABS		11/21/2022	Unknown		692,684	733,638	5,321
42806M-AW-9	HERTZ 223 C - ABS		03/25/2022	BARCLAYS CAPITAL INC FIXED INC		1,482,892	1,483,000	0
43133Y-AA-3	HITR 4 A1A - CDO	C	06/03/2022	Bank of America Securities		2,250,000	2,250,000	0
43133Y-AB-1	HITR 4 A2 - CDO	C	06/09/2022	Bank of America Securities		6,750,000	6,750,000	0
43133Y-AE-5	HILDENE TRUPS SECURITIZATION 4 LIMITED -	C	06/03/2022	Bank of America Securities		10,000,000	10,000,000	0
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		11/21/2022	CREDIT SUISSE SECURITIES (USA)		243,396	267,838	744
43730N-AC-0	HPA 221 B - CMBS		03/25/2022	RBC CAPITAL MARKETS		2,970,250	3,000,000	0
442851-BH-3	THE HOWARD UNIVERSITY		03/08/2022	JP MORGAN SECS INC., - FIXED INCOME		4,000,000	4,000,000	0
444859-BE-1	HUMANA INC		11/03/2022	BAIRD (ROBERT W.) & CO. INC.		5,996,900	7,000,000	34,650
448055-AD-5	CENOVUS ENERGY INC	C	11/01/2022	Various		5,172,776	5,168,000	46,857
45005*-AD-2	IRG Industrial		02/04/2022	GOLDMAN SACHS		1,000,000	1,000,000	0
45005*-AE-0	IRG Industrial		03/14/2022	GOLDMAN SACHS		2,997,896	3,000,000	2,104
45005*-AF-7	IRG Industrial		03/14/2022	GOLDMAN SACHS		6,990,696	7,000,000	9,304
450319-D@-4	ITC MIDWEST LLC		10/12/2022	MIZUHO		1,000,000	1,000,000	0
450636-E@-0	ITR CONCESSION		03/15/2022	Mitsubishi UFJ Securities		2,000,000	2,000,000	0
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		03/10/2022	Various		19,999,946	20,000,000	26,274
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		08/02/2022	BARCLAYS CAPITAL INC FIXED INC		4,214,705	4,196,000	1,976
45276R-AA-0	IMPRL 22NQM6 A1 - RMBS		09/27/2022	BARCLAYS CAPITAL INC FIXED INC		11,999,995	12,000,000	63,644
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD	C	01/13/2022	MET-EMD		500,000	500,000	0
456829-AC-4	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C	C	02/10/2022	MET-EMD		372,750	400,000	1,412
458140-CC-2	INTEL CORP		08/04/2022	BARCLAYS CAPITAL INC FIXED INC		762,953	750,000	316

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO SECURITIES		2,958,300	3,000,000	0
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO SECURITIES		993,280	1,000,000	0
458830-F#-8	INTERMOUNTN GAS		06/15/2022	PNC BANK		2,250,000	2,250,000	0
46124J-A*-3	INVENTRUST PROP		08/11/2022	JPMorgan		27,000,000	27,000,000	0
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	02/10/2022	LOOM-EMD		262,028	245,000	0
46590X-AH-9	JBS USA LUX SA		11/21/2022	Various		1,484,184	1,520,000	7,769
46604E-AG-7	IVYH 9RR A2R - CDO		02/14/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
46604E-AJ-1	IVYH 9RR BRR - CDO		02/14/2022	Bank of New York/Natixis, New		10,250,000	10,250,000	0
46647P-CU-8	JPMORGAN CHASE & CO.		01/18/2022	Various		5,000,000	5,000,000	0
46647P-DH-6	JPMORGAN CHASE & CO		07/18/2022	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	0
46647P-DK-9	JPMORGAN CHASE & CO		09/15/2022	Various		9,932,750	10,000,000	3,970
46647S-AW-0	JPMMT 2017-3 111 - CMO/RMBS		12/01/2022	Direct		345,846	345,846	0
46648U-AL-8	JPMMT 174 A11 - CMO/RMBS		03/01/2022	Direct		59,622	59,622	0
46651N-AA-2	JOLAR 2019-1 A - ABS	C	08/05/2022	PERSHING LLC		12,576,229	14,414,883	28,756
46654C-AL-9	JPMMT 2021-INV7 A4A - CMO/RMBS		11/17/2022	Various		4,016,524	6,075,012	7,536
46671#-AA-5	J.G. WENTWORTH L 3.240 12/31/77		02/25/2022	DIRECT		1,571,098	1,572,160	1,394
46671#-AA-5	J.G. Wentworth L		11/07/2022	DIRECT		39,987,153	40,000,000	12,847
46817M-AL-1	JACKSON FINANCIAL INC		10/26/2022	MORGAN STANLEY CO		2,964,200	4,000,000	53,819
46817M-AS-6	JACKSON FINANCIAL INC		06/02/2022	MORGAN STANLEY CO		4,999,250	5,000,000	0
47215P-AE-6	JD.COM INC	C	01/05/2022	LOOM-EMD		307,499	295,000	4,785
48126B-AA-1	JPMORGAN CHASE & CO		09/29/2022	JP MORGAN SECS INC., - FIXED INCOME		3,697,240	4,000,000	52,200
482480-AJ-9	KLA CORP		01/19/2022	Various		3,048,570	3,000,000	38,500
482480-AL-4	KLA CORP		06/21/2022	Bank of America Securities		4,997,050	5,000,000	0
482480-AN-0	KLA CORP		06/21/2022	CITIGROUP GLOBAL MARKETS INC.		3,494,610	3,500,000	0
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		05/10/2022	JP MORGAN SECS INC., - FIXED INCOME		3,985,880	4,000,000	0
486606-N@-1	KAYNE ANDRSN EIF		08/02/2022	BANK OF AMERICA		4,000,000	4,000,000	0
49326E-EN-9	KEYCORP		05/16/2022	PERSHING LLC		2,000,000	2,000,000	0
494386-AD-7	KIMBERLY-CLARK DE MEXICO SAB DE CV	C	04/26/2022	LOOM-EMD		423,457	460,000	1,970
49446R-AQ-2	KIMCO REALTY CORP		10/05/2022	US BANCORP INVESTMENTS INC.		3,191,325	4,250,000	61,359
49446R-AT-6	KIMCO REALTY CORP		10/31/2022	GOLDMAN		1,725,566	2,326,000	17,539
49446R-BA-6	KIMCO REALTY CORP		08/10/2022	WELLS FARGO SECURITIES		4,971,500	5,000,000	0
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP		09/29/2022	JEFFERIES & COMPANY, INC.		2,520,900	3,000,000	14,667
497266-B@-4	KIRBY CORP		10/20/2022	BANK OF AMERICA		7,000,000	7,000,000	0
500631-AY-2	KOREA ELECTRIC POWER CORP	C	09/29/2022	MET-EMD		1,119,848	1,125,000	0
50077L-AB-2	KRAFT HEINZ FOODS CO		10/31/2022	Bank of America Securities		5,593,690	7,140,000	131,024
50077L-AM-8	KRAFT HEINZ FOODS CO		10/31/2022	Various		15,751,379	16,346,000	201,642
501044-CT-6	KROGER CO		11/01/2022	CITIGROUP GLOBAL MARKETS INC.		2,747,934	3,153,000	41,497
501550-AK-6	KYNDRYL HOLDINGS INC		09/19/2022	CORPORATE ACTION		3,997,121	4,000,000	46,200
50201P-AA-4	LLPL CAPITAL PTE LTD	C	04/27/2022	Various		559,641	537,237	11,283
50202*-AE-1	LIDL US LLC		08/31/2022	BANK OF AMERICA		10,000,000	10,000,000	0
50203Y-AB-1	LLEND 221 B - ABS		04/26/2022	CREDIT SUISSE SECURITIES (USA)		3,919,343	3,920,000	0
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C	09/28/2022	BARCLAYS CAPITAL INC FIXED INC		4,350,250	5,000,000	54,688
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		11/01/2022	GOLDMAN		2,675,400	4,000,000	12,000
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		11/08/2022	Various		2,053,085	2,500,000	30,550
50543L-AA-0	LAFL 2016 A1 - ABS	C	08/26/2022	PERSHING LLC		8,090,571	10,066,030	18,035
51889R-AC-3	LRK 2019-A BFX - ABS		11/21/2022	Bank of America Securities		1,678,914	1,835,137	3,976
52608J-AC-9	LFT 221 C - ABS		06/23/2022	CITIGROUP GLOBAL MARKETS INC.		10,976,737	10,980,000	0
53079E-BN-3	LIBERTY MUTUAL GROUP INC		06/01/2022	CREDIT SUISSE SECURITIES (USA)		2,993,370	3,000,000	0
53839@-AE-4	Living Spaces		02/09/2022	PRUDENTIAL		13,500,000	13,500,000	0
53944Y-AS-2	LLOYDS BANKING GROUP PLC	C	03/11/2022	Bank of America Securities		5,000,000	5,000,000	0
539830-BY-4	LOCKHEED MARTIN CORP		10/19/2022	MORGAN STANLEY CO		495,695	500,000	0
54233*-AG-1	LONE STAR TRANS		12/15/2022	MIZUHO		14,000,000	14,000,000	0
543190-AA-0	LTRAN III A1 - RMBS		11/21/2022	Unknown		1,085,091	1,128,703	561
548661-CX-3	LOWE'S COMPANIES INC		10/18/2022	GOLDMAN		2,069,350	2,500,000	1,615
548661-DJ-3	LOWE'S COMPANIES INC		06/02/2022	Various		2,287,950	2,500,000	24,609
548661-EN-3	LOWE'S COMPANIES INC		09/13/2022	Various		3,724,070	3,750,000	2,256

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55284C-AJ-3	MFRA 21AEI2 A5 - RMBS		02/01/2022	Amherst Pierpont Securities		1,646,918	1,768,700	1,597
55336V-BT-6	MPLX LP		03/10/2022	CitiGroup		2,969,460	3,000,000	0
55336V-BU-3	MPLX LP		08/08/2022	BARCLAYS CAPITAL INC FIXED INC		1,988,660	2,000,000	0
55397#-AA-9	MGG INV GROUP 5.000 07/24/40		12/19/2022	DIRECT		9,632,336	9,632,336	0
55401*-AA-7	MCF DIRECT LENDI 07/17/33 - ABS		05/24/2022	DIRECT		22,490,291	22,490,291	0
55401*-AB-5	MCF DIRECT LENDI 07/17/33 - ABS		05/24/2022	DIRECT		5,622,573	5,622,573	0
55608J-BC-1	MACQUARIE GROUP LTD	C	03/21/2022	Various		12,000,000	12,000,000	1,138
55608J-BG-2	MACQUARIE GROUP LTD	C	08/02/2022	Bank of America Securities		10,000,000	10,000,000	0
55819P-BA-6	MDPK 36R C2R - CDO	C	02/24/2022	ARES MANAGEMENT		2,500,000	2,500,000	0
55903V-AG-8	MAGALLANES INC		03/09/2022	GOLDMAN		7,000,000	7,000,000	0
55903V-AJ-2	MAGALLANES INC		03/10/2022	Various		8,010,678	8,000,000	0
55903V-AN-3	MAGALLANES INC		03/09/2022	GOLDMAN		2,500,000	2,500,000	0
55903V-AS-2	MAGALLANES INC		03/09/2022	JP MORGAN SECS INC., - FIXED INCOME		5,000,000	5,000,000	0
56564R-AA-8	MAPSL 2018-1 A - ABS	C	04/26/2022	Bank of America Securities		328,052	344,411	524
56585A-AF-9	MARATHON PETROLEUM CORP		10/27/2022	JEFFERIES & COMPANY, INC.		1,230,413	1,250,000	13,542
57109N-AA-7	MFT 223 A - ABS		09/12/2022	GOLDMAN		9,999,258	10,000,000	0
58013M-EV-2	MCDONALD'S CORP		11/02/2022	GOLDMAN		4,686,242	5,577,000	112,593
58406L-AA-9	MEDCO BELL PTE LTD	C	04/27/2022	LOOM-EMD		457,505	470,000	10,598
58549K-AC-5	MELLO 2021-INV1 A3 - CMO/RMBS		07/08/2022	JPMorgan		3,381,261	3,942,460	3,026
58549X-AC-7	MELLO 21INV2 A3 - CMO/RMBS		12/03/2022	JPMorgan		2,330,037	2,715,281	2,087
58646#-BD-5	MENASHA CORP		07/07/2022	PRUDENTIAL		5,000,000	5,000,000	0
59156R-BL-1	METLIFE INC		11/14/2022	MARKETAXESS		862,040	1,000,000	7,999
59156R-BR-8	METLIFE INC		11/03/2022	JP MORGAN SECS INC., - FIXED INCOME		7,057,965	8,438,000	187,605
59284M-AD-6	MEXICO CITY AIRPORT TRUST	C	01/04/2022	MET-EMD		751,500	750,000	17,875
595112-BT-9	MICRON TECHNOLOGY INC		07/19/2022	CITIGROUP GLOBAL MARKETS INC.		3,659,450	5,000,000	37,400
602736-AA-8	MINEJESA CAPITAL BV	C	02/10/2022	LOOM-EMD		236,592	240,000	123
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	C	06/23/2022	GOLDMAN		6,511,440	8,000,000	81,682
60871R-AD-2	MOLSON COORS BEVERAGE CO		11/14/2022	Various		21,093,660	23,316,000	130,519
61033C-AG-1	MCMML 7 C - CDO		01/05/2022	CITIGROUP GLOBAL MARKETS INC.		2,002,500	2,000,000	8,075
61034J-AA-8	MCMML 13 A1 - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
61034J-AC-4	MCMML 13 A2 - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		9,000,000	9,000,000	0
61035C-AC-8	MCMML 14 B1 - CDO		09/27/2022	BNP-PUB		15,000,000	15,000,000	0
61035C-AE-4	MCMML 14 B2 - CDO		09/27/2022	BNP-PUB		7,000,000	7,000,000	0
61035C-AG-9	MCMML 14 C - CDO		09/27/2022	BNP-PUB		13,000,000	13,000,000	0
615369-AE-5	MOODY'S CORP		09/29/2022	US BANCORP INVESTMENTS INC.		3,097,002	3,345,000	38,049
61747Y-DY-8	MORGAN STANLEY		11/01/2022	GOLDMAN		3,017,955	3,869,000	44,365
61747Y-EU-5	MORGAN STANLEY		07/18/2022	MORGAN STANLEY CO		3,000,000	3,000,000	0
61747Y-EV-3	MORGAN STANLEY		10/14/2022	MORGAN STANLEY CO		5,000,000	5,000,000	0
61772B-AC-7	MORGAN STANLEY		10/28/2022	GOLDMAN		4,119,840	6,000,000	4,826
61945C-AE-3	MOSAIC CO		10/31/2022	BARCLAYS CAPITAL INC FIXED INC		2,011,212	2,300,000	60,016
620076-BE-8	MOTOROLA SOLUTIONS INC		07/19/2022	GOLDMAN		10,163,597	10,740,000	229,717
620076-BN-8	MOTOROLA SOLUTIONS INC		07/12/2022	GOLDMAN		6,224,170	6,512,000	42,437
62878U-2B-7	NBN CO LTD	C	08/17/2022	BONY/TORONTO DOMINION SECURITI		6,484,200	7,500,000	56,875
62890M-AC-8	NMEF 2022-B B - ABS		10/07/2022	BNY/SUNTRUST CAPITAL MARKETS		6,459,882	6,460,000	0
62890M-AD-6	NMEF 2022-B C - ABS		10/07/2022	BNY/SUNTRUST CAPITAL MARKETS		4,319,049	4,320,000	0
62919T-AD-8	NMEF 2021-A C - ABS		03/30/2022	BNY/SUNTRUST CAPITAL MARKETS		469,219	500,000	573
62954H-AL-2	NXP BV	C	11/14/2022	JP MORGAN SECS INC., - FIXED INCOME		1,838,636	2,797,000	22,094
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		11/21/2022	Various		6,827,651	7,430,061	21,589
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		09/13/2022	CREDIT SUISSE SECURITIES (USA)		555,679	616,565	1,063
62955W-AA-2	NZES 21FNT2 A - ABS		09/01/2022	CREDIT SUISSE SECURITIES (USA)		3,022,814	3,305,880	3,261
62979*-AM-9	NATIONAL STORAGE		09/28/2022	KeyBanc		13,500,000	13,500,000	0
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	C	11/10/2022	MORGAN STANLEY CO		5,642,457	10,085,000	89,759
637417-AM-8	NATIONAL RETAIL PROPERTIES INC		03/04/2022	Various		3,853,920	3,500,000	66,733
63902H-BF-5	NATURE CONSERVANCY		02/24/2022	JP MORGAN SECS INC., - FIXED INCOME		3,500,000	3,500,000	0
63942M-AB-6	NAVSL 22A B - ABS		02/01/2022	Bank of America Securities		10,999,393	11,000,000	0
64829W-AH-7	NRZT 21INV1 A8 - CMO/RMBS		11/07/2022	Various		7,676,484	11,000,000	13,889
64830K-AR-8	NRZT 2018-3 B1 - CMO/RMBS		08/08/2022	HILLTOP SECURITIES INC		774,043	802,117	852

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64830R-AE-2	NRMLT 22SFR2 C - CMO/RMBS		08/03/2022	GOLDMAN		10,116,963	11,000,000	0
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		02/28/2022	BANK OF NYC/MIZUHO SEC		282,678	280,748	27
64831K-AC-0	NRMLT 2022-SFR1 B - CMBS		01/14/2022	GOLDMAN		2,999,871	3,000,000	0
64831K-AJ-5	NRMLT 2022-SFR1 E1 - CMBS		01/14/2022	GOLDMAN		1,746,146	1,750,000	0
651639-AP-1	NEWMONT CORPORATION		09/07/2022	GOLDMAN		4,643,500	5,000,000	117,813
65246Q-AA-7	NEWREZ LLC - ABS		09/27/2022	CREDIT SUISSE SECURITIES (USA)		5,206,074	5,966,847	2,303
65290D-AA-1	NEXA RESOURCES SA	C	02/17/2022	MET-EMD		840,000	800,000	4,579
65364U-AS-5	NIAGARA MOHAWK POWER CORP		09/12/2022	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
65535H-BC-2	NOMURA HOLDINGS INC	C	06/28/2022	NOMURA SECURITIES/FIXED INCOME		10,000,000	10,000,000	0
655844-BH-0	NORFOLK SOUTHERN CORP		11/14/2022	Various		18,840,601	21,227,000	102,143
655844-CN-6	NORFOLK SOUTHERN CORP		02/15/2022	Various		4,970,600	5,000,000	0
666807-BH-4	NORTHROP GRUMMAN CORP		10/31/2022	BARCLAYS CAPITAL INC FIXED INC		4,969,475	5,696,000	113,485
667655-B#-0	NW NATURAL GAS		09/30/2022	TORONTO DOMINION		6,000,000	6,000,000	0
668074-AU-1	NORTHWESTERN CORP		11/08/2022	PERSHING LLC		2,659,125	3,500,000	71,050
66981Y-AB-5	AMSR 22SFR3 B - CMBS		08/11/2022	DEUTSCHE BANK SECURITIES, INC.		6,380,218	6,750,000	0
66981Y-AC-3	AMSR 22SFR3 C - CMBS		08/11/2022	DEUTSCHE BANK SECURITIES, INC.		6,597,183	7,059,000	0
67021C-AS-6	NSTAR ELECTRIC CO		05/12/2022	BARCLAYS		1,987,320	2,000,000	0
67021C-AT-4	NSTAR ELECTRIC CO		09/12/2022	Bank of America Securities		2,988,390	3,000,000	0
670346-AW-5	NUCOR CORP		03/02/2022	JP MORGAN SECS INC., - FIXED INCOME		1,981,300	2,000,000	0
67077M-AG-3	NUTRIEN LTD	C	11/29/2022	GOLDMAN		4,879,050	5,000,000	0
67091T-AB-1	OCP SA	C	06/15/2022	Bank of America Securities		666,413	750,000	7,448
67103H-AL-1	O'REILLY AUTOMOTIVE INC		06/06/2022	JP MORGAN SECS INC., - FIXED INCOME		3,987,360	4,000,000	0
67116K-AB-1	OBX 22NQM3 A1B - CMO/RMBS		03/21/2022	MORGAN STANLEY CO		4,919,956	5,000,000	0
67116W-AA-7	OBX 22J1 A1 - CMO/RMBS		05/03/2022	Bank of America Securities		5,664,063	6,250,000	18,229
67190A-AB-2	OAKIG 2021-1 A2 - ABS		11/21/2022	CREDIT SUISSE SECURITIES (USA)		2,391,356	2,856,263	153
67448E-AB-4	OBX 22INV4 A2 - CMO/RMBS		06/07/2022	Bank of America Securities		5,999,135	6,653,000	21,068
67571E-AC-1	OCTL 221 B - ABS		04/29/2022	JP MORGAN SECS INC., - FIXED INCOME		5,998,654	6,000,000	0
67578X-AB-4	OCTL 222 B - ABS		08/05/2022	JP MORGAN SECS INC., - FIXED INCOME		7,998,606	8,000,000	0
67578X-AC-2	OCTL 222 C - ABS		08/05/2022	JP MORGAN SECS INC., - FIXED INCOME		3,499,126	3,500,000	0
678858-BC-4	OKLAHOMA GAS AND ELECTRIC CO		11/21/2022	Unknown		5,236,879	5,000,000	32,500
68233J-CL-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/06/2022	BARCLAYS CAPITAL INC FIXED INC		1,990,680	2,000,000	0
68268V-AC-9	OMFIT 222 C - ABS		11/21/2022	Various		14,610,055	15,000,000	8,210
682696-AB-5	OMFIT 2020-2 B - ABS		06/28/2022	GOLDMAN		16,936,611	19,650,000	19,301
68389X-BF-1	ORACLE CORP		06/14/2022	MORGAN STANLEY CO		3,157,875	4,223,000	15,000
68902V-AK-3	OTIS WORLDWIDE CORP		11/21/2022	Various		3,042,040	3,500,000	24,831
69120V-AJ-0	OWL ROCK CORE INCOME CORP		03/22/2022	PERSHING LLC		4,998,450	5,000,000	0
69121B-AE-4	OR 7 B1 - CDO		06/24/2022	SG AMERICAS SECURITIES, LLC		3,000,000	3,000,000	0
69121B-AG-9	OR 7 B2 - CDO		06/24/2022	SG AMERICAS SECURITIES, LLC		10,150,000	10,150,000	0
69121C-AA-0	OR 8 AT - CDO		09/21/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
69121C-AB-8	OR 8 AF - ABS		09/21/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
69121C-AC-6	OR 8 B - CDO		09/21/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0
693304-AJ-6	PECO ENERGY CO		07/14/2022	MARKETAXESS		266,643	250,000	4,869
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC		06/01/2022	BANKERS TR CO/PNC BK NA SECS		5,000,000	5,000,000	0
69369E-AD-1	PERTAMINA (PERSERO) PT	C	02/10/2022	LOOM-EMD		532,676	450,000	6,033
69369E-AF-6	PERTAMINA (PERSERO) PT	C	02/11/2022	MET-EMD		434,480	400,000	5,313
69370P-AK-7	PERTAMINA (PERSERO) PT	C	02/11/2022	MET-EMD		900,125	950,000	222
69377C-AB-9	PRKCM 22AFC1 A1B - RMBS		06/03/2022	CREDIT SUISSE SECURITIES (USA)		25,787,466	26,954,000	116,651
69377F-AB-2	FREEPORT INDONESIA PT	C	04/27/2022	Various		1,620,920	1,615,000	587
694476-AF-9	PACIFIC LIFECORP		09/08/2022	GOLDMAN		998,520	1,000,000	0
695156-AW-9	PACKAGING CORP OF AMERICA		09/19/2022	CITIGROUP GLOBAL MARKETS INC.		2,036,010	3,000,000	43,208
69547N-AA-2	PATH 221 A - CMBS		08/02/2022	NOMURA SECURITIES/FIXED INCOME		3,888,071	4,000,000	0
69547N-AB-0	PATH 221 B - CMBS		08/02/2022	NOMURA SECURITIES/FIXED INCOME		4,103,683	4,281,000	0
69702Q-AA-6	PSTAT 225 A1 - CDO	C	07/19/2022	CITIGROUP GLOBAL MARKETS INC.		13,860,000	14,000,000	0
70109H-AM-7	PARKER-HANNIFIN CORP		07/05/2022	BARCLAYS CAPITAL INC FIXED INC		3,293,501	3,475,000	18,649
704100-AD-8	PWNE 2021-1 C - ABS		05/09/2022	TRUIST		4,556,250	5,000,000	8,306
70450Y-AN-3	PAYPAL HOLDINGS INC		05/16/2022	Various		1,993,000	2,000,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70522#-AA-6	PECO Pallet		02/16/2022	DIRECT		8,000,000	8,000,000	0
705322-A@-4	Pedernales Electric Cooperative, Inc. Nt		10/01/2022	BANK OF AMERICA		(4,000,000)	(4,000,000)	0
70806E-AG-3	PENNANTPARK CLO IV LLC - CDO		02/10/2022	ARES MANAGEMENT		2,500,000	2,500,000	0
709629-AS-8	PENTAIR FINANCE SARL	C	06/28/2022	JP MORGAN SECS INC., - FIXED INCOME		4,890,650	5,000,000	0
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	03/18/2022	MET-EMD		589,500	600,000	12,950
71643V-AA-3	PETROLEOS MEXICANOS	C	01/01/2022	CORPORATE ACTION		22,463	0	(19,339)
71644E-AF-9	SUNCOR ENERGY INC	C	11/21/2022	Unknown		4,109,676	3,839,000	4,479
716540-DD-1	PETROLEOS MEXICANOS	C	04/26/2022	LOOM-EMD		390,871	435,000	9,923
716743-AL-3	PETRONAS CAPITAL LTD	C	11/15/2022	LOOM-EMD		1,302,918	1,480,000	10,915
716743-AR-0	PETRONAS CAPITAL LTD	C	06/29/2022	BANK OF NEW YORK/BARCLAYS		1,179,700	1,250,000	11,059
720186-AP-0	PIEDMONT NATURAL GAS COMPANY INC		05/10/2022	ROYAL BANK OF CANADA		991,290	1,000,000	0
72018Q-AG-6	PIEDMONT NATURAL GAS COMPANY INC		11/21/2022	Unknown		5,753,239	5,000,000	154,583
73016B-AX-2	PMTLT 21INV2 A22 - CMO/RMBS		04/28/2022	Amherst Pierpont Securities		3,811,049	5,000,064	694
73730E-AB-9	POSCO CO LTD	C	09/20/2022	MET-EMD		871,623	900,000	5,400
74041N-AA-3	PRETSL XII A1 - CDO	C	11/21/2022	CORPORATE ACTION		86,865	88,188	580
74113R-AJ-8	PART 221 C - ABS		10/14/2022	WELLS FARGO SECURITIES		3,980,018	4,000,000	0
74113R-AL-3	PART 221 D - ABS		10/14/2022	WELLS FARGO SECURITIES		1,985,327	2,000,000	0
74331U-AJ-7	PROG 22SFR3 E1 - RMBS		04/05/2022	RBC CAPITAL MARKETS		5,824,394	6,000,000	0
74332V-AJ-4	PROG 22SFR2 E1 - RMBS		03/14/2022	GOLDMAN		4,846,815	4,986,000	0
74332X-AE-1	PROG 22SFR4 C - RMBS		04/20/2022	Bank of America Securities		2,999,864	3,000,000	0
74332X-AG-6	PROG 22SFR4 D - RMBS		04/20/2022	Bank of America Securities		7,981,201	8,000,000	0
74333C-AC-0	PROG 22SFR7 B - RMBS		09/14/2022	GOLDMAN		2,972,567	3,000,000	0
74333C-AE-6	PROG 22SFR7 C - RMBS		09/14/2022	GOLDMAN		2,437,004	2,500,000	0
74333L-AE-6	PROG 2020-SFR2 C - RMBS		11/21/2022	GOLDMAN		912,256	1,000,000	1,709
74333L-AG-1	PROG 2020-SFR2 D - RMBS		11/21/2022	Goldman Sachs		923,027	1,000,000	2,152
74333Q-AJ-4	PROG 21SFR9 E1 - RMBS		01/01/2022	RBC CAPITAL MARKETS		16,866	0	(16,866)
74333Q-AL-9	PROG 21SFR9 E2 - RMBS		01/01/2022	RBC CAPITAL MARKETS		4,515	0	(4,515)
74333Y-AC-2	PROG 22SFR1 B - RMBS		01/27/2022	BARCLAYS CAPITAL INC FIXED INC		5,499,676	5,500,000	0
74346G-B#-8	PROLOGIS YEN		07/27/2022	MIZUHO		20,015,396	19,022,646	0
74365P-AH-1	PROSUS NV	C	02/14/2022	Various		8,519,422	8,540,000	1,619
74365P-AJ-7	PROSUS NV	C	01/11/2022	Various		13,500,000	13,500,000	0
74432Q-CJ-2	PRUDENTIAL FINANCIAL INC		11/04/2022	WELLS FARGO SECURITIES		2,049,630	3,000,000	14,500
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	C	02/10/2022	LOOM-EMD		207,500	200,000	2,868
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE LTD	C	05/17/2022	JEFFERIES & COMPANY, INC.		882,500	1,000,000	2,990
74837H-E*-3	QUESTAR GAS CO		08/30/2022	Deutsche Bank		3,000,000	3,000,000	0
74969V-AB-1	RPIT 212 M1 - CMO/RMBS		12/25/2022	NOMURA SECURITIES/FIXED INCOME		86,274	86,274	0
74970C-AA-2	RMF PROPRIETARY ISSUANCE TRUST 2022-2 -		06/03/2022	NOMURA SECURITIES/FIXED INCOME		4,909,306	5,250,000	0
74970F-AA-5	RPIT 223 A - CMO/RMBS		08/04/2022	NOMURA SECURITIES/FIXED INCOME		7,443,044	8,000,000	0
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP		05/25/2022	GOLDMAN		3,029,820	3,000,000	63,450
756109-BP-8	REALTY INCOME CORP		10/03/2022	BARCLAYS CAPITAL INC FIXED INC		4,494,555	4,500,000	0
75818R-AA-2	REED COLLEGE		11/17/2022	Various		4,169,940	5,000,000	52,702
758750-D#-7	REGAL REXNORD		06/07/2022	BANK OF AMERICA		3,000,000	3,000,000	0
759470-BB-2	RELIANCE INDUSTRIES LTD	C	03/18/2022	Various		706,783	760,000	3,156
759470-BD-8	RELIANCE INDUSTRIES LTD	C	02/10/2022	Various		2,847,257	2,905,000	902
759509-AB-8	RELIANCE STEEL & ALUMINUM CO		10/28/2022	GOLDMAN		1,317,862	1,300,000	41,062
78355H-KR-9	RYDER SYSTEM INC		11/21/2022	RBC CAPITAL MARKETS		945,080	1,000,000	7,444
784033-AE-2	SCFET 2022-1 B - ABS		02/15/2022	Bank of America Securities		2,249,266	2,250,000	0
78409V-BC-7	S&P GLOBAL INC		03/04/2022	GOLDMAN		3,456,460	3,500,000	0
78434K-AA-5	SGR 222 A1 - CMO/RMBS		07/29/2022	CREDIT SUISSE SECURITIES (USA)		1,998,750	2,000,000	10,111
79588T-AE-0	SAMMONS FINANCIAL GROUP INC		04/05/2022	Various		4,995,250	5,000,000	0
80007R-AL-9	SANDS CHINA LTD	C	02/10/2022	BNY MELLON/NOMURA INT'L PLC REPO		193,714	200,000	1,361
80282Y-AH-9	SCART 2021-A E - ABS		11/21/2022	CitiGroup		226,285	250,000	137
80386W-AD-7	SASOL FINANCING USA LLC		02/10/2022	LOOM-EMD		215,380	220,000	4,907
80928H-AA-1	SCOTIABANK PERU SAA	C	09/13/2022	MET-EMD		368,150	370,000	4,209
824348-AX-4	SHERWIN-WILLIAMS CO		11/01/2022	DEUTSCHE BANK SECURITIES, INC.		2,402,700	3,000,000	57,000
82460Q-2A-0	SHINHAN FINANCIAL GROUP CO LTD	D	02/10/2022	LOOM-EMD		424,024	415,000	3,000
826525-AC-1	SRFC 202 C - RMBS		11/21/2022	JP MORGAN SECS INC., - FIXED INCOME		109,805	116,682	11
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	C	06/21/2022	JEFFERIES & COMPANY, INC.		463,750	500,000	2,922

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
828807-CE-5	SIMON PROPERTY GROUP LP		10/31/2022	Various		11,247,200	11,009,000	160,067
828807-CL-9	SIMON PROPERTY GROUP LP		10/31/2022	Various		3,376,380	4,209,000	26,102
83088M-AL-6	SKYWORKS SOLUTIONS INC		02/15/2022	Various		6,488,930	7,000,000	44,333
83364A-AA-1	SOCIEDAD DE TRANSMISION AUSTRAL SA	C	01/21/2022	MET-EMD		1,233,956	1,260,000	0
83368R-BK-7	SOCIETE GENERALE SA	C	06/08/2022	Various		12,502,650	15,000,000	157,724
83404F-AD-6	SOFI 2017-A B - ABS		11/21/2022	Unknown		1,846,925	2,000,000	4,969
835495-AP-7	SONOCO PRODUCTS CO		01/11/2022	Various		3,992,720	4,000,000	0
83616K-AE-7	SNDPT 33 C - CDO	C	01/27/2022	ARES MANAGEMENT		2,150,000	2,150,000	0
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORP		09/06/2022	JP MORGAN SECS INC., - FIXED INCOME		2,991,600	3,000,000	0
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC		10/31/2022	JP MORGAN SECS INC., - FIXED INCOME		10,632,465	13,500,000	84,600
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO		05/23/2022	Various		3,730,125	3,750,000	0
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		06/10/2022	US BANCORP INVESTMENTS INC.		3,296,338	3,665,000	40,773
84929K-AA-5	AES FINANCE 3		12/13/2022	PRUDENTIAL		10,500,000	10,500,000	0
85573L-AA-9	STARR 2019-1 A - ABS	C	05/04/2022	DEUTSCHE BANK SECURITIES, INC.		392,316	418,331	998
85573R-AA-6	STAR 216 A1 - CMO/RMBS		07/08/2022	JPMorgan		1,425,712	1,665,065	977
858119-BM-1	STEEL DYNAMICS INC		06/14/2022	US BANCORP INVESTMENTS INC.		4,281,750	5,000,000	68,160
86317E-AA-4	STRAS 223 A - CDO	C	10/26/2022	CitiGroup		15,000,000	15,000,000	0
86562M-BS-8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	06/24/2022	PERSHING LLC		4,433,650	5,000,000	44,917
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C	06/24/2022	GOLDMAN		4,393,158	5,471,000	30,925
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC	C	11/14/2022	MARKETAXESS		603,360	1,000,000	7,908
86608C-AA-6	SUMMIT DIGITEL INFRASTRUCTURE LTD	C	11/04/2022	LOOM-EMD		541,174	720,000	3,570
86709L-AA-4	SUNBD 2020-1 A - ABS	C	09/26/2022	Various		6,251,395	7,279,830	9,041
86765B-AP-4	ENERGY TRANSFER LP		11/29/2022	GOLDMAN		1,086,744	1,267,000	11,192
86964W-AH-5	SUZANO AUSTRIA GMBH	C	02/09/2022	LOOM-EMD		429,800	400,000	5,472
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	C	01/13/2022	MET-EMD		970,000	970,000	0
87159Q-CB-2	SYMP 14RR DR - CDO		03/20/2022	ARES MANAGEMENT		1,200,000	1,200,000	7,567
87168N-AL-8	SYMP 32 C2 - CDO	C	02/23/2022	ARES MANAGEMENT		4,000,000	4,000,000	0
871829-BM-8	SYSCO CORP		11/03/2022	JEFFERIES & COMPANY, INC.		10,260,200	10,000,000	66,000
87264A-AX-3	T-MOBILE USA INC		11/04/2022	BARCLAYS CAPITAL INC FIXED INC		2,042,525	2,500,000	6,988
87265X-AA-2	TRK 22INV2 A1 - CMO/RMBS		05/18/2022	MORGAN STANLEY CO		3,965,986	4,000,000	11,117
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	03/28/2022	PERSHING LLC		1,929,846	1,992,613	0
872882-AK-1	TSMC GLOBAL LTD	C	10/12/2022	BNP PARIBAS NY BRANCH/PARIS BONDS		783,770	1,000,000	10,688
872898-AJ-0	TSMC ARIZONA CORP		04/19/2022	GOLDMAN		1,995,420	2,000,000	0
87404L-AA-0	TLWND 2019-1 A - ABS	C	05/11/2022	CREDIT SUISSE SECURITIES (USA)		291,737	313,823	0
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	10/31/2022	MORGAN STANLEY CO		6,163,792	8,874,000	84,260
88240T-AB-7	ERCOTT 2022 A2 - ABS		06/08/2022	CITIGROUP GLOBAL MARKETS INC.		6,499,381	6,500,000	0
88240T-AC-5	ERCOTT 2022 A3 - ABS		06/08/2022	CITIGROUP GLOBAL MARKETS INC.		5,999,407	6,000,000	0
88323A-AB-8	THAIOIL TREASURY CENTER CO LTD	D	04/27/2022	LOOM-EMD		613,130	640,000	4,207
89117F-8Z-5	TORONTO-DOMINION BANK	C	10/06/2022	BONY/TORONTO DOMINION SECURITI		5,000,000	5,000,000	0
89307#-AB-5	TRANSBAY CABLE		12/28/2022	MIZUHO		8,000,000	8,000,000	0
893526-DJ-9	TRANSCANADA PIPELINES LTD	C	10/19/2022	Various		5,389,658	5,699,000	135,193
89417E-AD-1	TRAVELERS COMPANIES INC		11/02/2022	WELLS FARGO SECURITIES		10,480,900	10,000,000	241,319
89613F-AA-6	TAH 2017-SFR2 A - RMBS		10/26/2022	BARCLAYS CAPITAL INC FIXED INC		3,138,503	3,251,282	7,140
89613G-AD-8	TAH 2020-SFR1 D - RMBS		11/21/2022	DEUTSCHE BANK		3,000,275	3,500,000	4,954
89616Q-AE-1	TCN 22SFR1 E1 - CMBS		03/23/2022	Bank of America Securities		9,499,838	9,500,000	0
89616T-AC-9	TCN 22SFR2 C - CMBS		06/27/2022	DEUTSCHE BANK SECURITIES, INC.		2,690,919	2,691,000	0
89616T-AE-5	TCN 22SFR2 E - CMBS		06/27/2022	DEUTSCHE BANK SECURITIES, INC.		4,519,890	4,520,000	0
89640A-AU-0	TRNTS 10R DR - CDO		02/14/2022	ARES MANAGEMENT		2,500,000	2,500,000	12,954
89788N-AA-8	TRUIST FINANCIAL CORP		07/25/2022	BNY/SUNTRUST CAPITAL MARKETS		10,000,000	10,000,000	0
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	03/28/2022	PERSHING LLC		2,051,261	2,092,056	7,676
89821M-AA-9	TFINS 221 A1 - CDO	C	08/12/2022	Bank of America Securities		9,000,000	9,000,000	0
89822P-AA-1	TFINS 201 A1 - CDO		01/18/2022	Direct		0	0	0
898324-AA-6	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	C	05/17/2022	BBVA SECURITIES INC		252,850	260,000	5,839
90011Q-AC-4	TURK TELEKOMUNIKASYON AS	C	02/10/2022	LOOM-EMD		410,700	400,000	11,267
902494-BD-4	TYSON FOODS INC		11/03/2022	CITIGROUP GLOBAL MARKETS INC.		516,909	630,000	12,342
902613-AP-3	UBS GROUP AG	C	05/03/2022	UBS SECURITIES LLC		3,000,000	3,000,000	0
902613-AT-5	UBS GROUP AG	C	08/01/2022	Various		3,000,000	3,000,000	0
902691-D*-2	UGI UTILITIES		09/15/2022	JPMorgan		3,500,000	3,500,000	0
90354T-AE-9	UWM 2021-INV2 A5 - CMO/RMBS		08/16/2022	JP MORGAN SECS INC., - FIXED INCOME		3,009,844	4,000,000	4,722

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
90355F-AA-6	USAUT 221 A - ABS		10/27/2022	Various		10,741,676	10,850,252	1,222
906548-CH-3	UNION ELECTRIC CO		11/02/2022	PERSHING LLC		1,373,679	1,135,000	13,054
907818-CF-3	UNION PACIFIC CORP		11/21/2022	Unknown		5,424,919	5,000,000	101,215
907818-GA-0	UNION PACIFIC CORP		02/09/2022	Various		1,496,025	1,500,000	0
90944K-AA-3	UACST 222 A - ABS		07/14/2022	JP MORGAN SECS INC., - FIXED INCOME		9,499,806	9,500,000	0
910208-AC-1	UNITED ELECTRIC SECURITIZATION LLC		12/07/2022	JEFFERIES & COMPANY, INC.		10,330,000	10,330,000	0
91159H-JG-6	US BANCORP		07/19/2022	US BANCORP INVESTMENTS INC.		5,000,000	5,000,000	0
913017-CW-7	RAYTHEON TECHNOLOGIES CORP		10/31/2022	CITIGROUP GLOBAL MARKETS INC.		8,596,900	10,000,000	205,194
91324P-BK-7	UNITEDHEALTH GROUP INC		11/08/2022	MARKETAXESS		7,675,990	7,000,000	113,628
91324P-ET-5	UNITEDHEALTH GROUP INC		10/25/2022	Bank of America Securities		1,976,400	2,000,000	0
918204-AR-9	VF CORP		02/28/2022	Bank of America Securities		1,194,040	1,000,000	22,833
918307-AG-4	UWM 21INV4 A5 - CMO/RMBS		11/18/2022	JPMorgan		5,515,625	8,750,000	1,476
91913Y-BE-9	VALERO ENERGY CORP		02/02/2022	JP MORGAN SECS INC., - FIXED INCOME		2,947,830	3,000,000	0
92257P-AA-9	VCC 2022-5 A - CMBS		11/21/2022	Various		5,991,353	5,995,139	38,371
92258X-AA-1	VCC 221 A - RMBS		02/14/2022	CITIGROUP GLOBAL MARKETS INC.		2,313,051	2,329,000	9,621
92259U-AA-6	VCC 222 A - RMBS		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		6,011,391	6,000,000	16,345
92343V-BG-8	VERIZON COMMUNICATIONS INC		11/08/2022	Various		5,433,259	6,816,000	26,965
92343V-BT-0	VERIZON COMMUNICATIONS INC		10/31/2022	Various		7,473,706	7,235,000	61,869
92343V-GK-4	VERIZON COMMUNICATIONS INC		09/27/2022	GOLDMAN		2,564,800	3,500,000	2,314
92343V-GP-3	VERIZON COMMUNICATIONS INC		02/16/2022	Various		3,463,215	3,500,000	0
92345Y-AE-6	VERISK ANALYTICS INC		06/10/2022	CITIGROUP GLOBAL MARKETS INC.		1,724,815	1,714,000	46,873
924921-AA-7	VERUS 225 A1 - CMO/RMBS		05/27/2022	CREDIT SUISSE SECURITIES (USA)		9,183,101	9,384,000	30,707
92936U-A@-8	WP CAREY INC		09/28/2022	BARCLAYS		16,219,200	15,347,200	0
938837-C#-6	WASH GAS LIGHT		12/29/2022	U.S. Bank		4,500,000	4,500,000	0
940663-AD-9	WASHINGTON UNIVERSITY		04/01/2022	Various		3,000,000	3,000,000	0
94106L-BC-2	WASTE MANAGEMENT INC		06/22/2022	Bank of America		1,789,300	2,000,000	25,739
94949F-AG-8	WELF 222 C - CDO	C	08/12/2022	CitiGroup		9,500,000	9,500,000	0
94950T-AE-9	WELF 221 B - CDO	C	05/12/2022	JP MORGAN SECS INC., - FIXED INCOME		10,000,000	10,000,000	0
94950T-AL-3	WELLFLEET CLO 2022-1 LTD. - CDO	C	05/12/2022	JP MORGAN SECS INC., - FIXED INCOME		5,000,000	5,000,000	0
94973V-AY-3	ANTHEM INC		05/23/2022	Various		3,172,470	3,265,000	4,195
94973V-BB-2	ELEVANCE HEALTH INC		11/08/2022	Bank of America Securities		850,440	1,000,000	14,854
94973V-BF-3	ELEVANCE HEALTH INC		10/05/2022	MARKETAXESS		1,108,094	1,210,000	14,056
94973V-BK-2	ANTHEM INC		05/23/2022	US BANCORP INVESTMENTS INC.		1,941,060	2,000,000	25,833
949746-RF-0	WELLS FARGO & CO		06/01/2022	Various		5,887,090	5,500,000	118,193
94974B-GE-4	WELLS FARGO & CO		11/14/2022	Various		2,126,764	2,630,000	4,077
94974B-GQ-7	WELLS FARGO & CO		10/12/2022	WELLS FARGO SECURITIES		4,174,092	5,265,000	105,344
95000U-2Q-5	WELLS FARGO & CO		11/14/2022	Various		6,962,550	10,000,000	11,079
95101V-AA-7	WESLEYAN UNIVERSITY		11/03/2022	JP MORGAN SECS INC., - FIXED INCOME		3,602,850	5,000,000	83,668
96043P-AL-5	WLAKE 223 C - ABS		10/05/2022	WELLS FARGO SECURITIES		5,829,604	5,830,000	0
961214-EY-5	WESTPAC BANKING CORP	C	10/31/2022	Various		7,886,705	11,500,000	91,988
961214-FG-3	WESTPAC BANKING CORP	C	08/03/2022	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	0
969457-BV-1	WILLIAMS COMPANIES INC		10/31/2022	Various		4,526,740	4,904,000	89,772
969457-CA-6	WILLIAMS COMPANIES INC		08/03/2022	Various		2,762,175	2,750,000	0
96950F-AK-0	WILLIAMS COMPANIES INC		09/22/2022	JEFFERIES & COMPANY, INC.		3,870,160	4,000,000	84,422
97988R-AL-6	WDMNT 229 C - CDO		05/04/2022	ARES MANAGEMENT		2,000,000	2,000,000	0
98138H-AJ-0	WORKDAY INC		06/22/2022	RBC CAPITAL MARKETS		4,544,400	5,000,000	43,806
98163H-AE-9	WOSAT 2021-A C - ABS		02/11/2022	JP MORGAN SECS INC., - FIXED INCOME		1,320,511	1,385,000	0
98944P-AB-3	ZCAP 2018-1 A - ABS		07/07/2022	GUGGENHEIM		9,941,113	11,117,712	0
98978V-AH-6	ZOETIS INC		11/07/2022	Various		7,068,390	7,790,000	106,225
B7000*-AH-6	MONTEA	B	06/15/2022	BNP Paribus Pvt		21,322,000	20,828,000	0
BS1372-B4-3	IOI INVESTMENT (L) BHD	D	05/20/2022	LOOM-EMD		1,031,045	1,190,000	13,934
C9797@-AA-1	WOLVERINE TERMIN	C	03/17/2022	Voya Private		3,000,000	3,000,000	0
D5472#-AQ-3	MULLER	B	02/23/2022	CitiGroup		6,753,000	6,795,000	0
D7002@-AC-1	LHOIST SA	B	03/31/2022	BNP Paribus Pvt		11,038,000	11,156,000	0
F3152*-AL-8	ERMEWA HOLDING	B	03/24/2022	BNP Paribus Pvt		22,160,000	22,008,000	0
G0222Q-AA-5	ALDAR SUKUK (NO.2) LTD	D	04/27/2022	LOOM-EMD		711,590	695,000	4,248
G0369@-BH-8	ANGLIAN WATER	B	11/09/2022	BNP Paribus Pvt		13,921,200	13,843,200	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G1267*-AA-7	BIDCORP FOOD	B	03/10/2022	HSBC PVT		11,218,000	11,075,000	0
G1418#-AY-9	CARIBBEAN UTIL	C	11/15/2022	ROYAL BANK OF CANADA		17,000,000	17,000,000	0
G1910H-AC-6	CASTLE PEAK POWER FINANCE COMPANY LTD	D	02/10/2022	LOOM-EMD		387,018	400,000	819
G2440J-AG-0	GTL TRADE FINANCE INC	D	04/26/2022	LOOM-EMD		365,970	330,000	798
G24524-BC-6	COUNTRY GARDEN HOLDINGS CO LTD	D	01/05/2022	LOOM-EMD		184,400	200,000	5,406
G2616#-BC-4	DCC TREASURY 14	C	12/15/2022	HSBC PVT		20,000,000	20,000,000	0
G2687*-AB-5	Dawsongroup	B	03/30/2022	HSBC PVT		16,725,000	16,627,500	0
G3946K-AA-7	GOHL CAPITAL LTD	D	02/10/2022	LOOM-EMD		404,068	400,000	4,321
G4936@-AD-4	IPUT PLC	B	03/02/2022	WELLS FARGO		14,735,500	14,463,800	0
G4R029-AA-2	HKT CAPITAL NO 4 LTD	D	09/26/2022	MET-EMD		184,300	200,000	1,233
G4R02A-AA-9	HKT CAPITAL NO.5 LTD	D	02/10/2022	LOOM-EMD		410,265	405,000	4,899
G5765U-AC-4	MAF SUKUK LTD	D	02/10/2022	LOOM-EMD		233,232	215,000	2,493
G7256K-AB-0	PROP 2017-1 LIMITED 2017-1 A - ABS	C	02/03/2022	DEUTSCHE BANK		5,935,546	6,486,019	17,188
G7302V-KE-3	QNB FINANCE LTD	D	02/10/2022	LOOM-EMD		235,541	235,000	36
G7303Z-AH-7	OOREDOO INTERNATIONAL FINANCE LTD	D	01/05/2022	LOOM-EMD		325,080	270,000	5,299
G781A6-AB-9	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 2	D	02/10/2022	LOOM-EMD		445,481	395,000	6,995
G7898#-AF-6	SCOTLAND GAS	B	10/13/2022	Lloyds		22,790,000	22,206,000	0
G8056*-AL-3	SEVERN TRENT WAT	B	07/28/2022	NatWest		12,540,000	12,151,000	0
G8115E-AC-1	SIAM COMMERCIAL BANK PUBLIC COMPANY LIMI	D	02/10/2022	LOOM-EMD		314,036	285,000	105
G8781@-AM-1	THAMES WATER	B	11/16/2022	SCOTIABANK		17,715,000	17,787,000	0
G8810G-AB-6	SAMBA FUNDING LTD	D	01/05/2022	LOOM-EMD		332,429	320,000	4,073
G91139-AH-1	TSMC GLOBAL LTD	D	02/10/2022	LOOM-EMD		387,666	400,000	2,313
L4801*-AA-8	HINES EURO CORE	B	07/13/2022	BNP Paribus Pvt		10,522,000	10,036,000	0
L6103*-AB-6	HG CAPITAL	C	11/30/2022	GOLDMAN SACHS		21,000,000	21,000,000	0
L6388G-HV-5	MILLICOM INTERNATIONAL CELLULAR SA	D	05/19/2022	GOLDMAN		405,234	423,000	4,259
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR SA	D	02/09/2022	LOOM-EMD		404,915	410,000	4,411
M1R786-AY-4	BANK LEUMI LE ISRAEL BM	D	07/20/2022	Various		1,927,196	1,940,000	0
M2R53V-AB-6	BURGAN BANK KPSC	D	02/10/2022	LOOM-EMD		356,300	400,000	1,238
M4R2A7-AD-0	ENERGEAN ISRAEL FINANCE LTD	D	01/05/2022	MET-EMD		199,750	200,000	2,708
M60170-AW-3	ISRAEL ELECTRIC CORP LTD	C	04/27/2022	Various		774,875	795,000	2,059
M6746G-AD-8	LEVIATHAN BOND LTD	D	01/05/2022	MET-EMD		216,750	200,000	263
M8237R-AK-0	SAUDI ARABIAN OIL CO	D	04/27/2022	LOOM-EMD		463,002	540,000	5,534
N29505-AA-7	EMBRAER NETHERLANDS FINANCE BV	D	05/19/2022	Various		954,553	890,000	12,950
N30420-AC-2	EQUATE PETROCHEMICAL BV	D	02/10/2022	LOOM-EMD		392,370	400,000	2,552
N44153-AE-9	IHS NETHERLANDS HOLDCO BV	D	02/10/2022	LOOM-EMD		420,760	400,000	11,333
N5269@-AF-5	LINEAGE LOGISTIC		08/15/2022	JPMorgan		20,440,000	20,516,000	0
N5269@-AG-3	LINEAGE LOGISTIC		08/15/2022	JPMorgan		20,440,000	20,516,000	0
N5S29S-AC-3	MDGH GMTN (RSC) LTD	D	01/05/2022	LOOM-EMD		280,147	270,000	1,294
N5S29S-BX-6	MDGH GMTN (RSC) LTD	D	02/10/2022	LOOM-EMD		200,000	200,000	1,266
N7660#-BA-4	SHV NEDERLAND	B	06/08/2022	SMBC NIKKO SECURITIES		21,340,000	21,398,000	0
P16236-AG-9	BANCO BBVA PERU SA	D	02/09/2022	LOOM-EMD		199,162	190,000	3,418
P36020-AB-4	ENGIE ENERGIA CHILE SA	D	02/09/2022	LOOM-EMD		247,103	235,000	353
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV	D	02/09/2022	LOOM-EMD		225,490	200,000	4,677
P5625X-AC-8	INTERCORP PERU LTD	D	09/09/2022	MET-EMD		334,000	400,000	1,206
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV	D	04/26/2022	LOOM-EMD		299,150	310,000	2,074
P6040K-AB-3	KALLPA GENERACION SA	D	02/09/2022	LOOM-EMD		207,980	200,000	2,085
P60694-AF-6	KIMBERLY-CLARK DE MEXICO SAB DE CV	D	11/17/2022	JP MORGAN CHASE INTL		205,000	250,000	2,363
P7358R-AD-8	OLEODUCTO CENTRAL SA	D	05/19/2022	JEFFERIES & COMPANY, INC.		173,600	200,000	2,867
27627V-A*-8	EASTERN BLUEBIRD		04/11/2022	DIRECT		20,846,606	20,850,000	0
PPFQDU-XF-6	AVIATOR CAPITAL		08/30/2022	BNP Paribus Pvt		24,045,142	24,045,142	0
Q0466*-AA-7	ARC INFRA	C	11/28/2022	Mitsubishi UFJ Securities		5,000,000	5,000,000	0
Q2600@-AC-4	Coates Grp Pty	C	01/12/2022	ANZ Securities Private		9,000,000	9,000,000	0
Q3092*-AA-3	DBCT FINANCE PTY	C	03/02/2022	BANK OF AMERICA		3,000,000	3,000,000	0
Q3092*-AB-1	DBCT FINANCE PTY	C	03/02/2022	BANK OF AMERICA		5,000,000	5,000,000	0
Q3647#-AC-5	EVOLUTION MINING	C	02/14/2022	JPMorgan		4,000,000	4,000,000	0
U1065P-AA-9	BRASKEM AMERICA FINANCE CO		02/09/2022	LOOM-EMD		263,801	225,000	846
U4327B-AA-8	HIKMA FINANCE USA LLC		04/27/2022	LOOM-EMD		613,720	615,000	5,879
U8277R-AB-2	SK BATTERY AMERICA INC		02/10/2022	LOOM-EMD		209,983	220,000	234
V3855G-AB-6	GREENKO SOLAR (MAURITIUS) LTD	D	05/20/2022	Various		411,295	410,000	9,214
V96177-AB-2	UPL CORPORATION LTD	D	02/10/2022	LOOM-EMD		208,547	205,000	3,998
Y0889V-AC-4	BHARTI AIRTEL LTD	D	02/10/2022	LOOM-EMD		465,093	470,000	2,211
Y1R6M9-AG-0	CMB INTERNATIONAL LEASING MANAGEMENT LTD	D	12/21/2022	Deutsche Bank London		407,400	500,000	5,550
Y20246-J5-7	DBS GROUP HOLDINGS LTD	D	11/17/2022	CITIGROUP GLOBAL MARKETS U.K., LONDON		218,583	250,000	898
Y27187-AE-6	GLP PTE LTD	D	02/10/2022	LOOM-EMD		295,556	290,000	2,185

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Y3004W-AC-6	GMR HYDERABAD INTERNATIONAL AIRPORT LTD	D	02/10/2022	LOOM-EMD		195,940	200,000	317
Y47606-AH-4	KIA CORP	D	11/29/2022	MET-EMD		179,032	200,000	700
Y5257Y-AJ-6	LENOVO GROUP LTD	D	02/10/2022	LOOM-EMD		204,343	210,000	2,035
Y52758-AF-9	LG CHEM LTD	D	04/27/2022	LOOM-EMD		657,381	705,000	2,003
Y62579-AE-0	NAVER CORP	D	04/27/2022	LOOM-EMD		1,149,083	1,225,000	7,681
Y7072Q-AA-1	PLDT INC	D	11/04/2022	LOOM-EMD		463,040	580,000	5,185
Y708HT-AD-1	PSA TREASURY PTE LTD	D	01/05/2022	LOOM-EMD		243,271	240,000	1,005
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT	D	01/04/2022	MET-EMD		413,000	400,000	1,424
Y7996P-AN-8	SINGTEL GROUP TREASURY PTE LTD	D	04/27/2022	LOOM-EMD		176,000	200,000	1,448
Y8085F-BD-1	SK HYNIX INC	D	04/27/2022	LOOM-EMD		859,767	975,000	6,340
Y8846Q-AG-1	TOWER BERSAMA INFRASTRUCTURE TBK PT	D	01/05/2022	LOOM-EMD		292,250	280,000	5,487
Y9T10P-5L-5	UNITED OVERSEAS BANK LTD	D	11/17/2022	EUROCLEAR BANK SA/NV		217,675	250,000	790
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,682,037,519	3,870,883,624	13,236,293
05565A-B2-8	BNP PARIBAS SA	C	01/05/2022	BNP PARIBAS SECURITIES BOND		5,000,000	5,000,000	0
060505-GB-4	BANK OF AMERICA CORP		01/20/2022	Bank of America Securities		5,000,000	5,000,000	0
06055H-AB-9	BANK OF AMERICA CORP		04/19/2022	Bank of America		5,000,000	5,000,000	0
19075Q-AE-2	COBANK ACB		08/16/2022	JP MORGAN SECS INC., - FIXED INCOME		10,000,000	10,000,000	0
225313-AP-0	CREDIT AGRICOLE SA	C	01/04/2022	Bank of America Securities		5,000,000	5,000,000	0
744320-BJ-0	PRUDENTIAL FINANCIAL INC		02/23/2022	Various		3,500,000	3,500,000	0
78486Q-AG-6	SVB FINANCIAL GROUP		06/01/2022	GOLDMAN		1,520,000	2,000,000	4,100
808513-BJ-3	CHARLES SCHWAB CORP		05/10/2022	RAYMOND JAMES & ASSOCIATES		1,615,000	2,000,000	15,778
902613-AL-2	UBS GROUP AG	C	01/04/2022	Various		8,500,000	8,500,000	0
903312-AA-4	USB REALTY CORP		10/21/2022	GOLDMAN		445,500	600,000	871
M73020-AA-3	NBK TIER 2 LTD	D	04/27/2022	LOOM-EMD		246,344	265,000	2,852
1309999999. Subtotal - Bonds - Hybrid Securities						45,826,844	46,865,000	23,601
05518P-AC-2	BAART PROGRAMS, INC.		09/30/2022	NORTHERN TRUST		1,255,955	1,255,955	0
55317K-AB-3	CLOYES GEAR AND PRODUCTS INC		02/17/2022	DIRECT		2,962,500	3,000,000	0
76623#-AA-1	RIDGEWOOD		11/01/2022	Voya Private		3,424,845	3,521,692	0
76624*-AA-4	RIDGEWOOD		11/01/2022	Voya Private		6,300,155	6,478,308	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						13,943,455	14,255,955	0
2509999997. Total - Bonds - Part 3						4,581,821,319	4,929,854,598	15,242,194
2509999998. Total - Bonds - Part 5						1,666,026,825	1,720,727,131	4,177,690
2509999999. Total - Bonds						6,247,848,144	6,650,581,728	19,419,884
61762V-85-3	MORGAN STANLEY		07/28/2022	MORGAN STANLEY CO	120,000.000	3,000,000	0.00	0
695263-20-2	PACWEST BANCORP		06/01/2022	PERSHING LLC	100,000.000	2,500,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,500,000	XXX	0
184692-6@-5	CLEARBRIDGE CEM		11/17/2022	BANK OF AMERICA	157,143.000	5,500,005	0.00	0
18469P-6@-4	CLEARBRIDGE EMO		11/17/2022	BANK OF AMERICA	133,334.000	4,000,020	0.00	0
486606-*3-2	KAYNE ANDRSN EIF		08/02/2022	BANK OF AMERICA	80,000.000	2,000,000	0.00	0
705322-A@-4	Pedernales Electric Cooperative, Inc. Nts due 2051		09/01/2022	BANK OF AMERICA	0.000	4,000,000	4,000,000.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						15,500,025	XXX	0
4509999997. Total - Preferred Stocks - Part 3						21,000,025	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						21,000,025	XXX	0
313390-00-7	FHLBANKS OFFICE OF FINANCE		12/19/2022	CORPORATE ACTION	9,235.853	862,600		0
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA		12/30/2022	Federal Home Loan Bank of Topeka	838,008.000	83,794,197		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						84,656,797	XXX	0
5989999997. Total - Common Stocks - Part 3						84,656,797	XXX	0
5989999998. Total - Common Stocks - Part 5						218,651,980	XXX	0
5989999999. Total - Common Stocks						303,308,778	XXX	0
5999999999. Total - Preferred and Common Stocks						324,308,803	XXX	0
6009999999 - Totals						6,572,156,947	XXX	19,419,884

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
36297G-VR-8	G2 711724 - RMBS		12/01/2022	Paydown		267,716	267,716	279,303	279,012	0	(11,296)	0	(11,296)	0	267,716	0	0	0	5,205	02/20/2043
38373M-BT-6	GNR 2002-26 Z - CMBS		12/01/2022	Paydown		14,734	14,734	13,893	14,130	0	604	0	604	0	14,734	0	0	0	4,954	03/16/2042
38373M-CG-3	GNR 2002-28 Z - CMBS		12/01/2022	Paydown		102,476	102,476	99,988	102,466	0	10	0	10	0	102,476	0	0	0	540	01/16/2042
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2022	Paydown		55,266	55,266	51,815	51,722	0	3,544	0	3,544	0	55,266	0	0	0	1,566	09/16/2044
38373M-JR-2	GNR 2003-96 Z - CMBS		12/01/2022	Paydown		66,112	66,112	62,165	65,296	0	816	0	816	0	66,112	0	0	0	1,836	01/16/2047
38373M-RB-8	GNR 2005-050 Z - CMBS		12/01/2022	Paydown		269,153	269,153	269,136	268,185	0	968	0	968	0	269,153	0	0	0	12,012	06/16/2045
38373M-SL-5	GNR 2006-003 Z - CMBS		12/01/2022	Paydown		877,620	877,620	864,585	888,980	0	(11,360)	0	(11,360)	0	877,620	0	0	0	(21,274)	01/16/2046
38373M-SU-5	GNR 2006-006 Z - CMBS		12/01/2022	Paydown		310,291	310,291	289,964	310,134	0	157	0	157	0	310,291	0	0	0	730	12/16/2047
38373M-TG-5	GNR 2006-009 Z - CMBS		12/01/2022	Paydown		357,867	357,867	351,569	359,869	0	(2,003)	0	(2,003)	0	357,867	0	0	0	(12,925)	01/16/2046
38373M-Z6-0	GNR 2008-059 Z - CMBS		12/01/2022	Paydown		5,855	5,855	5,619	5,791	0	64	0	64	0	5,855	0	0	0	192	11/16/2047
38373Q-AQ-4	GNR 2003-28 LZ - CMO/RMBS		12/01/2022	Paydown		926,003	926,003	924,024	928,766	0	(2,763)	0	(2,763)	0	926,003	0	0	0	(31,452)	04/20/2033
38373S-B8-9	GNR 2003-17 Z - CMBS		12/01/2022	Paydown		35,495	35,495	34,704	35,363	0	132	0	132	0	35,495	0	0	0	1,167	03/16/2043
38373V-N8-9	GNR 2002-81 Z - CMBS		12/01/2022	Paydown		87,188	87,188	86,284	86,817	0	371	0	371	0	87,188	0	0	0	2,921	09/16/2042
38373X-7Y-6	GNR 2002-62 Z - CMBS		12/01/2022	Paydown		248,168	248,168	241,347	246,859	0	1,309	0	1,309	0	248,168	0	0	0	7,036	08/16/2042
38374B-BG-7	GNR 2003-49 Z - CMBS		12/01/2022	Paydown		948,753	948,753	871,601	709,934	0	17,647	0	17,647	0	948,753	0	0	0	28,521	04/16/2043
38374B-QR-7	GNR 2003-72 Z - CMBS		12/01/2022	Paydown		207,320	207,320	181,772	202,858	0	4,462	0	4,462	0	207,320	0	0	0	8,476	11/16/2045
38374F-DU-5	GNR 2004-012 Z - CMBS		12/01/2022	Paydown		62,814	62,814	61,129	62,516	0	298	0	298	0	62,814	0	0	0	1,914	03/16/2046
38374G-5T-5	GNR 2004-045 Z - CMBS		12/01/2022	Paydown		848,503	848,503	831,077	853,928	0	(5,425)	0	(5,425)	0	848,503	0	0	0	(17,836)	06/16/2045
38374G-CG-5	GNR 2004-023 Z - CMBS		12/01/2022	Paydown		16,858	16,858	17,077	0	0	(219)	0	(219)	0	16,858	0	0	0	284	03/16/2044
38374G-S5-2	GNR 2004-050 Z - CMBS		12/01/2022	Paydown		507,156	507,157	499,364	513,946	0	(6,789)	0	(6,789)	0	507,157	0	0	0	(30,997)	03/16/2044
38374K-GC-1	GNR 2004-105 JB - CMO/RMBS		12/01/2022	Paydown		18,952	18,952	18,612	0	0	340	0	340	0	18,952	0	0	0	232	12/20/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2022	Paydown		1,060,382	1,060,382	1,006,385	1,043,610	0	16,772	0	16,772	0	1,060,382	0	0	0	16,670	08/16/2045
38376G-6B-1	GNR 2011-143 Z - CMBS		12/01/2022	Paydown		209,961	209,961	196,043	203,632	0	6,329	0	6,329	0	209,961	0	0	0	3,766	04/16/2053
38376G-DV-9	GNR 2010-022 Z - CMBS		12/01/2022	Paydown		5,960,928	5,960,928	5,756,561	5,857,911	0	103,017	0	103,017	0	5,960,928	0	0	0	26,841	03/16/2052
38376G-FH-8	GNR 2010-013 Z - CMBS		12/01/2022	Paydown		265,136	265,136	235,761	253,249	0	11,887	0	11,887	0	265,136	0	0	0	6,684	11/16/2051
38376G-YW-4	GNR 2010-156 Z - CMBS		12/01/2022	Paydown		1,582,696	1,582,696	1,413,641	1,523,812	0	58,884	0	58,884	0	1,582,696	0	0	0	50,646	04/16/2053
38378N-2D-4	GNR 2014-054 AD - CMBS		12/01/2022	Paydown		840,970	840,971	843,709	841,578	0	(608)	0	(608)	0	840,971	0	0	0	(734)	05/16/2054
38378N-5B-5	GNR 2014-073 AD - CMBS		12/01/2022	Paydown		1,948,899	1,948,899	1,949,737	1,947,932	0	967	0	967	0	1,948,899	0	0	0	43,567	02/16/2049
38378N-6W-8	GNR 2014-089 B - CMBS		12/01/2022	Paydown		1,889,513	1,889,513	1,705,218	1,786,708	0	52,579	0	52,579	0	1,889,513	0	0	0	13,065	01/16/2057
38378N-F2-4	GNR 2014-050 B - CMBS		03/16/2022	Paydown		2,676,258	2,676,258	2,656,186	2,672,015	0	4,243	0	4,243	0	2,676,258	0	0	0	21,773	11/16/2042
38378N-HH-9	GNR 2013-175 AD - CMBS		12/01/2022	Paydown		766,023	766,023	778,282	766,114	0	(91)	0	(91)	0	766,023	0	0	0	5,023	06/16/2050
38378N-N5-8	GNR 2014-049 C - CMBS		12/01/2022	Paydown		3,938,619	3,938,619	3,631,530	3,870,262	0	68,357	0	68,357	0	3,938,619	0	0	0	51,224	02/16/2055
38378N-N9-0	GNR 2014-048 A - CMBS		12/01/2022	Paydown		798,136	798,136	802,452	800,049	0	(1,914)	0	(1,914)	0	798,136	0	0	0	10,785	03/16/2049
38378N-RT-2	GNR 2014-013 DC - CMBS		12/01/2022	Paydown		2,045,648	2,045,648	2,130,749	1,950,138	0	(10,986)	0	(10,986)	0	2,045,648	0	0	0	34,721	01/16/2054
38378N-ZH-9	GNR 2014-028 C - CMBS		12/01/2022	Paydown		993,520	993,520	897,617	950,219	0	29,876	0	29,876	0	993,520	0	0	0	8,249	02/16/2055
38378X-GC-9	GNR 2014-110 B - CMBS		12/01/2022	Paydown		4,564,832	4,564,832	4,019,905	4,322,554	0	242,278	0	242,278	0	4,564,832	0	0	0	62,898	01/16/2057
38378X-RY-9	GNR 2014-143 A - CMBS		12/01/2022	Paydown		1,458,136	1,458,136	1,466,338	1,459,769	0	(1,633)	0	(1,633)	0	1,458,136	0	0	0	152	02/16/2048
38378Y-T5-8	GNR 2014-032 GZ - CMO/RMBS		12/01/2022	Paydown		631,326	631,326	658,310	649,408	0	(18,083)	0	(18,083)	0	631,326	0	0	0	9,384	02/20/2044
38379J-MU-2	GNR 2015-028 EZ - CMO/RMBS		12/01/2022	Paydown		2,737,038	2,737,038	2,761,725	2,748,967	0	(11,929)	0	(11,929)	0	2,737,038	0	0	0	34,847	02/20/2045
38380C-ZS-5	GNR 2017-025 WZ - CMO/RMBS		12/01/2022	Paydown		568,915	568,915	577,936	573,823	0	(4,908)	0	(4,908)	0	568,915	0	0	0	5,996	02/20/2047
38380T-2V-7	GNR 2017-121 TZ - CMO/RMBS		12/01/2022	Paydown		52,299	52,299	51,861	51,966	0	334	0	334	0	52,299	0	0	0	1,144	08/20/2047
38381A-2M-7	GNR 2018-155 LM - CMO/RMBS		12/01/2022	Paydown		1,488,441	1,488,441	1,477,801	1,483,066	0	5,376	0	5,376	0	1,488,441	0	0	0	37,644	11/20/2045
38381A-WE-2	GNR 2018-154 ZM - CMO/RMBS		12/01/2022	Paydown		415,575	415,575	434,726	427,665	0	(12,090)	0	(12,090)	0	415,575	0	0	0	11,207	11/20/2048
38381R-CQ-0	GNR 2019-020 LA - CMO/RMBS		12/01/2022	Paydown		561,930	561,930	542,614	548,840	0	13,090	0	13,090	0	561,930	0	0	0	9,008	02/20/2049
38382G-UF-7	GNR 2020-107 ZE - CMO/RMBS		12/01/2022	Paydown		941,317	941,317	983,590	970,628	0	(29,310)	0	(29,310)	0	941,317	0	0	0	14,126	04/20/2046
831628-DD-1	SBA 100100 - RMBS		12/15/2022	Paydown		99,154	99,154	101,014	101,019	0	(1,865)	0	(1,865)	0	99,154	0	0	0	1,939	06/25/2038
912828-V7-2	UNITED STATES TREASURY		01/31/2022	Maturity @ 100.00		115,000	115,000	113,010	114,945	0	55	0	55	0	115,000	0	0	0	1,078	01/31/2022
91282C-DJ-7	UNITED STATES TREASURY		01/21/2022	Various		85,118,393	88,348,000	87,845,354	87,847,413	0	2,166	0	2,166	0	87,849,579	0	(2,731,186)	(2,731,186)	206,506	11/15/2031
91282C-FV-8	UNITED STATES TREASURY		12/14/2022	Various		19,135,583	18,575,000	19,285,418	0	0	(367)	0	(367)	0	19,285,051	0	(149,468)	(149,468)	13,030	11/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92261W-AC-4	VENDE 2011-1 DZ - CMO/RMBS		12/01/2022	Paydown		2,270,348	2,270,348	1,911,249	2,115,590	0	154,758	0	154,758	0	2,270,348	0	0	0	32,110	09/15/2046
0109999999. Subtotal - Bonds - U.S. Governments						151,369,279	154,038,303	152,289,751	133,869,455	0	668,053	0	668,053	0	154,249,933	0	(2,880,655)	(2,880,655)	696,453	XXX
03846J-X5-4	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	03/16/2022	MET-EMD		251,625	300,000	325,500	324,521	0	(351)	0	(351)	0	324,170	0	(72,545)	(72,545)	6,926	05/29/2032
617726-AF-1	MOROCCO, KINGDOM OF (GOVERNMENT)	C	12/11/2022	Maturity @ 100.00		412,000	412,000	434,660	418,789	0	(6,789)	0	(6,789)	0	412,000	0	0	0	17,510	12/11/2022
65412J-AS-2	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT	C	10/27/2022	MET-EMD		149,220	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(100,780)	(100,780)	20,076	09/28/2033
65412J-AT-0	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT	C	10/27/2022	MET-EMD		132,495	232,000	232,000	232,000	0	0	0	0	0	232,000	0	(99,505)	(99,505)	20,841	09/28/2051
71567P-AR-1	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	02/11/2022	MET-EMD		482,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(17,500)	(17,500)	1,375	06/09/2026
748148-QR-7	QUEBEC, PROVINCE OF	C	11/17/2022	Various		11,720,400	10,000,000	13,473,000	11,994,039	0	(196,944)	0	(196,944)	0	11,797,095	0	(76,695)	(76,695)	887,500	09/15/2029
78307A-AE-3	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/04/2022	ARES-PAY		755,820	510,000	867,969	784,419	0	(3,985)	0	(3,985)	0	780,433	0	(24,613)	(24,613)	7,948	06/24/2028
P37110-AN-6	EMPRESA NACIONAL DEL PETROLEO	D	03/23/2022	MET-EMD		415,500	400,000	441,960	439,642	0	(1,039)	0	(1,039)	0	438,603	0	(23,103)	(23,103)	8,108	11/06/2029
X5424X-CG-1	RUSSIA, FEDERATION OF (GOVERNMENT)	D	02/28/2022	LOOM-EMD		192,780	600,000	696,880	693,621	0	(920)	0	(920)	0	692,702	0	(499,922)	(499,922)	13,090	03/28/2035
0309999999. Subtotal - Bonds - All Other Governments						14,512,340	13,204,000	17,221,969	15,637,031	0	(210,029)	0	(210,029)	0	15,427,002	0	(914,662)	(914,662)	983,375	XXX
74514L-2M-8	PUERTO RICO COMWLTH		03/18/2022	Unknown		371,153	400,000	232,500	272,978	0	0	0	0	0	272,978	0	98,175	98,175	0	07/01/2026
74514L-3E-5	PUERTO RICO COMWLTH		06/14/2022	Call @ 100.00		8,851	8,851	9,066	0	0	(47)	0	(47)	0	9,019	0	(168)	(168)	349	07/01/2023
74514L-3Q-8	PUERTO RICO COMWLTH		06/02/2022	Call @ 90.59		2,578	2,846	2,642	0	0	25	0	25	0	2,667	0	(88)	(88)	0	07/01/2024
74514L-3T-2	PUERTO RICO COMWLTH		11/01/2022	Paydown		4,064	4,064	2,139	0	0	1,925	0	1,925	0	4,064	0	0	0	0	11/01/2043
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						386,647	415,761	246,346	272,978	0	1,903	0	1,903	0	288,728	0	97,919	97,919	349	XXX
18610R-BH-6	CLEVELAND-CUYAHOGA CNTY PORT AUTHORITY P		10/15/2022	Paydown		943,926	943,926	943,926	943,930	0	(4)	0	(4)	0	943,926	0	0	0	11,812	04/15/2025
235036-Z6-0	DALLAS FORT WORTH TEX INTL ARPT REV		10/27/2022	Call @ 100.00		12,245,000	12,245,000	12,245,000	12,245,000	0	0	0	0	0	12,245,000	0	0	0	551,025	11/01/2045
29246Q-AA-3	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	C	01/21/2022	MET-EMD		263,988	250,000	273,375	268,274	0	(561)	0	(561)	0	267,713	0	(3,725)	(3,725)	5,641	02/04/2024
312913-5Y-8	FHR 1454 K - CMO/RMBS		12/15/2022	Paydown		14,225	14,225	13,309	13,673	0	91	0	91	0	14,225	0	0	0	448	12/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS		12/01/2022	Paydown		25,512	25,512	23,291	25,231	0	282	0	282	0	25,512	0	0	0	863	05/15/2023
31295N-JV-1	FH 789276 - RMBS		12/01/2022	Paydown		605	604	622	575	0	29	0	29	0	604	0	1	1	8	04/01/2032
3132J0-NU-7	FHS 356 B1 - CMO/RMBS		12/01/2022	Paydown		186,785	186,785	191,804	191,898	0	(5,113)	0	(5,113)	0	186,785	0	0	0	2,319	09/15/2047
3132WV-VV-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2022	Paydown		69,397	69,397	65,927	0	0	3,463	0	3,463	0	69,397	0	0	0	234	08/01/2037
3132WW-YT-3	FH WA3221 - CMBS/RMBS		12/01/2022	Paydown		51,262	51,262	47,586	0	0	3,671	0	3,671	0	51,262	0	0	0	508	09/01/2037
313399-NJ-2	FHR 2343 ZU - CMO/RMBS		12/01/2022	Paydown		59,119	59,119	56,392	57,899	0	1,220	0	1,220	0	59,119	0	0	0	1,958	08/15/2031
31339G-JU-6	FHR 2367G ZK - CMO/RMBS		12/01/2022	Paydown		23,305	23,305	20,369	21,672	0	1,633	0	1,633	0	23,305	0	0	0	622	10/15/2031
31339M-AA-6	FHR 2388G ZA - CMO/RMBS		12/01/2022	Paydown		59,027	59,027	52,119	55,822	0	3,205	0	3,205	0	59,027	0	0	0	1,706	12/15/2031
31339W-TF-3	FHR 2435F ZQ - CMO/RMBS		12/01/2022	Paydown		413,308	413,308	405,127	420,385	0	(7,077)	0	(7,077)	0	413,308	0	0	0	(13,740)	04/15/2032
3133EM-FB-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/21/2022	PNC BANK PITTSBURGH		24,035,300	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(964,700)	(964,700)	52,200	11/02/2023
3133EM-LT-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/20/2022	PNC BANK PITTSBURGH		11,942,675	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	(557,325)	(557,325)	14,773	12/28/2023
3133T3-SF-6	FHR 1653 PK - CMO/RMBS		12/01/2022	Paydown		192,294	192,294	179,464	190,878	0	1,416	0	1,416	0	192,294	0	0	0	6,439	01/15/2024
3133T5-4P-5	FHR 1745 D - CMO/RMBS		12/01/2022	Paydown		20,362	20,362	18,264	20,056	0	306	0	306	0	20,362	0	0	0	761	08/15/2024
3133T5-D5-9	FHR 1752 PC - CMO/RMBS		12/01/2022	Paydown		17,165	17,165	17,624	17,170	0	(5)	0	(5)	0	17,165	0	0	0	745	09/15/2024
3133T6-2N-0	FHR 1771 PK - CMO/RMBS		12/01/2022	Paydown		14,053	14,053	15,071	14,152	0	(99)	0	(99)	0	14,053	0	0	0	591	02/15/2025
3133T7-E7-0	FHR 1861 Z - CMO/RMBS		12/01/2022	Paydown		11,504	11,504	11,033	11,630	0	(127)	0	(127)	0	11,504	0	0	0	(158)	07/15/2026
3133TJ-SA-2	FHR 2137 Z - CMO/RMBS		12/01/2022	Paydown		63,636	63,636	63,320	63,407	0	229	0	229	0	63,636	0	0	0	1,879	03/15/2029
3133TQ-4L-8	FHR 2261 Z - CMO/RMBS		12/01/2022	Paydown		74,441	74,441	68,255	71,590	0	2,851	0	2,851	0	74,441	0	0	0	3,101	10/15/2030
3133TS-BX-0	FHR 2293A ZA - CMO/RMBS		12/01/2022	Paydown		68,763	68,763	60,299	65,536	0	3,227	0	3,227	0	68,763	0	0	0	2,114	03/15/2031
3133TT-JS-1	FHR 2313D CZ - CMO/RMBS		12/01/2022	Paydown		70,533	70,534	65,380	67,895	0	2,638	0	2,638	0	70,534	0	0	0	1,504	05/15/2031
3133TT-NH-0	FHR 2312B Z - CMO/RMBS		12/01/2022	Paydown		61,570	61,570	57,047	59,757	0	1,813	0	1,813	0	61,570	0	0	0	2,038	05/15/2031
3133TT-RS-2	FHR 2331B Z - CMO/RMBS		12/01/2022	Paydown		29,796	29,796	27,821	28,753	0	1,044	0	1,044	0	29,796	0	0	0	1,201	06/15/2031
3133TU-UU-0	FHR 2357H ZJ - CMO/RMBS		12/01/2022	Paydown		9,730	9,730	9,182	9,439	0	291	0	291	0	9,730	0	0	0	346	09/15/2031
3133TV-JR-8	FHR 2441H CZ - CMO/RMBS		12/01/2022	Paydown		143,257	143,257	138,936	141,422	0	1,835	0	1,835	0	143,257	0	0	0	4,495	04/15/2032
31358N-4F-6	FNR 1992-123 Z - CMO/RMBS		07/25/2022	Paydown		6,686	6,686	6,001	6,263	0	72	0	72	0	6,686	0	0	0	138	07/25/2022
31358N-TD-4	FNR 92103 Z - CMO/RMBS		06/27/2022	Paydown		1,461	1,461	1,438	1,396	0	8	0	8	0	1,461	0	0	0	25	06/25/2022
31358P-D2-0	FNR 1992-135 L - CMO/RMBS		08/25/2022	Paydown		2,278	2,278	2,258	2,221	0	12	0	12	0	2,278	0	0	0	55	08/25/2022
31358T-H3-6	FNR 1993-41 E - CMO/RMBS		12/01/2022	Paydown		9,716	9,716	9,825	9,682	0	34	0	34	0	9,716	0	0	0	327	03/25/2023
31358T-H4-4	FNR 1993-41 EA - CMO/RMBS		12/01/2022	Paydown		9,716	9,716	10,652	9,734	0	(18)	0	(18)	0	9,716	0	0	0	365	03/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358U-G5-9	FNR 1993-61 KC - CMO/RMBS		12/01/2022	Paydown		11,756	11,756	11,403	11,677	0	78	0	78	0	11,756	0	0	0	416	05/25/2023
31359F-6L-7	FNR 945 E - CMO/RMBS		12/01/2022	Paydown		17,158	17,158	13,598	16,684	0	474	0	474	0	17,158	0	0	0	0	10/25/2023
31359G-QN-9	FNR 9426 J - CMO/RMBS		12/01/2022	Paydown		39,025	39,025	26,305	38,050	0	975	0	975	0	39,025	0	0	0	0	01/25/2024
31359L-MW-2	FNR 952 Z - CMO/RMBS		12/01/2022	Paydown		6,373	6,373	6,207	6,300	0	72	0	72	0	6,373	0	0	0	278	01/25/2025
31359V-5N-9	FNR 1999-31 ZC - CMO/RMBS		12/01/2022	Paydown		56,096	56,096	53,012	54,698	0	1,398	0	1,398	0	56,096	0	0	0	1,916	06/25/2029
31359X-UW-7	FNA 2000-M1 Z - CMBS		08/17/2022	Paydown		37,234	37,234	41,297	38,903	0	(1,037)	0	(1,037)	0	37,234	0	0	0	1,647	01/17/2040
3136A1-YW-9	FNR 2011-101 B - CMO/RMBS		12/01/2022	Paydown		1,095,579	1,095,579	1,123,996	1,111,317	0	(15,738)	0	(15,738)	0	1,095,579	0	0	0	16,999	10/25/2041
3136A2-YD-9	FNR 2011-121 JP - CMO/RMBS		12/01/2022	Paydown		91,950	91,950	96,706	98,645	0	(6,694)	0	(6,694)	0	91,950	0	0	0	1,081	12/25/2041
3136A5-HP-4	FNR 2012-31 LJ - CMO/RMBS		12/01/2022	Paydown		89,519	89,519	91,365	90,757	0	(1,238)	0	(1,238)	0	89,519	0	0	0	1,062	04/25/2042
3136A9-LD-8	FNR 2012-114 ZD - CMO/RMBS		12/01/2022	Paydown		2,504,926	2,504,926	2,544,453	2,526,190	0	(21,264)	0	(21,264)	0	2,504,926	0	0	0	34,641	10/25/2042
3136AA-PG-4	FNR 2012-132 MD - CMO/RMBS		12/01/2022	Paydown		1,996	1,996	1,868	1,916	0	80	0	80	0	1,996	0	0	0	18	04/25/2042
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS		05/01/2022	Paydown		158,381	158,381	158,309	158,159	0	223	0	223	0	158,381	0	0	0	795	02/25/2043
3136AB-5U-3	FNR 2013-2 LD - CMO/RMBS		12/01/2022	Paydown		269,234	269,234	258,128	262,509	0	6,725	0	6,725	0	269,234	0	0	0	2,568	08/25/2042
3136AD-W4-7	FNR 2013-43 CD - CMO/RMBS		12/01/2022	Paydown		224,253	224,253	208,905	213,780	0	10,473	0	10,473	0	224,253	0	0	0	1,425	12/25/2042
3136AG-LG-5	FNR 2013-93 WB - CMO/RMBS		12/01/2022	Paydown		1,228,270	1,228,270	1,123,867	1,204,743	0	23,527	0	23,527	0	1,228,270	0	0	0	13,101	08/25/2042
3136AH-D3-1	FNR 2013-130 ZK - CMO/RMBS		12/01/2022	Paydown		1,568,512	1,568,512	1,427,240	1,417,772	0	73,076	0	73,076	0	1,568,512	0	0	0	18,475	01/25/2044
3136AN-T2-3	FNR 2015-43 PZ - CMO/RMBS		12/01/2022	Paydown		255,999	255,999	266,033	259,980	0	(3,980)	0	(3,980)	0	255,999	0	0	0	3,401	06/25/2045
3136AU-3J-8	FNR 2016-101 QZ - CMO/RMBS		12/01/2022	Paydown		1,827,016	1,827,016	1,788,074	1,808,134	0	18,882	0	18,882	0	1,827,016	0	0	0	23,452	01/25/2047
3136AU-YU-9	FNR 2016-94 ZA - CMO/RMBS		12/01/2022	Paydown		418,120	418,120	408,794	412,580	0	5,540	0	5,540	0	418,120	0	0	0	8,939	12/25/2046
3136B0-WK-8	FNR 2018-8 AB - CMO/RMBS		12/01/2022	Paydown		605,543	605,543	614,910	611,219	0	(5,675)	0	(5,675)	0	605,543	0	0	0	8,006	10/25/2047
3136B0-XJ-0	FNR 2018-1 AP - CMO/RMBS		12/01/2022	Paydown		2,203,612	2,203,612	2,263,494	2,271,730	0	(68,118)	0	(68,118)	0	2,203,612	0	0	0	31,851	06/25/2057
3136B1-6C-3	FNR 2018-37 BD - CMO/RMBS		12/01/2022	Paydown		308,367	308,367	328,575	323,734	0	(15,367)	0	(15,367)	0	308,367	0	0	0	3,191	12/25/2047
3136B2-7F-3	FNR 2018-72 BA - CMO/RMBS		12/01/2022	Paydown		1,802,504	1,802,504	1,805,602	1,803,621	0	(1,117)	0	(1,117)	0	1,802,504	0	0	0	23,235	07/25/2054
3136B3-3B-4	FNR 2019-9 ZA - CMO/RMBS		12/01/2022	Paydown		357,750	357,750	369,430	365,032	0	(7,282)	0	(7,282)	0	357,750	0	0	0	9,593	09/25/2048
3136B5-FW-0	FNR 2019-38 MT - CMO/RMBS		12/01/2022	Paydown		378,213	378,213	384,416	386,165	0	(7,951)	0	(7,951)	0	378,213	0	0	0	5,018	07/25/2049
31372A-6S-6	FN 267381 - RMBS		12/01/2022	Paydown		4,934	4,934	4,626	4,875	0	60	0	60	0	4,934	0	0	0	176	01/01/2024
31372J-PA-5	FN 274117 - RMBS		12/01/2022	Paydown		3,187	3,187	3,006	3,144	0	43	0	43	0	3,187	0	0	0	113	01/01/2024
3137A4-F5-1	FHR 3779 GZ - CMO/RMBS		10/01/2022	Paydown		546,044	546,044	571,810	571,161	0	(25,118)	0	(25,118)	0	546,044	0	0	0	9,780	12/15/2040
3137AN-GA-7	FHR 4013 GL - CMO/RMBS		12/01/2022	Paydown		157,677	157,677	162,827	161,750	0	(4,073)	0	(4,073)	0	157,677	0	0	0	3,221	03/15/2042
3137AR-FV-3	FHR 4062 DZ - CMO/RMBS		12/01/2022	Paydown		2,298,382	2,298,382	2,342,350	2,324,422	0	(26,040)	0	(26,040)	0	2,298,382	0	0	0	35,086	06/15/2042
3137AS-7J-7	FHR 4084 TZ - CMO/RMBS		12/01/2022	Paydown		255,085	255,085	273,096	266,111	0	(11,026)	0	(11,026)	0	255,085	0	0	0	3,838	07/15/2042
3137B2-BD-1	FHR 4199 YZ - CMO/RMBS		12/01/2022	Paydown		2,442,302	2,442,302	2,484,632	2,459,038	0	(16,736)	0	(16,736)	0	2,442,302	0	0	0	42,795	05/15/2043
3137B7-3Y-3	FHR 4295 Z - CMO/RMBS		12/01/2022	Paydown		225,895	225,895	186,948	214,205	0	11,690	0	11,690	0	225,895	0	0	0	6,621	01/15/2044
3137B7-Q9-3	FHR 4298 EZ - CMO/RMBS		12/01/2022	Paydown		1,320,302	1,320,302	1,094,027	1,213,148	0	107,155	0	107,155	0	1,320,302	0	0	0	22,910	02/15/2044
3137BL-NL-8	FHR 4522 BA - CMO/RMBS		12/01/2022	Paydown		4,700,305	4,700,305	4,714,993	4,697,427	0	2,877	0	2,877	0	4,700,305	0	0	0	66,568	12/15/2040
3137BT-LT-6	FHR 4640 LB - CMO/RMBS		01/18/2022	Paydown		118,680	118,680	116,955	118,680	0	0	0	0	0	118,680	0	0	0	297	09/15/2043
3137BW-SZ-8	FHR 4663 HZ - CMO/RMBS		12/01/2022	Paydown		341,341	341,341	351,898	347,644	0	(6,303)	0	(6,303)	0	341,341	0	0	0	4,530	03/15/2047
3137BY-W8-9	FHR 4694 ZY - CMO/RMBS		12/01/2022	Paydown		769,578	769,578	770,835	769,440	0	137	0	137	0	769,578	0	0	0	7,156	06/15/2047
3137FA-5Q-7	FHR 4710 HZ - CMO/RMBS		12/01/2022	Paydown		3,601,094	3,601,094	3,588,455	3,587,906	0	13,188	0	13,188	0	3,601,094	0	0	0	26,520	08/15/2047
3137FD-TY-8	FHR 4754 QB - CMO/RMBS		12/01/2022	Paydown		788,495	788,495	774,203	775,311	0	13,184	0	13,184	0	788,495	0	0	0	9,665	02/15/2048
3138L3-Q6-5	FN AM3176 - CMBS/RMBS		12/01/2022	Paydown		155,757	155,757	145,000	155,484	0	272	0	272	0	155,757	0	0	0	(1,508)	05/01/2043
3138L4-J7-9	FN AM3885 - CMBS/RMBS		12/01/2022	Paydown		201,597	201,597	205,818	201,509	0	88	0	88	0	201,597	0	0	0	(2,283)	09/01/2033
3138LE-N6-4	FN AN2212 - CMBS/RMBS		07/25/2022	Paydown		2,400,000	2,400,000	2,505,285	2,489,022	0	(89,022)	0	(89,022)	0	2,400,000	0	0	0	88,563	08/01/2026
31392E-U9-9	FNR 0266B ZM - CMO/RMBS		12/01/2022	Paydown		120,340	120,340	111,072	116,629	0	3,711	0	3,711	0	120,340	0	0	0	2,829	12/25/2032
31392F-A8-0	FNR 0278A ZG - CMO/RMBS		12/01/2022	Paydown		291,894	291,894	270,106	299,477	0	(7,582)	0	(7,582)	0	291,894	0	0	0	(4,493)	11/25/2032
31392F-EV-5	FNR 0271J QL - CMO/RMBS		12/01/2022	Paydown		13,098	13,098	13,049	13,048	0	50	0	50	0	13,098	0	0	0	362	11/25/2032
31392F-JC-2	FNR 0273F ZD - CMO/RMBS		12/01/2022	Paydown		334,835	334,835	312,810	347,165	0	(12,330)	0	(12,330)	0	334,835	0	0	0	(10,787)	11/25/2032
31392F-TS-6	FNA 2002-M3 Z - CMBS		06/27/2022	Paydown		4,272,205	4,272,205	4,225,065	4,241,524	0	30,681	0	30,681	0	4,272,205	0	0	0	80,730	10/25/2032
31392G-EJ-0	FNR 0290E Z - CMO/RMBS		12/01/2022	Paydown		319,340	319,340	286,642	335,590	0	(16,249)	0	(16,249)	0	319,340	0	0	0	(7,056)	08/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31392J-XE-4	FNR 2003-18 A2 - CMO/RMBS		12/01/2022	Paydown		10,809	10,809	10,795	10,760	0	48	0	48	0	10,809	0	0	0	405	09/25/2032
31393C-FD-0	FNR 2003-34 A2 - CMO/RMBS		12/01/2022	Paydown		88,145	88,145	80,598	79,573	0	8,572	0	8,572	0	88,145	0	0	0	1,064	01/25/2048
31393D-TX-9	FNW 2003-W10 A4 - CMO/RMBS		12/01/2022	Paydown		905,993	905,993	883,343	904,242	0	1,751	0	1,751	0	905,993	0	0	0	4,564	06/25/2043
31393E-JH-3	FNR 2003-71 YZ - CMO/RMBS		12/01/2022	Paydown		670,534	670,534	644,186	659,595	0	10,939	0	10,939	0	670,534	0	0	0	11,204	08/25/2033
31393E-KA-6	FNR 0371K MZ - CMO/RMBS		12/01/2022	Paydown		1,031,718	1,031,718	979,046	1,012,769	0	18,949	0	18,949	0	1,031,718	0	0	0	19,169	08/25/2033
31393K-V2-8	FHR 2575C UE - CMO/RMBS		12/01/2022	Paydown		73,146	73,146	73,764	73,232	0	(86)	0	(86)	0	73,146	0	0	0	1,736	02/15/2033
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2022	Paydown		352,754	352,754	326,533	323,529	0	29,225	0	29,225	0	352,754	0	0	0	21,123	05/15/2033
31393U-C8-4	FNR 2003-133 Z - CMO/RMBS		12/01/2022	Paydown		791,568	791,568	780,278	784,199	0	7,369	0	7,369	0	791,568	0	0	0	25,382	01/25/2034
31393X-UC-9	FNR 2004-18 QM - CMO/RMBS		12/01/2022	Paydown		(8,435)	17,767	17,766	17,766	0	0	0	0	0	17,767	0	(26,201)	(26,201)	412	09/25/2033
31394B-DH-4	FNR 0478A Z - CMO/RMBS		12/01/2022	Paydown		759,763	759,763	736,778	632,155	0	8,651	0	8,651	0	759,763	0	0	0	18,161	11/25/2034
31394C-BD-3	FNR 053A PZ - CMO/RMBS		12/01/2022	Paydown		335,459	335,459	332,158	222,251	0	4,873	0	4,873	0	335,459	0	0	0	17,536	02/25/2035
31394K-Y9-9	FHR 2692 LZ - CMO/RMBS		12/01/2022	Paydown		591,877	591,877	584,603	593,856	0	(1,979)	0	(1,979)	0	591,877	0	0	0	(6,373)	10/15/2033
31394U-N3-2	FNR 2005-106 UK - CMO/RMBS		12/01/2022	Paydown		255,223	255,223	237,039	247,343	0	7,880	0	7,880	0	255,223	0	0	0	6,595	12/25/2035
31395B-Y8-0	FNA 2006-M1 Z - CMBS		12/01/2022	Paydown		770,226	770,226	757,995	761,379	0	8,847	0	8,847	0	770,226	0	0	0	28,776	03/25/2036
31395E-RK-5	FHR 2840 ZH - CMO/RMBS		12/01/2022	Paydown		495,900	495,900	455,096	489,354	0	6,546	0	6,546	0	495,900	0	0	0	5,417	08/15/2034
31395G-JR-4	FHR 2861 Z - CMO/RMBS		12/01/2022	Paydown		105,281	105,281	105,581	105,274	0	7	0	7	0	105,281	0	0	0	33	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS		12/01/2022	Paydown		392,697	392,697	356,376	413,114	0	(20,416)	0	(20,416)	0	392,697	0	0	0	(14,640)	11/15/2034
31395J-2A-3	FHR 2886 HG - CMO/RMBS		12/01/2022	Paydown		915,317	915,317	875,272	905,989	0	9,328	0	9,328	0	915,317	0	0	0	13,096	11/15/2034
31395J-4W-3	FHR 2885 ZM - CMO/RMBS		12/01/2022	Paydown		687,222	687,222	624,996	663,374	0	23,848	0	23,848	0	687,222	0	0	0	14,167	11/15/2034
31395J-FN-1	FHR 2882 GW - CMO/RMBS		12/01/2022	Paydown		678,423	678,423	652,982	674,640	0	3,783	0	3,783	0	678,423	0	0	0	3,946	11/15/2034
31395K-RE-5	FHR 2901A E - CMO/RMBS		01/01/2022	Paydown		3,338	3,338	3,322	3,302	0	36	0	36	0	3,338	0	0	0	190	12/15/2034
31395K-T3-7	FHR 2901E UC - CMO/RMBS		12/01/2022	Paydown		410,566	410,566	392,812	392,859	0	17,707	0	17,707	0	410,566	0	0	0	26,748	12/15/2034
31395M-T8-2	FHR 2933 ZW - CMO/RMBS		12/01/2022	Paydown		1,264,586	1,264,586	1,253,297	1,267,671	0	(3,085)	0	(3,085)	0	1,264,586	0	0	0	(14,944)	02/15/2035
31395N-QK-6	FNR 2006-63 ZH - CMO/RMBS		12/01/2022	Paydown		227,733	227,733	230,347	228,883	0	(1,149)	0	(1,149)	0	227,733	0	0	0	10,281	07/25/2036
31395T-RP-1	FHR 2962 TM - CMO/RMBS		12/01/2022	Paydown		177,373	177,373	177,262	177,170	0	203	0	203	0	177,373	0	0	0	4,931	03/15/2035
31396F-M4-2	FHR 3074 AG - CMO/RMBS		12/01/2022	Paydown		202,267	202,268	201,256	199,668	0	2,600	0	2,600	0	202,268	0	0	0	22,118	11/15/2035
31396T-P9-8	FHR 3174 MB - CMO/RMBS		12/01/2022	Paydown		221,829	221,829	215,176	219,390	0	2,439	0	2,439	0	221,829	0	0	0	9,782	06/15/2026
31396V-KK-3	FNR 2007-28 AC - CMO/RMBS		12/25/2022	Paydown		21,877	21,877	21,850	21,844	0	33	0	33	0	21,877	0	0	0	608	04/25/2037
31396V-X5-2	FNR 2007-38 A - CMO/RMBS		12/01/2022	Paydown		7,009	7,009	7,009	7,014	0	(5)	0	(5)	0	7,009	0	0	0	154	05/25/2037
31397C-CS-6	FHR 3244 PD - CMO/RMBS		12/01/2022	Paydown		359,709	359,709	358,954	304,677	0	(988)	0	(988)	0	359,709	0	0	0	8,450	11/15/2036
3140FX-EV-0	FN BF0147 - RMBS		12/01/2022	Paydown		1,576,466	1,576,466	1,584,841	1,591,438	0	(14,972)	0	(14,972)	0	1,576,466	0	0	0	50,893	10/01/2056
3140HW-BH-4	FN BL4539 - CMBS/RMBS		08/25/2022	Paydown		6,784,000	6,784,000	6,746,900	6,750,166	0	34,644	0	34,644	0	6,784,000	0	0	0	130,965	12/01/2034
3140LE-KT-3	FN BS3905 - CMBS/RMBS		12/01/2022	Paydown		111,821	111,821	104,037	0	0	7,776	0	7,776	0	111,821	0	0	0	1,090	11/01/2036
3140QQ-JK-2	FN CB4765 - RMBS		12/01/2022	Paydown		87,589	87,589	86,262	0	0	1,320	0	1,320	0	87,589	0	0	0	298	09/01/2052
3140X4-K2-1	FN FM1212 - RMBS		12/01/2022	Paydown		299,706	299,706	312,560	318,544	0	(18,839)	0	(18,839)	0	299,706	0	0	0	1,957	07/01/2049
31418E-J7-6	FN MA4785 - RMBS		12/01/2022	Paydown		41,986	41,986	40,681	0	0	1,301	0	1,301	0	41,986	0	0	0	80	10/01/2052
35563P-HE-2	SCRT 2018-4 MT - CMO/RMBS		12/01/2022	Paydown		982,690	977,380	936,911	946,776	0	30,604	0	30,604	0	977,380	0	5,310	5,310	15,423	03/25/2058
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		12/01/2022	Paydown		113,636	113,636	110,724	0	0	2,924	0	2,924	0	113,636	0	0	0	1,117	03/25/2058
35563P-HH-5	SCRT 2018-4 MV - CMO/RMBS		12/01/2022	Paydown		874,045	874,045	845,677	851,530	0	22,514	0	22,514	0	874,045	0	0	0	16,659	03/25/2058
35563P-LK-3	SCRT 2019-3 MV - CMO/RMBS		12/01/2022	Paydown		125,780	125,780	133,976	132,737	0	(6,957)	0	(6,957)	0	125,780	0	0	0	2,397	10/25/2058
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT		04/27/2022	JP MORGAN SECS INC., - FIXED INCOME		1,486,212	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	(463,788)	(463,788)	51,605	07/01/2050
64943Q-AA-6	NEW YORK CITY INDL DEV AGY		02/01/2022	Call @ 100.00		500,000	500,000	755,000	619,654	0	(1,229)	0	(1,229)	0	618,425	0	(118,425)	(118,425)	906	03/01/2029
667274-AC-8	NORTHWELL HEALTHCARE INC		04/27/2022	Various		12,756,360	13,000,000	12,456,730	12,491,359	0	2,663	0	2,663	0	12,494,022	0	262,338	262,338	234,418	11/01/2047
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV		02/01/2022	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,086	02/01/2041
73358W-3L-6	PORT AUTH N Y & N J		05/11/2022	JP MORGAN SECS INC., - FIXED INCOME		4,008,544	5,370,000	5,294,659	5,296,044	0	233	0	233	0	5,296,278	0	(1,287,734)	(1,287,734)	138,268	08/01/2069
73358W-JA-3	PORT AUTH N Y & N J		04/20/2022	JP MORGAN SECS INC., - FIXED INCOME		3,367,287	3,300,000	4,112,526	4,094,411	0	(2,796)	0	(2,796)	0	4,091,615	0	(724,328)	(724,328)	82,139	10/01/2062

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
745181-F7-7	PUERTO RICO COMWLTH HWY & TRANSN AUTH HW		12/07/2022	CORPORATE REORGANIZATIONS		130,000	130,000	148,868	148,868	0	0	0	0	0	148,868	0	(18,868)	(18,868)	10,228	07/01/2029
745190-M7-0	PUERTO RICO COMWLTH HWY & TRANSN AUTH TR		07/14/2022	Adjustment		250,315	245,000	266,683	253,545	0	(1,225)	0	(1,225)	0	252,321	0	(2,005)	(2,005)	13,962	07/01/2025
911760-RP-3	VENDE 2002-1B 2J - CMO/RMBS		12/01/2022	Paydown		214,660	214,660	214,660	214,660	0	0	0	0	0	214,660	0	0	0	6,945	08/15/2031
913366-KD-1	UNIV CALIF REGTS MED CTR POOLED REV		03/03/2022	JP MORGAN SECS INC., - FIXED INCOME		4,488,270	5,000,000	5,445,652	5,445,291	0	(103)	0	(103)	0	5,445,189	0	(956,919)	(956,919)	56,722	05/15/2120
0909999999. Subtotal - Bonds - U.S. Special Revenues						143,419,422	147,456,363	147,496,024	147,285,242	0	174,867	0	174,867	0	148,275,793	0	(4,856,371)	(4,856,371)	2,310,330	XXX
00114@-AC-5	AEP FINANCIAL SVCS SWII LLC SEC NT		12/31/2022	Paydown		544,669	544,668	366,064	532,480	0	12,188	0	12,188	0	544,668	0	0	0	0	12/31/2022
00116@-AA-7	AEP FINANCIAL SVCS SW IV LLC SEC NTS		05/01/2022	Paydown		157,896	145,073	119,554	139,034	0	6,039	0	6,039	0	145,073	0	12,823	12,823	0	05/01/2024
00003#-AB-9	A&E TELEVISION NETWORKS LLC SR NTS		08/22/2022	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	290,400	08/22/2022
000367-AA-0	AASET 2018-1 A - ABS		12/16/2022	Paydown		12,565	12,565	12,565	12,565	0	(1)	0	(1)	0	12,565	0	0	0	(202)	01/16/2038
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2022	Paydown		663,479	663,479	664,696	664,511	0	(1,032)	0	(1,032)	0	663,479	0	0	0	11,325	10/16/2039
00091Q-AA-0	ACMAT 221 B - ABS		12/20/2022	Paydown		10,838,937	10,838,937	10,838,859	0	0	78	0	78	0	10,838,937	0	0	0	119,411	04/20/2029
00101J-AH-9	ADT SECURITY CORP		01/26/2022	BRHY		74,886	73,000	73,622	73,249	0	(12)	0	(12)	0	73,237	0	1,649	1,649	360	06/15/2023
00110X-AC-8	AFN 211 A3 - CMBS		07/20/2022	Paydown		50	50	49	49	0	0	0	0	0	50	0	0	0	1	05/20/2051
00111D-AD-9	AVIATOR CAPITAL		12/26/2022	Paydown		889,880	889,880	889,880	0	0	0	0	0	0	889,880	0	0	0	14,581	12/25/2028
00114@-AC-5	AEP FINANCIAL SVCS SWII LLC SEC NT		12/31/2022	Paydown		385,953	385,953	260,341	377,364	0	8,589	0	8,589	0	385,953	0	(1)	(1)	0	12/31/2022
00116#-AA-5	AEP FINANCIAL SVC SWIII LLC SEC PROM NT		05/01/2022	Paydown		337,215	337,286	286,555	347,163	0	(9,877)	0	(9,877)	0	337,286	0	(71)	(71)	0	05/01/2024
00116#-AB-3	AEP Financial Services SW III, LLC Zero		05/01/2022	Paydown		650,000	650,000	573,898	677,581	0	(27,581)	0	(27,581)	0	650,000	0	0	0	0	05/01/2024
00116@-AA-7	AEP FINANCIAL SVCS SW IV LLC SEC NTS		05/01/2022	Paydown		833,071	833,071	687,440	861,673	0	(28,602)	0	(28,602)	0	833,071	0	0	0	0	05/01/2024
00116@-AB-5	AEP Financial Services SW IV, LLC Zero C		05/01/2022	Paydown		350,000	350,001	307,582	365,374	0	(15,373)	0	(15,373)	0	350,001	0	(1)	(1)	0	05/01/2024
00122*-AA-1	AEP Financial Service SW V, L.L.C Zero C		07/01/2022	Paydown		775,615	775,615	661,369	811,577	0	(35,962)	0	(35,962)	0	775,615	0	0	0	0	07/01/2025
00164V-AD-5	AMC NETWORKS INC		01/26/2022	BRHY		8,060	8,000	8,030	8,005	0	(2)	0	(2)	0	8,004	0	56	56	130	04/01/2024
00164V-AE-3	AMC NETWORKS INC		01/26/2022	BRHY		90,566	89,000	89,000	89,000	0	0	0	0	0	89,000	0	1,566	1,566	2,079	08/01/2025
00164V-AF-0	AMC NETWORKS INC		01/26/2022	BRHY		50,683	52,000	52,000	52,000	0	0	0	0	0	52,000	0	(1,317)	(1,317)	1,001	02/15/2029
00175P-AC-7	AMN HEALTHCARE INC		01/26/2022	BRHY		38,110	38,000	38,000	38,000	0	0	0	0	0	38,000	0	110	110	435	04/15/2029
001846-AA-2	ANGI GROUP LLC		01/24/2022	BRHY		96,395	104,000	104,000	104,000	0	0	0	0	0	104,000	0	(7,605)	(7,605)	1,802	08/15/2028
00185P-AA-9	API ESCROW CORP		01/26/2022	BRHY		48,218	48,000	48,000	48,000	0	0	0	0	0	48,000	0	218	218	614	10/15/2029
001877-AA-7	API GROUP DE INC		01/26/2022	BRHY		61,613	63,000	63,000	63,000	0	0	0	0	0	63,000	0	(1,387)	(1,387)	1,559	07/15/2029
001940-AC-9	ATS AUTOMATION TOOLING SYSTEMS INC	C	01/26/2022	BRHY		47,881	48,000	48,000	48,000	0	0	0	0	0	48,000	0	(119)	(119)	237	12/15/2028
00206R-CT-7	AT&T INC		05/06/2022	Call @ 100.00		1,538,957	1,500,000	1,617,360	1,576,532	0	(6,715)	0	(6,715)	0	1,569,817	0	(69,817)	(69,817)	84,332	02/17/2026
00213M-AV-6	APX GROUP INC		01/26/2022	BRHY		128,210	123,000	123,000	123,000	0	0	0	0	0	123,000	0	5,210	5,210	3,759	02/15/2027
00213R-AB-9	ARLFR 121 A2 - ABS		12/15/2022	Paydown		800,000	800,000	825,555	814,602	0	(14,602)	0	(14,602)	0	800,000	0	0	0	30,480	12/15/2042
00229*-AA-3	AP Tundra Holdings LLC due 2042		08/15/2022	Paydown		528,379	528,379	528,379	528,379	0	0	0	0	0	528,379	0	0	0	17,358	02/15/2042
002474-B@-2	AZZ Inc. Nts due 2032		06/06/2022	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	279,136	12/17/2032
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		01/24/2022	BRHY		214,923	208,510	209,934	209,746	0	(18)	0	(18)	0	209,728	0	5,195	5,195	3,058	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		01/26/2022	BRHY		664,725	636,862	664,033	662,417	0	(217)	0	(217)	0	662,200	0	2,525	2,525	9,969	04/20/2029
00287Y-AQ-2	ABBVIE INC		11/29/2022	PERSHING LLC		632,041	650,000	683,826	671,012	0	(5,988)	0	(5,988)	0	665,024	0	(32,983)	(32,983)	24,505	05/14/2025
00392#-AA-0	Abteen Ventures LC Sr Notes		12/15/2022	Paydown		548,334	548,334	548,334	548,334	0	0	0	0	0	548,334	0	(1)	(1)	1,775	08/15/2039
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		01/26/2022	BRHY		41,533	41,000	41,000	41,000	0	0	0	0	0	41,000	0	533	533	587	04/15/2029
00507V-AQ-2	ACTIVISION BLIZZARD INC		01/19/2022	Various		3,344,154	3,795,000	3,784,564	3,784,960	0	13	0	13	0	3,784,973	0	(440,819)	(440,819)	33,206	09/15/2050
005117-AA-4	ACWA POWER MANAGEMENT AND INVESTMENTS ON	C	11/25/2022	Various		1,510,059	1,616,922	1,861,241	1,851,527	0	(13,598)	0	(13,598)	0	1,837,930	0	(345,535)	(345,535)	107,155	12/15/2039
00511B-AA-5	ACURIS FINANCE US INC		01/26/2022	BRHY		193,480	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(6,520)	(6,520)	2,417	05/01/2028
00652X-AB-4	ADANI TRANSMISSION STEP-ONE LTD	C	11/21/2022	Paydown		86,700	86,700	83,935	41,158	0	2,765	0	2,765	0	86,700	0	0	0	2,833	05/21/2036
00653V-AA-9	ADAPTHEALTH LLC		01/26/2022	BRHY		34,603	33,000	33,000	33,000	0	0	0	0	0	33,000	0	1,603	1,603	994	08/01/2028
00653V-AE-1	ADAPTHEALTH LLC		01/26/2022	BRHY		69,160	70,000	70,055	70,053	0	0	0	0	0	70,053	0	(893)	(893)	1,584	03/01/2030
00654U-AA-0	ADANI INTERNATIONAL CONTAINER TERMINAL P	C	09/30/2022	Paydown		77,975	77,975	74,841	61,940	0	3,016	0	3,016	0	77,975	0	0	0	1,745	02/16/2031
00688J-AB-3	ADIENT US LLC		01/26/2022	BRHY		94,234	89,000	89,000	89,000	0	0	0	0	0	89,000	0	5,234	5,234	2,292	04/15/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	C	11/21/2022	Adjustment		0	0	514	0	0	(514)	0	(514)	0	0	0	0	0	0	07/15/2025
00775P-AA-5	ADVANTAGE SALES & MARKETING INC		01/26/2022	BRHY		51,558	51,000	51,000	51,000	0	0	0	0	0	51,000	0	558	558	672	11/15/2028

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
00776A-AA-7	Aerborne Funding II Ltd		12/25/2022	Paydown		4,195,803	4,195,804	4,195,804	4,195,804	0	0	0	0	0	4,195,804	0	(1)	(1)	0	06/14/2030
00776T-AB-4	Aerborne Funding III Ltd		12/28/2022	Paydown		1,100,192	1,100,197	1,100,197	1,100,197	0	0	0	0	0	1,100,197	0	(5)	(5)	20,109	05/30/2032
00776T-AD-0	Aerborne Funding III Ltd		11/25/2022	Paydown		1,147,695	1,147,695	1,147,695	1,147,695	0	0	0	0	0	1,147,695	0	0	0	28,546	01/30/2032
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		01/26/2022	BRHY		180,567	176,000	172,213	172,890	0	33	0	33	0	172,922	0	7,645	7,645	2,884	09/30/2027
008016-A*-8	AEROSPACE CORP SR SEC NTS		12/03/2022	Paydown		511,001	511,000	511,511	510,968	0	32	0	32	0	511,000	0	1	1	(846)	07/03/2030
00810G-AC-8	AETHON UNITED BR LP		01/26/2022	BRHY		378,836	356,000	365,780	364,374	0	(178)	0	(178)	0	364,196	0	14,639	14,639	13,298	02/15/2026
00842A-AM-1	ABMT 2015-4 A12 - CMO/RMBS		12/01/2022	Paydown		429,494	429,494	454,296	441,070	0	(11,576)	0	(11,576)	0	429,494	0	0	0	3,562	06/26/2045
00842B-AC-1	ABMT 2015-5 A3 - CMO/RMBS		12/01/2022	Paydown		122,083	122,083	120,233	120,665	0	1,418	0	1,418	0	122,083	0	0	0	1,813	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 - CMO/RMBS		12/01/2022	Paydown		94,071	94,071	92,645	92,940	0	1,131	0	1,131	0	94,071	0	0	0	1,216	09/25/2045
00842E-AC-5	ABMT 162 A3 - CMO/RMBS		12/01/2022	Paydown		303,357	303,357	298,380	299,661	0	3,696	0	3,696	0	303,357	0	0	0	4,496	03/25/2046
00842X-AA-7	AFFINITY GAMING		01/26/2022	BRHY		111,647	108,000	111,361	111,036	0	(44)	0	(44)	0	110,993	0	655	655	1,176	12/15/2027
008474-A#-5	AGNICO-EAGLE MINES LIMITED SR NTS	C	04/07/2022	Maturity @ 100.00		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	473,900	04/07/2022
008911-BK-4	AIR CANADA	C	01/24/2022	BRHY		273,281	275,000	275,850	275,839	0	(12)	0	(12)	0	275,827	0	(2,546)	(2,546)	4,884	08/15/2026
01021F-AA-7	AKUMIN INC		01/26/2022	BRHY		31,626	34,000	34,450	34,382	0	(6)	0	(6)	0	34,376	0	(2,750)	(2,750)	575	11/01/2025
01021F-AB-5	AKUMIN INC		01/31/2022	BRHY		25,525	28,000	28,000	28,000	0	0	0	0	0	28,000	0	(2,475)	(2,475)	1,009	08/01/2028
010392-EB-0	ALABAMA POWER CO		12/01/2022	Maturity @ 100.00		6,250,000	6,250,000	6,263,775	6,251,138	0	(1,138)	0	(1,138)	0	6,250,000	0	0	0	367,188	12/01/2022
013092-AB-7	ALBERTSONS COMPANIES INC		01/26/2022	BRHY		212,310	201,000	205,628	204,432	0	(58)	0	(58)	0	204,374	0	7,936	7,936	5,347	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC		01/26/2022	BRHY		145,051	140,000	140,000	140,000	0	0	0	0	0	140,000	0	5,051	5,051	3,471	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC		01/26/2022	BRHY		73,865	71,000	71,000	71,000	0	0	0	0	0	71,000	0	2,865	2,865	1,567	02/15/2030
013092-AF-8	ALBERTSONS COMPANIES INC		01/26/2022	BRHY		237,761	240,000	240,112	240,090	0	(1)	0	(1)	0	240,088	0	(2,327)	(2,327)	2,882	03/15/2026
013817-AW-1	HOWMET AEROSPACE INC		01/26/2022	BRHY		2,134	2,000	2,126	2,068	0	(2)	0	(2)	0	2,066	0	69	69	33	10/01/2024
01449*-AE-7	ALEXANDER & BALDWIN LLC SR NTS SER F		02/01/2022	Adjustment		0	0	0	(74)	0	74	0	74	0	0	0	0	0	(20,663)	09/01/2026
01538T-AA-3	ALFA DESARROLLO SPA	C	09/27/2022	Paydown		5,286	5,286	5,286	5,286	0	0	0	0	0	5,286	0	0	0	156	09/27/2051
01741R-AL-6	ALLEGHENY TECHNOLOGIES INC		01/26/2022	BRHY		47,794	48,000	48,000	48,000	0	0	0	0	0	48,000	0	(206)	(206)	871	10/01/2029
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC		01/26/2022	BRHY		53,866	54,000	54,000	54,000	0	0	0	0	0	54,000	0	(134)	(134)	1,030	10/01/2031
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		01/26/2022	BRHY		813,303	821,000	821,052	821,062	0	(1)	0	(1)	0	821,061	0	(7,758)	(7,758)	9,983	10/15/2027
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/26/2022	BRHY		1,055,201	1,016,000	1,071,294	1,054,747	0	(658)	0	(658)	0	1,054,089	0	1,112	1,112	35,938	07/15/2026
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		01/26/2022	BRHY		315,689	325,000	325,330	325,310	0	(3)	0	(3)	0	325,307	0	(9,619)	(9,619)	2,380	06/01/2028
019736-AF-4	ALLISON TRANSMISSION INC		01/26/2022	BRHY		171,071	161,000	163,407	162,444	0	(29)	0	(29)	0	162,415	0	8,655	8,655	1,498	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC		01/26/2022	BRHY		285,266	302,000	296,894	297,190	0	32	0	32	0	297,222	0	(11,956)	(11,956)	5,600	01/30/2031
02154C-AF-0	ALTICE FINANCING SA	C	01/26/2022	BRHY		381,250	400,000	398,360	398,487	0	16	0	16	0	398,503	0	(17,253)	(17,253)	10,722	01/15/2028
02154C-AH-6	ALTICE FINANCING SA	C	01/24/2022	BRHY		357,871	374,000	374,000	374,000	0	0	0	0	0	374,000	0	(16,129)	(16,129)	9,797	08/15/2029
02156L-AA-9	ALTICE FRANCE SA	C	01/24/2022	BRHY		408,926	385,000	414,953	408,698	0	(191)	0	(191)	0	408,508	0	418	418	15,206	02/01/2027
02156L-AC-5	ALTICE FRANCE SA	C	01/26/2022	BRHY		437,636	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(12,364)	(12,364)	7,081	01/15/2028
02156L-AE-1	ALTICE FRANCE SA	C	01/26/2022	BRHY		190,500	200,000	207,208	206,508	0	(58)	0	(58)	0	206,450	0	(15,950)	(15,950)	3,787	01/15/2029
02156L-AF-8	ALTICE FRANCE SA	C	01/24/2022	BRHY		306,486	325,000	325,000	325,000	0	0	0	0	0	325,000	0	(18,514)	(18,514)	4,673	07/15/2029
02156L-AH-4	ALTICE FRANCE SA	C	01/24/2022	BRHY		216,040	226,000	226,000	226,000	0	0	0	0	0	226,000	0	(9,960)	(9,960)	3,798	10/15/2029
023135-AJ-5	AMAZON.COM INC		11/29/2022	Maturity @ 100.00		11,000,000	11,000,000	10,585,010	10,952,530	0	47,470	0	47,470	0	11,000,000	0	0	0	275,000	11/29/2022
023135-AP-1	AMAZON.COM INC		03/24/2022	GOLDMAN		3,400,693	2,975,000	3,137,822	3,098,149	0	(1,783)	0	(1,783)	0	3,096,366	0	304,327	304,327	44,823	12/05/2034
02361@-AA-5	AMEREN TRANSMISSION CO OF IL SR NT		08/31/2022	Paydown		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	11,319	08/31/2050
023771-S5-8	AMERICAN AIRLINES INC		01/24/2022	BRHY		430,633	351,000	408,113	398,942	0	(834)	0	(834)	0	398,108	0	32,525	32,525	21,881	07/15/2025
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		01/26/2022	BRHY		12,840	13,000	13,000	13,000	0	0	0	0	0	13,000	0	(160)	(160)	279	01/15/2028
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		01/26/2022	BRHY		32,783	34,000	34,000	34,000	0	0	0	0	0	34,000	0	(1,217)	(1,217)	267	11/15/2029
02608A-AA-7	AMERICAN FINANCE TRUST INC		01/26/2022	BRHY		27,551	28,000	28,000	28,000	0	0	0	0	0	28,000	0	(449)	(449)	355	09/30/2028
03028P-B@-4	AMERICAN TRANSMISSION COMPANY LLC SR NTS		02/01/2022	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	160,650	02/01/2022
031921-AB-5	AMWINS GROUP INC		01/26/2022	BRHY		123,413	123,000	123,163	123,153	0	(1)	0	(1)	0	123,152	0	261	261	483	06/30/2029
032177-AH-0	AMSTED INDUSTRIES INC		01/26/2022	BRHY		79,834	77,000	77,000	77,000	0	0	0	0	0	77,000	0	2,834	2,834	2,490	07/01/2027
03235T-AA-5	ACEF 2014-1 A - ABS		12/20/2022	Various		2,943,417	3,303,757	768,124	552,890	0	(12,779)	0	(12,779)	0	540,111	0	2,403,306	2,403,306	56,432	12/20/2024
03237J-AB-3	AXIS 182 A2 - ABS		04/21/2022	Paydown		392,386	392,386	392,383	392,307	0	25	0	25	0	392,386	0	0	0	3,115	07/20/2022
03237J-AC-1	AXIS 182 B - ABS		04/12/2022	BNY/SUNTRUST CAPITAL MARKETS		4,817,766	4,808,000	4,806,822	4,807,805	0	146	0	146	0	4,807,951	0	9,816	9,816	62,728	10/20/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03237J-AD-9	AXIS 182 C - ABS		05/19/2022	Call @ 100.00		1,600,000	1,600,000	1,599,746	1,599,949	0	51	0	51	0	1,600,000	0	0	0	28,467	01/20/2023
03237P-AD-5	AXIS 2020-1 D - ABS		02/01/2022	Adjustment		0	0	0	54	0	(54)	0	(54)	0	0	0	0	0	(3,201)	09/21/2026
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/24/2022	WELLS FARGO SECURITIES		3,323,130	3,000,000	2,989,230	2,991,318	0	182	0	182	0	2,991,500	0	331,630	331,630	100,042	01/23/2031
03665T-AG-1	ANTR 2018-2 C - CDO	C	06/03/2022	Paydown		1,000,000	1,000,000	999,000	999,504	0	496	0	496	0	1,000,000	0	0	0	19,220	10/21/2030
03674X-AQ-9	ANTERO RESOURCES CORP		01/26/2022	BRHY		146,303	133,000	134,891	134,712	0	(19)	0	(19)	0	134,693	0	11,609	11,609	4,986	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP		01/26/2022	BRHY		21,937	21,000	21,000	21,000	0	0	0	0	0	21,000	0	937	937	743	03/01/2030
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP		01/26/2022	BRHY		89,177	87,000	88,146	88,037	0	(13)	0	(13)	0	88,024	0	1,153	1,153	2,043	03/01/2027
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP		01/26/2022	BRHY		23,744	23,000	23,259	23,239	0	(2)	0	(2)	0	23,237	0	507	507	709	01/15/2028
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		01/26/2022	BRHY		100,396	98,000	98,000	98,000	0	0	0	0	0	98,000	0	2,396	2,396	629	06/15/2029
03740L-AB-8	AON CORP		02/24/2022	PERSHING LLC		1,681,480	2,000,000	1,986,100	1,986,204	0	47	0	47	0	1,986,251	0	(304,771)	(304,771)	29,806	08/23/2051
037411-AW-5	APACHE CORP		01/26/2022	BRHY		376,341	345,000	361,688	361,929	0	(25)	0	(25)	0	361,904	0	14,437	14,437	6,912	09/01/2040
037411-AY-1	APACHE CORP		01/26/2022	BRHY		16,497	15,000	12,850	12,920	0	3	0	3	0	12,923	0	3,574	3,574	387	02/01/2042
037411-BF-1	APACHE CORP		01/26/2022	BRHY		41,551	40,000	39,383	39,426	0	4	0	4	0	39,430	0	2,120	2,120	911	01/15/2030
037411-BG-9	APACHE CORP		01/26/2022	BRHY		84,613	79,000	83,720	83,793	0	(10)	0	(10)	0	83,783	0	830	830	2,430	07/01/2049
038522-AP-3	ARAMARK SERVICES INC		01/26/2022	BRHY		291,434	287,000	295,189	291,354	0	(251)	0	(251)	0	291,102	0	332	332	4,664	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC		01/26/2022	BRHY		50,621	50,000	51,000	50,994	0	(9)	0	(9)	0	50,985	0	(364)	(364)	1,229	02/01/2028
038522-AR-9	ARAMARK SERVICES INC		01/26/2022	BRHY		42,596	41,000	41,000	41,000	0	0	0	0	0	41,000	0	1,596	1,596	632	05/01/2025
039524-AA-1	ARCHES BUYER INC		01/26/2022	BRHY		48,189	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(1,812)	(1,812)	336	06/01/2028
03959K-AA-8	ARCHROCK PARTNERS LP		01/26/2022	BRHY		162,405	156,000	162,860	161,093	0	(61)	0	(61)	0	161,032	0	1,374	1,374	3,486	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP		01/26/2022	BRHY		482,157	472,000	475,667	475,377	0	(54)	0	(54)	0	475,323	0	6,834	6,834	9,588	04/01/2028
039653-AA-8	ARCOSA INC		01/26/2022	BRHY		164,027	167,000	167,756	167,697	0	(6)	0	(6)	0	167,691	0	(3,663)	(3,663)	2,090	04/15/2029
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		01/26/2022	BRHY		162,772	155,000	159,153	158,288	0	(68)	0	(68)	0	158,220	0	4,552	4,552	4,299	02/15/2028
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		01/26/2022	BRHY		70,721	68,000	68,000	68,000	0	0	0	0	0	68,000	0	2,721	2,721	827	05/15/2025
039688-AJ-1	ARCTIC SLOPE REGIONAL CORP SR NT SER 201		10/20/2022	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	300,661	12/21/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	01/26/2022	BRHY		603,906	600,000	605,980	604,944	0	(73)	0	(73)	0	604,871	0	(965)	(965)	5,019	08/15/2026
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE USA LLC	C	01/26/2022	BRHY		601,018	628,000	627,218	627,271	0	6	0	6	0	627,277	0	(26,259)	(26,259)	5,005	09/01/2029
04047J-AA-3	ARIVO 222 A - ABS		12/15/2022	Paydown		482,472	482,472	481,298	0	0	1,174	0	1,174	0	482,472	0	0	0	2,520	01/15/2029
041242-AA-6	ARKO CORP.		01/26/2022	BRHY		82,760	86,000	86,000	86,000	0	0	0	0	0	86,000	0	(3,240)	(3,240)	1,188	11/15/2029
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		01/26/2022	BRHY		61,775	61,000	61,190	61,162	0	(2)	0	(2)	0	61,160	0	614	614	1,121	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC		01/26/2022	BRHY		59,015	59,000	59,333	59,296	0	(2)	0	(2)	0	59,294	0	(279)	(279)	1,144	03/01/2030
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC		01/26/2022	BRHY		74,556	74,000	74,000	74,000	0	0	0	0	0	74,000	0	556	556	709	02/15/2032
04364V-AK-9	ASCENT RESOURCES UTICA HOLDINGS LLC		01/26/2022	BRHY		37,254	28,000	26,953	27,460	0	5	0	5	0	27,465	0	9,789	9,789	609	11/01/2027
04433L-AA-0	ASHLAND LLC		01/24/2022	BRHY		140,293	147,000	147,000	147,000	0	0	0	0	0	147,000	0	(6,707)	(6,707)	2,177	09/01/2031
04472*-AJ-0	ASHLEY FURNITURE INDUSTRIES		12/31/2022	Paydown		1,060,379	1,060,384	1,060,914	1,060,563	0	(179)	0	(179)	0	1,060,384	0	(5)	(5)	(8,706)	06/30/2025
045086-AM-7	ASHTON WOODS USA LLC		01/26/2022	BRHY		48,058	48,000	48,000	48,000	0	0	0	0	0	48,000	0	58	58	1,085	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC		01/26/2022	BRHY		47,751	48,000	48,000	48,000	0	0	0	0	0	48,000	0	(249)	(249)	771	04/01/2030
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2022	Paydown		3,188,254	3,188,254	3,188,399	3,188,251	0	3	0	3	0	3,188,254	0	0	0	68,431	11/18/2038
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC		03/25/2022	Amherst Pierpont Securities		4,679,800	5,000,000	4,985,850	4,986,642	0	323	0	323	0	4,986,965	0	(307,165)	(307,165)	45,500	06/15/2031
049362-AA-4	ATLAS LUXCO 4 SARL	C	01/26/2022	BRHY		192,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(7,500)	(7,500)	1,465	06/01/2028
053499-AL-3	AVAYA INC		01/26/2022	BRHY		529,763	510,000	524,691	522,268	0	(203)	0	(203)	0	522,065	0	7,698	7,698	11,541	09/15/2028
05352T-AB-5	AVANTOR FUNDING INC		01/26/2022	BRHY		158,424	161,000	161,503	161,499	0	(4)	0	(4)	0	161,496	0	(3,072)	(3,072)	1,594	11/01/2029
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		01/26/2022	BRHY		51,731	51,000	51,000	51,000	0	0	0	0	0	51,000	0	731	731	1,119	03/01/2029
05377R-CR-3	AESOP 2017-1 B - ABS		09/20/2022	Paydown		1,190,000	1,190,000	1,186,002	1,189,509	0	491	0	491	0	1,190,000	0	0	0	21,980	09/20/2023
05377R-CS-1	AESOP 2017-1 C - ABS		09/20/2022	Paydown		5,000,000	5,000,000	4,998,370	4,999,653	0	347	0	347	0	5,000,000	0	0	0	112,396	09/20/2023
05377R-CV-4	AESOP 172 B - ABS		12/20/2022	Paydown		2,500,000	2,500,000	2,494,141	2,498,359	0	1,641	0	1,641	0	2,500,000	0	0	0	76,313	03/20/2024
05377R-CY-8	AESOP 2018-1 A - ABS		04/20/2022	RBC CAPITAL MARKETS		2,519,141	2,500,000	2,428,418	2,464,969	0	6,062	0	6,062	0	2,471,031	0	48,109	48,109	27,750	09/20/2024
05377R-DH-4	AESOP 2019-1 B - ABS		03/21/2022	Paydown		665,000	665,000	661,909	664,683	0	317	0	317	0	665,000	0	0	0	4,101	03/20/2023
05377R-EK-6	AESOP 211 C - ABS		01/28/2022	MUFG SECURITIES AMERICAS INC.		4,827,539	5,000,000	4,999,638	4,999,681	0	6	0	6	0	4,999,687	0	(172,148)	(172,148)	12,129	08/20/2027

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
05453G-AC-9	AXALTA COATING SYSTEMS LLC		01/26/2022	BRHY		284,280	300,000	296,813	297,151	0	26	0	26	0	297,176	0	(12,896)	(12,896)	4,584	02/15/2029
05493C-AD-8	BCCFC 201 C - ABS		01/20/2022	Paydown		1,664,000	1,664,000	1,663,947	1,663,963	0	37	0	37	0	1,664,000	0	0	0	3,467	09/22/2025
055377-AE-5	BCCFC 181 D - ABS		01/20/2022	Paydown		3,368,691	3,368,691	3,368,402	3,368,687	0	4	0	4	0	3,368,691	0	0	0	12,941	08/21/2023
055450-AH-3	BHP BILLITON FINANCE (USA) LTD	C	11/15/2022	BANK OF NYC/MIZUHO SEC		3,127,530	3,000,000	3,658,410	3,324,774	0	(64,617)	0	(64,617)	0	3,260,157	0	(132,627)	(132,627)	233,260	03/01/2026
05565E-H@-7	BMW US CAPITAL LLC SER A GTD SR NT		02/18/2022	Maturity @ 100.00		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	509,250	02/18/2022
05600L-AC-0	BMW FINANCE NV	C	03/30/2022	BONY/TORONTO DOMINION SECURITI		9,649,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(350,400)	(350,400)	179,708	08/14/2029
056054-AF-6	BX 2019-XL C - CMBS		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,387)	10/15/2036
05605H-AB-6	BWX TECHNOLOGIES INC		01/26/2022	BRHY		147,309	148,000	149,568	149,390	0	(12)	0	(12)	0	149,378	0	(2,069)	(2,069)	475	06/30/2028
05605H-AC-4	BWX TECHNOLOGIES INC		01/26/2022	BRHY		70,645	71,000	71,075	71,069	0	(1)	0	(1)	0	71,069	0	(424)	(424)	838	04/15/2029
058498-AW-6	BALL CORP		01/26/2022	BRHY		13,175	14,000	13,580	13,590	0	3	0	3	0	13,593	0	(418)	(418)	182	08/15/2030
058498-AX-4	BALL CORP		01/26/2022	BRHY		164,315	173,000	173,000	173,000	0	0	0	0	0	173,000	0	(8,685)	(8,685)	2,012	09/15/2031
05952A-AN-4	BACM 2008-1 C - CMBS		10/01/2022	Paydown		0	689,483	0	0	0	0	0	0	0	0	0	0	0	189,338	02/10/2051
05968D-AC-4	BANCO INTERNACIONAL DEL PERU SAA - INTER	C	12/21/2022	ARES-PAY		611,442	670,000	667,923	668,538	0	282	0	282	0	668,820	0	(57,378)	(57,378)	26,553	10/04/2026
06034L-AA-8	BANISTMO SA	C	09/19/2022	Maturity @ 100.00		500,000	500,000	512,125	506,585	0	(6,585)	0	(6,585)	0	500,000	0	0	0	18,250	09/19/2022
06051G-HC-6	BANK OF AMERICA CORP		12/15/2022	Call @ 100.00		12,500,000	12,500,000	12,844,750	12,632,806	0	(132,806)	0	(132,806)	0	12,500,000	0	0	0	375,500	12/20/2023
06051G-HG-7	BANK OF AMERICA CORP		11/15/2022	CITIGROUP GLOBAL MARKETS INC.		9,268,500	10,000,000	9,641,600	9,735,120	0	28,197	0	28,197	0	9,763,316	0	(494,816)	(494,816)	476,400	03/05/2029
061202-AA-5	BANK OF CHINA LTD	C	03/15/2022	ARES-PAY		624,162	600,000	652,506	630,326	0	(2,105)	0	(2,105)	0	628,221	0	(4,059)	(4,059)	10,333	11/13/2024
06120T-AA-6	BANK OF CHINA LTD	D	11/09/2022	MET-EMD		491,395	500,000	560,905	550,494	0	(15,074)	0	(15,074)	0	535,420	0	(44,025)	(44,025)	25,069	11/13/2024
071734-AD-9	BAUSCH HEALTH COMPANIES INC	C	01/26/2022	BRHY		89,288	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(5,712)	(5,712)	3,565	01/15/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC	C	01/26/2022	BRHY		107,994	123,000	121,320	121,632	0	13	0	13	0	121,645	0	(13,651)	(13,651)	3,041	01/30/2028
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	01/26/2022	Various		88,086	99,000	98,950	98,955	0	0	0	0	0	98,956	0	(10,870)	(10,870)	2,782	02/15/2029
071734-AM-9	BAUSCH HEALTH COMPANIES INC	C	01/26/2022	BRHY		160,824	193,000	190,124	190,324	0	22	0	22	0	190,346	0	(29,522)	(29,522)	4,358	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC	C	01/26/2022	BRHY		19,277	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(723)	(723)	154	06/01/2028
07336R-AA-8	BVINV 22INV4 A1 - CMO/RMBS		12/25/2022	Paydown		664,512	664,512	641,233	0	0	74,452	0	74,452	0	715,564	0	(51,052)	(51,052)	5,932	02/25/2052
073685-AH-2	BEACON ROOFING SUPPLY INC		01/26/2022	BRHY		46,574	48,000	48,000	48,000	0	0	0	0	0	48,000	0	(1,426)	(1,426)	402	05/15/2029
075887-AV-1	BECTON DICKINSON AND CO		08/23/2022	CORPORATE REORGANIZATIONS		7,978,760	7,013,000	8,219,638	8,036,809	0	(24,858)	0	(24,858)	0	8,011,950	0	(33,190)	(33,190)	324,936	05/15/2039
085770-AA-3	BERRY GLOBAL INC		01/26/2022	BRHY		31,921	31,000	32,016	31,653	0	(12)	0	(12)	0	31,640	0	281	281	810	07/15/2026
08652B-AA-7	BEST BUY CO INC		11/15/2022	US BANCORP INVESTMENTS INC.		4,771,600	5,000,000	4,980,400	4,985,881	0	1,603	0	1,603	0	4,987,485	0	(215,885)	(215,885)	250,931	10/01/2028
08949L-AB-6	BIG RIVER STEEL LLC		01/24/2022	BRHY		299,727	282,000	312,036	307,628	0	(628)	0	(628)	0	307,000	0	(7,274)	(7,274)	9,134	01/31/2029
08974#-AE-1	BIG Y FOODS INC SRS 2007A SR NTS		06/26/2022	Various		818,182	818,190	818,190	818,191	0	(1)	0	(1)	0	818,190	0	(8)	(8)	49,827	06/26/2022
092174-AA-9	BLACK KNIGHT INFOSERV LLC		01/26/2022	BRHY		168,815	174,000	174,585	174,497	0	(5)	0	(5)	0	174,492	0	(5,677)	(5,677)	2,576	09/01/2028
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	12/15/2022	Paydown		758,190	758,190	758,187	758,205	0	(15)	0	(15)	0	758,190	0	0	0	5,635	12/16/2041
093645-AJ-8	BLOCK COMMUNICATIONS INC		01/26/2022	BRHY		58,540	59,000	59,000	59,000	0	0	0	0	0	59,000	0	(460)	(460)	1,174	03/01/2028
09625*-AA-4	BLUEWATER GAS STORAGE LLC SR UNSEC NTS		12/20/2022	Paydown		321,188	321,188	321,188	321,188	0	0	0	0	0	321,188	0	0	0	653	12/20/2047
09681L-AB-6	BOC AVIATION LTD	C	03/15/2022	ARES-PAY		257,001	256,000	268,405	264,294	0	(395)	0	(395)	0	263,899	0	(6,898)	(6,898)	3,858	04/27/2026
097751-BM-2	BOMBARDIER INC	C	01/26/2022	BRHY		23,373	23,000	22,957	22,973	0	1	0	1	0	22,973	0	399	399	637	03/15/2025
097751-BR-1	BOMBARDIER INC	C	01/24/2022	BRHY		106,734	103,000	104,009	103,621	0	(13)	0	(13)	0	103,608	0	3,126	3,126	1,180	12/01/2024
097751-BT-7	BOMBARDIER INC	C	01/26/2022	BRHY		26,634	26,000	25,805	25,855	0	2	0	2	0	25,857	0	777	777	586	04/15/2027
097793-AE-3	CIVITAS RESOURCES INC		01/26/2022	BRHY		42,281	42,000	42,000	42,000	0	0	0	0	0	42,000	0	281	281	613	10/15/2026
09784Y-AA-6	BONAVISTA ENERGY CORPORATION	C	05/31/2022	Redemption @ 100.00		3,800,933	3,455,394	3,455,394	3,455,394	0	0	0	0	0	3,455,394	0	0	0	453,360	08/11/2025
09784Y-AC-2	BONAVISTA ENERGY CORPORATION	C	12/30/2022	Redemption @ 182.00		3,914,712	2,150,941	2,150,941	2,150,941	0	0	0	0	0	2,150,941	0	1,763,771	1,763,771	218,381	08/11/2035
09951L-AA-1	BOOZ ALLEN HAMILTON INC		01/26/2022	BRHY		112,503	113,000	113,000	113,000	0	0	0	0	0	113,000	0	(497)	(497)	1,788	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC		01/24/2022	BRHY		180,095	181,000	183,050	182,970	0	(13)	0	(13)	0	182,957	0	(2,862)	(2,862)	4,404	07/01/2029
10084L-AA-9	BOLD 221 A - ABS		12/25/2022	Paydown		73,404	73,404	72,484	0	0	920	0	920	0	73,404	0	0	0	1,363	02/25/2062
10085B-AA-0	BOLD 2022 A - ABS		07/25/2022	Paydown		12,430	12,430	11,712	0	0	718	0	718	0	12,430	0	0	0	81	05/25/2062
101137-AT-4	BOSTON SCIENTIFIC CORP		03/17/2022	Call @ 100.00		2,755,352	2,550,000	2,535,720	2,537,074	0	103	0	103	0	2,537,177	0	12,823	12,823	165,372	03/01/2039
103186-AB-8	BOXER PARENT COMPANY INC		01/24/2022	BRHY		869,440	832,000	846,847	842,688	0	(222)	0	(222)	0	842,466	0	26,974	26,974	18,937	10/02/2025
103557-AC-8	BOYNE USA INC		01/24/2022	BRHY		115,283	114,000	115,493	115,392	0	(12)	0	(12)	0	115,380	0	(98)	(98)	1,068	05/15/2029
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC		11/14/2022	Bank of America		1,852,238	1,919,000	2,014,278	1,988,669	0	(8,288)	0	(8,288)	0	1,980,381	0	(128,143)	(128,143)	83,507	11/06/2028

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
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV	C	01/25/2022	MET-EMD		217,100	200,000	236,000	235,812	0	(43)	0	(43)	0	235,769	0	(18,669)	(18,669)	5,777	01/31/2050
10568L-AL-0	BRAVO 2019-2 A3 - CMO/RMBS		12/01/2022	Paydown		1,771,523	1,771,523	1,805,067	1,805,850	0	(34,327)	0	(34,327)	0	1,771,523	0	0	0	29,639	10/25/2044
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		1,190,278	1,190,278	1,192,243	0	0	(1,546)	0	(1,546)	0	1,190,278	0	0	0	12,380	03/01/2060
10575@-AE-2	BRAY INTERNATIONAL INC SR SEC NTS		02/01/2022	Adjustment		0	0	0	(158)	0	158	0	158	0	0	0	0	0	(465,896)	07/23/2023
10637W-AA-7	BABS 22RM5 A - RMBS		10/25/2022	Paydown		54,636	54,636	49,721	0	0	4,915	0	4,915	0	54,636	0	0	0	123	09/25/2062
10638J-AC-1	BABS 2022-RM4 AM - RMBS		12/25/2022	Paydown		41,627	41,627	37,253	0	0	4,374	0	4,374	0	41,627	0	0	0	456	07/25/2062
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS		12/25/2022	Paydown		457,658	457,658	448,926	449,436	0	8,221	0	8,221	0	457,658	0	0	0	4,849	10/25/2061
10638N-AA-6	BABS 22RM3 A - RMBS		12/25/2022	Paydown		596,513	596,513	568,256	0	0	28,257	0	28,257	0	596,513	0	0	0	7,216	02/25/2062
109696-AA-2	BRINKS CO		01/26/2022	BRHY		72,020	70,000	71,237	70,926	0	(10)	0	(10)	0	70,916	0	1,104	1,104	926	10/15/2027
109696-AB-0	BRINKS CO		01/26/2022	BRHY		23,876	23,000	23,000	23,000	0	0	0	0	0	23,000	0	876	876	678	07/15/2025
11041R-AL-2	BAE SYSTEMS FINANCE INC		11/14/2022	Various		14,530,050	13,500,000	15,162,345	14,286,002	0	(113,082)	0	(113,082)	0	14,172,920	0	357,130	357,130	1,392,188	07/01/2027
11271R-AB-5	BROOKFIELD FINANCE LLC		04/01/2022	Various		8,640,700	10,000,000	10,201,735	10,197,342	0	(1,182)	0	(1,182)	0	10,196,160	0	(1,555,460)	(1,555,460)	162,917	04/15/2050
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	01/26/2022	BRHY		127,392	128,000	127,952	127,959	0	0	0	0	0	127,959	0	(567)	(567)	2,825	02/15/2030
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	01/26/2022	BRHY		147,257	146,000	146,646	146,612	0	(5)	0	(5)	0	146,607	0	650	650	872	06/15/2029
11284D-AC-9	BROOKFIELD PROPERTY REIT INC		01/26/2022	BRHY		82,106	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(2,894)	(2,894)	1,264	04/01/2027
114474-B*-9	BROOKSHIRE GROCERY COMPANY SR NTS		12/01/2022	Paydown		760,628	760,580	761,721	760,514	0	66	0	66	0	760,580	0	48	48	2,408	11/01/2026
117039-AA-5	BRUNSWICK COOP SECS TR		10/01/2022	Paydown		123,244	123,244	123,244	123,244	0	0	0	0	0	123,244	0	0	0	505	10/01/2028
118230-AM-3	BUCKEYE PARTNERS LP		01/26/2022	BRHY		55,483	58,000	55,883	55,962	0	3	0	3	0	55,965	0	(482)	(482)	688	11/15/2043
118230-AP-6	BUCKEYE PARTNERS LP		01/26/2022	BRHY		80,130	85,000	80,233	80,401	0	7	0	7	0	80,408	0	(279)	(279)	1,362	10/15/2044
118230-AT-8	BUCKEYE PARTNERS LP		01/26/2022	BRHY		14,162	14,000	14,000	14,000	0	0	0	0	0	14,000	0	162	162	236	03/01/2025
12008R-AM-9	BUILDERS FIRSTSOURCE INC		01/26/2022	Various		45,117	43,000	42,463	42,571	0	5	0	5	0	42,576	0	2,541	2,541	460	06/01/2027
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC		11/14/2022	Various		5,308,300	5,000,000	6,350,334	6,117,161	0	(242,513)	0	(242,513)	0	5,874,649	0	(566,349)	(566,349)	321,806	12/15/2025
12201P-AB-2	BURLINGTON RESOURCES LLC	C	03/11/2022	Unknown		1,500,524	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2031
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		01/24/2022	BRHY		253,000	253,000	255,632	253,577	0	(139)	0	(139)	0	253,438	0	(438)	(438)	3,904	04/15/2024
124651-A@-9	C&C Group plc Nts due 2032	B	11/13/2022	Direct		5,551,731	5,106,914	5,551,731	5,645,087	0	0	0	0	(93,356)	5,551,731	0	0	0	169,538	03/26/2032
124765-E*-5	CAE INC SR NTS SER D	C	01/03/2022	Paydown		714,286	714,285	714,285	714,285	0	0	0	0	0	714,285	0	1	1	12,846	12/27/2027
1248EP-BT-9	CCO HOLDINGS LLC		01/26/2022	BRHY		62,826	61,000	60,634	60,776	0	3	0	3	0	60,779	0	2,047	2,047	756	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC		01/26/2022	BRHY		14,665	14,000	14,000	14,000	0	0	0	0	0	14,000	0	665	665	119	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC		01/26/2022	BRHY		46,346	46,000	46,575	46,475	0	(4)	0	(4)	0	46,471	0	(125)	(125)	892	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC		01/26/2022	BRHY		165,751	167,000	163,728	164,147	0	18	0	18	0	164,165	0	1,585	1,585	3,403	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC		01/24/2022	BRHY		311,327	324,000	324,670	324,641	0	(4)	0	(4)	0	324,637	0	(13,310)	(13,310)	6,694	02/01/2031
1248EP-CL-5	CCO HOLDINGS LLC		01/26/2022	BRHY		130,318	134,000	132,995	133,046	0	5	0	5	0	133,051	0	(2,734)	(2,734)	955	06/01/2033
1248EP-CN-1	CCO HOLDINGS LLC		01/26/2022	BRHY		305,861	311,000	311,000	311,000	0	0	0	0	0	311,000	0	(5,139)	(5,139)	3,317	05/01/2032
1248EP-CP-6	CCO HOLDINGS LLC		01/26/2022	BRHY		415,812	441,000	440,854	440,856	0	1	0	1	0	440,857	0	(25,046)	(25,046)	8,418	01/15/2034
12504P-AJ-9	CBOM FINANCE PLC	C	05/16/2022	Various		200,100	465,000	171,263	465,000	0	0	293,738	(293,738)	0	171,263	0	28,838	28,838	10,246	09/21/2026
12505#-AA-9	CCHM PROPERTY HOLDINGS LP - ABS		12/31/2022	Paydown		1,492,871	1,492,871	1,492,871	1,492,871	0	0	0	0	0	1,492,871	0	0	0	14,731	12/31/2031
12510C-AA-9	CD&R SMOKEY BUYER INC		01/26/2022	BRHY		120,169	115,000	118,048	117,316	0	(49)	0	(49)	0	117,266	0	2,903	2,903	4,162	07/15/2025
12510H-AB-6	CAUTO 2020-1 A2 - ABS		12/15/2022	Paydown		1,582	1,582	1,418	0	0	164	0	164	0	1,582	0	0	0	4	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2022	Paydown		180,000	180,000	179,984	0	0	16	0	16	0	180,000	0	0	0	2,425	03/15/2052
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		01/26/2022	BRHY		134,779	129,000	129,819	129,577	0	(9)	0	(9)	0	129,568	0	5,211	5,211	3,813	03/15/2026
12557L-AC-9	CIM 2019-INV3 A3 - CMO/RMBS		12/01/2022	Paydown		154,106	154,106	156,206	165,553	0	(11,447)	0	(11,447)	0	154,106	0	0	0	16,392	08/25/2049
12558M-AF-9	CITHE 2002-1 AF5 - RMBS		12/01/2022	Paydown		310,181	310,181	304,560	307,300	0	2,882	0	2,882	0	310,181	0	0	0	11,554	02/25/2033
12563L-AN-7	CLIF 2020-1 A - ABS		12/18/2022	Paydown		1,196,250	1,196,250	1,196,269	1,188,951	0	290	0	290	0	1,196,250	0	0	0	13,356	09/18/2045
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		12/01/2022	Paydown		15,075	15,075	15,826	15,506	0	(431)	0	(431)	0	15,075	0	0	0	532	12/12/2047
12594X-AA-2	CSMC 17HL1 A1 - CMO/RMBS		12/01/2022	Paydown		395,540	395,540	386,022	388,347	0	7,193	0	7,193	0	395,540	0	0	0	5,767	06/25/2047
12626B-AE-4	COMM 2013-CCRE10 ASB - CMBS		12/01/2022	Paydown		1,061,322	1,061,322	1,093,114	1,063,590	0	(2,268)	0	(2,268)	0	1,061,322	0	0	0	27,661	08/10/2046
126307-AZ-0	CSC HOLDINGS LLC		01/24/2022	BRHY		346,500	330,000	330,000	330,000	0	0	0	0	0	330,000	0	16,500	16,500	10,427	02/01/2029
126307-BA-4	CSC HOLDINGS LLC		01/26/2022	BRHY		193,039	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(6,961)	(6,961)	6,165	01/15/2030
126307-BB-2	CSC HOLDINGS LLC		01/26/2022	BRHY		187,920	200,000	192,000	192,112	0	53	0	53	0	192,166	0	(4,246)	(4,246)	1,306	12/01/2030
126307-BD-8	CSC HOLDINGS LLC		01/26/2022	BRHY		529,521	583,000	592,448	591,706	0	(45)	0	(45)	0	591,662	0	(62,140)	(62,140)	4,269	12/01/2030

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
126307-BH-9	CSC HOLDINGS LLC		01/26/2022	BRHY		189,876	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(10,124)	(10,124)	1,825	11/15/2031
126408-GS-6	CSX CORP		12/21/2022	JEFFERIES & COMPANY, INC.		2,771,350	2,500,000	2,539,200	0	0	(153)	0	(153)	0	2,539,047	0	232,303	232,303	22,893	04/30/2040
126408-HN-6	CSX CORP		12/08/2022	JEFFERIES & COMPANY, INC.		1,964,220	2,000,000	2,001,200	2,001,201	0	(22)	0	(22)	0	2,001,178	0	(36,958)	(36,958)	102,125	11/15/2048
126410-LM-9	CSX TRANSPORTATION INC - ABS		07/15/2022	Paydown		89,318	89,318	85,593	90,198	0	(880)	0	(880)	0	89,318	0	0	0	(186)	01/15/2023
126458-AE-8	CTR PARTNERSHIP LP		01/26/2022	BRHY		68,469	68,000	68,000	68,000	0	0	0	0	0	68,000	0	469	469	205	06/30/2028
12653C-AJ-7	CNX RESOURCES CORP		01/24/2022	BRHY		137,988	133,000	138,778	138,709	0	(33)	0	(33)	0	138,677	0	(689)	(689)	4,234	01/15/2029
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		01/26/2022	BRHY		42,807	44,000	44,000	44,000	0	0	0	0	0	44,000	0	(1,193)	(1,193)	732	04/15/2030
12657N-AA-8	BIP-V CHINOOK HOLDCO LLC		01/24/2022	BRHY		254,106	250,000	250,000	250,000	0	0	0	0	0	250,000	0	4,106	4,106	1,566	06/15/2031
12662A-AA-9	CPEF 2022-1 A - ABS		12/15/2022	Paydown		952,700	952,700	952,628	0	0	73	0	73	0	952,700	0	0	0	12,341	04/15/2030
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/25/2022	Paydown		907,798	907,798	893,244	0	0	14,554	0	14,554	0	907,798	0	0	0	10,470	07/25/2067
126650-BJ-8	CVS HEALTH CORP		11/15/2022	Various		9,919,299	9,435,000	11,312,624	10,288,955	0	(125,069)	0	(125,069)	0	10,163,886	0	(244,588)	(244,588)	566,755	06/01/2027
12674C-AA-1	CA MAGNUM HOLDINGS	C	01/24/2022	BRHY		205,663	201,000	201,000	201,000	0	0	0	0	0	201,000	0	4,663	4,663	2,491	10/31/2026
12685J-AC-9	CABLE ONE INC		01/26/2022	BRHY		49,861	52,000	52,000	52,000	0	0	0	0	0	52,000	0	(2,139)	(2,139)	422	11/15/2030
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC		01/26/2022	BRHY		382,620	400,000	402,996	402,515	0	(30)	0	(30)	0	402,486	0	(19,866)	(19,866)	5,726	09/15/2027
127097-C@-0	CABOT OIL AND GAS CORP SRS F SR NTS		08/01/2022	Call @ 100.00		1,030,881	1,000,000	1,219,530	1,043,445	0	(16,127)	0	(16,127)	0	1,027,318	0	(27,318)	(27,318)	100,569	07/16/2023
12770R-AA-1	CAESARS RESORT COLLECTION LLC		01/26/2022	BRHY		351,187	338,000	345,272	342,949	0	(174)	0	(174)	0	342,775	0	8,412	8,412	11,175	07/01/2025
13123X-BB-7	CALLON PETROLEUM CO		01/24/2022	BRHY		336,960	312,000	157,345	181,679	0	1,690	0	1,690	0	183,369	0	153,591	153,591	8,970	04/01/2025
131347-CK-0	CALPINE CORP		01/26/2022	BRHY		177,614	173,000	172,135	172,449	0	8	0	8	0	172,457	0	5,156	5,156	1,438	06/01/2026
131347-CM-6	CALPINE CORP		01/26/2022	BRHY		7,960	8,000	8,000	8,000	0	0	0	0	0	8,000	0	(40)	(40)	163	02/15/2028
131347-CN-4	CALPINE CORP		01/26/2022	BRHY		532,947	539,000	533,563	534,543	0	43	0	43	0	534,586	0	(1,639)	(1,639)	10,205	03/15/2028
131347-CP-9	CALPINE CORP		01/26/2022	BRHY		99,780	104,000	104,000	104,000	0	0	0	0	0	104,000	0	(4,220)	(4,220)	2,333	02/01/2029
131347-CQ-7	CALPINE CORP		01/26/2022	BRHY		195,944	202,000	200,881	200,934	0	7	0	7	0	200,941	0	(4,997)	(4,997)	4,966	02/01/2031
131347-CR-5	CALPINE CORP		01/26/2022	BRHY		33,526	36,000	35,352	35,407	0	4	0	4	0	35,411	0	(1,885)	(1,885)	551	03/01/2031
13323A-AB-6	CAMELOT FINANCE SA	C	01/26/2022	BRHY		306,580	299,000	300,853	300,335	0	(19)	0	(19)	0	300,316	0	6,264	6,264	3,252	11/01/2026
134429-AY-5	CAMPBELL SOUP CO		03/01/2022	Call @ 100.00		9,181,361	9,115,000	8,645,140	9,075,871	0	11,256	0	11,256	0	9,087,126	0	27,874	27,874	200,554	08/02/2022
134808-AD-6	CANACOL ENERGY LTD	C	02/02/2022	MORGAN STANLEY CO		340,375	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(9,625)	(9,625)	3,913	11/24/2028
14042#-AA-5	AEP FINANCIAL SVC SW VI LLC ZERO CPN PRO		11/01/2022	Paydown		638,930	638,927	524,539	665,211	0	(26,284)	0	(26,284)	0	638,927	0	3	3	0	11/01/2027
14313@-AA-9	CARLYLE CREDIT O 2.500 11/24/32		12/27/2022	Direct		1,015,953	1,015,953	1,015,953	384,550	0	0	0	0	0	1,015,953	0	0	0	9,298	11/24/2032
14313@-AB-7	CARLYLE CREDIT O 3.500 11/24/32		12/27/2022	Direct		69,980	69,980	69,980	21,498	0	0	0	0	0	69,980	0	0	0	1,096	11/24/2032
143658-BG-6	CARNIVAL CORP		01/26/2022	BRHY		124,056	109,000	125,866	124,662	0	(454)	0	(454)	0	124,208	0	(153)	(153)	5,627	02/01/2026
143658-BJ-0	CARNIVAL CORP		01/26/2022	BRHY		310,367	273,000	311,338	305,867	0	(733)	0	(733)	0	305,133	0	5,233	5,233	13,255	08/01/2027
143658-BN-1	CARNIVAL CORP		01/24/2022	BRHY		445,356	453,000	454,405	454,370	0	(16)	0	(16)	0	454,353	0	(8,998)	(8,998)	10,491	03/01/2027
143658-BQ-4	CARNIVAL CORP		01/24/2022	BRHY		496,294	510,000	508,381	508,397	0	16	0	16	0	508,413	0	(12,119)	(12,119)	10,200	08/01/2028
143658-BR-2	CARNIVAL CORP		01/26/2022	BRHY		256,371	258,000	258,000	258,000	0	0	0	0	0	258,000	0	(1,629)	(1,629)	3,698	05/01/2029
14686X-AE-9	CRVNA 193 C - ABS		03/23/2022	WELLS FARGO SECURITIES		4,005,625	4,000,000	3,999,196	3,999,769	0	60	0	60	0	3,999,828	0	5,797	5,797	30,111	10/15/2024
14686Y-AF-4	CRVNA 194 C - ABS		04/18/2022	BNP PARIBAS SECURITIES BOND		4,006,250	4,000,000	3,999,567	3,999,842	0	41	0	41	0	3,999,883	0	6,367	6,367	37,778	06/15/2023
14687H-AA-1	CRVNA 2021-N4 A1 - ABS		12/10/2022	Paydown		14,034,926	14,034,926	13,910,476	0	0	124,450	0	124,450	0	14,034,926	0	0	0	40,275	09/11/2028
14855J-AB-1	CLAST 161 A - ABS		12/15/2022	Paydown		3,846,271	3,846,271	3,824,453	3,837,513	0	8,758	0	8,758	0	3,846,271	0	0	0	19,744	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		12/15/2022	Paydown		1,117,119	1,116,944	1,105,775	1,111,503	0	5,441	0	5,441	0	1,116,944	0	175	175	41,383	08/15/2041
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2022	Paydown		4,830,910	4,830,910	4,764,857	4,833,589	0	(2,679)	0	(2,679)	0	4,830,910	0	0	0	60,210	06/15/2043
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2022	Paydown		927,488	927,488	927,462	927,463	0	25	0	25	0	927,488	0	0	0	17,507	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS		05/15/2022	Paydown		115,543	115,543	115,539	115,539	0	4	0	4	0	115,543	0	0	0	1,888	01/15/2046
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC	C	01/26/2022	BRHY		34,671	35,000	35,000	35,000	0	0	0	0	0	35,000	0	(329)	(329)	467	04/15/2027
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		01/26/2022	BRHY		81,483	79,000	81,354	81,050	0	(10)	0	(10)	0	81,040	0	443	443	2,118	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		01/26/2022	BRHY		86,538	91,000	91,038	91,034	0	0	0	0	0	91,034	0	(4,495)	(4,495)	1,288	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		01/26/2022	BRHY		174,079	183,000	183,074	183,071	0	0	0	0	0	183,070	0	(8,991)	(8,991)	2,117	04/01/2030
150190-AF-3	CEDAR FAIR LP		01/26/2022	BRHY		238,680	231,000	231,892	231,794	0	(5)	0	(5)	0	231,789	0	6,891	6,891	3,070	05/01/2025

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
15132E-JD-1	CDMC 2004-3 A7 - CMO/RMBS		12/01/2022	Paydown		376,815	376,815	376,955	368,482	0	7,941	(393)	8,333	0	376,815	0	0	0	(12,158)	06/25/2034
15135B-AR-2	CENTENE CORP		01/26/2022	BRHY		25,790	25,000	24,790	24,838	0	2	0	2	0	24,840	0	949	949	127	12/15/2027
15135B-AT-8	CENTENE CORP		01/26/2022	BRHY		494,887	470,000	470,000	470,000	0	0	0	0	0	470,000	0	24,887	24,887	2,596	12/15/2029
15135B-AW-1	CENTENE CORP		01/26/2022	BRHY		265,551	272,000	279,346	278,766	0	(53)	0	(53)	0	278,713	0	(13,162)	(13,162)	2,335	10/15/2030
15135B-AX-9	CENTENE CORP		01/24/2022	BRHY		439,931	474,000	472,444	472,518	0	10	0	10	0	472,528	0	(32,597)	(32,597)	4,773	03/01/2031
15135B-AY-7	CENTENE CORP		01/26/2022	BRHY		251,635	261,000	261,000	261,000	0	0	0	0	0	261,000	0	(9,365)	(9,365)	3,677	07/15/2028
15135B-AZ-4	CENTENE CORP		01/26/2022	BRHY		229,848	244,000	242,691	242,699	0	9	0	9	0	242,708	0	(12,860)	(12,860)	2,953	08/01/2031
15135U-AM-1	CENOVUS ENERGY INC	C	09/13/2022	Call @ 98.60		4,929,800	5,000,000	4,907,848	4,917,040	0	9,049	0	9,049	0	4,926,090	0	3,710	3,710	193,611	04/15/2027
15138A-AC-4	CENTENNIAL RESOURCE PRODUCTION LLC		01/26/2022	BRHY		35,569	35,000	14,000	14,000	0	0	0	0	0	14,000	0	21,569	21,569	782	04/01/2027
151895-C@-6	CENTERPOINT PROPERTIES TRUST SER C SR NT		05/27/2022	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	69,800	05/27/2022
153527-AN-6	CENTRAL GARDEN & PET CO		01/26/2022	Various		117,342	120,000	120,750	120,720	0	(1)	0	(1)	0	120,719	0	(3,377)	(3,377)	1,387	10/15/2030
153527-AP-1	CENTRAL GARDEN & PET CO		01/26/2022	BRHY		90,275	93,000	93,000	93,000	0	0	0	0	0	93,000	0	(2,725)	(2,725)	938	04/30/2031
156686-AM-9	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		65,476	60,000	60,675	60,448	0	(4)	0	(4)	0	60,443	0	5,032	5,032	2,211	01/15/2028
156700-AM-8	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		18,847	18,000	18,838	18,797	0	(1)	0	(1)	0	18,796	0	51	51	473	09/15/2039
156700-AT-3	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		40,251	39,000	38,350	38,379	0	1	0	1	0	38,380	0	1,871	1,871	1,102	03/15/2042
156700-AX-4	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		78,105	73,000	70,590	72,266	0	27	0	27	0	72,293	0	5,812	5,812	780	12/01/2023
156700-BA-3	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		69,046	64,000	72,320	68,249	0	(152)	0	(152)	0	68,098	0	949	949	1,560	04/01/2024
156700-BB-1	LUMEN TECHNOLOGIES INC		01/24/2022	BRHY		283,734	278,000	278,000	278,000	0	0	0	0	0	278,000	0	5,734	5,734	6,372	12/15/2026
156700-BC-9	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		159,941	162,000	162,120	162,120	0	(1)	0	(1)	0	162,118	0	(2,177)	(2,177)	2,934	02/15/2027
156700-BD-7	LUMEN TECHNOLOGIES INC		01/24/2022	BRHY		287,370	309,000	309,378	309,318	0	(3)	0	(3)	0	309,316	0	(21,946)	(21,946)	7,377	01/15/2029
15674R-AC-7	CERB 35 A - CDO	C	11/16/2022	BMOCM/BONDS		4,779,400	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(220,600)	(220,600)	156,698	09/22/2033
15678#-AH-8	CERNER CORPORATION SR NTS SRS 2015-A		02/15/2022	Maturity @ 100.00		33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	33,000,000	0	0	0	524,700	02/15/2022
15723R-AC-8	COLFAX CORP		01/26/2022	BRHY		119,790	116,000	125,437	119,996	0	(179)	0	(179)	0	119,817	0	(28)	(28)	3,348	02/15/2026
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		01/31/2022	BRHY		106,508	107,000	105,875	106,086	0	11	0	11	0	106,097	0	411	411	1,150	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		01/31/2022	BRHY		12,541	13,000	13,049	13,045	0	0	0	0	0	13,044	0	(503)	(503)	186	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		01/26/2022	BRHY		40,262	41,000	41,000	41,000	0	0	0	0	0	41,000	0	(738)	(738)	606	03/15/2031
163851-AF-5	CHEMOURS CO		01/26/2022	BRHY		54,790	53,000	53,000	53,000	0	0	0	0	0	53,000	0	1,790	1,790	618	11/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		01/26/2022	BRHY		172,888	167,000	167,158	167,139	0	(1)	0	(1)	0	167,137	0	5,751	5,751	2,442	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		01/26/2022	BRHY		414,811	407,000	413,223	412,863	0	(31)	0	(31)	0	412,832	0	1,979	1,979	6,495	03/01/2031
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		01/26/2022	BRHY		286,134	298,000	298,233	298,232	0	(1)	0	(1)	0	298,232	0	(12,098)	(12,098)	3,255	01/31/2032
16411R-AK-5	CHENIERE ENERGY INC		01/26/2022	BRHY		740,788	716,000	725,414	724,319	0	(137)	0	(137)	0	724,182	0	16,606	16,606	9,475	10/15/2028
165167-DG-9	CHESAPEAKE ENERGY CORP		01/26/2022	BRHY		25,169	24,000	25,620	25,485	0	(26)	0	(26)	0	25,459	0	(290)	(290)	693	02/01/2029
165303-E#-1	CHESAPEAKE UTILITIES CORP SR NTS SER A		12/15/2022	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	0	12/16/2028
17027N-AB-8	CHOBANI LLC		01/24/2022	BRHY		119,744	119,000	119,555	119,486	0	(4)	0	(4)	0	119,482	0	262	262	1,085	11/15/2028
171265-B*-1	CHUGACH ELECTRIC ASSOCIATION INC 1ST MTG		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(19,757)	03/15/2042
171265-C#-6	Chugach Electric Association, Inc Nts du		10/31/2022	Paydown		274,286	274,286	274,286	274,286	0	0	0	0	0	274,286	0	0	0	5,986	10/30/2050
171484-AE-8	CHURCHILL DOWNS INC		01/26/2022	BRHY		431,833	422,000	434,297	433,038	0	(170)	0	(170)	0	432,868	0	(1,035)	(1,035)	10,746	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC		01/26/2022	BRHY		385,239	374,000	393,648	385,207	0	(277)	0	(277)	0	384,931	0	308	308	6,685	04/01/2027
172967-FT-3	CITIGROUP INC		01/14/2022	Maturity @ 100.00		8,956,000	8,956,000	9,397,215	8,963,866	0	(7,866)	0	(7,866)	0	8,956,000	0	0	0	201,510	01/14/2022
17302X-AK-2	CITGO PETROLEUM CORP		01/26/2022	BRHY		128,715	127,000	127,000	127,000	0	0	0	0	0	127,000	0	1,715	1,715	1,062	06/15/2025
17302X-AM-8	CITGO PETROLEUM CORP		01/26/2022	BRHY		112,332	112,000	112,000	112,000	0	0	0	0	0	112,000	0	332	332	853	06/15/2026
18060T-AA-3	CLARIOS GLOBAL LP		01/26/2022	BRHY		156,792	150,000	152,887	151,560	0	(83)	0	(83)	0	151,477	0	5,315	5,315	2,053	05/15/2025
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	01/26/2022	BRHY		309,373	319,000	319,899	319,854	0	(9)	0	(9)	0	319,846	0	(10,473)	(10,473)	7,348	07/01/2028
181396-AE-2	CLARK EQUIPMENT CO		01/26/2022	BRHY		34,231	33,000	33,000	33,000	0	0	0	0	0	33,000	0	1,231	1,231	307	06/01/2025
184496-AN-7	CLEAN HARBORS INC		01/26/2022	BRHY		163,921	159,000	161,247	160,709	0	(15)	0	(15)	0	160,695	0	3,227	3,227	4,156	07/15/2027
184496-AP-2	CLEAN HARBORS INC		01/26/2022	BRHY		41,870	40,000	41,896	41,499	0	(13)	0	(13)	0	41,486	0	384	384	1,099	07/15/2029
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV	C	01/26/2022	BRHY		207,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,000	7,000	4,306	08/01/2025
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		01/24/2022	BRHY		1,072,573	1,050,000	1,061,296	1,058,073	0	(113)	0	(113)	0	1,057,960	0	14,613	14,613	24,044	08/15/2027
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		01/26/2022	BRHY		104,295	101,000	101,105	101,083	0	(1)	0	(1)	0	101,083	0	3,212	3,212	1,772	03/15/2028

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
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		01/26/2022	BRHY		99,418	103,000	103,118	103,115	0	(1)	0	(1)	0	103,114	0	(3,696)	(3,696)	1,255	01/15/2032
191098-A*-3	COCA-COLA BOTTLING CO. CONSOL SR NT SER		10/11/2022	Paydown		13,685,000	13,685,000	13,691,843	13,686,657	0	(1,657)	0	(1,657)	0	13,685,000	0	0	0	468,818	02/27/2023
19416M-AA-7	COLGATE ENERGY PARTNERS III LLC		01/26/2022	BRHY		60,569	56,000	55,302	55,413	0	9	0	9	0	55,422	0	5,147	5,147	1,965	02/15/2026
19416M-AB-5	COLGATE ENERGY PARTNERS III LLC		01/26/2022	BRHY		369,392	358,000	361,692	361,618	0	(30)	0	(30)	0	361,589	0	7,803	7,803	12,152	07/01/2029
20039F-AA-7	COMETA ENERGIA SA DE CV	C	10/24/2022	Various		587,118	574,062	614,105	609,881	0	(2,891)	0	(2,891)	0	606,990	0	(19,872)	(19,872)	16,991	04/24/2035
20166Q-AA-8	CEFI 21A A - CMO		04/15/2022	Paydown		302,779	302,779	302,766	302,766	0	13	0	13	0	302,779	0	0	0	1,365	02/16/2027
20166Q-AA-8	CEFI 21A A - ABS		12/15/2022	Paydown		608,327	608,327	608,301	608,301	0	25	0	25	0	608,327	0	0	0	8,532	02/16/2027
201723-AK-9	COMMERCIAL METALS CO		01/26/2022	BRHY		92,459	90,000	89,888	89,985	0	1	0	1	0	89,986	0	2,473	2,473	890	05/15/2023
20267T-AB-8	CBSLT 2016-A A2 - ABS		12/27/2022	Paydown		254,830	254,830	254,830	254,830	0	0	0	0	0	254,830	0	0	0	(4,467)	05/25/2040
20267U-AB-5	CBSLT 2016-B A2 - ABS		12/27/2022	Paydown		257,341	257,341	257,341	257,341	0	0	0	0	0	257,341	0	0	0	(4,370)	10/25/2040
20267U-AC-3	CBSLT 2016-B B - ABS		10/25/2022	Paydown		151,463	151,463	151,446	150,119	0	1,344	0	1,344	0	151,463	0	0	0	(8,067)	10/25/2040
20268B-AB-6	CBSLT 201 B - ABS		12/25/2022	Paydown		628,770	628,770	628,540	628,580	0	191	0	191	0	628,770	0	0	0	9,115	10/25/2051
20268C-AB-4	CBSLT 19AGS A2 - ABS		12/25/2022	Paydown		1,191,932	1,191,932	1,191,932	1,191,932	0	0	0	0	0	1,191,932	0	0	0	(3,350)	01/25/2047
20268C-AC-2	CBSLT 19AGS B - ABS		12/25/2022	Paydown		298,595	298,595	298,519	298,867	0	(273)	0	(273)	0	298,595	0	0	0	(27,402)	01/25/2047
20268M-AB-2	CBSLT 2018-B-GS A2 - ABS		12/27/2022	Paydown		688,707	688,708	688,708	688,708	0	0	0	0	0	688,708	0	0	0	(10,721)	09/25/2045
203372-AX-5	COMMSCOPE INC		01/26/2022	BRHY		232,242	241,000	241,000	241,000	0	0	0	0	0	241,000	0	(8,758)	(8,758)	4,929	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		01/26/2022	BRHY		83,916	85,000	82,628	83,270	0	34	0	34	0	83,303	0	613	613	609	06/15/2025
20338Q-AA-1	COMMSCOPE INC		01/26/2022	BRHY		14,966	15,000	16,163	15,676	0	(26)	0	(26)	0	15,650	0	(684)	(684)	505	03/01/2027
20338Q-AD-5	COMMSCOPE INC		01/26/2022	BRHY		98,400	96,000	97,388	96,948	0	(15)	0	(15)	0	96,933	0	1,467	1,467	2,352	03/01/2026
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS LLC		01/26/2022	BRHY		103,418	102,000	102,000	102,000	0	0	0	0	0	102,000	0	1,418	1,418	1,532	04/15/2029
205768-AT-1	COMSTOCK RESOURCES INC		01/26/2022	BRHY		503,794	508,000	520,122	519,979	0	(75)	0	(75)	0	519,904	0	(16,110)	(16,110)	17,410	01/15/2030
20752T-AA-2	CONNECT FINCO SARL	C	01/26/2022	BRHY		893,536	856,000	820,000	827,373	0	346	0	346	0	827,719	0	65,817	65,817	18,779	10/01/2026
208251-AE-8	CONOCOPHILLIPS CO		03/11/2022	Adjustment		1,229,384	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2029
20826F-AV-8	CONOCOPHILLIPS CO		04/08/2022	Bank of America Securities		864,162	900,000	898,551	0	0	4	0	4	0	898,555	0	(34,393)	(34,393)	3,230	03/15/2052
20826F-AW-6	CONOCOPHILLIPS CO		11/29/2022	Adjustment		5,154,928	4,156,900	5,572,599	5,183,567	0	(45,462)	0	(45,462)	0	5,154,918	0	10	10	1,776,763	03/15/2042
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		01/26/2022	BRHY		35,396	34,000	34,000	34,000	0	0	0	0	0	34,000	0	1,396	1,396	629	10/15/2026
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		01/26/2022	BRHY		45,980	44,000	44,000	44,000	0	0	0	0	0	44,000	0	1,980	1,980	882	10/15/2028
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		01/24/2022	BRHY		399,919	385,000	401,501	399,594	0	(137)	0	(137)	0	399,457	0	461	461	7,994	10/01/2028
210383-AG-0	CONSTELLIUM SE	C	01/26/2022	BRHY		368,541	365,000	377,454	369,703	0	(379)	0	(379)	0	369,324	0	(784)	(784)	9,709	02/15/2026
21039C-AB-0	CONSTELLIUM SE	C	01/24/2022	BRHY		237,813	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(12,188)	(12,188)	2,630	04/15/2029
21075W-CV-5	CONHE 1996-2 A8 - RMBS		12/01/2022	Paydown		17,614	17,614	16,058	0	0	1,556	0	1,556	0	17,614	0	0	0	79	07/15/2027
21246#-AN-6	CONVENIENCE STORE INVESTMENTS SR SEC NTS		02/24/2022	Various		1,690,363	1,690,363	1,691,208	1,690,377	0	(14)	0	(14)	0	1,690,363	0	0	0	23,454	02/24/2022
217204-A*-7	COPART INC		05/25/2022	Call @ 100.00		14,035,752	13,750,000	13,760,313	13,753,520	0	(452)	0	(452)	0	13,753,067	0	(3,067)	(3,067)	551,574	12/03/2024
21871@-AB-6	CORESITE LP SR UNSEC NTS		01/07/2022	Call @ 100.00		21,149,209	20,000,000	20,030,000	20,012,301	0	(81)	0	(81)	0	20,012,220	0	(12,220)	(12,220)	1,196,998	04/20/2024
218718-AC-4	CoreSite, L.P. Sr Nts due 2026		01/07/2022	Call @ 100.00		6,581,372	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	678,642	04/17/2026
218718-AD-2	CoreSite, L.P. Sr Nts due 2029		01/07/2022	Call @ 100.00		12,649,198	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	1,836,204	07/17/2029
21871D-AD-5	CORELOGIC INC		01/24/2022	BRHY		211,475	220,000	219,395	219,424	0	5	0	5	0	219,430	0	(7,955)	(7,955)	2,338	05/01/2028
222070-AG-9	COTY INC		01/26/2022	BRHY		70,979	71,000	71,000	71,000	0	0	0	0	0	71,000	0	(21)	(21)	543	01/15/2029
22282E-AJ-1	COVANTA HOLDING CORP		01/26/2022	BRHY		59,070	59,000	59,968	59,875	0	(8)	0	(8)	0	59,867	0	(798)	(798)	1,205	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP		01/26/2022	BRHY		35,207	35,000	35,000	35,000	0	0	0	0	0	35,000	0	207	207	275	12/01/2029
22304L-AA-8	COMSTOCK RESOURCES INC		01/26/2022	BRHY		23,478	23,000	16,683	18,691	0	76	0	76	0	18,766	0	4,712	4,712	350	05/15/2025
224044-CP-0	COX COMMUNICATIONS INC		04/27/2022	Various		2,809,065	3,500,000	3,507,735	3,507,707	0	(50)	0	(50)	0	3,507,657	0	(698,592)	(698,592)	46,900	06/15/2051
22535A-AC-9	CAALT 2019-1 B - ABS		03/15/2022	Paydown		3,161,934	3,161,934	3,196,641	3,164,153	0	(2,219)	0	(2,219)	0	3,161,934	0	0	0	17,778	04/17/2028
22535A-AE-5	CAALT 2019-1 C - ABS		05/16/2022	Paydown		5,000,000	5,000,000	4,999,226	4,999,805	0	195	0	195	0	5,000,000	0	0	0	71,668	06/15/2028
225401-AP-3	CREDIT SUISSE GROUP AG	C	03/09/2022	CREDIT SUISSE SECURITIES (USA)		7,086,310	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	86,310	86,310	130,480	04/01/2031
22549N-AA-9	CSRT 18PS1 A - ABS	C	07/25/2022	Paydown		1,525,569	1,525,569	1,438,093	1,430,890	0	94,679	0	94,679	0	1,525,569	0	0	0	13,311	01/01/2037
22576C-D@-7	CRESCENT POINT ENERGY CORP SR NTS SRS K	C	05/22/2022	Maturity @ 100.00		7,000,000	7,000,000	7,037,150	7,002,369	0	(2,369)	0	(2,369)	0	7,000,000	0	0	0	139,995	05/22/2022
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		01/26/2022	BRHY		6,106	6,000	6,225	6,222	0	(1)	0	(1)	0	6,221	0	(115)	(115)	177	02/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
227046-AA-7	CROCS INC		01/24/2022	BRHY		134,100	144,000	144,070	144,070	0	(1)	0	(1)	0	144,069	0	(9,969)	(9,969)	2,227	03/15/2029
227046-AB-5	CROCS INC		01/24/2022	BRHY		86,010	94,000	94,000	94,000	0	0	0	0	0	94,000	0	(7,990)	(7,990)	1,788	08/15/2031
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/24/2022	BRHY		110,518	116,000	115,450	115,489	0	4	0	4	0	115,494	0	(4,975)	(4,975)	1,556	02/15/2029
228187-AB-6	CROWN AMERICAS LLC		01/26/2022	BRHY		230,805	225,000	225,554	225,321	0	(5)	0	(5)	0	225,315	0	5,490	5,490	5,255	02/01/2026
228255-AH-8	CROWN CORK & SEAL COMPANY INC		01/26/2022	BRHY		15,280	13,000	15,539	14,912	0	(26)	0	(26)	0	14,885	0	395	395	115	12/15/2026
228701-AF-5	CROWNROCK LP		01/26/2022	BRHY		440,551	435,000	407,863	414,932	0	299	0	299	0	415,231	0	25,320	25,320	7,001	10/15/2025
231021-AQ-9	CUMMINS INC		03/24/2022	Various		8,347,125	7,500,000	7,782,000	7,746,226	0	(1,619)	0	(1,619)	0	7,744,608	0	602,517	602,517	179,766	10/01/2043
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC		01/26/2022	BRHY		113,324	106,000	106,000	106,000	0	0	0	0	0	106,000	0	7,324	7,324	1,451	05/15/2028
23311R-AA-4	DCP MIDSTREAM OPERATING LP		01/26/2022	BRHY		200,771	153,000	162,177	161,474	0	(23)	0	(23)	0	161,451	0	39,321	39,321	3,792	09/15/2037
23311V-AF-4	DCP MIDSTREAM OPERATING LP		08/11/2022	ARES MANAGEMENT		1,365,000	1,500,000	1,422,500	1,425,905	0	1,016	0	1,016	0	1,426,922	0	(61,922)	(61,922)	73,500	04/01/2044
23342K-AA-2	DRB 2017-A A1 - ABS		12/27/2022	Paydown		143,639	143,639	144,486	141,307	0	2,332	0	2,332	0	143,639	0	0	0	(3,200)	05/27/2042
23345C-AA-7	DEXT 211 A - ABS		12/15/2022	Paydown		888,701	888,701	888,696	888,696	0	5	0	5	0	888,701	0	0	0	5,609	02/15/2028
23345M-AA-5	DT MIDSTREAM INC		01/26/2022	BRHY		180,594	180,000	180,124	180,116	0	(1)	0	(1)	0	180,115	0	479	479	887	06/15/2029
23345M-AB-3	DT MIDSTREAM INC		01/26/2022	BRHY		283,108	282,000	284,034	283,991	0	(12)	0	(12)	0	283,980	0	(872)	(872)	1,438	06/15/2031
233851-DQ-4	DAIMLER FINANCE NORTH AMERICA LLC		02/22/2022	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	39,852	02/22/2022
237266-AH-4	DARLING INGREDIENTS INC		01/26/2022	BRHY		21,630	21,000	22,163	21,624	0	(19)	0	(19)	0	21,605	0	26	26	315	04/15/2027
23918K-AS-7	DAVITA INC		01/26/2022	BRHY		8,915	9,000	9,158	9,146	0	(1)	0	(1)	0	9,145	0	(230)	(230)	66	06/01/2030
24023K-AE-8	DBS GROUP HOLDINGS LTD	C	04/16/2022	Maturity @ 100.00		10,000,000	10,000,000	9,994,600	9,999,475	0	526	0	526	0	10,000,000	0	0	0	142,500	04/16/2022
244098-A*-0	Deer Park Refinancing Partnership Sr Nts		01/21/2022	Call @ 100.00		2,146,629	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	186,650	07/23/2025
244199-AU-9	DEERE & CO		01/09/2022	Maturity @ 100.00		6,100,000	6,100,000	6,481,433	6,100,779	0	(779)	0	(779)	0	6,100,000	0	0	0	259,250	01/09/2022
244608-AC-9	DPATH 181 B - CDO	C	07/07/2022	Paydown		2,000,000	2,000,000	1,660,000	1,832,771	0	167,229	0	167,229	0	2,000,000	0	0	0	43,243	01/15/2031
245828-AA-2	DELAWARE BASIN RESIDUE, LLC		10/03/2022	Paydown		1,402,614	1,402,613	1,402,613	1,402,613	0	0	0	0	0	1,402,613	0	0	0	27,368	09/30/2036
247361-ZX-9	DELTA AIR LINES INC		01/26/2022	BRHY		68,835	61,000	61,000	61,000	0	0	0	0	0	61,000	0	7,835	7,835	1,032	05/01/2025
24820R-AA-6	DEN NORSKE STATS OLJESELSKAP A S - STATO	C	12/02/2022	Maturity @ 100.00		17,000,000	17,000,000	17,004,090	17,001,612	0	(1,612)	0	(1,612)	0	17,000,000	0	0	0	1,338,750	12/09/2022
24879@-AA-4	DENTON COUNTY ELECTRIC COOP 1ST MTG NTS		10/01/2022	Paydown		1,202,409	1,202,425	1,202,425	1,202,425	0	0	0	0	0	1,202,425	0	(16)	(16)	3,126	10/01/2040
25048#-AA-5	DesertLink, LLC Nts due 2050		12/31/2022	Paydown		367,141	367,141	367,141	367,141	0	0	0	0	0	367,141	0	0	0	11,155	12/18/2050
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	02/01/2022	Adjustment		0	0	0	(5,768)	0	5,768	0	5,768	0	0	0	0	0	(190,125)	03/06/2042
25256L-AE-1	DIMND 2018-1 C - CDO	C	10/24/2022	Paydown		1,653,213	1,653,213	1,652,180	1,652,311	0	903	0	903	0	1,653,213	0	0	0	54,626	07/22/2030
25257A-AL-8	DIMND 191R A1R - CDO	C	04/25/2022	Paydown		1,317,257	1,317,257	1,317,257	1,317,257	0	0	0	0	0	1,317,257	0	0	0	4,676	04/25/2029
25257A-AN-4	DIMND 191R A2R - CDO	C	07/25/2022	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	25,634	04/25/2029
25257A-AS-3	DIMND 191R CR - CDO	C	10/25/2022	Paydown		596,603	596,603	596,603	596,603	0	0	0	0	0	596,603	0	0	0	21,119	04/25/2029
25461L-AA-0	DIRECTV FINANCING LLC		01/26/2022	BRHY		175,352	172,000	172,000	172,000	0	0	0	0	0	172,000	0	3,352	3,352	4,940	08/15/2027
254687-FS-0	WALT DISNEY CO		12/08/2022	Bank of America Securities		2,994,750	3,000,000	2,979,467	2,980,046	0	328	0	328	0	2,980,374	0	14,376	14,376	171,942	03/23/2050
254687-GA-8	WALT DISNEY CO		05/11/2022	Various		2,690,478	3,150,000	3,944,966	3,932,890	0	(4,323)	0	(4,323)	0	3,928,567	0	(1,238,089)	(1,238,089)	59,850	05/13/2060
25470X-AL-9	DISH DBS CORP		01/26/2022	BRHY		234,291	230,000	224,225	227,925	0	124	0	124	0	228,049	0	6,242	6,242	4,249	03/15/2023
25470X-AY-1	DISH DBS CORP		01/24/2022	BRHY		189,787	183,000	193,126	190,928	0	(107)	0	(107)	0	190,821	0	(1,033)	(1,033)	8,076	07/01/2026
25470X-BD-6	DISH DBS CORP		01/26/2022	BRHY		444,906	495,000	493,365	493,494	0	12	0	12	0	493,506	0	(48,600)	(48,600)	4,017	06/01/2029
25470X-BE-4	DISH DBS CORP		01/26/2022	BRHY		581,078	586,000	586,000	586,000	0	0	0	0	0	586,000	0	(4,922)	(4,922)	5,298	12/01/2026
25470X-BF-1	DISH DBS CORP		01/24/2022	BRHY		434,840	448,000	448,000	448,000	0	0	0	0	0	448,000	0	(13,160)	(13,160)	4,293	12/01/2028
25484*-AC-6	DISTRICT ENERGY ST PAUL INC SR SEC NTS S		10/01/2022	Paydown		677,672	677,670	677,670	677,670	0	0	0	0	0	677,670	0	2	2	15,891	10/01/2033
25484*-AE-2	DISTRICT ENERGY ST PAUL INC SR SEC NTS S		10/01/2022	Paydown		463,607	463,607	463,607	463,607	0	0	0	0	0	463,607	0	0	0	1,927	10/01/2033
25484*-AG-7	DISTRICT ENERGY ST PAUL INC 1ST MTG HEAT		10/03/2022	Paydown		31,667	31,667	31,667	31,667	0	0	0	0	0	31,667	0	0	0	503	10/01/2037
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		01/26/2022	BRHY		100,514	94,000	94,000	94,000	0	0	0	0	0	94,000	0	6,514	6,514	1,095	06/15/2025
26138E-AJ-8	KEURIG DR PEPPER INC		01/19/2022	Call @ 100.00		914,241	569,000	788,509	756,241	0	(494)	0	(494)	0	755,747	0	(186,747)	(186,747)	355,014	05/01/2038
26208J-AG-8	DRIVE 2018-2 D - ABS		09/16/2022	Paydown		400,878	400,878	403,383	401,177	0	(299)	0	(299)	0	400,878	0	0	0	6,524	08/15/2024
26439X-AH-6	DCP MIDSTREAM OPERATING LP		01/26/2022	BRHY		139,964	110,000	116,048	115,539	0	(18)	0	(18)	0	115,522	0	24,442	24,442	1,675	11/03/2036
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		12/21/2022	MORGAN STANLEY CO		341,631	336,000	314,143	0	0	107	0	107	0	314,251	0	27,381	27,381	6,332	02/15/2040
26483E-AJ-9	DUN & BRADSTREET CORP		01/12/2022	Call @ 100.00		382,275	368,000	394,790	381,376	0	(274)	0	(274)	0	381,103	0	(13,103)	(13,103)	25,028	08/15/2026
267475-AD-3	DYCOM INDUSTRIES INC		01/26/2022	BRHY		43,001	43,000	43,000	43,000	0	0	0	0	0	43,000	0	1	1	554	04/15/2029
26827E-AA-3	ECAF I A1 - ABS	D	12/15/2022	Paydown		251,134	251,135	245,037	261,530	0	(17,079)	(6,685)	(10,394)	0	251,135	0	(1)	(1)	(27,222)	08/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26857E-AB-4	ELFI 2019-A B - ABS		12/25/2022	Paydown		1,365,368	1,365,368	1,365,039	1,365,472	0	(104)	0	(104)	0	1,365,368	0	0	0	(19,898)	03/25/2044
26857L-AB-8	ELFI 2020-A B - ABS		12/25/2022	Paydown		615,869	615,869	615,573	615,673	0	196	0	196	0	615,869	0	0	0	7,933	08/25/2045
26875P-AP-6	EOG RESOURCES INC		11/14/2022	Goldman Sachs		1,962,040	2,000,000	2,021,896	2,012,790	0	(2,768)	0	(2,768)	0	2,010,022	0	(47,982)	(47,982)	110,897	01/15/2026
26876F-AC-6	ENN ENERGY HOLDINGS LTD	C	11/09/2022	MET-EMD		605,784	800,000	783,440	784,408	0	1,385	0	1,385	0	785,793	0	(180,009)	(180,009)	24,325	09/17/2030
26884L-AF-6	EQT CORP		01/26/2022	BRHY		75,355	74,000	60,858	63,303	0	113	0	113	0	63,415	0	11,940	11,940	938	10/01/2027
26884L-AG-4	EQT CORP		01/24/2022	BRHY		223,549	186,000	183,553	186,124	0	(53)	0	(53)	0	186,071	0	37,477	37,477	6,781	02/01/2030
26884L-AL-3	EQT CORP		01/26/2022	BRHY		14,928	14,000	15,645	15,540	0	(16)	0	(16)	0	15,524	0	(596)	(596)	375	01/15/2029
26884L-AM-1	EQT CORP		01/26/2022	BRHY		74,295	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(705)	(705)	475	05/15/2026
26884L-AN-9	EQT CORP		01/26/2022	BRHY		20,880	21,000	21,000	21,000	0	0	0	0	0	21,000	0	(120)	(120)	154	05/15/2031
26885B-AB-6	EQM MIDSTREAM PARTNERS LP		01/26/2022	BRHY		46,945	47,000	40,185	41,640	0	69	0	69	0	41,709	0	5,236	5,236	307	12/01/2026
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		01/26/2022	BRHY		107,171	102,000	102,000	102,000	0	0	0	0	0	102,000	0	5,171	5,171	3,519	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		01/26/2022	BRHY		153,994	144,000	144,225	144,186	0	(2)	0	(2)	0	144,184	0	9,810	9,810	5,382	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		01/26/2022	BRHY		55,889	57,000	57,000	57,000	0	0	0	0	0	57,000	0	(1,112)	(1,112)	1,375	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		01/24/2022	BRHY		249,298	247,000	248,340	248,333	0	(8)	0	(8)	0	248,326	0	973	973	6,225	01/15/2031
27627V-A*-8	EASTERN BLUEBIRD - ABS		12/09/2022	Paydown		8,580,000	8,580,000	8,579,596	6,095,375	0	404	0	404	0	8,580,000	0	0	0	137,665	08/15/2027
27627V-AA-5	Eastern Bluebird Fleet Holdings, LLC. -		04/11/2022	Paydown		5,467,940	5,060,000	5,060,000	5,060,000	0	0	0	0	0	5,060,000	0	0	0	59,889	08/15/2027
278058-F*-8	EATON CORPORATION SR NTS SRS B		09/19/2022	Direct		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	532,169	06/28/2023
278062-AD-6	EATON CORP		03/24/2022	Jane Street		2,790,948	2,665,000	2,677,342	2,673,256	0	(146)	0	(146)	0	2,673,110	0	117,838	117,838	43,232	11/02/2032
278642-AN-3	EBAY INC		02/04/2022	Call @ 100.00		3,000,000	3,000,000	2,993,160	2,999,790	0	122	0	122	0	2,999,912	0	88	88	47,500	03/09/2022
28141P-AA-3	EFT 20A A - ABS		12/25/2022	Paydown		170,679	170,679	157,448	0	0	13,231	0	13,231	0	170,679	0	0	0	584	07/25/2041
28228P-AA-9	EG GLOBAL FINANCE PLC	C	01/26/2022	BRHY		203,256	200,000	202,250	201,859	0	(40)	0	(40)	0	201,819	0	1,437	1,437	2,738	02/07/2025
28228P-AB-7	EG GLOBAL FINANCE PLC	C	01/24/2022	BRHY		207,375	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,375	7,375	4,061	10/30/2025
28415L-AA-1	ELASTIC NV		01/24/2022	BRHY		167,090	176,000	176,372	176,353	0	(3)	0	(3)	0	176,350	0	(9,260)	(9,260)	4,033	07/15/2029
28470R-AH-5	CAESARS ENTERTAINMENT INC		01/26/2022	BRHY		1,169,015	1,123,000	1,147,486	1,139,714	0	(648)	0	(648)	0	1,139,066	0	29,949	29,949	40,358	07/01/2025
28618M-AA-4	ELEMENT SOLUTIONS INC		01/26/2022	BRHY		663,737	678,000	678,971	678,906	0	(7)	0	(7)	0	678,899	0	(15,162)	(15,162)	10,642	09/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP		01/26/2022	BRHY		35,481	35,000	35,429	35,382	0	(8)	0	(8)	0	35,374	0	107	107	1,556	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		01/26/2022	BRHY		204,074	203,000	213,685	212,362	0	(124)	0	(124)	0	212,239	0	(8,165)	(8,165)	9,119	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP		01/26/2022	BRHY		86,271	87,000	89,819	89,621	0	(27)	0	(27)	0	89,594	0	(3,323)	(3,323)	3,088	04/01/2031
29272W-AC-3	ENERGIZER HOLDINGS INC		01/26/2022	BRHY		124,404	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(596)	(596)	709	06/15/2028
29272W-AD-1	ENERGIZER HOLDINGS INC		01/26/2022	BRHY		7,704	8,000	8,000	8,000	0	0	0	0	0	8,000	0	(296)	(296)	115	03/31/2029
292766-B*-2	ENERPLUS CORPORATION SR NTS	C	09/03/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	37,900	09/03/2026
29278D-AA-3	ENEL CHILE SA	C	01/21/2022	MET-EMD		548,080	500,000	576,500	570,908	0	(621)	0	(621)	0	570,287	0	(22,207)	(22,207)	2,722	06/12/2028
29278N-AG-8	ENERGY TRANSFER LP		11/17/2022	MUFG SECURITIES AMERICAS INC.		4,817,200	5,000,000	4,989,450	4,991,626	0	858	0	858	0	4,992,484	0	(175,284)	(175,284)	288,750	04/15/2029
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I SARL	C	01/26/2022	BRHY		212,962	222,000	222,063	222,058	0	0	0	0	0	222,058	0	(9,095)	(9,095)	4,419	04/01/2029
29336T-AC-4	ENLINK MIDSTREAM LLC		01/26/2022	BRHY		72,029	69,000	69,000	69,000	0	0	0	0	0	69,000	0	3,029	3,029	2,081	01/15/2028
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		01/24/2022	BRHY		123,440	128,000	109,287	110,015	0	24	0	24	0	110,039	0	13,401	13,401	2,290	04/01/2044
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		01/26/2022	BRHY		7,306	8,000	6,300	6,331	0	2	0	2	0	6,333	0	973	973	131	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		01/26/2022	BRHY		53,959	53,000	51,276	51,924	0	22	0	22	0	51,946	0	2,014	2,014	348	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		01/26/2022	BRHY		17,763	17,000	16,851	16,874	0	2	0	2	0	16,876	0	887	887	442	07/15/2026
29355X-AG-2	ENPRO INDUSTRIES INC		01/26/2022	BRHY		277,601	265,000	280,111	275,621	0	(280)	0	(280)	0	275,341	0	2,259	2,259	4,360	10/15/2026
29362U-AC-8	ENTEGRIS INC		01/26/2022	BRHY		79,284	79,000	79,000	79,000	0	0	0	0	0	79,000	0	284	284	989	04/15/2028
29362U-AD-6	ENTEGRIS INC		01/26/2022	BRHY		39,758	41,000	41,000	41,000	0	0	0	0	0	41,000	0	(1,242)	(1,242)	352	05/01/2029
294429-AS-4	EQUIFAX INC		03/24/2022	MARKET AXESS		4,737,850	5,000,000	4,990,500	4,991,946	0	201	0	201	0	4,992,147	0	(254,297)	(254,297)	57,264	05/15/2030
29587#-AN-6	ERNST & YOUNG US LP SR NTS		07/25/2022	Various		906,667	906,700	940,067	909,869	0	(3,169)	0	(3,169)	0	906,700	0	(33)	(33)	70,811	07/25/2022
29977L-AA-9	EVERARC ESCROW SARL	C	01/24/2022	BRHY		244,619	253,000	253,000	253,000	0	0	0	0	0	253,000	0	(8,381)	(8,381)	3,303	10/30/2029
30034T-AA-1	EVERI HOLDINGS INC		01/26/2022	BRHY		25,063	25,000	25,000	25,000	0	0	0	0	0	25,000	0	63	63	670	07/15/2029
302445-AE-1	TELEDYNE FLIR LLC		01/24/2022	Bank of America Securities		1,944,740	2,000,000	1,996,140	1,996,627	0	24	0	24	0	1,996,650	0	(51,910)	(51,910)	24,306	08/01/2030
302980-AA-5	FWD 2019-INV1 A1 - CMO/RMBS		12/01/2022	Paydown		653,328	653,328	653,277	652,619	0	709	0	709	0	653,328	0	0	0	6,052	06/25/2049
30308L-AD-1	FRESB 2018-SB57 A1F - CMBS		12/01/2022	Paydown		1,166,274	1,166,274	1,165,534	1,165,048	0	1,227	0	1,227	0	1,166,274	0	0	0	23,692	07/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		12/01/2022	Paydown		2,547,239	2,547,239	2,559,079	2,555,526	0	(8,287)	0	(8,287)	0	2,547,239	0	0	0	42,624	10/25/2038
303250-AF-1	FAIR ISAAC CORP		01/26/2022	BRHY		150,818	150,000	149,793	149,794	0	2	0	2	0	149,796	0	1,022	1,022	717	06/15/2028
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS		12/25/2022	Paydown		773,597	773,597	770,378	0	0	3,219	0	3,219	0	773,597	0	0	0	10,006	04/25/2067
32059D-AG-9	FIAOT 182 C - ABS		03/15/2022	Paydown		3,153,104	3,153,104	3,152,649	3,152,981	0	123	0	123	0	3,153,104	0	0	0	19,941	01/15/2025
32060K-AE-5	FIAOT 2020-1 C - ABS		12/15/2022	Paydown		2,119,270	2,119,270	2,119,242	2,119,257	0	13	0	13	0	2,119,270	0	0	0	47,751	02/17/2026
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		01/31/2022	BRHY		271,370	232,000	290,957	289,839	0	(148)	0	(148)	0	289,691	0	(18,320)	(18,320)	6,919	07/15/2044
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC		01/31/2022	BRHY		72,165	68,000	78,250	78,018	0	(19)	0	(19)	0	77,999	0	(5,834)	(5,834)	1,040	04/01/2049
337932-AC-1	FIRSTENERGY CORP		01/26/2022	BRHY		36,485	28,000	38,028	37,619	0	(62)	0	(62)	0	37,557	0	(1,073)	(1,073)	419	11/15/2031
337932-AL-1	FIRSTENERGY CORP		01/26/2022	BRHY		115,014	120,000	120,278	120,256	0	(2)	0	(2)	0	120,254	0	(5,240)	(5,240)	1,299	03/01/2030
337932-AM-9	FIRSTENERGY CORP		01/31/2022	BRHY		292,892	326,000	322,210	322,289	0	8	0	8	0	322,297	0	(29,405)	(29,405)	4,640	03/01/2050
337932-AP-2	FIRSTENERGY CORP		01/31/2022	BRHY		8,230	9,000	8,579	8,622	0	3	0	3	0	8,625	0	(396)	(396)	85	09/01/2030
33803W-AA-7	FISHERS LANE ASSOCIATES LLC		12/05/2022	Paydown		745,411	745,411	751,255	748,026	0	(2,615)	0	(2,615)	0	745,411	0	0	0	10,274	08/05/2030
33834Y-AA-6	FIVE POINT OPERATING COMPANY LP		01/26/2022	BRHY		144,578	139,000	140,091	139,756	0	(13)	0	(13)	0	139,743	0	4,835	4,835	2,220	11/15/2025
33844T-AG-2	FCAT 203 D - ABS		11/16/2022	BNP PARIBAS SECURITIES BOND		2,187,750	2,400,000	2,399,519	2,399,697	0	97	0	97	0	2,399,769	0	(212,019)	(212,019)	55,333	09/15/2026
33845D-AD-3	FCAT 2018-4 D - ABS		12/15/2022	Paydown		652,353	652,353	650,926	0	0	1,427	0	1,427	0	652,353	0	0	0	13,304	12/16/2024
33850R-AL-6	FSMT 2017-2 A11 - CMO/RMBS		12/01/2022	Paydown		645,375	645,375	599,096	628,632	0	16,743	0	16,743	0	645,375	0	0	0	17,794	10/25/2047
33851G-AD-7	FSMT 216INV A4 - CMO/RMBS		12/01/2022	Paydown		299,856	299,856	262,036	0	0	37,822	0	37,822	0	299,856	0	0	0	1,224	08/25/2051
33851M-AG-7	FSMT 2021-9INV A7 - CMO/RMBS		12/01/2022	Paydown		130,770	130,770	116,383	0	0	14,367	0	14,367	0	130,770	0	0	0	829	10/25/2041
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2022	Paydown		342,179	342,179	290,994	0	0	51,243	0	51,243	0	342,179	0	0	0	1,212	09/25/2051
345370-CQ-1	FORD MOTOR CO		01/26/2022	BRHY		41,049	39,000	28,493	28,833	0	16	0	16	0	28,849	0	12,201	12,201	993	01/15/2043
345370-CR-9	FORD MOTOR CO		01/26/2022	BRHY		4,222	4,000	3,400	3,528	0	6	0	6	0	3,534	0	688	688	24	12/08/2026
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC		01/26/2022	BRHY		211,713	204,000	179,010	186,227	0	317	0	317	0	186,544	0	25,170	25,170	4,076	08/04/2025
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		01/07/2022	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	167,880	01/07/2022
345397-ZN-6	FORD MOTOR CREDIT COMPANY LLC		01/07/2022	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	125,120	01/07/2022
346232-AF-8	FORESTAR GROUP INC		01/26/2022	BRHY		49,267	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(733)	(733)	390	05/15/2026
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRASTRUCTU		01/26/2022	BRHY		35,119	34,000	34,595	34,484	0	(9)	0	(9)	0	34,476	0	644	644	718	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRASTRUCTU		01/26/2022	BRHY		23,232	21,000	21,000	21,000	0	0	0	0	0	21,000	0	2,232	2,232	1,007	08/01/2027
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTU		01/26/2022	BRHY		126,703	128,000	128,591	128,541	0	(5)	0	(5)	0	128,535	0	(1,832)	(1,832)	1,701	05/01/2028
34961J-AY-0	FCO 9R A1T - CDO		11/16/2022	JEFFERIES & COMPANY, INC.		10,624,320	11,200,000	11,200,000	11,200,000	0	0	0	0	0	11,200,000	0	(575,680)	(575,680)	347,801	10/15/2033
34961J-BC-7	FCO 9R A2T - CDO		11/16/2022	BANK OF NYC/MIZUHO SEC		9,290,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(710,000)	(710,000)	338,454	10/15/2033
34962W-AA-2	FORTERRA FINANCE LLC		01/26/2022	BRHY		191,630	182,000	185,192	184,181	0	(60)	0	(60)	0	184,121	0	7,509	7,509	6,342	07/15/2025
35137L-AK-1	FOX CORP		12/08/2022	CITIGROUP GLOBAL MARKETS INC.		2,842,470	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(157,530)	(157,530)	230,939	01/25/2049
35635B-AB-0	FREED 2021-1CP B - ABS		12/18/2022	Paydown		1,927,702	1,927,702	1,927,344	1,927,475	0	227	0	227	0	1,927,702	0	0	0	20,601	03/20/2028
35671D-BC-8	FREEPORT-MCMORAN INC		01/26/2022	BRHY		536,873	446,000	414,625	416,278	0	47	0	47	0	416,326	0	120,547	120,547	8,980	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		01/21/2022	BRHY		15,405	13,000	15,698	15,613	0	(11)	0	(11)	0	15,602	0	(197)	(197)	138	11/14/2034
35671D-CG-8	FREEPORT-MCMORAN INC		01/20/2022	Various		220,554	211,000	211,638	211,506	0	(4)	0	(4)	0	211,502	0	9,052	9,052	4,291	08/01/2028
35906A-BE-7	FRONTIER COMMUNICATIONS PARENT INC		01/24/2022	BRHY		231,574	222,000	222,376	222,321	0	(3)	0	(3)	0	222,318	0	9,256	9,256	3,659	10/15/2027
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		01/26/2022	BRHY		173,655	170,000	175,471	173,012	0	(175)	0	(175)	0	172,837	0	818	818	2,675	04/15/2026
36166T-AB-6	GCI LLC		01/26/2022	BRHY		40,867	41,000	41,000	41,000	0	0	0	0	0	41,000	0	(133)	(133)	557	10/15/2028
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS		12/01/2022	Paydown		91,820	91,820	90,632	0	0	1,189	0	1,189	0	91,820	0	0	0	1,056	04/25/2067
36168Q-AF-1	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		222,832	214,000	220,404	218,730	0	(76)	0	(76)	0	218,654	0	4,178	4,178	1,310	12/15/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		61,351	60,000	60,511	60,511	0	0	0	0	0	60,511	0	841	841	404	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		107,283	106,000	106,000	106,000	0	0	0	0	0	106,000	0	1,283	1,283	1,954	08/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC	C	01/24/2022	BRHY		173,880	184,000	182,967	183,087	0	6	0	6	0	183,094	0	(9,214)	(9,214)	3,578	08/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		70,740	74,000	74,000	74,000	0	0	0	0	0	74,000	0	(3,260)	(3,260)	1,058	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		129,356	131,000	131,000	131,000	0	0	0	0	0	131,000	0	(1,644)	(1,644)	743	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	01/26/2022	BRHY		50,506	52,000	52,000	52,000	0	0	0	0	0	52,000	0	(1,494)	(1,494)	1,062	08/15/2029
361841-AR-0	GLP CAPITAL LP		01/26/2022	BRHY		19,400	20,000	19,875	19,876	0	1	0	1	0	19,877	0	(477)	(477)	81	01/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36185P-AA-3	GMACN 2003A CTF - CMBS/RMBS		12/10/2022	Paydown		478,093	478,093	488,338	481,733	0	(3,640)	0	(3,640)	0	478,093	0	0	0	5,307	08/10/2038
36185T-AA-5	GMACN 02A A - CMBS		12/10/2022	Paydown		468,243	468,243	474,096	468,087	0	156	0	156	0	468,243	0	0	0	2,550	04/10/2037
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2022	Paydown		321,432	321,432	324,322	321,500	0	(68)	0	(68)	0	321,432	0	0	0	1,381	10/10/2041
36186X-AD-9	GMACN 2012-BLIS A - CMBS		12/10/2022	Paydown		199,362	199,362	199,335	199,358	0	4	0	4	0	199,362	0	0	0	616	07/10/2050
36188A-AB-1	GMACN 2010-FTLS A - CMBS/CMO		12/10/2022	Paydown		150,588	150,588	150,586	150,587	0	1	0	1	0	150,588	0	0	0	701	02/10/2047
36261N-AA-5	GYP HOLDINGS III CORP		01/26/2022	BRHY		95,325	97,000	97,519	97,481	0	(4)	0	(4)	0	97,477	0	(2,152)	(2,152)	1,084	05/01/2029
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		12/09/2022	Paydown		586,156	586,156	600,282	586,287	0	(132)	0	(132)	0	586,156	0	0	0	4,376	10/09/2029
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2022	Paydown		165,340	165,340	164,552	134,898	0	914	0	914	0	165,340	0	0	0	2,007	09/30/2027
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2022	Paydown		103,708	103,708	98,129	55,957	0	5,568	0	5,568	0	103,708	0	0	0	2,118	09/30/2040
36485M-AK-5	GARDA WORLD SECURITY CORP	C	01/26/2022	BRHY		194,276	198,000	199,118	198,968	0	(12)	0	(12)	0	198,956	0	(4,680)	(4,680)	4,146	02/15/2027
366651-AE-7	GARTNER INC		01/26/2022	BRHY		177,079	180,000	180,555	180,535	0	(3)	0	(3)	0	180,531	0	(3,453)	(3,453)	2,194	10/01/2030
366651-AG-2	GARTNER INC		01/26/2022	BRHY		102,771	105,000	105,686	105,673	0	(2)	0	(2)	0	105,671	0	(2,900)	(2,900)	455	06/15/2029
368266-AV-4	GAZ CAPITAL SA	C	02/04/2022	ARES-PAY		203,500	200,000	216,400	212,033	0	(219)	0	(219)	0	211,814	0	(8,314)	(8,314)	3,713	03/23/2027
36962G-XZ-2	GENERAL ELECTRIC CO		12/02/2022	Call @ 108.25		3,891,373	3,436,000	4,314,594	4,017,194	0	(41,848)	0	(41,848)	0	3,975,346	0	(255,773)	(255,773)	453,337	03/15/2032
37185L-AL-6	GENESIS ENERGY LP		01/26/2022	BRHY		53,239	53,000	53,000	53,000	0	0	0	0	0	53,000	0	239	239	2,020	02/01/2028
37255L-AA-5	ENACT HOLDINGS INC		01/26/2022	BRHY		271,348	253,000	258,015	256,782	0	(82)	0	(82)	0	256,700	0	14,648	14,648	7,446	08/15/2025
37459*-AA-6	GIANTS TRAINING FACILITY LLC SR SEC NTS		12/01/2022	Paydown		156,930	156,930	157,165	156,932	0	(3)	0	(3)	0	156,930	0	0	0	2,196	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC SR SEC NTS		12/01/2022	Paydown		156,930	156,930	157,165	156,932	0	(3)	0	(3)	0	156,930	0	0	0	1,957	12/01/2030
37892A-AA-8	GLOBAL NET LEASE INC		01/26/2022	BRHY		54,327	56,000	56,000	56,000	0	0	0	0	0	56,000	0	(1,673)	(1,673)	251	12/15/2027
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO		01/25/2022	GOLDMAN		5,268,850	5,000,000	4,991,500	4,993,133	0	53	0	53	0	4,993,186	0	275,664	275,664	62,333	10/15/2029
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD	C	01/26/2022	BRHY		134,197	141,743	142,905	142,447	0	(18)	0	(18)	0	142,429	0	(8,232)	(8,232)	3,404	09/15/2024
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2022	Paydown		471,308	471,308	471,308	471,221	0	87	0	87	0	471,308	0	0	0	2,389	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		12/10/2022	Paydown		223,064	223,064	232,694	223,158	0	(94)	0	(94)	0	223,064	0	0	0	967	09/10/2036
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		01/26/2022	BRHY		121,175	127,000	125,593	125,717	0	12	0	12	0	125,729	0	(4,554)	(4,554)	1,815	03/01/2029
38080L-AA-4	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A		09/20/2022	Paydown		1,267,076	1,267,076	1,267,076	1,267,076	0	0	0	0	0	1,267,076	0	0	0	11,875	09/20/2046
38080L-AB-2	GOLDEN BEAR 2015-1 LLC FUNDING NTS CL A		09/20/2022	Paydown		550,903	550,903	550,903	550,903	0	0	0	0	0	550,903	0	0	0	8,059	09/20/2046
38137W-AJ-4	GLM 6 C - CDO	C	09/14/2022	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	48,783	01/21/2033
38141G-FA-7	GOLDMAN SACHS GROUP INC		07/05/2022	Maturity @ 100.00		5,000,000	5,000,000	5,012,500	5,000,781	0	(781)	0	(781)	0	5,000,000	0	0	0	343,125	07/05/2022
38148L-AE-6	GOLDMAN SACHS GROUP INC		11/29/2022	PERSHING LLC		631,677	650,000	691,561	674,440	0	(6,916)	0	(6,916)	0	667,525	0	(35,848)	(35,848)	24,984	05/22/2025
38217T-AA-3	GOODG 2020-1 A - ABS		12/15/2022	Paydown		2,474,845	2,474,845	2,473,607	2,469,601	0	5,244	0	5,244	0	2,474,845	0	0	0	40,592	04/15/2055
38217T-AB-1	GOODG 2020-1 B - ABS		12/15/2022	Paydown		319,878	319,878	319,725	318,439	0	1,439	0	1,439	0	319,878	0	0	0	6,539	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS		12/15/2022	Paydown		917,157	917,157	915,826	909,241	0	3,412	0	3,412	0	917,157	0	0	0	15,131	10/16/2056
38218J-AA-4	GOODG 221 A - ABS		12/15/2022	Paydown		780,283	780,283	776,440	0	0	3,843	0	3,843	0	780,283	0	0	0	9,888	10/15/2056
38237K-AA-8	GOOD 222 A - ABS		12/20/2022	Paydown		121,330	121,330	119,720	0	0	1,609	0	1,609	0	121,330	0	0	0	1,169	04/20/2049
382550-BH-3	GOODYEAR TIRE & RUBBER CO		01/26/2022	BRHY		102,772	96,000	97,225	96,882	0	(17)	0	(17)	0	96,865	0	5,907	5,907	1,469	05/31/2025
382550-BK-6	GOODYEAR TIRE & RUBBER CO		01/24/2022	BRHY		156,325	148,000	148,000	148,000	0	0	0	0	0	148,000	0	8,325	8,325	1,989	04/30/2033
382550-BL-4	GOODYEAR TIRE & RUBBER CO		01/26/2022	BRHY		64,718	63,000	63,000	63,000	0	0	0	0	0	63,000	0	1,718	1,718	2,188	07/15/2029
382550-BP-5	GOODYEAR TIRE & RUBBER CO		01/26/2022	BRHY		79,865	77,000	77,000	77,000	0	0	0	0	0	77,000	0	2,865	2,865	2,807	07/15/2031
384311-AA-4	GRAFTECH FINANCE INC		01/26/2022	BRHY		61,739	62,000	62,123	62,109	0	(1)	0	(1)	0	62,108	0	(369)	(369)	343	12/15/2028
384637-AA-2	GRAHAM HOLDINGS CO		01/26/2022	BRHY		20,775	20,000	21,581	20,696	0	(22)	0	(22)	0	20,674	0	101	101	182	06/01/2026
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC		01/26/2022	BRHY		4,293	4,000	4,201	4,145	0	(2)	0	(2)	0	4,143	0	149	149	102	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC		01/26/2022	BRHY		6,858	7,000	7,000	7,000	0	0	0	0	0	7,000	0	(142)	(142)	91	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		01/26/2022	BRHY		22,397	23,000	23,000	23,000	0	0	0	0	0	23,000	0	(603)	(603)	329	03/01/2029
39063@-AG-5	GREAT LAKES GAS TRANS CO		03/25/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	03/25/2028
39063@-AH-3	GREAT LAKES GAS TRANS CO SENIOR NOTES		01/29/2022	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,200	01/29/2030
39839#-AF-8	GRIFFITH LABORATORIES INTL INC SR NTS SE		01/15/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,675	01/15/2029
39839#-AG-6	GRIFFITH LABORATORIES INTL INC SER 2014-		11/14/2022	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,500	11/14/2029
398905-AN-9	GROUP 1 AUTOMOTIVE INC		01/26/2022	BRHY		18,506	19,000	19,000	19,000	0	0	0	0	0	19,000	0	(494)	(494)	344	08/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES INC		01/26/2022	BRHY		30,109	31,000	31,000	31,000	0	0	0	0	0	31,000	0	(891)	(891)	143	12/15/2028
40410K-AA-3	HB FULLER CO		01/26/2022	BRHY		47,242	47,000	47,000	47,000	0	0	0	0	0	47,000	0	242	242	572	10/15/2028

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
404119-BR-9	HCA INC		01/26/2022	BRHY		147,618	137,000	139,205	137,957	0	(21)	0	(21)	0	137,936	0	9,681	9,681	3,621	02/01/2025
404119-BW-8	HCA INC		01/26/2022	BRHY		71,207	62,000	62,000	62,000	0	0	0	0	0	62,000	0	9,207	9,207	1,791	02/01/2029
404119-CA-5	HCA INC		01/26/2022	BRHY		465,184	461,000	456,336	456,971	0	27	0	27	0	456,998	0	8,185	8,185	6,530	09/01/2030
404121-AH-8	HCA INC		01/26/2022	BRHY		6,592	6,000	6,000	6,000	0	0	0	0	0	6,000	0	592	592	132	09/01/2026
404121-AJ-4	HCA INC		01/26/2022	BRHY		104,466	92,000	100,234	98,350	0	(67)	0	(67)	0	98,283	0	6,183	6,183	2,113	09/01/2028
40439H-AB-5	HINTT 20A B - ABS		12/09/2022	Paydown		673,830	673,830	678,241	650,980	0	(3,016)	0	(3,016)	0	673,830	0	0	0	7,437	10/09/2039
40439H-AC-3	HINTT 20A C - ABS		12/09/2022	Paydown		620,579	620,579	636,489	625,895	0	(14,726)	0	(14,726)	0	620,579	0	0	0	10,514	10/09/2039
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES INC		02/04/2022	Maturity @ 100.00		15,000,000	15,000,000	14,986,950	14,999,605	0	395	0	395	0	15,000,000	0	0	0	303,750	02/04/2022
417558-AA-1	HARVEST MIDSTREAM I LP		01/26/2022	BRHY		31,587	30,000	30,000	30,000	0	0	0	0	0	30,000	0	1,587	1,587	919	09/01/2028
418751-AE-3	HAT HOLDINGS I LLC		01/26/2022	BRHY		81,135	82,000	82,000	82,000	0	0	0	0	0	82,000	0	(865)	(865)	331	06/15/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		01/26/2022	BRHY		109,018	105,000	104,421	104,513	0	8	0	8	0	104,521	0	4,498	4,498	1,644	01/20/2026
42226A-AA-5	HEALTHEQUITY INC		01/24/2022	BRHY		170,520	174,000	175,376	175,344	0	(10)	0	(10)	0	175,334	0	(4,814)	(4,814)	2,349	10/01/2029
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC		01/31/2022	BRHY		194,460	200,000	196,990	197,208	0	33	0	33	0	197,241	0	(2,781)	(2,781)	2,338	05/01/2028
42704L-AA-2	HERC HOLDINGS INC		01/26/2022	BRHY		141,006	136,000	138,101	137,567	0	(18)	0	(18)	0	137,549	0	3,457	3,457	4,010	07/15/2027
427169-AA-5	HERENS HOLDCO SARL	C	01/24/2022	BRHY		191,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(8,750)	(8,750)	1,874	05/15/2028
42770Q-AA-0	HERO 2014-2 A - ABS		09/20/2022	Paydown		882,241	882,241	881,640	882,526	0	(286)	0	(286)	0	882,241	0	0	0	863	09/21/2040
42770R-AA-8	HERO FDG TR 2014-1 - ABS		09/20/2022	Paydown		357,858	357,858	357,854	357,858	0	(1)	0	(1)	0	357,858	0	0	0	(12,746)	09/20/2038
42771T-AA-3	HERO 2015-3 A - ABS		12/20/2022	Paydown		9,310	9,310	8,790	0	0	520	0	520	0	9,310	0	0	0	0	09/20/2041
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		01/26/2022	BRHY		105,240	107,000	107,000	107,000	0	0	0	0	0	107,000	0	(1,760)	(1,760)	2,185	02/15/2030
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		07/19/2022	BONY/TORONTO DOMINION SECURITI		9,211,059	9,301,000	9,362,010	9,328,373	0	(12,995)	0	(12,995)	0	9,315,378	0	(104,319)	(104,319)	168,581	04/01/2023
43133A-AA-5	HITR 2018-1 A1 - CDO	C	07/11/2022	Paydown		876,168	876,168	858,645	873,262	0	2,906	0	2,906	0	876,168	0	0	0	(2,200)	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C	05/23/2022	Paydown		552,017	552,017	549,947	550,048	0	1,969	0	1,969	0	552,017	0	0	0	5,204	05/23/2039
43133T-AA-4	HITRR 2019-P12B A - CDO		02/01/2022	Adjustment		0	0	0	254	0	(254)	0	(254)	0	0	0	0	0	(392)	12/30/2033
43133Y-AA-3	HITR 4 A1A - CDO	C	10/23/2022	Paydown		74,586	74,586	74,586	0	0	0	0	0	0	74,586	0	0	0	1,157	04/20/2042
43133Y-AE-5	HILDENE TRUPS SECURITIZATION 4 LIMITED -	C	10/23/2022	Paydown		331,492	331,492	331,492	0	0	0	0	0	0	331,492	0	0	0	5,249	07/23/2042
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC		01/24/2022	BRHY		349,030	334,000	348,532	346,843	0	(100)	0	(100)	0	346,743	0	2,287	2,287	8,639	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		01/26/2022	BRHY		59,886	58,000	58,048	58,033	0	(1)	0	(1)	0	58,032	0	1,854	1,854	753	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		01/26/2022	BRHY		27,493	26,000	26,000	26,000	0	0	0	0	0	26,000	0	1,493	1,493	361	05/01/2028
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC		01/26/2022	BRHY		108,635	109,000	109,000	109,000	0	0	0	0	0	109,000	0	(365)	(365)	1,054	05/01/2031
43285H-AB-4	HGVT 2020-A B - RMBS		12/25/2022	Paydown		538,990	538,990	538,980	538,976	0	14	0	14	0	538,990	0	0	0	6,646	02/25/2039
433674-AA-6	NZES 20PLS1 A - RMBS		05/25/2022	Paydown		1,822,342	1,822,342	1,822,337	1,822,339	0	3	0	3	0	1,822,342	0	0	0	17,143	12/25/2025
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2022	Paydown		2,136,275	2,136,276	2,134,959	2,121,899	0	1,315	0	1,315	0	2,136,276	0	(1)	(1)	58,569	12/25/2025
436440-AP-6	HOLOGIC INC		01/31/2022	BRHY		30,451	32,000	31,505	31,549	0	5	0	5	0	31,554	0	(1,103)	(1,103)	482	02/15/2029
437300-AG-1	HPA 211 D - CMBS		12/19/2022	Paydown		559,889	559,889	559,859	559,859	0	30	0	30	0	559,889	0	0	0	6,240	09/19/2041
437300-AJ-5	HPA 211 E - CMBS		12/19/2022	Paydown		274,052	274,052	274,040	274,040	0	12	0	12	0	274,052	0	0	0	3,151	09/19/2041
437301-AD-6	HPA 2020-2 D - CMBS		12/17/2022	Paydown		308,920	308,920	308,902	308,874	0	46	0	46	0	308,920	0	0	0	3,750	01/17/2041
437301-AE-4	HPA 2020-2 E - CMBS		12/17/2022	Paydown		267,506	267,506	267,492	267,461	0	46	0	46	0	267,506	0	0	0	4,199	01/17/2041
43730N-AC-0	HPA 221 B - CMBS		12/01/2022	Paydown		90,905	90,905	90,003	0	0	899	0	899	0	90,905	0	0	0	1,469	04/19/2039
43734L-AA-4	HOME POINT CAPITAL INC		01/26/2022	BRHY		89,860	101,000	101,000	101,000	0	0	0	0	0	101,000	0	(11,140)	(11,140)	2,483	02/01/2026
44040H-AA-0	HORZN 2019 A - ABS		12/15/2022	Paydown		413,141	413,140	413,139	413,131	0	9	0	9	0	413,140	0	0	0	9,911	07/15/2039
44106M-AZ-5	SERVICE PROPERTIES TRUST		01/26/2022	BRHY		15,620	16,000	15,040	15,362	0	16	0	16	0	15,378	0	243	243	226	10/01/2024
44267D-AD-9	HOWARD HUGHES CORP		01/26/2022	BRHY		159,489	154,000	154,945	154,759	0	(12)	0	(12)	0	154,747	0	4,742	4,742	4,070	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP		01/26/2022	BRHY		68,646	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(1,354)	(1,354)	1,420	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP		01/26/2022	BRHY		128,273	131,000	130,825	130,837	0	1	0	1	0	130,839	0	(2,566)	(2,566)	2,818	02/01/2031
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		01/21/2022	BRHY		25,674	25,000	25,000	25,000	0	0	0	0	0	25,000	0	674	674	178	01/15/2027
44560#-AA-4	HUNT DALLAS OFFICE LP DRAW 1		10/13/2022	Various		491,905	472,866	473,575	473,081	0	(49)	0	(49)	0	473,032	0	(171)	(171)	47,922	11/01/2027
44560#-AB-2	HUNT DALLAS OFFICE LP DRAW 2		10/13/2022	Various		749,570	720,558	721,638	720,761	0	(47)	0	(47)	0	720,714	0	(165)	(165)	73,024	11/01/2027
44560#-AC-0	HUNT DALLAS OFFICE LP DRAW 3		10/13/2022	Various		1,077,507	1,035,799	1,037,353	1,036,101	0	(69)	0	(69)	0	1,036,032	0	(241)	(241)	104,971	11/01/2027
44560#-AD-8	HUNT DALLAS OFFICE LP DRAW 4		10/13/2022	Various		960,386	923,212	924,597	923,490	0	(64)	0	(64)	0	923,426	0	(222)	(222)	93,562	11/12/2027

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
44891A-AR-8	HYUNDAI CAPITAL AMERICA		09/20/2022	Maturity @ 100.00		7,000,000	7,000,000	6,999,650	7,000,042	0	(42)	0	(42)	0	7,000,000	0	0	0	227,500	09/20/2022
449253-AB-9	IAA INC		01/26/2022	BRHY		174,462	169,000	171,011	170,277	0	(24)	0	(24)	0	170,253	0	4,210	4,210	1,110	06/15/2027
449691-AA-2	ILIAD HOLDING SAS	C	01/24/2022	BRHY		237,353	231,000	231,000	231,000	0	0	0	0	0	231,000	0	6,353	6,353	3,712	10/15/2026
449691-AC-8	ILIAD HOLDING SAS	C	01/26/2022	BRHY		206,522	200,000	200,000	200,000	0	0	0	0	0	200,000	0	6,522	6,522	3,539	10/15/2028
44988M-AC-9	IRB HOLDING CORP		01/26/2022	BRHY		86,943	83,000	83,000	83,000	0	0	0	0	0	83,000	0	3,943	3,943	694	06/15/2025
45074J-AA-2	ITT HOLDINGS LLC		01/26/2022	BRHY		160,646	164,000	164,796	164,762	0	(5)	0	(5)	0	164,757	0	(4,111)	(4,111)	5,922	08/01/2029
451102-BT-3	ICAHN ENTERPRISES LP		01/26/2022	BRHY		276,672	268,000	277,501	274,559	0	(101)	0	(101)	0	274,457	0	2,215	2,215	3,397	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP		01/26/2022	BRHY		75,778	74,000	73,977	73,989	0	0	0	0	0	73,989	0	1,789	1,789	1,299	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP		01/26/2022	BRHY		226,346	221,000	222,444	222,285	0	(18)	0	(18)	0	222,267	0	4,079	4,079	2,353	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP		01/26/2022	BRHY		77,576	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(2,424)	(2,424)	1,721	02/01/2029
45258L-AA-5	IMOLA MERGER CORP		01/24/2022	BRHY		231,806	234,000	234,000	234,000	0	0	0	0	0	234,000	0	(2,194)	(2,194)	2,192	05/15/2029
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		12/01/2022	Paydown		1,269,890	1,269,890	1,269,887	0	0	(46)	0	(46)	0	1,269,890	0	0	0	15,039	03/25/2067
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		12/01/2022	Paydown		179,737	179,737	180,538	0	0	(801)	0	(801)	0	179,737	0	0	0	2,674	08/25/2067
45276R-AA-0	IMPRL 22NQM6 A1 - CMO/RMBS		12/01/2022	Paydown		205,077	205,077	205,077	0	0	0	0	0	0	205,077	0	0	0	2,570	08/25/2067
45344L-AA-1	INDEPENDENCE ENERGY FINANCE LLC		01/26/2022	BRHY		322,530	312,000	316,943	316,430	0	(71)	0	(71)	0	316,359	0	6,171	6,171	5,467	05/01/2026
45569K-AA-1	PRA HEALTH SCIENCES INC		01/26/2022	BRHY		198,040	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(1,960)	(1,960)	3,306	07/15/2026
45580K-AJ-7	INDUSTRIAL AND COMMERCIAL BANK OF CHINA		03/15/2022	ARES-PAY		275,905	275,000	278,850	276,069	0	(259)	0	(259)	0	275,811	0	94	94	2,914	11/08/2022
45688C-AB-3	INGEVITY CORP		01/26/2022	BRHY		37,490	39,000	39,000	39,000	0	0	0	0	0	39,000	0	(1,510)	(1,510)	365	11/01/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		01/26/2022	BRHY		61,227	59,000	59,000	59,000	0	0	0	0	0	59,000	0	2,227	2,227	1,668	02/01/2028
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2022	Paydown		575,085	575,085	574,773	574,803	0	282	0	282	0	575,085	0	0	0	5,943	02/16/2054
458652-AB-0	INTERCORP PERU LTD	C	12/21/2022	ARES-PAY		500,638	605,000	602,558	603,014	0	214	0	214	0	603,228	0	(102,591)	(102,591)	31,779	08/15/2029
45868C-A*-0	INTERFOR CORPORATION SR SEC NT	C	06/26/2022	Paydown		3,933,333	3,933,329	3,939,229	3,934,026	0	(697)	0	(697)	0	3,933,329	0	4	4	79,060	06/26/2023
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		04/19/2022	Various		10,356,175	10,000,000	10,664,175	10,643,058	0	(3,075)	0	(3,075)	0	10,639,982	0	(283,807)	(283,807)	148,750	05/15/2049
45953E-A*-2	INTERNATIONAL FOREST PRODUCTS LTD SR SEC	C	06/26/2022	Paydown		1,483,333	1,483,332	1,485,557	1,483,553	0	(222)	0	(222)	0	1,483,332	0	1	1	32,114	06/26/2023
460146-BD-4	INTERNATIONAL PAPER CO		09/27/2022	CORPORATE REORGANIZATIONS		8,438,880	7,746,000	8,875,057	8,583,719	0	(71,384)	0	(71,384)	0	8,512,334	0	(73,455)	(73,455)	505,911	04/15/2029
460919-AB-9	INTERTAPE POLYMER GROUP INC		01/26/2022	BRHY		63,613	64,000	64,000	64,000	0	0	0	0	0	64,000	0	(387)	(387)	334	06/15/2029
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD SR SEC NTS		01/28/2022	Paydown		1,333,000	1,332,800	1,332,800	1,332,800	0	0	0	0	0	1,332,800	0	200	200	22,640	01/28/2028
46266T-AA-6	IQVIA INC		01/26/2022	BRHY		344,718	335,000	348,836	344,147	0	(155)	0	(155)	0	343,991	0	727	727	3,397	05/15/2027
46284V-AJ-0	IRON MOUNTAIN INC		01/24/2022	BRHY		171,381	170,000	170,225	170,201	0	(1)	0	(1)	0	170,200	0	1,181	1,181	4,735	07/15/2030
46284V-AL-5	IRON MOUNTAIN INC		01/26/2022	BRHY		160,434	156,000	156,000	156,000	0	0	0	0	0	156,000	0	4,434	4,434	4,704	07/15/2032
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER		01/26/2022	BRHY		146,241	147,000	147,000	147,000	0	0	0	0	0	147,000	0	(759)	(759)	613	07/15/2032
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM LP		10/31/2022	Paydown		211,765	211,758	215,112	213,710	0	(1,953)	0	(1,953)	0	211,758	0	7	7	9,688	10/31/2027
46590U-AA-0	HENDR 182 A - RMBS		12/15/2022	Paydown		413,596	413,596	413,378	413,628	0	(32)	0	(32)	0	413,596	0	0	0	(326)	10/15/2075
46590X-AC-0	JBS USA LUX SA		01/26/2022	BRHY		143,335	145,000	145,845	145,836	0	(1)	0	(1)	0	145,834	0	(2,499)	(2,499)	861	12/01/2031
46590X-AH-9	JBS USA LUX SA		06/06/2022	Stifel Nicolaus & Co.		197,156	200,000	197,156	0	0	0	0	0	0	197,156	0	0	0	0	04/01/2033
466159-AA-8	HENDR 2010-2 A - RMBS		12/15/2022	Paydown		75,153	75,153	76,679	75,746	0	(593)	0	(593)	0	75,153	0	0	0	1,441	01/15/2048
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2022	Paydown		324,024	324,024	323,837	324,048	0	(24)	0	(24)	0	324,024	0	0	0	(2,078)	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2022	Paydown		211,780	211,780	212,802	212,927	0	(1,147)	0	(1,147)	0	211,780	0	0	0	(1,916)	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2022	Paydown		35,553	35,553	36,538	36,521	0	(968)	0	(968)	0	35,553	0	0	0	719	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2022	Paydown		92,583	92,583	99,064	99,179	0	(6,596)	0	(6,596)	0	92,583	0	0	0	2,099	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2022	Paydown		256,382	256,382	256,480	256,567	0	(185)	0	(185)	0	256,382	0	0	0	5,315	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS		12/15/2022	Paydown		283,741	283,741	285,286	283,519	0	222	0	222	0	283,741	0	0	0	(235)	06/15/2077
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2022	Paydown		60,137	60,137	58,967	60,104	0	33	0	33	0	60,137	0	0	0	69	03/15/2058
46619X-AA-1	HENDR 2015-3 A - RMBS		12/15/2022	Paydown		489,365	489,365	488,936	489,345	0	19	0	19	0	489,365	0	0	0	2,195	03/17/2070
46620J-AA-9	HENDR 171 A - RMBS		12/15/2022	Paydown		91,226	91,226	91,156	91,251	0	(25)	0	(25)	0	91,226	0	0	0	(366)	08/16/2060
46646B-AG-3	JPMMT 161 A7 - CMO/RMBS		12/01/2022	Paydown		1,246,224	1,246,224	1,281,859	1,259,227	0	(13,002)	0	(13,002)	0	1,246,224	0	0	0	14,705	05/25/2046
46647S-AN-0	JPMMT 2017-3 1A7 - CMO/RMBS		12/01/2022	Paydown		461,701	461,701	460,607	460,607	0	1,094	0	1,094	0	461,701	0	0	0	3,494	08/26/2047
46647S-AS-9	JPMMT 2017-3 1A9 - CMO/RMBS		12/01/2022	Paydown		1,968,213	1,968,213	2,004,237	1,967,130	0	1,083	0	1,083	0	1,968,213	0	0	0	24,854	08/26/2047
46648U-AJ-3	JPMMT 174 A9 - CMO/RMBS		04/25/2022	Paydown		666,179	666,179	674,720	665,959	0	219	0	219	0	666,179	0	0	0	4,263	11/25/2048

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
46648U-AL-8	JPMMT 174 A11 - CMO/RMBS		12/01/2022	Paydown		2,906,250	2,886,277	2,760,916	2,860,799	0	25,478	0	25,478	0	2,886,277	0	19,973	19,973	54,469	11/25/2048
46651D-BC-9	JPMMT 19INV2 B2A - CMO/RMBS		12/25/2022	Paydown		279,756	279,756	288,761	287,365	0	(7,609)	0	(7,609)	0	279,756	0	0	0	5,318	02/25/2050
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2022	Paydown		806,544	806,544	704,364	0	0	101,914	0	101,914	0	806,544	0	0	0	6,968	04/15/2044
46655B-AA-4	J G WENTWORTH L LLC - ABS		12/15/2022	Paydown		311,462	311,462	311,433	278,723	0	29	0	29	0	311,462	0	0	0	4,555	02/15/2079
46671#-AA-5	J.G. WENTWORTH L 3.240 12/31/77		01/14/2022	Paydown		47,004	47,004	47,003	46,286	0	0	0	0	0	47,004	0	0	0	(34,726)	12/31/2077
46671@-AA-7	JRD Holdings Secured Trust Nts Due 2041		12/15/2022	Paydown		1,294	1,295	1,295	1,295	0	0	0	0	0	1,295	0	(1)	(1)	31	01/15/2041
47010L-AA-0	JAGUAR HOLDING COMPANY II		01/01/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	06/15/2028
47216F-AA-5	JAZZ SECURITIES DAC	C	01/26/2022	BRHY		205,093	203,000	207,314	207,011	0	(35)	0	(35)	0	206,976	0	(1,883)	(1,883)	6,636	01/15/2029
47232M-AF-9	JEFFERIES FINANCE LLC		01/26/2022	BRHY		200,626	200,000	200,000	200,000	0	0	0	0	0	200,000	0	626	626	4,861	08/15/2028
47232X-AA-6	JMHT 2010-A A - RMBS		12/10/2022	Paydown		62,404	62,404	63,148	62,465	0	(62)	0	(62)	0	62,404	0	0	0	290	06/10/2055
475795-AC-4	JELD-WEN INC		01/26/2022	BRHY		38,338	38,000	37,270	37,448	0	3	0	3	0	37,451	0	887	887	210	12/15/2025
475795-AD-2	JELD-WEN INC		01/26/2022	BRHY		11,138	11,000	10,852	10,878	0	1	0	1	0	10,879	0	259	259	64	12/15/2027
475795-AE-0	JELD-WEN INC		01/26/2022	BRHY		64,409	62,000	62,000	62,000	0	0	0	0	0	62,000	0	2,409	2,409	786	05/15/2025
48088L-AB-3	JOSEPH T RYERSON & SON INC		01/26/2022	BRHY		55,177	51,000	51,000	51,000	0	0	0	0	0	51,000	0	4,177	4,177	2,131	08/01/2028
48121@-AB-7	JRD HOLDINGS INC SR NTS SRS 2012 B		04/30/2022	Paydown		1,000,000	999,999	999,999	999,999	0	0	0	0	0	999,999	0	1	1	0	04/30/2027
48121@-AD-3	JRD HOLDINGS INC SR 2014B SR NT		03/27/2022	Paydown		286,000	285,716	285,716	285,716	0	0	0	0	0	285,716	0	284	284	(3)	03/27/2024
48128B-AB-7	JPMORGAN CHASE & CO		01/12/2022	Call @ 100.00		14,000,000	14,000,000	14,394,240	14,014,032	0	(14,032)	0	(14,032)	0	14,000,000	0	0	0	208,040	01/15/2023
48242W-AC-0	KBR INC		01/31/2022	BRHY		83,635	84,000	84,000	84,000	0	0	0	0	0	84,000	0	(365)	(365)	1,352	09/30/2028
483007-AJ-9	KAISER ALUMINUM CORP		01/26/2022	BRHY		168,618	171,000	171,000	171,000	0	0	0	0	0	171,000	0	(2,382)	(2,382)	3,229	03/01/2028
483007-AL-4	KAISER ALUMINUM CORP		01/26/2022	BRHY		51,639	54,000	54,000	54,000	0	0	0	0	0	54,000	0	(2,361)	(2,361)	385	06/01/2031
48503T-AA-5	PLANNED INDUSTRIAL EXPANSION AUTH OF KAN		12/10/2022	Paydown		421,769	421,767	421,767	421,739	0	28	0	28	0	421,767	0	2	2	1,198	12/10/2032
48667D-AD-6	KAZAKHSTAN TEMIR ZHOLY FINANCE BV	C	10/31/2022	CORPORATE REORGANIZATIONS		320,000	320,000	429,088	422,538	0	(2,583)	0	(2,583)	0	419,955	0	(99,955)	(99,955)	29,097	07/10/2042
48667Q-AN-5	NK KAZMUNAYGAZ AO	C	03/16/2022	ARES-PAY		376,238	395,000	431,498	421,482	0	(956)	0	(956)	0	420,526	0	(44,289)	(44,289)	7,766	04/19/2027
487836-AT-5	KELLOGG CO		11/14/2022	GOLDMAN		884,885	788,000	1,089,568	972,492	0	(14,460)	0	(14,460)	0	958,033	0	(73,148)	(73,148)	66,044	04/01/2031
48837@-AB-2	KEMIN INDUSTRIES INC SR NTS		12/07/2022	Paydown		787,500	787,500	787,894	787,530	0	(30)	0	(30)	0	787,500	0	0	0	16,760	12/07/2023
48837@-AD-8	Kemin Industries Inc. Sr Notes		12/07/2022	Paydown		872,187	872,188	872,188	872,188	0	0	0	0	0	872,188	0	0	0	1	09/07/2034
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		01/26/2022	BRHY		58,091	59,000	59,000	59,000	0	0	0	0	0	59,000	0	(909)	(909)	1,063	09/15/2028
489399-AN-5	KENNEDY WILSON INC		01/26/2022	BRHY		65,062	65,000	65,000	65,000	0	0	0	0	0	65,000	0	62	62	1,329	02/01/2030
50050N-AA-1	KONTOOR BRANDS INC		01/26/2022	BRHY		40,094	41,000	41,000	41,000	0	0	0	0	0	41,000	0	(906)	(906)	329	11/15/2029
50067P-AA-7	KORN FERRY		01/26/2022	BRHY		94,948	93,000	93,000	93,000	0	0	0	0	0	93,000	0	1,948	1,948	514	12/15/2027
50076Q-AE-6	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		29,224	25,000	25,897	25,854	0	(2)	0	(2)	0	25,853	0	3,371	3,371	188	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		88,197	65,000	76,992	76,309	0	(28)	0	(28)	0	76,281	0	11,916	11,916	1,983	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		137,843	98,000	120,066	118,700	0	(56)	0	(56)	0	118,643	0	19,200	19,200	3,406	01/26/2039
50077B-AM-0	KRATOS DEFENSE AND SECURITY SOLUTIONS IN		01/26/2022	BRHY		294,434	285,000	304,206	293,858	0	(341)	0	(341)	0	293,517	0	917	917	2,985	11/30/2025
50077L-AB-2	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		111,755	103,000	100,884	100,990	0	3	0	3	0	100,993	0	10,762	10,762	713	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		101,045	85,000	89,859	89,666	0	(8)	0	(8)	0	89,657	0	11,387	11,387	2,370	07/15/2045
50077L-AZ-9	KRAFT HEINZ FOODS CO		01/26/2022	BRHY		169,751	146,000	147,124	147,106	0	(1)	0	(1)	0	147,105	0	22,646	22,646	2,313	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO		01/24/2022	BRHY		665,061	526,000	559,938	559,818	0	(50)	0	(50)	0	559,768	0	105,294	105,294	4,420	06/01/2050
501044-DN-8	KROGER CO		03/10/2022	Goldman Sachs		980,080	1,000,000	1,192,080	1,186,388	0	(877)	0	(877)	0	1,185,511	0	(205,431)	(205,431)	26,224	01/15/2050
50155Q-AC-4	KYNDRYL HOLDINGS INC		09/19/2022	Adjustment		3,997,121	4,000,000	3,996,720	3,996,812	0	309	0	309	0	3,997,121	0	0	0	100,200	10/15/2028
50168Q-AC-9	LABL INC		01/24/2022	BRHY		113,430	114,000	113,826	113,829	0	1	0	1	0	113,831	0	(401)	(401)	1,619	11/01/2028
501797-AL-8	BATH & BODY WORKS INC		01/26/2022	BRHY		133,990	115,000	101,798	102,862	0	36	0	36	0	102,898	0	31,092	31,092	1,911	11/01/2035
50181Q-AG-3	LCCR ALEXANDRIA L.L.C.		11/16/2022	Call @ 100.00		1,600,000	1,600,000	1,790,072	1,664,567	0	(1,765)	0	(1,765)	0	1,662,802	0	(62,802)	(62,802)	22,954	09/15/2024
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		01/26/2022	BRHY		138,222	140,000	140,700	140,681	0	(6)	0	(6)	0	140,675	0	(2,453)	(2,453)	1,649	05/01/2029
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	01/31/2022	BRHY		187,463	180,000	180,000	180,000	0	0	0	0	0	180,000	0	7,463	7,463	3,611	10/15/2027
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC	C	01/24/2022	BRHY		200,125	200,000	200,000	200,000	0	0	0	0	0	200,000	0	125	125	5,438	07/15/2029
50201P-AA-4	LLPL CAPITAL PTE LTD	C	08/04/2022	Paydown		74,858	74,858	86,182	67,963	0	(11,131)	0	(11,131)	0	74,858	0	0	0	3,562	02/04/2039
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2022	Paydown		918,014	918,014	836,742	555,184	0	74,411	0	74,411	0	918,014	0	0	0	18,416	01/15/2042
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		01/26/2022	BRHY		129,904	133,000	125,304	126,934	0	71	0	71	0	127,005	0	2,899	2,899	2,779	02/01/2027

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
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		01/26/2022	BRHY		57,042	58,000	58,000	58,000	0	0	0	0	0	58,000	0	(958)	(958)	329	06/15/2029
50587K-A#-8	LafargeHolcim Finance US LLC Sr 12yr Nts		10/28/2022	Call @ 100.00		10,327,484	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	806,731	11/15/2030
50587K-A*-2	LafargeHolcim Finance US LLC Sr 7yr Nts		10/28/2022	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	228,190	11/15/2025
512807-AU-2	LAM RESEARCH CORP		11/15/2022	Bank of America Securities		8,561,430	9,000,000	8,974,230	8,980,577	0	2,074	0	2,074	0	8,982,651	0	(421,221)	(421,221)	422,000	03/15/2029
513075-BT-7	LAMAR MEDIA CORP		01/26/2022	BRHY		51,792	53,000	53,000	53,000	0	0	0	0	0	53,000	0	(1,208)	(1,208)	253	02/15/2030
513272-AD-6	LAMB WESTON HOLDINGS INC		01/26/2022	BRHY		70,013	70,000	70,000	70,000	0	0	0	0	0	70,000	0	13	13	642	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC		01/26/2022	BRHY		67,379	67,000	67,000	67,000	0	0	0	0	0	67,000	0	379	379	651	01/31/2032
52473N-AA-6	LEGENDS HOSPITALITY HOLDING COMPANY LLC		01/26/2022	BRHY		112,702	112,000	113,370	113,141	0	(19)	0	(19)	0	113,122	0	(420)	(420)	2,753	02/01/2026
527298-BN-2	LEVEL 3 FINANCING INC		01/26/2022	BRHY		30,153	30,000	30,000	30,000	0	0	0	0	0	30,000	0	153	153	513	09/15/2027
527298-BR-3	LEVEL 3 FINANCING INC		01/24/2022	BRHY		323,521	335,000	335,286	335,264	0	(1)	0	(1)	0	335,263	0	(11,742)	(11,742)	8,058	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC		01/26/2022	BRHY		21,362	23,000	21,706	21,716	0	12	0	12	0	21,727	0	(365)	(365)	100	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC		01/26/2022	BRHY		137,832	148,000	148,248	148,224	0	(2)	0	(2)	0	148,222	0	(10,389)	(10,389)	2,975	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO		01/26/2022	BRHY		45,855	47,000	47,000	47,000	0	0	0	0	0	47,000	0	(1,145)	(1,145)	672	03/01/2031
529537-AA-0	LXP INDUSTRIAL TRUST		04/07/2022	JP MORGAN SECS INC., - FIXED INCOME		2,660,058	3,060,000	3,050,124	3,050,394	0	258	0	258	0	3,050,651	0	(390,593)	(390,593)	44,614	10/01/2031
53190F-AA-3	LIFE TIME INC		01/24/2022	BRHY		134,063	132,000	132,000	132,000	0	0	0	0	0	132,000	0	2,063	2,063	4,027	01/15/2026
53219L-AS-8	LIFEPOINT HEALTH INC		01/26/2022	BRHY		100,950	101,000	101,000	101,000	0	0	0	0	0	101,000	0	(51)	(51)	2,001	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC		01/26/2022	BRHY		92,407	89,000	89,000	89,000	0	0	0	0	0	89,000	0	3,407	3,407	1,719	04/15/2025
536797-AG-8	LITHIA MOTORS INC		01/26/2022	BRHY		54,923	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(77)	(77)	337	06/01/2029
538034-AR-0	LIVE NATION ENTERTAINMENT INC		01/26/2022	BRHY		102,730	103,000	104,184	104,173	0	(13)	0	(13)	0	104,160	0	(1,430)	(1,430)	1,400	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC		01/24/2022	BRHY		507,306	470,000	480,259	478,276	0	(110)	0	(110)	0	478,166	0	29,140	29,140	6,025	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT INC		01/26/2022	BRHY		196,532	201,000	201,578	201,537	0	(5)	0	(5)	0	201,532	0	(5,001)	(5,001)	3,991	01/15/2028
53839@-AE-4	Living Spaces		10/01/2022	Paydown		405,000	405,000	405,000	0	0	0	0	0	0	405,000	0	0	0	6,023	02/08/2036
53948P-AA-6	LPSLT 2021-1 A - ABS	C	12/20/2022	Paydown		1,150,236	1,150,236	1,152,749	1,152,887	0	(2,651)	0	(2,651)	0	1,150,236	0	0	0	12,452	01/21/2048
539830-BD-0	LOCKHEED MARTIN CORP		03/09/2022	DEUTSCHE BANK SECURITIES, INC.		2,023,900	2,000,000	1,996,200	1,996,666	0	17	0	17	0	1,996,683	0	27,217	27,217	40,111	03/01/2045
539830-BN-8	LOCKHEED MARTIN CORP		03/09/2022	JP MORGAN SECS INC., - FIXED INCOME		3,474,868	3,250,000	3,555,208	3,542,406	0	(1,025)	0	(1,025)	0	3,541,381	0	(66,513)	(66,513)	64,986	09/15/2052
543190-AA-0	LTRAN III A1 - RMBS		11/15/2022	Paydown		22,208	22,208	21,798	23,524	0	(1,316)	0	(1,316)	0	22,208	0	0	0	(1,380)	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		222,972	222,972	218,239	219,203	0	3,770	0	3,770	0	222,972	0	0	0	2,516	01/17/2045
54388*-AN-9	LORAM MAINTENANCE OF WAY INC SR UNSEC NT		12/09/2022	Paydown		1,550,000	1,550,000	1,552,325	1,550,623	0	(623)	0	(623)	0	1,550,000	0	0	0	45,784	12/07/2027
548661-DE-4	LOWE'S COMPANIES INC		02/01/2022	Adjustment		0	0	0	(52)	0	52	0	52	0	0	0	0	0	(5,923)	09/15/2044
549498-AN-9	Luck Stone Corporation Sr Nts		10/20/2022	Paydown		677,966	677,966	677,966	677,966	0	0	0	0	0	677,966	0	0	0	(2,055)	07/20/2033
549876-AL-4	LUKOIL INTERNATIONAL FINANCE BV	C	02/04/2022	ARES-PAY		406,751	395,000	435,290	423,294	0	(571)	0	(571)	0	422,723	0	(15,972)	(15,972)	5,003	11/02/2026
550241-AA-1	LUMEN TECHNOLOGIES INC		01/26/2022	BRHY		219,101	225,000	225,065	225,063	0	(1)	0	(1)	0	225,063	0	(5,962)	(5,962)	1,445	06/15/2029
55281X-AA-9	MCFCL IX A1 - CDO	C	02/10/2022	Paydown		2,500,000	2,500,000	2,150,000	2,310,133	0	189,867	0	189,867	0	2,500,000	0	0	0	14,743	07/17/2031
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2022	Paydown		4,453,410	4,453,410	4,453,339	4,453,102	0	308	0	308	0	4,453,410	0	0	0	54,766	03/15/2044
552848-AG-8	MGIC INVESTMENT CORP		01/26/2022	BRHY		77,354	74,000	74,000	74,000	0	0	0	0	0	74,000	0	3,354	3,354	1,759	08/15/2028
55292W-AA-8	MC BRAZIL DOWNSTREAM TRADING SARL	C	12/30/2022	Paydown		19,304	19,304	19,776	19,761	0	(457)	0	(457)	0	19,304	0	0	0	1,400	06/30/2031
552953-BX-8	MGM RESORTS INTERNATIONAL		01/26/2022	BRHY		171,162	170,000	190,820	171,685	0	(623)	0	(623)	0	171,062	0	100	100	4,867	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL		01/26/2022	BRHY		120,603	116,000	128,054	120,396	0	(268)	0	(268)	0	120,128	0	475	475	2,571	03/15/2023
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/01/2022	BRHY		314,675	307,000	315,349	313,239	0	(218)	0	(218)	0	313,021	0	1,654	1,654	7,752	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/01/2022	BRHY		355,863	343,000	365,576	354,030	0	(858)	0	(858)	0	353,172	0	2,690	2,690	7,396	05/01/2024
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/01/2022	BRHY		51,083	49,000	48,831	48,874	0	3	0	3	0	48,877	0	2,206	2,206	1,519	01/15/2028
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/01/2022	BRHY		58,320	54,000	59,491	57,873	0	(121)	0	(121)	0	57,752	0	568	568	1,964	02/01/2027
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/01/2022	BRHY		254,265	253,000	255,371	255,229	0	(48)	0	(48)	0	255,181	0	(916)	(916)	6,025	02/15/2029
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		01/24/2022	BRHY		150,447	155,000	155,000	155,000	0	0	0	0	0	155,000	0	(4,553)	(4,553)	3,599	09/01/2028
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		01/26/2022	BRHY		24,876	24,000	24,283	24,186	0	(3)	0	(3)	0	24,183	0	693	693	343	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		01/26/2022	BRHY		158,451	153,000	155,925	155,359	0	(22)	0	(22)	0	155,337	0	3,114	3,114	3,479	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		01/24/2022	BRHY		360,334	371,000	373,584	373,443	0	(13)	0	(13)	0	373,431	0	(13,097)	(13,097)	4,725	03/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55354G-AH-3	MSCI INC		01/26/2022	BRHY		9,153	9,000	9,000	9,000	0	0	0	0	0	9,000	0	153	153	73	11/15/2029
55354G-AK-6	MSCI INC		01/26/2022	BRHY		54,520	55,000	55,195	55,181	0	(1)	0	(1)	0	55,180	0	(660)	(660)	814	09/01/2030
55354G-AL-4	MSCI INC		01/26/2022	BRHY		158,389	158,000	158,549	158,516	0	(4)	0	(4)	0	158,512	0	(124)	(124)	969	02/15/2031
55354G-AM-2	MSCI INC		01/26/2022	BRHY		57,108	57,000	57,000	57,000	0	0	0	0	0	57,000	0	108	108	499	11/01/2031
55354G-AQ-3	MSCI INC		01/26/2022	BRHY		79,320	83,000	83,000	83,000	0	0	0	0	0	83,000	0	(3,680)	(3,680)	1,206	08/15/2033
55388R-AA-4	MV24 CAPITAL BV	C	12/01/2022	Various		106,719	106,607	114,634	114,467	0	(1,244)	0	(1,244)	0	113,223	0	(6,504)	(6,504)	1,881	06/01/2034
55397#-AA-9	MGG INV GROUP 5.000 07/24/40		12/14/2022	Direct		10,340,692	10,340,692	10,340,692	8,954,994	0	0	0	0	0	10,340,692	0	0	0	337,469	07/24/2040
55400E-AB-5	MVWOT 201 B - RMBS		12/20/2022	Paydown		849,459	849,459	849,342	849,340	0	119	0	119	0	849,459	0	0	0	10,958	10/20/2037
55400E-AC-3	MVWOT 201 C - RMBS		12/20/2022	Paydown		829,472	829,472	844,966	842,994	0	(13,522)	0	(13,522)	0	829,472	0	0	0	14,448	10/20/2037
55760L-AA-5	MADISON IAQ LLC		01/26/2022	BRHY		116,412	119,000	119,198	119,190	0	(2)	0	(2)	0	119,188	0	(2,776)	(2,776)	382	06/30/2028
55954W-AE-9	MAGNE XXIV C - CDO	C	02/23/2022	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	49,235	01/18/2033
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2022	Paydown		44,780	44,780	42,653	0	0	2,127	0	2,127	0	44,780	0	0	0	1,115	05/15/2043
56577N-AC-8	MRNON 2021-3 A - CDO	C	11/16/2022	JEFFERIES & COMPANY, INC.		6,616,094	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(383,906)	(383,906)	199,368	01/17/2034
57109N-AA-7	MFT 223 A - ABS		12/15/2022	Paydown		1,650,263	1,650,263	1,650,140	0	0	122	0	122	0	1,650,263	0	0	0	16,196	11/15/2032
575385-AD-1	MASONITE INTERNATIONAL CORP		01/26/2022	BRHY		30,238	29,000	30,531	30,030	0	(16)	0	(16)	0	30,014	0	225	225	766	02/01/2028
575385-AE-9	MASONITE INTERNATIONAL CORP		01/26/2022	BRHY		85,359	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(4,641)	(4,641)	1,593	02/15/2030
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		02/01/2022	Adjustment		14,882,724	15,000,000	14,882,550	14,882,724	0	0	0	0	0	14,882,724	0	0	0	0	12/01/2061
576323-AP-4	MASTEC INC		01/26/2022	BRHY		98,282	96,000	96,000	96,000	0	0	0	0	0	96,000	0	2,282	2,282	1,956	08/15/2028
576485-AE-6	MATADOR RESOURCES CO		01/26/2022	BRHY		348,840	342,000	334,455	336,184	0	79	0	79	0	336,263	0	12,577	12,577	7,423	09/15/2026
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		01/26/2022	BRHY		116,138	110,000	119,603	116,356	0	(108)	0	(108)	0	116,249	0	(111)	(111)	2,802	02/15/2029
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		01/26/2022	BRHY		24,430	25,000	25,000	25,000	0	0	0	0	0	25,000	0	(570)	(570)	507	08/01/2030
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		01/26/2022	BRHY		71,410	71,000	71,000	71,000	0	0	0	0	0	71,000	0	410	410	520	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		01/26/2022	BRHY		42,846	46,000	46,000	46,000	0	0	0	0	0	46,000	0	(3,154)	(3,154)	528	10/01/2031
57701R-AJ-1	MATTAMY CORP	C	01/26/2022	BRHY		71,153	69,000	69,000	69,000	0	0	0	0	0	69,000	0	2,153	2,153	433	12/15/2027
57701R-AM-4	MATTAMY CORP	C	01/26/2022	BRHY		122,748	123,000	123,044	123,044	0	0	0	0	0	123,044	0	(296)	(296)	2,323	03/01/2030
577081-AU-6	MATTEL INC		01/26/2022	BRHY		82,691	66,000	78,753	78,656	0	(33)	0	(33)	0	78,623	0	4,068	4,068	1,330	10/01/2040
577081-AW-2	MATTEL INC		01/24/2022	BRHY		136,806	118,000	122,649	122,754	0	(13)	0	(13)	0	122,740	0	14,066	14,066	1,518	11/01/2041
577081-BD-3	MATTEL INC		01/26/2022	BRHY		90,087	84,000	83,331	83,481	0	5	0	5	0	83,486	0	6,601	6,601	589	12/15/2027
577081-BF-8	MATTEL INC		01/24/2022	BRHY		116,725	116,000	116,792	116,745	0	(7)	0	(7)	0	116,738	0	(13)	(13)	1,390	04/01/2029
58502B-AC-0	MEDNAX INC		02/08/2022	Call @ 100.00		1,135,865	1,085,000	1,075,977	1,078,607	0	122	0	122	0	1,078,729	0	6,271	6,271	89,669	01/15/2027
58517#-AC-4	Meggitt Holdings US Series D Sr Nts		06/15/2022	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	204,800	06/15/2022
58517#-AE-0	Meggitt Holdings (USA) Inc. Nts due 2025		10/27/2022	Call @ 100.00		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	478,833	11/19/2025
58547D-AD-1	MELCO RESORTS FINANCE LTD	C	11/04/2022	LOOM-EMD		404,950	700,000	740,200	736,787	0	(5,010)	0	(5,010)	0	731,777	0	(326,827)	(326,827)	34,908	12/04/2029
58549K-AC-5	MELLO 2021-INV1 A3 - CMO/RMBS		12/01/2022	Paydown		97,971	97,972	84,026	0	0	13,941	0	13,941	0	97,972	0	0	0	360	06/26/2051
58549X-AC-7	MELLO 21INV2 A3 - CMO/RMBS		12/01/2022	Paydown		68,431	68,431	58,722	0	0	9,699	0	9,699	0	68,431	0	0	0	265	08/25/2051
59001K-AH-3	MERITOR INC		01/26/2022	BRHY		29,555	30,000	30,000	30,000	0	0	0	0	0	30,000	0	(446)	(446)	161	12/15/2028
59010R-AA-2	MRLN 2016-1 A - ABS	D	12/15/2022	Paydown		1,396,435	1,396,435	1,354,542	1,381,449	0	14,986	0	14,986	0	1,396,435	0	0	0	60,274	12/15/2032
594918-CD-4	MICROSOFT CORP		03/31/2022	MORGAN STANLEY CO		4,314,750	5,000,000	4,503,517	4,514,339	0	1,693	0	1,693	0	4,516,032	0	(201,282)	(201,282)	45,698	06/01/2060
594972-AF-8	MICROSTRATEGY INC		01/26/2022	BRHY		141,164	146,000	147,166	147,090	0	(10)	0	(10)	0	147,080	0	(5,916)	(5,916)	1,068	06/15/2028
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		01/26/2022	BRHY		48,038	48,000	48,000	48,000	0	0	0	0	0	48,000	0	38	38	1,185	08/15/2029
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		01/26/2022	BRHY		57,998	57,000	59,582	58,765	0	(27)	0	(27)	0	58,738	0	(740)	(740)	1,387	08/15/2027
59833D-AB-6	MIDWEST GAMING BORROWER LLC		01/26/2022	BRHY		121,100	123,000	123,000	123,000	0	0	0	0	0	123,000	0	(1,900)	(1,900)	1,449	05/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		01/26/2022	BRHY		324,432	304,000	300,200	300,872	0	36	0	36	0	300,908	0	23,524	23,524	2,086	06/20/2027
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC SR SEC N		12/30/2022	Paydown		401,693	401,700	401,700	401,696	0	4	0	4	0	401,700	0	(7)	(7)	6,805	06/30/2032
603158-AA-4	MINERALS TECHNOLOGIES INC		01/26/2022	BRHY		98,343	97,000	98,350	98,091	0	(17)	0	(17)	0	98,074	0	269	269	2,789	07/01/2028
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		01/26/2022	BRHY		77,936	79,000	79,000	79,000	0	0	0	0	0	79,000	0	(1,064)	(1,064)	1,690	10/01/2029
60855R-AJ-9	MOLINA HEALTHCARE INC		01/26/2022	BRHY		134,530	133,000	133,735	133,575	0	(14)	0	(14)	0	133,561	0	968	968	695	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC		01/26/2022	BRHY		94,379	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(621)	(621)	746	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC		01/26/2022	BRHY		80,144	82,000	81,990	81,990	0	0	0	0	0	81,990	0	(1,847)	(1,847)	636	05/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		01/26/2022	BRHY		52,578	51,000	51,000	51,000	0	0	0	0	0	51,000	0	1,578	1,578	1,424	08/01/2026
610333-AW-6	MOCAP 2014-1 CR - CDO		04/22/2022	Paydown		1,944,219	1,944,219	1,947,696	1,946,206	0	(1,988)	0	(1,988)	0	1,944,219	0	0	0	19,222	10/22/2026
610337-AN-7	MCMML 2016-1 A1R - CDO		07/21/2022	Various		6,303,055	6,303,055	6,291,526	6,302,012	0	1,042	0	1,042	0	6,303,054	0	1	1	39,875	07/24/2028
610337-AQ-0	MCMML 2016-1 BR - CDO		10/24/2022	Paydown		1,984,558	1,984,558	1,984,558	1,984,558	0	0	0	0	0	1,984,558	0	0	0	43,622	07/24/2028
61033R-AJ-2	MCMML 171R AR - CDO		10/22/2022	Paydown		5,296,414	5,296,414	5,296,414	5,296,414	0	0	0	0	0	5,296,414	0	0	0	41,049	04/23/2029
61034H-AA-2	MCMML VI A - CDO	C	10/17/2022	Paydown		629,909	629,909	623,610	628,751	0	1,157	0	1,157	0	629,909	0	0	0	13,175	04/15/2030
61034W-AC-5	MCMML X B - CDO	C	05/20/2022	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	174,780	08/20/2031
61034W-AE-1	MCMML X C - CDO	C	05/20/2022	Paydown		13,100,000	13,100,000	13,100,000	13,100,000	0	0	0	0	0	13,100,000	0	0	0	333,180	08/20/2031
624758-AF-5	MUELLER WATER PRODUCTS INC		01/26/2022	BRHY		47,604	48,000	48,000	48,000	0	0	0	0	0	48,000	0	(396)	(396)	229	06/15/2029
62482B-AA-0	MOZART DEBT MERGER SUB INC		01/26/2022	BRHY		325,817	334,000	332,850	332,877	0	9	0	9	0	332,887	0	(7,070)	(7,070)	3,661	04/01/2029
626717-AJ-1	MURPHY OIL CORP		01/26/2022	BRHY		36,975	36,000	33,758	34,358	0	29	0	29	0	34,387	0	2,588	2,588	937	08/15/2025
626738-AE-8	MURPHY OIL USA INC		01/26/2022	BRHY		63,396	62,000	62,000	62,000	0	0	0	0	0	62,000	0	1,396	1,396	1,088	09/15/2029
62886E-AU-2	NCR CORP		01/24/2022	BRHY		133,999	129,000	131,785	131,398	0	(13)	0	(13)	0	131,385	0	2,614	2,614	2,988	09/01/2027
62886E-AV-0	NCR CORP		01/26/2022	BRHY		60,350	57,000	57,000	57,000	0	0	0	0	0	57,000	0	3,350	3,350	1,426	09/01/2029
62886E-AY-4	NCR CORP		01/26/2022	BRHY		50,564	50,000	50,000	50,000	0	0	0	0	0	50,000	0	564	564	813	10/01/2028
62886E-BA-5	NCR CORP		01/26/2022	BRHY		59,838	59,000	59,000	59,000	0	0	0	0	0	59,000	0	838	838	865	04/15/2029
62886H-AY-7	NCL CORPORATION LTD		01/26/2022	BRHY		36,688	32,000	32,000	32,000	0	0	0	0	0	32,000	0	4,688	4,688	1,613	02/01/2026
62922L-AA-6	NGL ENERGY OPERATING LLC		01/26/2022	BRHY		83,378	82,000	82,000	82,000	0	0	0	0	0	82,000	0	1,378	1,378	3,024	02/01/2026
629377-CH-3	NRG ENERGY INC		01/26/2022	BRHY		104,517	101,000	105,330	104,557	0	(26)	0	(26)	0	104,530	0	(14)	(14)	633	06/15/2029
629377-CR-1	NRG ENERGY INC		01/26/2022	BRHY		103,271	109,000	109,000	109,000	0	0	0	0	0	109,000	0	(5,729)	(5,729)	1,789	02/15/2031
629377-CS-9	NRG ENERGY INC		01/26/2022	BRHY		78,221	82,000	82,000	82,000	0	0	0	0	0	82,000	0	(3,779)	(3,779)	1,358	02/15/2032
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2022	Paydown		4,658,667	4,658,667	4,629,392	4,259,240	0	28,013	0	28,013	0	4,658,667	0	0	0	87,612	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		12/25/2022	Paydown		889,884	889,884	885,632	847,003	0	4,252	0	4,252	0	889,884	0	0	0	10,901	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2022	Paydown		229,998	229,998	210,304	0	0	19,694	0	19,694	0	229,998	0	0	0	1,527	05/25/2026
62957H-AJ-4	NABORS INDUSTRIES INC		01/24/2022	BRHY		162,543	158,000	158,000	158,000	0	0	0	0	0	158,000	0	4,543	4,543	2,039	05/15/2027
62963#-AE-1	NRP (OPERATING) LLC SR NTS		03/28/2022	Paydown		719,039	719,039	716,520	719,347	0	(308)	0	(308)	0	719,039	0	0	0	7,473	03/28/2024
62963#-AJ-0	NRP (OPERATING) LLC SR NTS SRS I		12/01/2022	Paydown		414,830	414,830	414,830	414,822	0	8	0	8	0	414,830	0	0	0	12,042	12/01/2026
62963#-AK-7	NRP (OPERATING) LLC SR NTS SRS J		12/01/2022	Paydown		118,523	118,523	118,523	118,523	0	0	0	0	0	118,523	0	0	0	67	12/01/2026
62983P-AA-3	NAKILAT INC	C	12/31/2022	Paydown		29,471	29,471	36,390	34,904	0	(5,434)	0	(5,434)	0	29,471	0	0	0	894	12/31/2033
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		01/26/2022	BRHY		5,222	5,000	5,065	5,055	0	(1)	0	(1)	0	5,054	0	167	167	161	01/15/2027
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		01/26/2022	BRHY		103,140	108,000	107,298	107,330	0	4	0	4	0	107,334	0	(4,194)	(4,194)	661	12/15/2030
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		01/26/2022	BRHY		46,310	47,000	47,000	47,000	0	0	0	0	0	47,000	0	(690)	(690)	631	11/15/2031
63938C-AB-4	NAVIENT CORP		01/26/2022	BRHY		61,042	58,000	54,375	56,102	0	45	0	45	0	56,148	0	4,894	4,894	880	10/25/2024
63938C-AE-8	NAVIENT CORP		01/26/2022	BRHY		22,414	21,000	23,235	21,996	0	(41)	0	(41)	0	21,955	0	460	460	520	09/25/2023
63938C-AM-0	NAVIENT CORP		01/26/2022	BRHY		126,606	129,000	129,000	129,000	0	0	0	0	0	129,000	0	(2,394)	(2,394)	1,656	03/15/2029
63940Q-AC-7	NAVSL 18B A2B - ABS		12/15/2022	Paydown		545,027	545,027	544,814	545,084	0	(57)	0	(57)	0	545,027	0	0	0	(1,213)	12/15/2059
63941B-AC-9	NAVSL 2019-A A2B - ABS		12/15/2022	Paydown		940,968	940,968	940,968	940,968	0	0	0	0	0	940,968	0	0	0	(7,870)	01/15/2043
63941C-AC-7	NAVSL 2019-D A2B - ABS		12/15/2022	Paydown		1,862,803	1,862,803	1,847,397	1,851,611	0	11,192	0	11,192	0	1,862,803	0	0	0	17,267	12/15/2059
64083Y-AA-9	NESCO HOLDINGS II INC		01/26/2022	BRHY		121,464	120,000	120,000	120,000	0	0	0	0	0	120,000	0	1,464	1,464	1,888	04/15/2029
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		01/26/2022	BRHY		39,537	39,000	39,000	39,000	0	0	0	0	0	39,000	0	537	537	626	07/15/2028
644393-AA-8	NEW FORTRESS ENERGY INC		01/26/2022	BRHY		406,006	422,000	423,561	423,481	0	(5)	0	(5)	0	423,476	0	(17,470)	(17,470)	10,524	09/15/2025
644393-AB-6	NEW FORTRESS ENERGY INC		01/24/2022	BRHY		393,975	412,000	412,000	412,000	0	0	0	0	0	412,000	0	(18,025)	(18,025)	8,629	09/30/2026
645370-AC-1	NEW HOME COMPANY INC		01/26/2022	BRHY		33,620	33,000	33,000	33,000	0	0	0	0	0	33,000	0	620	620	685	10/15/2025
64828M-BB-2	NRZT 2017-3 B2 - CMO/RMBS		12/01/2022	Paydown		493,602	493,602	518,978	513,640	0	(20,038)	0	(20,038)	0	493,602	0	0	0	11,821	04/25/2057
64830C-AA-3	NRZT 2019-1 A1 - CMO/RMBS		12/01/2022	Paydown		750,407	750,407	753,114	747,350	0	3,057	0	3,057	0	750,407	0	0	0	(7,502)	09/25/2057
64830D-AB-9	NRZT 2019-2 A1 - CMO/RMBS		12/01/2022	Paydown		427,355	427,355	437,824	415,935	0	11,421	0	11,421	0	427,355	0	0	0	(10,166)	12/26/2057
64830E-AL-5	NRZT 193 B1 - CMO/RMBS		12/01/2022	Paydown		857,296	857,296	901,182	875,203	0	(17,907)	0	(17,907)	0	857,296	0	0	0	9,189	11/25/2058
64830K-AR-8	NRZT 2018-3 B1 - CMO/RMBS		12/01/2022	Paydown		90,924	90,924	97,930	78,865	0	(6,209)	0	(6,209)	0	90,924	0	0	0	1,831	05/27/2058
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		12/01/2022	Paydown		578,500	578,500	615,217	564,889	0	(33,234)	0	(33,234)	0	578,500	0	0	0	9,137	10/27/2059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64830W-AZ-4	NRZT 2019-4 B2 - CMO/RMBS		12/01/2022	Paydown		255,491	255,491	279,763	276,026	0	(20,534)	0	(20,534)	0	255,491	0	0	0	5,913	12/26/2058
64952W-DH-3	NEW YORK LIFE GLOBAL FUNDING		07/12/2022	Maturity @ 100.00		3,000,000	3,000,000	3,098,070	3,024,477	0	(24,477)	0	(24,477)	0	3,000,000	0	0	0	67,500	07/12/2022
651229-AY-2	NEWELL BRANDS INC		01/26/2022	BRHY		52,555	43,000	55,700	55,553	0	(23)	0	(23)	0	55,530	0	(2,975)	(2,975)	839	04/01/2046
651229-BB-1	NEWELL BRANDS INC		01/26/2022	BRHY		50,053	47,000	46,765	46,834	0	3	0	3	0	46,837	0	3,216	3,216	363	06/01/2025
651639-AP-1	NEWMONT CORPORATION		02/01/2022	Adjustment		0	0	0	(576)	0	576	0	576	0	0	0	0	0	(24,375)	03/15/2042
65246Q-AA-7	NEWREZ LLC - ABS		12/25/2022	Paydown		2,332,250	2,332,250	2,290,577	2,005,677	0	41,675	0	41,675	0	2,332,250	0	0	0	38,016	11/25/2026
65251X-AN-6	NSBKY 1 AR - CDO		01/26/2022	Paydown		1,080,481	1,080,481	1,073,637	1,080,481	0	0	0	0	0	1,080,481	0	0	0	4,760	10/25/2028
65342R-AE-0	NFP CORP		01/24/2022	BRHY		331,874	338,000	342,039	341,852	0	(33)	0	(33)	0	341,819	0	(9,946)	(9,946)	7,369	08/15/2028
65409Q-BD-3	NIELSEN FINANCE LLC		01/26/2022	BRHY		196,335	192,000	192,403	192,350	0	(3)	0	(3)	0	192,347	0	3,989	3,989	3,510	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC		01/26/2022	BRHY		224,286	220,000	226,495	225,804	0	(55)	0	(55)	0	225,749	0	(1,463)	(1,463)	4,201	10/01/2030
654740-BE-8	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/28/2022	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	69,894	09/28/2022
654902-AC-9	NOKIA OYJ	C	01/26/2022	BRHY		98,868	77,000	87,367	86,626	0	(25)	0	(25)	0	86,601	0	12,267	12,267	1,034	05/15/2039
655663-D*-0	NORDSON CORPORATION SER 2012-B SR NTS		07/26/2022	Paydown		3,200,000	3,200,000	3,211,232	3,200,381	0	(381)	0	(381)	0	3,200,000	0	0	0	31,300	07/26/2024
655663-E@-7	NORDSON CORPORATION SER 2015-A SR NTS		07/28/2022	Paydown		571,429	571,428	571,428	571,428	0	0	0	0	0	571,428	0	1	1	16,514	07/28/2025
65605*-AC-6	BURLINGTON NORTHN SANTA FE CRP SEC NTS		12/31/2022	Paydown		589,744	589,743	589,743	589,743	0	0	0	0	0	589,743	0	0	0	26,588	12/31/2028
656531-AD-2	EQUINOR ASA	C	11/15/2022	Wells Fargo		19,085,940	18,000,000	16,425,340	17,509,413	0	97,467	0	97,467	0	17,606,880	0	1,479,060	1,479,060	1,294,150	11/15/2025
656531-AG-5	EQUINOR ASA	C	11/15/2022	DEUTSCHE BANK		2,148,740	2,000,000	1,768,620	1,903,101	0	11,476	0	11,476	0	1,914,577	0	234,163	234,163	182,089	01/15/2028
665531-AG-4	NORTHERN OIL AND GAS INC		01/24/2022	BRHY		433,862	411,000	443,180	442,227	0	(425)	0	(425)	0	441,802	0	(7,940)	(7,940)	13,450	03/01/2028
667449-AD-4	NORTHWEST FIBER LLC		01/24/2022	BRHY		117,806	122,000	122,451	122,437	0	(5)	0	(5)	0	122,432	0	(4,626)	(4,626)	1,626	04/30/2027
66977W-AQ-2	NOVA CHEMICALS CORP	C	01/26/2022	BRHY		63,860	62,000	62,000	62,000	0	0	0	0	0	62,000	0	1,860	1,860	479	06/01/2024
670001-AE-6	NOVELIS CORP		01/26/2022	BRHY		473,338	465,000	468,698	468,510	0	(27)	0	(27)	0	468,483	0	4,855	4,855	10,883	01/30/2030
670001-AG-1	NOVELIS CORP		01/26/2022	BRHY		189,094	191,000	191,000	191,000	0	0	0	0	0	191,000	0	(1,906)	(1,906)	2,880	11/15/2026
670001-AH-9	NOVELIS CORP		01/24/2022	BRHY		248,478	259,000	259,148	259,144	0	(1)	0	(1)	0	259,144	0	(10,665)	(10,665)	4,600	08/15/2031
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		01/26/2022	BRHY		452,807	439,000	464,828	451,159	0	(302)	0	(302)	0	450,857	0	1,950	1,950	2,950	12/15/2026
670346-AL-9	NUCOR CORP		08/10/2022	Call @ 100.00		4,000,000	4,000,000	3,805,640	3,985,148	0	13,057	0	13,057	0	3,998,205	0	1,795	1,795	151,250	09/15/2022
67059T-AF-2	NUSTAR LOGISTICS LP		01/26/2022	BRHY		140,831	132,000	134,995	134,064	0	(34)	0	(34)	0	134,031	0	6,800	6,800	1,254	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP		01/26/2022	BRHY		58,009	55,000	55,000	55,000	0	0	0	0	0	55,000	0	3,009	3,009	1,028	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP		01/26/2022	BRHY		2,184	2,000	2,210	2,191	0	(1)	0	(1)	0	2,189	0	(6)	(6)	41	10/01/2030
67077M-AJ-7	NUTRIEN LTD	C	10/01/2022	Maturity @ 100.00		5,000,000	5,000,000	5,215,800	5,068,296	0	(68,296)	0	(68,296)	0	5,000,000	0	0	0	157,500	10/01/2022
67113K-BG-2	OBX 2019-EXP2 2A1 - CMO/RMBS		12/27/2022	Paydown		3,521,788	3,521,788	3,513,474	3,520,193	0	1,595	0	1,595	0	3,521,788	0	0	0	30,367	06/25/2059
67116W-AA-7	OBX 22J1 A1 - CMO/RMBS		12/25/2022	Paydown		240,322	240,322	217,792	0	0	22,530	0	22,530	0	240,322	0	0	0	2,463	02/25/2052
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2022	Paydown		65,335	65,335	65,325	65,327	0	8	0	8	0	65,335	0	0	0	524	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2022	Paydown		176,405	176,405	175,318	169,851	0	1,084	0	1,084	0	176,405	0	0	0	1,786	01/20/2051
67448E-AB-4	OBX 22INV4 A2 - CMO/RMBS		12/25/2022	Paydown		248,612	248,612	224,178	0	0	24,398	0	24,398	0	248,612	0	0	0	1,775	06/25/2052
674599-CF-0	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		102,712	103,000	63,065	63,886	0	41	0	41	0	63,927	0	38,785	38,785	569	06/15/2045
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		100,003	102,000	62,080	62,909	0	36	0	36	0	62,945	0	37,059	37,059	1,251	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		12,203	13,000	7,605	7,709	0	5	0	5	0	7,714	0	4,489	4,489	241	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM CORP		01/24/2022	BRHY		496,135	536,000	330,193	334,025	0	174	0	174	0	334,199	0	161,936	161,936	8,192	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		30,880	32,000	20,110	20,548	0	21	0	21	0	20,569	0	10,311	10,311	623	08/15/2039
674599-CY-9	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		25,164	26,000	15,783	15,940	0	8	0	8	0	15,948	0	9,217	9,217	518	08/15/2049
674599-DK-8	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		72,547	74,000	47,673	48,308	0	31	0	31	0	48,340	0	24,207	24,207	1,785	07/15/2044
674599-DL-6	OCCIDENTAL PETROLEUM CORP		01/26/2022	BRHY		7,634	6,000	5,010	5,030	0	1	0	1	0	5,031	0	2,603	2,603	146	03/15/2046
682189-AQ-8	ON SEMICONDUCTOR CORP		01/26/2022	BRHY		132,476	131,000	131,000	131,000	0	0	0	0	0	131,000	0	1,476	1,476	2,073	09/01/2028
68241F-AA-0	OLCMT 2004-C3 A1 - CMBS/CMO		12/11/2022	Paydown		1,800,634	1,800,634	1,728,181	1,775,861	0	24,773	0	24,773	0	1,800,634	0	0	0	107,181	10/15/2030
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	01/26/2022	BRHY		110,209	111,000	111,240	111,220	0	(2)	0	(2)	0	111,218	0	(1,009)	(1,009)	1,589	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	01/24/2022	BRHY		276,733	279,000	281,554	281,283	0	(23)	0	(23)	0	281,260	0	(4,527)	(4,527)	2,407	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C	01/26/2022	BRHY		69,479	67,000	67,000	67,000	0	0	0	0	0	67,000	0	2,479	2,479	1,102	04/15/2025
682691-AB-6	ONEMAIN FINANCE CORP		01/26/2022	BRHY		123,849	128,000	128,000	128,000	0	0	0	0	0	128,000	0	(4,151)	(4,151)	2,688	01/15/2027
68284#-AA-8	135 SOMERSET MEWS URBAN RENEW LLC SEC PR		03/01/2022	Paydown		482,161	482,161	362,994	502,131	0	(19,970)	0	(19,970)	0	482,161	0	0	0	0	03/01/2026
683715-AD-8	OPEN TEXT CORP	C	01/26/2022	BRHY		64,120	66,000	66,000	66,000	0	0	0	0	0	66,000	0	(1,880)	(1,880)	455	12/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683720-AA-4	OPEN TEXT HOLDINGS INC		01/26/2022	BRHY		70,735	71,000	71,000	71,000	0	0	0	0	0	71,000	0	(265)	(265)	1,326	02/15/2030
68404L-AA-0	OPTION CARE HEALTH INC		01/26/2022	MORGAN STANLEY CO		62,180	63,000	63,000	63,000	0	0	0	0	0	63,000	0	(820)	(820)	704	10/31/2029
68622T-AA-9	ORGANON & CO		01/26/2022	BRHY		247,212	247,000	247,000	247,000	0	0	0	0	0	247,000	0	212	212	2,491	04/30/2028
68622T-AB-7	ORGANON & CO		01/24/2022	BRHY		241,950	240,000	240,000	240,000	0	0	0	0	0	240,000	0	1,950	1,950	2,938	04/30/2031
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		01/26/2022	BRHY		228,433	228,000	231,488	230,613	0	(30)	0	(30)	0	230,583	0	(2,150)	(2,150)	5,162	08/15/2027
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		01/26/2022	BRHY		55,663	58,000	58,000	58,000	0	0	0	0	0	58,000	0	(2,337)	(2,337)	1,322	01/15/2029
691200-AC-3	OR IV A1R - CDO	C	11/16/2022	SG AMERICAS SECURITIES, LLC		3,822,200	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(177,800)	(177,800)	115,059	08/20/2033
69306R-AA-4	P & L DEVELOPMENT LLC		01/26/2022	BRHY		121,786	123,000	127,688	126,642	0	(95)	0	(95)	0	126,547	0	(4,761)	(4,761)	1,933	11/15/2025
69327R-AG-6	PDC ENERGY INC		01/26/2022	BRHY		20,288	20,000	19,790	19,860	0	3	0	3	0	19,864	0	424	424	453	09/15/2024
69331C-AJ-7	PG&E CORP		01/26/2022	BRHY		81,564	80,000	80,000	80,000	0	0	0	0	0	80,000	0	1,564	1,564	2,415	07/01/2030
69335P-DD-4	PFSFC 2019-A A1 - ABS		04/26/2022	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	25,251	04/15/2024
69336R-DL-1	PHMMC 2006-1 A8 - CMO/RMBS		12/01/2022	Paydown		83,270	83,270	78,982	79,403	0	3,867	0	3,867	0	83,270	0	0	0	1,126	04/18/2036
69337A-AK-2	PHMMC 2007-1 A6 - CMO/RMBS		12/01/2022	Paydown		227,996	227,996	220,295	222,283	0	5,714	0	5,714	0	227,996	0	0	0	5,566	02/18/2037
69337G-AJ-2	PHMMC 2007-2 A5 - CMO/RMBS		12/01/2022	Paydown		11,256	11,256	11,028	11,006	0	250	0	250	0	11,256	0	0	0	327	05/18/2037
69370C-AC-4	PTC INC		01/26/2022	BRHY		54,319	54,000	54,000	54,000	0	0	0	0	0	54,000	0	319	319	978	02/15/2028
69867D-AA-6	CLARIOS GLOBAL LP		01/24/2022	BRHY		547,926	531,000	546,967	542,850	0	(133)	0	(133)	0	542,717	0	5,209	5,209	6,545	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP		01/24/2022	BRHY		784,699	746,000	740,074	741,635	0	40	0	40	0	741,674	0	43,024	43,024	12,506	05/15/2027
69888X-AA-7	PAR PHARMACEUTICAL INC		01/24/2022	BRHY		687,000	687,000	680,119	684,046	0	103	0	103	0	684,150	0	2,850	2,850	16,459	04/01/2027
70109H-AM-7	PARKER-HANNIFIN CORP		03/24/2022	BNY/SUNTRUST CAPITAL MARKETS		5,052,000	5,000,000	5,265,920	5,193,392	0	(2,898)	0	(2,898)	0	5,190,494	0	(138,494)	(138,494)	74,083	11/21/2034
70137T-AP-0	PARKLAND CORP	C	01/26/2022	BRHY		131,786	126,000	132,416	131,737	0	(25)	0	(25)	0	131,712	0	74	74	3,969	07/15/2027
70202#-AG-0	PARSONS CORPORATION SR NTS SRS D		10/26/2022	Call @ 100.00		16,538,338	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	1,640,641	07/16/2029
703343-AD-5	PATRICK INDUSTRIES INC		01/26/2022	BRHY		28,990	30,000	30,000	30,000	0	0	0	0	0	30,000	0	(1,010)	(1,010)	344	05/01/2029
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		01/26/2022	BRHY		224,129	220,000	220,860	220,729	0	(7)	0	(7)	0	220,722	0	3,408	3,408	4,483	08/15/2028
704102-AC-6	PWNE 191 B - ABS		12/15/2022	Paydown		3,174,576	3,174,576	3,173,583	3,174,229	0	347	0	347	0	3,174,576	0	0	0	76,730	10/15/2024
705322-A@-4	Pedernales Electric Cooperative, Inc. Nt		09/28/2022	Paydown		(3,866,000)	(3,866,000)	(3,866,000)	(3,866,000)	0	0	0	0	0	(3,866,000)	0	0	0	3,136	09/15/2051
707569-AV-1	PENN NATIONAL GAMING INC		01/26/2022	BRHY		40,768	43,000	43,000	43,000	0	0	0	0	0	43,000	0	(2,232)	(2,232)	1,020	07/01/2029
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		01/26/2022	BRHY		107,107	106,000	106,000	106,000	0	0	0	0	0	106,000	0	1,107	1,107	1,680	09/01/2025
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		01/26/2022	BRHY		27,928	29,000	29,000	33,631	0	721	0	721	0	34,352	0	(6,424)	(6,424)	130	06/15/2029
71376L-AE-0	PERFORMANCE FOOD GROUP INC		01/26/2022	BRHY		154,914	161,000	161,000	161,000	0	0	0	0	0	161,000	0	(6,086)	(6,086)	3,459	08/01/2029
71643V-AA-3	PETROLEOS MEXICANOS	C	03/30/2022			0	0	0	(9)	0	(43)	0	(43)	0	0	0	0	0	0	02/16/2032
71644E-AE-2	SUNCOR ENERGY INC	C	11/14/2022	BARCLAYS CAPITAL INC FIXED INC		5,376,000	5,000,000	6,344,018	6,140,343	0	(214,265)	0	(214,265)	0	5,926,078	0	(550,078)	(550,078)	362,031	06/15/2026
71654Q-CP-5	PETROLEOS MEXICANOS	C	01/01/2022	Adjustment		(34,563)	0	0	0	0	0	0	0	0	0	0	(34,563)	(34,563)	0	01/23/2029
716743-AB-5	PETRONAS CAPITAL LTD	C	05/22/2022	Maturity @ 100.00		20,000,000	20,000,000	24,365,400	20,152,510	0	(152,510)	0	(152,510)	0	20,000,000	0	0	0	787,500	05/22/2022
71677K-AA-6	PETSMART LLC		01/24/2022	BRHY		527,187	521,000	525,763	525,322	0	(42)	0	(42)	0	525,280	0	1,907	1,907	11,068	02/15/2028
718507-BK-1	CONOCOPHILLIPS CO		03/11/2022	Adjustment		7,500,465	6,000,000	5,354,520	5,689,405	0	6,080	0	6,080	0	5,695,485	0	0	0	1,992,813	03/30/2029
71953L-AA-9	PICASSO FINANCE SUB INC		01/26/2022	BRHY		233,453	224,000	225,805	225,298	0	(26)	0	(26)	0	225,272	0	8,180	8,180	1,639	06/15/2025
72147K-AF-5	PILGRIMS PRIDE CORP		01/26/2022	BRHY		10,100	10,000	10,738	10,722	0	(8)	0	(8)	0	10,714	0	(614)	(614)	122	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORP		01/24/2022	BRHY		222,285	232,000	232,360	232,358	0	(1)	0	(1)	0	232,357	0	(10,072)	(10,072)	3,248	03/01/2032
72815L-AA-5	PLAYTIKA HOLDING CORP	C	01/26/2022	BRHY		170,843	176,000	175,594	175,624	0	3	0	3	0	175,627	0	(4,784)	(4,784)	2,763	03/15/2029
73020*-AR-4	PNG COMPANIES LLC SR NTS SRS E		10/31/2022	Paydown		727,273	727,272	727,272	727,272	0	0	0	0	0	727,272	0	1	1	0	10/31/2023
73557*-AA-2	PORT WASHINGTON GENERATING STATION LLC S		12/15/2022	Paydown		1,197,410	1,197,409	1,137,788	1,199,974	0	(2,565)	0	(2,565)	0	1,197,409	0	1	1	7,852	07/15/2030
737446-AP-9	POST HOLDINGS INC		01/26/2022	BRHY		32,422	31,000	32,085	32,083	0	(4)	0	(4)	0	32,079	0	343	343	176	12/15/2029
737446-AQ-7	POST HOLDINGS INC		01/26/2022	BRHY		52,211	53,000	53,000	53,000	0	0	0	0	0	53,000	0	(789)	(789)	701	04/15/2030
737446-AR-5	POST HOLDINGS INC		01/26/2022	BRHY		80,418	83,000	83,000	83,000	0	0	0	0	0	83,000	0	(2,582)	(2,582)	1,380	09/15/2031
73900L-AA-9	POWDR CORP		01/26/2022	BRHY		95,572	92,000	93,659	93,233	0	(24)	0	(24)	0	93,208	0	2,363	2,363	2,714	08/01/2025
74041N-AA-3	PRETSL XII A1 - CDO	C	12/27/2022	Paydown		5,447	5,447	5,365	0	0	82	0	82	0	5,447	0	0	0	59	12/24/2033
74112B-AM-7	PRESTIGE BRANDS INC		01/26/2022	BRHY		129,679	138,000	135,642	135,799	0	14	0	14	0	135,813	0	(6,135)	(6,135)	1,682	04/01/2031
74165H-AB-4	PRIME HEALTHCARE SERVICES INC		01/26/2022	BRHY		193,645	184,000	192,083	190,252	0	(181)	0	(181)	0	190,071	0	3,574	3,574	3,224	11/01/2025

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
74166M-AC-0	PRIME SECURITY SERVICES BORROWER LLC		01/26/2022	BRHY		96,240	92,000	93,981	93,368	0	(21)	0	(21)	0	93,347	0	2,893	2,893	1,954	04/15/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROWER LLC		01/26/2022	BRHY		348,217	343,000	353,607	352,039	0	(208)	0	(208)	0	351,832	0	(3,615)	(3,615)	11,493	01/15/2028
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC		01/26/2022	BRHY		16,060	17,000	17,000	17,000	0	0	0	0	0	17,000	0	(940)	(940)	69	08/31/2027
74166N-AA-2	ADT SECURITY CORP		03/01/2022	ARES MANAGEMENT		1,425,000	1,500,000	1,301,250	1,326,023	0	2,006	0	2,006	0	1,328,029	0	96,971	96,971	46,516	07/15/2032
74166W-AB-0	PRIME NOTES LLC		07/12/2022	Bank of New York Mellon		50,000,000	50,000,000	50,003,700	50,002,607	0	(499)	0	(499)	0	50,002,108	0	(2,108)	(2,108)	308,136	04/13/2023
74333W-AJ-1	PROG 2021-SFR10 E1 - RMBS		12/01/2022	Paydown		3,715	3,715	3,714	3,714	0	0	0	0	0	3,715	0	0	0	130	12/19/2040
743815-AE-2	MODIVCARE INC		01/26/2022	BRHY		35,561	34,000	34,000	34,000	0	0	0	0	0	34,000	0	1,561	1,561	405	11/15/2025
74731@-BX-6	QUAD GRAPHICS INC SR SEC NTS TRANCHE D		04/10/2022	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	0	04/10/2026
74941@-AA-3	RDO EQUIPMENT CO SR SEC NTS SER A		09/16/2022	Paydown		568,750	568,750	569,319	568,793	0	(43)	0	(43)	0	568,750	0	0	0	9,108	09/16/2025
749571-AF-2	RHP HOTEL PROPERTIES LP		01/26/2022	BRHY		338,097	336,000	335,850	335,889	0	1	0	1	0	335,890	0	2,207	2,207	4,566	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP		01/26/2022	BRHY		275,926	280,000	281,263	281,198	0	(10)	0	(10)	0	281,187	0	(5,261)	(5,261)	5,705	02/15/2029
74965L-AA-9	RLJ LODGING TRUST LP		01/26/2022	BRHY		56,253	57,000	57,000	57,000	0	0	0	0	0	57,000	0	(747)	(747)	1,312	07/01/2026
74965L-AB-7	RLJ LODGING TRUST LP		01/26/2022	BRHY		39,200	41,000	41,000	41,000	0	0	0	0	0	41,000	0	(1,800)	(1,800)	615	09/15/2029
74969V-AA-3	RPIT 212 A - CMO/RMBS		11/25/2022	Paydown		1,873,067	1,873,067	1,852,549	1,853,706	0	19,360	0	19,360	0	1,873,067	0	0	0	20,341	09/25/2061
75026J-AC-4	RADIATE HOLDCO LLC		01/26/2022	BRHY		687,566	697,000	703,280	702,660	0	(49)	0	(49)	0	702,610	0	(15,044)	(15,044)	11,588	09/15/2026
75281A-AS-8	RANGE RESOURCES CORP		01/26/2022	BRHY		38,252	37,000	34,270	34,916	0	41	0	41	0	34,958	0	3,294	3,294	366	05/15/2025
75281A-BG-3	RANGE RESOURCES CORP		01/27/2022	Call @ 100.00		53,469	50,000	55,200	53,615	0	(146)	0	(146)	0	53,469	0	(3,469)	(3,469)	5,782	02/01/2026
75383K-AA-2	RAPTOR ACQUISITION CORP	C	01/26/2022	BRHY		83,893	84,000	84,459	84,419	0	(6)	0	(6)	0	84,413	0	(519)	(519)	990	11/01/2026
75523*-AA-8	RE SFCITY 1 LP C/O RECURRENT ENERGY LLC		12/31/2022	Paydown		124,885	124,880	123,526	124,609	0	272	0	272	0	124,880	0	5	5	5,780	06/30/2034
75525@-AA-4	RE AZ HOLDINGS LLC RE AJO 1 LLC RE BAGDA		09/30/2022	Paydown		62,815	62,813	62,279	62,577	0	237	0	237	0	62,813	0	2	2	2,288	09/30/2035
75525@-AB-2	RE AZ HOLDINGS LLC RE AJO 1 LLC RE BAGDA		09/30/2022	Paydown		103,119	103,116	102,240	102,936	0	180	0	180	0	103,116	0	3	3	1,137	09/30/2035
76084@-AA-5	Republic Transmission, LLC Nts due 2050		12/31/2022	Paydown		372,949	372,867	372,867	372,867	0	0	0	0	0	372,867	0	82	82	12,340	12/18/2050
76169#-AG-8	REYES HOLDINGS LLC SER 2012A SR SEC NTS		07/31/2022	Various		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	61,560	07/31/2022
77289K-AA-3	ROCKCLIFF ENERGY II LLC		01/24/2022	BRHY		210,568	209,000	212,067	212,042	0	(9)	0	(9)	0	212,033	0	(1,466)	(1,466)	3,576	10/15/2029
77313L-AA-1	ROCKET MORTGAGE LLC		01/26/2022	BRHY		77,187	79,000	79,000	79,000	0	0	0	0	0	79,000	0	(1,813)	(1,813)	683	10/15/2026
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		01/26/2022	BRHY		58,191	58,000	58,000	58,000	0	0	0	0	0	58,000	0	191	191	782	10/15/2029
77578J-AC-2	ROLLS-ROYCE PLC	C	01/26/2022	BRHY		430,182	400,000	422,750	420,828	0	(249)	0	(249)	0	420,579	0	9,603	9,603	6,581	10/15/2027
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		10/04/2022	Call @ 100.00		1,536,590	1,500,000	1,470,000	1,485,045	0	7,852	0	7,852	0	1,492,897	0	7,103	7,103	236,872	06/01/2023
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		01/26/2022	BRHY		70,987	67,000	67,000	67,000	0	0	0	0	0	67,000	0	3,987	3,987	730	06/15/2023
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		01/24/2022	BRHY		182,572	185,000	185,000	185,000	0	0	0	0	0	185,000	0	(2,428)	(2,428)	3,250	04/01/2028
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		01/26/2022	BRHY		126,000	126,000	125,633	125,657	0	3	0	3	0	125,661	0	340	340	3,061	08/31/2026
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	C	09/30/2022	Paydown		26,667	26,667	19,133	19,428	0	7,239	0	7,239	0	26,667	0	0	0	0	09/30/2036
78377H-A*-4	S&C ELECTRIC COMPANY SR NTS		07/31/2022	Various		440,000	439,969	440,629	439,917	0	53	0	53	0	439,969	0	31	31	27,588	07/31/2022
78377H-A@-2	S&C ELECTRIC COMPANY SR NTS		07/31/2022	Various		333,334	333,310	333,810	333,271	0	39	0	39	0	333,310	0	24	24	20,667	07/31/2022
78397U-AA-8	SCIL IV LLC		01/26/2022	BRHY		203,654	200,000	200,000	200,000	0	0	0	0	0	200,000	0	3,654	3,654	2,598	11/01/2026
78410G-AD-6	SBA COMMUNICATIONS CORP		01/26/2022	BRHY		544,691	534,000	532,790	533,067	0	12	0	12	0	533,079	0	11,611	11,611	9,369	02/15/2027
78434K-AA-5	SGR 222 A1 - CMO/RMBS		12/25/2022	Paydown		50,596	50,596	50,564	0	0	32	0	32	0	50,596	0	0	0	921	08/25/2062
78442P-GE-0	SLM CORP		01/26/2022	BRHY		71,012	73,000	72,582	72,595	0	6	0	6	0	72,601	0	(1,588)	(1,588)	551	11/02/2026
78454L-AL-4	SM ENERGY CO		01/26/2022	BRHY		40,140	40,000	38,410	38,576	0	28	0	28	0	38,604	0	1,536	1,536	356	06/01/2025
78454L-AN-0	SM ENERGY CO		01/26/2022	BRHY		46,136	45,000	44,690	44,716	0	4	0	4	0	44,720	0	1,417	1,417	1,122	09/15/2026
78454L-AT-7	SM ENERGY CO		01/24/2022	BRHY		499,273	457,000	459,476	459,433	0	(345)	0	(345)	0	459,088	0	40,185	40,185	24,246	01/15/2025
78454L-AW-0	SM ENERGY CO		01/26/2022	BRHY		97,368	93,000	93,000	93,000	0	0	0	0	0	93,000	0	4,368	4,368	3,610	07/15/2028
78466C-AC-0	SS&C TECHNOLOGIES INC		01/26/2022	BRHY		654,383	626,000	626,519	626,389	0	(4)	0	(4)	0	626,385	0	27,998	27,998	11,285	09/30/2027
78469P-AA-2	SOFI 2016-A A1 - ABS		02/25/2022	Paydown		778,212	778,212	771,224	776,533	0	1,679	0	1,679	0	778,212	0	0	0	2,366	08/25/2036
78470R-AD-9	SOFI 2016-E B - ABS		12/27/2022	Paydown		7,499,554	7,500,000	7,356,495	7,480,017	0	19,983	0	19,983	0	7,500,000	0	(446)	(446)	243,533	07/25/2040
78471H-AB-4	SOFI 2019-A A2X - ABS		12/15/2022	Paydown		1,032,555	1,032,555	1,032,422	1,032,482	0	73	0	73	0	1,032,555	0	0	0	16,787	06/15/2048
78471R-AB-2	SRS DISTRIBUTION INC		01/24/2022	BRHY		427,410	432,000	437,990	437,786	0	(37)	0	(37)	0	437,749	0	(10,339)	(10,339)	12,876	07/01/2028
78472C-AD-0	SCLP 2019-1 D - ABS		06/27/2022	Paydown		12,015,000	12,015,000	12,010,248	12,014,177	0	823	0	823	0	12,015,000	0	0	0	265,532	02/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78472G-AA-7	MAXAR SPACE ROBOTICS LLC		06/09/2022	Call @ 100.00		635,293	592,000	580,160	585,701	0	1,295	0	1,295	0	586,996	0	5,004	5,004	71,993	12/31/2023
78490D-AB-0	SOFI 2018-C A2F - ABS		12/25/2022	Paydown		615,338	615,338	609,905	612,698	0	2,639	0	2,639	0	615,338	0	0	0	9,656	01/25/2048
78573N-AC-6	SABRE GLBL INC		01/24/2022	BRHY		251,578	225,000	232,264	230,150	0	(98)	0	(98)	0	230,052	0	21,526	21,526	5,839	04/15/2025
78573N-AF-9	SABRE GLBL INC		01/26/2022	BRHY		143,844	138,000	139,258	139,050	0	(14)	0	(14)	0	139,036	0	4,807	4,807	4,156	09/01/2025
80286J-AA-3	SREV 19A A - ABS		11/15/2022	RBC CAPITAL MARKETS		4,867,082	5,205,000	5,005,438	5,075,081	0	37,944	0	37,944	0	5,113,025	0	(245,943)	(245,943)	116,855	01/26/2032
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL CORP		01/26/2022	BRHY		112,065	110,000	110,435	110,352	0	(4)	0	(4)	0	110,348	0	1,717	1,717	1,743	04/01/2028
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC		02/10/2022	BNY/SUNTRUST CAPITAL MARKETS		635,594	624,000	632,059	629,246	0	(153)	0	(153)	0	629,093	0	6,501	6,501	10,313	10/15/2025
810186-AW-6	SCOTTS MIRACLE-GRO CO		02/01/2022	WELLS FARGO SECURITIES		11,640	12,000	12,000	12,000	0	0	0	0	0	12,000	0	(360)	(360)	248	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO CO		02/11/2022	CITIGROUP GLOBAL MARKETS INC.		117,500	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(7,500)	(7,500)	1,861	04/01/2031
81105D-AA-3	SCRIPPS ESCROW II INC		01/26/2022	BRHY		6,765	7,000	7,000	7,000	0	0	0	0	0	7,000	0	(235)	(235)	145	01/15/2029
81211K-AX-8	SEALED AIR CORP		01/26/2022	BRHY		135,645	125,000	136,600	132,225	0	(146)	0	(146)	0	132,079	0	3,566	3,566	2,540	09/15/2025
81211K-AY-6	SEALED AIR CORP		01/26/2022	BRHY		28,651	28,000	30,020	29,766	0	(21)	0	(21)	0	29,745	0	(1,093)	(1,093)	177	12/01/2027
81254U-AK-2	SEASPAN CORP	C	01/26/2022	BRHY		137,510	137,000	137,000	137,000	0	0	0	0	0	137,000	0	510	510	4,061	08/01/2029
81725W-AJ-2	SENSATA TECHNOLOGIES BV	C	01/26/2022	BRHY		231,376	217,000	227,846	223,936	0	(127)	0	(127)	0	223,808	0	7,568	7,568	3,526	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	01/26/2022	BRHY		246,321	247,000	247,353	247,326	0	(3)	0	(3)	0	247,323	0	(1,002)	(1,002)	2,827	04/15/2029
81728U-AA-2	SENSATA TECHNOLOGIES INC		01/26/2022	BRHY		85,352	84,000	88,301	87,974	0	(32)	0	(32)	0	87,942	0	(2,589)	(2,589)	1,664	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC		01/26/2022	BRHY		12,381	13,000	12,921	12,925	0	1	0	1	0	12,925	0	(544)	(544)	221	02/15/2031
81745X-AG-2	SEMT 174 A7 - CMO/RMBS		12/01/2022	Paydown		796,758	796,758	811,928	800,297	0	(3,539)	0	(3,539)	0	796,758	0	0	0	10,727	07/25/2047
81746D-AA-8	SEMT 2017-5 A1 - CMO/RMBS		12/01/2022	Paydown		190,134	190,134	193,045	191,720	0	(1,586)	0	(1,586)	0	190,134	0	0	0	2,221	08/26/2047
81746Q-AA-9	SEMT 182 A1 - CMO/RMBS		12/01/2022	Paydown		373,919	373,919	377,032	375,607	0	(1,688)	0	(1,688)	0	373,919	0	0	0	4,806	02/25/2048
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		01/26/2022	BRHY		33,933	32,000	33,719	33,297	0	(14)	0	(14)	0	33,283	0	651	651	260	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		01/26/2022	BRHY		98,909	104,000	104,000	104,000	0	0	0	0	0	104,000	0	(5,091)	(5,091)	1,589	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		01/26/2022	BRHY		145,869	148,000	148,000	148,000	0	0	0	0	0	148,000	0	(2,131)	(2,131)	1,200	05/15/2031
81761L-AA-0	SERVICE PROPERTIES TRUST		01/26/2022	BRHY		110,221	104,000	104,665	104,480	0	(9)	0	(9)	0	104,471	0	5,750	5,750	2,882	09/15/2025
81761L-AB-8	SERVICE PROPERTIES TRUST		01/26/2022	BRHY		50,956	51,000	51,000	51,000	0	0	0	0	0	51,000	0	(44)	(44)	335	12/15/2027
82453A-AA-5	SHIFT4 PAYMENTS LLC		01/24/2022	BRHY		129,619	127,000	129,446	129,016	0	(36)	0	(36)	0	128,981	0	639	639	1,387	11/01/2026
826525-AB-3	SRFC 202 B - RMBS		12/20/2022	Paydown		1,161,409	1,161,409	1,161,102	1,160,639	0	770	0	770	0	1,161,409	0	0	0	13,384	07/20/2037
826525-AC-1	SRFC 202 C - RMBS		12/20/2022	Paydown		1,746,693	1,746,693	1,746,206	1,742,069	0	315	0	315	0	1,746,693	0	0	0	19,548	07/20/2037
826525-AD-9	SRFC 202 D - RMBS		12/20/2022	Paydown		890,413	890,414	891,610	891,784	0	(1,370)	0	(1,370)	0	890,414	0	0	0	20,181	07/20/2037
82652Q-AC-5	SRFC 211 C - RMBS		12/20/2022	Paydown		1,788,546	1,788,546	1,788,310	1,788,320	0	226	0	226	0	1,788,546	0	0	0	15,964	11/20/2037
82652Q-AD-3	SRFC 211 D - RMBS		12/20/2022	Paydown		1,453,998	1,453,998	1,453,569	1,453,587	0	411	0	411	0	1,453,998	0	0	0	22,984	11/20/2037
827048-AW-9	SILGAN HOLDINGS INC		01/26/2022	BRHY		46,159	46,000	46,000	46,000	0	0	0	0	0	46,000	0	159	159	617	02/01/2028
82873M-AA-1	SIMMONS FOODS INC		01/26/2022	BRHY		114,295	117,000	117,268	117,197	0	(6)	0	(6)	0	117,190	0	(2,895)	(2,895)	2,210	03/01/2029
829259-BA-7	SINCLAIR TELEVISION GROUP INC		01/26/2022	BRHY		207,312	223,000	223,158	223,144	0	(1)	0	(1)	0	223,143	0	(15,831)	(15,831)	1,456	12/01/2030
82967N-BC-1	SIRIUS XM RADIO INC		01/26/2022	BRHY		243,421	231,000	232,526	232,086	0	(16)	0	(16)	0	232,070	0	11,351	11,351	7,305	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC		01/26/2022	BRHY		13,607	14,000	14,000	14,000	0	0	0	0	0	14,000	0	(393)	(393)	332	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC		01/26/2022	BRHY		214,063	218,000	218,000	218,000	0	0	0	0	0	218,000	0	(3,937)	(3,937)	5,256	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC		01/24/2022	BRHY		198,466	205,000	205,000	205,000	0	0	0	0	0	205,000	0	(6,534)	(6,534)	2,847	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC		01/26/2022	BRHY		272,352	289,000	289,000	289,000	0	0	0	0	0	289,000	0	(16,648)	(16,648)	5,006	09/01/2031
83001W-AC-8	SIX FLAGS THEME PARKS INC		01/26/2022	BRHY		395,689	376,000	389,516	387,196	0	(114)	0	(114)	0	387,082	0	8,607	8,607	15,134	07/01/2025
830848-AA-5	SKYLINE SHANNON2.65 07/29/33		12/17/2022	Paydown		845,352	845,352	845,352	845,352	0	0	0	0	0	845,352	0	0	0	12,119	02/02/2035
830848-AB-3	SKYLINE SHANNON 3.6 07/29/33		12/17/2022	Paydown		424,435	424,435	424,435	424,435	0	0	0	0	0	424,435	0	0	0	8,262	02/02/2035
83084R-AA-3	SKYAIR-1-A - ABS		12/10/2022	Paydown		677,677	677,677	677,677	677,677	0	0	0	0	0	677,677	0	0	0	10,639	05/10/2038
83084U-AA-6	SKYLAI 1 B - ABS		12/10/2022	Paydown		256,243	256,243	256,243	256,243	0	0	0	0	0	256,243	0	0	0	6,161	05/10/2038
830867-AB-3	SKYMILES IP LTD		01/26/2022	BRHY		289,188	267,000	268,380	268,222	0	(12)	0	(12)	0	268,210	0	20,977	20,977	3,452	10/20/2028
832696-AP-3	J M SMUCKER CO		05/11/2022	GOLDMAN		1,796,600	2,000,000	1,855,600	1,865,341	0	1,153	0	1,153	0	1,866,493	0	(69,893)	(69,893)	57,847	03/15/2045
83402J-AD-0	SOFI 16B B - ABS		12/27/2022	Paydown		2,000,000	2,000,000	1,998,923	1,999,914	0	86	0	86	0	2,000,000	0	0	0	76,000	04/27/2037
83405B-AC-6	SOLP 2019-4 C - ABS		11/28/2022	Paydown		2,000,000	2,000,000	1,999,690	1,999,941	0	82	0	82	0	2,000,000	0	0	0	42,692	08/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83405R-AD-9	SCLP 2018-1 C - ABS		03/25/2022	Paydown		5,475,000	5,475,000	5,430,729	5,471,079	0	3,921	0	3,921	0	5,475,000	0	0	0	54,339	02/25/2027
83406C-AD-1	SCLP 2019-2 D - ABS		08/25/2022	Paydown		4,250,000	4,250,000	4,249,640	4,249,924	0	76	0	76	0	4,250,000	0	0	0	119,000	04/25/2028
83406H-AC-2	SCLP 2018-4 C - ABS		06/27/2022	Paydown		2,076,317	2,076,317	2,075,958	2,076,223	0	94	0	94	0	2,076,317	0	0	0	23,337	11/26/2027
83545G-BD-3	SONIC AUTOMOTIVE INC		01/26/2022	BRHY		31,711	32,000	32,000	32,000	0	0	0	0	0	32,000	0	(289)	(289)	374	11/15/2029
83589B-AH-0	SOTHEBY'S		01/24/2022	BRHY		420,500	400,000	417,500	412,153	0	(413)	0	(413)	0	411,739	0	8,761	8,761	4,507	10/15/2027
83600G-AA-2	SOTHEBY'S		01/24/2022	BRHY		203,375	200,000	203,000	202,981	0	(22)	0	(22)	0	202,959	0	416	416	1,795	06/01/2029
838515-F*-0	SOUTH JERSEY GAS CO SEC MTN SER 3 2010-1		03/01/2022	Paydown		833,333	833,335	833,335	833,335	0	0	0	0	0	833,335	0	(2)	(2)	20,167	03/01/2026
838515-G#-5	SOUTH JERSEY GAS CO SEC MTN SER D 2012-2		09/20/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,000	09/20/2024
84334#-AA-5	Southern Maryland Electric Cooperative,		10/17/2022	Paydown		101,723	101,724	101,724	101,724	0	0	0	0	0	101,724	0	0	0	233	04/16/2048
845467-AL-3	SOUTHWESTERN ENERGY CO		01/26/2022	BRHY		7,556	7,000	5,863	6,208	0	16	0	16	0	6,224	0	1,331	1,331	232	01/23/2025
845467-AR-0	SOUTHWESTERN ENERGY CO		01/24/2022	BRHY		259,641	253,000	252,715	252,748	0	4	0	4	0	252,752	0	6,889	6,889	6,611	02/01/2029
845467-AT-6	SOUTHWESTERN ENERGY CO		01/26/2022	BRHY		95,737	94,000	94,000	94,000	0	0	0	0	0	94,000	0	1,737	1,737	447	02/01/2032
84605L-AD-8	SOVCOM CAPITAL DAC	C	02/10/2022	MET-EMD		76,500	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(13,500)	(13,500)	1,533	12/29/2049
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		01/26/2022	BRHY		239,191	229,000	232,131	231,612	0	(42)	0	(42)	0	231,570	0	7,620	7,620	4,785	09/30/2026
84762L-AV-7	SPECTRUM BRANDS INC		01/26/2022	BRHY		21,900	21,000	21,175	21,154	0	(1)	0	(1)	0	21,153	0	748	748	341	10/01/2029
84762L-AW-5	SPECTRUM BRANDS INC		01/26/2022	BRHY		72,956	69,000	69,000	69,000	0	0	0	0	0	69,000	0	3,956	3,956	2,035	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC		01/26/2022	BRHY		37,692	39,000	39,000	39,000	0	0	0	0	0	39,000	0	(1,308)	(1,308)	558	03/15/2031
84859B-AA-9	SPIRIT IP CAYMAN LTD	C	01/26/2022	BRHY		20,571	18,878	18,685	18,729	0	3	0	3	0	18,731	0	1,840	1,840	411	09/20/2025
85172F-AM-1	ONEMAIN FINANCE CORP		01/26/2022	BRHY		71,319	65,000	65,000	65,000	0	0	0	0	0	65,000	0	6,319	6,319	1,651	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP		01/26/2022	BRHY		133,280	119,000	118,300	118,475	0	8	0	8	0	118,483	0	14,797	14,797	3,132	03/15/2026
85172F-AP-4	ONEMAIN FINANCE CORP		01/26/2022	BRHY		53,799	51,000	51,000	51,000	0	0	0	0	0	51,000	0	2,799	2,799	1,154	03/15/2024
85172F-AQ-2	ONEMAIN FINANCE CORP		01/26/2022	BRHY		136,385	124,000	128,955	128,482	0	(66)	0	(66)	0	128,416	0	7,969	7,969	4,404	01/15/2028
85172F-AR-0	ONEMAIN FINANCE CORP		01/26/2022	BRHY		25,103	24,000	21,973	22,253	0	13	0	13	0	22,265	0	2,837	2,837	262	11/15/2029
85172F-AS-8	ONEMAIN FINANCE CORP		01/26/2022	BRHY		36,253	34,000	34,000	34,000	0	0	0	0	0	34,000	0	2,253	2,253	478	06/01/2025
85205T-AM-2	SPIRIT AEROSYSTEMS INC		01/26/2022	BRHY		74,573	72,000	72,000	72,000	0	0	0	0	0	72,000	0	2,573	2,573	2,123	01/15/2025
85206Q-AD-4	SPRINT CAPITAL CORP		01/24/2022	BRHY		364,313	300,000	332,456	329,656	0	(270)	0	(270)	0	329,386	0	34,926	34,926	4,068	11/15/2028
852060-AT-9	SPRINT CAPITAL CORP		01/26/2022	BRHY		624,958	437,000	632,359	621,922	0	(1,129)	0	(1,129)	0	620,794	0	4,164	4,164	14,127	03/15/2032
85207U-AH-8	SPRINT CORP		01/26/2022	BRHY		5,536	5,000	5,125	5,057	0	(2)	0	(2)	0	5,055	0	480	480	43	06/15/2024
85207U-AK-1	SPRINT CORP		01/26/2022	BRHY		2,334	2,000	2,000	2,000	0	0	0	0	0	2,000	0	334	334	62	03/01/2026
852234-AM-5	BLOCK INC		01/24/2022	BRHY		238,774	246,000	246,236	246,226	0	(1)	0	(1)	0	246,224	0	(7,451)	(7,451)	1,315	06/01/2031
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC		01/26/2022	BRHY		535,741	513,000	531,019	529,209	0	(234)	0	(234)	0	528,974	0	6,767	6,767	7,439	11/01/2028
853496-AC-1	STANDARD INDUSTRIES INC		01/26/2022	BRHY		49,090	48,000	47,760	47,813	0	2	0	2	0	47,816	0	1,274	1,274	1,087	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC		01/26/2022	BRHY		108,540	108,000	108,000	108,000	0	0	0	0	0	108,000	0	540	540	2,750	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC		01/26/2022	BRHY		290,937	300,000	300,730	300,681	0	(4)	0	(4)	0	300,678	0	(9,741)	(9,741)	7,036	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC		01/26/2022	BRHY		74,182	80,000	79,491	79,523	0	3	0	3	0	79,527	0	(5,344)	(5,344)	1,448	01/15/2031
855030-AN-2	STAPLES INC		01/24/2022	BRHY		381,238	381,000	382,360	382,248	0	(9)	0	(9)	0	382,239	0	(1,001)	(1,001)	8,017	04/15/2026
85571B-AS-4	STARWOOD PROPERTY TRUST INC		01/26/2022	BRHY		14,487	14,000	14,000	14,000	0	0	0	0	0	14,000	0	487	487	186	11/01/2023
85573L-AA-9	STARR 2019-1 A - ABS	C	11/15/2022	Paydown		50,315	50,315	47,186	0	0	3,129	0	3,129	0	50,315	0	0	0	502	03/15/2044
85573R-AA-6	STAR 216 A1 - CMO/RMBS		12/25/2022	Paydown		60,680	60,680	51,957	0	0	8,723	0	8,723	0	60,680	0	0	0	228	11/26/2066
857006-AE-0	STATE GRID OVERSEAS INVESTMENT BVI LTD	C	05/04/2022	Maturity @ 100.00		430,000	430,000	433,523	430,474	0	(474)	0	(474)	0	430,000	0	0	0	5,913	05/04/2022
857691-AG-4	STATION CASINOS LLC		01/26/2022	BRHY		93,726	94,000	94,000	94,000	0	0	0	0	0	94,000	0	(274)	(274)	1,915	02/15/2028
858586-H@-2	STEPAN COMPANY SR NTS SRS 2011-A		11/01/2022	Paydown		2,142,855	2,142,855	2,146,069	2,142,624	0	231	0	231	0	2,142,855	0	0	0	(1)	11/01/2023
858912-AG-3	STERICYCLE INC		01/26/2022	BRHY		61,960	64,000	64,000	64,000	0	0	0	0	0	64,000	0	(2,040)	(2,040)	1,330	01/15/2029
86024T-AA-5	STEVENS HOLDING COMPANY INC		01/26/2022	BRHY		21,125	20,000	20,956	20,600	0	(12)	0	(12)	0	20,588	0	537	537	398	10/01/2026
86064*-AA-0	American Airline		12/18/2022	Paydown		1,468,285	1,468,285	1,468,285	1,468,285	0	0	0	0	0	1,468,285	0	0	0	34,867	12/18/2032
86175E-AA-5	SSCRF 2015-1 A - RMBS		12/15/2022	Paydown		1,000,526	1,000,526	1,000,217	1,001,737	0	(1,211)	0	(1,211)	0	1,000,526	0	0	0	1,778	12/15/2054
86175E-AB-3	SSCRF 2015-1 B - RMBS		12/15/2022	Paydown		433,273	433,273	433,055	433,099	0	174	0	174	0	433,273	0	0	0	12,043	12/15/2054
86190B-AA-2	STR 2021-1 A1 - ABS		12/20/2022	Paydown		17,500	17,500	17,494	17,494	0	6	0	6	0	17,500	0	0	0	201	06/20/2051
86359B-JM-4	SASC 2004-4XS A3B - RMBS		12/01/2022	Paydown		207,342	207,342	205,884	206,215	0	1,127	0	1,127	0	207,342	0	0	0	4,838	02/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
864486-AL-9	SUBURBAN PROPANE PARTNERS LP		01/26/2022	BRHY		79,728	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(272)	(272)	633	06/01/2031
86614R-AN-7	SUMMIT MATERIALS LLC		01/26/2022	BRHY		82,841	81,000	81,908	81,860	0	(3)	0	(3)	0	81,857	0	984	984	2,280	01/15/2029
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		01/26/2022	BRHY		65,741	64,000	63,040	63,065	0	11	0	11	0	63,076	0	2,665	2,665	1,300	10/15/2026
86709L-AA-4	SUNBD 2020-1 A - ABS	C	12/15/2022	Paydown		169,142	169,142	146,451	0	0	22,692	0	22,692	0	169,142	0	0	0	1,983	02/15/2045
86765L-AQ-0	SUNOCO LP		01/26/2022	BRHY		45,527	44,000	44,000	44,000	0	0	0	0	0	44,000	0	1,527	1,527	755	04/15/2027
869504-AA-8	SPSS 2011-1 A - ABS		12/15/2022	Paydown		1,033,184	1,033,184	1,059,014	1,036,345	0	(3,161)	0	(3,161)	0	1,033,184	0	0	0	7,147	11/15/2058
87054#-AA-6	Sweetwater Royalties LLC Nts due 2040		09/30/2022	Paydown		410,882	410,882	410,882	410,882	0	0	0	0	0	410,882	0	0	0	16,394	09/30/2040
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	C	07/31/2022	Paydown		6,586	6,586	6,586	0	0	0	0	0	0	6,586	0	0	0	125	01/31/2049
87105N-AA-8	SWITCH LTD		01/26/2022	BRHY		188,238	194,000	195,716	195,571	0	(9)	0	(9)	0	195,562	0	(7,324)	(7,324)	2,688	09/15/2028
87105N-AC-4	SWITCH LTD		01/24/2022	BRHY		276,850	280,000	283,712	283,577	0	(27)	0	(27)	0	283,550	0	(6,700)	(6,700)	1,315	06/15/2029
87157D-AG-4	SYNAPTICS INC		01/24/2022	BRHY		143,730	144,000	144,409	144,373	0	(3)	0	(3)	0	144,370	0	(640)	(640)	656	06/15/2029
87166B-AA-0	SYNEOS HEALTH INC		01/24/2022	BRHY		190,916	199,000	200,331	200,213	0	(7)	0	(7)	0	200,206	0	(9,290)	(9,290)	3,827	01/15/2029
87233G-AG-5	TCP 1612 A2 - CDO		12/15/2022	Paydown		2,257,024	2,257,024	2,037,164	2,257,024	0	0	0	0	0	2,257,024	0	0	0	60,707	12/15/2028
87248Q-AE-8	TIF 2021-1 A - RMBS		12/20/2022	Paydown		1,395,000	1,395,000	1,394,827	1,394,724	0	276	0	276	0	1,395,000	0	0	0	10,550	02/20/2046
872480-AF-5	TIF 2021-1 B - RMBS		01/27/2022	Various		1,754,621	1,811,469	1,811,045	1,811,073	0	5	0	5	0	1,811,079	0	(56,457)	(56,457)	5,230	02/20/2046
87264A-AV-7	T-MOBILE USA INC		01/26/2022	BRHY		138,726	133,000	139,258	137,175	0	(67)	0	(67)	0	137,108	0	1,618	1,618	3,106	02/01/2028
87264A-BS-3	T-MOBILE USA INC		01/26/2022	BRHY		148,515	156,000	154,679	154,760	0	12	0	12	0	154,771	0	(6,256)	(6,256)	1,854	02/15/2029
87264A-BT-1	T-MOBILE USA INC		01/24/2022	BRHY		166,469	175,000	174,601	174,620	0	2	0	2	0	174,623	0	(8,154)	(8,154)	2,250	02/15/2031
87264A-BW-4	T-MOBILE USA INC		01/26/2022	BRHY		112,556	113,000	113,988	113,942	0	(7)	0	(7)	0	113,935	0	(1,380)	(1,380)	1,132	04/15/2031
87264A-CE-3	T-MOBILE USA INC		01/26/2022	BRHY		151,275	152,000	153,520	153,444	0	(10)	0	(10)	0	153,434	0	(2,159)	(2,159)	1,522	04/15/2031
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)		01/26/2022	BRHY		24,590	23,000	23,000	23,000	0	0	0	0	0	23,000	0	1,590	1,590	157	06/15/2028
87265X-AA-2	TRK 2022-INV2 A1 - CMO/RMBS		12/01/2022	Paydown		203,059	203,059	201,332	0	0	1,673	0	1,673	0	203,059	0	0	0	1,809	06/25/2057
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2022	Paydown		1,910,273	1,910,273	1,906,511	1,790,855	0	3,762	0	3,762	0	1,910,273	0	0	0	30,387	09/30/2039
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2022	Paydown		21,288	22,121	20,619	0	0	1,502	0	1,502	0	21,345	0	(57)	(57)	275	12/15/2044
87422V-AG-3	TALEN ENERGY SUPPLY LLC		03/31/2022	ARES MANAGEMENT		930,000	1,000,000	955,000	965,295	0	1,207	0	1,207	0	966,502	0	(36,502)	(36,502)	47,847	01/15/2028
87602L-AA-0	TAP ROCK RESOURCES LLC		01/24/2022	BRHY		404,250	392,000	395,273	395,168	0	(38)	0	(38)	0	395,130	0	9,120	9,120	9,070	10/01/2026
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		01/26/2022	BRHY		76,753	74,000	77,352	76,488	0	(81)	0	(81)	0	76,406	0	346	346	1,244	04/15/2026
87612B-BL-5	TARGA RESOURCES PARTNERS LP		01/26/2022	BRHY		60,748	57,000	61,247	60,078	0	(41)	0	(41)	0	60,037	0	711	711	1,986	07/15/2027
87612B-BN-1	TARGA RESOURCES PARTNERS LP		01/26/2022	BRHY		251,831	228,000	250,795	243,156	0	(253)	0	(253)	0	242,903	0	8,928	8,928	8,404	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		01/26/2022	BRHY		171,752	160,000	160,858	160,775	0	(9)	0	(9)	0	160,767	0	10,985	10,985	3,593	03/01/2030
87612B-BS-0	TARGA RESOURCES PARTNERS LP		01/26/2022	BRHY		120,333	113,000	118,833	118,469	0	(54)	0	(54)	0	118,416	0	1,917	1,917	2,672	02/01/2031
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		01/26/2022	BRHY		77,548	71,000	71,000	71,000	0	0	0	0	0	71,000	0	6,548	6,548	498	06/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		01/26/2022	BRHY		24,279	23,000	23,000	23,000	0	0	0	0	0	23,000	0	1,279	1,279	580	08/01/2030
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	01/26/2022	BRHY		91,546	88,000	97,009	96,242	0	(40)	0	(40)	0	96,202	0	(4,657)	(4,657)	1,138	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	01/24/2022	BRHY		250,945	248,000	255,086	254,391	0	(25)	0	(25)	0	254,366	0	(3,421)	(3,421)	4,795	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL SA	C	01/26/2022	BRHY		23,927	22,000	27,383	26,958	0	(17)	0	(17)	0	26,940	0	(3,013)	(3,013)	836	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL SA	C	01/26/2022	BRHY		55,796	50,000	54,094	53,871	0	(10)	0	(10)	0	53,861	0	1,934	1,934	579	06/04/2038
87927Y-AA-0	TELECOM ITALIA SPA	C	01/26/2022	BRHY		234,848	225,000	234,587	230,087	0	(150)	0	(150)	0	229,936	0	4,912	4,912	1,922	05/30/2024
879369-AG-1	TELEFLEX INC		01/26/2022	BRHY		99,855	99,000	99,170	99,140	0	(1)	0	(1)	0	99,139	0	717	717	666	06/01/2028
87952V-AP-1	TELESAT CANADA	C	01/26/2022	Various		58,051	68,000	66,641	66,929	0	10	0	10	0	66,939	0	(8,888)	(8,888)	443	06/01/2027
88023J-AD-8	TEMPO ACQUISITION LLC		01/26/2022	BRHY		120,254	116,000	117,346	116,921	0	(21)	0	(21)	0	116,899	0	3,355	3,355	1,056	06/01/2025
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		01/26/2022	BRHY		112,324	114,000	114,000	114,000	0	0	0	0	0	114,000	0	(1,676)	(1,676)	1,305	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		01/26/2022	BRHY		106,926	112,000	112,055	112,054	0	0	0	0	0	112,054	0	(5,127)	(5,127)	1,495	10/15/2031
88033G-CS-7	TENET HEALTHCARE CORP		01/26/2022	BRHY		17,166	17,000	17,439	17,107	0	(15)	0	(15)	0	17,092	0	74	74	422	07/15/2024
88033G-CX-6	TENET HEALTHCARE CORP		01/26/2022	BRHY		45,362	44,000	44,000	44,000	0	0	0	0	0	44,000	0	1,362	1,362	1,352	02/01/2027
88033G-CY-4	TENET HEALTHCARE CORP		01/26/2022	BRHY		452,453	442,000	442,000	442,000	0	0	0	0	0	442,000	0	10,453	10,453	12,390	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP		01/26/2022	BRHY		313,268	306,000	306,000	306,000	0	0	0	0	0	306,000	0	7,268	7,268	3,790	11/01/2027
88033G-DC-1	TENET HEALTHCARE CORP		01/26/2022	BRHY		151,706	149,000	149,000	149,000	0	0	0	0	0	149,000	0	2,706	2,706	2,814	09/01/2024
88033G-DE-7	TENET HEALTHCARE CORP		01/26/2022	BRHY		78,298	75,000	75,380	75,194	0	(13)	0	(13)	0	75,181	0	3,117	3,117	1,828	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP		01/26/2022	BRHY		40,496	40,000	40,000	40,000	0	0	0	0	0	40,000	0	496	496	221	06/15/2028

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
88033G-DL-1	TENET HEALTHCARE CORP		01/26/2022	BRHY		88,204	89,000	89,000	89,000	0	0	0	0	0	89,000	0	(797)	(797)	563	06/01/2029
880349-AS-4	TENNECO INC		01/26/2022	BRHY		26,753	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,753	1,753	1,055	01/15/2029
88034Q-AA-5	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	C	10/24/2022	ARES-PAY		321,860	418,000	439,903	433,165	0	(2,528)	0	(2,528)	0	430,638	0	(108,778)	(108,778)	20,018	08/15/2026
880779-BA-0	TEREX CORP		01/26/2022	BRHY		142,672	142,000	142,000	142,000	0	0	0	0	0	142,000	0	672	672	1,440	05/15/2029
88104L-AC-7	TERRAFORM POWER OPERATING LLC		01/26/2022	BRHY		72,922	72,000	71,900	71,960	0	3	0	3	0	71,963	0	960	960	1,513	01/31/2023
88104L-AE-3	TERRAFORM POWER OPERATING LLC		01/26/2022	BRHY		29,815	29,000	28,855	28,884	0	1	0	1	0	28,886	0	930	930	717	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATING LLC		01/26/2022	BRHY		43,749	43,000	41,663	41,861	0	8	0	8	0	41,870	0	1,879	1,879	1,095	01/15/2030
88165F-AG-7	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	12/18/2022	Maturity @ 100.00		5,000,000	5,000,000	5,001,650	5,000,282	0	(282)	0	(282)	0	5,000,000	0	0	0	147,500	12/18/2022
882508-BD-5	TEXAS INSTRUMENTS INC		02/01/2022	Adjustment		0	0	0	97	0	(97)	0	(97)	0	0	0	0	0	(62,250)	05/15/2048
885160-AA-9	THOR INDUSTRIES INC		01/26/2022	BRHY		77,158	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(2,842)	(2,842)	924	10/15/2029
88576P-AE-3	HENDR 2005-1 A1 - RMBS		12/15/2022	Paydown		370,247	370,247	358,459	371,862	0	(1,615)	0	(1,615)	0	370,247	0	0	0	(354)	11/15/2040
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2022	Paydown		857,078	857,078	851,085	854,467	0	2,610	0	2,610	0	857,078	0	0	0	17,598	09/15/2038
88606W-AA-0	TBOLT 2017 A - ABS	C	11/15/2022	Various		3,235,634	3,781,378	3,781,218	3,781,126	0	144	0	144	0	3,781,284	0	(545,650)	(545,650)	141,184	05/17/2032
893647-BB-2	TRANSDIGM INC		01/26/2022	BRHY		32,711	32,000	33,058	32,744	0	(38)	0	(38)	0	32,706	0	5	5	244	06/15/2026
893647-BE-6	TRANSDIGM INC		01/24/2022	BRHY		2,505,878	2,427,000	2,565,570	2,504,116	0	(1,882)	0	(1,882)	0	2,502,234	0	3,643	3,643	55,197	03/15/2026
893647-BH-9	TRANSDIGM INC		01/26/2022	BRHY		40,658	39,000	41,828	40,798	0	(124)	0	(124)	0	40,674	0	(16)	(16)	1,081	03/15/2027
893647-BK-2	TRANSDIGM INC		01/26/2022	BRHY		360,849	344,000	345,250	344,923	0	(15)	0	(15)	0	344,909	0	15,941	15,941	8,944	12/15/2025
893647-BP-1	TRANSDIGM INC		01/26/2022	BRHY		135,041	139,000	139,000	139,000	0	0	0	0	0	139,000	0	(3,959)	(3,959)	3,447	01/15/2029
893647-BQ-9	TRANSDIGM INC		01/26/2022	BRHY		140,143	143,000	143,000	143,000	0	0	0	0	0	143,000	0	(2,857)	(2,857)	1,685	05/01/2029
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SR NTS SRS		05/24/2022	Maturity @ 100.00		13,000,000	13,000,000	14,146,600	13,049,663	0	(49,663)	0	(49,663)	0	13,000,000	0	0	0	382,850	05/24/2022
89472#-AH-1	TREK BICYCLE CORP SR SEC NTS		11/01/2022	Paydown		314,500	314,500	314,657	313,533	0	967	0	967	0	314,500	0	0	0	11,471	05/01/2027
89612L-AA-4	TAH 2019-SFR1 A - RMBS		12/01/2022	Paydown		14,702	14,702	14,701	14,696	0	6	0	6	0	14,702	0	0	0	300	03/18/2038
89613F-AA-6	TAH 2017-SFR2 A - RMBS		12/01/2022	Paydown		68,986	68,986	66,593	0	0	2,393	0	2,393	0	68,986	0	0	0	258	01/18/2036
896517-AA-7	TRINITY HEALTH CORP		04/27/2022	JP MORGAN SECS INC., - FIXED INCOME		4,351,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(648,500)	(648,500)	70,588	12/01/2048
896818-AS-0	TRIUMPH GROUP INC		01/26/2022	BRHY		31,332	29,000	32,126	31,363	0	(72)	0	(72)	0	31,290	0	41	41	408	06/01/2024
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	01/26/2022	BRHY		735,681	715,000	738,587	732,180	0	(352)	0	(352)	0	731,829	0	3,853	3,853	17,805	08/15/2026
89820X-AA-6	TFINS 2020-2 A1 - CDO		04/15/2022	Paydown		1,493,415	1,493,415	1,493,415	1,493,415	0	0	0	0	0	1,493,415	0	0	0	17,815	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2022	Paydown		308,409	308,409	307,651	269,577	0	757	0	757	0	308,409	0	0	0	3,463	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		1,008,944	1,008,944	1,008,944	1,008,944	0	0	0	0	0	1,008,944	0	0	0	7,889	04/16/2040
89837#-AC-2	ESTATE OF BERNICE BISHOP SR NTS		06/10/2022	Paydown		378,571	378,571	378,760	378,564	0	7	0	7	0	378,571	0	0	0	0	06/10/2028
90138F-AD-4	TWILIO INC		01/24/2022	BRHY		133,318	137,000	139,324	139,257	0	(10)	0	(10)	0	139,248	0	(5,929)	(5,929)	1,932	03/15/2031
90184L-AG-7	TWITTER INC		01/26/2022	BRHY		126,719	125,000	131,059	130,469	0	(66)	0	(66)	0	130,403	0	(3,685)	(3,685)	579	12/15/2027
902104-AC-2	II-VI INC		01/24/2022	BRHY		154,280	152,000	152,829	152,824	0	(6)	0	(6)	0	152,818	0	1,462	1,462	971	12/15/2029
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS		12/01/2022	Paydown		2,586,047	2,586,047	2,611,833	2,601,212	0	(15,165)	0	(15,165)	0	2,586,047	0	0	0	89,068	02/17/2051
90290M-AC-5	US FOODS INC		01/26/2022	BRHY		65,411	63,000	63,000	63,000	0	0	0	0	0	63,000	0	2,411	2,411	1,127	04/15/2025
90320B-AA-7	UPC BROADBAND FINCO BV	C	01/26/2022	BRHY		200,772	200,000	200,000	200,000	0	0	0	0	0	200,000	0	772	772	5,227	07/15/2031
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2022	Paydown		70,202	70,202	70,201	70,195	0	8	0	8	0	70,202	0	0	0	858	02/28/2051
90353T-AG-5	UBER TECHNOLOGIES INC		01/24/2022	BRHY		614,075	580,000	629,588	619,590	0	(833)	0	(833)	0	618,757	0	(4,682)	(4,682)	19,233	01/15/2028
90353T-AK-6	UBER TECHNOLOGIES INC		01/24/2022	BRHY		282,931	290,000	289,703	289,707	0	4	0	4	0	289,710	0	(6,779)	(6,779)	5,945	08/15/2029
90355F-AA-6	USAUT 221 A - ABS		12/15/2022	Paydown		2,846,806	2,846,806	2,818,722	0	0	28,084	0	28,084	0	2,846,806	0	0	0	35,113	04/15/2025
90357#-AE-6	US BANK TRUST NATIONAL ASSOC BNSF 2005-T		04/01/2022	Paydown		16,294	16,294	16,294	16,294	0	0	0	0	0	16,294	0	0	0	43	04/01/2023
90357#-AF-3	US BANK TRUST NATIONAL ASSOC BNSF 2005-U		04/01/2022	Paydown		3,578	3,663	3,663	3,663	0	0	0	0	0	3,663	0	(84)	(84)	9	04/01/2023
90357#-AG-1	US BANK TRUST NATIONAL ASSOC BNSF 2005-V		03/25/2022	Maturity @ 100.00		18,236	18,236	18,236	18,236	0	0	0	0	0	18,236	0	0	0	478	04/01/2022
90357#-AH-9	US BANK TRUST NATIONAL ASSOC BNSF 2005-W		04/01/2022	Paydown		26,301	26,301	26,301	26,302	0	0	0	0	0	26,301	0	0	0	70	04/01/2023
90357#-AJ-5	US BANK TRUST NATIONAL ASSOC BNSF 2005-X		04/01/2022	Paydown		24,695	24,695	24,695	24,695	0	1	0	1	0	24,695	0	0	0	65	04/01/2023
90357#-AK-2	US BANK TRUST NATIONAL ASSOC BNSF 2005-Y		04/01/2022	Various		10,582	10,875	10,875	10,875	0	0	0	0	0	10,875	0	(294)	(294)	279	04/01/2022
90357#-AL-0	US BANK TRUST NATIONAL ASSOC BNSF 2005-Y		04/01/2022	Various		23,268	23,268	23,268	23,268	0	0	0	0	0	23,268	0	0	0	613	04/01/2022
90357#-AM-8	US BANK TRUST NATIONAL ASSOC BNSF 2005-Z		04/01/2022	Paydown		12,966	12,966	12,966	12,966	0	0	0	0	0	12,966	0	0	0	34	04/01/2023
90357#-AT-3	US BANK TRUST NATIONAL ASSOC BNSF 2005-B		04/01/2022	Paydown		27,057	27,057	27,057	27,056	0	1	0	1	0	27,057	0	0	0	71	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90357#-AU-0	US BANK TRUST NATIONAL ASSOC BNSF 2005-B		04/01/2022	Paydown		6,147	6,147	6,147	6,147	0	0	0	0	0	6,147	0	0	0	16	04/01/2023
90357#-AV-8	US BANK TRUST NATIONAL ASSOC BNSF 2005-S		06/03/2022	Various		40,706	40,387	40,387	40,387	0	0	0	0	0	40,387	0	0	0	1,499	04/01/2023
90932L-AG-2	UNITED AIRLINES INC		01/26/2022	BRHY		193,498	191,000	192,086	191,931	0	(17)	0	(17)	0	191,914	0	1,584	1,584	2,391	04/15/2026
90932L-AH-0	UNITED AIRLINES INC		01/24/2022	BRHY		505,316	505,000	517,677	517,054	0	(106)	0	(106)	0	516,947	0	(11,632)	(11,632)	6,553	04/15/2029
90944K-AA-3	UACST 222 A - ABS		12/10/2022	Paydown		3,551,083	3,551,083	3,551,011	0	0	72	0	72	0	3,551,083	0	0	0	31,941	04/10/2025
911312-AJ-5	UNITED PARCEL SERVICE INC		02/01/2022	Adjustment		0	0	0	(6,512)	0	6,512	0	6,512	0	0	0	0	0	(52,700)	01/15/2038
911312-BQ-8	UNITED PARCEL SERVICE INC		02/02/2022	MORGAN STANLEY CO		4,292,190	3,500,000	3,610,285	3,604,890	0	(205)	0	(205)	0	3,604,685	0	687,505	687,505	57,434	03/15/2049
913259-A*-8	UNITIL CORPORATION SR NTS		06/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(79,729)	05/01/2022
91327B-AB-6	UNITI GROUP LP		01/24/2022	BRHY		162,161	166,000	166,145	166,132	0	(1)	0	(1)	0	166,131	0	(3,970)	(3,970)	2,212	04/15/2028
914906-AS-1	UNIVISION COMMUNICATIONS INC		01/26/2022	BRHY		127,213	126,000	122,608	124,353	0	35	0	35	0	124,388	0	2,825	2,825	2,924	02/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC		01/26/2022	BRHY		127,583	120,000	120,000	120,000	0	0	0	0	0	120,000	0	7,583	7,583	1,259	06/01/2027
91740P-AC-2	USA COMPRESSION PARTNERS LP		01/26/2022	BRHY		252,350	245,000	250,216	248,566	0	(55)	0	(55)	0	248,512	0	3,838	3,838	5,474	04/01/2026
91740P-AF-5	USA COMPRESSION PARTNERS LP		01/26/2022	BRHY		224,039	213,000	218,762	217,662	0	(47)	0	(47)	0	217,615	0	6,423	6,423	5,980	09/01/2027
91862@-AA-2	VC 3 LS 2021 L P		12/01/2022	Paydown		6,819,956	6,819,956	6,819,956	6,819,956	0	0	0	0	0	6,819,956	0	0	0	117,904	10/15/2031
91879Q-AL-3	VAIL RESORTS INC		01/26/2022	BRHY		75,053	72,000	72,000	72,000	0	0	0	0	0	72,000	0	3,053	3,053	913	05/15/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	05/16/2022	Various		517,706	497,000	559,125	518,851	0	(1,136)	0	(1,136)	0	517,715	0	(9)	(9)	6,687	12/15/2025
91911T-AP-8	VALE OVERSEAS LTD	C	01/25/2022	MET-EMD		171,428	150,000	181,482	178,009	0	(409)	0	(409)	0	177,600	0	(6,173)	(6,173)	4,349	08/10/2026
91911X-AW-4	BAUSCH HEALTH AMERICAS INC		01/26/2022	BRHY		337,791	327,000	344,939	339,991	0	(152)	0	(152)	0	339,839	0	(2,048)	(2,048)	13,743	01/31/2027
92257P-AA-9	VCC 2022-5 A - CMBS		12/01/2022	Paydown		75,275	75,275	75,242	0	0	33	0	33	0	75,275	0	0	0	1,009	10/25/2052
92258X-AA-1	VCC 221 A - ABS		12/25/2022	Paydown		168,048	168,048	166,898	0	0	1,151	0	1,151	0	168,048	0	0	0	2,909	02/25/2052
92259U-AA-6	VCC 222 A - ABS		12/25/2022	Paydown		313,786	313,786	314,382	0	0	(596)	0	(596)	0	313,786	0	0	0	7,534	04/25/2052
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		01/26/2022	BRHY		327,224	324,000	326,228	326,158	0	(19)	0	(19)	0	326,139	0	1,085	1,085	6,033	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		01/26/2022	BRHY		308,436	303,000	305,265	305,197	0	(14)	0	(14)	0	305,184	0	3,253	3,253	5,994	08/15/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		01/26/2022	BRHY		648,245	645,000	647,993	647,978	0	(10)	0	(10)	0	647,969	0	276	276	4,472	11/01/2033
92343V-CQ-5	VERIZON COMMUNICATIONS INC		03/25/2022	Bank of America Securities		5,241,450	5,000,000	4,963,800	4,973,552	0	370	0	370	0	4,973,921	0	267,529	267,529	90,444	11/01/2034
92343V-EA-8	VERIZON COMMUNICATIONS INC		03/25/2022	Bank of America Securities		5,288,150	5,000,000	4,927,700	4,940,358	0	934	0	934	0	4,941,292	0	346,858	346,858	143,125	08/10/2033
92346L-AE-3	VERITAS US INC		01/26/2022	BRHY		757,099	734,000	746,179	743,408	0	(261)	0	(261)	0	743,147	0	13,952	13,952	22,479	09/01/2025
924172-E@-4	VERMONT ELECTRIC POWER COMPANY SERIES O		10/01/2022	Paydown		177,200	177,200	177,200	177,200	0	0	0	0	0	177,200	0	0	0	823	01/01/2034
92428F-AA-5	VERMONT TRANSCO LLC FIRST MTG BONDS SRS		10/01/2022	Paydown		171,429	171,428	171,428	171,428	0	0	0	0	0	171,428	0	1	1	9,583	10/01/2036
92428F-AE-7	VERMONT TRANSCO LLC 1ST MTG BONDS SRS T		04/01/2022	Paydown		436,364	436,368	436,368	436,368	0	0	0	0	0	436,368	0	(4)	(4)	8,400	04/01/2042
924921-AA-7	VERUS 225 A1 - CMO/RMBS		12/01/2022	Paydown		356,865	356,865	349,225	0	0	7,640	0	7,640	0	356,865	0	0	0	3,875	04/25/2067
92535U-AB-0	VERTIV GROUP CORP		01/26/2022	BRHY		276,006	276,000	276,000	276,000	0	0	0	0	0	276,000	0	6	6	3,036	11/15/2028
92537M-AC-4	VERUS 2019-INV3 A1B - CMO/RMBS		12/01/2022	Paydown		2,683,578	2,683,578	2,455,474	2,573,159	0	110,418	0	110,418	0	2,683,578	0	0	0	37,685	11/25/2059
92537R-AA-7	TK ELEVATOR US NEWCO INC		01/24/2022	BRHY		614,625	600,000	621,258	617,344	0	(296)	0	(296)	0	617,049	0	(2,424)	(2,424)	16,713	07/15/2027
92552V-AL-4	VIASAT INC		01/26/2022	BRHY		600,709	586,000	614,941	604,099	0	(418)	0	(418)	0	603,681	0	(2,972)	(2,972)	9,431	04/15/2027
92553P-AP-7	PARAMOUNT GLOBAL		02/01/2022	Adjustment		0	0	0	(793)	0	793	0	793	0	0	0	0	0	(32,813)	03/15/2043
925550-AF-2	VIAVI SOLUTIONS INC		01/24/2022	BRHY		115,802	119,000	119,359	119,349	0	(3)	0	(3)	0	119,347	0	(3,545)	(3,545)	1,450	10/01/2029
92564R-AA-3	VICI PROPERTIES LP		01/26/2022	BRHY		437,055	426,000	426,000	426,000	0	0	0	0	0	426,000	0	11,055	11,055	2,867	12/01/2026
92564R-AB-1	VICI PROPERTIES LP		01/26/2022	BRHY		226,157	217,000	217,000	217,000	0	0	0	0	0	217,000	0	9,157	9,157	1,589	12/01/2029
92564R-AC-9	VICI PROPERTIES LP		01/26/2022	BRHY		139,038	138,000	138,000	138,000	0	0	0	0	0	138,000	0	1,038	1,038	2,187	02/15/2025
92564R-AD-7	VICI PROPERTIES LP		01/26/2022	BRHY		174,948	173,000	173,000	173,000	0	0	0	0	0	173,000	0	1,948	1,948	2,902	02/15/2027
92564R-AE-5	VICI PROPERTIES LP		01/24/2022	BRHY		278,630	272,000	273,110	272,970	0	(7)	0	(7)	0	272,963	0	5,667	5,667	5,018	08/15/2030
92660F-AK-0	VIDEOTRON LTD	C	01/26/2022	BRHY		243,174	236,000	247,716	242,690	0	(166)	0	(166)	0	242,524	0	651	651	3,461	04/15/2027
92660F-AN-4	VIDEOTRON LTD	C	01/26/2022	BRHY		123,596	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(1,404)	(1,404)	541	06/15/2029
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD	C	01/26/2022	BRHY		98,976	100,000	101,250	101,174	0	(10)	0	(10)	0	101,164	0	(2,188)	(2,188)	2,547	02/15/2029
92735L-AA-0	VINE ENERGY HOLDINGS LLC		01/26/2022	BRHY		383,711	357,000	359,980	359,901	0	(12)	0	(12)	0	359,889	0	23,822	23,822	6,895	04/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	01/26/2022	BRHY		194,116	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(5,884)	(5,884)	4,075	08/15/2030
92770Q-AA-5	DOLYA HOLDCO 18 DAC	C	01/24/2022	BRHY		325,748	338,000	338,000	338,000	0	0	0	0	0	338,000	0	(12,253)	(12,253)	8,966	07/15/2028
92826C-AF-9	VISA INC		02/01/2022	Adjustment		0	0	0	(133)	0	133	0	133	0	0	0	0	0	0	12/14/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		01/26/2022	BRHY		94,008	92,000	92,000	92,000	0	0	0	0	0	92,000	0	2,008	2,008	2,343	02/15/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		01/26/2022	BRHY		92,773	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(2,227)	(2,227)	1,004	05/01/2029
92856J-AB-6	VIZIENT INC		01/24/2022	BRHY		292,698	284,000	306,248	294,819	0	(363)	0	(363)	0	294,456	0	(1,758)	(1,758)	3,501	05/15/2027
92858R-AB-6	VMED O2 UK FINANCING I PLC	C	01/26/2022	BRHY		194,876	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(5,124)	(5,124)	5,304	07/15/2031
92933B-AQ-7	WMG ACQUISITION CORP		01/26/2022	BRHY		5,886	6,000	6,000	6,000	0	0	0	0	0	6,000	0	(114)	(114)	125	07/15/2030
92938C-AE-7	WFRBS 2013-C15 ASB - CMBS		12/01/2022	Paydown		1,670,008	1,670,008	1,720,098	1,673,121	0	(3,113)	0	(3,113)	0	1,670,008	0	0	0	38,817	08/17/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB - CMBS		12/01/2022	Paydown		690,127	690,127	710,792	692,120	0	(1,993)	0	(1,993)	0	690,127	0	0	0	13,974	03/16/2046
929566-AL-1	WABASH NATIONAL CORP		01/26/2022	BRHY		103,114	105,000	105,000	105,000	0	0	0	0	0	105,000	0	(1,886)	(1,886)	1,470	10/15/2028
92966*-AC-3	WABASH VALLEY POWER ASSOC INC SR NTS		10/31/2022	Paydown		62,911	62,911	63,006	62,893	0	19	0	19	0	62,911	0	0	0	(5)	12/19/2024
92966*-AD-1	WABASH VALLEY POWER ASSOC INC 1ST MTG NT		10/31/2022	Paydown		44,937	44,937	45,004	44,934	0	3	0	3	0	44,937	0	0	0	(3)	12/19/2024
92966*-AE-9	WABASH VALLEY POWER ASSOC INC SR NTS		10/31/2022	Paydown		71,899	71,899	72,007	71,887	0	12	0	12	0	71,899	0	0	0	(6)	12/19/2024
94107J-AA-1	WASTE PRO USA INC		01/26/2022	BRHY		189,984	193,000	200,788	198,148	0	(110)	0	(110)	0	198,038	0	(8,053)	(8,053)	4,806	02/15/2026
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown		224,025	224,025	223,505	223,598	0	354	(73)	427	0	224,025	0	0	0	1,905	09/15/2044
947075-AT-4	WEATHERFORD INTERNATIONAL LTD	C	01/26/2022	BRHY		10,381	10,000	10,338	10,337	0	0	0	0	0	10,336	0	45	45	213	09/15/2028
947075-AU-1	WEATHERFORD INTERNATIONAL LTD	C	01/26/2022	BRHY		108,385	106,000	109,445	109,432	0	(16)	0	(16)	0	109,415	0	(1,030)	(1,030)	2,311	04/30/2030
949746-SK-8	WELLS FARGO & CO		01/19/2022	Call @ 100.00		9,000,000	9,000,000	9,189,960	9,006,056	0	(6,056)	0	(6,056)	0	9,000,000	0	0	0	138,105	01/24/2023
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS		12/01/2022	Paydown		745,689	745,689	717,143	726,552	0	19,137	0	19,137	0	745,689	0	0	0	9,065	07/25/2047
95081Q-AN-4	WESCO DISTRIBUTION INC		01/26/2022	BRHY		176,390	168,000	168,000	168,000	0	0	0	0	0	168,000	0	8,390	8,390	1,430	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC		01/26/2022	BRHY		360,189	333,000	336,813	335,366	0	(95)	0	(95)	0	335,271	0	24,918	24,918	2,884	06/15/2028
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC		03/24/2022	Various		2,919,700	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(580,300)	(580,300)	35,592	06/01/2050
958254-AD-6	WESTERN MIDSTREAM OPERATING LP		01/26/2022	BRHY		177,525	159,000	99,983	101,182	0	56	0	56	0	101,238	0	76,287	76,287	2,816	04/01/2044
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP		01/26/2022	BRHY		146,232	130,000	82,759	83,482	0	26	0	26	0	83,507	0	62,725	62,725	2,694	03/01/2048
958254-AK-0	WESTERN MIDSTREAM OPERATING LP		01/26/2022	BRHY		25,661	24,000	18,060	18,957	0	41	0	41	0	18,997	0	6,664	6,664	516	08/15/2028
958254-AL-8	WESTERN MIDSTREAM OPERATING LP		01/26/2022	BRHY		31,287	28,000	20,005	20,145	0	6	0	6	0	20,151	0	11,136	11,136	697	08/15/2048
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		01/31/2022	BRHY		122,647	111,000	82,458	83,049	0	21	0	21	0	83,071	0	39,577	39,577	3,567	02/01/2050
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		01/26/2022	BRHY		89,234	84,000	64,165	66,602	0	104	0	104	0	66,706	0	22,528	22,528	2,189	02/01/2030
962166-AU-8	WEYERHAEUSER CO		03/10/2022	Call @ 111.43		10,479,330	9,000,000	10,416,870	9,970,376	0	(54,135)	0	(54,135)	0	9,916,241	0	112,189	112,189	798,713	03/15/2025
962178-AN-9	TRI POINTE HOMES INC (DELAWARE)		01/26/2022	BRHY		58,473	55,000	59,057	57,177	0	(63)	0	(63)	0	57,114	0	1,360	1,360	386	06/15/2024
96926J-AC-1	WILLIAM CARTER CO		01/26/2022	BRHY		112,039	109,000	115,017	112,309	0	(90)	0	(90)	0	112,219	0	(180)	(180)	2,265	03/15/2027
96926J-AE-7	WILLIAM CARTER CO		01/26/2022	BRHY		26,918	26,000	26,000	26,000	0	0	0	0	0	26,000	0	918	918	290	05/15/2025
96928*-EP-8	WILLIAM BLAIR & CO CTL PT TR CERT 2012-A		12/15/2022	Paydown		537,573	537,573	537,573	537,573	0	0	0	0	0	537,573	0	0	0	813	12/15/2030
96928*-FE-2	WILLIAM BLAIR & COMPANY		12/15/2022	Paydown		16,272	16,272	16,272	16,272	0	0	0	0	0	16,272	0	0	0	25	12/15/2030
96928*-FV-4	WILLIAM BLAIR & CO CTL PT TRST TR CTF SE		12/15/2022	Paydown		163,165	163,163	163,163	163,163	0	0	0	0	0	163,163	0	2	2	285	09/15/2044
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL INC		01/26/2022	BRHY		150,449	147,000	148,363	148,178	0	(12)	0	(12)	0	148,166	0	2,283	2,283	3,078	08/15/2028
974637-AC-4	WINNEBAGO INDUSTRIES INC		01/26/2022	BRHY		66,126	62,000	62,630	62,599	0	(2)	0	(2)	0	62,597	0	3,529	3,529	2,077	07/15/2028
97654D-AC-0	WIN 155 A3 - CMO/RMBS		12/01/2022	Paydown		437,327	437,327	424,207	430,144	0	7,183	0	7,183	0	437,327	0	0	0	5,378	08/21/2045
97786#-AJ-1	WOLSELEY CAPITAL INC SER I GTD SR NTS		09/01/2022	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	274,400	09/01/2022
978097-AG-8	WOLVERINE WORLD WIDE INC		01/26/2022	BRHY		41,595	43,000	43,000	43,000	0	0	0	0	0	43,000	0	(1,405)	(1,405)	726	08/15/2029
98161*-AB-5	WORLEYPARSONS US FINANCE SUB LIMITED SR		09/13/2022	Maturity @ 100.00		11,000,000	11,000,000	11,083,340	11,008,295	0	(8,295)	0	(8,295)	0	11,000,000	0	0	0	440,000	09/13/2022
98310W-AS-7	TRAVEL + LEISURE CO		01/26/2022	BRHY		56,421	52,000	52,000	52,000	0	0	0	0	0	52,000	0	4,421	4,421	1,703	07/31/2026
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		01/26/2022	BRHY		70,354	70,000	70,000	70,000	0	0	0	0	0	70,000	0	354	354	1,387	08/15/2028
983130-AX-3	WYNN LAS VEGAS LLC		01/26/2022	BRHY		140,774	140,000	145,002	143,690	0	(48)	0	(48)	0	143,642	0	(2,868)	(2,868)	1,490	05/15/2027
983133-AA-7	WYNN RESORTS FINANCE LLC		01/24/2022	BRHY		265,164	267,000	265,021	265,298	0	11	0	11	0	265,309	0	(145)	(145)	4,371	10/01/2029
983133-AB-5	WYNN RESORTS FINANCE LLC		01/26/2022	BRHY		102,361	98,000	98,000	98,000	0	0	0	0	0	98,000	0	4,361	4,361	2,173	04/15/2025
984121-CL-5	XEROX CORP		01/31/2022	BRHY		24,118	25,000	21,790	22,113	0	8	0	8	0	22,121	0	1,997	1,997	467	03/01/2035
98419M-AK-6	XYLEM INC		02/01/2022	Adjustment		0	0	0	(682)	0	682	0	682	0	0	0	0	0	(89,906)	11/01/2046
988498-AK-7	YUM! BRANDS INC		01/26/2022	BRHY		10,855	10,000	9,528	9,552	0	1	0	1	0	9,553	0	1,302	1,302	129	11/01/2043
988498-AL-5	YUM! BRANDS INC		01/26/2022	BRHY		48,969	47,000	47,000	47,000	0	0	0	0	0	47,000	0	1,969	1,969	1,197	01/15/2030
988498-AN-1	YUM! BRANDS INC		01/26/2022	BRHY		93,270	97,000	97,148	97,133	0	(1)	0	(1)	0	97,132	0	(3,862)	(3,862)	1,299	03/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98919V-AA-3	ZAYO GROUP HOLDINGS INC		01/26/2022	BRHY		1,315,324	1,369,000	1,364,765	1,365,314	0	49	0	49	0	1,365,363	0	(50,038)	(50,038)	22,205	03/01/2027
98944P-AB-3	ZCAP 2018-1 A - ABS		12/15/2022	Paydown		2,687,317	2,687,317	2,553,491	1,757,710	0	125,392	(4,685)	130,076	0	2,687,317	0	0	0	46,675	10/15/2038
98953G-AD-7	ZIGGO BOND COMPANY BV	C	01/26/2022	BRHY		194,400	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(5,600)	(5,600)	5,495	02/28/2030
98954N-AA-7	ZIGGO BV	C	01/18/2022	Call @ 100.00		369,900	360,000	368,208	365,908	0	(56)	0	(56)	0	365,852	0	(5,852)	(5,852)	20,130	01/15/2027
98954U-AB-9	ZIGGO BOND COMPANY BV	C	01/26/2022	BRHY		154,782	150,000	152,445	151,773	0	(23)	0	(23)	0	151,751	0	3,031	3,031	4,825	01/15/2027
98955D-AA-8	ZIGGO BV	C	01/26/2022	BRHY		197,070	200,000	204,750	204,505	0	(34)	0	(34)	0	204,470	0	(7,400)	(7,400)	2,790	01/15/2030
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC		01/24/2022	BRHY		173,535	184,000	184,232	184,180	0	(1)	0	(1)	0	184,179	0	(10,644)	(10,644)	3,466	02/01/2029
C1466#-AA-6	CPR LEASING LTD SR SEC NTS	A	09/03/2022	Paydown		747,362	747,362	770,727	743,725	0	3,637	0	3,637	0	747,362	0	0	0	3,084	03/03/2024
C1467#-AC-1	CSL GROUP INC SR SEC NTS	C	08/13/2022	Paydown		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	22,400	08/13/2030
C3298@-AB-6	ALS CANADA LIMITED SR GTD NTS SER J	C	07/19/2022	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	83,400	07/19/2022
C4111#-AF-8	GRAYMONT WESTERN CANADA SR NTS	C	07/10/2022	Paydown		993,846	993,845	995,336	993,767	0	78	0	78	0	993,845	0	1	1	0	01/10/2023
C4111#-AG-6	GRAYMONT WESTERN CANADA SR NTS	C	06/21/2022	Paydown		854,000	854,000	855,281	853,918	0	82	0	82	0	854,000	0	0	0	0	06/21/2027
C8177#-AB-9	SANIMAX INDUSTRIES INC SR NTS SRS B	C	02/15/2022	Maturity @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	476,000	02/15/2022
D5472#-AF-7	MOLKEREI ALOIS MULLER GMBH & CO KG SR NT	C	07/17/2022	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	223,200	07/17/2022
D6574*-AB-5	CLAAS KGAA MBH SR NTS SRS A	C	08/15/2022	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	995,000	08/15/2022
G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC SR NTS SRS	C	03/29/2022	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	75,400	03/29/2022
G0685@-AA-1	Avolon Aerospace AOE 161 Limited - ABS	C	12/20/2022	Paydown		567,333	567,333	567,333	567,333	0	0	0	0	0	567,333	0	0	0	14,475	03/31/2025
G0685@-AB-9	Avolon Aerospace AOE 161 Limited - ABS	C	12/20/2022	Paydown		931,519	931,519	931,519	931,519	0	0	0	0	0	931,519	0	0	0	1,646	03/31/2025
G0685@-AC-7	Avolon Aerospace AOE 161 Limited - ABS	C	12/20/2022	Paydown		1,048,970	1,048,970	1,048,970	1,048,970	0	0	0	0	0	1,048,970	0	0	0	1,882	03/31/2025
G0685@-AD-5	Avolon Aerospace AOE 161 Limited - ABS	C	12/20/2022	Paydown		606,171	606,171	606,171	606,171	0	0	0	0	0	606,171	0	0	0	1,124	03/31/2025
G11176-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD	D	12/05/2022	Paydown		17,121	17,121	12,875	13,046	0	4,075	0	4,075	0	17,121	0	0	0	0	06/05/2034
G1418#-AK-9	CARIBBEAN UTILITIES CO LTD SR NTS	C	05/29/2022	Paydown		2,142,857	2,142,855	2,142,855	2,142,855	0	0	0	0	0	2,142,855	0	2	2	0	05/29/2024
G1418#-AM-5	CARIBBEAN UTILITIES CO LTD SR NTS	C	06/01/2022	Paydown		636,364	636,363	636,363	636,363	0	0	0	0	0	636,363	0	1	1	16,227	06/01/2031
G1696#-BH-8	BUNZL FINANCE PLC EURO SER A GTD SR NT	B	11/19/2022	Maturity @ 100.00		7,226,800	7,226,800	7,916,300	7,957,600	0	0	0	0	(41,300)	7,916,300	(689,500)	0	(689,500)	133,197	11/19/2022
G2479@-AB-5	COVENT GARDEN GRP HLDGS LTD SER B SR NTS	B	02/28/2022	Call @ 100.00		8,727,148	8,043,000	9,729,600	8,117,400	0	0	0	0	1,612,200	9,729,600	(1,678,200)	0	(1,678,200)	367,503	12/16/2026
G2613#-AL-8	DS SMITH PLC SR NTS SER E	C	08/06/2022	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	372,000	08/06/2022
G2953R-AC-0	AAC TECHNOLOGIES HOLDINGS INC	D	11/07/2022	LOOM-EMD		348,000	500,000	505,660	505,275	0	(996)	0	(996)	0	504,280	0	(156,280)	(156,280)	12,272	06/02/2026
G4301U-AF-1	Harbour Aircraft Investments Ltd 2017-1	C	12/15/2022	Paydown		1,968,552	1,968,552	1,955,618	1,977,835	0	(9,283)	0	(9,283)	0	1,968,552	0	0	0	28,818	11/15/2037
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	D	10/05/2022	Paydown		29,673	29,673	30,933	30,903	0	(1,230)	0	(1,230)	0	29,673	0	0	0	811	04/05/2036
G6164#-AC-2	MITIE TREASURY MANAGEMENT LTD GTD SER A	C	12/16/2022	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	267,042	12/16/2022
G617A4-AA-2	MMK INTERNATIONAL CAPITAL DAC	D	03/23/2022	LOOM-EMD		194,200	640,000	688,210	679,199	0	(3,983)	0	(3,983)	0	675,217	0	(481,017)	(481,017)	7,890	06/13/2024
G6515#-AC-8	JOHN WOOD GROUP PLC SR NTS SER C	C	11/01/2022	Call @ 100.00		5,404,373	5,404,373	5,404,373	5,404,373	0	0	0	0	0	5,404,373	0	0	0	239,483	08/13/2026
G6S79L-AB-5	MINMETALS BOUNTEOUS FINANCE (BVI) LTD		11/04/2022	LOOM-EMD		544,421	560,000	621,622	611,767	0	(12,006)	0	(12,006)	0	599,761	0	(55,341)	(55,341)	33,841	07/30/2025
G7178*-AE-4	Porterbrook Rail Finance Limited Sr Nts	B	10/17/2022	Paydown		813,919	751,004	813,919	850,704	0	0	0	0	(36,785)	813,919	0	0	0	6,972	04/16/2028
G7256K-AB-0	PROP 2017-1 LIMITED 2017-1 A - ABS	C	12/15/2022	Paydown		1,350,566	1,350,566	1,247,615	943,980	0	101,165	0	101,165	0	1,350,566	0	0	0	22,569	03/15/2042
G84640-AB-0	STEEL FUNDING DAC	D	11/25/2022	MET-EMD		388,520	450,000	310,460	495,732	0	(1,731)	186,540	(188,271)	0	307,461	0	81,059	81,059	13,317	05/30/2026
G9369*-AA-7	Viridor Energy	B	09/30/2022	Paydown		92,070	91,699	110,715	111,614	0	0	0	0	(899)	110,715	(18,645)	0	(18,645)	2,400	03/31/2043
L4191B-BL-6	GAZ CAPITAL SA	D	02/28/2022	LOOM-EMD		454,000	1,135,000	1,251,174	1,242,785	0	(2,635)	0	(2,635)	0	1,240,150	0	(786,150)	(786,150)	32,149	02/06/2028
L5829P-AC-3	KERNEL HOLDING SA	D	06/21/2022	LOOM-EMD		230,300	490,000	227,850	508,521	0	(1,112)	279,559	(280,671)	0	227,850	0	2,450	2,450	21,683	10/27/2027
L6242G-AB-2	MHP LUX SA	D	02/28/2022	LOOM-EMD		270,600	820,000	793,010	794,833	0	396	0	396	0	795,229	0	(524,629)	(524,629)	23,205	09/19/2029
M4R2A7-AA-6	ENERGEAN ISRAEL FINANCE LTD	D	01/05/2022	MET-EMD		201,600	200,000	206,800	205,409	0	(58)	0	(58)	0	205,351	0	(3,751)	(3,751)	2,500	03/30/2024
M6746G-AA-4	LEVIATHAN BOND LTD	D	01/05/2022	MET-EMD		205,860	200,000	210,700	207,690	0	(84)	0	(84)	0	207,607	0	(1,747)	(1,747)	224	06/30/2023
M9T80U-AA-0	ULKER BISKUVI SANAYI AS	D	11/04/2022	LOOM-EMD		508,763	685,000	736,797	731,463	0	(9,594)	0	(9,594)	0	721,869	0	(213,106)	(213,106)	48,665	10/30/2025
N55218-AP-1	LUKOIL INTERNATIONAL FINANCE BV	D	09/20/2022	MET-EMD		326,000	400,000	216,000	442,075	0	(2,044)	224,031	(226,075)	0	216,000	0	110,000	110,000	16,889	11/02/2026
N5521L-AA-5	LUKOIL SECURITIES BV	D	09/20/2022	Various		1,292,450	2,085,000	1,069,525	2,181,359	0	(2,517)	1,109,317	(1,111,834)	0	1,069,525	0	222,925	222,925	59,221	05/06/2030
N65108-AC-7	NUTRECO NV SR NTS SRS C	D	07/11/2022	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	211,000	07/11/2022
P22008-AA-7	CELEO REDES OPERACION CHILE SA	D	12/22/2022	Paydown		4,895	4,895	5,762	5,750	0	(855)	0	(855)	0	4,895	0	0	0	190	06/22/2047
P2205J-AQ-3	CENCOSUD SA	D	01/13/2022	MET-EMD		318,000	300,000	329,640	327,679	0	(226)	0	(226)	0	327,453	0	(9,453)	(9,453)	6,599	07/17/2027
P2867K-AK-2	COLBUN SA	D	01/27/2022	MET-EMD		484,256	500,000	525,670	524,541	0	(232)	0	(232)	0	524,309	0	(40,052)	(40,052)	6,344	03/06/2030
P3100S-AC-8	CONTROLADORA MABE SA DE CV	D	07/19/2022	CORPORATE REORGANIZATIONS		677,625	650,000	761,552	753,014	0	(7,839)	0	(7,839)	0	745,175	0	(67,550)	(67,550)	26,896	10/23/2028
P4909L-AA-8	GNL QUINTERO SA	D	07/31/2022	Paydown		70,560	70,560	76,621	76,362	0	(5,802)	0	(5,802)	0	70,560	0	0	0	2,452	07/31/2029
P58072-AS-1	INVERSIONES CMPC SA	D	07/29/2022	JEFFERIES & COMPANY, INC.		450,000	500,000	537,450	535,805	0	(2,436)	0	(2,436)	0	533,369	0	(83,369)	(83,369)	20,266	01/13/2030
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO LTD SR SEC	C	12/31/2022	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,370	03/31/2035
Q1297#-AE-8	CSL FINANCE PTY LIMITED EURO GTD SR NTS	B	11/12/2022	Maturity @ 100.00		4,140,800	4,140,800	5,185,200	4,547,200	0	0	0	0	638,000	5,185,200	(1,044,400)	0	(1,044,400)	68,323	11/12/2022
Q3393*-AK-7	ELECTRANET PTY LTD SER A SR SEC NTS		08/18/2022	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,200	08/18/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3534@-AA-7	ENVESTRA LIMITED SR SEC NTS SRS A	C	07/12/2022	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	425,000	07/12/2022
Q6235#-AE-2	MIRVAC GROUP FINANCE LTD SER E GTD SR NT	C	12/18/2022	Maturity @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	400,710	12/18/2022
Q7134#-AE-2	ONESTEEL FINANCE PTY LTD SR NTS SRS C	C	08/17/2022	Adjustment		761,725	0	0	0	0	0	0	0	0	0	0	761,725	761,725	0	06/28/2023
Q9857@-AB-1	WORLEYPARSONS FINANCIAL SVCS PTY LIMITED	C	09/13/2022	Maturity @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	360,000	09/13/2022
Q9883#-AA-9	Z ENERGY LIMITED USD SER A SR SECD NT	C	08/16/2022	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	428,747	01/04/2026
Q9883#-AB-7	Z ENERGY LIMITED USD SER B SR SECD NT	C	08/16/2022	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	180,902	01/04/2028
YOR15U-GV-6	ADANI TRANSMISSION STEP-ONE LTD	D	11/21/2022	Paydown		21,000	21,000	21,643	21,637	0	(637)	0	(637)	0	21,000	0	0	0	697	05/21/2036
Y4596H-AD-9	NK KAZMUNAYGAZ AO	D	11/04/2022	LOOM-EMD		699,028	1,005,000	1,230,532	1,227,976	0	(4,258)	0	(4,258)	0	1,223,718	0	(524,691)	(524,691)	60,837	04/19/2047
Y7140W-AD-0	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	D	07/26/2022	CORPORATE REORGANIZATIONS		752,800	800,000	1,032,791	1,030,685	0	(2,427)	0	(2,427)	0	1,028,258	0	(275,458)	(275,458)	37,689	11/15/2048
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,702,664,485	1,692,077,551	1,709,828,287	1,642,917,662	0	15,648	2,081,349	(2,065,701)	2,077,859	1,701,601,758	(3,430,745)	(7,761,455)	(11,192,200)	52,412,134	XXX
025816-CH-0	AMERICAN EXPRESS CO		01/26/2022	BRHY		302,591	310,000	310,000	310,000	0	0	0	0	0	310,000	0	(7,409)	(7,409)	1,314	12/29/2049
06368B-5P-9	BANK OF MONTREAL	C	04/20/2022	CREDIT SUISSE SECURITIES (USA)		1,464,030	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(35,970)	(35,970)	47,400	12/29/2049
06738E-BT-1	BARCLAYS PLC	C	01/26/2022	Adjustment		190,540	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(9,460)	(9,460)	1,045	12/29/2049
172967-MU-2	CITIGROUP INC		01/26/2022	BRHY		64,878	65,000	65,000	65,000	0	0	0	0	0	65,000	0	(122)	(122)	347	12/29/2049
172967-NB-3	CITIGROUP INC		01/26/2022	BRHY		4,965	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(36)	(36)	52	12/29/2049
281020-AT-4	EDISON INTERNATIONAL		01/26/2022	BRHY		65,981	65,000	65,000	65,000	0	0	0	0	0	65,000	0	981	981	0	
29273V-AN-0	ENERGY TRANSFER LP		01/26/2022	BRHY		250,122	243,000	243,302	243,274	0	(4)	0	(4)	0	243,270	0	6,852	6,852	3,203	12/29/2049
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		01/26/2022	BRHY		62,080	55,000	55,000	55,000	0	0	0	0	0	55,000	0	7,080	7,080	1,028	12/31/9999
48128B-AF-8	JPMORGAN CHASE & CO		01/26/2022	BRHY		263,777	257,000	265,224	261,527	0	(121)	0	(121)	0	261,406	0	2,371	2,371	6,318	12/31/2049
808513-BJ-3	CHARLES SCHWAB CORP		01/26/2022	BRHY		315,312	320,000	320,000	320,000	0	0	0	0	0	320,000	0	(4,688)	(4,688)	2,027	12/29/2049
92840M-AC-6	VISTRA CORP		01/26/2022	BRHY		115,144	114,000	114,000	114,000	0	0	0	0	0	114,000	0	1,144	1,144	0	
1309999999. Subtotal - Bonds - Hybrid Securities						3,099,420	3,134,000	3,142,526	3,138,801	0	(124)	0	(124)	0	3,138,676	0	(39,257)	(39,257)	62,734	XXX
524685-AA-2	LIFES 2004-1 A - RMBS		12/10/2022	Paydown		3,806,897	3,806,897	2,738,964	2,792,587	0	1,014,310	0	1,014,310	0	3,806,897	0	0	0	103,036	02/10/2039
91023#-AA-6	UNITED EARNEST SLR TR 2017-WL A1 - ABS		01/25/2022	Paydown		660,584	660,898	660,898	660,898	0	0	0	0	0	660,898	0	(314)	(314)	985	01/25/2042
91023#-AB-4	UNITED EARNEST SLR TR 2017-WL A2 - ABS		01/25/2022	Paydown		2,781,340	2,781,340	2,781,340	2,781,270	0	70	0	70	0	2,781,340	0	0	0	8,089	01/25/2042
91023#-AC-2	UNITED EARNEST SLR TR 2017-WL B - ABS		01/25/2022	Paydown		491,628	491,628	491,628	491,628	0	0	0	0	0	491,628	0	0	0	1,819	01/25/2042
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						7,740,450	7,740,763	6,672,830	6,726,383	0	1,014,380	0	1,014,380	0	7,740,763	0	(314)	(314)	113,930	XXX
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC		08/16/2022	Paydown		624,058	588,462	588,462	588,462	0	0	0	0	0	588,462	0	0	0	115,485	11/03/2024
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC		08/16/2022	Direct		4,757,937	4,632,339	4,539,692	4,544,679	0	87,659	0	87,659	0	4,632,339	0	0	0	393,221	11/03/2024
04364V-AL-7	Ascent Resources Utica Holdings LLC		02/15/2022	DIRECT		56,392	53,000	50,896	52,058	0	30	0	30	0	52,088	0	4,304	4,304	1,781	11/01/2025
05518P-AC-2	BAART PROGRAMS, INC.		12/30/2022	Direct		18,454	18,454	18,454	9,084	0	0	0	0	0	18,454	0	0	0	1,076	06/11/2027
55317K-AB-3	CLOYES GEAR AND PRODUCTS INC		12/30/2022	Paydown		22,500	22,500	22,219	0	0	29	0	29	0	22,500	0	0	0	970	02/17/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,479,341	5,314,754	5,219,722	5,194,282	0	87,719	0	87,719	0	5,313,842	0	4,304	4,304	512,533	XXX
2509999997. Total - Bonds - Part 4						2,028,671,383	2,023,381,495	2,042,117,455	1,955,041,835	0	1,752,418	2,081,349	(328,932)	2,077,859	2,036,036,497	(3,430,745)	(16,350,491)	(19,781,236)	57,091,837	XXX
2509999998. Total - Bonds - Part 5						1,660,276,115	1,720,727,131	1,666,026,825	0	0	577,869	90,850	487,019	0	1,666,513,844	0	(6,419,596)	(6,419,596)	7,595,637	XXX
2509999999. Total - Bonds						3,688,947,498	3,744,108,626	3,708,144,280	1,955,041,835	0	2,330,286	2,172,199	158,087	2,077,859	3,702,550,340	(3,430,745)	(22,770,087)	(26,200,832)	64,687,474	XXX
18469Q-3#-3	ClearBridge MLP and Midstream Ttl Rtn Fn		03/28/2022	Maturity @ 100000.00	6.000	600,000	0.00	600,000	600,000	0	0	0	0	0	600,000	0	0	0	8,817	
486606-8*-0	Kayne Anderson Energy Infrastructure Fnd		02/01/2022	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	(15,182)	
48661E-2#-4	Kayne Anderson NextGen Energy & Infra PF		12/14/2022	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	25,771	
705322-A@-4	Pedernales Electric Cooperative, Inc. Nt		10/01/2022	Adjustment	0.000	4,000,000	4,000,000.00	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	
89148B-5#-4	Tortoise Midstream Energy Fund, Inc. MAN		12/23/2022	Call @ 25.00	19,242.000	481,050	0.00	481,050	481,050	0	0	0	0	0	481,050	0	0	0	25,195	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,081,050	XXX	5,081,050	5,081,050	0	0	0	0	0	5,081,050	0	0	0	44,601	XXX
4509999997. Total - Preferred Stocks - Part 4						5,081,050	XXX	5,081,050	5,081,050	0	0	0	0	0	5,081,050	0	0	0	44,601	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						5,081,050	XXX	5,081,050	5,081,050	0	0	0	0	0	5,081,050	0	0	0	44,601	XXX
313390-00-7	FHLBANKS OFFICE OF FINANCE		12/29/2022	Various	11,060.627	1,070,429		1,044,231	667,784	(21,813)	0	0	(21,813)	0	1,044,231	0	26,198	26,198	0	
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA		12/19/2022	CORPORATE ACTION	739,593.539	69,499,946		69,499,946	71,217,272	(2,579,927)	0	0	(2,579,927)	0	69,499,946	0	0	0	0	

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
88642R-10-9	TIDEWATER ORD		09/14/2022	GOLDMAN	380,720.000	9,472,697		8,029,385	4,077,511	6,918,122	0	2,966,248	3,951,874	0	8,029,385	0	1,443,312	1,443,312	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						80,043,071	XXX	78,573,561	75,962,566	4,316,382	0	2,966,248	1,350,134	0	78,573,561	0	1,469,510	1,469,510	0	XXX
58472*-10-7	MEDICARE ADVANTAGE INS CO OMAHA		12/27/2022	Return of Capital	0.000	3,700,000		3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	0	
68200@-10-3	OMAHA REINSURANCE CO.		12/09/2022	Return of Capital	0.000	106,124,866		106,124,866	106,124,866	0	0	0	0	0	106,124,866	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						109,824,866	XXX	109,824,866	109,824,866	0	0	0	0	0	109,824,866	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						189,867,937	XXX	188,398,427	185,787,432	4,316,382	0	2,966,248	1,350,134	0	188,398,427	0	1,469,510	1,469,510	0	XXX
5989999998. Total - Common Stocks - Part 5						222,211,603	XXX	218,651,980	0	0	0	0	0	0	218,651,980	0	3,559,623	3,559,623	0	XXX
5989999999. Total - Common Stocks						412,079,540	XXX	407,050,408	185,787,432	4,316,382	0	2,966,248	1,350,134	0	407,050,408	0	5,029,133	5,029,133	0	XXX
5999999999. Total - Preferred and Common Stocks						417,160,590	XXX	412,131,458	190,868,482	4,316,382	0	2,966,248	1,350,134	0	412,131,458	0	5,029,133	5,029,133	44,601	XXX
6009999999 - Totals						4,106,108,089	XXX	4,120,275,738	2,145,910,317	4,316,382	2,330,286	5,138,447	1,508,221	2,077,859	4,114,681,798	(3,430,745)	(17,740,954)	(21,171,699)	64,732,075	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 12	13	14	15	16	17	18	19	20	21
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-TG-3	UNITED STATES TREASURY		06/08/2022	GOLDMAN	08/25/2022	Various	30,800,000	29,045,844	28,427,960	29,047,823	0	1,979	0	1,979	0	0	(619,863)	(619,863)	108,231	60,156
912810-TH-1	UNITED STATES TREASURY		07/14/2022	GOLDMAN	08/22/2022	Various	84,100,000	82,449,914	81,133,388	82,453,148	0	3,234	0	3,234	0	0	(1,319,761)	(1,319,761)	404,495	263,577
912810-TK-4	UNITED STATES TREASURY		11/16/2022	Various	12/08/2022	Various	137,550,000	123,277,568	125,327,696	123,292,155	0	14,587	0	14,587	0	0	2,035,541	2,035,541	1,227,250	1,091,459
912810-TM-0	UNITED STATES TREASURY		11/17/2022	BARCLAYS CAPITAL INC./LE	12/08/2022	Various	28,000,000	27,562,500	28,744,238	27,562,772	0	272	0	272	0	0	1,181,466	1,181,466	66,354	46,409
91282C-DJ-7	UNITED STATES TREASURY		02/08/2022	Various	02/24/2022	Various	67,647,000	64,854,973	64,568,752	64,858,831	0	3,858	0	3,858	0	0	(290,079)	(290,079)	211,960	199,119
91282C-DY-4	UNITED STATES TREASURY		04/20/2022	Various	04/27/2022	Various	49,900,000	46,160,309	46,150,167	46,169,919	0	9,610	0	9,610	0	0	(19,751)	(19,751)	178,948	151,600
91282C-EC-1	UNITED STATES TREASURY		03/21/2022	GOLDMAN	03/29/2022	Various	61,200,000	59,932,969	59,765,368	59,934,590	0	1,621	0	1,621	0	0	(169,221)	(169,221)	76,220	68,601
91282C-ED-9	UNITED STATES TREASURY		03/21/2022	Bank of America Securities	03/22/2022	Various	10,170,000	10,002,354	9,991,698	10,002,471	0	117	0	117	0	0	(10,773)	(10,773)	3,765	3,385
91282C-EF-4	UNITED STATES TREASURY		04/27/2022	Various	05/13/2022	JP MORGAN SECS INC., - FIXED INCOME	20,000,000	19,748,691	19,664,482	19,750,508	0	1,817	0	1,817	0	0	(86,026)	(86,026)	57,001	38,251
91282C-EN-7	UNITED STATES TREASURY		05/05/2022	Various	05/17/2022	Various	37,010,000	36,569,981	36,772,542	36,571,429	0	1,448	0	1,448	0	0	201,114	201,114	34,399	16,594
91282C-EP-2	UNITED STATES TREASURY		08/01/2022	Various	08/18/2022	Various	316,577,900	312,072,044	313,211,022	312,089,688	0	17,644	0	17,644	0	0	1,121,334	1,121,334	1,045,807	781,711
91282C-EQ-0	UNITED STATES TREASURY		05/26/2022	BARCLAYS CAPITAL INC./LE	06/14/2022	Various	113,000,000	113,348,711	112,906,488	113,346,702	0	(2,009)	0	(2,009)	0	0	(440,214)	(440,214)	156,787	101,332
91282C-ET-4	UNITED STATES TREASURY		06/21/2022	Various	07/01/2022	Various	154,600,000	148,686,871	150,821,385	148,721,920	0	35,048	0	35,048	0	0	2,099,466	2,099,466	285,127	160,692
91282C-FB-2	UNITED STATES TREASURY		10/11/2022	Various	10/31/2022	Various	175,800,000	170,534,484	168,426,638	170,587,864	0	53,380	0	53,380	0	0	(2,161,226)	(2,161,226)	695,952	459,160
91282C-FF-3	UNITED STATES TREASURY		10/14/2022	Various	10/18/2022	Various	202,487,000	190,283,915	186,796,552	190,316,815	0	32,900	0	32,900	0	0	(3,520,263)	(3,520,263)	678,947	497,787
91282C-FV-8	UNITED STATES TREASURY		12/13/2022	Various	12/14/2022	Various	10,100,000	10,652,445	10,624,910	10,652,001	0	(445)	0	(445)	0	0	(27,091)	(27,091)	33,752	29,923
0109999999. Subtotal - Bonds - U.S. Governments							1,498,941,900	1,445,183,573	1,443,333,288	1,445,358,634	0	175,061	0	175,061	0	0	(2,025,346)	(2,025,346)	5,264,996	3,969,757
38381C-AC-6	SHARJAH, EMIRATE OF	C	02/11/2022	ARES-PAY	04/25/2022	ARES-PAY	360,000	337,068	317,938	337,403	0	335	0	335	0	0	(19,465)	(19,465)	8,229	5,619
445545-AQ-9	HUNGARY (GOVERNMENT)	C	08/23/2022	Various	10/14/2022	LOOM-EMD	1,155,000	1,131,643	966,158	1,132,024	0	381	0	381	0	0	(165,867)	(165,867)	21,528	7,274
X5424X-CG-1	RUSSIA, FEDERATION OF (GOVERNMENT)	D	01/05/2022	LOOM-EMD	02/28/2022	LOOM-EMD	200,000	233,500	64,260	233,203	0	(297)	0	(297)	0	0	(168,943)	(168,943)	4,363	2,805
0309999999. Subtotal - Bonds - All Other Governments							1,715,000	1,702,211	1,348,355	1,702,630	0	418	0	418	0	0	(354,275)	(354,275)	34,120	15,698
00091U-AC-7	ABPCI 11 A2 - CDO	C	08/26/2022	SG AMERICAS SECURITIES, LLC	11/16/2022	GREENSLEDGE PUBLIC	6,750,000	6,750,000	6,503,693	6,750,000	0	0	0	0	0	0	(246,308)	(246,308)	52,031	0
005117-AA-4	ACWA POWER MANAGEMENT AND INVESTMENTS ON	C	02/10/2022	LOOM-EMD	11/14/2022	Various	209,601	230,205	195,329	228,574	0	(1,630)	0	(1,630)	0	0	(33,246)	(33,246)	11,487	2,044
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2022	GOLDMAN	03/10/2022	U.S. Bank	2,000,000	1,991,500	1,792,520	1,991,518	0	18	0	18	0	0	(198,998)	(198,998)	5,522	0
025286-AB-1	ACAR 2021-3 B - ABS		02/22/2022	JP MORGAN SECS INC., - FIXED INCOME	08/23/2022	BNP PARIBAS SECURITIES BOND	19,615,000	19,342,229	19,418,850	19,474,618	0	132,389	0	132,389	0	0	(55,768)	(55,768)	69,045	3,956
03333B-AA-5	ANCHF 16 A - CDO	C	07/14/2022	GOLDMAN	11/16/2022	GOLDMAN	9,500,000	9,500,000	9,098,150	9,500,000	0	0	0	0	0	0	(401,850)	(401,850)	119,700	0
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC		05/31/2022	Bank of America Securities	12/08/2022	US BANCORP INVESTMENTS INC.	2,500,000	2,486,175	2,447,050	2,486,415	0	240	0	240	0	0	(39,365)	(39,365)	57,170	0
126408-GS-6	CSX CORP		10/27/2022	MARKETAXESS	12/21/2022	JEFFERIES & COMPANY, INC.	1,500,000	1,549,290	1,662,810	1,549,052	0	(238)	0	(238)	0	0	113,758	113,758	13,736	0
12656N-AC-5	CPS 21A B - ABS		02/11/2022	WELLS FARGO SECURITIES	06/08/2022	Various	4,000,000	3,993,125	3,992,920	3,997,998	0	4,873	0	4,873	0	0	(5,078)	(5,078)	6,642	0
12661P-AD-1	CSL FINANCE PLC	C	04/20/2022	Bank of America Securities	04/20/2022	Bank of America Securities	2,000,000	1,999,740	2,012,040	1,999,740	0	0	0	0	0	0	12,300	12,300	0	0
143658-BN-1	CARNIVAL CORP		01/04/2022	BRHY	01/24/2022	BRHY	18,000	18,123	17,696	18,122	0	(1)	0	(1)	0	0	(426)	(426)	417	359
14686K-AA-5	CRVNA 2021-N2 A1 - ABS		02/10/2022	Bank of America	10/28/2022	Various	7,006,215	6,956,405	6,943,787	6,996,724	0	40,319	0	40,319	0	0	(52,937)	(52,937)	11,362	249
20826F-AV-8	CONOCOPHILLIPS CO		02/22/2022	BONY/TORONTO DOMINION SECURITI	04/08/2022	Bank of America Securities	1,000,000	998,390	960,180	998,394	0	4	0	4	0	0	(38,214)	(38,214)	3,589	0
22303X-AA-3	COVANTA HOLDING CORP		01/04/2022	BRHY	01/26/2022	BRHY	38,000	38,380	38,225	38,379	0	(1)	0	(1)	0	0	(154)	(154)	298	252
22534G-AA-1	CAALT 2020-1 A - ABS		02/22/2022	Various	06/08/2022	Various	17,930,000	17,971,075	17,903,315	17,946,010	0	(25,065)	0	(25,065)	0	0	(42,695)	(42,695)	92,670	4,343
227046-AB-5	CROCS INC		01/04/2022	BRHY	01/24/2022	BRHY	12,000	11,670	10,980	11,672	0	2	0	2	0	0	(692)	(692)	228	201
23344Q-AA-7	DTAOT 2021-3 A - ABS		02/23/2022	JP MORGAN SECS INC., - FIXED INCOME	06/23/2022	Various	7,850,877	7,789,542	7,771,582	7,817,581	0	28,039	0	28,039	0	0	(45,999)	(45,999)	8,275	720
278062-AJ-3	EATON CORP		08/16/2022	WELLS FARGO SECURITIES	12/08/2022	BNY/SUNTRUST CAPITAL MARKETS	1,750,000	1,740,515	1,742,108	1,740,559	0	44	0	44	0	0	1,548	1,548	24,903	0
29278N-AG-8	ENERGY TRANSFER LP		09/20/2022	BARCLAYS CAPITAL INC FIXED INC	11/17/2022	MUFG SECURITIES AMERICAS INC.	4,500,000	4,342,995	4,335,480	4,346,474	0	3,479	0	3,479	0	0	(10,994)	(10,994)	141,750	103,031
29336E-AA-1	ENN ENERGY HOLDINGS LTD	C	05/11/2022	MET-EMD	11/09/2022	MET-EMD	300,000	298,704	281,526	298,819	0	115	0	115	0	0	(17,293)	(17,293)	6,822	0
29977L-AA-9	EVERARC ESCROW SARL	C	01/06/2022	BRHY	01/24/2022	BRHY	14,000	13,755	13,536	13,756	0	1	0	1	0	0	(220)	(220)	183	152
30166N-AE-6	EART 2020-3 C - ABS		02/15/2022	Various	06/30/2022	RBC CAPITAL MARKETS	10,975,000	10,967,092	10,879,826	10,970,770	0	3,677	0	3,677	0	0	(90,944)	(90,944)	56,338	805

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 12	13	14	15	16	17	18	19	20	21
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
32057K-AA-8	FIAOT 221 A - ABS		02/24/2022	JP MORGAN SECS INC., - FIXED INCOME	08/23/2022	Various	5,000,000	4,999,978	4,922,356	4,999,952	0	(26)	0	(26)	0	0	(77,596)	(77,596)	43,091	0
341081-FB-8	FLORIDA POWER & LIGHT CO		11/08/2022	Bank of America Securities	12/21/2022	DEUTSCHE BANK SECURITIES, INC.	4,000,000	4,010,920	4,359,720	4,010,960	0	40	0	40	0	0	348,760	348,760	54,302	25,827
38141G-ZR-8	GOLDMAN SACHS GROUP INC		03/10/2022	Goldman Sachs	11/15/2022	Bank of America Securities	5,000,000	5,000,000	4,619,450	5,000,000	0	0	0	0	0	0	(380,550)	(380,550)	121,504	0
472141-AA-8	JBS USA LUX SA		03/28/2022	ARES-PAY	06/21/2022	CORPORATE REORGANIZATIONS	395,000	415,738	416,231	413,859	0	(1,879)	0	(1,879)	0	0	2,373	2,373	9,332	3,333
52608J-AB-1	LFT 221 B - ABS		06/23/2022	CITIGROUP GLOBAL MARKETS INC.	11/15/2022	GOLDMAN	13,000,000	12,996,144	12,382,500	12,998,170	0	2,026	0	2,026	0	0	(615,670)	(615,670)	282,093	0
58547D-AD-1	MELCO RESORTS FINANCE LTD	C	02/10/2022	LOOM-EMD	11/04/2022	LOOM-EMD	415,000	399,095	240,078	400,356	0	1,261	0	1,261	0	0	(160,278)	(160,278)	20,695	3,232
615369-AY-1	MOODY'S CORP		02/22/2022	JP MORGAN SECS INC., - FIXED INCOME	03/24/2022	GOLDMAN	2,750,000	2,702,755	2,654,383	2,702,828	0	73	0	73	0	0	(48,445)	(48,445)	9,453	0
62920K-AC-6	NMEF 2022-A B - ABS		02/24/2022	BNY/SUNTRUST CAPITAL MARKETS	11/15/2022	MUFG SECURITIES AMERICAS INC.	5,750,000	5,749,736	5,190,049	5,749,786	0	50	0	50	0	0	(559,737)	(559,737)	136,443	0
74114B-AG-8	PART 201 C - ABS		02/23/2022	JP MORGAN SECS INC., - FIXED INCOME	08/23/2022	WELLS FARGO SECURITIES	17,000,000	16,960,156	16,888,438	16,985,522	0	25,365	0	25,365	0	0	(97,084)	(97,084)	117,536	6,186
75606D-AQ-4	REALOGY GROUP LLC		01/05/2022	BRHY	01/26/2022	BRHY	64,000	64,000	62,241	64,000	0	0	0	0	0	0	(1,759)	(1,759)	168	0
775109-BZ-3	ROGERS COMMUNICATIONS INC	C	03/07/2022	Various	05/11/2022	Various	5,000,000	4,949,850	4,648,050	4,950,126	0	276	0	276	0	0	(302,076)	(302,076)	38,750	0
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		01/04/2022	BRHY	01/26/2022	BRHY	150,000	150,000	149,790	150,000	0	0	0	0	0	0	(210)	(210)	470	0
80285V-AC-3	SDART 2021-4 A3 - ABS		02/15/2022	JP MORGAN SECS INC., - FIXED INCOME	06/08/2022	BNP PARIBAS SECURITIES BOND	25,289,000	24,937,325	24,964,985	25,056,276	0	118,951	0	118,951	0	0	(91,291)	(91,291)	41,200	717
80286E-AB-2	SDART 2022-1 A2 - ABS		02/16/2022	JP MORGAN SECS INC., - FIXED INCOME	06/23/2022	Various	9,880,000	9,879,477	9,802,452	9,879,698	0	221	0	221	0	0	(77,246)	(77,246)	46,130	0
80286M-AE-8	SDART 2022-2 C - ABS		03/23/2022	DEUTSCHE BANK SECURITIES, INC.	11/15/2022	CITIGROUP GLOBAL MARKETS INC.	5,000,000	4,999,239	4,675,000	4,999,353	0	114	0	114	0	0	(324,353)	(324,353)	118,544	0
83405B-AC-6	SCLP 2019-4 C - ABS		03/15/2022	Bank of America Securities	11/28/2022	Paydown	6,000,000	6,003,750	6,000,000	6,000,000	0	(3,750)	0	(3,750)	0	0	0	0	99,676	10,413
855030-AN-2	STAPLES INC		01/04/2022	BRHY	01/24/2022	BRHY	17,000	17,468	17,011	17,463	0	(5)	0	(5)	0	0	(452)	(452)	358	287
872898-AH-4	TSMC ARIZONA CORP		04/19/2022	GOLDMAN	10/12/2022	MET-EMD	1,000,000	997,420	911,380	997,520	0	100	0	100	0	0	(86,140)	(86,140)	20,306	0
96043J-AC-9	WLAKE 2021-3 A2 - ABS		02/11/2022	JP MORGAN SECS INC., - FIXED INCOME	06/23/2022	Various	8,000,000	7,957,500	7,923,559	7,979,141	0	21,641	0	21,641	0	0	(55,582)	(55,582)	15,915	0
G2953R-AC-0	AAC TECHNOLOGIES HOLDINGS INC	D	01/05/2022	LOOM-EMD	11/07/2022	LOOM-EMD	395,000	391,228	264,650	391,917	0	689	0	689	0	0	(127,267)	(127,267)	9,706	1,008
G5709F-AB-8	LUKOIL CAPITAL DAC	D	01/05/2022	LOOM-EMD	06/22/2022	LOOM-EMD	200,000	194,740	102,000	104,000	0	110	90,850	(90,740)	0	0	(2,000)	(2,000)	4,760	1,420
G6579L-AB-5	MINMETALS BOUNTEOUS FINANCE (BVI) LTD		01/05/2022	LOOM-EMD	11/04/2022	LOOM-EMD	200,000	219,420	194,436	214,969	0	(4,451)	0	(4,451)	0	0	(20,533)	(20,533)	12,086	4,143
G8110J-AD-3	SHARJAH SUKUK PROGRAMME LTD	D	03/28/2022	ARES-PAY	04/26/2022	ARES-PAY	400,000	402,120	400,500	402,083	0	(37)	0	(37)	0	0	(1,583)	(1,583)	8,779	7,580
P3100S-AC-8	CONTROLADORA MABE SA DE CV	D	04/26/2022	LOOM-EMD	07/19/2022	CORPORATE REORGANIZATIONS	635,000	694,116	661,988	690,436	0	(3,679)	0	(3,679)	0	0	(28,449)	(28,449)	19,695	5,814
Y4596H-AD-9	NK KAZMUNAYGAZ AO	D	02/10/2022	LOOM-EMD	11/04/2022	LOOM-EMD	400,000	458,420	278,220	457,453	0	(967)	0	(967)	0	0	(179,233)	(179,233)	24,214	6,165
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							215,408,692	214,539,502	210,751,067	214,791,041	0	342,389	90,850	251,540	0	0	(4,039,975)	(4,039,975)	1,937,377	192,236
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC		04/13/2022	Voya Private	08/16/2022	Paydown	1,661,538	1,661,538	1,762,047	1,661,538	0	0	0	0	0	0	0	0	177,475	0
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC		04/14/2022	Voya Private	08/16/2022	Direct	3,000,000	2,940,000	3,081,359	3,000,000	0	60,000	0	60,000	0	0	0	0	181,669	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							4,661,538	4,601,538	4,843,406	4,661,538	0	60,000	0	60,000	0	0	0	0	359,144	0
2509999998. Total - Bonds							1,720,727,131	1,666,026,825	1,660,276,115	1,666,513,844	0	577,869	90,850	487,019	0	0	(6,419,596)	(6,419,596)	7,595,637	4,177,690
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
313390-00-7	FHLBANKS OFFICE OF FINANCE		12/19/2022	Federal Home Loan Bank of Topeka	12/27/2022	Federal Home Loan Bank of Topeka	1,543,703.814	144,773,945	148,333,568	144,773,945	0	0	0	0	0	0	3,559,623	3,559,623	0	0
313390-10-6	FEDERAL HOME LOAN BANK OF TOPEKA		11/29/2022	Federal Home Loan Bank of Topeka	12/19/2022	CORPORATE ACTION	782,800.001	73,878,035	73,878,035	73,878,035	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								218,651,980	222,211,603	218,651,980	0	0	0	0	0	0	3,559,623	3,559,623	0	0
5989999998. Total - Common Stocks								218,651,980	222,211,603	218,651,980	0	0	0	0	0	0	3,559,623	3,559,623	0	0
5999999999. Total - Preferred and Common Stocks								218,651,980	222,211,603	218,651,980	0	0	0	0	0	0	3,559,623	3,559,623	0	0
6009999999 - Totals								1,884,678,805	1,882,487,719	1,885,165,824	0	577,869	90,850	487,019	0	0	(2,859,973)	(2,859,973)	7,595,637	4,177,690

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
20449#-10-3	Companion Life Insurance Company		62243	13-1595128	2CIB1	80,273,717	0	0	5,000.000	100.0
68200@-10-3	Omaha Reinsurance Company		13779	27-1421939	2CIB1	0	0	0	100,000.000	100.0
91315#-10-5	United World Life Insurance Company		72850	75-6010770	2CIB1	58,539,530	0	0	220,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						138,813,248	0	0	XXX	XXX
58472*-10-7	Medicare Advantage Insurance Co of Omaha		13120	20-5873262	2CIB1	5,053,649	0	5,053,649	2,000,000.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity						5,053,649	0	5,053,649	XXX	XXX
62837#-10-5	Mutual of Omaha Structured Settlement Company			80-0725213	2CIB3	0	0	0	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						143,866,897	0	5,053,649	XXX	XXX
1999999 - Totals						143,866,897	0	5,053,649	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

NONE

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Omaha Financial Holdings (Mutual of Omah			11/30/2022	OMAHA FINANCIAL HOLDINGS	10/20/2023	50,000,000	0	0	0	0	50,000,000	50,000,000	12,137	0	0.000	0.000	N/A	33,967	0
Omaha Financial Holdings (Mutual of Omah			12/30/2022	OMAHA FINANCIAL HOLDINGS	10/27/2023	78,500,000	0	0	0	0	78,500,000	78,500,000	295,383	0	0.000	0.000	N/A	2,893,738	0
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						128,500,000	0	0	0	0	128,500,000	128,500,000	307,520	0	XXX	XXX	XXX	2,927,704	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						128,500,000	0	0	0	0	128,500,000	128,500,000	307,520	0	XXX	XXX	XXX	2,927,704	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						128,500,000	0	0	0	0	128,500,000	128,500,000	307,520	0	XXX	XXX	XXX	2,927,704	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						128,500,000	0	0	0	0	128,500,000	128,500,000	307,520	0	XXX	XXX	XXX	2,927,704	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						128,500,000	0	0	0	0	XXX	128,500,000	307,520	0	XXX	XXX	XXX	2,927,704	0

1.

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

1A — 1A ...$ 128,500,000 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 DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at 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
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/11/2022	01/10/2023	0	38,364,050	4670.0 / 5119.0	0	1,923,214	0	0	@	0	(1,923,214)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/21/2022	01/10/2023	0	1,816,630	4670.0 / 5119.0	0	69,269	0	0	@	0	(69,269)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	0	31,982,904	4504.0 / 4940.0	0	1,601,560	0	3,977	@	3,977	(1,597,583)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/11/2022	03/10/2023	0	32,111,880	4260.0 / 4681.0	0	1,654,893	0	107,718	@	107,718	(1,547,175)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/11/2022	04/10/2023	0	44,323,488	4488.0 / 4930.0	0	2,220,224	0	73,576	@	73,576	(2,146,647)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2023	0	33,344,334	4001.0 / 4399.0	0	1,682,051	0	965,161	@	965,161	(716,891)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	06/13/2022	06/09/2023	0	37,948,928	3901.0 / 4309.0	0	1,770,204	0	1,587,610	@	1,587,610	(182,595)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/11/2022	07/10/2023	0	52,640,399	3899.0 / 4280.0	0	2,515,911	0	2,240,086	@	2,240,086	(275,825)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	08/11/2022	08/10/2023	0	42,760,970	4210.0 / 4642.0	0	2,295,888	0	1,023,724	@	1,023,724	(1,272,164)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2022	09/08/2023	0	46,714,260	4110.0 / 4524.0	0	2,094,299	0	1,526,454	@	1,526,454	(567,845)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/11/2022	10/10/2023	0	38,608,668	3612.0 / 3967.0	0	1,912,583	0	2,308,717	@	2,308,717	396,134	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	0	48,385,836	3956.0 / 4343.0	0	2,430,789	0	2,142,137	@	2,142,137	(288,652)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	12/13/2022	12/08/2023	0	814,338	3934.000	0	100,052	0	70,384	@	70,384	(29,668)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	12/13/2022	12/08/2023	0	11,117,484	3934.0 / 4254.83	0	518,233	0	435,882	@	435,882	(82,351)	0	0	0	0	---	---
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	12/13/2022	12/08/2023	0	36,350,160	3934.0 / 4323.79	0	2,010,272	0	1,673,364	@	1,673,364	(336,908)	0	0	0	0	---	---
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	24,799,442	0	14,158,790	XXX	14,158,790	(10,640,652)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	24,799,442	0	14,158,790	XXX	14,158,790	(10,640,652)	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	24,799,442	0	14,158,790	XXX	14,158,790	(10,640,652)	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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	24,799,442	0	14,158,790	XXX	14,158,790	(10,640,652)	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
Kingspan Sec's 2016 PAY 1.64% EUR RCV 3.565% USD	G5265*AC6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/02/2016	11/16/2026	0	14,436,500	PayFix 1.64% EUR; RecFix 3.565% USD	0	0	294,463	523,900	@	921,972	0	865,800	0	0	143,157	---	100/100
Inchcape plc PAY 3.10% GBP RCV 3.848% USD	G6177#AF0	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/01/2016	05/18/2029	0	17,115,000	PayFix 3.10% GBP; RecFix 3.848% USD	0	0	140,391	179,200	@	908,185	0	2,004,800	0	0	217,708	---	100/100
Howard de Walden Est. PAY 3.43% GBP RCV 3.541% USD	G4622#AH2	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/23/2014	10/16/2024	0	17,040,000	PayFix GBP 3.43%; RecFix 3.541% USD	0	0	199,172	4,943,000	@	4,823,778	0	1,432,000	0	0	114,924	---	100/100
Capco Covent Garden PAY 3.68% GBP RCV 4.1525% USD	G2479@AB5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/16/2014	12/16/2026	0	9,729,600	PayFix GBP 3.68%; RecFix 4.1525% USD	0	0	155,142	2,471,400	@	2,642,467	0	859,200	0	0	97,498	---	100/100
EHI International PAY 2.272% EUR RCV 4.045% USD	L2836*AB9	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	12/04/2014	02/03/2027	0	11,142,000	PayFix EUR 2.272%; RecFix 4.045% USD	0	0	235,434	1,510,200	@	1,760,195	0	599,400	0	0	113,528	---	100/100
IMI Group Limited PAY 1.39% EUR RCV 3.385% USD	G4691#AD7	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	02/19/2015	04/13/2025	0	6,832,200	PayFix EUR 1.39%; RecFix 3.385% USD	0	0	146,330	411,000	@	484,267	0	399,600	0	0	51,995	---	100/100
1887 Company Limited PAY 2.84% GBP RCV 3.4075% USD	G6750*AC6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2025	0	4,614,000	PayFix GBP 2.84%; RecFix 3.4075% USD	0	0	57,045	984,900	@	1,003,777	0	429,600	0	0	35,449	---	100/100
Peyto Exploration PAY 4.26% CAD RCV 4.3125% USD	717046B@4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/16/2015	05/01/2025	0	8,184,981	PayFix CAD 4.26%; RecFix 4.3125% USD	0	0	35,090	804,362	@	747,793	0	534,531	0	0	62,959	---	100/100
Dyson Finance Ltd PAY 2.83% GBP RCV 3.356% USD	G294A@AC3	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	0	22,683,000	PayFix GBP 2.83%; RecFix 3.356% USD	0	0	255,895	4,537,500	@	4,895,503	0	2,148,000	0	0	239,697	---	100/100
Halma Plc PAY 2.84% GBP RCV 3.085% USD	40637CB#6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/02/2015	01/06/2023	0	10,651,200	PayFix GBP 2.84%; RecFix 3.085% USD	0	0	89,376	2,183,300	@	2,181,984	0	1,002,400	0	0	6,875	---	100/100
Dentsply Int'l Inc PAY 2.24% EUR RCV 4.075% USD	249030D@3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/24/2015	12/11/2027	0	15,956,250	PayFix EUR 2.24%; RecFix 4.075% USD	0	0	299,618	(96,750)	@	478,756	0	999,000	0	0	178,693	---	100/100
Anglian Water Service PAY 2.93% GBP RCV 3.365% USD	G0369@AX4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026	0	10,068,800	PayFix GBP 2.93%; RecFix 3.365% USD	0	0	96,505	1,600,900	@	1,697,736	0	1,002,400	0	0	92,412	---	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Transmission Fin DAC PAY 2.42% EUR RCV 4.1225% USD	G9006@AL0	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/13/2016	05/06/2036	0	11,285,000	PayFix 2.42% EUR; RecFix 4.1225% USD	0	0	218,746	583,000	@	1,557,195	0	666,000	0	0	207,638	---	100/100
Porterbrook Rail Fin PAY 3.33% GBP RCV 3.81% USD	G7178*AD6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/25/2016	07/21/2031	0	20,602,400	PayFix 3.33% GBP; RecFix 3.81% USD	0	0	231,708	3,666,600	@	4,255,052	0	2,004,800	0	0	303,453	---	100/100
Southern Water Svcs PAY 2.96% GBP RCV 3.645% USD	G8287*AB6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/03/2016	09/02/2036	0	13,062,600	PayFix 2.96% GBP; RecFix 3.645% USD	0	0	157,673	2,175,300	@	2,826,790	0	1,288,800	0	0	243,261	---	100/100
Keyera Partnership PAY 4.11% CAD RCV 4.0325% USD	C4931*BB8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/16/2016	10/13/2028	0	6,879,682	PayFix 4.11% CAD; RecFix 4.0325% USD	0	0	15	237,125	@	82,653	0	481,078	0	0	83,337	---	100/100
LondonMetric Prop. PAY 2.88% GBP RCV 4.0715% USD	G5600#AC6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	08/11/2016	09/21/2028	0	24,646,800	PayFix 2.88% GBP; RecFix 4.0715% USD	0	0	356,829	1,662,500	@	3,137,578	0	2,720,800	0	0	297,000	---	100/100
Covent Garden Grp H. PAY 2.37% GBP RCV 3.5125% USD	G2479@AD1	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/12/2016	11/14/2028	0	10,372,800	PayFix 2.37% GBP; RecFix 3.5125% USD	0	0	139,715	695,200	@	1,283,127	0	1,145,600	0	0	126,598	---	100/100
Ellevio AB PAY 3.19% SEK RCV 3.64% USD	W2710@AC4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/08/2016	10/27/2031	0	30,000,000	PayFix 3.19% SEK; RecFix 3.64% USD	0	0	326,126	5,643,268	@	5,416,532	0	3,687,785	0	0	448,748	---	100/100
Woodward Int'l Hold. PAY 1.57% EUR RCV 3.3575% USD	N9651*AB4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2031	0	11,244,000	PayFix 1.57% EUR; RecFix 3.3575% USD	0	0	217,916	542,000	@	1,259,806	0	666,000	0	0	167,301	---	100/100
Forth Ports Finance PAY 2.62% GBP RCV 3.5525% USD	G3663#AB7	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/07/2016	01/06/2027	0	3,734,700	PayFix 2.62% GBP; RecFix 3.5525% USD	0	0	38,097	105,600	@	240,737	0	429,600	0	0	37,696	---	100/100
AMETEK Inc PAY 2.70% GBP RCV 3.466% USD	031100H*4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	0	7,332,000	PayFix 2.70% GBP; RecFix 3.466% USD	0	0	56,992	73,800	@	460,489	0	859,200	0	0	110,133	---	100/100
Brookfield Utilities PAY 2.91% GBP RCV 3.719% USD	G1745*AS0	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/19/2016	11/10/2031	0	6,159,000	PayFix 2.91% GBP; RecFix 3.719% USD	0	0	57,150	110,500	@	453,069	0	716,000	0	0	92,328	---	100/100
Brookfield Utilities PAY 3.14% GBP RCV 4.0495% USD	G1745*AT8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/19/2016	11/10/2036	0	6,159,000	PayFix 3.14% GBP; RecFix 4.0495% USD	0	0	63,919	110,500	@	615,456	0	716,000	0	0	115,487	---	100/100
Britvic plc PAY 2.61% GBP RCV 3.2995% USD	G1591#AX0	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/01/2016	02/20/2029	0	3,673,500	PayFix 2.61% GBP; RecFix 3.2995% USD	0	0	25,991	44,400	@	184,573	0	429,600	0	0	45,847	---	100/100
Britvic plc PAY 2.76% GBP RCV 3.46875% USD	G1591#AZ5	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/01/2016	02/20/2032	0	6,122,500	PayFix 2.76% GBP; RecFix 3.46875% USD	0	0	44,561	74,000	@	374,702	0	716,000	0	0	93,216	---	100/100
Littelfuse Nether. PAY 1.83% EUR RCV 3.9456% USD	N5276#AB3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/18/2016	12/08/2028	0	10,576,000	PayFix 1.83% EUR; RecFix 3.9456% USD	0	0	223,847	(126,000)	@	519,461	0	666,000	0	0	129,799	---	100/100
Great Portland Estates PAY 2.15% GBP RCV 3.63% USD	G2685@AF6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/22/2017	05/22/2024	0	9,968,000	PayFix 2.15% GBP; RecFix 3.63% USD	0	0	154,056	290,400	@	417,406	0	1,145,600	0	0	59,205	---	100/100
Dyson Finance Ltd PAY 2.01% EUR RCV 4.0225% USD	G294A@AJ8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	03/09/2017	03/15/2032	0	8,476,000	PayFix 2.01% EUR; RecFix 4.0225% USD	0	0	175,662	(85,600)	@	663,715	0	532,800	0	0	129,512	---	100/100
Heathrow Airport Ltd PAY 2.51% GBP RCV 3.9675% USD	G4378*AF6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	03/29/2017	06/29/2037	0	24,860,000	PayFix 2.51% GBP; RecFix 3.9675% USD	0	0	379,877	666,000	@	4,230,612	0	2,864,000	0	0	476,663	---	100/100
SEGRO plc PAY 2.27% EUR RCV 4.005% USD	G7996#AC4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/24/2017	08/17/2032	0	13,434,000	PayFix 2.27% EUR; RecFix 4.005% USD	0	0	251,410	591,600	@	1,495,278	0	799,200	0	0	209,947	---	100/100

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Covent Garden Grp H. PAY 2.96% GBP RCV 4.2025% USD	G24790AH2	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/06/2017	08/31/2032	0	9,016,000	PayFix 2.96% GBP; RecFix 4.2025% USD	0	0	129,554	548,100	@	1,374,946	0	1,002,400	0	0	141,183	---	100/100
Covent Garden Grp H. PAY 3.15% GBP RCV 4.46% USD	G24790AK5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/06/2017	08/31/2037	0	6,440,000	PayFix 3.15% GBP; RecFix 4.46% USD	0	0	97,690	391,500	@	1,218,744	0	716,000	0	0	124,213	---	100/100
Jones Lang LaSalle PAY 2.21% EUR RCV 4.1015% USD	48021PA@7	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	06/07/2017	06/27/2029	0	11,265,000	PayFix 2.21% EUR; RecFix 4.1015% USD	0	0	234,307	563,000	@	1,143,755	0	666,000	0	0	144,519	---	100/100
DCC Treasury 2014 Ltd PAY 1.96% EUR RCV 3.985% USD	G2616#AM3	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/08/2017	09/13/2027	0	15,696,800	PayFix 1.96% EUR; RecFix 3.985% USD	0	0	344,129	714,000	@	1,348,237	0	932,400	0	0	171,402	---	100/100
DCC Treasury 2014 Ltd PAY 2.17% EUR RCV 4.085% USD	G2616#AQ4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/08/2017	09/13/2029	0	5,606,000	PayFix 2.17% EUR; RecFix 4.085% USD	0	0	117,742	255,000	@	562,505	0	333,000	0	0	73,093	---	100/100
Keyera Partnership PAY 3.68% CAD RCV 3.941% USD	C4931*BC6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	06/20/2017	09/20/2027	0	6,782,216	PayFix 3.68% CAD; RecFix 3.941% USD	0	0	16,808	139,659	@	103,263	0	481,078	0	0	74,209	---	100/100
Roadster Finance DAC 19 Yr SWAP 10/20/2036	G7605#AB9	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036	0	29,792,500	PayFix 2.76% EUR; RecFix 4.498% USD	0	0	637,374	3,037,500	@	5,041,614	0	1,665,000	0	0	557,477	---	100/100
Workspace Group plc PAY 3.19% RCV 4.3925%	G9766#AE4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/13/2017	08/16/2027	0	16,796,000	PayFix 3.19% GBP; RecFix 4.3925% USD	0	0	227,642	1,069,900	@	1,940,750	0	1,861,600	0	0	181,903	---	100/100
London Luton Airport Hldgs I PAY 3.23% RCV 4.491%	G5560@AC6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/27/2017	08/17/2029	0	13,108,000	PayFix 3.23% GBP; RecFix 4.491% USD	0	0	191,472	1,011,000	@	1,762,095	0	1,432,000	0	0	169,962	---	100/100
VTTI BV PAY 1.60% RCV 3.9375%	N9061@AJ9	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/02/2017	12/16/2024	0	23,324,000	PayFix 1.60% EUR; RecFix 3.9375% USD	0	0	578,738	1,920,000	@	2,220,683	0	1,332,000	0	0	164,467	---	100/100
Kingspan Secs 2017 PAY 1.80% RCV 3.9685%	G5265@AC4	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	11/30/2017	01/31/2028	0	11,893,000	PayFix 1.80% EUR; RecFix 3.96850% USD	0	0	283,556	1,191,000	@	1,770,840	0	666,000	0	0	135,057	---	100/100
Genuine Parts Company PAY 1.40% RCV 3.672%	372460D*3	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/18/2017	10/30/2024	0	11,778,000	PayFix 1.4% EUR; RecFix 3.6720% USD	0	0	291,429	1,076,000	@	1,187,453	0	666,000	0	0	80,279	---	100/100
Genuine Parts Company PAY 2.32% RCV 4.16%	372460E*2	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/18/2017	11/01/2032	0	11,778,000	PayFix 2.32% EUR; RecFix 4.16% USD	0	0	256,210	1,076,000	@	1,971,497	0	666,000	0	0	186,045	---	100/100
Vesuvius Holdings Limited PAY 2.12% RCV 4.0975%	G9338#AF0	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/18/2017	12/17/2029	0	9,414,400	PayFix 2.12% EUR; RecFix 4.0975% USD	0	0	207,052	852,800	@	1,411,557	0	532,800	0	0	125,108	---	100/100
Peyto Exploration PAY 3.95% CAD RCV 4.13% USD	717046C@3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	12/11/2017	01/03/2028	0	7,785,130	PayFix 3.95% CAD; RecFix 4.13% USD	0	0	23,424	404,512	@	339,174	0	534,531	0	0	87,739	---	100/100
BUUK Infrastructure PAY 2.97% GBP RCV 4.451% USD	G1737@AC3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/25/2018	03/15/2038	0	20,000,400	PayFix 2.97% GBP; RecFix 4.451% USD	0	0	397,833	3,064,600	@	5,975,694	0	2,004,800	0	0	392,755	---	100/100
McCain Finance PAY 3.56% CAD RCV 3.6235% USD	C5793#AH6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/23/2018	04/23/2030	0	4,019,939	PayFix 3.56% CAD; RecFix 3.6235% USD	0	0	12,605	329,630	@	268,024	0	267,266	0	0	54,739	---	100/100
McCain Finance PAY 3.68% CAD RCV 3.7333% USD	C5793#AJ2	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/23/2018	04/23/2032	0	3,215,951	PayFix 3.68% CAD; RecFix 3.7333% USD	0	0	10,026	263,704	@	211,656	0	213,812	0	0	49,423	---	100/100

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Britvic plc PAY 2.88% GBP RCV 4.385% USD	G1591#BF8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	02/22/2018	06/17/2033	0	5,570,000	PayFix 2.88% GBP; RecFix 4.385% USD	0	0	103,932	731,200	@	1,373,304	0	572,800	0	0	90,732	---	100/100
Great Portland Est PAY 2.79% GBP RCV 4.1825% USD	G2685@AH2	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	02/16/2018	06/05/2030	0	5,611,600	PayFix 2.79% GBP; RecFix 4.1825% USD	0	0	99,888	772,800	@	1,226,016	0	572,800	0	0	77,025	---	100/100
Great Portland Est PAY 2.93% GBP RCV 4.3525% USD	G2685@AJ8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	02/16/2018	06/06/2033	0	11,223,200	PayFix 2.93% GBP; RecFix 4.3525% USD	0	0	205,326	1,545,600	@	2,759,947	0	1,145,600	0	0	182,557	---	100/100
Heathrow Airport Ltd PAY 2.61% GBP RCV 4.0775% USD	G4378*AG4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	03/27/2018	06/27/2036	0	21,210,000	PayFix 2.61% GBP; RecFix 4.0775% USD	0	0	391,014	3,064,500	@	5,785,893	0	2,148,000	0	0	392,329	---	100/100
Colliers International 10 YR SWAP 05/30/2028	G2270@AA8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/02/2018	05/30/2028	0	19,144,000	PayFix 2.23% GBP; RecFix 4.81% USD	0	0	545,771	2,020,800	@	3,432,164	0	1,065,600	0	0	224,313	---	100/100
Savills Hldg Co Ltd PAY 3.15% GBP RCV 4.7175% USD	G7827#AB1	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	05/22/2018	06/20/2028	0	10,747,200	PayFix 3.15% GBP; RecFix 4.7175% USD	0	0	200,271	1,069,600	@	1,887,321	0	1,145,600	0	0	126,594	---	100/100
Savills Hldg Co Ltd PAY 3.26% GBP RCV 4.813% USD	G7827#AC9	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	05/22/2018	06/20/2030	0	8,060,400	PayFix 3.26% GBP; RecFix 4.813% USD	0	0	149,868	802,200	@	1,580,234	0	859,200	0	0	110,942	---	100/100
Grafton Group Finance PAY 2.38% EUR RCV 4.918% USD	G4036#AA7	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/08/2018	09/05/2028	0	11,770,000	PayFix 2.38% EUR; RecFix 4.918% USD	0	0	337,796	1,068,000	@	1,964,667	0	666,000	0	0	141,288	---	100/100
Grafton Group Finance PAY 2.59% EUR RCV 5.02% USD	G4036#AB5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/08/2018	09/05/2030	0	17,655,000	PayFix 2.59% EUR; RecFix 5.02% USD	0	0	492,635	1,602,000	@	3,325,765	0	999,000	0	0	246,407	---	100/100
Envol Investments PAY 2.78% EUR RCV 5.31% USD	G3076*AD8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/14/2018	07/01/2030	0	11,660,000	PayFix 2.78% EUR; RecFix 5.31% USD	0	0	326,852	958,000	@	2,151,969	0	666,000	0	0	160,810	---	100/100
Segro PLC PAY 2.37% EUR RCV 4.55% USD	G7996#AE0	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2033	0	16,342,200	PayFix 2.37% EUR; RecFix 4.55% USD	0	0	406,898	1,359,400	@	3,211,541	0	932,400	0	0	270,251	---	100/100
Porterbrook Rail Fin PAY 2.69% GBP RCV 4.3075% USD	G7178*AE4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/08/2018	04/18/2028	0	3,069,281	PayFix 2.69% GBP; RecFix 4.3075% USD	0	0	59,650	200,841	@	311,506	0	339,556	0	0	35,579	---	100/100
Severn Trent Water PAY 2.97% GBP RCV 4.527% USD	G8056*AK5	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	08/07/2018	11/08/2038	0	19,412,850	PayFix 2.97% GBP; RecFix 4.527% USD	0	0	357,309	1,267,350	@	4,432,545	0	2,148,000	0	0	389,300	---	100/100
HomeServe plc PAY 3.34% GBP RCV 4.9225% USD	43761AA#3	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	09/20/2018	07/01/2030	0	19,902,000	PayFix 3.34% GBP; RecFix 4.92257% USD	0	0	369,839	1,756,500	@	2,599,677	0	2,148,000	0	0	274,481	---	100/100
Sydney Airport PAY 4.76% AUD RCV 4.5575% USD	87124VC*8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/02/2018	02/07/2039	0	5,039,300	PayFix 4.76% AUD; RecFix 4.5575% USD	0	0	1,900	270,200	@	759,790	0	312,900	0	0	101,848	---	100/100
1887 Company Limited PAY 3.21% GBP RCV 4.6625% USD	G6750*AF9	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2034	0	6,602,500	PayFix 3.21% GBP; RecFix 4.6625% USD	0	0	114,598	554,000	@	1,345,944	0	716,000	0	0	110,426	---	100/100
Howard de Walden PAY 3.11% GBP RCV 4.6925% USD	G4622#AP4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/16/2018	01/10/2039	0	7,704,600	PayFix 3.11% GBP; RecFix 4.6925% USD	0	0	135,972	446,400	@	1,744,964	0	859,200	0	0	155,344	---	100/100
LondonMetric Property PAY 3.57% GBP RCV 5.06375% U	G5600#AF9	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	12/04/2018	03/21/2031	0	12,760,000	PayFix 3.57% GBP; RecFix 5.06375% USD	0	0	224,242	663,000	@	1,964,254	0	1,432,000	0	0	184,236	---	100/100

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Cadent Gas LTD PAY 2.99% GBP RCV 4.50% USD	G1746#AD8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039	0	23,099,400	PayFix 2.99% GBP; RecFix 4.50% USD	0	0	399,271	1,324,800	@	5,028,280	0	2,577,600	0	0	468,440	---	100/100
Australian Laboratory Services PAY 2.87% GBP RCV 4	Q0846#AC0	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	04/11/2019	07/17/2034	0	13,070,000	PayFix 2.87% GBP; RecFix 4.1225% USD	0	0	190,347	973,000	@	2,320,490	0	1,432,000	0	0	223,638	---	100/100
Alliance Automotive Netherlands Holdings B.V. PAY	N6587*AC7	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/15/2019	05/31/2034	0	15,699,600	PayFix 1.95% EUR; RecFix 4.1575% USD	0	0	365,743	716,800	@	2,653,704	0	932,400	0	0	267,130	---	100/100
Brussels Airport Company NV/SA PAY 1.64% EUR RCV 3	B1401#AC1	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/22/2019	06/05/2034	0	5,580,000	PayFix 1.64% EUR; RecFix 3.755% USD	0	0	124,962	229,000	@	874,006	0	333,000	0	0	95,001	---	100/100
Forth Ports Finance PAY 3.19% GBP RCV 4.46% USD	G3663#AG6	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/18/2019	09/17/2037	0	8,701,700	PayFix 3.19% GBP; RecFix 4.46% USD	0	0	122,529	233,800	@	1,322,950	0	1,002,400	0	0	168,102	---	100/100
Forth Ports Finance PAY 3.03% GBP RCV 4.185% USD	G3663#AE1	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/18/2019	09/17/2031	0	2,486,200	PayFix 3.03% GBP; RecFix 4.185% USD	0	0	31,988	66,800	@	266,617	0	286,400	0	0	36,958	---	100/100
Alpha Trains Finance S.A. PAY 1.38% EUR RCV 3.446%	L0175#AE2	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031	0	17,512,000	PayFix 1.38% EUR; RecFix 3.446% USD	0	0	369,633	388,800	@	1,916,404	0	1,065,600	0	0	260,849	---	100/100
SafeStore Holdings plc PAY 2.69% GBP RCV 3.538% US	786455C82	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/16/2019	10/29/2029	0	19,210,500	PayFix 2.69% GBP; RecFix 3.538% USD	0	0	204,705	1,065,000	@	1,971,869	0	2,148,000	0	0	252,817	---	100/100
Peel Ports PP Finance Ltd PAY 2.99% GBP RCV 3.7855	G6970*AQ9	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/05/2019	12/18/2031	0	26,256,000	PayFix 2.99% GBP; RecFix 3.7855% USD	0	0	267,849	2,062,000	@	3,444,419	0	2,864,000	0	0	395,901	---	100/100
Irish Residential Prop REIT plc PAY 1.98% EUR RCV	G4940@AB2	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	02/12/2020	03/10/2032	0	11,968,000	PayFix 1.98% EUR, RecFix 3.961% USD	0	0	244,826	195,800	@	1,206,788	0	732,600	0	0	182,733	---	100/100
IPUT plc PAY 1.1.25% EUR RCV 3.1375% USD	G4936@AB8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/20/2020	05/19/2032	0	5,408,000	PayFix 1.25% EUR, RecFix 3.1375% USD	0	0	104,506	57,000	@	498,109	0	333,000	0	0	83,428	---	100/100
C&C Group plc PAY 1.73% EUR RCV 3.292% USD	124651A@9	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/06/2020	03/26/2032	0	13,454,269	PayFix 1.73% EUR, RecFix 3.292% USD	0	0	315,599	575,236	@	1,261,593	0	801,480	0	0	205,915	---	100/100
FIL Limited plc PAY 3.21% CAD RCV 3.132% USD	G3301*AC7	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/13/2020	03/26/2030	0	10,129,513	PayFix 3.21% CAD, RecFix 3.132% USD	0	0	(19,631)	(203,353)	@	(457,395)	0	748,344	0	0	137,206	---	100/100
FIL Limited plc PAY 3.55% GBP RCV 3.987% USD	G3301*AJ2	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/22/2020	06/02/2030	0	8,565,900	PayFix 3.55% GBP; RecFix 3.987% USD	0	0	36,038	98,000	@	326,637	0	1,002,400	0	0	117,510	---	100/100
FIL Limited plc PAY 3.55% GBP RCV 3.869% USD	G3301*AG8	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/21/2020	06/02/2027	0	8,561,700	PayFix 3.55% GBP; RecFix 3.869% USD	0	0	25,768	93,800	@	231,434	0	1,002,400	0	0	90,642	---	100/100
FIL Limited plc PAY 3.6% GBP RCV 3.827% USD	G3301*AE3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/23/2020	06/02/2025	0	7,339,800	PayFix 3.6% GBP; RecFix 3.827% USD	0	0	15,362	81,600	@	107,429	0	859,200	0	0	57,508	---	100/100
SEGRO PLC PAY 1.83% EUR RCV 3.0705% USD	G7996#AH3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/17/2020	10/23/2040	0	6,850,200	PayFix 1.83% EUR RecFix 3.0705% USD	0	0	98,922	429,000	@	722,852	0	399,600	0	0	145,606	---	100/100
ALS Limited PAY 2.92% CAD RCV 2.575% USD	C3298@AC4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/04/2020	11/25/2030	0	5,962,140	PayFix 2.92% CAD RecFix 2.575% USD	0	0	(23,771)	57,646	@	(204,017)	0	427,625	0	0	84,405	---	100/100
Great Portland Estates PAY 2.77% GBP RCV 3.22525%	G2685@AL3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/05/2020	11/23/2035	0	10,502,400	Payfix 2.77% GBP Recfix 3.22525%	0	0	71,028	824,800	@	1,119,041	0	1,145,600	0	0	189,941	---	100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Americold PAY 1.65% EUR RCV 3.163% USD	03063#AE4	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/30/2020	01/07/2033	0	23,380,000	Payfix 1.65% EUR Recfix 3.163% USD	0	0	395,085	1,976,000	@	3,109,158	0	1,332,000	0	0	372,738	---	100/100
Muller PAY 1.12% EUR RCV 2.556% USD	D5472#AL4	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/29/2020	01/28/2031	0	11,670,000	Payfix 1.12% EUR Recfix 2.556% USD	0	0	181,918	968,000	@	1,319,368	0	666,000	0	0	167,032	---	100/100
Brussels PAY 2.94% EUR RCV 4.67% USD	B1401#AJ6	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/13/2020	12/08/2040	0	23,630,000	Payfix 2.94% EUR Recfix 4.67% USD	0	0	481,979	2,226,000	@	4,754,573	0	1,332,000	0	0	504,045	---	100/100
ABP Foods PAY 2.19% GBP RCV 3.026% USD	G2962#AE1	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2036	0	13,574,000	Payfix 2.19% GBP Recfox 3.026% USD	0	0	144,948	1,477,000	@	2,276,513	0	1,432,000	0	0	247,025	---	100/100
LondonMetric PAY 2.45% GBP RCV 3.452% USD	G5600#AN2	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2036	0	5,561,200	Payfix 2.45% GBP Recfix 3.452% USD	0	0	76,159	722,400	@	1,156,277	0	572,800	0	0	102,753	---	100/100
LondonMetric PAY 2.45% GBP RCV 3.44% USD	G5600#AM	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	04/28/2036	0	5,561,200	Payfix 2.45% GBP Recfix 3.44% USD	0	0	75,492	722,400	@	1,146,953	0	572,800	0	0	102,239	---	100/100
Safestore PAY 2.39% GBP RCV 3.178% USD	786455D@1	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	04/19/2021	08/03/2031	0	13,943,000	Payfix 2.39% GBP Recfix 3.178% USD	0	0	149,610	1,846,000	@	2,440,596	0	1,432,000	0	0	205,794	---	100/100
Safestore PAY 1.42% EUR RCV 3.248% USD	786455D#9	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	04/20/2021	08/03/2033	0	7,206,000	Payfix 1.42% EUR Recfix 3.248% USD	0	0	144,359	784,800	@	1,326,206	0	399,600	0	0	118,102	---	100/100
Peel Ports PAY 3.05% GBP RCV 3.79% USD	G6970*AU0	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/17/2021	07/01/2033	0	28,214,000	Payfix 3.05% GBP Recfix 3.79% USD	0	0	331,394	4,020,000	@	5,458,760	0	2,864,000	0	0	460,433	---	100/100
CVC Capital PAY 2.19% EUR RCV 3.982% USD	G1847#AD6	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/25/2021	06/10/2041	0	41,646,600	Payfix 2.19% EUR Recfix 3.982% USD	0	0	895,141	5,259,800	@	9,968,615	0	2,264,400	0	0	900,740	---	100/100
Colliers International PAY 1.52% EUR RCV 3.121% US	G2270@AB6	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/14/2021	10/07/2031	0	17,685,000	Payfix 1.52% EUR Recfix 3.121% USD	0	0	320,435	1,632,000	@	2,452,253	0	999,000	0	0	263,715	---	100/100
Viridor PAY 2.90% GBP RCV 3.715% USD	G9369*AA7	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/16/2021	03/31/2043	0	33,439,285	Payfix 2.9% GBP Recfix 3.715% USD	0	0	386,912	3,296,585	@	5,525,964	0	3,568,186	0	0	757,783	---	100/100
Muller PAY 1.4% EUR RCV 3.155% USD	D5472#AQ3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/23/2021	02/23/2034	0	6,753,000	Payfix 1.4% EUR Recfix 3.155% USD	0	0	108,458	331,800	@	869,160	0	399,600	0	0	113,558	---	100/100
IPUT plc 1.48% EUR RCV 3.05% USD	G4936@AD4	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/02/2021	03/02/2037	0	14,735,500	Payfix 1.48% EUR Recfix 3.05% USD	0	0	209,487	822,900	@	1,945,811	0	898,800	0	0	279,344	---	100/100
Dawsongroup plc 1.62% EUR RCV 3.374% USD	G2687*AB5	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	01/28/2022	03/31/2032	0	16,725,000	Payfix 1.62% EUR Recfix 3.374% USD	0	0	239,999	672,000	@	1,780,840	0	672,000	0	0	256,162	---	100/100
Bidcorp FS 1.65% EUR RCV 3.315% USD	G1267*AA7	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	02/25/2022	03/10/2027	0	11,218,000	Payfix 1.65% EUR Recfix 3.315% USD	0	0	161,587	516,000	@	748,099	0	516,000	0	0	115,633	---	100/100
Ermewa Holdings 2.23% EUR RCV 3.627% USD	F3152*AL8	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/03/2022	07/10/2037	0	22,160,000	Payfix 2.23% EUR Recfix 3.627% USD	0	0	258,973	756,000	@	2,060,701	0	756,000	0	0	425,335	---	100/100
Lhoist SA 2.58% EUR RCV 3.921% USD	D7002@AC1	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/09/2022	03/31/2037	0	11,038,000	Payfix 2.58% EUR Recfix 3.921% USD	0	0	129,600	336,000	@	896,509	0	336,000	0	0	209,835	---	100/100
Halma 2.29% EUR RCV 4.02% USD	40637CC#5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032	0	5,441,000	Payfix 2.29% EUR Recfix 4.02% USD	0	0	45,156	90,000	@	324,810	0	90,000	0	0	84,596	---	100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Severn Trent PAY 3.37 GBP REC 4.655 USD	G8056*AL3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	04/29/2022	07/28/2043	0	12,540,000	Payfix 3.37% GBP Recfix 4.655% USD	0	0	74,829	443,000	@	2,417,185	0	443,000	0	0	286,452	---	100/100
SHV Holdings NV 3.46% EUR RCV 4.88% USD	N7660#BA4	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/25/2022	06/08/2037	0	21,340,000	Payfix 3.46% EUR Recfix 4.88% USD	0	0	174,677	(64,000)	@	1,078,266	0	(64,000)	0	0	408,359	---	100/100
Montea NV 3.4% EUR RCV 4.957% USD	B7000*AH6	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/26/2022	06/15/2032	0	21,322,000	Payfix 3.4% EUR Recfix 4.957% USD	0	0	179,229	(82,000)	@	957,460	0	(82,000)	0	0	330,223	---	100/100
Prologis LP 1.71% JPY RCV 5.061% USD	74346GB#8	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	06/03/2022	07/26/2042	0	20,015,396	Payfix 1.71% JPY Recfix 5.061% USD	0	0	290,140	184,719	@	173,093	0	184,719	0	0	445,908	---	100/100
BUUK Infrastructure No 2 Ltd 4.77% GBP RCV 5.875%	G1737@AK5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/16/2022	04/11/2043	0	18,115,500	Payfix 4.77% GBP Recfix 5.875% USD	0	0	0	(30,000)	@	2,259,693	0	(30,000)	0	0	410,829	---	100/100
BUUK Infrastructure No 2 Ltd 4.61% GBP RCV 5.687%	G1737@AJ8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/16/2022	04/11/2039	0	18,115,500	Payfix 4.61% GBP Recfix 5.687% USD	0	0	0	(30,000)	@	1,941,530	0	(30,000)	0	0	368,082	---	100/100
Hines European Core Fund 3.64% EUR RCV 5.2% USD	L4801*AA8	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/13/2027	0	10,522,000	Payfix 3.64% EUR Recfix 5.2%USD	0	0	73,543	(180,000)	@	10,566	0	(180,000)	0	0	112,802	---	100/100
Lineage Logistics Holdings LLC 3.54% EUR RCV 5.275	N5269@AF5	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/04/2022	08/20/2029	0	20,440,000	Payfix 3.54% EUR Recfix 5.275% USD	0	0	121,081	(964,000)	@	(152,842)	0	(964,000)	0	0	265,195	---	100/100
Lineage Logistics Holdings LLC 3.74% EUR RCV 5.348	N5269@AG3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/04/2022	08/20/2032	0	20,440,000	Payfix 3.74% EUR Recfix 5.348% USD	0	0	110,546	(964,000)	@	28,747	0	(964,000)	0	0	319,574	---	100/100
WP Carey Inc 3.7% EUR RCV 5.1605% USD	92936UA@8	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/18/2022	09/28/2032	0	16,219,200	Payfix 3.7% EUR Recfix 5.1605% USD	0	0	52,554	(904,000)	@	(306,259)	0	(904,000)	0	0	254,984	---	100/100
Thames Water Utilities Ltd 5.12% GBP RCV 5.675% US	G8781@AM1	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/25/2022	11/16/2042	0	17,715,000	Payfix 5.12% GBP Recfix 5.675% USD	0	0	9,535	(430,500)	@	278,294	0	(430,500)	0	0	397,767	---	100/100
Scotland Gas Networks PLC 6.34% GBP RCV 5.927% USD	G7898#AF6	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/13/2022	10/13/2037	0	22,790,000	Payfix 6.34% GBP Recfix 5.675% USD	0	0	(39,680)	(1,404,000)	@	(3,400,917)	0	(1,404,000)	0	0	441,326	---	100/100
Arc Infrastructure WA Pty Ltd 7.7% AUD RCV 6.51% U	Q0466*AC3	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/12/2022	03/20/2038	0	16,309,800	PayFix 7.7% AUD; RecFix 6.51% USD	0	0	0	(1,404,000)	@	(379,320)	0	(1,404,000)	0	0	320,425	---	100/100
AnglianWaterServices Ltd 6.07% GBP RCV 6.3095% USD	G0369@BH8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037	0	13,921,200	Payfix 6.07% GBP Recfix 6.3095% USD	0	0	(403)	(595,200)	@	(675,839)	0	(595,200)	0	0	270,256	---	100/100
Cadent Gas Ltd 6.28% GBP RCV 6.432% USD	G1746#AJ5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	10/25/2022	01/31/2033	0	13,785,600	Payfix 6.28% GBP Recfix 6.432% USD	0	0	0	(730,800)	@	(94,502)	0	(730,800)	0	0	220,498	---	100/100
Equinix Inc 2.37% JPY RCV 5.911% USD	PPGB00HD1	D 1	Currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/08/2022	03/08/2043	0	49,743,965	Payfix 2.37% JPY Recfix 5.911% USD	0	0	0	(2,120,881)	@	(996,662)	0	(2,120,881)	0	0	1,125,516	---	100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	22,434,511	103,622,952	XXX	201,041,496	0	101,434,109	0	0	26,048,884	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	22,434,511	103,622,952	XXX	201,041,496	0	101,434,109	0	0	26,048,884	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1379999999. Total Swaps - Foreign Exchange										0	0	22,434,511	103,622,952	XXX	201,041,496	0	101,434,109	0	0	26,048,884	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	22,434,511	103,622,952	XXX	201,041,496	0	101,434,109	0	0	26,048,884	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	22,434,511	103,622,952	XXX	201,041,496	0	101,434,109	0	0	26,048,884	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	24,799,442	0	14,158,790	XXX	14,158,790	(10,640,652)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	24,799,442	22,434,511	117,781,742	XXX	215,200,285	(10,640,652)	101,434,109	0	0	26,048,884	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/12/2021	01/10/2022	01/12/2022	Exercise	0	47,007,037	3800.0 / 4131.0	998,877	0	1,961,837	0	998,877	@	(961,004)	0	0	962,960	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/12/2021	02/10/2022	02/14/2022	Exercise	0	36,738,275	3910.0 / 4245.0	773,238	0	1,509,175	0	773,238	@	(699,491)	0	0	735,937	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/12/2021	03/10/2022	03/14/2022	Exercise	0	40,724,420	3899.0 / 4241.1	885,981	0	1,711,026	0	885,981	@	(738,443)	0	0	825,045	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	04/13/2021	04/08/2022	04/08/2022	Exercise	0	58,408,500	4129.0 / 4496.0	1,164,987	0	2,433,044	0	1,164,987	@	(993,791)	0	0	1,268,057	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/11/2021	05/10/2022	05/10/2022	Expiration	0	44,953,898	4188.0 / 4546.0	840,093	0	0	0	840,093	@	(685,426)	0	0	(840,093)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	06/11/2021	06/10/2022	06/10/2022	Expiration	0	42,427,200	4239.0 / 4600.0	830,736	0	0	0	830,736	@	(544,224)	0	0	(830,736)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	07/12/2021	07/08/2022	07/08/2022	Expiration	0	48,452,253	4370.0 / 4753.0	993,635	0	0	0	993,635	@	(493,976)	0	0	(993,635)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	08/10/2022	Expiration	0	49,842,106	4432.0 / 4810.0	1,024,131	0	0	0	1,024,131	@	(403,558)	0	0	(1,024,131)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2021	07/08/2022	07/08/2022	Expiration	0	49,993,680	4754.0 / 4816.0	135,302	0	0	0	135,302	@	(63,733)	0	0	(135,302)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	09/13/2021	09/09/2022	09/09/2022	Expiration	0	57,260,070	4459.0 / 4911.0	1,329,081	0	0	0	1,329,081	@	(496,885)	0	0	(1,329,081)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2021	05/10/2022	05/10/2022	Expiration	0	41,214,100	4545.0 /4630.0	210,944	0	0	0	210,944	@	(77,981)	0	0	(210,944)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2021	06/10/2022	06/10/2022	Expiration	0	43,476,708	4600.0 / 4678.0	190,955	0	0	0	190,955	@	(69,072)	0	0	(190,955)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2021	04/08/2022	04/08/2022	Exercise	0	58,141,148	4466.0 / 4530.0	254,061	0	143,996	0	254,061	@	(82,985)	0	0	(110,065)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/13/2021	08/10/2022	08/10/2022	Expiration	0	52,079,300	4810.0 / 4890.0	161,714	0	0	0	161,714	@	(82,360)	0	0	(161,714)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	09/15/2021	09/09/2022	09/09/2022	Expiration	0	3,079,264	4477.0 / 4911.0	70,635	0	0	0	70,635	@	(22,950)	0	0	(70,635)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	10/11/2021	10/10/2022	10/10/2022	Expiration	0	49,108,576	4391.0 / 4833.0	1,167,287	0	0	0	1,167,287	@	(433,320)	0	0	(1,167,287)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/21/2021	10/10/2022	10/10/2022	Expiration	0	1,208,601	4536.0 / 4833.0	20,761	0	0	0	20,761	@	(4,252)	0	0	(20,761)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/11/2021	11/10/2022	11/10/2022	Expiration	0	56,302,752	4647.0 / 5121.0	1,332,176	0	0	0	1,332,176	@	(164,159)	0	0	(1,332,176)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	12/13/2021	12/09/2022	12/09/2022	Expiration	0	53,264,876	4712.0 / 5172.0	1,206,867	0	0	0	1,206,867	@	(73,506)	0	0	(1,206,867)	0	0	—
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/21/2022	11/10/2022	11/10/2022	Expiration	0	3,076,920	4647.0 / 5121.0	0	56,388	0	0	56,388	@	0	0	0	(56,388)	0	0	—

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
1 Yr SPX Call Spread Option	EQUITY INDEX UL	EXH 5	Equity/Index	Bank of America, National Association B4TYDEB6GKMZO031MB27	01/21/2022	12/09/2022	12/09/2022	Expiration	0	3,973,368	4712.0 / 5172.0	0	65,152	0	0	65,152	8	0	0	0	(65,152)	0	0	---
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												13,591,461	121,540	7,759,078	0	13,713,001	XXX	(7,091,117)	0	0	(5,953,923)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												13,591,461	121,540	7,759,078	0	13,713,001	XXX	(7,091,117)	0	0	(5,953,923)	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												13,591,461	121,540	7,759,078	0	13,713,001	XXX	(7,091,117)	0	0	(5,953,923)	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												13,591,461	121,540	7,759,078	0	13,713,001	XXX	(7,091,117)	0	0	(5,953,923)	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
Capco Covent Garden PAY 3.68% GBP RCV 4.1525% USD	G2479@AB5	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/16/2014	12/16/2026	02/28/2022	Other	0	9,729,600	PayFix GBP 3.68%; RecFix 4.1525% USD	0	0	1,678,200	0	0	8	0	(1,612,200)	0	1,678,200	0	0	---
CSL Finance Pty Ltd PAY 1.65% EUR RCV 3.57% USD	Q1297#AE8	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	09/17/2014	11/12/2022	11/12/2022	Maturity	0	5,185,200	PayFix EUR 1.65%; RecFix 3.57% USD	0	0	1,044,400	101,709	0	8	0	(638,000)	0	1,044,400	0	0	---
Bunzl Finance Plc PAY 1.82% EUR RCV 3.678% USD	G1696#BH8	D 1	Currency	Bank of America, National Association B4TYDEB6GKMZO031MB27	09/16/2015	11/19/2022	11/21/2022	Maturity	0	7,916,300	PayFix EUR 1.82%; RecFix 3.678% USD	0	0	747,600	141,421	0	8	0	41,300	0	747,600	0	0	---
Porterbrook Rail Fin PAY 2.69% GBP RCV 4.3075% USD	G7178*AE4	D 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/08/2018	04/18/2028	10/17/2022	Other	0	813,919	PayFix 2.69% GBP; RecFix 4.3075% USD	0	0	0	0	0	8	0	36,785	0	0	0	0	---
C&C Group plc PAY 1.73% EUR RCV 3.292% USD	124651A@9	D 1	Currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/05/2020	03/26/2032	11/13/2022	Sale	0	5,551,731	PayFix 1.73% EUR, RecFix 3.292% USD	0	0	0	0	0	8	0	93,356	0	0	0	0	---
Viridor PAY 2.90% GBP RCV 3.715% USD	G9369*AA7	D 1	Currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043	09/30/2022	Other	0	110,715	Payfix 2.9% GBP Recfix 3.715% USD	0	0	18,645	0	0	8	0	899	0	18,645	0	0	---
IPUT plc 1.48% EUR RCV 3.05% USD	G4936@AD4	D 1	Currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/02/2021	03/02/2037	01/31/2022	Other	0	0	Payfix 1.48% EUR Recfix 3.05% USD	46,800	(46,800)	0	0	0	8	0	13,800	0	0	0	0	---
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												46,800	(46,800)	3,488,845	243,130	0	XXX	0	(2,064,059)	0	3,488,845	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												46,800	(46,800)	3,488,845	243,130	0	XXX	0	(2,064,059)	0	3,488,845	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
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												46,800	(46,800)	3,488,845	243,130	0	XXX	0	(2,064,059)	0	3,488,845	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1409999999. Total Swaps												46,800	(46,800)	3,488,845	243,130	0	XXX	0	(2,064,059)	0	3,488,845	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	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												46,800	(46,800)	3,488,845	243,130	0	XXX	0	(2,064,059)	0	3,488,845	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												13,591,461	121,540	7,759,078	0	13,713,001	XXX	(7,091,117)	0	0	(5,953,923)	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												13,638,261	74,740	11,247,923	243,130	13,713,001	XXX	(7,091,117)	(2,064,059)	0	(2,465,078)	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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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	0	0	0	0	0
Bank of America, National Association	B4TYDEB6GKMZO031MB27	Y	Y	60,570,000	0	36,381,004	(222,750)	0	58,401,143	0	0	4,653,950	0
Citibank, N.A.	E570DZWZ7FF32TWEFA76	Y	Y	47,380,000	0	26,616,841	(8,720,734)	0	50,355,030	(5,693,395)	0	10,685,993	0
JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	Y	Y	112,302,000	0	61,182,516	(1,471,600)	0	109,095,400	(974,358)	0	10,708,941	0
Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	Y	Y	4,640,000	0	4,016,465	0	0	4,016,465	0	0	0	0
0299999999. Total NAIC 1 Designation				224,892,000	0	128,196,826	(10,415,084)	0	221,868,038	(6,667,753)	0	26,048,884	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				224,892,000	0	128,196,826	(10,415,084)	0	221,868,038	(6,667,753)	0	26,048,884	0
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						128,196,826	(10,415,084)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

NONE

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	CASH	000000-00-0	CASH	60,570,000	60,570,000	XXX		V
Citigroup E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	CASH	000000-00-0	CASH	47,380,000	47,380,000	XXX		V
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	CASH	000000-00-0	CASH	112,302,000	112,302,000	XXX		V
Wells Fargo KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	CASH	000000-00-0	CASH	4,640,000	4,640,000	XXX		V
0299999999 - Total				224,892,000	224,892,000	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

NONE

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 Decrease in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Attributed 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										

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
12624X-AD-0	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	3,616,301	3,622,786	03/10/2046
92330M-AL-3	VENTURE CDO LTD CLO		1.A FE	228,020	228,183	07/15/2027
86959R-XK-1	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	8,499,335	8,500,000	02/24/2023
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT		1.D FE	4,003,416	4,000,000	03/17/2023
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	7,465,516	7,497,721	04/15/2029
61762D-AW-1	MSBAM_13-C9 CMBS		1.A FM	5,954,528	5,963,446	05/15/2046
12625K-AE-5	COMM MORTGAGE TRUST CMBS		1.A FM	9,671,015	9,681,726	06/10/2046
83407C-AA-6	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	417,937	428,065	09/25/2030
78012U-6A-8	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	10,008,810	10,000,000	06/13/2023
46640L-AD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	17,767,949	17,760,523	08/15/2046
31428H-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER		1.D FE	10,012,232	10,000,000	06/23/2023
89114W-ZV-0	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT		1.C FE	10,015,533	10,000,000	07/03/2023
21684L-EE-8	COOPERATIEVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	10,010,215	10,000,000	07/07/2023
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	752,293	756,336	10/25/2028
06367C-VZ-7	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT		1.D FE	10,007,335	10,000,000	07/21/2023
08162D-AA-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	3,217,001	3,226,056	08/15/2057
87249F-AC-8	TPG CLO		1.A FE	4,547,540	4,536,667	04/20/2028
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	937,153	935,438	11/10/2046
12597B-AQ-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	6,973,192	6,996,498	09/15/2052
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	1,357,561	1,368,887	02/20/2028
17321R-AD-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	4,218,236	4,215,140	11/10/2046
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	579,221	584,932	04/20/2028
87248V-AC-4	TPG CLO		1.A FE	5,889,986	5,902,263	04/26/2028
61763B-AU-8	MSBAM_13-C13 CMBS		1.A FM	9,803,839	9,812,265	11/15/2046
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	159,528	161,391	11/17/2027
95002B-AA-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	4,269,240	4,328,342	10/15/2052
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	3,587,831	3,611,057	07/20/2029
46647Y-AL-1	JMP_CLO CLO		1.A FE	1,947,814	1,963,305	07/17/2029
89236T-KM-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	11,021,095	11,000,000	12/11/2023
13606K-QL-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	9,024,850	9,000,000	12/11/2023
83368Y-KF-3	SOCIETE GENERALE SA COMMERCIAL PAPER		1.E FE	9,016,611	9,000,000	12/11/2023
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	2,868,571	2,870,726	04/15/2047
06760P-AC-5	BABSON CLO		1.A FE	2,521,988	2,543,821	07/20/2029
67108W-BE-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	900,154	911,472	07/17/2029
92330W-BJ-5	Venture CDO Ltd CLO		1.A FE	7,022,272	7,129,691	10/20/2028
01749T-AN-0	ADAGIO CLO CLO		1.A FE	7,598,051	7,666,767	01/15/2030
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	8,361,124	8,468,500	04/15/2029
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		1.A FM	9,889,667	10,000,000	05/15/2036
87974H-AS-0	TELOS CLO LTD CLO		1.A FE	6,071,291	6,163,990	01/17/2030
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	2,937,398	2,973,256	04/22/2029
92912V-AY-1	VOYA CLO CLO		1.A FE	4,670,780	4,681,538	04/17/2030
69702H-AA-6	PALMER SQUARE CLO CLO		1.A FE	8,302,413	8,431,295	10/15/2029
69690C-AA-1	PALMER SQUARE CLO CLO		1.A FE	3,490,314	3,500,000	04/15/2031
87249A-AA-3	TPG CLO		1.A FE	5,440,059	5,413,394	01/20/2031
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI CMBS		1.A FM	3,772,111	3,849,540	05/15/2035
14310M-AW-7	CARLYLE CLO		1.A FE	8,846,982	8,844,577	04/17/2031
233062-AA-6	DBCG MORTGAGE TRUST DBCG_17-BB CMBS		1.A FM	6,189,482	6,294,768	06/15/2034
482598-AA-7	KNDL 2019-KNSQ CMBS		1.A FM	3,953,242	4,000,000	05/15/2036
12482H-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	8,814,971	8,950,579	12/15/2037
69702B-AA-9	PALMER SQUARE CLO CLO		1.A FE	4,040,560	4,048,375	07/20/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				290,672,564	291,823,316	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				290,672,564	291,823,316	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				290,672,564	291,823,316	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				290,672,564	291,823,316	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
36962G-6S-8	GENERAL ELEC CAP CORP CORPORATE		2.B	4,001,012	4,001,012	01/09/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A	8,014,341	8,014,341	02/15/2023
05568U-PN-0	BP CAPITAL MARKETS PLC COMMERCIAL PAPER		1.D	7,942,800	7,942,800	02/22/2023
61746B-DJ-2	MORGAN STANLEY CORPORATE		1.G	7,722,350	7,722,350	02/25/2023
025816-BS-7	AMERICAN EXPRESS CO CORPORATE		1.F	5,006,358	5,006,358	02/27/2023
12509Q-AV-5	CDP FINANCIAL INC COMMERCIAL PAPER		1.C	7,000,000	7,000,000	04/20/2023
83050W-DW-1	SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL PAPER		1.D	5,000,000	5,000,000	04/20/2023
9612C4-Z9-5	WESTPAC BANKING CORP COMMERCIAL PAPER		1.D	10,000,000	10,000,000	04/28/2023
46650W-AZ-8	JP MORGAN SECURITIES LLC COMMERCIAL PAPER		1.D	10,000,000	10,000,000	05/25/2023
87019Y-DE-8	SWEDBANK AB COMMERCIAL PAPER		1.D	10,000,000	10,000,000	06/30/2023
17300P-AH-0	CITIGROUP GLOBAL MARKETS INC COMMERCIAL PAPER		1.E	5,000,000	5,000,000	09/20/2023
05253M-SC-9	AUSTRALIA AND NEW ZEALAND BANK COMMERCIAL PAPER		1.D	11,000,000	11,000,000	09/28/2023
06054C-CB-9	BOFA SECURITIES INC COMMERCIAL PAPER		1.E	10,000,000	10,000,000	10/18/2023
12509Q-AY-9	CDP FINANCIAL INC COMMERCIAL PAPER		1.C	2,000,000	2,000,000	11/01/2023

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
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				102,686,862	102,686,862	XXX
89788L-5C-4	TRUIST BANK CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	01/31/2023
63873Q-XE-9	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			2,000,000	2,000,000	02/01/2023
55380U-CP-0	MUFG BANK LTD (NEW YORK BRANCH CERTIFICATE OF DEPOSIT			5,500,000	5,500,000	02/02/2023
22532X-TN-8	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT			9,002,337	9,002,337	02/03/2023
17305T-6K-3	CITIBANK NA CERTIFICATE OF DEPOSIT			5,000,000	5,000,000	02/10/2023
63873Q-VF-8	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			6,500,000	6,500,000	02/22/2023
22536U-4T-4	CREDIT INDUSTRIEL ET COMMERCIA CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	03/16/2023
55380U-E4-5	MUFG BANK LTD (NEW YORK BRANCH CERTIFICATE OF DEPOSIT			5,000,000	5,000,000	04/12/2023
34959T-SK-3	BNP PARIBAS FORTIS SA/NV (NEW CERTIFICATE OF DEPOSIT			7,500,000	7,500,000	04/28/2023
65558U-TP-7	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	05/26/2023
05966D-X3-1	BANCO SANTANDER SA (NEW YORK B CERTIFICATE OF DEPOSIT			5,500,000	5,500,000	06/05/2023
06417M-L2-9	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	08/09/2023
60710R-6Q-3	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	11/30/2023
86565F-WT-5	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT			10,000,000	10,000,000	11/30/2023
05966D-X4-9	BANCO SANTANDER SA (NEW YORK B CERTIFICATE OF DEPOSIT			5,000,000	5,000,000	12/05/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				111,002,337	111,002,337	XXX
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A	215,627,208	215,627,208	01/31/3100
4335P3-N3-2	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A	9,997,378	9,997,378	01/03/2023
44331C-N6-4	HP INC COMMERCIAL PAPER		2.A	9,993,403	9,993,403	01/06/2023
76076G-NC-3	REPUBLIC SERVICES INC COMMERCIAL PAPER		2.A	9,985,792	9,985,792	01/12/2023
26877K-ND-8	E.ON SE COMMERCIAL PAPER		2.A	5,990,300	5,990,300	01/13/2023
26882S-ND-4	ERAC USA FIN CO COMMERCIAL PAPER		2.A	9,984,000	9,984,000	01/13/2023
89153Q-NH-9	TOTALENERGIES CAP CDA LTD COMMERCIAL PAPER		1.E	9,980,667	9,980,667	01/17/2023
34961E-NK-7	FORTIVE CORP COMMERCIAL PAPER		2.A	3,990,400	3,990,400	01/19/2023
92919U-NK-2	VULCAN MATERIALS COMPANY COMMERCIAL PAPER		2.A	9,976,000	9,976,000	01/19/2023
34961E-NL-5	FORTIVE CORP COMMERCIAL PAPER		2.A	5,984,768	5,984,768	01/20/2023
89153Q-NL-0	TOTALENERGIES CAP CDA LTD COMMERCIAL PAPER		1.E	6,983,913	6,983,913	01/20/2023
29251V-NX-0	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A	2,987,750	2,987,750	01/31/2023
75611N-NX-6	REALTY INCOME CORP COMMERCIAL PAPER		2.A	9,958,333	9,958,333	01/31/2023
42250R-P1-1	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A	9,958,236	9,958,236	02/01/2023
26877K-P2-0	E.ON SE COMMERCIAL PAPER		2.A	3,982,222	3,982,222	02/02/2023
29251V-P2-6	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A	6,969,822	6,969,822	02/02/2023
01306N-P3-6	ALBERTA (PROVINCE OF) COMMERCIAL PAPER		1.D	9,960,400	9,960,400	02/03/2023
60676N-P6-7	MITSUBISHI CORP (AMERICAS) COMMERCIAL PAPER		1.E	9,955,000	9,955,000	02/06/2023
89355Q-P6-7	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	6,468,020	6,468,020	02/06/2023
89355Q-Q6-6	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A	3,467,644	3,467,644	03/06/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				362,201,257	362,201,257	XXX
9999999999 - Totals				866,563,019	867,713,771	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 81,142,869 Book/Adjusted Carrying Value $ 82,333,482
2. Average balance for the year Fair Value $ 872,625,195 Book/Adjusted Carrying Value $ 874,022,506
3.

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

3A 1A ...$ 415,950,524 1B ..$ 0 1C ..$ 37,500,000 1D ..$ 96,903,200 1E ..$ 71,919,580 1F ..$ 5,006,358 1G ..$ 7,722,350

3B 2A ...$ 117,708,410 2B ..$ 4,001,012 2C ..$ 0

3C 3A ...$ 0 3B ..$ 0 3C ..$ 0

3D 4A ...$ 0 4B ..$ 0 4C ..$ 0

3E 5A ...$ 0 5B ..$ 0 5C ..$ 0

3F 6 .....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

NONE

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

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 *
First National Bank of Omaha	Omaha, NE		0.000	0	0	8,114,378	XXX
JP Morgan Chase Bank	New York, NY		0.951	567,938	0	24,116,236	XXX
US Bank	Omaha, NE		0.000	0	0	(113,890,745)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	9,965	0	165,511	XXX
0199999. Totals - Open Depositories		XXX	XXX	577,903	0	(81,494,619)	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	577,903	0	(81,494,619)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	577,903	0	(81,494,619)	XXX

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

1.	January	(11,807,755)	4.	April	(32,939,410)	7.	July	(45,801,419)	10.	October	(35,495,768)
2.	February	(11,043,378)	5.	May	82,266,429	8.	August	(48,276,428)	11.	November	(42,437,538)
3.	March	(50,977,641)	6.	June	(42,894,885)	9.	September	(48,977,359)	12.	December	(81,494,619)

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
	UNITED STATES TREASURY		12/12/2022	0.000	01/10/2023	10,989,924	0	20,152
	UNITED STATES TREASURY		12/28/2022	0.000	01/31/2023	14,955,544	0	4,446
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,945,468	0	24,598
0109999999. Total - U.S. Government Bonds						25,945,468	0	24,598
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
	Consolidated Edison, Inc.		12/15/2022	0.000	01/06/2023	11,992,333	0	26,067
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,992,333	0	26,067
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,992,333	0	26,067
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						37,937,801	0	50,664
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						37,937,801	0	50,664
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2022	4.040		1	0	0
31846V-53-4	FIRST AMER:US TRS MM Y	SD	09/02/2022	3.750		1	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2022	4.110		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2	0	0
8609999999 - Total Cash Equivalents						37,937,803	0	50,664

1.

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

1A	1A ...$ 25,945,468	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 11,992,333	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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	Ar ins code 23-63-206	0	0	120,267	113,480
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	Ga code ann 33-3-8	0	0	52,015	46,072
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	Ma bulletin b-2005-03	0	0	119,633	105,966
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	B	Ne ins law 44-319-02	1,700,950	1,466,972	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	Nm ins law 59a-5-18/19	265,228	256,720	234,065	207,325
33. New York NY		---	0	0	0	0
34. North Carolina NC	B	Nc ins law 58-5-50	0	0	483,271	431,633
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	B	Title 22 S 207(a)	0	0	520,013	517,561
56. Northern Mariana Islands MP		---	0	0	0	0
57. Canada CAN		---	0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,966,178	1,723,692	1,529,265	1,422,038
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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