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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 111 East Wacker Drive, Suite 2100 (Street and Number), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 111 East Wacker Drive, Suite 2100 (Street and Number or P.O. Box), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President Scott Louis Goldberg
Treasurer Jeffrey Michael Kircher
Secretary Rachel Johanna Spehler
Actuary Sivakumar Desai #

OTHER

Bruce Keating Baude, Executive Vice President	Karen Jeannine DeToro, Executive Vice President	Yvonne Kay Franzese, Executive Vice President
Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President
John Robert Kline, Senior Vice President	Nathan Ellis Richardson, Senior Vice President	Gregory Dean Turner, Senior Vice President
Jeremy David Williams #, Senior Vice President		

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Scott Louis Goldberg	John Robert Kline
Paul Harrington McDonough	Gregory Dean Turner	

State of Indiana
County of Hamilton 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.

Scott Louis Goldberg
President

Rachel Johanna Spehler
Secretary

John Robert Kline
SVP & Chief Accounting Officer

Subscribed and sworn to before me this
23rd day of February

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.....

Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	15,410,144,918		15,410,144,918	13,715,034,982
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	172,033,869		172,033,869	179,651,565
	2.2 Common stocks	133,336,228	67,623	133,268,605	140,322,408
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	886,581,271		886,581,271	973,595,548
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 131,454,326 , Schedule E - Part 1), cash equivalents ($ 62,677,267 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	194,131,594		194,131,594	342,340,086
6.	Contract loans (including $ premium notes)	72,520,708	7,244	72,513,465	72,439,548
7.	Derivatives (Schedule DB)	219,926,667		219,926,667	210,076,190
8.	Other invested assets (Schedule BA)	814,444,077	1,027	814,443,050	700,552,890
9.	Receivables for securities	3,379,918		3,379,918	2,849,268
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	62,095,766		62,095,766	48,061,949
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,968,595,017	75,894	17,968,519,124	16,384,924,435
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	141,587,510	41,523	141,545,987	130,493,830
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,438,258	59,466	3,378,791	3,038,732
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	65,448,419		65,448,419	63,205,358
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	195,491		195,491	573,283
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	14,062,869		14,062,869	14,283,989
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				80,997,618
18.2	Net deferred tax asset	214,551,246	99,301,037	115,250,210	110,654,555
19.	Guaranty funds receivable or on deposit	7,217,385		7,217,385	8,353,861
20.	Electronic data processing equipment and software	1,029,281	497,817	531,464	568,388
21.	Furniture and equipment, including health care delivery assets ($)	4,284,121	4,284,121		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	15,680,758		15,680,758	14,826,684
24.	Health care ($ 0) and other amounts receivable	35,876,054	34,606,735	1,269,320	1,308,015
25.	Aggregate write-ins for other than invested assets	208,587,448		208,587,448	211,852,769
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,680,553,857	138,866,592	18,541,687,264	17,025,081,517
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	18,680,553,857	138,866,592	18,541,687,264	17,025,081,517
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	62,095,766		62,095,766	48,061,949
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	62,095,766		62,095,766	48,061,949
2501.	Cash surrender value of company owned life insurance	206,998,298		206,998,298	209,718,550
2502.	Transferable state tax credits	1,589,150		1,589,150	2,134,219
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	208,587,448		208,587,448	211,852,769

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 12,093,933,151 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	12,093,933,151	11,279,707,975
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,179,004,075	2,099,907,924
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,846,332,041	1,275,724,731
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	36,536,955	36,081,961
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	163,492,071	163,388,806
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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 $ Modco)	132,207	141,041
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 27,676,402 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	30,882,530	31,557,514
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 298 assumed and $ 2,770,219 ceded	2,770,517	4,900,613
	9.4 Interest maintenance reserve (IMR, Line 6)	241,586,987	233,373,197
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,302,817 accident and health $ 1,587,103 and deposit-type contract funds $	8,889,920	8,787,618
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	184,364,624	182,140,227
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	8,636,541	4,078,928
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	249,029	
15.2	Net deferred tax liability		
16.	Unearned investment income	2,363,537	2,389,220
17.	Amounts withheld or retained by reporting entity as agent or trustee	722,835	464,794
18.	Amounts held for agents' account, including $ 18,824,223 agents' credit balances	19,137,084	16,733,747
19.	Remittances and items not allocated	48,735,101	35,390,190
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	251,321,562	223,072,671
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	6,568,256	16,145,864
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	6,187,036	6,937,567
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	168,621,663	169,455,991
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,300,467,722	15,790,380,578
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	17,300,467,722	15,790,380,578
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	968,621,970	968,621,970
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	262,597,572	256,078,969
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,231,219,543	1,224,700,939
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,241,219,543	1,234,700,939
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,541,687,264	17,025,081,517
	DETAILS OF WRITE-INS		
2501.	Liability for agents' deferred compensation program funded through a rabbi trust	62,772,304	48,566,056
2502.	Unclaimed funds	60,240,141	66,457,947
2503.	Liability for deferred compensation obligation	45,609,217	54,431,987
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	168,621,663	169,455,991
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	2,727,179,784	2,505,524,418
2.	Considerations for supplementary contracts with life contingencies	1,966,546	2,441,575
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,005,470,399	794,158,793
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	5,980,747	2,574,007
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	22,401,127	21,745,740
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts	622	855
	8.3 Aggregate write-ins for miscellaneous income	546,522	15,853,062
9.	Total (Lines 1 to 8.3)	3,763,545,746	3,342,298,449
10.	Death benefits	268,175,189	235,386,144
11.	Matured endowments (excluding guaranteed annual pure endowments)	296,691	249,438
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	349,459,647	299,475,450
13.	Disability benefits and benefits under accident and health contracts	611,008,895	633,699,127
14.	Coupons, guaranteed annual pure endowments and similar benefits	215	215
15.	Surrender benefits and withdrawals for life contracts	678,052,621	634,526,285
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	14,509,798	20,152,444
18.	Payments on supplementary contracts with life contingencies	7,181,579	7,900,264
19.	Increase in aggregate reserves for life and accident and health contracts	893,321,327	597,622,828
20.	Totals (Lines 10 to 19)	2,822,005,962	2,429,012,196
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	209,338,629	186,950,941
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	82,733,400	94,870,476
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	347,942,606	335,101,210
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	33,126,214	31,080,640
25.	Increase in loading on deferred and uncollected premiums	(820,146)	2,933,300
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	(911,811)	106,943
28.	Totals (Lines 20 to 27)	3,493,414,854	3,080,055,705
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	270,130,892	262,242,745
30.	Dividends to policyholders and refunds to members	130,810	130,773
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	270,000,083	262,111,972
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	72,049,218	(89,895,698)
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)	197,950,864	352,007,670
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,976,271 (excluding taxes of $ 7,837,373 transferred to the IMR)	(3,190,122)	(12,486,120)
35.	Net income (Line 33 plus Line 34)	194,760,742	339,521,550
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,234,700,939	1,176,692,401
37.	Net income (Line 35)	194,760,742	339,521,550
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,157,862	39,580,541	(1,533,555)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	21,768,493	(94,817,605)
41.	Change in nonadmitted assets	(5,165,051)	49,723,551
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(28,248,891)	(5,303,102)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		72,827,426
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(225,000,000)	(285,900,000)
53.	Aggregate write-ins for gains and losses in surplus	8,822,770	(16,509,728)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	6,518,604	58,008,538
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,241,219,543	1,234,700,939
	DETAILS OF WRITE-INS		
08.301.	Interest received on federal income tax refund	3,057,269	
08.302.	Change in cash surrender value of company owned life insurance, net of premiums	(2,720,252)	15,739,788
08.303.	Gain from utilization of transferable state tax credits	203,404	106,660
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	6,101	6,614
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	546,522	15,853,062
2701.	Transfer of life reserves on termination of reinsurance ceded agreements	(911,811)	
2702.	Penalties from regulatory authorities		59,800
2703.	Transfer of accident and health reserves under coinsurance ceded agreement		47,143
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(911,811)	106,943
5301.	Change in liability for deferred compensation obligation	8,822,770	(16,509,728)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	8,822,770	(16,509,728)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,726,986,165	2,501,375,533
2.	Net investment income	744,197,049	739,068,396
3.	Miscellaneous income	25,889,643	14,727,124
4.	Total (Lines 1 through 3)	3,497,072,857	3,255,171,053
5.	Benefit and loss related payments	1,929,878,680	1,806,084,563
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	653,524,056	648,401,690
8.	Dividends paid to policyholders	139,644	148,279
9.	Federal and foreign income taxes paid (recovered) net of $ 9,813,643 tax on capital gains (losses)	616,215	35,368,750
10.	Total (Lines 5 through 9)	2,584,158,595	2,490,003,281
11.	Net cash from operations (Line 4 minus Line 10)	912,914,262	765,167,772
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,578,443,086	2,217,588,697
	12.2 Stocks	53,742,525	60,607,793
	12.3 Mortgage loans	240,072,384	140,341,622
	12.4 Real estate		
	12.5 Other invested assets	68,193,519	46,465,599
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(117,901)	(296)
	12.7 Miscellaneous proceeds	199,470,208	26,369,613
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,139,803,821	2,491,373,029
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,212,754,404	2,666,525,939
	13.2 Stocks	35,170,887	87,699,270
	13.3 Mortgage loans	153,139,055	46,780,000
	13.4 Real estate		
	13.5 Other invested assets	149,226,976	56,359,714
	13.6 Miscellaneous applications	1,281,181	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,551,572,502	2,857,364,923
14.	Net increase (decrease) in contract loans and premium notes	54,082	1,042,260
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,411,822,763)	(367,034,154)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	570,607,310	(10,736,275)
	16.5 Dividends to stockholders	225,000,000	232,900,000
	16.6 Other cash provided (applied)	5,092,699	36,973,617
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	350,700,009	(206,662,658)
	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)	(148,208,492)	191,470,959
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	342,340,086	150,869,127
	19.2 End of year (Line 18 plus Line 19.1)	194,131,594	342,340,086

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

20.0001. Exchanges and transfers of invested assets	25,069,801	500,998
20.0002. Capitalized interest	254,475	211,889
20.0003. Non-cash dividend paid in conjunction with settlement of tax receivable from parent		53,000,000
20.0004. Premium tax credit utilization on invested assets		63,299

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	2,727,179,784	483,824,699		1,387,095,205		856,259,880			
2.	Considerations for supplementary contracts with life contingencies	1,966,546	XXX	XXX	1,966,546		XXX	XXX		XXX
3.	Net investment income	1,005,470,399	127,783,214	236,518	670,161,158	606,715	127,106,329		79,576,465	
4.	Amortization of Interest Maintenance Reserve (IMR)	5,980,747	898,236	2,169	4,088,224	5,086	987,031			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	22,401,127	1,941,345				20,459,781	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts	622			622		XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	546,522	72,215				131,489		342,818	
9.	Totals (Lines 1 to 8.3)	3,763,545,746	614,519,709	238,687	2,063,311,755	611,801	1,004,944,510		79,919,284	
10.	Death benefits	268,175,189	267,918,495	256,694			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	296,691	296,691				XXX	XXX		
12.	Annuity benefits	349,459,647	XXX	XXX	347,891,963	1,567,684	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	611,008,895	278,851				610,730,043	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	215	215					XXX		
15.	Surrender benefits and withdrawals for life contracts	678,052,621	38,932,455		639,120,166		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	14,509,798	894,996	38	13,505,214		109,549	XXX		
18.	Payments on supplementary contracts with life contingencies	7,181,579			7,181,579		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	893,321,327	111,749,556	676,982	702,690,413	(891,774)	79,096,151	XXX		
20.	Totals (Lines 10 to 19)	2,822,005,962	420,071,259	933,714	1,710,389,336	675,910	689,935,743	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	209,338,629	81,676,852		88,938,176		38,723,600			XXX
22.	Commissions and expense allowances on reinsurance assumed	82,733,400	1,658				82,731,743	XXX		
23.	General insurance expenses and fraternal expenses	347,942,606	142,986,625	140,665	89,576,217	76,886	96,757,089		18,405,124	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	33,126,214	12,456,325	11,133	3,055,436	3,386	17,599,933			
25.	Increase in loading on deferred and uncollected premiums	(820,146)	(820,146)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	(911,811)		(911,811)						
28.	Totals (Lines 20 to 27)	3,493,414,854	656,372,573	173,702	1,891,959,165	756,182	925,748,109		18,405,124	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	270,130,892	(41,852,864)	64,985	171,352,590	(144,381)	79,196,402		61,514,160	
30.	Dividends to policyholders and refunds to members	130,810	113,782				17,027	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	270,000,083	(41,966,646)	64,985	171,352,590	(144,381)	79,179,374		61,514,160	
32.	Federal income taxes incurred (excluding tax on capital gains)	72,049,218	(4,454,797)	20,391	46,978,751	(9,213)	18,064,726		11,449,360	
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)	197,950,864	(37,511,849)	44,594	124,373,838	(135,168)	61,114,648		50,064,800	
34.	Policies/certificates in force end of year	1,178,698	665,442	202	163,188	381	349,485	XXX		
	DETAILS OF WRITE-INS									
08.301.	Interest received on federal income tax refund	3,057,269							3,057,269	
08.302.	Change in cash surrender value of company owned life insurance, net of premiums	(2,720,252)							(2,720,252)	
08.303.	Gain from utilization of transferable state tax credits	203,404	71,915				131,489			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	6,101	300						5,801	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	546,522	72,215				131,489		342,818	
2701.	Transfer of life reserves on termination of reinsurance ceded agreements	(911,811)		(911,811)						
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(911,811)		(911,811)						

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]	483,824,699		295,991,834	10,913,466	10,192,546	14,317,338	152,409,514					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	127,783,214		58,008,585	1,165,766	6,485,736	14,152,913	47,970,214					
4.	Amortization of Interest Maintenance Reserve (IMR)	898,236		522,835	10,541	34,591	112,820	217,449					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	1,941,345		1,535,596	144,105	138,207	101,026	22,411					
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	72,215		71,915				300					
9.	Totals (Lines 1 to 8.3)	614,519,709		356,130,766	12,233,878	16,851,079	28,684,097	200,619,889					
10.	Death benefits	267,918,495		172,886,459	8,610,621	11,014,798	28,934,774	46,471,843					
11.	Matured endowments (excluding guaranteed annual pure endowments)	296,691		292,151	4,541								
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	278,851		13,887	52,390	49,295	48,362	114,918					
14.	Coupons, guaranteed annual pure endowments and similar benefits	215		215									
15.	Surrender benefits and withdrawals for life contracts	38,932,455		18,522,780	45,729	1,829,277	6,584,018	11,950,650					
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	894,996		602,202	29,028	37,312	74,753	151,700					
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	111,749,556		63,872,715	(1,040,515)	2,681,415	(6,242,175)	52,478,116					
20.	Totals (Lines 10 to 19)	420,071,259		256,190,409	7,701,793	15,612,097	29,399,732	111,167,228					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,676,852		46,913,930	2,350,333	60,619	88,842	32,263,128					XXX
22.	Commissions and expense allowances on reinsurance assumed	1,658		1,658									
23.	General insurance expenses	142,986,625		100,405,561	4,089,918	3,078,883	6,207,658	29,204,605					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,456,325		8,048,686	355,246	238,006	338,487	3,475,901					
25.	Increase in loading on deferred and uncollected premiums	(820,146)		(877,527)	57,381								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	656,372,573		410,682,717	14,554,669	18,989,605	36,034,719	176,110,863					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(41,852,864)		(54,551,951)	(2,320,791)	(2,138,526)	(7,350,622)	24,509,026					
30.	Dividends to policyholders and refunds to members	113,782		113,782									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(41,966,646)		(54,665,733)	(2,320,791)	(2,138,526)	(7,350,622)	24,509,026					
32.	Federal income taxes incurred (excluding tax on capital gains)	(4,454,797)		(8,194,925)	(390,126)	(273,315)	(970,021)	5,373,590					
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)	(37,511,849)		(46,470,808)	(1,930,665)	(1,865,211)	(6,380,601)	19,135,436					
34.	Policies/certificates in force end of year	665,442		480,017	19,553	13,268	26,751	125,853					
	DETAILS OF WRITE-INS												
08.301.	Gain from utilization of transferable state tax credits	71,915		71,915									
08.302.	Miscellaneous income	300						300					
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	72,215		71,915				300					
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

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

(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)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	236,518		236,518						
4.	Amortization of Interest Maintenance Reserve (IMR)	2,169		2,169						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	238,687		238,687						
10.	Death benefits	256,694		256,694						
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	38		38						
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	676,982		676,982						
20.	Totals (Lines 10 to 19)	933,714		933,714						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	140,665		140,665						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,133		11,133						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	(911,811)		(911,811)						
28.	Totals (Lines 20 to 27)	173,702		173,702						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	64,985		64,985						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	64,985		64,985						
32.	Federal income taxes incurred (excluding tax on capital gains)	20,391		20,391						
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)	44,594		44,594						
34.	Policies/certificates in force end of year	202		202						
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.	Transfer of life reserves on termination of reinsurance ceded agreements	(911,811)		(911,811)						
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(911,811)		(911,811)						

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	1,387,095,205	35,362,713	1,347,852,794			3,879,697	
2.	Considerations for supplementary contracts with life contingencies	1,966,546	XXX	XXX	XXX	XXX	1,966,546	XXX
3.	Net investment income	670,161,158	90,574,963	537,442,108			4,808,260	37,335,826
4.	Amortization of Interest Maintenance Reserve (IMR)	4,088,224	755,137	3,239,516			40,043	53,528
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts	622						622
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	2,063,311,755	126,692,814	1,888,534,419			10,694,546	37,389,976
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	347,891,963	129,223,379	210,763,441			7,905,144	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	639,120,166	147,472,381	491,647,785				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	13,505,214	641,087	1,026,266			5,079	11,832,782
18.	Payments on supplementary contracts with life contingencies	7,181,579					7,181,579	
19.	Increase in aggregate reserves for life and accident and health contracts	702,690,413	(190,531,649)	898,916,081			(5,694,020)	
20.	Totals (Lines 10 to 19)	1,710,389,336	86,805,199	1,602,353,573			9,397,782	11,832,782
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	88,938,176	1,675,996	86,889,132			213,848	159,200
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	89,576,217	12,846,700	69,278,184			953,265	6,498,068
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,055,436	339,397	2,655,391			4,094	56,554
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	1,891,959,165	101,667,292	1,761,176,279			10,568,989	18,546,605
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	171,352,590	25,025,522	127,358,140			125,557	18,843,371
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	171,352,590	25,025,522	127,358,140			125,557	18,843,371
32.	Federal income taxes incurred (excluding tax on capital gains)	46,978,751	7,235,349	36,072,752			163,417	3,507,234
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)	124,373,838	17,790,173	91,285,388			(37,860)	15,336,137
34.	Policies/certificates in force end of year	163,188	45,650	108,901			3,521	5,116
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	606,715					606,715	
4.	Amortization of Interest Maintenance Reserve (IMR)	5,086					5,086	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	611,801					611,801	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,567,684					1,567,684	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(891,774)					(891,774)	
20.	Totals (Lines 10 to 19)	675,910					675,910	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	76,886					76,886	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,386					3,386	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	756,182					756,182	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(144,381)					(144,381)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(144,381)					(144,381)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(9,213)					(9,213)	
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)	(135,168)					(135,168)	
34.	Policies/certificates in force end of year	381					381	
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	856,259,880	66,247		575,133,733							1,770,966	175,166,749	104,122,185
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	127,106,329	38,476	95,776	8,162,900							964,169	96,972,413	20,872,595
4.	Amortization of Interest Maintenance Reserve (IMR)	987,031	375	1,015	77,521							9,342	737,450	161,328
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	20,459,781										6,540	13,036,001	7,417,240
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	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	131,489			55,114								76,375	
9.	Totals (Lines 1 to 8.3)	1,004,944,510	105,099	96,790	583,429,268							2,751,017	285,988,989	132,573,348
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	610,730,043	798,157	71,116	405,988,316							3,368,056	168,317,265	32,187,134
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	109,549	349		8,122							3,597	47,591	49,889
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	79,096,151	(27,116)	(489,583)	(4,684,377)							(586,307)	58,006,904	26,876,631
20.	Totals (Lines 10 to 19)	689,935,743	771,390	(418,467)	401,312,060							2,785,346	226,371,760	59,113,654
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,723,600	95		1,724,650							18,227	18,346,884	18,633,744
22.	Commissions and expense allowances on reinsurance assumed	82,731,743			82,731,747							(4)		
23.	General insurance expenses	96,757,089	3,678	9,951	30,109,913							39,603	32,952,840	33,641,104
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,599,933	1,909	658	6,467,152							48,344	8,032,462	3,049,409
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	925,748,109	777,071	(407,858)	522,345,522							2,891,516	285,703,946	114,437,912
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	79,196,402	(671,973)	504,648	61,083,746							(140,499)	285,042	18,135,436
30.	Dividends to policyholders and refunds to members	17,027	3,175									13,853		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	79,179,374	(675,147)	504,648	61,083,746							(154,352)	285,042	18,135,436
32.	Federal income taxes incurred (excluding tax on capital gains)	18,064,726	(125,518)	95,199	11,534,292							669	2,621,118	3,938,967
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)	61,114,648	(549,629)	409,450	49,549,454							(155,021)	(2,336,075)	14,196,470
34.	Policies/certificates in force end of year	349,485	113		45,048							2,816	166,443	135,065
	DETAILS OF WRITE-INS													
08.301.	Gain from utilization of transferable state tax credits	131,489			55,114								76,375	
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	131,489			55,114								76,375	
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(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 Fratermal)	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	2,086,148,428		1,232,604,347	28,435,126	503,583,818	266,954,679	54,570,458					
2.	Tabular net premiums or considerations	323,278,028		193,263,251	8,900,774	9,531,242	13,778,429	97,804,331					
3.	Present value of disability claims incurred												
4.	Tabular interest	115,021,371		53,427,192	1,331,062	3,967,565	10,849,557	45,445,995					
5.	Tabular less actual reserve released	50,274				73,197	(50,118)	27,196					
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7.	Other increases (net)	2,136,972		2,136,972		(424,591,095)		424,591,095					
8.	Totals (Lines 1 to 7)	2,526,635,072		1,481,431,762	38,666,963	92,564,727	291,532,546	622,439,075					
9.	Tabular cost	217,957,957		119,336,303	11,033,509	7,538,666	14,899,865	65,149,614					
10.	Reserves released by death	61,751,218		43,024,314	136,956	1,446,915	9,245,311	7,897,722					
11.	Reserves released by other terminations (net)	48,922,237		22,594,082	101,886	1,876,104	6,640,149	17,710,016					
12.	Annuity, supplementary contract and disability payments involving life contingencies	105,677				28,882	34,717	42,078					
13.	Net transfers to or (from) Separate Accounts												
14.	Total Deductions (Lines 9 to 13)	328,737,089		184,954,700	11,272,352	10,890,566	30,820,042	90,799,429					
15.	Reserve December 31 of current year	2,197,897,983		1,296,477,062	27,394,611	81,674,161	260,712,504	531,639,645					
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	1,709,340,624		955,052,637		73,033,604	235,656,919	445,597,464					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,616,778,819		894,881,651		70,773,837	231,648,781	419,474,550					

(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 Variable Life	5 Universal 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	4,755,605		4,755,605						
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest	227,439		227,439						
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	911,811		911,811						
8. Totals (Lines 1 to 7)	5,894,855		5,894,855						
9. Tabular cost	268,834		268,834						
10. Reserves released by death	193,435		193,435						
11. Reserves released by other terminations (net)									
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	462,269		462,269						
15. Reserve December 31 of current year	5,432,586		5,432,586						
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	9,176,347,231	1,878,414,936	7,200,526,449			97,405,846	
2.	Tabular net premiums or considerations	1,351,483,737	38,672,968	1,306,964,525			5,846,243	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	359,495,505	48,045,869	306,963,796			4,485,839	
5.	Tabular less actual reserve released	(939,380)					(939,380)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	10,886,387,093	1,965,133,774	8,814,454,770			106,798,549	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	992,262,726	277,250,486	715,012,240				
12.	Annuity, supplementary contract and disability payments involving life contingencies	15,086,723					15,086,723	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	1,007,349,449	277,250,486	715,012,240			15,086,723	
15.	Reserve December 31 of current year	9,879,037,644	1,687,883,288	8,099,442,530			91,711,826	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	9,599,570,076	1,681,492,381	7,918,077,695				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	12,456,711					12,456,711	
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	644,830					644,830	
5.	Tabular less actual reserve released	31,080					31,080	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	13,132,621					13,132,621	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,567,684					1,567,684	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	1,567,684					1,567,684	
15.	Reserve December 31 of current year	11,564,937					11,564,937	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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) 1,177,894	1,161,440
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 641,058,775	652,273,773
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 8,635,858	8,586,002
2.11	Preferred stocks of affiliates	(b) 4,659,673	4,659,673
2.2	Common stocks (unaffiliated)	2,986,078	2,954,182
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 47,084,548	46,722,392
4.	Real estate	(d)	
5	Contract loans	4,756,563	4,791,487
6	Cash, cash equivalents and short-term investments	(e) 88,940	76,342
7	Derivative instruments	(f) 205,711,869	215,634,912
8.	Other invested assets	83,587,921	83,930,321
9.	Aggregate write-ins for investment income	672,749	672,749
10.	Total gross investment income	1,000,420,868	1,021,463,273
11.	Investment expenses		(g) 15,955,614
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 37,262
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		15,992,877
17.	Net investment income (Line 10 minus Line 16)		1,005,470,397
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	672,749	672,749
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	672,749	672,749
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 46,544,195 accrual of discount less $ 12,494,487 amortization of premium and less $ 13,690,312 paid for accrued interest on purchases.

(b) Includes $ 497,845 accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ ..... accrual of discount less $ 104,952 amortization of premium and less $ ..... paid for accrued interest on purchases.

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

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

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

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

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

(i) Includes $ ..... depreciation on real estate and $ ..... 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					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	21,718,443		21,718,443		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	28,000	(372,455)	(344,455)	384,800	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(711,901)		(711,901)	2,704,529	
2.21	Common stocks of affiliates				1,367,630	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(117,901)		(117,901)		
7.	Derivative instruments					
8.	Other invested assets	50,899		50,899	37,784,881	
9.	Aggregate write-ins for capital gains (losses)	222,977		222,977	7,496,564	
10.	Total capital gains (losses)	21,190,517	(372,455)	20,818,062	49,738,404	
	DETAILS OF WRITE-INS					
0901.	Capital gains on assets held in rabbi trust				7,496,564	
0902.	Miscellaneous capital gains	222,977		222,977		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	222,977		222,977	7,496,564	

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

		Insurance										
			Ordinary			Group		Accident and Health				
	1	2	3	4	5	6	7	8	9	10	11	12
	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	708,859		612,388							96,471		
2. Deferred and accrued	17,577,542		17,577,542									
3. Deferred , accrued and uncollected:												
3.1 Direct	18,274,463		18,196,914							77,548		
3.2 Reinsurance assumed	34,350									34,350		
3.3 Reinsurance ceded	22,411		6,984							15,428		
3.4 Net (Line 1 + Line 2)	18,286,401		18,189,931							96,471		
4. Advance	2,106,529		145,787							1,960,742		
5. Line 3.4 - Line 4	16,179,872		18,044,143							(1,864,271)		
6. Collected during year:												
6.1 Direct	106,972,869		73,625,050	1,301,696				34,453		32,011,670		
6.2 Reinsurance assumed	31,989,334									31,989,334		
6.3 Reinsurance ceded	6,575,674		31,764							6,543,910		
6.4 Net	132,386,529		73,593,286	1,301,696				34,453		57,457,094		
7. Line 5 + Line 6.4	148,566,401		91,637,429	1,301,696				34,453		55,592,823		
8. Prior year (uncollected + deferred and accrued - advance)	18,431,758		19,742,848							(1,311,090)		
9. First year premiums and considerations:												
9.1 Direct	105,047,900		71,923,676	1,301,696				34,453		31,788,075		
9.2 Reinsurance assumed	31,612,265									31,612,265		
9.3 Reinsurance ceded	6,525,522		29,095							6,496,427		
9.4 Net (Line 7 - Line 8)	130,134,642		71,894,581	1,301,696				34,453		56,903,913		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,433,475,122		52,210,562	1,381,264,560								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	1,433,475,122		52,210,562	1,381,264,560								
RENEWAL												
11. Uncollected	3,672,746		1,132,381					40,983		2,499,382		
12. Deferred and accrued	94,995,079		94,995,079									
13. Deferred, accrued and uncollected:												
13.1 Direct	106,387,878		100,968,168					40,983		5,378,727		
13.2 Reinsurance assumed	348,477									348,477		
13.3 Reinsurance ceded	8,068,530		4,840,708							3,227,822		
13.4 Net (Line 11 + Line 12)	98,667,824		96,127,460					40,983		2,499,382		
14. Advance	28,776,001		3,060,341					900,975		24,814,685		
15. Line 13.4 - Line 14	69,891,824		93,067,119					(859,992)		(22,315,303)		
16. Collected during year:												
16.1 Direct	990,964,661		372,028,409	4,528,949				18,671,804		595,735,500		
16.2 Reinsurance assumed	359,257,905		29,383							359,228,522		
16.3 Reinsurance ceded	191,064,599		15,359,344					17,561		175,687,694		
16.4 Net	1,159,157,968		356,698,448	4,528,949				18,654,243		779,276,328		
17. Line 15 + Line 16.4	1,229,049,791		449,765,567	4,528,949				17,794,251		756,961,025		
18. Prior year (uncollected + deferred and accrued - advance)	65,479,772		90,046,011					(1,045,281)		(23,520,958)		
19. Renewal premiums and considerations:												
19.1 Direct	993,987,739		374,496,059	4,528,949				18,857,092		596,105,639		
19.2 Reinsurance assumed	360,281,985		29,383							360,252,602		
19.3 Reinsurance ceded	190,699,705		14,805,886					17,561		175,876,258		
19.4 Net (Line 17 - Line 18)	1,163,570,019		359,719,556	4,528,949				18,839,531		780,481,983		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	2,532,510,761		498,630,297	1,387,095,205				18,891,545		627,893,715		
20.2 Reinsurance assumed	391,894,250		29,383							391,864,867		
20.3 Reinsurance ceded	197,225,228		14,834,981					17,561		182,372,686		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,727,179,784		483,824,699	1,387,095,205				18,873,984		837,385,896		

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	2,837		2,837									
22. All other	1,827		1,827									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	8,913,822		63							8,913,759		
23.2 Reinsurance assumed	35,619,295									35,619,295		
23.3 Net ceded less assumed	(26,705,473)		63							(26,705,536)		
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	13,487,304		1,941,282					432		11,545,590		
25.2 Reinsurance assumed	47,114,105		1,658							47,112,448		
25.3 Net ceded less assumed	(33,626,801)		1,939,625					432		(35,566,858)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	22,401,127		1,941,345					432		20,459,349		
26.2 Reinsurance assumed (Page 6, Line 22)	82,733,400		1,658							82,731,743		
26.3 Net ceded less assumed	(60,332,274)		1,939,688					432		(62,272,394)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	92,429,815		67,116,783	46,035						25,266,997		
28. Single	94,983,853		6,108,328	88,875,524								
29. Renewal	21,924,961		8,451,741	16,617				22,452		13,434,151		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	209,338,629		81,676,852	88,938,176				22,452		38,701,148		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	16,849,515		6,279,181				23,128,696
2.	Salaries and wages	64,177,898		29,176,022		511,028		93,864,948
3.11	Contributions for benefit plans for employees	13,665,572		6,362,434		65,140		20,093,146
3.12	Contributions for benefit plans for agents	3,405,838		1,362,058	7,669,044			12,436,940
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans				6,174,025			6,174,025
3.31	Other employee welfare	1,498,309		651,921				2,150,230
3.32	Other agent welfare	75,728		25,363				101,091
4.1	Legal fees and expenses	2,769,584	118,751	1,696,102	289,775	1,813,300		6,687,512
4.2	Medical examination fees	3,681,830		378,699				4,060,529
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	1,587,251		549,879				2,137,130
4.5	Expense of investigation and settlement of policy claims	112,002	1,805,906	4,720,882				6,638,790
5.1	Traveling expenses	1,030,169		573,830				1,603,999
5.2	Advertising	3,834,443		1,432,180				5,266,623
5.3	Postage, express, telegraph and telephone	7,574,132		2,823,529		122		10,397,783
5.4	Printing and stationery	1,028,625		431,271		316		1,460,212
5.5	Cost or depreciation of furniture and equipment	915,077		380,635	672,857			1,968,568
5.6	Rental of equipment	603,396		223,292				826,688
5.7	Cost or depreciation of EDP equipment and software	27,326,080		10,916,464	89,682			38,332,227
6.1	Books and periodicals	63,705		19,860				83,565
6.2	Bureau and association fees	1,392,652		409,839		337		1,802,828
6.3	Insurance, except on real estate	800,937		727,551				1,528,488
6.4	Miscellaneous losses	732,769		(315,418)	3,509,742			3,927,093
6.5	Collection and bank service charges	252,855		350,658				603,513
6.6	Sundry general expenses	1,265,848		407,166				1,673,013
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	10,228,248		3,955,366				14,183,614
7.2	Agents' balances charged off (less $ recovered)	815,621		276,407				1,092,028
7.3	Agency conferences other than local meetings	2,205,834		764,273				2,970,107
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					1,354,455		1,354,455
9.3	Aggregate write-ins for expenses	64,886,476		20,252,987		12,210,915		97,350,379
10.	General expenses incurred	232,780,393	1,924,658	94,832,431	18,405,124	15,955,614	(b)	(a) 363,898,221
11.	General expenses unpaid Dec. 31, prior year	128,061,589		47,048,340	7,030,299			182,140,227
12.	General expenses unpaid Dec. 31, current year	129,686,399		52,832,957	1,845,268			184,364,624
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	231,155,583	1,924,658	89,047,814	23,590,155	15,955,614		361,673,824
	DETAILS OF WRITE-INS							
09.301.	Investment advisory fees to affiliates	20,739,543		4,524,853		12,210,915		37,475,311
09.302.	Other consulting and service fees	44,146,933		15,728,134				59,875,067
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	64,886,476		20,252,987		12,210,915		97,350,379

(a) Includes management fees of $ 25,246,336 to affiliates and $ to non-affiliates.

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

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

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	1,572,822	503,016				2,075,839
3.	State taxes on premiums	6,410,920	12,080,328				18,491,248
4.	Other state taxes, including $ for employee benefits	982,832	624,099		302		1,607,233
5.	U.S. Social Security taxes	6,294,627	2,707,603		36,693		9,038,924
6.	All other taxes	265,080	1,684,886		267		1,950,233
7.	Taxes, licenses and fees incurred	15,526,281	17,599,933		37,262		33,163,476
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,953,135	2,125,792				4,078,928
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,047,953	4,588,588				8,636,541
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	13,431,463	15,137,138		37,262		28,605,863

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	2,837	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	1,827	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	4,664	
6.	Paid in cash	12,177	17,388
7.	Left on deposit	105,630	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	122,471	17,388
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	129,463	2,743
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	129,463	2,743
16.	Total from prior year	137,937	3,104
17.	Total dividends or refunds (Lines 9 + 15 - 16)	113,997	17,027
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

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. A.E. 6.00% CRVM	2,853		2,853		
0100002. A.E. 6.00% NJM	2,203		2,203		
0100003. A.E. 6.00% NLP	373,021		373,021		
0100004. 41 STD. IND. 6.00% CRVM	1,970		1,970		
0100005. 41 STD. IND. 6.00% NLP	72,843		72,843		
0100006. 41 S-STD. IND. 6.00% CRVM	389		389		
0100007. 41 S-STD. IND. 6.00% NLP	4,556		4,556		
0100008. 41 CSO 2.50% NLP	7,181		7,181		
0100009. 41 CSO 3.00% NLP	14,290		14,290		
0100010. 41 CSO 6.00% CRVM	2,251,745		2,251,745		
0100011. 41 CSO 6.00% NLP	14,117,750		14,117,750		
0100012. 58 CET 4.00% NLP	9,742		9,742		
0100013. 58 CET 4.50% NLP	394,386		394,386		
0100014. 58 CET 5.00% NLP	142,481		142,481		
0100015. 58 CET 5.50% NLP	724,965		724,965		
0100016. 58 CET 6.00% NLP	14,171,048		14,171,048		
0100017. 58 CSO 2.50% CRVM	4,471		4,471		
0100018. 58 CSO 2.50% NLP	7,092		7,092		
0100019. 58 CSO 2.75% NJM-MOD	35,152		35,152		
0100020. 58 CSO 2.75% NLP	1,098		1,098		
0100021. 58 CSO 3.50%-3.00% NJM-MOD	16,852		16,852		
0100022. 58 CSO 4.00% NLP	101,524		101,524		
0100023. 58 CSO 4.50% CRVM	17,277,539		17,277,539		
0100024. 58 CSO 4.50% NJM	26,328		26,328		
0100025. 58 CSO 4.50% NLP	1,641,995		1,641,995		
0100026. 58 CSO 5.00% NLP	511,149		511,149		
0100027. 58 CSO 5.50% CRVM	12,863,496		12,863,496		
0100028. 58 CSO 5.50% NLP	3,674,602		3,674,602		
0100029. 58 CSO 6.00% CRVM	30,559,939		30,559,939		
0100030. 58 CSO 6.00% NJM	3,736,813		3,736,813		
0100031. 58 CSO 6.00% NLP	84,208,274		84,208,274		
0100032. 80 CET 4.00% NLP	364,668		364,668		
0100033. 80 CET 4.50% NLP	1,187,226		1,187,226		
0100034. 80 CET 5.00% NLP	190,734		190,734		
0100035. 80 CET 5.50% NLP	405,488		405,488		
0100036. 80 CET 6.00% NLP	107,475		107,475		
0100037. 80 CSO 3.50% NLP	61,033		61,033		
0100038. 80 CSO 4.00% CRVM	156,307,047		156,307,047		
0100039. 80 CSO 4.00% NLP	900,514		900,514		
0100040. 80 CSO 4.50% CRVM	413,392,399		413,392,399		
0100041. 80 CSO 4.50% NLP	4,131,860		4,131,860		
0100042. 80 CSO 5.00% CRVM	4,199,711		4,199,711		
0100043. 80 CSO 5.00% NLP	730,955		730,955		
0100044. 80 CSO 5.50% CRVM	3,226,777		3,226,777		
0100045. 80 CSO 5.50% NJM	307,686		307,686		
0100046. 80 CSO 5.50% NLP	6,770,601		6,770,601		
0100047. 80 CSO 6.00% NJM	570,510		570,510		
0100048. 80 CSO 6.00% NLP	79,811		79,811		
0100049. 2001 CSO 3.00% NLP	105,523		105,523		
0100050. 2001 CSO 3.50% CRVM	828,054,179		828,054,179		
0100051. 2001 CSO 3.50% NLP	1,933,237		1,933,237		
0100052. 2001 CSO 4.00% CRVM	530,128,005		530,128,005		
0100053. 2001 CSO 4.00% NLP	4,974,144		4,974,144		
0100054. 2017 CSO 3.50% CRVM	59,996,434		59,996,434		
0100055. 2017 CSO VM-20 3.00% NPR	5,186,847		5,186,847		
0100056. 2017 CSO VM-20 3.25% NPR	11,547,599		11,547,599		
0100057. 2017 CSO VM-20 3.50% NPR	23,183,840		23,183,840		
0100058. 2017 CSO VM-20 3.75% NPR	260,959		260,959		
0100059. 2017 CSO VM-20 4.25% NPR	344,387		344,387		
0100060. Anticipated Mortality > 2017 CSO VM-20 3.00% NPR	46,051,376		46,051,376		
0100061. Anticipated Mortality > 2017 CSO VM-20 3.50% NPR	90,318,336		90,318,336		
0100062. 70 Intercompany Group Dis 3.50%	19,000				19,000
0100063. 70 Intercompany Group Dis 4.50%	3,680,366				3,680,366
0100064. 70 Intercompany Group Dis 5.00%	499,842				499,842
0100065. 70 Intercompany Group Dis 5.50%	1,116,228				1,116,228
0100066. 70 Intercompany Group Dis 6.00%	127,105				127,105
0199997. Totals (Gross)	2,387,419,646		2,381,977,105		5,442,540
0199998. Reinsurance ceded	202,278,607		202,268,653		9,954
0199999. Life Insurance: Totals (Net)	2,185,141,039		2,179,708,453		5,432,586
0200001. Acc CV 3% Def/Pd Up	1,224,484	XXX	1,224,484	XXX	
0200002. Acc CV NP 4-8%	2,599,711	XXX	2,599,711	XXX	
0200003. Acc CV NP 3.5-3.25-3%	23,717	XXX	23,717	XXX	
0200004. 71 IAM 4.00% Def	3,092,766	XXX	3,092,766	XXX	
0200005. 71 IAM 4.50% Def	10,782,565	XXX	10,782,565	XXX	
0200006. 71 IAM 5.50% Def	1,037,915	XXX	1,037,915	XXX	
0200007. 71 IAM 9.25% Def	4,566,882	XXX	4,566,882	XXX	
0200008. 71 IAM 10.00% Def	80,121	XXX	80,121	XXX	
0200009. 83a 8% Imm	102,332	XXX	102,332	XXX	
0200010. 83a 7.75% Imm	154,807	XXX	154,807	XXX	
0200011. 83a 7% Imm	153,302	XXX	153,302	XXX	
0200012. 83a 6.5% Imm	167,964	XXX	167,964	XXX	
0200013. 83a 7.25% Imm	966,823	XXX	966,823	XXX	
0200014. 83a 6.75% Imm	395,952	XXX	395,952	XXX	
0200015. 83a 6.25% Imm	351,754	XXX	277,433	XXX	74,321
0200016. 2000a 6.25% Imm	506,006	XXX	404,947	XXX	101,059
0200017. 2000a 7.00% Imm	203,880	XXX	169,660	XXX	34,219
0200018. 2000a 6.75% Imm	625,323	XXX	386,274	XXX	239,049
0200019. 2000a 6.50% Imm	1,219,355	XXX	566,809	XXX	652,545
0200020. 2000a 6.00% Imm	1,496,820	XXX	1,299,041	XXX	197,778
0200021. 71 GAM Proj 6.5% Def	793,586	XXX		XXX	793,586

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200022. 71 GAM Proj 6.5% Imm	1,236,066	XXX		XXX	1,236,066
0200023. 83 GAM 3.5% Def	17,229	XXX		XXX	17,229
0200024. 83 GAM 3.5% Imm	40,031	XXX		XXX	40,031
0200025. 83 GAM 7.25% Def	263,644	XXX		XXX	263,644
0200026. 83 GAM Proj 6.5% Imm	41,362	XXX		XXX	41,362
0200027. 83a 9.25% Def 6-12/82	4,216,936	XXX	4,216,936	XXX	
0200028. 83a 10.00% Def 6-12/82	191,198	XXX	191,198	XXX	
0200029. 83a 8.25% Def 83	3,914,480	XXX	3,914,480	XXX	
0200030. 83a 8.75% Def 83	278,859	XXX	278,859	XXX	
0200031. 83a 8.50% Def 84, 85	1,414,256	XXX	1,414,256	XXX	
0200032. 83a 8.00% Def 84, 85	5,639,840	XXX	5,639,840	XXX	
0200033. 83a 7.25% Def 86	1,597,623	XXX	1,597,623	XXX	
0200034. 83a 6.75% Def 86, 88, 91	5,864,818	XXX	5,864,818	XXX	
0200035. 83a 6.50% Def 87, 89-90	4,298,997	XXX	4,298,997	XXX	
0200036. 83a 6.25% Def 87, 90-92	7,842,933	XXX	7,842,933	XXX	
0200037. 83a 7.00% Def 88-89	3,513,859	XXX	3,513,859	XXX	
0200038. 83a 6.00% Def 92, 95	4,537,017	XXX	4,537,017	XXX	
0200039. 83a 5.75% Def 93, 95	19,117,952	XXX	19,117,952	XXX	
0200040. 83a 5.50% Def 93-94, 96-97	18,067,352	XXX	18,067,352	XXX	
0200041. 83a 5.25% Def 94, 96-98	34,748,794	XXX	34,748,794	XXX	
0200042. 83a 5.00% Def 98	18,401,757	XXX	18,401,757	XXX	
0200043. 2000a 5.25% Def 99, 01, 02	140,082,823	XXX	140,082,823	XXX	
0200044. 2000a 5.00% Def 99, 03, 09	327,613,273	XXX	327,613,273	XXX	
0200045. 2000a 5.75% Def 00	12,845,088	XXX	12,845,088	XXX	
0200046. 2000a 5.50% Def 00-02	46,930,246	XXX	46,930,246	XXX	
0200047. 2000a 4.75% Def 03-04, 07-08	654,064,741	XXX	654,064,741	XXX	
0200048. 2000a 5.50% Imm	13,910,594	XXX	12,483,021	XXX	1,427,573
0200049. 2000a 4.50% Def 05-08,10	520,195,677	XXX	520,195,677	XXX	
0200050. 2000a 5.25% Imm	7,099,212	XXX	6,358,283	XXX	740,929
0200051. 83 GAM Proj 6.00% Imm	354,767	XXX		XXX	354,767
0200052. 83 GAM Proj 6.25% Imm	94,177	XXX		XXX	94,177
0200053. 83 GAM Proj 6.75% Imm	264,459	XXX		XXX	264,459
0200054. 83 GAM Proj 7.00% Imm	49,402	XXX		XXX	49,402
0200055. 83 GAM Proj 7.25% Imm	43,732	XXX		XXX	43,732
0200056. 83 GAM Proj 7.75% Imm	68,546	XXX		XXX	68,546
0200057. 83 GAM Proj 8.00% Imm	26,127	XXX		XXX	26,127
0200058. 71 GAM Proj 6.00% Imm	85,653	XXX		XXX	85,653
0200059. 71 GAM Proj 9.00% Imm	11,775	XXX		XXX	11,775
0200060. 2000a 5.00% Imm	2,660,160	XXX	1,983,312	XXX	676,848
0200061. 2000a 4.50% Imm	2,213,552	XXX	1,820,074	XXX	393,478
0200062. 2000a 4.25% Imm	2,412,644	XXX	2,020,352	XXX	392,291
0200063. 2000a 4.00% Imm	2,453,506	XXX	1,763,361	XXX	690,145
0200064. 2000a 4.25% Def 11	307,690,728	XXX	307,690,728	XXX	
0200065. 2000a 3.75% Def 12-14	691,866,863	XXX	691,866,863	XXX	
0200066. 2000a 3.50% Def 13	2,004,072	XXX	2,004,072	XXX	
0200067. 2000a 4.00% Def 14	471,313,623	XXX	471,313,623	XXX	
0200068. 2012 IAR 6.75% Imm	11,333	XXX		XXX	11,333
0200069. 2012 IAR 4.00% Imm	5,557,667	XXX	3,920,098	XXX	1,637,569
0200070. 2012 IAR 3.75% Imm	2,503,338	XXX	1,653,678	XXX	849,660
0200071. 2012 IAR 3.75% Def 15-16, 19	2,344,801,673	XXX	2,344,801,673	XXX	
0200072. 2012 IAR 3.50% Def 15, 17-18	1,781,240,200	XXX	1,781,240,200	XXX	
0200073. 2012 IAR 3.25% Imm	55,580	XXX		XXX	55,580
0200074. 2012 IAR 3.25% Def 20	1,050,740,509	XXX	1,050,740,509	XXX	
0200075. 2012 IAR 3.00% Def 21	1,278,668,001	XXX	1,278,668,001	XXX	
0200076. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99%	824,022	XXX	824,022	XXX	
0200077. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49%	2,706,139	XXX	2,706,139	XXX	
0200078. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99%	2,725,675	XXX	2,725,675	XXX	
0200079. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49%	1,042,000	XXX	1,042,000	XXX	
0200080. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99%	1,401,570	XXX	1,401,570	XXX	
0200081. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49%	816,954	XXX	816,954	XXX	
0299997. Totals (Gross)	9,845,241,168	XXX	9,833,676,231	XXX	11,564,937
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	9,845,241,168	XXX	9,833,676,231	XXX	11,564,937
0300001. 71 IAM 6%	111,207		111,207		
0300002. 71 IAM 9%	51,627		51,627		
0300003. 83a 8%	392,880		392,880		
0300004. 83a 7.75%	201,647		201,647		
0300005. 83a 7%	265,004		265,004		
0300006. 83a 6.5%	302,950		302,950		
0300007. 83a 7.25%	588,845		588,845		
0300008. 83a 6.75%	1,055,344		1,055,344		
0300009. 83a 6.25%	508,281		508,281		
0300010. 2000 IAM 6.25%	401,178		401,178		
0300011. 2000 IAM 7.00%	327,976		327,976		
0300012. 2000 IAM 6.75%	480,896		480,896		
0300013. 2000 IAM 6.50%	808,205		808,205		
0300014. 2000 IAM 6.00%	1,888,561		1,888,561		
0300015. 2000 IAM 5.50%	6,801,113		6,801,113		
0300016. 2000 IAM 5.25%	3,979,168		3,979,168		
0300017. 2000 IAM 5.00%	1,714,929		1,714,929		
0300018. 2000 IAM 4.50%	2,281,028		2,281,028		
0300019. 2000 IAM 4.25%	1,787,371		1,787,371		
0300020. 2000 IAM 4.00%	1,701,255		1,701,255		
0300021. 2012 IAR 4.50%	251,822		251,822		
0300022. 2012 IAR 4.00%	5,715,447		5,715,447		
0300023. 2012 IAR 3.75%	3,375,272		3,375,272		
0300024. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99%	761,105		761,105		
0300025. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49%	1,233,827		1,233,827		
0300026. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99%	2,338,597		2,338,597		
0300027. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49%	2,244,889		2,244,889		
0300028. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99%	1,627,567		1,627,567		
0300029. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49%	1,949,952		1,949,952		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399997. Totals (Gross)	45,147,944		45,147,944		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	45,147,944		45,147,944		
0400001. 59 ADB & 58 CSO 6.00%	3,824		3,824		
0400002. 59 ADB & 80 CSO 3.50%	51,878		51,878		
0400003. 59 ADB & 80 CSO 4.00%	337,412		337,412		
0400004. 59 ADB & 80 CSO 4.50%	372,208		372,208		
0400005. 59 ADB & 80 CSO 5.00%	41		41		
0400006. 59 ADB & 80 CSO 5.50%	1,283		1,283		
0400007. 59 ADB & 80 CSO 6.00%	7,775		7,775		
0400008. 59 ADB & 2001 CSO 3.50%	3,975,394		3,975,394		
0400009. 59 ADB & 2001 CSO 4.00%	2,373,629		2,373,629		
0400010. 59 ADB & 2017 CSO 3.50%	355		355		
0400011. 59 ADB & 2017 CSO VM-20 3.00%NPR	207,583		207,583		
0400012. 59 ADB & 2017 CSO VM-20 3.25% NPR	3,041		3,041		
0400013. 59 ADB & 2017 CSO VM-20 3.50% NPR	1,394,762		1,394,762		
0499997. Totals (Gross)	8,729,185		8,729,185		
0499998. Reinsurance ceded	58,016		58,016		
0499999. Accidental Death Benefits: Totals (Net)	8,671,169		8,671,169		
0500001. 52 Inter Dis & 58 CSO 3.00%	49,839		49,839		
0500002. 52 Inter Dis & 58 CSO 4.00%	32,481		32,481		
0500003. 52 Inter Dis & 58 CSO 4.50%	50,519		50,519		
0500004. 52 Inter Dis & 58 CSO 5.00%	2,982		2,982		
0500005. 52 Inter Dis & 58 CSO 5.50%	22,905		22,905		
0500006. 52 Inter Dis & 58 CSO 6.00%	45,108		45,108		
0500007. 52 Inter Dis & 80 CSO 4.00%	155,978		155,978		
0500008. 52 Inter Dis & 80 CSO 4.50%	327,628		327,628		
0500009. 52 Inter Dis & 2001 CSO 4.00%	113,986		113,986		
0500010. 52 Inter Dis & 2001 CSO 3.50%	191,754		191,754		
0500011. 52 Inter Dis & 2017 CSO 3.50%	19,810		19,810		
0500012. 52 Inter Dis & 2017 CSO 3.00%	4,366		4,366		
0500013. 52 Inter Dis & 2017 CSO VM-20 3.25% NPR	31,366		31,366		
0500014. 52 Inter Dis & 2017 CSO VM-20 3.50% NPR	29,551		29,551		
0599997. Totals (Gross)	1,078,273		1,078,273		
0599998. Reinsurance ceded	69,041		69,041		
0599999. Disability-Active Lives: Totals (Net)	1,009,232		1,009,232		
0600001. 52 Inter Dis & 58 CSO 4.50%	73,604		73,604		
0600002. 52 Inter Dis & 58 CSO 5.00%	3,702		3,702		
0600003. 52 Inter Dis & 80 CSO 4.00%	69,160		69,160		
0600004. 52 Inter Dis & 80 CSO 4.50%	498,693		498,693		
0600005. 52 Inter Dis & 2001 CSO 3.50%	19,615		19,615		
0600006. 52 Inter Dis & 2001 CSO 4.00%	20,052		20,052		
0699997. Totals (Gross)	684,824		684,824		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	684,824		684,824		
0700001. Annuity LTC Rider	2,155,079		2,155,079		
0700002. Alternative minimum reserves	6,004,306		6,004,306		
0700003. Guaranteed insurability option reserves	45		45		
0799997. Totals (Gross)	8,159,430		8,159,430		
0799998. Reinsurance ceded	121,655		121,655		
0799999. Miscellaneous Reserves: Totals (Net)	8,037,775		8,037,775		
9999999. Totals (Net) - Page 3, Line 1	12,093,933,151		12,076,935,628		16,997,523

(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 $; Annuities $; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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.
There are two form codes of currently issued UL policies that have preferred loans available after the policy has been in force for 5 and 10 years, with guaranteed charged interest rates of 3% and 1%, respectively

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
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: ..... $
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 ..... $
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: ..... $
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: ..... $
8.2 State the amount of reserves established for this business: ..... $
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: ..... $ 3,226,668,765
9.2 State the amount of reserves established for this business: ..... $ 3,045,923,347
9.3 Identify where the reserves are reported in the blank:
Exhibit 5 Annuities

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

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	82,574,791	9,748		39,406,590							121,208	35,784,760	7,252,485
2.	Additional contract reserves (b)	3,992,398,191	84,606		68,674,413							4,218,128	3,507,979,527	411,441,518
3.	Additional actuarial reserves-Asset/Liability analysis	29,999,147											23,714,892	6,284,255
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	4,104,972,128	94,354		108,081,003							4,339,335	3,567,479,179	424,978,258
8.	Reinsurance ceded	2,355,702,567										99,187	2,280,312,733	75,290,647
9.	Totals (Net)	1,749,269,561	94,354		108,081,003							4,240,148	1,287,166,446	349,687,611
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	1,156,896,202		832,144								15,423,081	1,115,733,545	24,907,432
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	1,156,896,202		832,144								15,423,081	1,115,733,545	24,907,432
15.	Reinsurance ceded	727,161,688										411,456	721,169,196	5,581,036
16.	Totals (Net)	429,734,514		832,144								15,011,625	394,564,349	19,326,396
17.	TOTAL (Net)	2,179,004,075	94,354	832,144	108,081,003							19,251,773	1,681,730,795	369,014,007
18.	TABULAR FUND INTEREST	82,683,008	286	32,308	2,708,066							725,428	65,950,581	13,266,339
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(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	1,291,306,564	1,143,206,214	18,612,836	110,000,211	19,477,123	10,180
2. Deposits received during the year	1,283,028,471	1,245,697,943	3,094,206	33,664,097	572,225	
3. Investment earnings credited to the account	12,536,159	9,471,781	657,364	1,942,674	464,340	
4. Other net change in reserves	(543,675)		(243,905)	(284,818)	(10,688)	(4,264)
5. Fees and other charges assessed	622			622		
6. Surrender charges						
7. Net surrender or withdrawal payments	725,019,253	679,989,080	5,330,989	37,915,519	1,783,664	
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,861,307,645	1,718,386,857	16,789,512	107,406,022	18,719,337	5,916
10. Reinsurance balance at the beginning of the year	(15,581,833)				(15,581,699)	(134)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(606,229)				(606,229)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(14,975,604)				(14,975,469)	(134)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,846,332,041	1,718,386,857	16,789,512	107,406,022	3,743,867	5,782

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											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	140,889		140,889								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	140,889		(b) 140,889	(b)		(b)	(b)				
2.2 Other	2.21 Direct	56,930,590		18,564,046						88,574		38,277,970
	2.22 Reinsurance assumed	1,873,430										1,873,430
	2.23 Reinsurance ceded	4,819,443		1,198,640								3,620,804
	2.24 Net	53,984,577		(b) 17,365,406	(b)		(b)	(b)		(b) 88,574	(b)	(b) 36,530,597
3. Incurred but unreported:												
	3.1 Direct	164,195,259		20,563,919	69,085			27,213		1,849,187		141,685,855
	3.2 Reinsurance assumed	36,861,741								1,266,620		35,595,120
	3.3 Reinsurance ceded	55,153,440		1,629,557						1,947		53,521,937
	3.4 Net	145,903,560		(b) 18,934,362	(b) 69,085		(b)	(b) 27,213		(b) 3,113,861	(b)	(b) 123,759,038
4. TOTALS	4.1 Direct	221,266,738		39,268,854	69,085			27,213		1,937,762		179,963,825
	4.2 Reinsurance assumed	38,735,171								1,266,620		37,468,550
	4.3 Reinsurance ceded	59,972,884		2,828,197						1,947		57,142,740
	4.4 Net	200,029,025	(a)	(a) 36,440,657	69,085			(a) 27,213		3,202,435		160,289,635

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ 684,824
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 832,144
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 428,902,370 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	1,298,599,767		296,827,029	347,908,882	7,181,579		277,000	1,567,684	17,996,688		626,840,906
1.2 Reinsurance assumed	272,835,932		5,662						117,471		272,712,799
1.3 Reinsurance ceded	336,249,748		29,176,198	2,214			19,200		150,000		306,902,136
1.4 Net	(d) 1,235,185,951		267,656,493	347,906,668	7,181,579		257,800	1,567,684	17,964,159		592,651,568
2. Liability December 31, current year from Part 1:											
2.1 Direct	221,266,738		39,268,854	69,085			27,213		1,937,762		179,963,825
2.2 Reinsurance assumed	38,735,171								1,266,620		37,468,550
2.3 Reinsurance ceded	59,972,884		2,828,197						1,947		57,142,740
2.4 Net	200,029,025		36,440,657	69,085			27,213		3,202,435		160,289,635
3. Amounts recoverable from reinsurers December 31, current year	195,491		185,374								10,117
4. Liability December 31, prior year:											
4.1 Direct	277,206,827		39,901,543	83,790			28,319		2,152,368		235,040,808
4.2 Reinsurance assumed	37,390,862								1,313,545		36,077,316
4.3 Reinsurance ceded	115,126,921		3,931,690						6,202		111,189,029
4.4 Net	199,470,767		35,969,853	83,790			28,319		3,459,711		159,929,095
5. Amounts recoverable from reinsurers December 31, prior year	573,283		552,114						3,750		17,419
6. Incurred Benefits											
6.1 Direct	1,242,659,678		296,194,339	347,894,177	7,181,579		275,894	1,567,684	17,782,082		571,763,923
6.2 Reinsurance assumed	274,180,241		5,662						70,546		274,104,033
6.3 Reinsurance ceded	280,717,918		27,705,964	2,214			19,200		141,994		252,848,546
6.4 Net	1,236,122,001		268,494,038	347,891,963	7,181,579		256,694	1,567,684	17,710,633		593,019,410

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 877,596 in Line 1.1, $ 296,691 in Line 1.4.
$ 877,596 in Line 6.1, and $ 296,691 in Line 6.4.

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

(d) Includes $ 12,616,463 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	67,623	69,315	1,692
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	7,244	27,078	19,835
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	1,027		(1,027)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	75,894	96,394	20,500
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	41,523		(41,523)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	59,466	337,258	277,792
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	99,301,037	92,286,061	(7,014,976)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	497,817	776,134	278,317
21.	Furniture and equipment, including health care delivery assets	4,284,121	5,716,562	1,432,441
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	34,606,735	34,489,132	(117,603)
25.	Aggregate write-ins for other than invested assets			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	138,866,592	133,701,541	(5,165,051)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	138,866,592	133,701,541	(5,165,051)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Bankers Life and Casualty Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Illinois is shown below:

		SSAP #	F/S Page	F/S Line #	2021	2020
	NET INCOME					
(1)	Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 194,760,742	$ 339,521,550
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 194,760,742	$ 339,521,550
	SURPLUS					
(5)	Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,241,219,543	$ 1,234,700,939
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 1,241,219,543	$ 1,234,700,939

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Accounting Policy

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

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

In addition, the Company uses the following accounting policies:

(1) Short-term investments and cash equivalents are stated at amortized cost, which approximates fair value.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value, and perpetual bonds, which are carried at fair value, not exceeding any currently effective call price. The Company does not utilize the systematic value measurement method for SVO-Identified investments.

(3) Unaffiliated common stocks are carried at fair value.

(4) Redeemable preferred stocks are stated at amortized cost, except those rated NAIC class 4 or lower quality, which are carried at the lower of amortized cost or fair value. Perpetual preferred stocks are carried at fair value, not exceeding any currently effective call price.

(5) Mortgage loans on real estate are stated at the amortized unpaid balance, excluding accrued interest.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

(6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

(7) Properties held for sale are carried at the lower of depreciated cost or fair value. The estimated fair value is based on market quotes.

(8) Affiliated common stocks of insurance affiliates are carried at statutory equity. All affiliated non-insurance entities are valued at the Generally Accepted Accounting Principles (“GAAP”) equity of the investee.

(9) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on its proportionate share of the underlying audited GAAP equity of the investee.

(10) All derivatives are stated at fair value.

(11) The Company does not utilize anticipated net investment income as a factor in the premium deficiency reserve calculation.

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

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

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

In 2021, the Company did not record any material changes in accounting principles or corrections of errors.

In 2020, the Company changed its method of aggregating cash flows when determining fixed index annuity reserves as reported on line 1, Aggregate reserves for life contracts of Page 3, Liabilities, Surplus and Other Funds. The impact of the change was treated as a change in principle in accordance with Statement of Statutory Accounting Principles No. 3, Accounting Changes and Corrections of Errors. Accordingly, the $72,827,426 reserve decrease resulting from the change was recorded as an adjustment to surplus as of the beginning of 2020. Under the Commissioners’ Annuity Reserve Valuation Method (“CARVM”), the method to aggregate cash flows in determining reserves is not specified. Prior to 2020, the Company used a “sum of the maximums” method whereby the maximum cash flow stream of fixed interest funds and funds that pay a return based on applicable equity indices were selected independently for each contract. In 2020, the Company changed to a “maximum of the sum” method whereby the maximum cash flow stream of the contract is selected. The Company believes this approach is generally accepted and an improvement in the application of CARVM for our fixed index annuity products. On March 26, 2020, the Illinois Department of Insurance approved the Company’s change.

3. Business Combinations and Goodwill

A. During 2021, the Company did not acquire any other company accounted for as a purchase.

B. During 2021, the Company did not merge with any other insurance company.

C. During 2021, the Company did not participate in an assumption reinsurance agreement.

D. During 2021, the Company did not recognize any impairment losses.

E. The Company has no goodwill.

4. Discontinued Operations

During 2021, the Company had no discontinued operations.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

(1) Seventeen new mortgage loans were made in 2021 with interest rates from 2.86% to 4.00%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 80.00 %

	2021	2020
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ —	$ —

(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	$ —	$ —	$ —	$ —	$ 864,382,620	$ —	$ 864,382,620
(b) 30-59 Days Past Due	—	—	—	—	22,198,650	—	22,198,650
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 87,995,419	$ —	$ 87,995,419
b. Prior Year							
1. Recorded Investment							
(a) Current	$ —	$ —	$ —	$ —	$ 973,595,548	$ —	$ 973,595,548
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 119,932,848	$ —	$ 119,932,848

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(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:

a. Current Year								
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—	—
b. Prior Year								
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—	—

(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	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—	—
b. Prior Year								
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—	—

(7) Allowance for credit losses:

	2021	2020
a. Balance at beginning of period	$ —	$ —
b. Additions charged to operations	—	—
c. Direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of period	—	—

(8) Mortgage loans derecognized as a result of foreclosure:

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

(9) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring

The Company has no investments in restructured debt.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments (“OTTI”) in the current year under SSAP No. 43R – Revised, Loan-backed and Structured Securities (“SSAP 43R”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI in 2021 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests owned at December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(4) Loan-backed bonds, structured securities and beneficial interests owned at December 31, 2021 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	13,201,559
2. 12 Months or Longer	$	4,104,020

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

1. Less than 12 Months	$	1,336,310,035
2. 12 Months or Longer	$	106,897,682

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no open repurchase agreements or securities lending transactions at December 31, 2021.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreement transactions accounted for as secured borrowing at December 31, 2021.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreement transactions accounted for as secured borrowing at December 31, 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreement transactions accounted for as a sale at December 31, 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreement transactions accounted for as a sale at December 31, 2021.

J. Real Estate

The Company has no investments in real estate.

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

The Company had no investments in LIHTC during 2021.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	— %	— %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	— %	— %
i. FHLB capital stock	52,102,229				52,102,229	47,759,596	4,342,633	—	52,102,229	0.28 %	0.28 %
j. On deposit with states	5,737,005	—	—	—	5,737,005	5,729,864	7,141	—	5,737,005	0.03 %	0.03 %
k. On deposit with other regulatory bodies	—				—	—	—	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,303,510,446	—	—	—	1,303,510,446	1,209,119,994	94,390,452	—	1,303,510,446	6.98 %	7.03 %
m. Pledged as collateral not captured in other categories		—	—	—	—	—	—	—	—	— %	— %
n. Other restricted assets		—	—	—	—	—	—	—	—	— %	— %
o. Total Restricted Assets	$ 1,361,349,680	$ —	$ —	$ —	$ 1,361,349,680	$ 1,262,609,454	$ 98,740,226	$ —	$ 1,361,349,680	7.29 %	7.34 %

(a) Subset of column 1 (c) Column 5 divided by Asset Page, Column 1, Line 28

(b) Subset of column 3 (d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at December 31, 2021.

(3) The Company had no other restricted assets at December 31, 2021.

(4) The Company had no collateral received and reflected as assets at December 31, 2021.

M. The Company held no working capital finance investments at December 31, 2021.

N. The Company had no offsetting assets and liabilities reported net in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities at December 31, 2021.

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	3	—	$ 16,109,852	$ —	$ 16,602,500	$ —
(2) LB&SS - AC	—	—	—	—	—	—
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	—	—	—	—	—	—
(5) Total (1+2+3+4)	3	—	$ 16,109,852	$ —	$ 16,602,500	$ —

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company had no short sale transactions as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	93	—
(2) Aggregate Amount of Investment Income	$ 13,344,776	$ —

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

The Company did not have a share in any cash pools as of December 31, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investment in joint ventures, partnerships or limited liability companies that exceeds 10% of its admitted assets.

B. During 2021, the Company did not recognize any impairment write-downs for its investments in joint ventures, partnerships or limited liability companies.

7. Investment Income

A. All due and accrued investment income with amounts that are over 90 days past due, with the exception of accrued interest on mortgage loans in default, is non-admitted.

B. The amount of investment income due and accrued that was non-admitted as of December 31, 2021 was $41,523.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

Standard & Poor's ("S&P") 500 Index Call Options

(1) The credit risk of call options is the risk that the seller of the option will not pay the return earned through the option. The Company limits this risk by primarily purchasing options from counterparties believed to be strong and creditworthy. Since the purchaser is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 Index. The Company purchases primarily one-year call options in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges.

(3) The S&P 500 Index call options meet the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change reported as a component of net investment income. At the time the option expires or is terminated, any difference between cash received and the cost is recognized as a component of investment income.

(4) - (8)

Not applicable

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

None

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") recognized in the Company's financial statements are as follows:

(1)

	December 31, 2021		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 297,331,290	$ 1,168,263	$ 298,499,553
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	297,331,290	1,168,263	298,499,553
d. Deferred Tax Asset Non-admitted	99,301,036	—	99,301,036
e. Admitted Deferred Tax Asset	198,030,254	1,168,263	199,198,517
f. Gross Deferred Tax Liability	46,931,858	37,016,449	83,948,307
g. Net Admitted Deferred Tax Asset (Liability)	$ 151,098,396	$ (35,848,186)	$ 115,250,210

	December 31, 2020		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 274,186,296	$ 2,486,373	$ 276,672,669
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	274,186,296	2,486,373	276,672,669
d. Deferred Tax Asset Non-admitted	92,286,061	—	92,286,061
e. Admitted Deferred Tax Asset	181,900,235	2,486,373	184,386,608
f. Gross Deferred Tax Liability	52,926,753	20,805,300	73,732,053
g. Net Admitted Deferred Tax Asset (Liability)	$ 128,973,482	$ (18,318,927)	$ 110,654,555

	Change		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 23,144,994	$ (1,318,110)	$ 21,826,884
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	23,144,994	(1,318,110)	21,826,884
d. Deferred Tax Asset Non-admitted	7,014,975	—	7,014,975
e. Admitted Deferred Tax Asset	16,130,019	(1,318,110)	14,811,909
f. Gross Deferred Tax Liability	(5,994,895)	16,211,149	10,216,254
g. Net Admitted Deferred Tax Asset (Liability)	$ 22,124,914	$ (17,529,259)	$ 4,595,655

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(2) The adjusted gross DTA admitted was determined from the following calculations (the Company has no federal income taxes paid in prior years that are recoverable through loss carrybacks):

	December 31, 2021		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	115,250,210	—	115,250,210
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	115,250,210	—	115,250,210
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	168,815,683
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	46,931,858	37,016,449	83,948,307
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 162,182,068	$ 37,016,449	$ 199,198,517

	December 31, 2020		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	110,654,555	—	110,654,555
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	110,654,555	—	110,654,555
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	168,521,699
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	52,926,753	20,805,300	73,732,053
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 163,581,308	$ 20,805,300	$ 184,386,608

	Change		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	4,595,655	—	4,595,655
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	4,595,655	—	4,595,655
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	293,984
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	(5,994,895)	16,211,149	10,216,254
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ (1,399,240)	$ 16,211,149	$ 14,811,909

(3) The following amounts were used to determine the recovery period and threshold limitations used in 9A(2) above:

	2021	2020
a. Risk Based Capital Ratio used to determine Admitted Deferred Tax Assets	642 %	688 %
b. Total Adjusted Capital used in 9A(3)a.	$1,377,356,998	$1,347,189,576

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2021 or 2020.

		December 31, 2021		December 31, 2020		Change	
		Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
1.	Adjusted Gross DTA	$ 297,331,290	$ 1,168,263	$ 274,186,296	$ 2,486,373	$ 23,144,994	$ (1,318,110)
2.	% of Adjusted Gross DTA Attributable to the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %
3.	Net Admitted Adjusted Gross DTA	$ 198,030,254	$ 1,168,263	$ 181,900,235	$ 2,486,373	$ 16,130,019	$ (1,318,110)
4.	% of Net Admitted Adjusted Gross DTA Admitted Because of the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of December 31, 2021.

C. The components of current and deferred income taxes are as follows:

(1) Current income taxes incurred consist of the following major components:

		2021	2020	Change
a.	Federal	$ 72,049,218	$ (89,895,698)	$ 161,944,916
b.	Foreign tax	—	—	—
c.	Subtotal	72,049,218	(89,895,698)	161,944,916
d.	Federal income tax on net capital gains (losses)	9,813,643	(2,738,775)	12,552,418
e.	Utilization of capital loss carry-forwards	—	—	—
f.	Other	—	—	—
g.	Federal and foreign income taxes incurred	$ 81,862,861	$ (92,634,473)	$ 174,497,334

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The main components of the DTA and deferred tax liabilities are as follows:

		2021	2020	Change
(2)	Deferred tax assets:			
	a. Ordinary			
	1. Discounting of unpaid losses	$ —	$ —	$ —
	2. Unearned premium reserve	—	—	—
	3. Policyholder reserves	122,226,274	110,448,369	11,777,905
	4. Investments	—	—	—
	5. Deferred acquisition costs	108,055,564	99,429,968	8,625,596
	6. Policyholder dividends accrual	27,763	29,619	(1,856)
	7. Fixed assets	1,259,829	1,150,256	109,573
	8. Compensation and benefits accrual	37,775,630	40,044,472	(2,268,842)
	9. Pension accrual	15,050,699	10,985,683	4,065,016
	10. Receivables - nonadmitted	—	—	—
	11. Net operating loss carry-forward	—	—	—
	12. Tax credit carry-forward	—	—	—
	13. Other (including items <5% of total ordinary tax assets)	12,935,531	12,097,929	837,602
	99. Subtotal	297,331,290	274,186,296	23,144,994
	b. Statutory valuation allowance adjustment	—	—	—
	c. Nonadmitted	99,301,036	92,286,061	7,014,975
	d. Admitted ordinary deferred tax assets	198,030,254	181,900,235	16,130,019
	e. Capital			
	1. Investments	1,168,263	2,486,373	(1,318,110)
	2. Net capital loss carry-forward	—	—	—
	3. Real Estate	—	—	—
	4. Other (including items <5% of total capital tax assets)	—	—	—
	99. Subtotal	1,168,263	2,486,373	(1,318,110)
	f. Statutory valuation allowance adjustment	—	—	—
	g. Nonadmitted	—	—	—
	h. Admitted capital deferred tax assets	1,168,263	2,486,373	(1,318,110)
	i. Admitted deferred tax assets	$ 199,198,517	$ 184,386,608	$ 14,811,909
(3)	Deferred tax liabilities:			
	a. Ordinary			
	1. Investments	$ —	$ —	$ —
	2. Fixed Assets	—	—	—
	3. Deferred and uncollected premium	14,453,714	13,911,259	542,455
	4. Policyholder reserves	26,766,497	33,458,121	(6,691,624)
	5. Other (including items <5% of total ordinary tax liabilities)	5,711,647	5,557,373	154,274
	99. Subtotal	46,931,858	52,926,753	(5,994,895)
	b. Capital			
	1. Investments	37,016,449	20,805,300	16,211,149
	2. Real Estate	—	—	—
	3. Other (including items <5% of total capital tax liabilities)	—	—	—
	99. Subtotal	37,016,449	20,805,300	16,211,149
	c. Deferred tax liabilities	83,948,307	73,732,053	10,216,254
(4)	Net deferred tax assets/liabilities	$ 115,250,210	$ 110,654,555	$ 4,595,655

The change in net deferred income tax from December 31, 2020 to December 31, 2021 is comprised of the following:

Change in net DTA	$ 11,610,631
Tax effect of unrealized gains (losses)	10,157,862
Change in net deferred income tax	$ 21,768,493

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the year ended December 31, 2021 were as follows:

	2021	Effective Tax Rate
Provision computed at statutory rate	$ 61,071,810	21.0 %
Dividend received deduction	(1,620,128)	(0.6)%
Amortization of interest maintenance reserve	(1,255,957)	(0.4)%
Company owned life insurance	571,253	0.2 %
Nonadmitted assets	388,484	0.1 %
Change in deferred compensation liability	1,852,782	0.6 %
Tax-exempt income	(1,096,196)	(0.4)%
Other	182,320	0.1 %
Total federal income tax expense (benefit)	$ 60,094,368	20.7 %
The federal income tax expense (benefit) is comprised of the following:		
Tax on gain (loss) from operations	$ 72,049,218	24.8 %
Tax on current year capital gains (losses)	9,813,643	3.4 %
Change in net deferred income tax	(21,768,493)	(7.5)%
Total federal income tax expense (benefit)	$ 60,094,368	20.7 %

E. (1) The Tax Cuts and Job Act (the “Tax Reform Act”), which was effective in 2018, eliminated a company’s ability to carryback losses to prior years for losses realized in 2018 and beyond. In addition, the utilization of these NOLs to offset income in 2018 and subsequent years was limited to 80 percent of taxable income. The Coronavirus Aid, Relief, and Economic Security Act (the “CARES Act”), a tax-and-spending package intended to provide economic relief to address the impact of the novel coronavirus ("COVID-19") pandemic, was signed into law in March 2020. Provisions in the CARES Act permit NOLs arising in a taxable year beginning after December 31, 2017, and before January 1, 2021 to be allowed as a carryback to each of the five taxable years preceding the taxable year of such loss. Further, the CARES Act temporarily repeals the 80 percent limitation for taxable years beginning before January 1, 2021 (as required under the Tax Reform Act).

The Company had significant life NOLs resulting from a loss incurred on a long-term care transaction in 2018. As a result of provisions in the CARES Act, we are able to carryback this 2018 NOL to the 2017 and 2016 tax years which accelerated the utilization of approximately $375 million of the Company’s life NOLs and restored approximately $131 million of the Company’s parent, Conseco Life Insurance Company of Texas ("Conseco Life of Texas"), non-life NOLs. The carryback also resulted in an additional $34 million net tax benefit to the consolidated life group from the difference in tax rates between the current enacted rate of 21% and the enacted rate in 2016 and 2017 of 35%. The temporary repeal of the 80 percent limitation on NOLs also resulted in the acceleration of approximately $102 million of the Company’s NOLs and restored approximately $36 million of Conseco Life of Texas non-life NOLs for the 2019 tax year.

The following table summarizes the impact of these adjustments, which occurred in 2020:

	Conseco Life of Texas	The Company	Life Group Consolidated
2016 NOLs restored (utilized)	$ 3,446,854	$ (9,848,155)	$ (6,401,301)
2017 NOLs restored (utilized)	127,813,289	(365,180,827)	(237,367,538)
2019 NOLs restored (utilized)	35,822,076	(102,348,788)	(66,526,712)
Total NOLs restored (utilized)	$ 167,082,219	$ (477,377,770)	$ (310,295,551)
Tax effected at 21% statutory rate	$ 35,087,266	$ (100,249,332)	$ (65,162,066)
Additional net tax expense/(benefit) from rate change	18,341,951	(52,405,576)	(34,063,625)
Total current tax expense/(benefit)	$ 53,429,217	$ (152,654,908)	$ (99,225,691)

The Company was able to utilize its remaining NOLs on current period taxable income in 2020 and has no remaining NOLs as of December 31, 2021.

At December 31, 2021, the Company had no remaining capital loss carry-forwards.

At December 31, 2021, the Company had no remaining LIHTC.

At December 31, 2021, the Company had no remaining foreign tax credits.

(2) The Company had no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.

(3) At December 31, 2021, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

F. (1) The Company files a consolidated federal income tax return with its ultimate parent, CNO Financial Group, Inc. (“CNO”), and its subsidiaries, of which five are insurance companies.

(2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated nonlife companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses incurred by a company subject to certain limitations. The tax sharing agreement also specifies when the Company is to be reimbursed for utilization of its non-life NOLs by a life or non-life affiliated company.

Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in the prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments.

Intercompany tax balances payable under the tax sharing agreement are settled quarterly. The federal income tax liability of $249,029 at December 31, 2021 was payable to Conseco Life of Texas. The federal income tax recoverable at December 31, 2020 of $80,997,618 was receivable from Conseco Life of Texas.

In the third quarter of 2021, the Company received an $80,055,203 income tax payment from Conseco Life of Texas plus an additional $3,057,269 of interest pursuant to an intercompany tax sharing agreement. Such amount related to a tax refund received by CNO from the IRS related to amended tax returns for the years 2016 through 2018 pursuant to the carryback provisions in the CARES Act.

The IRS is conducting an examination of the 2016 through 2018 consolidated federal tax returns of CNO, which is the Company's ultimate parent. The outcome of tax audits cannot be predicted with certainty. If such tax audits are not resolved in a manner consistent with our expectations, we may be required to adjust our provision for income taxes.

G. The Company has no federal or foreign tax loss contingencies for which it is reasonably possible that the total liability will significantly increase during 2022.

H. The Company had no liability for the Repatriation Transition Tax under the Tax Cuts and Jobs Act.

I. The Company did not recognize an Alternative Minimum Tax Credit as a current year recoverable or Deferred Tax Asset.

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

A.-B.

See Note #13 D. for dividends paid by the Company during 2021 and 2020.

On April 8, 2020, the Company received a dividend of $41,000,000 from its wholly-owned non-insurance subsidiary, Illinois General Investment Corp. ("ILGIC"). In accordance with SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, $34,001,089 of the dividend was recorded as a reduction in the investment while the remainder was recorded to investment income.

At December 31, 2021 and 2020, the book/adjusted carrying value of the Company’s investment in CNO Financial Investments Corp., its wholly-owned non-insurance subsidiary, was $67,623 and $69,315, respectively, and was a non-admitted asset.

In addition to the transactions above, the Company reported affiliated transactions as follows during 2021 and 2020:

(1) Under an existing coinsurance agreement, the Company assumes on an automatic basis an 80% quota share of the Medicare Supplement policies underwritten and issued by an affiliate, Colonial Penn Life Insurance Company ("Colonial Penn"). The Company assumed reserves of $54,510,856 and $52,109,890 at December 31, 2021 and 2020, respectively, under this agreement. Premiums received during 2021 and 2020 were $391,864,895 and $399,885,908, respectively.

(2) The Company holds 51,774.143 shares of the 1994 Series Preferred Stock of CDOC with book/adjusted carrying value of $23,507,493 at both December 31, 2021 and 2020, which represents the low end of the Company’s range of possible fair values of the stock. The CDOC preferred stock provides for a 9% dividend payable in cash quarterly.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

(3) The Company invests in notes issued by collateralized loan obligations ("CLO") for which either 40|86 Advisors, Inc. ("40|86 Advisors"), a wholly-owned subsidiary of CNO and an affiliate of the Company, or CreekSource LLC, an affiliate of the Company, serves as the collateral manager. Details of the CLO investments consist of the following and are reported in Schedule BA:

2021

Investee	Security Type	Book/Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$ 54,127,313	$ —	$ 3,266,591	$ —	$ 8,078,620	$ —
CreekSource Series 2017-1	General Interest	—	—	—	—	—	—
Total		$ 54,127,313	$ —	$ 3,266,591	$ —	$ 8,078,620	$ —

2020

Investee	Security Type	Book/Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$ 46,862,015	$ —	$ 10,145,811	$ —	$ —	$ —
CreekSource Series 2017-1	General Interest	—	—	—	—	—	—
Total		$ 46,862,015	$ —	$ 10,145,811	$ —	$ —	$ —

C. The Company did not have any material transactions with related parties not reported on Schedule Y as of December 31, 2021.

D. The Company's gross receivable and payable balances with related parties are settled monthly. Such balances, excluding intercompany tax balances, consist of the following:

	December 31, 2021		December 31, 2020	
	Receivable	Payable	Receivable	Payable
Parent	$ —	$ —	$ —	$ —
Affiliates	15,680,758	6,568,256	14,826,684	16,145,864
Total	$ 15,680,758	$ 6,568,256	$ 14,826,684	$ 16,145,864

E. Under an investment advisory services agreement, 40|86 Advisors, an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled $35,398,236 and $32,089,511 in 2021 and 2020, respectively. 40|86 Mortgage Capital, Inc., an affiliate, provides origination and servicing for the Company's mortgage loans for which expenses totaled $2,077,075 and $2,347,879 in 2021 and 2020, respectively.

CNO Services, LLC ("CNO Services"), also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled $304,819,629 and $326,148,504 in 2021 and 2020, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibits 2 and 3 as if they had been borne directly by the Company.

The Company provides paymaster services for commissions paid to the Company's agents contracted and appointed with Bankers Conseco Life Insurance Company ("Bankers Conseco Life"), an affiliate, in order to sell certain products underwritten and issued by Bankers Conseco Life as well as the Company's field employees who receive commissions on the sale of these products. In addition, the Company provides certain marketing and clerical services in support of these products. Net expenses reimbursed for marketing and clerical services totaled $1,515,733 and $1,330,517 in 2021 and 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

K.F. Agency, Inc. ("K.F. Agency"), an affiliate and licensed insurance agency, sells insurance products issued and underwritten by non-affiliated insurance companies. The products are sold by the Company's agents who are also appointed with the non-affiliated companies. The Company provides paymaster services to K.F. Agency for commissions paid to the Company's agents as well as the Company's field employees who also receive commissions on the sale of these products. In addition, the Company provides certain sales and marketing services in support of these products. Net expenses reimbursed for sales and marketing services totaled $2,500,000 and $3,750,000 in 2021 and 2020, respectively.

Effective in 2020, the Company also provides paymaster services to tele-sales agents who are contracted with K.F. Agency for sales of products available to K.F. Agency. In addition, the Company provides certain sales and marketing services in support of these products sold through direct response marketing techniques. Net expenses reimbursed for these services totaled $5,970,439 and $12,705,093 in 2021 and 2020, respectively.

The Company provides paymaster services for commissions paid to the Company's agents contracted and appointed with Colonial Penn in order to sell certain products underwritten and issued by Colonial Penn as well as the Company's field employees who receive commissions on the sale of these products. In addition, the Company provides certain marketing and clerical services in support of these products. Net expenses reimbursed for marketing and clerical services totaled $15,933,088 and $18,245,903 in 2021 and 2020, respectively.

The Company and CNO Services provide personnel and facilities to Bankers Life Securities, Inc. ("BLS"), an indirect wholly-owned subsidiary of CNO, to conduct its business and operations. Net expenses reimbursed for services provided under this agreement totaled $536,119 and $691,038 in 2021 and 2020, respectively. In addition, effective in 2020, BLS provides suitability services to the Company related to compliance with standard of care laws. Net expenses incurred for these services totaled $1,778,760 and $1,057,350 in 2021 and 2020, respectively.

The Company provides paymaster services for compensation paid to the registered representatives and investment advisors of BLS, Bankers Life Advisory Services, Inc. and Bankers Life Securities General Agency, Inc., all indirect wholly-owned subsidiaries of CNO.

F. In connection with a supplemental employment agreement by and between CNO and Gary C. Wendt, its former Chairman and Chief Executive Officer, the Company guaranteed benefits that are payable to Mr. Wendt by CNO. If the Company was to incur any loss under the guaranty, it would be entitled to indemnification from CNO or CNO Services. See Note 14 A(2,3) for additional information.

G. All outstanding shares of the Company are owned by Conseco Life of Texas, a Texas domiciled insurance company and an indirect wholly-owned subsidiary of CNO.

H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

I. At December 31, 2021, the Company did not have an investment in a SCA entity that exceeded 10% of admitted assets.

J. During 2021 and 2020, the Company did not recognize impairments on investments in SCA companies.

K. The Company has no investment in foreign insurance subsidiaries.

L. The Company has no investment in downstream non-insurance holding companies.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

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				
	CNO Financial Investments Corp.	100%	67,623	—	67,623
	Illinois General Investment Corp.	100%	80,630,503	80,630,503	—
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 80,698,126	$ 80,630,503	$ 67,623
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	$ 80,698,126	$ 80,630,503	$ 67,623
f.	Aggregate Total (a+e)	XXX	$ 80,698,126	$ 80,630,503	$ 67,623

(2) NAIC Filing Response Information

	SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities						
	CNO Financial Investments Corp.	N/A	N/A	—	N		—
	Illinois General Investment Corp.	S2	08/20/2021	—	N		—
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ —	XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$ —	XXX	XXX	XXX

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

** I - Immaterial or M - Material

N. The Company has no investment in insurance SCA entities.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company reports a negative carrying value for its investment in the unaffiliated limited partnerships detailed in the table below. The Company has not suspended the equity method due to its commitment for additional investment.

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commitment for Financial Support (Yes / No)	6 Amount of the Recognized Guarantee Under SSAP No. 5R
KKR Revolving Credit Partners II LP	$ 249,016	$ —	$ (58,293)	Yes	$ (58,293)
Pearlmark Mezzanine Realty Partners V, LP	(147,293)	—	(25,429)	Yes	(25,429)

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. Capital Notes

The Company has no capital notes outstanding.

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

1. Federal Home Loan Bank of Chicago ("FHLBC")

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is $1,300,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

2. FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of December 31, 2021 and 2020 are as follows:

	Total	General Account	Separate Account
2021			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,536,300	1,536,300	—
Additional Activity Stock	49,426,648	49,426,648	—
Excess Stock	1,139,281	1,139,281	—
Aggregate Total	$ 52,102,229	$ 52,102,229	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,731,300	1,731,300	—
Additional Activity Stock	45,930,414	45,930,414	—
Excess Stock	97,881	97,881	—
Aggregate Total	$ 47,759,596	$ 47,759,596	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of December 31, 2021 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	1,536,300	1,536,300	—	—	—	—

3. Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - December 31, 2021	$ 1,468,272,835	$ 1,303,510,446	$ 1,215,843,278
Collateral Pledged - General Account - December 31, 2020	1,368,073,469	1,209,119,994	1,142,482,543

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 1,502,531,432	$ 1,340,334,205	$ 1,241,160,644
Maximum Collateral Pledged - General Account - Prior Year	1,434,445,346	1,313,993,442	1,143,888,059

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

4. Borrowing from FHLB

The amounts borrowed as of December 31, 2021 and 2020 are as follows:

2021

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,215,843,278	1,215,843,278	—	1,216,412,058
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,215,843,278	$ 1,215,843,278	$ —	$ 1,216,412,058

2020

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,142,482,543	1,142,482,543	—	1,143,206,214
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,142,482,543	$ 1,142,482,543	$ —	$ 1,143,206,214

The maximum amounts borrowed in 2021 are as follows:

	Total	General Account	Separate Account
(a) Debt	$ —	$ —	$ —
(b) Funding Agreements	1,241,160,644	1,241,160,644	—
(c) Other	—	—	—
(d) Aggregate Total	$ 1,241,160,644	$ 1,241,160,644	$ —

The FHLB prepayment obligations as of December 31, 2021 are as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
(1) Debt	N/A
(2) Funding Agreements	YES
(3) Other	N/A

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

A. Defined Benefit Plan

The Company has a noncontributory, unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature.

The actuarial measurement date of this deferred compensation plan is December 31. The liability for the agent deferred compensation plan was $179,883,952 and $190,687,962 at December 31, 2021 and 2020, respectively (including an unrecognized (gain) loss liability of $45,609,217 and $54,431,987 at December 31, 2021 and 2020, respectively, reported on Page 3, Line 2503 Aggregate write-ins for liabilities). The Company has purchased a Company-owned life insurance policy ("COLI") as an investment vehicle to fund the agent deferred compensation plan. The Company is the owner and beneficiary of the policy which is invested in a series of mutual funds. The COLI assets are not assets of the agent deferred compensation plan, and as a result, are accounted for outside the plan. The cash surrender value of the policy is reported on Page 2, Line 2501 as an admitted asset under SSAP No. 21, Other Admitted Assets. The carrying value of the COLI assets was $206,998,298 and $209,718,550 at December 31, 2021 and 2020, respectively. Death benefits related to the COLI and changes in the cash surrender value (which approximates net realizable value) of the COLI assets are recorded on Page 4, Line 8.3 Aggregate write-ins for miscellaneous income and totaled ($2,720,252) and $15,739,788 in 2021 and 2020, respectively. A summary of obligations and assumptions under this plan are as follows at December 31, 2021 and 2020.

NOTES TO FINANCIAL STATEMENTS

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

The change in the projected benefit obligation at December 31, 2021 and 2020 was as follows:

		Pension Benefits	
		2021	2020
(1)	Change in benefit obligation		
a.	Projected benefit obligation at the beginning of the year	$ 190,687,962	$ 175,170,985
b.	Service cost	—	—
c.	Interest cost	4,662,042	5,559,076
d.	Contribution by plan participants	—	—
e.	Actuarial (gain) loss	(7,310,787)	17,338,247
f.	Foreign currency exchange rate changes	—	—
g.	Benefits paid	(8,155,265)	(7,380,346)
h.	Plan amendments	—	—
i.	Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—
j.	Projected benefit obligation at the end of the year	$ 179,883,952	$ 190,687,962
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	4,662,042	5,559,076
c.	Expected return on plan assets	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—
e.	Amount of recognized gains and losses	1,511,983	828,519
f.	Amount of prior service cost recognized	—	—
g.	Amount of gain or loss recognized due to a settlement or curtailment	—	—
h.	Total net periodic benefit cost	$ 6,174,025	$ 6,387,595
(5)	Items not yet recognized as a component of net periodic benefit cost		
a.	Prior year	$ 54,431,987	$ 37,922,259
b.	Net transition obligation recognized	—	—
c.	Net prior service cost arising during period	—	—
d.	Net prior service cost recognized	—	—
e.	Net (gain) loss arising during period	(7,310,787)	17,338,247
f.	Net (gain) loss recognized	(1,511,983)	(828,519)
g.	Current year	$ 45,609,217	$ 54,431,987

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

		Pension Benefits
a.	Net transition obligation	$ —
b.	Net prior service cost	$ —
c.	Net (gain) loss	$ 45,609,217

NOTES TO FINANCIAL STATEMENTS

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

(7) Weighted-average assumptions used to determine net periodic benefit cost are as follows:

		December 31, 2021	December 31, 2020
a.	Weighted-average discount rate	2.50 %	3.25 %
b.	Expected long-term rate of return on plan assets	N/A	N/A
c.	Rate of compensation increase	N/A	N/A
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rate)	N/A	N/A

Weighted-average assumptions used to determine projected benefit obligations are as follows:

		December 31, 2021	December 31, 2020
e.	Weighted-average discount rate	2.75 %	2.50 %
f.	Rate of compensation increase	N/A	N/A
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rate)	N/A	N/A

The discount rate is based on the yield of a hypothetical portfolio of high quality debt instruments which could effectively settle plan benefits on a present value basis as of the measurement date.

(8) The accumulated benefit obligation for this plan was $179,883,952 and $190,687,962 at December 31, 2021 and 2020, respectively.

(9) The health care cost trend rate does not apply to the deferred compensation plan.

(10) The benefits expected to be paid for the next 10 years pursuant to the Company's deferred compensation plan as of December 31, 2021 were as follows:

	Pension Benefits
2022	$ 7,877,509
2023	8,290,469
2024	8,438,024
2025	8,695,913
2026	8,983,477
2027 - 2031	45,438,756
Total	$ 87,724,148

(11) The Company expects to make contributions to the deferred compensation plan of $7,877,509 during the next fiscal year to fund benefit payments.

(12) The Company's deferred compensation plan has no assets.

(13) The gain/loss amortization period reflects the average remaining life expectancy of the plan participants.

(14) The Company did not use any substantive commitment as the basis for accounting for the benefit obligation.

(15) The Company did not provide any special or contractual termination benefits during 2021.

(16) There were no significant changes in the benefit obligation during 2021 other than the discount rate assumptions disclosed in 12A(7) above.

NOTES TO FINANCIAL STATEMENTS

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

(17, 18)

The following table provides the initial transition liability from the adoption of SSAP 102 as well as the full transition surplus impact exclusive of the release of the minimum pension liability of $33,943,481 as of January 1, 2013:

	Pension Benefits		
	Total	Prior Service Cost	Unrealized Losses
Transition liability	$ 51,113,341	$ 13,516,839	$ 37,596,502
Amount recognized Jan 1, 2013	(43,289,468)		
Remaining transition liability 12/31/13	7,823,873		
Minimum recognition - 2014	(5,111,334)		
Remaining transition liability 12/31/14	2,712,539		
Minimum recognition - 2015	(2,712,539)		
Remaining transition liability 12/31/15	—		

B. - D. The Company's deferred compensation plan is unfunded as of December 31, 2021.

E. Defined Contribution Plans

The Company has an unfunded nonqualified deferred compensation program for qualifying members of its career agency force. Such agents may defer a certain percentage of their net commissions into the program. In addition, annual Company contributions are made based on the agent's production and vest over a period of five to 10 years. The Company invests the agent and Company contributions into assets, primarily in a Trust-Owned Life Insurance policy ("TOLI"), which are held in a rabbi trust. The Company records the assets held in the rabbi trust as an invested asset write-in, valued and accounted for based on the specific guidance in the NAIC Accounting Practices and Procedures Manual for the specific underlying assets. The carrying value of the assets was $62,095,766 and $48,061,949 at December 31, 2021 and 2020, respectively. The liability recognized for this program was $68,760,792 and $53,304,956 at December 31, 2021 and 2020, respectively (including a liability for accrued Company contributions of $5,988,488 and $4,738,900 at December 31, 2021 and 2020, respectively). Company contribution expense totaled $5,990,090 and $4,919,723 in 2021 and 2020, respectively.

F. The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in CNO's 401(k) savings plan. In addition, certain executive officers of the Company are included in CNO's deferred compensation plan. The Company has no legal obligation for benefits under these plans. CNO allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2021 and 2020 totaled $1,677,136 and $1,768,164, respectively.

H. The Company has accrued all postemployment benefits and compensated absences.

I. The Company does not sponsor a postretirement health care plan.

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

A. The Company's capital consists of 10,000,000 shares authorized, issued and outstanding, with a par value of $1.00 per share.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by State of Illinois life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net income for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net income for 2021 was $194,760,742. Statutory surplus as regards policyholders as of December 31, 2021 was $1,241,219,543. Under this limitation, the maximum dividend payout which may be made without 30-day prior notice in 2022 is $194,760,742. However, under State of Illinois insurance statutes, dividends may be paid only from earned surplus without prior approval. At December 31, 2021, earned surplus was $262,597,572.

D. During 2021 and 2020, the Company paid dividends to its sole shareholder, Conseco Life of Texas, as follows:

(1) On September 29, 2021, the Company paid an ordinary dividend of $110,000,000 in cash.

(2) On June 30, 2021, the Company paid an ordinary dividend of $70,000,000 in cash.

(3) On March 30, 2021, the Company paid an ordinary dividend of $45,000,000 in cash.

(4) On December 29, 2020, the Company paid an extraordinary dividend of $60,000,000 in cash.

(5) On September 30, 2020, the Company paid an ordinary dividend of $47,900,000 in cash.

NOTES TO FINANCIAL STATEMENTS

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

(6) On June 30, 2020, the Company paid an ordinary non-cash dividend of $53,000,000 in conjunction with the settlement of an intercompany tax receivable from Conseco Life of Texas.

(7) On June 29, 2020, the Company paid an ordinary dividend of $75,000,000 in cash.

(8) On March 31, 2020, the Company paid an ordinary dividend of $50,000,000 in cash.

E. See Note #13 C.

F. Unassigned surplus is held for the benefit of the Company's shareholder.

G. During 2021, the Company had no advances to surplus.

H. During 2021, the Company held no stock for special purposes.

I. During 2021, the Company had no special surplus funds.

J. As of December 31, 2021, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains was $47,263,201.

K. The Company has no surplus debentures or similar obligations outstanding.

L, M. The Company has not restated surplus due to a quasi reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2021, the Company had $213,146,948 in standby equity commitments to joint ventures, partnerships, and limited liability companies. There were no outstanding commitments or contingent commitments to a SCA entity.

As of December 31, 2021, the Company had $34,550,000 in investment commitments for mortgage loans.

(2) As disclosed in Note 10 F., the Company has guaranteed benefits that are payable by CNO to Gary C. Wendt, its former Chairman and Chief Executive Officer, in connection with a supplemental employment agreement by and between CNO and Mr. Wendt. CNO is required to make monthly payments to Mr. Wendt or his surviving spouse in the amount of $110,417, until the later of his death or the death of his surviving spouse. The Company would be required to perform under the guarantee should CNO default on its obligation to make these payments to Mr. Wendt under the supplemental retirement agreement. If the Company was to incur any loss under the guaranty, it would be entitled to indemnification from CNO or CNO Services, an affiliate.

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement	2 Liability recognition of guarantee	3 Ultimate financial statement impact if action under the guarantee is required.	4 Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee.	5 Current status of payment or performance risk of guarantee.
See paragraph above	$172,453	Expense	$15,593,405	CNO is current on the required payments and received an upgraded credit rating of Baa3 from Ba1 from Moody's Investor Services, Inc. on its senior unsecured credit facility and notes in October 2018

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

(3)

a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees	$ 15,593,405
b. Current Liability Recognized in Financial Statement:	
1. Noncontingent Liabilities	$ —
2. Contingent Liabilities	172,453
c. Ultimate Financial Statement Impact if action under the guarantee is required.	
1. Investment in SCA	—
2. Joint Ventures	—
3. Dividends to Stockholders (capital contributions)	—
4. Expense	15,593,405
5. Other	—
6. Total	$ 15,593,405

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies of $3,500,000. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $7,217,385 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2)

	2021
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 8,353,861
b. Decreases current year:	
Premium tax offset applied	1,184,133
Change in accrual resulting from changes in liability	216,772
c. Increases current year:	
Recoverable assessments paid	264,429
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 7,217,385

(3)

a. Discount Rate Applied: 3.50%

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

Name of Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
PTNA and ANIC (1)	$ 3,700,000	$ 3,000,000	$ 6,000,000	$ 4,950,000

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

The related assets in the above table include undiscounted paid assessments of $3,482,952.

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 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
PTNA and ANIC (1)	50	2022-2035	7.2	42	2022-2035	4.2

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

C. Gain Contingencies

The Company has no gain contingencies.

D. Claims Related Extra Contractual Obligation ("ECO") and Bad Faith Losses Stemming From Lawsuits

The Company paid the following amounts during 2021 to settle claims related ECO or bad faith claims stemming from lawsuits.

	Direct
Claims related to ECO and bad faith losses paid during the reporting period	$ 45,139

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during 2021.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

E. The Company had no joint and several liabilities at December 31, 2021.

F. All Other Contingencies

(1) Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

(2) At December 31, 2021 and 2020, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due From Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

15. Leases

A. Lessee Leasing Arrangements

(1) The Company leases home office space at 111 East Wacker Drive under a long-term lease agreement effective May 2011 and the initial term expiring in 2023. In January of 2022, the Company signed a new lease to relocate its home office to a nearby location in 2023. The Company also leases space for its sales offices in various states under generally short-term leases, which expire between 2022 and 2027.

a. Lease expense for 2021 and 2020 was $22,925,791 and $21,237,413, respectively.

b. There are no contingent rental payments.

c. The Company has extension options for two successive five-year periods on its current home office space.

d. There are no material restrictions imposed by the lease agreements.

e. The Company has no liability for early termination of a lease.

(2) At December 31, 2021, the minimum aggregate rental commitments are as follows:

Year Ending December 31	
2022	$ 18,347,552
2023	14,482,533
2024	7,518,421
2025	3,539,272
2026	1,896,239
2027 and thereafter	93,436
Total	$ 45,877,454

(3) The Company has not entered into any material sale-leaseback transactions.

NOTES TO FINANCIAL STATEMENTS

15. Leases, continued

B. Lessor Leasing Arrangements

(1) The Company has no operating leases as a significant part of its business activity.

(2) The Company has no leveraged leases.

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 (notional amount for swaps and futures and option premium for options) of the Company's financial instruments with off-balance sheet risk as of December 31, 2021 and 2020.

		Assets		Liabilities	
		2021	2020	2021	2020
a.	Swaps	$ —	$ —	$ —	$ —
b.	Futures	—	—	—	—
c.	Options	110,223,546	110,296,112	—	—
d.	Total	110,223,546	110,296,112	$ —	$ —

See Schedule DB of this financial statement for additional detail.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 Index. Primarily one-year call options are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges. During 2021 and 2020, the S&P 500 Index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties generally believed to be strong and creditworthy. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.

(4) Not applicable

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

A. During 2021, the Company had no transfers of receivables reported as sales.

B. During 2021, the Company had no transfers and servicing of financial assets.

C. During 2021, the Company had no securities with NAIC designation 3 or below, or unrated securities, that were sold and reacquired within 30 days of the sale date.

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

The Company does not serve as an administrator of any uninsured or partially insured accident and health plans.

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

The Company does not have any direct premiums written by managing general agents or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at December 31, 2021

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock					
Industrial and miscellaneous (unaffiliated)	$ 30,037,000	$ 18,828,000	$ —	$ —	$ 48,865,000
Common stock					
Industrial and miscellaneous (unaffiliated)	497,972	52,140,129	—	—	52,638,101
Cash equivalents					
All other money market mutual funds	62,677,267	—	—	—	62,677,267
Derivative assets					
Options	—	219,926,667	—	—	219,926,667
Total Assets at fair value	$ 93,212,239	$290,894,796	$ —	$ —	$384,107,035
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) 2021 Progression of Fair Value Measurements in Level 3

	Balance at 1/1/2021	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 12/31/2021
Preferred stock (industrial and miscellaneous - unaffiliated)	$ 5,886,005	$ —	$ (372,455)	$ 369,060	$ —	$ (5,882,610)	$ —
Common stock (industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	$ 5,886,005	$ —	$ (372,455)	$ 369,060	$ —	$ (5,882,610)	$ —

(3) There were no transfers between levels in 2021.

(4) The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information.

Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

• Level 2 – includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

• Level 3 – includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of December 31, 2021, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous preferred stock was $18,828,000. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of December 31, 2021, the reported fair value of the Company's investment in Level 2 common stock included $52,102,229 of FHLBC common stock. The stock may only be issued, redeemed and repurchased by the FHLBC at a price equal to its par value.

As of December 31, 2021, the reported fair value of the Company's investment in other Level 2 industrial and miscellaneous common stock was $37,900. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of December 31, 2021, the reported fair value of the Company's investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

As of December 31, 2021, the reported fair value of the Company's investment in Level 2 options was $219,926,667. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B. - C.

As of December 31, 2021, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds	$ 17,189,371,354	$ 15,410,144,918	$ 20,425,312	$ 16,905,732,019	$ 263,214,023
Preferred stock	232,849,927	172,033,871	30,037,000	122,599,128	80,213,799
Common stock	52,638,101	52,638,101	497,972	52,140,129	—
Mortgage loans	936,146,365	886,581,270	—	—	936,146,365
Cash	131,454,326	131,454,326	131,454,326	—	—
Cash equivalents	62,677,267	62,677,267	62,677,267	—	—
Contract loans	72,520,708	72,513,465	—	—	72,520,708
Derivatives	219,926,667	219,926,667	—	219,926,667	—
Surplus debentures	308,847,683	266,242,418	—	308,847,683	—
Company-owned life insurance	206,998,298	206,998,298	—	206,998,298	—
Total Assets	$ 19,413,430,696	$ 17,481,210,601	$ 245,091,877	$ 17,816,243,924	$ 1,352,094,895
Deposit-type contracts	$ 84,674,346	$ 82,964,480	$ —	$ —	$ 84,674,346
FHLBC Advances	1,219,805,094	1,216,412,058	—	1,219,805,094	—
Total Liabilities	$ 1,304,479,440	$ 1,299,376,538	$ —	$ 1,219,805,094	$ 84,674,346

D. None

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

(1) Assets with book/adjusted carrying values totaling $5,737,005 and $5,729,865 at December 31, 2021 and 2020, respectively, were on deposit with government authorities or trustees as required by law.

(2) In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company and affiliates are continuing to provide information to the examiners in response to their requests. A total of 42 states and the District of Columbia participated in this examination. In November 2018, the Company and affiliates entered into an agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds (the "Global Resolution Agreement"). Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made.

(3) The novel coronavirus ("COVID-19") pandemic has significantly impacted the U.S. and global economy, created significant volatility and periods of disruption in the capital markets and dramatically increased unemployment levels during 2020 and 2021. The Company's operating results reflect favorable health margins due to consumers deferring medical care treatments which has been partially offset by unfavorable mortality in its life insurance business. We expect mortality and morbidity trends to revert to pre-pandemic levels over time, although such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's business, but the duration and severity of which are currently unknown:

- the impact of the COVID-19 environment on the sales of some of the Company's insurance products;
- changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
- general economic impacts, driving: (i) potential impacts on net investment income due to changes in interest rates; (ii) the potential for credit deterioration and its impact on invested assets and capital; and (iii) potential impacts to reserves resulting from changes in interest rates, equity valuations, and market volatility.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

(4) In the third quarter of 2021, the Company established a funding agreement-backed note ("FABN") program pursuant to which it may issue funding agreements to a Delaware statutory trust organized in series (the "Trust") to generate spread-based earnings. The maximum aggregate principal amount of funding agreements permitted to be outstanding at any one time under the FABN program is $3 billion. On October 7, 2021, the Company issued a funding agreement to a series of the Trust in an aggregate principal amount of $500 million. In January 2022, the Company issued additional funding agreements totaling $900 million. The funding agreements are reported on Page 3, Line 3 Liability for deposit-type contracts.

D. The Company had no business interruption insurance recoveries.

E. Transferable and Non-Transferable State Tax Credits

(1) The table below summarizes the carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits as of December 31, 2021. The Company has no non-transferable state tax credits as of December 31, 2021.

Description of Transferable State Tax Credits	State	Carrying Value	Unused Amount
Arizona School Tuition Credit Catholic Education Arizona	AZ	$ 250,000	$ 250,000
Connecticut Digital Media and Motion Picture Tax Credits Monarch Film Credits, LLC	CT	$ 117,000	$ 130,000
Florida Tax Credit Scholarship AAA Scholarship Foundation	FL	$ 148,447	$ 148,447
Grow New Jersey Assistance Program NJ Imperial Bag & Paper CO, LLC	NJ	$ 830,250	$ 900,000
Rhode Island Motion Picture Production Credits Lego Rebrickulous IndieWhip	RI	$ 120,372	$ 130,839
Texas Historic Tax Credit MPX TX Historic IFC, LLC	TX	$ 11,874	$ 12,499
Vermont Downtown and Village Center Tax Credit Lake Bomoseen Inn, LLC	VT	$ 58,707	$ 63,812
Hivers and Strivers Co-Investment Fund I, L.P.	WI	$ 52,500	$ 62,500
Total		$ 1,589,150	$ 1,698,097

(2) The Company estimated the utilization of the remaining 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 state tax credits.

(3) As of December 31, 2021, the Company did not recognize any impairment losses related to write-downs as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 1,589,150	$ —
b. Non-transferable	$ —	$ —

F. Subprime Mortgage Related Risk Exposure

(1) To identify its exposure to subprime mortgage risk, the Company obtains information regarding the weighted average credit scores for the pool of borrowers supporting each of its mortgage-backed investments. The Company regularly reviews its mortgage-backed investments for impairments. The Company views its exposure to subprime mortgage risk to be low. The risk to subprime mortgage investments is mitigated through portfolio diversification and detailed analysis of each investment.

(2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2021.

(3) As of December 31, 2021, direct exposure through other investments in mortgage-backed securities are as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 482,469,031	$ 505,593,146	$ 577,202,797	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 482,469,031	$ 505,593,146	$ 577,202,797	$ —

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

(4) The Company does not write Mortgage Guaranty or Financial Guaranty insurance.

G. Retained Assets

(1) A BenefitNow Account®, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The BenefitNow Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% in 2021 and 2020.

The Company offers a BenefitNow Account as one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established either when requested by the beneficiary, or if no other option is requested, where allowed. A BenefitNow Account provides for unlimited free draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as returned drafts, stop payment orders and overnight mail for $10, $12 and $15, respectively, subject to change without notice.

(2) BenefitNow Account balance information by aging category is presented below.

	December 31, 2021		December 31, 2020	
	Count	Balance	Count	Balance
a. Up to and including 12 Months	119	$ 3,446,880	106	$ 2,730,989
b. 13 - 24 Months	67	1,626,767	60	937,383
c. 25 - 36 Months	50	688,469	57	1,424,178
d. 37 - 48 Months	51	1,338,903	42	912,260
e. 49 - 60 Months	32	740,848	47	699,470
f. Over 60 Months	509	6,308,984	520	6,498,091
g. Total	828	$ 14,150,850	832	$ 13,202,372

(3) A progression of BenefitNow Account balances on individual contracts is presented below.

	2021		2020	
	Count	Balance	Count	Balance
a. Beginning of the Year Account Value	832	$ 13,202,372	841	$ 12,884,751
b. Accounts Issued During the Year	211	7,697,419	160	6,499,250
c. Investment Earnings Credited to Accounts During the Year	—	67,008	—	64,079
d. Fees and Other Charges Assessed to Accounts During the Year	—	312	—	—
e. Accounts Transferred to State Unclaimed Property During the Year	—	—	—	—
f. Accounts Closed and Withdrawals During the Year	215	6,815,638	169	6,245,708
g. Accounts Active at the End of the Year	828	$ 14,150,850	832	$ 13,202,372

H. Insurance-Linked Securities (ILS) Contracts

None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company owns a Company Owned Life Insurance ("COLI") policy with a cash surrender value of $206,998,298 and a Trust Owned Life Insurance ("TOLI") policy with a cash surrender value of $62,016,408.

The amount of the aggregate cash surrender value that is within investment vehicles and percentage by investment category is detailed below:

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 269,014,706
(2)	Percentage Bonds	54.9 %
(3)	Percentage Stocks	18.1 %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	0.1 %
(6)	Percentage Cash and Short-Term Investments	5.9 %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	21.0 %

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, February 28, 2022.

In January 2022, the Company issued additional funding agreements under the FABN program totaling $900 million. See Note 21C(4) for additional information on this program.

No other material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
   Yes ( ) No (X)
   If yes, give full details.

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
   Yes ( ) No (X)
   If yes, 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. $0

   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? $0

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 amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
   Yes ( ) No (X)
   If yes, give full details.

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. $0

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   Yes ( ) No (X)

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $0

B. Uncollectible Reinsurance

During 2021, the Company did not write off any reinsurance balances due.

C. Commutation of Ceded Reinsurance

During 2021, the Company did not report any income or expenses as a result of commutation of reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. During 2021, the Company did not cede business to any certified reinsurer.

2. During 2021, the Company was not a certified reinsurer.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance, continued

E.– F.

The Company has not reinsured variable annuity contracts with an affiliated captive reinsurer.

G. The Company has not utilized captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A., B. & C.

The Company has no retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act.

E. Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were $594,798,496. As of December 31, 2021, $218,076,284 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $335,806,657 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $40,915,555 favorable prior year development since December 31, 2020 to December 31, 2021. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

The Company is not part of an affiliated intercompany pooling arrangement.

27. Structured Settlements

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

28. Health Care Receivables

The Company has no pharmaceutical rebate receivables or risk sharing receivables.

29. Participating Policies

As of December 31, 2021, 0.3% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends based upon the contribution principle using the source of earnings method. The Company paid dividends in the amount of $139,644 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31, 2021 were as follows:

1.	Liability carried for premium deficiency reserves	$0			
2.	Date of the most recent evaluation of this liability	December 31, 2021			
3.	Was anticipated investment income utilized in the calculation?	Yes	☐	No	☑

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

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

(2) Substandard extra reserves are determined by reflecting the higher premiums and mortality for substandard policies.

(3) As of December 31, 2021, the Company had $1,299,148,558 of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the State of Illinois. Deficiency reserves to cover the above insurance in force totaled $17,757,828 at December 31, 2021 and are reported in Exhibit 5, Life Insurance section.

(4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.

(5) Investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.

(6) Other net reserve changes on Page 7, line 7 and Exhibit 7, line 4 in 2021 are summarized below:

		ORDINARY				GROUP	
	Total	Industrial Life	Life	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Ins.	Annuities
Page 7 mortality assumption update for certain life business subject to VM-20	$ 2,136,972	$ —	$ 2,136,972	$ —	$ —	$ —		$ —
Page 7 recapture of reserves on termination of reinsurance ceded agreements	911,811	—	—	—	—	—	911,811	—
Exhibit 7 other reserve changes	(543,675)	—	(14,952)	(243,905)	(284,818)	—	—	—
Total (Page 7, Line 7 and Exhibit 7, Line 4)	$ 2,505,108	$ —	$ 2,122,020	$ (243,905)	$ (284,818)	$ —	$ 911,811	$ —

In addition, the NAIC changed the Annual Statement Instructions effective in 2021 to stipulate indexed universal life with secondary guarantees should be included in the Universal Life with Secondary Guarantees column 7 of the Page 6.1 Analysis of Operations by Lines of Business-Individual Life Insurance. Previously, the Annual Statement Instructions required these to be reported as Indexed Life in column 5. As a result, indexed universal life with secondary guarantee reserves of $424,591,095 as of the beginning of 2021 were reclassified in 2021 on Page 7.1, line 7 from the Indexed Life column 5 to the Universal Life with Secondary Guarantees column 7.

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies as of December 31, 2021.

A. INDIVIDUAL ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	5,914,223,485	—	—	5,914,223,485	59.9 %
	c. At fair value	—	—	—	—	— %
	d. Total with market value adjustment or at fair value (total of a through c)	5,914,223,485	—	—	5,914,223,485	59.9 %
	e. At book value without adjustment (minimal or no charge or adjustment)	3,872,888,863	—	—	3,872,888,863	39.2 %
(2)	Not subject to discretionary withdrawal	91,711,826	—	—	91,711,826	0.9 %
(3)	Total (gross: direct + assumed)	9,878,824,175	—	—	9,878,824,175	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3)-(4)	$ 9,878,824,175	$ —	$ —	$ 9,878,824,175	
(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:	$ 681,518,248	$ —	$ —	$ 681,518,248	

NOTES TO FINANCIAL STATEMENTS

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

B. GROUP ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
	c. At fair value	—	—	—	—	— %
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
	e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	— %
(2)	Not subject to discretionary withdrawal	11,564,937	—	—	11,564,937	100.0 %
(3)	Total (gross: direct + assumed)	11,564,937	—	—	11,564,937	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3)-(4)	$ 11,564,937	$ —	$ —	$ 11,564,937	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
	c. At fair value	—	—	—	—	— %
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
	e. At book value without adjustment (minimal or no charge or adjustment)	59,956,307	—	—	59,956,307	3.2 %
(2)	Not subject to discretionary withdrawal	1,801,351,337	—	—	1,801,351,337	96.8 %
(3)	Total (gross: direct + assumed)	1,861,307,645	—	—	1,861,307,645	100.0 %
(4)	Reinsurance ceded	14,975,604	—	—	14,975,604	
(5)	Total (net) (3)-(4)	$1,846,332,041	$ —	$ —	$ 1,846,332,041	
(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:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

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

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Annuities Section, Total (net)	$ 9,845,241,168
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	45,147,944
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	1,846,332,041
(4) Subtotal	11,736,721,153
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	—
(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	—
(11) Subtotal	—
(12) Combined Total	$ 11,736,721,153

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	254,102,390	253,248,845	259,376,238
c. Universal Life with Secondary Guarantees	59,675,530	48,703,748	53,911,467
d. Indexed Universal Life	80,102,045	79,127,676	79,262,690
e. Indexed Universal Life with Secondary Guarantees	569,825,269	406,176,889	450,214,481
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	1,175,876,732	1,478,832,448
h. Variable Life	—	—	—
i. Variable Universal Life	—	—	—
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	47,398,959
b. Accidental Death Benefits	XXX	XXX	8,729,185
c. Disability - Active Lives	XXX	XXX	1,078,273
d. Disability - Disabled Lives	XXX	XXX	684,824
e. Miscellaneous Reserves	XXX	XXX	24,427,712
(3) Total (gross: direct + assumed)	963,705,234	1,963,133,890	2,403,916,277
(4) Reinsurance Ceded	—	182,052,449	202,527,318
(5) Total (net) (3) - (4)	$ 963,705,234	$ 1,781,081,441	$ 2,201,388,959

B.-C. None

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics, continued

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 2,185,141,039
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	8,671,169
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	1,009,232
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	684,824
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	5,882,695
(6)	Subtotal	2,201,388,959
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	—
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 2,201,388,959

34. Premium and Annuity Considerations Deferred and Uncollected

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

Type	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	18,179,680	1,864,105
3. Ordinary renewal	96,078,244	64,326,270
4. Credit Life	—	—
5. Group Life	—	—
6. Group Annuity	—	—
7. Totals	$ 114,257,924	$ 66,190,374

35. Separate Accounts

The Company has no separate accounts.

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and 2020 was $16,237,269 and $16,294,100, respectively. The Company incurred $4,926,100 and paid $4,982,931 of claim adjustment expenses in the current year, of which $2,904,526 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years. The Company does not estimate anticipated 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? ..... Illinois

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608

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. 12/31/2018

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). 07/29/2020

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

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 [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

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

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

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

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

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, Inc.	Chicago, IL				YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 101 W. Washington St., Suite 1300, Indianapolis, IN 46204

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 [ ] No [ ] N/A [X]

10.6 If the response to 10.5 is no or n/a, please explain
The Company is an indirect wholly-owned subsidiary of a SOX compliant entity.

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?
Sivakumar Desai, FSA, MAAA - Appointed Actuary, 11825 N. Pennsylvania Street, Carmel, IN 46032, Vice President of Bankers Life and Casualty Company

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 ..... Invesco Core Real Estate - U.S.A., LP
J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP
JDM Partners AMZN KSFL, LLC
JDM Partners Dallas/Atlanta LLC
JDM Partners Tempe Arizona Core Fund IV LLC
JDM Partners TXFL, LLC
Prime Property Fund, LLC
RREEF Core Plus Industrial Fund LP
Vintage Real Estate Fund LP

12.12 Number of parcels involved 9

12.13 Total book/adjusted carrying value ..... $ 160,595,132

12.2 If, yes provide explanation:
Limited liability and limited partnership companies with real estate investments as reported on Schedule BA, Part 1.

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 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 ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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 $
- 22.22 Amount paid as expenses ..... $ 198,175
- 22.23 Other amounts paid ..... $

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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 [ ] No [ ] N/A [X]

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

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 [ ] No [ ] N/A [X]

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. $

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.093 Total payable for securities lending reported on the liability page. $

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	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 52,102,229
26.28	On deposit with states	$ 5,737,005
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,303,510,446
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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. $

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
BNY Mellon Trust Company of Illinois	2 N. LaSalle Street, Suite 1020, Chicago, IL 60602
Federal Home Loan Bank of Chicago	200 E. Randolph Drive, Chicago, IL 60601
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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
40|86 Advisors, Inc.	A

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	SEC	DS

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

30.2 If yes, complete the following schedule:

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

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	15,410,144,922	17,189,371,429	1,779,226,507
31.2 Preferred stocks	172,033,869	232,849,927	60,816,058
31.3 Totals	15,582,178,791	17,422,221,356	1,840,042,565

31.4 Describe the sources or methods utilized in determining the fair values:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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

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

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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 [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,511,963

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

1 Name	2 Amount Paid
GARTNER INC	375,308

39.1 Amount of payments for legal expenses, if any? ..... $ 4,709,152

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

1 Name	2 Amount Paid
LITTLER MENDELSON PC	2,059,580

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

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

1 Name	2 Amount Paid

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 $ 181,190,591

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

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. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 129,293,684

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $ 165,136,121
1.65 Total incurred claims $ 114,244,432
1.66 Number of covered lives 39,349

1.7 Group policies:

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

All years prior to most current three years
1.74 Total premium earned $ 16,054,470
1.75 Total incurred claims $ 15,049,253
1.76 Number of covered lives 4,928

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	578,829,769	611,532,030
2.2	Premium Denominator	2,727,179,784	2,505,524,418
2.3	Premium Ratio (2.1/2.2)	0.212	0.244
2.4	Reserve Numerator	246,066,861	251,480,886
2.5	Reserve Denominator	14,434,929,329	13,559,249,440
2.6	Reserve Ratio (2.4/2.5)	0.017	0.019

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

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

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? $

3.4 State the authority under which Separate Accounts are maintained:

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

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)"? $

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: $

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. ..... $

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. ..... $

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

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

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

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 ..... $ 497,440,313

7.2 Total Incurred Claims ..... $ 295,834,168

7.3 Number of Covered Lives 665,442

*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 ..... $ 306,598,389

9.22 Received ..... $ 26,548,962

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,289,323,595

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

12.11 Cash ..... $ 3,133,276,000

12.12 Stock ..... $ 8,800,000

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

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 [X] 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			
13.32 Paid claims	163		163
13.33 Claim liability and reserve (beginning of year)	105,947		105,947
13.34 Claim liability and reserve (end of year)	110,188		110,188
13.35 Incurred claims	4,403		4,403

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		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

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

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?

NONE

24. Is a medical examination required before issuing [illegible] to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first [illegible] with and be [illegible] of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible] Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] to be [illegible] 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 [illegible] outstanding [illegible] ons that remain [illegible] surplus?

NONE

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	17,384,340	16,605,730	15,832,258	15,455,194	15,075,070
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,301,528	3,380,152	3,463,314	3,533,432	3,532,747
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	7,255	7,619	8,295	8,995	9,322
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	20,693,123	19,993,501	19,303,867	18,997,621	18,617,139
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	3,123,852	1,715,162			
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,592,758	2,502,203	2,122,245	2,090,412	2,112,947
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	174,384	174,399	138,954	157,501	192,489
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,767,142	2,676,603	2,261,199	2,247,913	2,305,436
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	483,824,699	460,428,092	445,135,684	444,967,891	443,342,278
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,387,095,205	1,156,857,603	1,292,747,567	1,153,858,259	1,022,499,337
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)					
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	18,873,984	21,701,917	25,174,498	27,481,475	29,900,000
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	837,385,896	866,536,805	883,268,415	930,082,156	1,085,725,666
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,727,179,784	2,505,524,418	2,646,326,164	2,556,389,781	2,581,467,280
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	18,541,687,264	17,025,081,517	16,369,454,418	15,514,556,186	18,273,911,770
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,300,467,722	15,790,380,578	15,192,762,017	14,404,312,655	16,937,138,060
23.	Aggregate life reserves (Page 3, Line 1)	12,093,933,151	11,279,707,975	10,835,557,005	10,213,758,735	9,787,220,121
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	2,179,004,075	2,099,907,924	2,019,263,492	1,906,713,296	4,691,601,345
25.	Deposit-type contract funds (Page 3, Line 3)	1,846,332,041	1,275,724,731	1,286,461,006	1,292,286,747	1,294,118,787
26.	Asset valuation reserve (Page 3, Line 24.01)	251,321,562	223,072,671	217,769,569	169,948,112	174,806,302
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	1,231,219,543	1,224,700,939	1,166,692,401	1,100,243,531	1,326,773,710
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	912,914,262	765,167,772	821,563,106	364,941,212	605,875,975
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,492,607,208	1,457,844,131	1,394,541,244	1,280,276,191	1,511,669,271
31.	Authorized control level risk - based capital	214,560,249	195,706,004	185,215,272	177,000,207	182,408,639
	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)	85.8	83.7	84.1	83.9	86.0
33.	Stocks (Lines 2.1 and 2.2)	1.7	2.0	1.9	3.5	2.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	4.9	5.9	6.8	6.8	6.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.1	2.1	1.0	1.3	1.4
37.	Contract loans (Line 6)	0.4	0.4	0.5	0.4	0.3
38.	Derivatives (Page 2, Line 7)	1.2	1.3	1.3	0.2	0.9
39.	Other invested assets (Line 8)	4.5	4.3	4.3	3.3	3.0
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.3	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.3	0.3	0.2	0.2	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					2,858,407
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	23,507,493	23,507,493	23,507,493	23,507,493	23,507,493
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	80,698,126	79,330,496	118,852,297	115,343,167	32,290,080
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	54,127,313	46,862,015	54,988,542	53,172,759	167,191,430
50.	Total of above Lines 44 to 49	158,332,932	149,700,004	197,348,332	192,023,419	225,847,410
51.	Total Investment in Parent included in Lines 44 to 49 above	23,507,493	23,507,493	23,507,493	23,507,493	23,507,493
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	138,866,592	133,701,541	183,425,092	233,277,363	207,077,166
53.	Total admitted assets (Page 2, Line 28, Col. 3)	18,541,687,264	17,025,081,517	16,369,454,418	15,514,556,186	18,273,911,770
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,005,470,397	794,158,794	893,681,319	770,953,333	1,086,983,994
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(3,190,122)	(12,486,120)	(13,495,638)	40,230,399	(1,504,355)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	39,580,541	(1,533,555)	46,828,059	(38,723,360)	(4,756,249)
57.	Total of above Lines 54, 55 and 56	1,041,860,816	780,139,119	927,013,740	772,460,372	1,080,723,389
	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)	1,296,263,215	1,169,905,266	1,246,313,146	1,197,382,214	1,101,349,873
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	610,730,043	633,431,393	688,247,497	786,931,382	1,024,458,973
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	111,749,556	95,168,909	107,364,819	101,495,673	119,069,866
61.	Increase in A & H reserves (Line 19, Col. 6)	79,096,151	80,644,432	112,550,196	(2,784,888,049)	106,629,074
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	130,810	130,773	151,224	206,165	176,067
	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	15.5	20.7	20.2	21.4	18.7
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	9.3	8.9	9.5	8.5	8.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	80.9	80.8	88.6	(198.7)	101.8
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	0.3	0.4	0.5	0.4
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	24.8	23.9	24.3	25.6	21.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	4,428,455	5,042,607	5,721,704	7,573,709	8,466,371
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	4,781,438	4,863,643	5,866,410	7,821,383	8,015,715
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	549,454,487	554,455,257	559,353,907	753,080,618	1,481,500,781
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	590,017,058	578,167,881	550,976,628	1,497,261,238	1,468,201,081
	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)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(37,511,849)	(28,946,215)	(11,406,150)	3,772,665	11,530,050
74.	Ordinary - individual annuities (Page 6, Col. 4)	124,373,838	100,103,154	120,883,819	114,026,866	164,871,064
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	2,428,115	2,709,701
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	44,594	214,658	(157,980)	47,550	69,865
78.	Group annuities (Page 6, Col. 5)	(135,168)	(114,850)	(21,402)	(105,085)	24,517
79.	A & H-group (Page 6.5, Col. 3)	409,450	15,242	(81,796)	1,474,775	1,585,380
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	60,705,198	60,648,499	(3,960,747)	(297,440,699)	11,729,996
82.	Aggregate of all other lines of business (Page 6, Col. 8)	50,064,800	220,087,181	134,147,686	(164,315,419)	58,277,194
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	197,950,864	352,007,670	239,403,429	(340,111,231)	250,797,766

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 DURING THE YEAR 2021

NAIC Group Code 0233

LIFE INSURANCE

NAIC Company Code 61263

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

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

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

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

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

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			662,173	19,985,882			31	221	7,619	19,993,501
2.	Issued during year			75,448	2,767,142						2,767,142
3.	Reinsurance assumed										
4.	Revived during year			947	51,279						51,279
5.	Increased during year (net)				140,835						140,835
6.	Subtotals, Lines 2 to 5			76,395	2,959,256						2,959,256
7.	Additions by dividends during year	XXX		XXX	335	XXX		XXX	XXX		335
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			738,568	22,945,473			31	221	7,619	22,953,092
	Deductions during year:										
10.	Death			26,502	309,413			XXX	19	277	309,690
11.	Maturity			1,708	16,586			XXX			16,586
12.	Disability							XXX			
13.	Expiry			5,099	48,221						48,221
14.	Surrender			17,189	963,250						963,250
15.	Lapse			22,075	922,078						922,078
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			512	57			3		87	144
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			73,085	2,259,605			3	19	364	2,259,969
21.	In force end of year (b) (Line 9 minus Line 20)			665,483	20,685,868			28	202	7,255	20,693,123
22.	Reinsurance ceded end of year	XXX		XXX	1,664,959	XXX		XXX	XXX	14	1,664,973
23.	Line 21 minus Line 22	XXX		XXX	19,020,909	XXX	(a)	XXX	XXX	7,241	19,028,150
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount $ ..... , 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		XXX	335
25.	Other paid-up insurance			102,965	1,195,650
26.	Debit ordinary insurance	XXX	XXX		

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			22	1,350
28.	Term policies - other	1,149	173,809	19,250	1,945,525
29.	Other term insurance - decreasing	XXX		XXX	621
30.	Other term insurance	XXX	575	XXX	1,108,878
31.	Totals (Lines 27 to 30)	1,149	174,384	19,272	3,056,374
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	21,628	245,154
34.	Totals, whole life and endowment	74,299	2,592,758	624,583	17,384,340
35.	Totals (Lines 31 to 34)	75,448	2,767,142	665,483	20,685,868

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				
37.	Ordinary	2,767,142		20,629,902	55,966
38.	Credit Life (Group and Individual)				
39.	Group			7,254	
40.	Totals (Lines 36 to 39)	2,767,142		20,637,156	55,966

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		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		XXX	
42.	Number in force end of year if the number under reinsured group plans is reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	3,573,771

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 Actual Amount

47.2 Various

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			47,139	4,719,757			202	7,254
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other			71	4,789				
52.	Total		(a)	47,210	(a) 4,724,546		(a)	202	(a) 7,254

(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	2,249	4,747		
2.	Issued during year	29	611		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2,278	5,358		
	Deductions during year:				
6.	Decreased (net)	258	756		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	258	756		
9.	In force end of year (line 5 minus line 8)	2,020	4,602		
10.	Amount on deposit		(a) 107,406,022		(a)
11.	Income now payable	2,020	2,434		
12.	Amount of income payable	(a) 6,441,010	(a) 8,451,487	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	2,239	155,781	1	426
2.	Issued during year	61	12,922		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	2,300	168,703	1	426
	Deductions during year:				
6.	Decreased (net)	285	14,152		45
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	285	14,152		45
9.	In force end of year (line 5 minus line 8)	2,015	154,551	1	381
	Income now payable:				
10.	Amount of income payable	(a) 11,226,489	XXX	XXX	(a) 1,169,918
	Deferred fully paid:				
11.	Account balance	XXX	(a) 9,779,454,597	XXX	(a) 1,074,459
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 427,079,504	XXX	(a)

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	7,285	21,174,097			498,334	872,082,747
2.	Issued during year	5	7,677			33,935	39,914,531
3.	Reinsurance assumed					19,408	30,671,872
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	7,290	XXX		XXX	551,677	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,165	XXX		XXX	68,324	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	1,165	XXX		XXX	68,324	XXX
10.	In force end of year (line 5 minus line 9)	6,125	(a) 17,921,049		(a)	483,353	(a) 840,125,215

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	7	7,811
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	7	7,811
	Deductions During Year:		
6.	Decreased (net)	3	652
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	3	652
9.	In force end of year (line 5 minus line 8)	4	7,159
10.	Amount of account balance	(a) 5,782	(a) 3,743,867

(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	233,373,195
2.	Current year's realized pre-tax capital gains/(losses) of $ 22,031,910 transferred into the reserve net of taxes of $ 7,837,373	14,194,537
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	247,567,732
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	5,980,748
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	241,586,984

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	5,672,490	308,258		5,980,748
2.	2022	7,891,450	770,495		8,661,945
3.	2023	8,699,187	827,782		9,526,969
4.	2024	9,332,475	808,845		10,141,320
5.	2025	10,962,192	795,264		11,757,456
6.	2026	11,357,019	781,636		12,138,655
7.	2027	11,650,674	754,205		12,404,879
8.	2028	16,833,131	674,636		17,507,767
9.	2029	15,971,928	602,312		16,574,241
10.	2030	15,511,063	537,518		16,048,581
11.	2031	16,104,281	463,166		16,567,447
12.	2032	15,556,159	436,405		15,992,564
13.	2033	15,375,483	462,659		15,838,141
14.	2034	15,018,924	500,168		15,519,091
15.	2035	14,090,306	528,120		14,618,426
16.	2036	12,446,443	556,071		13,002,514
17.	2037	9,799,814	577,744		10,377,558
18.	2038	7,026,035	584,992		7,611,026
19.	2039	4,904,850	570,295		5,475,145
20.	2040	2,605,205	585,688		3,190,893
21.	2041	1,481,610	580,268		2,061,878
22.	2042	916,815	530,727		1,447,542
23.	2043	414,655	405,845		820,500
24.	2044	3,025,942	301,776		3,327,719
25.	2045	183,440	187,301		370,741
26.	2046	148,218	62,418		210,636
27.	2047	123,689	(20)		123,669
28.	2048	121,120	(16)		121,104
29.	2049	110,319	(11)		110,307
30.	2050	38,281	(7)		38,274
31.	2051 and Later		(2)		(2)
32.	Total (Lines 1 to 31)	233,373,196	14,194,537		247,567,733

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	122,530,360	8,956,676	131,487,036	7,157,638	84,427,998	91,585,635	223,072,671
2. Realized capital gains/(losses) net of taxes - General Account	(3,120,453)		(3,120,453)	(386,249)	316,581	(69,668)	(3,190,121)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	303,992		303,992	3,504,207	29,850,056	33,354,263	33,658,255
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	31,442,438	1,467,698	32,910,136		301,806	301,806	33,211,943
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	151,156,337	10,424,373	161,580,711	10,275,596	114,896,441	125,172,037	286,752,748
9. Maximum reserve	143,131,846	7,834,301	150,966,146	16,270,924	87,092,416	103,363,339	254,329,486
10. Reserve objective	87,446,821	6,021,449	93,468,269	16,083,356	86,523,564	102,606,919	196,075,189
11. 20% of (Line 10 - Line 8)	(12,741,903)	(880,585)	(13,622,488)	1,161,552	(5,674,576)	(4,513,023)	(18,135,512)
12. Balance before transfers (Lines 8 + 11)	138,414,434	9,543,788	147,958,222	11,437,148	109,221,866	120,659,013	268,617,236
13. Transfers	1,709,488	(1,709,488)		4,833,776	(4,833,776)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(17,295,674)	(17,295,674)	(17,295,674)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	140,123,922	7,834,301	147,958,222	16,270,924	87,092,416	103,363,339	251,321,562

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	33,742,997	XXX	XXX	33,742,997	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	2,829,411,776	XXX	XXX	2,829,411,776	0.0005	1,414,706	0.0016	4,527,059	0.0033	9,337,059
2.2	1	NAIC Designation Category 1.B	252,121,490	XXX	XXX	252,121,490	0.0005	126,061	0.0016	403,394	0.0033	832,001
2.3	1	NAIC Designation Category 1.C	586,855,448	XXX	XXX	586,855,448	0.0005	293,428	0.0016	938,969	0.0033	1,936,623
2.4	1	NAIC Designation Category 1.D	1,188,797,938	XXX	XXX	1,188,797,938	0.0005	594,399	0.0016	1,902,077	0.0033	3,923,033
2.5	1	NAIC Designation Category 1.E	931,326,375	XXX	XXX	931,326,375	0.0005	465,663	0.0016	1,490,122	0.0033	3,073,377
2.6	1	NAIC Designation Category 1.F	1,584,972,648	XXX	XXX	1,584,972,648	0.0005	792,486	0.0016	2,535,956	0.0033	5,230,410
2.7	1	NAIC Designation Category 1.G	1,350,547,044	XXX	XXX	1,350,547,044	0.0005	675,274	0.0016	2,160,875	0.0033	4,456,805
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	8,724,032,719	XXX	XXX	8,724,032,719	XXX	4,362,016	XXX	13,958,452	XXX	28,789,308
3.1	2	NAIC Designation Category 2.A	1,667,614,318	XXX	XXX	1,667,614,318	0.0021	3,501,990	0.0064	10,672,732	0.0106	17,676,712
3.2	2	NAIC Designation Category 2.B	2,659,306,959	XXX	XXX	2,659,306,959	0.0021	5,584,545	0.0064	17,019,565	0.0106	28,188,654
3.3	2	NAIC Designation Category 2.C	1,380,800,629	XXX	XXX	1,380,800,629	0.0021	2,899,681	0.0064	8,837,124	0.0106	14,636,487
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	5,707,721,906	XXX	XXX	5,707,721,906	XXX	11,986,216	XXX	36,529,420	XXX	60,501,852
4.1	3	NAIC Designation Category 3.A	232,327,878	XXX	XXX	232,327,878	0.0099	2,300,046	0.0263	6,110,223	0.0376	8,735,528
4.2	3	NAIC Designation Category 3.B	231,513,704	XXX	XXX	231,513,704	0.0099	2,291,986	0.0263	6,088,810	0.0376	8,704,915
4.3	3	NAIC Designation Category 3.C	191,513,712	XXX	XXX	191,513,712	0.0099	1,895,986	0.0263	5,036,811	0.0376	7,200,916
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	655,355,294	XXX	XXX	655,355,294	XXX	6,488,017	XXX	17,235,844	XXX	24,641,359
5.1	4	NAIC Designation Category 4.A	84,091,184	XXX	XXX	84,091,184	0.0245	2,060,234	0.0572	4,810,016	0.0817	6,870,250
5.2	4	NAIC Designation Category 4.B	132,214,860	XXX	XXX	132,214,860	0.0245	3,239,264	0.0572	7,562,690	0.0817	10,801,954
5.3	4	NAIC Designation Category 4.C	50,842,019	XXX	XXX	50,842,019	0.0245	1,245,629	0.0572	2,908,163	0.0817	4,153,793
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	267,148,063	XXX	XXX	267,148,063	XXX	6,545,128	XXX	15,280,869	XXX	21,825,997
6.1	5	NAIC Designation Category 5.A	6,034,086	XXX	XXX	6,034,086	0.0630	380,147	0.1128	680,645	0.1880	1,134,408
6.2	5	NAIC Designation Category 5.B	16,109,852	XXX	XXX	16,109,852	0.0630	1,014,921	0.1128	1,817,191	0.1880	3,028,652
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	22,143,938	XXX	XXX	22,143,938	XXX	1,395,068	XXX	2,497,836	XXX	4,163,060
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	15,410,144,917	XXX	XXX	15,410,144,917	XXX	30,776,445	XXX	85,502,422	XXX	139,921,576
		PREFERRED STOCKS										
10.	1	Highest Quality	7,500,000	XXX	XXX	7,500,000	0.0005	3,750	0.0016	12,000	0.0033	24,750
11.	2	High Quality	138,026,378	XXX	XXX	138,026,378	0.0021	289,855	0.0064	883,369	0.0106	1,463,080
12.	3	Medium Quality	26,507,493	XXX	XXX	26,507,493	0.0099	262,424	0.0263	697,147	0.0376	996,682
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	172,033,871	XXX	XXX	172,033,871	XXX	556,030	XXX	1,592,516	XXX	2,484,511

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		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	15,677,446	XXX	XXX	15,677,446	0.0005	7,839	0.0016	25,084	0.0033	51,736
27.	1	Highest Quality	204,249,221	XXX	XXX	204,249,221	0.0005	102,125	0.0016	326,799	0.0033	674,022
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	219,926,667	XXX	XXX	219,926,667	XXX	109,963	XXX	351,883	XXX	725,758
34.		Total (Lines 9 + 17 + 25 + 33)	15,802,105,455	XXX	XXX	15,802,105,455	XXX	31,442,438	XXX	87,446,821	XXX	143,131,846

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			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	716,768,027		XXX	716,768,027	0.0011	788,445	0.0057	4,085,578	0.0074	5,304,083
44.		Commercial Mortgages - All Other - CM2 - High Quality	169,813,242		XXX	169,813,242	0.0040	679,253	0.0114	1,935,871	0.0149	2,530,217
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	886,581,269		XXX	886,581,269	XXX	1,467,698	XXX	6,021,449	XXX	7,834,301
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	886,581,269		XXX	886,581,269	XXX	1,467,698	XXX	6,021,449	XXX	7,834,301

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	535,872	XXX	XXX	535,872	0.0000		0.1547 (a)	82,899	0.1547 (a)	82,899
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	52,102,229	XXX	XXX	52,102,229	0.0000		0.0061	317,824	0.0097	505,392
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1547 (a)		0.1547 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	80,630,503	XXX	XXX	80,630,503	0.0000		0.1945	15,682,633	0.1945	15,682,633
17.		Total Common Stock (Sum of Lines 1 through 16)	133,268,604			133,268,604	XXX		XXX	16,083,356	XXX	16,270,924
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	246,779,039	XXX	XXX	246,779,039	0.0005	123,390	0.0016	394,846	0.0033	814,371
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	246,779,039	XXX	XXX	246,779,039	XXX	123,390	XXX	394,846	XXX	814,371
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	9,913,636		XXX	9,913,636	0.0040	39,655	0.0114	113,015	0.0149	147,713
60.		Unaffiliated - In Good Standing All Other	20,110,491		XXX	20,110,491	0.0069	138,762	0.0200	402,210	0.0257	516,840
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	30,024,127		XXX	30,024,127	XXX	178,417	XXX	515,225	XXX	664,553
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	30,024,127		XXX	30,024,127	XXX	178,417	XXX	515,225	XXX	664,553

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1547 (a)		0.1547 (a)	
66.		Unaffiliated Private	258,041,040	XXX	XXX	258,041,040	0.0000		0.1945	50,188,982	0.1945	50,188,982
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	54,127,313	XXX	XXX	54,127,313	0.0000		0.1945	10,527,762	0.1945	10,527,762
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	312,168,353	XXX	XXX	312,168,353	XXX		XXX	60,716,745	XXX	60,716,745
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	160,595,132			160,595,132	0.0000		0.0912	14,646,276	0.0912	14,646,276
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	160,595,132			160,595,132	XXX		XXX	14,646,276	XXX	14,646,276
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	64,876,400	XXX		64,876,400	0.0000		0.1580	10,250,471	0.1580	10,250,471
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	64,876,400	XXX		64,876,400	XXX		XXX	10,250,471	XXX	10,250,471
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	814,443,051			814,443,051	XXX	301,806	XXX	86,523,564	XXX	87,092,416

(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
7385584		MS	2020	75,000			Material misrepresentation
330660016		TX	2020	10,000			Material misrepresentation
330699783	2020553495	MI	2020	10,173			Material misrepresentation
330634607	2020552212	IL	2020	6,000			Material misrepresentation
330715300	2020559440	CA	2020	30,000			Material misrepresentation
330734913	2020564014	FL	2020	9,000			Material misrepresentation
330718707	2020557036	NC	2020	10,000			Material misrepresentation
330699963	2020563475	TN	2020	7,000			Material misrepresentation
330745612	2020564871	TX	2020	5,000			Material misrepresentation
330739315	2020566889	WA	2020	20,000			Material misrepresentation
330754089	2020561292	VA	2020	5,000			Material misrepresentation
330755531	2020563897	CO	2020	10,000			Material misrepresentation
330751350	2020568057	RI	2020	15,000			Material misrepresentation
330698687	2020568094	NC	2020	5,000			Material misrepresentation
330654595	2020569054	MI	2020	10,000			Material misrepresentation
330716789	2020559977	VA	2020	10,000			Material misrepresentation
0199999. Death Claims - Ordinary				237,173			XXX
0599999. Death Claims - Disposed Of				237,173			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				237,173			XXX
340400131		FL	2021	10,000		10,000	Material misrepresentation
330660013		FL	2021	10,000		10,000	Material misrepresentation
7248914		MS	2021	10,000		10,000	Material misrepresentation
340441796	20L17723	FL	2021	99,999		99,999	Material misrepresentation
330782068	21L10223	IN	2021	2,500		2,500	Material misrepresentation
330676785	21L155B1	MN	2021	6,667		6,667	Material misrepresentation
330795402	21L1A851	NJ	2021	6,000		6,000	Material misrepresentation
330731366	21L21995	TN	2021	28,771		28,771	Material misrepresentation
330729223	21L20101	TN	2021	35,986		35,986	Material misrepresentation
330751615	20L18AEB	OH	2021	15,000		15,000	Material misrepresentation
340429875	21L1DE9C	CA	2021	50,000		50,000	Material misrepresentation
330752088	20L173D0	CT	2021	20,000		20,000	Material misrepresentation
330799474	21L1D69C	MA	2021	18,000		18,000	Material misrepresentation
330763544	21L19243	VA	2021	10,000		10,000	Material misrepresentation
330761452	21L1B896	CA	2021	15,000		15,000	Material misrepresentation
330761733	21L22FF0	NY	2021	10,000		10,000	Material misrepresentation
330773207	21L18C71	WV	2021	10,631		10,631	Material misrepresentation
330844123	21L272F9	MI	2021	2,500		2,500	Material misrepresentation
330821973	21L27CDF	WA	2021	20,000		20,000	Material misrepresentation
330781074	21L37135	FL	2021	10,000		10,000	Material misrepresentation
330751694	21L2BBB5	MI	2021	15,000		15,000	Material misrepresentation
330706162	21L25A2D	MI	2021	15,000		15,000	Material misrepresentation
330754913	21L2B1FC	IA	2021	7,500		7,500	Material misrepresentation
330772563	21L2FC80	KY	2021	25,000		25,000	Material misrepresentation
330789145	21L2386F	IL	2021	20,000		20,000	Material misrepresentation
						(332,666)	Reduction in amount resisted based on claims experience
2799999. Death Claims - Ordinary				473,554		140,889	XXX
3199999. Death Claims - Resisted				473,554		140,889	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				473,554		140,889	XXX
5399999 - Totals				710,727		140,889	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	856,259,880	XXX	18,873,984	XXX		XXX	25,953	XXX	38,889	XXX	837,305,990	XXX		XXX	23	XXX	15,042	XXX
2. Premiums earned	859,846,386	XXX	19,300,124	XXX		XXX	26,073	XXX	32,141	XXX	840,473,087	XXX		XXX	21	XXX	14,940	XXX
3. Incurred claims	609,054,867	70.8	17,221,050	89.2			84,798	325.2	27,915	86.9	591,714,605	70.4			(2)	(11.6)	6,503	43.5
4. Cost containment expenses	1,924,658	0.2									1,924,658	0.2						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	610,979,525	71.1	17,221,050	89.2			84,798	325.2	27,915	86.9	593,639,262	70.6			(2)	(11.6)	6,503	43.5
6. Increase in contract reserves	84,357,833	9.8	(1,399,720)	(7.3)			(3)	0.0	(26,221)	(81.6)	85,783,792	10.2					(14)	(0.1)
7. Commissions (a)	100,995,562	11.7	22,020	0.1			1,640	6.3	749	2.3	100,970,236	12.0			1	6.1	915	6.1
8. Other general insurance expenses	94,832,431	11.0	1,942,403	10.1			3,998	15.3	7,675	23.9	92,876,155	11.1			3	14.7	2,197	14.7
9. Taxes, licenses and fees	17,599,933	2.0	485,499	2.5			737	2.8	1,414	4.4	17,111,878	2.0			1	2.7	405	2.7
10. Total other expenses incurred	213,427,926	24.8	2,449,922	12.7			6,375	24.5	9,838	30.6	210,958,269	25.1			5	23.5	3,516	23.5
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(48,918,898)	(5.7)	1,028,873	5.3			(65,097)	(249.7)	20,609	64.1	(49,908,236)	(5.9)			19	88.1	4,934	33.0
13. Dividends or refunds	17,027	0.0							3,175	9.9	13,853	0.0						
14. Gain from underwriting after dividends or refunds	(48,935,925)	(5.7)	1,028,873	5.3			(65,097)	(249.7)	17,434	54.2	(49,922,089)	(5.9)			19	88.1	4,934	33.0
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	60,987,803	2,366,698		3,390	5,049	58,608,327		5	4,334
2. Advance premiums	27,676,402	900,975		1,211	1,608	26,770,575			2,033
3. Reserve for rate credits									
4. Total premium reserves, current year	88,664,206	3,267,673		4,601	6,657	85,378,902		5	6,367
5. Total premium reserves, prior year	92,767,728	3,838,479		4,410	(214)	88,919,454		4	5,595
6. Increase in total premium reserves	(4,103,522)	(570,806)		191	6,871	(3,540,552)		1	771
B. Contract Reserves:									
1. Additional reserves (a)	1,688,281,758	8,394,803		2	163,762	1,679,723,003			187
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,688,281,758	8,394,803		2	163,762	1,679,723,003			187
4. Total contract reserves, prior year.	1,603,923,924	9,794,523		5	189,984	1,593,939,211			201
5. Increase in contract reserves	84,357,833	(1,399,720)		(3)	(26,221)	85,783,792			(14)
C. Claim Reserves and Liabilities:									
1. Total current year	593,226,584	4,034,580		252,225	63,014	588,834,642		4	42,120
2. Total prior year	594,798,496	4,781,438		213,628	83,642	589,677,320		6	42,461
3. Increase	(1,571,912)	(746,859)		38,597	(20,628)	(842,678)		(2)	(341)
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	218,076,285	2,121,744		41,937	19,129	215,886,631			6,843
1.2 On claims incurred during current year	392,550,494	15,846,165		4,264	29,414	376,670,652			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	335,806,657	2,306,711		222,694	61,600	333,176,160			39,492
2.2 On claims incurred during current year	257,419,928	1,727,869		29,531	1,413	255,658,482		4	2,628
3. Test:									
3.1 Lines 1.1 and 2.1	553,882,941	4,428,455		264,631	80,730	549,062,791			46,335
3.2 Claim reserves and liabilities, December 31, prior year	594,798,496	4,781,438		213,628	83,642	589,677,320		6	42,461
3.3 Line 3.1 minus Line 3.2	(40,915,555)	(352,984)		51,002	(2,912)	(40,614,529)		(6)	3,874
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	391,864,867					391,864,867			
2. Premiums earned	393,047,430					393,047,430			
3. Incurred claims	273,915,635	(188,282)				274,103,916			
4. Commissions	82,731,743					82,731,743			
B. Reinsurance Ceded:									
1. Premiums written	182,390,246	17,561		1,121	12,135	182,359,430			
2. Premiums earned	184,321,029	25,859		1,123	20,061	184,273,986			
3. Incurred claims	242,218,690	144,140		(480)	(4,958)	242,079,988			
4. Commissions	20,459,781	432		26	2,448	20,456,875			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	567,972		576,789,951	577,357,923
2. Beginning Claim Reserves and Liabilities	1,093,561		1,404,444,278	1,405,537,839
3. Ending Claim Reserves and Liabilities	930,659		1,337,127,509	1,338,058,168
4. Claims Paid	730,873		644,106,721	644,837,593
B. Assumed Reinsurance:				
5. Incurred Claims	(188,282)		274,103,916	273,915,635
6. Beginning Claim Reserves and Liabilities	2,310,272		36,079,154	38,389,426
7. Ending Claim Reserves and Liabilities	2,004,520		37,470,271	39,474,791
8. Claims Paid	117,471		272,712,799	272,830,270
C. Ceded Reinsurance:				
9. Incurred Claims			242,218,690	242,218,690
10. Beginning Claim Reserves and Liabilities			849,149,938	849,149,938
11. Ending Claim Reserves and Liabilities			784,316,492	784,316,492
12. Claims Paid			307,052,136	307,052,136
D. Net:				
13. Incurred Claims	379,690		608,675,177	609,054,867
14. Beginning Claim Reserves and Liabilities	3,403,833		591,373,494	594,777,327
15. Ending Claim Reserves and Liabilities	2,935,179		590,281,288	593,216,468
16. Claims Paid	848,344		609,767,383	610,615,727
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	379,690		610,599,835	610,979,525
18. Beginning Reserves and Liabilities	3,403,833		591,373,494	594,777,327
19. Ending Reserves and Liabilities	2,935,179		590,281,288	593,216,468
20. Paid Claims and Cost Containment Expenses	848,344		611,692,041	612,540,385

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
93734	43-1240953	12/01/1968	Nassau Life and Annuity Company	CT	YRT/I	OL	117,500	3,418	2,703			
93734	43-1240953	01/01/1983	Nassau Life and Annuity Company	CT	CO/I	OL	1,152,833	1,421	22,648			
93734	43-1240953	01/01/1983	Nassau Life and Annuity Company	CT	YRT/I	OL	50,000		2,630			
93734	43-1240953	01/01/1985	Nassau Life and Annuity Company	CT	CO/I	OL	136,555	82,719	993			
93734	43-1240953	01/01/1985	Nassau Life and Annuity Company	CT	CO/I	DIS		3,702	410			
0899999. General Account - U.S. Non-Affiliates							1,456,888	91,259	29,383			
1099999. Total General Account - Non-Affiliates							1,456,888	91,259	29,383			
1199999. Total General Account							1,456,888	91,259	29,383			
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,456,888	91,259	29,383			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,456,888	91,259	29,383			

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
62065	23-1628836	07/01/2010	Colonial Penn Life Insurance Company	PA	QA/I	MS	391,864,895	21,435,807	33,075,050	37,468,313		
0299999. U.S. Affiliates - Other							391,864,895	21,435,807	33,075,050	37,468,313		
0399999. Total - U.S. Affiliates							391,864,895	21,435,807	33,075,050	37,468,313		
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates							391,864,895	21,435,807	33,075,050	37,468,313		
71404	47-0463747	07/01/1971	Continental General Insurance Company	TX	QA/I	LTDI	(28)		1,721	238		
00000	AA-9995050	01/01/1992	Pinehurst Accident Reinsurance Group	NJ	OTH/G	OH				1,164,790		
23132	36-2490086	01/01/1961	RVI National Insurance Company	CT	OTH/G	OH			737,899	101,830		
0899999. U.S. Non-Affiliates							(28)		739,621	1,266,858		
1099999. Total - Non-Affiliates							(28)		739,621	1,266,858		
1199999. Total U.S. (Sum of 0399999 and 0899999)							391,864,867	21,435,807	33,814,670	38,735,171		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							391,864,867	21,435,807	33,814,670	38,735,171		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI		2,616,696
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	35,374	79,696
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO		131,805
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	150,000	
0899999. Life and Annuity - U.S. Non-Affiliates					185,374	2,828,197
1099999. Total Life and Annuity - Non-Affiliates					185,374	2,828,197
1199999. Total Life and Annuity					185,374	2,828,197
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS		203,507
65676	35-0472300	05/15/1968	Lincoln National Life Insurance Company	IN	300	17,085
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO		15,060,261
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	DE	9,817	54,770
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN		41,809,063
1999999. Accident and Health - U.S. Non-Affiliates					10,117	57,144,687
2199999. Total Accident and Health - Non-Affiliates					10,117	57,144,687
2299999. Total Accident and Health					10,117	57,144,687
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					195,491	59,972,884
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					195,491	59,972,884

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
61093	58-0146380	01/01/1987	Atlanta Life Insurance Company	GA	CO/G	OL			874,392					
61093	58-0146380	12/01/1988	Atlanta Life Insurance Company	GA	CO/G	OL			23,889					
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	65,561	147	143	364				
86258	13-2572994	12/01/1979	General Re Life Corporation	CT	YRT/I	OL	19,800	699	666	3,578				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	OL	461,343,903	212,985,849	226,863,710	8,132,947				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	XXXL	16,489,599	82,437	166,089	224,854				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	DIS		67,985	78,215					
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	ADB		57,859	67,425					
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	YRT/I	OL	42,400	31	31	74				
65676	35-0472300	02/28/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	24,938,042	181,875	187,031	426,442				
65676	35-0472300	02/28/1985	Lincoln National Life Insurance Company	IN	YRT/I	DIS		194	178	389				
65676	35-0472300	01/01/1988	Lincoln National Life Insurance Company	IN	CO/I	OL	5,440,000	44,152	54,858	18,574				
65676	35-0472300	01/01/1988	Lincoln National Life Insurance Company	IN	CO/I	DIS			15	(16)				
66346	58-0828824	01/01/1974	Munich American Reassurance Company	GA	YRT/I	OL	2,217,599	106,124	102,244	158,459				
66346	58-0828824	01/01/1974	Munich American Reassurance Company	GA	YRT/I	DIS		103	92	206				
66346	58-0828824	12/16/1983	Munich American Reassurance Company	GA	YRT/I	OL	2,972,979	58,209	49,749	88,086				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	547,360	1,510	774	1,210				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXLO	447,170,629	1,252,636	1,074,686	1,924,450				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	ADB		108	108	215				
68241	22-1211670	09/29/1965	Prudential Life Insurance Company	NJ	YRT/I	OL	1,124,010	42,042	34,471	9,743				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	5,458,956	73,300	91,594	105,866				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	100,000	500	500	1,272				
97071	13-3126819	01/01/1994	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	36,981,805	116,540	134,743	431,349				
97071	13-3126819	01/01/1994	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS		192	165	427				
97071	13-3126819	01/01/2000	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	14,571,950	217,566	240,570	34,951				
97071	13-3126819	01/01/2000	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS		139	139	261				
97071	13-3126819	03/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,584,821	24,923	22,564	43,149				
82627	06-0839705	10/01/1976	Swiss Re Life & Health America Inc	MO	CO/G	OL	14,000	9,954	9,828					
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	818,591	24,047	20,574	119,484				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	OL	11,161,303	141,834	151,371	20,537				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	DIS				501				
82627	06-0839705	07/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,445,149	70,322	65,231	150,332				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	YRT/I	OL	21,889,879	121,116	110,746	207,888				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		428	379	856				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	CO/I	OL	14,660,000	303,136	311,477	170,313				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	CO/I	DIS				63				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	OL	334,014	917	806	1,231				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	OL	340,430	706	1,092	4,182				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	589,240,187	1,515,292	1,308,562	2,422,592				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	ADB		49	45	98				
21113	13-5459190	01/01/2021	United States Fire Insurance Company	DE	CAT/I	OL				13,130				
16535	36-4233459	01/01/2019	Zurich American Insurance Company	NY	CAT/I	OL				(3,600)				
16535	36-4233459	01/01/2020	Zurich American Insurance Company	NY	CAT/I	OL				3,352				
16535	36-4233459	01/01/2021	Zurich American Insurance Company	NY	CAT/I	OL				26,260				
0899999. General Account - Authorized U.S. Non-Affiliates							1,664,972,967	217,502,921	232,049,152	14,744,066				
1099999. Total General Account - Authorized Non-Affiliates							1,664,972,967	217,502,921	232,049,152	14,744,066				
1199999. Total General Account Authorized							1,664,972,967	217,502,921	232,049,152	14,744,066				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1127861	01/01/2020	Lloyd's Syndicate Number 1861	GBR	CAT/I	OL				(87)				
00000	AA-1120055	01/01/2020	Lloyd's Syndicate Number 3623	GBR	CAT/I	OL				(497)				
00000	AA-1120055	01/01/2021	Lloyd's Syndicate Number 3623	GBR	CAT/I	OL				51,206				

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
00000	AA-1120116	01/01/2020	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL				(248)				
00000	AA-1120116	01/01/2021	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL				24,947				
00000	AA-1126004	01/01/2020	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL				(161)				
00000	AA-1126004	01/01/2021	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL				15,756				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										90,915				
2199999. Total General Account - Unauthorized Non-Affiliates										90,915				
2299999. Total General Account Unauthorized										90,915				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,664,972,967	217,502,921	232,049,152	14,834,981				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,664,972,967	217,502,921	232,049,152	14,744,066				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)										90,915				
9999999 - Totals							1,664,972,967	217,502,921	232,049,152	14,834,981				

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	QA/G	SD	14,023	880					
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	QA/I	SD	8,963	371					
65676	35-0472300	05/15/1968	Lincoln National Life Insurance Company	IN	QA/I	LTDI	1,901	88	29,338				
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	QA/I	LTC	59,517,063	4,569,539	317,679,741				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	DE	QA/I	LTDI	30,237	1,950	479,267				
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	QA/G	LTC	3,538	1,834	383,832				
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	QA/I	LTC	122,814,522	17,012,325	2,742,705,090				
0899999. General Account - Authorized U.S. Non-Affiliates							182,390,246	21,586,988	3,061,277,267				
1099999. Total General Account - Authorized Non-Affiliates							182,390,246	21,586,988	3,061,277,267				
1199999. Total General Account Authorized							182,390,246	21,586,988	3,061,277,267				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							182,390,246	21,586,988	3,061,277,267				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							182,390,246	21,586,988	3,061,277,267				

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
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							182,390,246	21,586,988	3,061,277,267				

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	197,225	215,535	227,486	195,358	70,525
2.	Commissions and reinsurance expense allowances	22,401	21,746	22,044	19,612	16,791
3.	Contract claims	280,718	432,842	386,739	230,839	41,779
4.	Surrender benefits and withdrawals for life contracts	4,280	4,365	5,922	6,172	6,614
5.	Dividends to policyholders and refunds to members	482	528	562	590	633
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	(117,456)	(187,432)	(39,755)	3,176,027	11,723
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	8,091	9,098	5,749	6,498	6,736
9.	Aggregate reserves for life and accident and health contracts	3,285,392	3,402,848	3,590,280	3,630,036	454,008
10.	Liability for deposit-type contracts	14,976	15,582	16,320	17,022	17,712
11.	Contract claims unpaid	59,973	115,127	52,608	55,417	11,105
12.	Amounts recoverable on reinsurance	195	573	1,484	944	248
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	518	552	586	629	667
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

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)	17,968,519,124	9,075,931	17,977,595,055
2.	Reinsurance (Line 16)	14,258,360	(4,909,347)	9,349,012
3.	Premiums and considerations (Line 15)	68,827,210	7,055,792	75,883,002
4.	Net credit for ceded reinsurance	XXX	3,353,576,727	3,353,576,727
5.	All other admitted assets (balance)	490,082,571	14,563	490,097,134
6.	Total assets excluding Separate Accounts (Line 26)	18,541,687,264	3,364,813,666	21,906,500,930
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	18,541,687,264	3,364,813,666	21,906,500,930
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	14,272,937,226	3,285,391,573	17,558,328,798
10.	Liability for deposit-type contracts (Line 3)	1,846,332,041	14,975,604	1,861,307,645
11.	Claim reserves (Line 4)	200,029,025	59,972,884	260,001,909
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	132,207	517,850	650,057
13.	Premium & annuity considerations received in advance (Line 8)	30,882,530	6,525,947	37,408,478
14.	Other contract liabilities (Line 9)	244,357,504	(2,770,219)	241,587,285
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	705,797,188	200,027	705,997,215
20.	Total liabilities excluding Separate Accounts (Line 26)	17,300,467,722	3,364,813,666	20,665,281,387
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	17,300,467,722	3,364,813,666	20,665,281,387
23.	Capital & surplus (Line 38)	1,241,219,543	XXX	1,241,219,543
24.	Total liabilities, capital & surplus (Line 39)	18,541,687,264	3,364,813,666	21,906,500,930
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,285,391,573		
26.	Claim reserves	59,972,884		
27.	Policyholder dividends/reserves	517,850		
28.	Premium & annuity considerations received in advance	6,525,947		
29.	Liability for deposit-type contracts	14,975,604		
30.	Other contract liabilities	(2,770,219)		
31.	Reinsurance ceded assets	4,909,347		
32.	Other ceded reinsurance recoverables	(9,090,494)		
33.	Total ceded reinsurance recoverables	3,360,432,492		
34.	Premiums and considerations	7,055,792		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(200,027)		
40.	Total ceded reinsurance payable/offsets	6,855,765		
41.	Total net credit for ceded reinsurance	3,353,576,727		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	2,882,605	7,362,992	3,182,471		13,428,067	
2. Alaska	AK	L	72,183		73,538		145,721	
3. Arizona	AZ	L	5,451,065	10,186,325	10,382,603		26,019,993	200,000
4. Arkansas	AR	L	3,413,979	3,781,642	4,699,498		11,895,119	
5. California	CA	L	37,499,625	44,188,108	36,034,549		117,722,283	165,634
6. Colorado	CO	L	6,392,148	20,581,006	12,530,749		39,503,903	
7. Connecticut	CT	L	9,529,958	29,171,784	10,506,438		49,208,180	
8. Delaware	DE	L	2,626,446	4,880,999	3,574,350		11,081,795	499,930,000
9. District of Columbia	DC	L	888,816	514,728	484,617		1,888,161	
10. Florida	FL	L	49,576,830	173,827,318	68,714,370		292,118,519	91,328
11. Georgia	GA	L	10,930,432	24,338,295	13,309,624		48,578,351	80,723
12. Hawaii	HI	L	1,632,082	2,199,562	1,908,593		5,740,237	
13. Idaho	ID	L	1,577,475	5,156,088	5,396,079		12,129,642	
14. Illinois	IL	L	23,233,695	25,656,738	14,832,380		63,722,812	745,828,630
15. Indiana	IN	L	20,059,498	63,255,642	22,564,882		105,880,023	
16. Iowa	IA	L	21,919,615	106,902,792	23,833,178		152,655,585	
17. Kansas	KS	L	8,091,731	32,233,589	15,411,971		55,737,290	55,034
18. Kentucky	KY	L	8,485,259	37,517,708	6,917,315		52,920,282	
19. Louisiana	LA	L	2,902,292	1,203,836	4,071,642		8,177,770	
20. Maine	ME	L	4,565,356	14,154,591	3,759,081		22,479,028	
21. Maryland	MD	L	9,535,641	17,522,802	8,652,136		35,710,578	
22. Massachusetts	MA	L	7,884,732	29,623,101	9,205,289		46,713,122	
23. Michigan	MI	L	26,624,184	73,409,466	15,634,653		115,668,304	
24. Minnesota	MN	L	9,523,313	36,929,637	10,075,454		56,528,403	
25. Mississippi	MS	L	2,965,731	3,887,433	4,390,321		11,243,484	
26. Missouri	MO	L	14,044,560	34,156,759	21,202,749		69,404,069	32,000
27. Montana	MT	L	1,346,152	4,204,450	2,849,526		8,400,128	
28. Nebraska	NE	L	3,126,967	14,586,490	9,777,229		27,490,687	
29. Nevada	NV	L	2,567,825	2,795,977	3,781,181		9,144,983	
30. New Hampshire	NH	L	3,280,416	21,655,100	12,077,326		37,012,842	350,000
31. New Jersey	NJ	L	15,643,440	22,754,557	30,557,870		68,955,867	359,247
32. New Mexico	NM	L	1,038,683	735,817	1,113,290		2,887,790	
33. New York	NY	N	1,323,884	2,054,599	1,710,600		5,089,082	
34. North Carolina	NC	L	19,073,192	86,683,071	24,483,189		130,239,452	
35. North Dakota	ND	L	641,995	2,578,648	916,993		4,137,637	
36. Ohio	OH	L	17,105,388	30,661,761	17,285,197		65,052,347	
37. Oklahoma	OK	L	3,628,988	6,271,395	5,843,472		15,743,855	
38. Oregon	OR	L	5,045,081	14,199,562	9,070,637		28,315,280	128,624
39. Pennsylvania	PA	L	29,885,137	94,375,571	38,666,705		162,927,413	136,990
40. Rhode Island	RI	L	5,008,647	33,277,225	3,630,191		41,916,062	
41. South Carolina	SC	L	10,784,956	27,171,248	8,651,425		46,607,629	100,000
42. South Dakota	SD	L	709,628	1,563,989	4,223,900		6,497,516	
43. Tennessee	TN	L	12,160,467	32,458,462	11,991,876		56,610,806	
44. Texas	TX	L	26,133,211	56,650,704	31,822,901		114,606,816	
45. Utah	UT	L	1,379,397	2,405,205	2,246,632		6,031,234	
46. Vermont	VT	L	1,808,782	4,766,205	4,967,625		11,542,612	
47. Virginia	VA	L	13,931,095	26,635,474	15,865,687		56,432,256	
48. Washington	WA	L	8,165,023	32,334,418	20,715,882		61,215,322	637,881
49. West Virginia	WV	L	7,000,574	25,014,904	5,325,701		37,341,179	347,665
50. Wisconsin	WI	L	13,936,654	37,640,810	15,702,618		67,280,081	264,317
51. Wyoming	WY	L	328,458	976,623	1,180,447		2,485,528	
52. American Samoa	AS	N	4,712				4,712	
53. Guam	GU	N	6,070		1,695		7,765	
54. Puerto Rico	PR	N	54,617		5,111		59,727	
55. U.S. Virgin Islands	VI	N	7,258		7,294		14,553	
56. Northern Mariana Islands	MP	N	4,362				4,362	
57. Canada	CAN	N	2,048				2,048	
58. Aggregate Other Alien	OT	XXX	33,980		30,335		64,315	
59. Subtotal		XXX	497,476,341	1,387,095,205	615,851,060		2,500,422,606	1,248,708,073
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	14,310				14,310	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	373,371		30,602,366		30,975,737	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	497,864,021	1,387,095,205	646,453,426		2,531,412,653	1,248,708,073
96. Plus reinsurance assumed		XXX	29,383		391,217,855		391,247,238	
97 Totals (All Business)		XXX	497,893,404	1,387,095,205	1,037,671,282		2,922,659,891	1,248,708,073
98. Less reinsurance ceded		XXX	15,391,109		182,249,164		197,640,273	
99. Totals (All Business) less Reinsurance Ceded		XXX	482,502,296	1,387,095,205	(c) 855,422,118		2,725,019,618	1,248,708,073
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	33,980		30,335		64,315	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	33,980		30,335		64,315	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary life, accident and health premiums are allocated to the address of the premium payor. Annuity considerations are allocated to the policy owner's address.

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

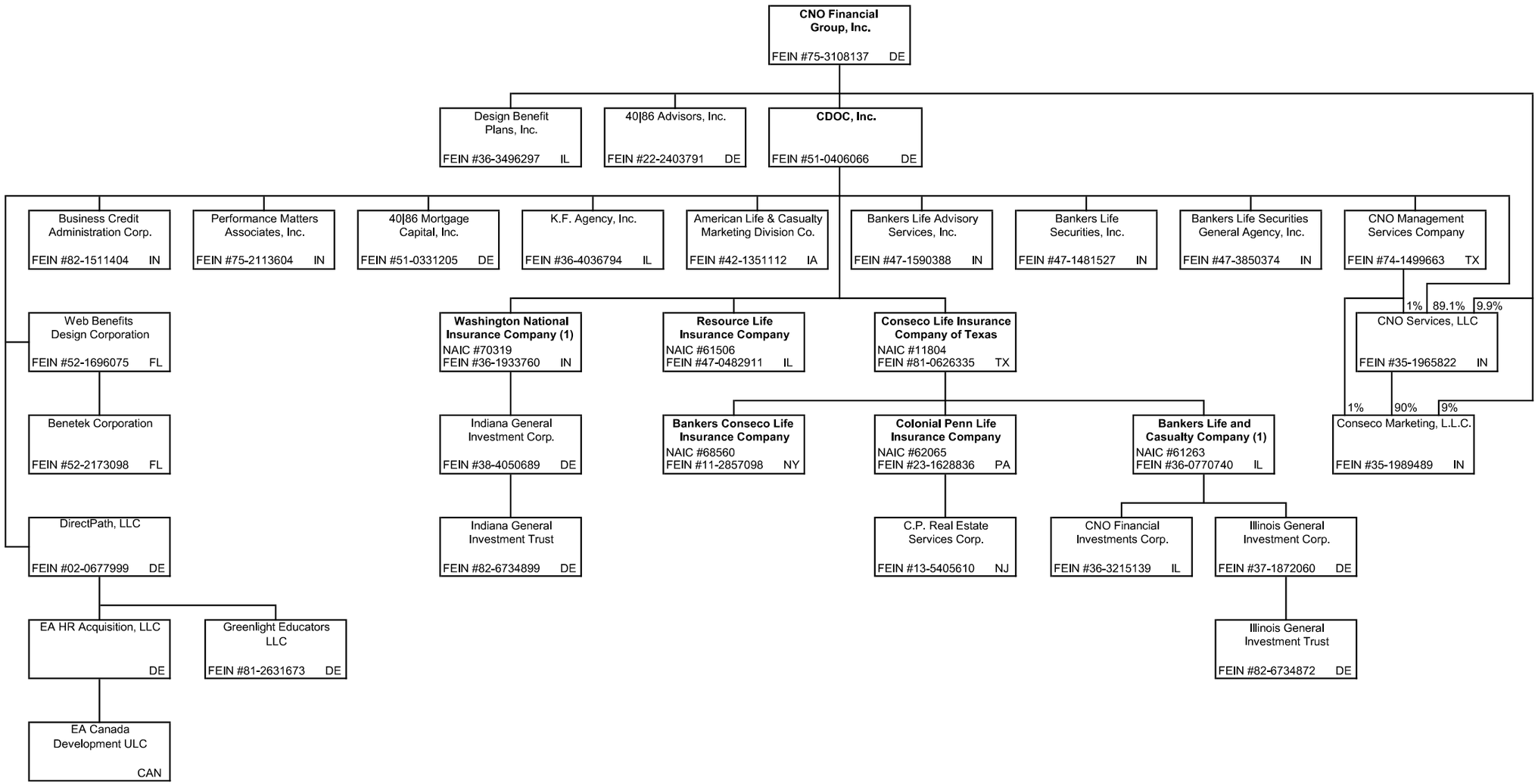
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	2,882,605	7,362,992	452	1,778,726		12,024,775
2. Alaska	AK	72,183		2,933	35,529		110,645
3. Arizona	AZ	5,451,065	10,186,325	34,517	4,721,369	200,000	20,593,276
4. Arkansas	AR	3,413,979	3,781,642	9,417	2,864,275		10,069,313
5. California	CA	37,499,625	44,188,108	283,269	22,429,298	165,634	104,565,935
6. Colorado	CO	6,392,148	20,581,006	40,655	4,130,700		31,144,509
7. Connecticut	CT	9,529,958	29,171,784	48,447	9,124,357		47,874,546
8. Delaware	DE	2,626,446	4,880,999	7,299	988,133	499,930,000	508,432,877
9. District of Columbia	DC	888,816	514,728	54	185,515		1,589,112
10. Florida	FL	49,576,830	173,827,318	127,582	37,278,724	91,328	260,901,783
11. Georgia	GA	10,930,432	24,338,295	24,224	4,057,060	80,723	39,430,734
12. Hawaii	HI	1,632,082	2,199,562	2,241	1,047,246		4,881,132
13. Idaho	ID	1,577,475	5,156,088	11,968	2,574,246		9,319,777
14. Illinois	IL	23,233,695	25,656,738	47,285	6,439,782	745,828,630	801,206,130
15. Indiana	IN	20,059,498	63,255,642	38,910	7,272,713		90,626,763
16. Iowa	IA	21,919,615	106,902,792	26,871	12,504,093		141,353,370
17. Kansas	KS	8,091,731	32,233,589	28,954	12,880,146	55,034	53,289,453
18. Kentucky	KY	8,485,259	37,517,708	8,131	3,586,508		49,597,606
19. Louisiana	LA	2,902,292	1,203,836	25,968	2,045,843		6,177,939
20. Maine	ME	4,565,356	14,154,591	32,045	2,607,713		21,359,704
21. Maryland	MD	9,535,641	17,522,802	26,999	2,887,725		29,973,167
22. Massachusetts	MA	7,884,732	29,623,101	51,894	5,499,124		43,058,851
23. Michigan	MI	26,624,184	73,409,466	49,277	6,969,915		107,052,843
24. Minnesota	MN	9,523,313	36,929,637	34,112	8,133,976		54,621,037
25. Mississippi	MS	2,965,731	3,887,433	22,395	2,612,407		9,487,966
26. Missouri	MO	14,044,560	34,156,759	42,081	10,593,128	32,000	58,868,529
27. Montana	MT	1,346,152	4,204,450	11,381	1,212,446		6,774,429
28. Nebraska	NE	3,126,967	14,586,490	4,804	6,093,055		23,811,317
29. Nevada	NV	2,567,825	2,795,977	19,463	1,753,389		7,136,654
30. New Hampshire	NH	3,280,416	21,655,100	25,887	3,654,378	350,000	28,965,782
31. New Jersey	NJ	15,643,440	22,754,557	11,130	7,983,039	359,247	46,751,413
32. New Mexico	NM	1,038,683	735,817	3,978	612,065		2,390,543
33. New York	NY	1,323,884	2,054,599	2,690	873,338		4,254,510
34. North Carolina	NC	19,073,192	86,683,071	59,864	14,281,011		120,097,138
35. North Dakota	ND	641,995	2,578,648	2,055	743,454		3,966,152
36. Ohio	OH	17,105,388	30,661,761	50,185	6,367,539		54,184,873
37. Oklahoma	OK	3,628,988	6,271,395	12,910	3,379,825		13,293,118
38. Oregon	OR	5,045,081	14,199,562	32,817	4,765,602	128,624	24,171,686
39. Pennsylvania	PA	29,885,137	94,375,571	90,951	7,744,306	136,990	132,232,955
40. Rhode Island	RI	5,008,647	33,277,225	7,862	1,240,106		39,533,839
41. South Carolina	SC	10,784,956	27,171,248	14,194	4,782,132	100,000	42,852,529
42. South Dakota	SD	709,628	1,563,989	1,012	1,859,508		4,134,137
43. Tennessee	TN	12,160,467	32,458,462	40,275	5,413,899		50,073,105
44. Texas	TX	26,133,211	56,650,704	79,009	22,226,922		105,089,846
45. Utah	UT	1,379,397	2,405,205	3,304	1,209,118		4,997,024
46. Vermont	VT	1,808,782	4,766,205	10,771	1,061,021		7,646,779
47. Virginia	VA	13,931,095	26,635,474	31,383	6,313,866		46,911,819
48. Washington	WA	8,165,023	32,334,418	75,558	16,269,501	637,881	57,482,381
49. West Virginia	WV	7,000,574	25,014,904	11,378	1,426,945	347,665	33,801,466
50. Wisconsin	WI	13,936,654	37,640,810	40,165	8,504,609	264,317	60,386,555
51. Wyoming	WY	328,458	976,623	1,553	620,742		1,927,375
52. American Samoa	AS	4,712					4,712
53. Guam	GU	6,070			213		6,283
54. Puerto Rico	PR	54,617			2,815		57,431
55. U.S. Virgin Islands	VI	7,258			5,374		12,632
56. Northern Mariana Islands	MP	4,362					4,362
57. Canada	CAN	2,048					2,048
58. Aggregate Other Alien	OT	33,980			21,290		55,270
59. Total		497,476,341	1,387,095,205	1,672,560	305,669,757	1,248,708,073	3,440,621,936

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



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

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 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3215139				CNO Financial Investments Corp.	IL	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	DS	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				401|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				401|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				DirectPath, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA HR Acquisition, LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA Canada Development ULC	CAN	NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			81-2631673				Greenlight Educators LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

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)
68560	11-2857098	Bankers Conseco Life Insurance Company					(14,100,997)				(14,100,997)	
	47-1590388	Bankers Life Advisory Services, Inc.					(93,583)				(93,583)	
61263	36-0770740	Bankers Life and Casualty Company	(225,000,000)				(400,617,708)	35,029,488			(590,588,221)	(91,979,169)
	47-1481527	Bankers Life Securities, Inc.					1,242,641				1,242,641	
	51-0406066	CDOC, Inc.	328,300,000							55,439,445	383,739,445	
	75-3108137	CNO Financial Group, Inc.					(8,921,963)				(8,921,963)	
	35-1965822	CNO Services, LLC					584,338,665				584,338,665	
62065	23-1628836	Colonial Penn Life Insurance Company		25,000,000			(105,328,555)	(31,047,475)		(6,718,695)	(118,094,724)	136,105,566
11804	81-0626335	Conseco Life Insurance Company of Texas	(31,300,000)	(25,000,000)			109,076,943			(48,720,750)	4,056,193	
	37-1872060	Illinois General Investment Corp.										
	38-4050689	Indiana General Investment Corp.										
	36-4036794	K.F. Agency, Inc.					(7,997,219)				(7,997,219)	
	75-2113604	Performance Matters Associates, Inc.					3,136,357				3,136,357	
61506	47-0482911	Resource Life Insurance Company					(6,910)				(6,910)	
70319	36-1933760	Washington National Insurance Company	(72,000,000)				(217,290,664)	(3,982,012)			(293,272,676)	(44,126,396)
	22-2403791	40|86 Advisors, Inc.					54,139,247				54,139,247	
	51-0331205	40|86 Mortgage Capital, Inc.					2,423,746				2,423,746	
9999999 Control Totals									XXX			

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)
Bankers Conseco Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Bankers Life and Casualty Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Colonial Penn Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Conseco Life Insurance Company of Texas	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Resource Life Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO

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)
Washington National Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	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)	YES
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?	SEE EXPLANATION
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
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?	NO
	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. None
12. None
13. No new participating policies are being issued and the participating business in-force is less than 1% of total life insurance in-force.
16. None
17. None
18. None
20. None
22. None
24. None
25. None
26. None
27. None
30. None
31. None
32. None
33. None
35. None
38. None
40. The Company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the Company requested a waiver from this filing which was approved by its state of domicile.
41. The Company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the Company requested a waiver from this filing which was approved by its state of domicile.
42. None
44. None
47. None

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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]



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



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



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



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



35. Health Care Receivables Supplement [Document Identifier 470]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



44. Variable Annuities Supplement [Document Identifier 286]



47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	6,101	6,614
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	6,101	6,614

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	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
08.304. Miscellaneous income	6,101	300						5,801	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	6,101	300						5,801	

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	33,742,996	0.188	33,742,996		33,742,996	0.188
	1.02 All other governments	56,845,052	0.316	56,845,052		56,845,052	0.316
	1.03 U.S. states, territories and possessions, etc. guaranteed	6,697,475	0.037	6,697,475		6,697,475	0.037
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	41,907,829	0.233	41,907,829		41,907,829	0.233
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,667,349,107	9.279	1,667,349,107		1,667,349,107	9.279
	1.06 Industrial and miscellaneous	13,392,961,658	74.535	13,392,961,658		13,392,961,658	74.536
	1.07 Hybrid securities	119,291,976	0.664	119,291,976		119,291,976	0.664
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds	20,681,042	0.115	20,681,042		20,681,042	0.115
	1.10 Unaffiliated Bank loans	70,667,787	0.393	70,667,787		70,667,787	0.393
	1.11 Total long-term bonds	15,410,144,922	85.762	15,410,144,922		15,410,144,922	85.762
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	148,526,378	0.827	148,526,378		148,526,378	0.827
	2.02 Parent, subsidiaries and affiliates	23,507,493	0.131	23,507,493		23,507,493	0.131
	2.03 Total preferred stocks	172,033,871	0.957	172,033,871		172,033,871	0.957
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	535,872	0.003	535,872		535,872	0.003
	3.02 Industrial and miscellaneous Other (Unaffiliated)	52,102,229	0.290	52,102,229		52,102,229	0.290
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	80,698,126	0.449	80,630,503		80,630,503	0.449
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	133,336,227	0.742	133,268,604		133,268,604	0.742
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	886,581,270	4.934	886,581,270		886,581,270	4.934
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	886,581,270	4.934	886,581,270		886,581,270	4.934
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	131,454,326	0.732	131,454,326		131,454,326	0.732
	6.02 Cash equivalents (Schedule E, Part 2)	62,677,267	0.349	62,677,267		62,677,267	0.349
	6.03 Short-term investments (Schedule DA)		0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments	194,131,593	1.080	194,131,593		194,131,593	1.080
7.	Contract loans	72,520,708	0.404	72,513,465		72,513,465	0.404
8.	Derivatives (Schedule DB)	219,926,667	1.224	219,926,667		219,926,667	1.224
9.	Other invested assets (Schedule BA)	814,444,077	4.533	814,443,050		814,443,050	4.533
10.	Receivables for securities	3,379,918	0.019	3,379,918		3,379,918	0.019
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	62,095,766	0.346	62,095,766		62,095,766	0.346
13.	Total invested assets	17,968,595,020	100.000	17,968,519,127		17,968,519,127	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		973,595,548
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	153,139,055	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		153,139,055
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	24,003	
	3.2 Totals, Part 3, Column 11		24,003
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		240,072,384
8.	Deduct amortization of premium and mortgage interest points and commitment fees		104,952
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		886,581,270
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		886,581,270
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		886,581,270

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		700,552,889
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	82,295,399	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	68,131,577	150,426,976
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		8,409
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	37,829,827	
	5.2 Totals, Part 3, Column 9	(44,946)	37,784,881
6.	Total gain (loss) on disposals, Part 3, Column 19		50,899
7.	Deduct amounts received on disposals, Part 3, Column 16		74,193,519
8.	Deduct amortization of premium and depreciation		186,460
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		814,444,076
12.	Deduct total nonadmitted amounts		1,027
13.	Statement value at end of current period (Line 11 minus Line 12)		814,443,049

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,035,078,289
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,272,025,579
3.	Accrual of discount		47,042,040
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	15,740	
	4.3. Part 2, Section 2, Column 13	680,460	
	4.4. Part 4, Column 11	3,760,759	4,456,959
5.	Total gain (loss) on disposals, Part 4, Column 19		21,034,542
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,664,600,251
7.	Deduct amortization of premium		12,494,487
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	372,455	372,455
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		13,344,776
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,715,514,992
12.	Deduct total nonadmitted amounts		67,623
13.	Statement value at end of current period (Line 11 minus Line 12)		15,715,447,368

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	33,742,996	34,811,785	33,541,786	34,069,463
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	56,845,052	64,734,724	56,991,707	54,475,000
	4.	Totals	90,588,048	99,546,509	90,533,493	88,544,463
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	6,697,475	8,091,160	6,586,120	7,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	41,907,829	47,671,823	42,287,290	40,380,000
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	1,667,349,107	1,872,663,947	1,667,700,911	1,668,655,102
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	11,458,206,666	12,811,018,110	11,453,922,549	11,519,053,809
	9.	Canada	288,744,510	336,884,616	288,367,794	277,425,323
	10.	Other Countries	1,856,651,287	2,013,495,264	1,862,138,411	1,813,743,873
	11.	Totals	13,603,602,463	15,161,397,990	13,604,428,754	13,610,223,005
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	15,410,144,922	17,189,371,429	15,411,536,568	15,414,802,570
PREFERRED STOCKS	14.	United States	146,526,378	150,624,928	146,510,638	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	2,000,000	2,011,200	2,000,000	
	16.	Other Countries				
	17.	Totals	148,526,378	152,636,128	148,510,638	
Parent, Subsidiaries and Affiliates	18.	Totals	23,507,493	80,213,799	48,353,944	
	19.	Total Preferred Stocks	172,033,871	232,849,927	196,864,582	
COMMON STOCKS	20.	United States	52,638,101	52,638,101	53,670,142	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	52,638,101	52,638,101	53,670,142	
Parent, Subsidiaries and Affiliates	24.	Totals	80,698,126	80,698,126	79,249,050	
	25.	Total Common Stocks	133,336,227	133,336,227	132,919,192	
	26.	Total Stocks	305,370,098	366,186,154	329,783,774	
	27.	Total Bonds and Stocks	15,715,515,020	17,555,557,583	15,741,320,342	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,020,048	24,618,986	3,731,364	2,372,598		XXX	33,742,996	0.2	37,171,116	0.3	33,742,996	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	3,020,048	24,618,986	3,731,364	2,372,598		XXX	33,742,996	0.2	37,171,116	0.3	33,742,996	
2. All Other Governments												
2.1 NAIC 1			1,471,836		33,275,361	XXX	34,747,197	0.2	29,503,529	0.2	13,958,699	20,788,498
2.2 NAIC 2		697,706	3,868,615		17,531,534	XXX	22,097,855	0.1	22,891,292	0.2	10,232,546	11,865,309
2.3 NAIC 3						XXX			230,788	0.0		
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		697,706	5,340,451		50,806,895	XXX	56,845,052	0.4	52,625,609	0.4	24,191,245	32,653,807
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2		1,357,005	3,458,173	1,882,297		XXX	6,697,475	0.0	6,666,091	0.0	6,697,475	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,357,005	3,458,173	1,882,297		XXX	6,697,475	0.0	6,666,091	0.0	6,697,475	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	32,219	128,878	4,608,316	25,452,386	6,075,494	XXX	36,297,293	0.2	36,333,036	0.3	36,297,293	
4.2 NAIC 2				5,610,536		XXX	5,610,536	0.0	5,670,249	0.0	5,610,536	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	32,219	128,878	4,608,316	31,062,922	6,075,494	XXX	41,907,829	0.3	42,003,285	0.3	41,907,829	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	35,064,470	21,448,587	75,725,400	586,014,941	863,126,989	XXX	1,581,380,387	10.3	1,257,700,184	9.2	1,550,564,921	30,815,466
5.2 NAIC 2	449,960	8,405,612	5,154,708	48,190,380	15,878,055	XXX	78,078,715	0.5	98,582,139	0.7	73,423,183	4,655,532
5.3 NAIC 3						XXX						
5.4 NAIC 4	652,193	3,113,838	4,123,969			XXX	7,890,000	0.1	8,500,001	0.1		7,890,000
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	36,166,623	32,968,037	85,004,077	634,205,321	879,005,044	XXX	1,667,349,102	10.8	1,364,782,324	10.0	1,623,988,104	43,360,998

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	323,065,691	1,858,564,684	1,538,944,286	1,039,969,642	2,290,382,498	XXX	7,050,926,801	45.8	5,784,933,928	42.2	3,906,476,612	3,144,450,189
6.2 NAIC 2	109,169,618	959,956,018	915,413,067	884,344,401	2,612,632,872	XXX	5,481,515,976	35.6	5,310,423,941	38.7	3,779,382,458	1,702,133,518
6.3 NAIC 3	10,406,593	239,670,057	274,215,628	55,022,498	49,798,328	XXX	629,113,104	4.1	663,467,370	4.8	194,252,522	434,860,582
6.4 NAIC 4	678,712	137,223,150	67,853,155	3,506,820		XXX	209,261,837	1.4	207,655,896	1.5	22,042,339	187,219,498
6.5 NAIC 5	2,500,000	19,643,938				XXX	22,143,938	0.1	7,539,779	0.1	3,609,852	18,534,086
6.6 NAIC 6						XXX						
6.7 Totals	445,820,614	3,215,057,847	2,796,426,136	1,982,843,361	4,952,813,698	XXX	13,392,961,656	86.9	11,974,020,914	87.3	7,905,763,783	5,487,197,873
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		11,371,943	24,575,985		77,773,421	XXX	113,721,349	0.7	121,960,369	0.9	113,721,349	
7.3 NAIC 3		4,721,412	849,217			XXX	5,570,629	0.0	5,581,265	0.0	4,721,412	849,217
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		16,093,355	25,425,202		77,773,421	XXX	119,291,978	0.8	127,541,634	0.9	118,442,761	849,217
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.1	20,681,042	0.2	20,681,042	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				39,132,861	0.3		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.1	59,813,903	0.4	20,681,042	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX			1,987,720	0.0		
10.3 NAIC 3		17,520,893	3,150,668			XXX	20,671,561	0.1	9,734,601	0.1		20,671,561
10.4 NAIC 4		19,284,236	30,711,990			XXX	49,996,226	0.3	36,357,804	0.3		49,996,226
10.5 NAIC 5						XXX			2,329,980	0.0		
10.6 NAIC 6						XXX						
10.7 Totals		36,805,129	33,862,658			XXX	70,667,787	0.5	50,410,105	0.4		70,667,787

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 361,182,428	1,904,761,135	1,624,481,202	1,653,809,567	3,192,860,342	20,681,042	8,757,775,716	56.8	XXX	XXX	5,561,721,563	3,196,054,153
11.2 NAIC 2	(d) 109,619,578	981,788,284	952,470,548	940,027,614	2,723,815,882		5,707,721,906	37.0	XXX	XXX	3,989,067,547	1,718,654,359
11.3 NAIC 3	(d) 10,406,593	261,912,362	278,215,513	55,022,498	49,798,328		655,355,294	4.3	XXX	XXX	198,973,934	456,381,360
11.4 NAIC 4	(d) 1,330,905	159,621,224	102,689,114	3,506,820			267,148,063	1.7	XXX	XXX	22,042,339	245,105,724
11.5 NAIC 5	(d) 2,500,000	19,643,938					(c) 22,143,938	0.1	XXX	XXX	3,609,852	18,534,086
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	485,039,504	3,327,726,943	2,957,856,377	2,652,366,499	5,966,474,552	20,681,042	(b) 15,410,144,917	100.0	XXX	XXX	9,775,415,235	5,634,729,682
11.8 Line 11.7 as a % of Col. 7	3.1	21.6	19.2	17.2	38.7	0.1	100.0	XXX	XXX	XXX	63.4	36.6
12. Total Bonds Prior Year												
12.1 NAIC 1	545,205,227	1,695,470,218	1,340,530,004	1,464,650,271	2,099,786,073	20,681,042	XXX	XXX	7,166,322,835	52.3	4,359,393,749	2,806,929,086
12.2 NAIC 2	318,533,557	856,469,414	917,640,280	853,973,697	2,621,564,853	39,132,861	XXX	XXX	5,607,314,662	40.9	3,919,432,573	1,687,882,089
12.3 NAIC 3	19,982,367	240,400,066	292,497,702	51,409,113	74,724,776		XXX	XXX	679,014,024	5.0	338,577,411	340,436,613
12.4 NAIC 4	26,357,126	138,548,967	76,123,853	11,483,755			XXX	XXX	252,513,701	1.8	48,187,897	204,325,804
12.5 NAIC 5		7,900,012	1,969,747				XXX	XXX	(c) 9,869,759	0.1		9,869,759
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	910,078,277	2,938,788,677	2,628,761,586	2,381,516,836	4,796,075,702	59,813,903	XXX	XXX	(b) 13,715,034,981	100.0	8,665,591,630	5,049,443,351
12.8 Line 12.7 as a % of Col. 9	6.6	21.4	19.2	17.4	35.0	0.4	XXX	XXX	100.0	XXX	63.2	36.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	141,610,847	700,172,670	610,706,131	1,240,760,885	2,847,789,988	20,681,042	5,561,721,563	36.1	4,359,393,749	31.8	5,561,721,563	XXX
13.2 NAIC 2	22,855,397	495,196,728	506,705,539	740,154,538	2,224,155,345		3,989,067,547	25.9	3,919,432,573	28.6	3,989,067,547	XXX
13.3 NAIC 3	3,010,431	86,294,900	46,335,494	21,822,531	41,510,578		198,973,934	1.3	338,577,411	2.5	198,973,934	XXX
13.4 NAIC 4		14,710,756	7,331,583				22,042,339	0.1	48,187,897	0.4	22,042,339	XXX
13.5 NAIC 5		3,609,852					3,609,852	0.0			3,609,852	XXX
13.6 NAIC 6												XXX
13.7 Totals	167,476,675	1,299,984,906	1,171,078,747	2,002,737,954	5,113,455,911	20,681,042	9,775,415,235	63.4	8,665,591,630	63.2	9,775,415,235	XXX
13.8 Line 13.7 as a % of Col. 7	1.7	13.3	12.0	20.5	52.3	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.1	8.4	7.6	13.0	33.2	0.1	63.4	XXX	XXX	XXX	63.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	219,571,581	1,204,588,465	1,013,775,071	413,048,682	345,070,354		3,196,054,153	20.7	2,806,929,086	20.5	XXX	3,196,054,153
14.2 NAIC 2	86,764,181	486,591,556	445,765,009	199,873,076	499,660,537		1,718,654,359	11.2	1,687,882,089	12.3	XXX	1,718,654,359
14.3 NAIC 3	7,396,162	175,617,462	231,880,019	33,199,967	8,287,750		456,381,360	3.0	340,436,613	2.5	XXX	456,381,360
14.4 NAIC 4	1,330,905	144,910,468	95,357,531	3,506,820			245,105,724	1.6	204,325,804	1.5	XXX	245,105,724
14.5 NAIC 5	2,500,000	16,034,086					18,534,086	0.1	9,869,759	0.1	XXX	18,534,086
14.6 NAIC 6											XXX	
14.7 Totals	317,562,829	2,027,742,037	1,786,777,630	649,628,545	853,018,641		5,634,729,682	36.6	5,049,443,351	36.8	XXX	5,634,729,682
14.8 Line 14.7 as a % of Col. 7	5.6	36.0	31.7	11.5	15.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	13.2	11.6	4.2	5.5		36.6	XXX	XXX	XXX	XXX	36.6

(a) Includes $ 5,112,117,781 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 28,859,435 current year of bonds with Z designations and $ 11,249,856 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 $ 16,109,852 current year, $ prior year of bonds with 5GI designations and $ current year, $ 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	320,061	16,289,820	15,970			XXX	16,625,851	0.1	17,150,919	0.1	16,625,851	
1.02 Residential Mortgage-Backed Securities	958,636	1,984,804	1,296,045			XXX	4,239,485	0.0	5,969,396	0.0	4,239,485	
1.03 Commercial Mortgage-Backed Securities	1,741,351	6,344,362	2,419,349	2,372,598		XXX	12,877,660	0.1	14,050,801	0.1	12,877,660	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	3,020,048	24,618,986	3,731,364	2,372,598		XXX	33,742,996	0.2	37,171,116	0.3	33,742,996	
2. All Other Governments												
2.01 Issuer Obligations		697,706	5,340,451		50,806,895	XXX	56,845,052	0.4	52,625,609	0.4	24,191,245	32,653,807
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		697,706	5,340,451		50,806,895	XXX	56,845,052	0.4	52,625,609	0.4	24,191,245	32,653,807
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,357,005	3,458,173	1,882,297		XXX	6,697,475	0.0	6,666,091	0.0	6,697,475	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,357,005	3,458,173	1,882,297		XXX	6,697,475	0.0	6,666,091	0.0	6,697,475	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	32,219	128,878	4,608,316	31,062,922	6,075,494	XXX	41,907,829	0.3	42,003,285	0.3	41,907,829	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	32,219	128,878	4,608,316	31,062,922	6,075,494	XXX	41,907,829	0.3	42,003,285	0.3	41,907,829	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	28,742,604	20,487,867	77,526,571	626,985,289	873,904,539	XXX	1,627,646,870	10.6	1,313,365,511	9.6	1,584,285,872	43,360,998
5.02 Residential Mortgage-Backed Securities	6,929,712	10,502,943	5,043,039	2,793,015		XXX	25,268,709	0.2	37,037,450	0.3	25,268,709	
5.03 Commercial Mortgage-Backed Securities	494,307	1,977,227	2,434,467	4,427,017	5,100,505	XXX	14,433,523	0.1	14,379,363	0.1	14,433,523	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	36,166,623	32,968,037	85,004,077	634,205,321	879,005,044	XXX	1,667,349,102	10.8	1,364,782,324	10.0	1,623,988,104	43,360,998
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	59,855,877	993,277,083	958,184,500	1,415,663,511	4,885,396,425	XXX	8,312,377,396	53.9	7,372,622,942	53.8	6,144,355,502	2,168,021,894
6.02 Residential Mortgage-Backed Securities	202,097,708	588,242,667	441,698,987	395,959,727	50,593,542	XXX	1,678,592,631	10.9	1,702,367,009	12.4	747,876,828	930,715,803
6.03 Commercial Mortgage-Backed Securities	67,076,622	951,339,762	773,141,369	112,305,129	12,964,869	XXX	1,916,827,751	12.4	1,669,673,672	12.2	954,318,305	962,509,446
6.04 Other Loan-Backed and Structured Securities	116,790,407	682,198,335	623,401,280	58,914,994	3,858,862	XXX	1,485,163,878	9.6	1,229,357,291	9.0	59,213,148	1,425,950,730
6.05 Totals	445,820,614	3,215,057,847	2,796,426,136	1,982,843,361	4,952,813,698	XXX	13,392,961,656	86.9	11,974,020,914	87.3	7,905,763,783	5,487,197,873
7. Hybrid Securities												
7.01 Issuer Obligations		16,093,355	25,425,202		77,773,421	XXX	119,291,978	0.8	127,541,634	0.9	118,442,761	849,217
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		16,093,355	25,425,202		77,773,421	XXX	119,291,978	0.8	127,541,634	0.9	118,442,761	849,217
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.1	59,813,903	0.4	20,681,042	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued		36,805,129	33,862,658			XXX	70,667,787	0.5	50,410,105	0.4		70,667,787
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals		36,805,129	33,862,658			XXX	70,667,787	0.5	50,410,105	0.4		70,667,787
11. Total Bonds Current Year												
11.01 Issuer Obligations	88,950,761	1,048,331,714	1,074,559,183	2,075,594,019	5,893,956,774	XXX	10,181,392,451	66.1	XXX	XXX	7,936,506,535	2,244,885,916
11.02 Residential Mortgage-Backed Securities	209,986,056	600,730,414	448,038,071	398,752,742	50,593,542	XXX	1,708,100,825	11.1	XXX	XXX	777,385,022	930,715,803
11.03 Commercial Mortgage-Backed Securities	69,312,280	959,661,351	777,995,185	119,104,744	18,065,374	XXX	1,944,138,934	12.6	XXX	XXX	981,629,488	962,509,446
11.04 Other Loan-Backed and Structured Securities	116,790,407	682,198,335	623,401,280	58,914,994	3,858,862	XXX	1,485,163,878	9.6	XXX	XXX	59,213,148	1,425,950,730
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.1	XXX	XXX	20,681,042	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		36,805,129	33,862,658			XXX	70,667,787	0.5	XXX	XXX		70,667,787
11.08 Totals	485,039,504	3,327,726,943	2,957,856,377	2,652,366,499	5,966,474,552	20,681,042	15,410,144,917	100.0	XXX	XXX	9,775,415,235	5,634,729,682
11.09 Line 11.08 as a % of Col. 7	3.1	21.6	19.2	17.2	38.7	0.1	100.0	XXX	XXX	XXX	63.4	36.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	371,072,227	964,521,755	1,086,206,974	1,791,274,524	4,718,900,511	XXX	XXX	XXX	8,931,975,991	65.1	6,733,811,883	2,198,164,108
12.02 Residential Mortgage-Backed Securities	293,142,760	632,038,587	330,301,914	432,399,766	57,490,828	XXX	XXX	XXX	1,745,373,855	12.7	978,515,815	766,858,040
12.03 Commercial Mortgage-Backed Securities	97,927,881	654,624,891	844,639,879	85,123,364	15,787,821	XXX	XXX	XXX	1,698,103,836	12.4	826,015,406	872,088,430
12.04 Other Loan-Backed and Structured Securities	147,935,409	659,241,965	345,564,193	72,719,182	3,896,542	XXX	XXX	XXX	1,229,357,291	9.0	67,434,623	1,161,922,668
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,813,903	XXX	XXX	59,813,903	0.4	59,813,903	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		28,361,479	22,048,626			XXX	XXX	XXX	50,410,105	0.4		50,410,105
12.08 Totals	910,078,277	2,938,788,677	2,628,761,586	2,381,516,836	4,796,075,702	59,813,903	XXX	XXX	13,715,034,981	100.0	8,665,591,630	5,049,443,351
12.09 Line 12.08 as a % of Col. 9	6.6	21.4	19.2	17.4	35.0	0.4	XXX	XXX	100.0	XXX	63.2	36.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	42,083,149	581,381,048	600,935,812	1,657,106,623	5,054,999,903	XXX	7,936,506,535	51.5	6,733,811,883	49.1	7,936,506,535	XXX
13.02 Residential Mortgage-Backed Securities	86,690,160	266,788,665	134,368,992	249,146,571	40,390,634	XXX	777,385,022	5.0	978,515,815	7.1	777,385,022	XXX
13.03 Commercial Mortgage-Backed Securities	26,328,584	435,346,329	420,671,222	81,217,979	18,065,374	XXX	981,629,488	6.4	826,015,406	6.0	981,629,488	XXX
13.04 Other Loan-Backed and Structured Securities	12,374,782	16,468,864	15,102,721	15,266,781		XXX	59,213,148	0.4	67,434,623	0.5	59,213,148	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.1	59,813,903	0.4	20,681,042	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	167,476,675	1,299,984,906	1,171,078,747	2,002,737,954	5,113,455,911	20,681,042	9,775,415,235	63.4	8,665,591,630	63.2	9,775,415,235	XXX
13.09 Line 13.08 as a % of Col. 7	1.7	13.3	12.0	20.5	52.3	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.1	8.4	7.6	13.0	33.2	0.1	63.4	XXX	XXX	XXX	63.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	46,867,612	466,950,666	473,623,371	418,487,396	838,956,871	XXX	2,244,885,916	14.6	2,198,164,108	16.0	XXX	2,244,885,916
14.02 Residential Mortgage-Backed Securities	123,295,896	333,941,749	313,669,079	149,606,171	10,202,908	XXX	930,715,803	6.0	766,858,040	5.6	XXX	930,715,803
14.03 Commercial Mortgage-Backed Securities	42,983,696	524,315,022	357,323,963	37,886,765		XXX	962,509,446	6.2	872,088,430	6.4	XXX	962,509,446
14.04 Other Loan-Backed and Structured Securities	104,415,625	665,729,471	608,298,559	43,648,213	3,858,862	XXX	1,425,950,730	9.3	1,161,922,668	8.5	XXX	1,425,950,730
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans		36,805,129	33,862,658			XXX	70,667,787	0.5	50,410,105	0.4	XXX	70,667,787
14.08 Totals	317,562,829	2,027,742,037	1,786,777,630	649,628,545	853,018,641		5,634,729,682	36.6	5,049,443,351	36.8	XXX	5,634,729,682
14.09 Line 14.08 as a % of Col. 7	5.6	36.0	31.7	11.5	15.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	13.2	11.6	4.2	5.5		36.6	XXX	XXX	XXX	XXX	36.6

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

NONE

(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)		210,076,190
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	110,223,546	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,010,631	111,234,177
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	109,703,121	
	3.2 Section 2, Column 19	(99,780,078)	9,923,043
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		205,711,869
6.	Considerations received/(paid) on terminations, Section 2, Column 15		317,018,612
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		219,926,667
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		219,926,667

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	219,926,667	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		219,926,667
4.	Part D, Section 1, Column 6	219,926,667	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	219,926,667	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		219,926,667
10.	Part D, Section 1, Column 9	219,926,667	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	239,446,722		239,446,722	
2. Cost of cash equivalents acquired	2,532,826,329		2,532,826,329	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(117,901)		(117,901)	
6. Deduct consideration received on disposals	2,709,477,882		2,709,477,882	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,677,267		62,677,267	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	62,677,267		62,677,267	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1347	CF	CHANDLER	AZ		05/22/2007	6.080	970,172						3,892,565	12/31/2021
135021	CF	CROFTON	MD		07/01/2004	5.850	1,881,483						12,051,216	12/31/2021
1417	CF	COLUMBUS	NE		07/12/2007	6.100	2,103,697						4,314,539	12/31/2021
1448		CHARLOTTE	NC		12/11/2007	6.200	5,353,691		(4,463)				18,013,542	12/31/2021
1561		BLOOMINGTON	MN		09/28/2007	5.850	1,403,373						13,520,905	12/31/2021
1673	CF	SPOKANE	WA		06/19/2012	4.050	4,826,371						11,571,090	12/31/2021
1675		WHEAT RIDGE	CO		09/13/2012	4.500	7,759,490						20,125,204	12/31/2021
1676		ALPHARETTA	GA		06/27/2012	4.000	14,581,247						58,950,574	12/31/2021
1678		FISHERS	IN		08/16/2012	4.150	13,833,676						25,707,164	12/31/2021
1680	CF	MESA	AZ		10/16/2012	4.250	5,801,490						10,776,794	12/31/2021
1683		LONE TREE	CO		09/14/2012	4.040	13,955,945						28,815,856	12/31/2021
1686		COVINGTON	GA		02/01/2013	4.750	2,856,198						7,841,137	12/31/2021
1692	CF	POTTSTOWN	PA		03/01/2013	3.650	22,699,773						61,765,923	12/31/2021
1705		CONCORD	CA		11/07/2013	4.500	13,707,279						58,300,454	12/31/2021
1709		VERONA	WI		10/23/2013	4.330	7,759,628						18,065,172	12/31/2021
1711		MCDONOUGH	GA		12/03/2013	4.950	15,850,000						67,162,823	12/31/2021
1720	CF	SANTEE	CA		12/05/2013	4.600	5,519,010						13,858,090	12/31/2021
1727		JACKSONVILLE	FL		10/27/2014	4.150	3,020,803						9,779,589	12/31/2021
1728		MERIDIAN	ID		05/28/2014	4.580	18,958,767						46,735,984	12/31/2021
1729		PASADENA	MD		11/03/2014	4.590	5,765,281						13,878,776	12/31/2021
1730	CF	MADISON	WI		05/22/2014	4.560	17,780,967						35,919,270	12/31/2021
1733		AUSTIN	TX		08/14/2014	4.250	3,588,767						27,026,825	12/31/2021
1734		OLNEY	MD		12/01/2014	4.350	18,215,671						29,730,520	12/31/2021
1736		PLEASANT HILL	CA		11/24/2014	4.010	11,046,058						37,429,676	12/31/2021
1739	CF	ROCK HILL	SC		12/03/2014	4.310	16,445,505						53,528,447	12/31/2021
1746	CF	DALLAS	TX		11/10/2014	4.090	10,348,804						14,840,859	12/31/2021
1747	CF	DALLAS	TX		11/10/2014	4.090	7,761,605						15,004,187	12/31/2021
1748		LUTHERVILLE-TIMONIUM	MD		12/12/2014	4.000	16,415,493						46,029,494	12/31/2021
1750	CF	MILWAUKEE	WI		01/28/2015	4.000	13,275,093						20,158,267	12/31/2021
1755		INDIAN TRAIL	NC		03/06/2015	4.000	5,903,445						14,708,107	12/31/2021
1763		LOS ANGELES	CA		08/26/2015	3.990	5,867,027						52,620,084	12/31/2021
1764		FISHERS	IN		08/05/2015	4.050	17,400,718						26,399,138	12/31/2021
1766	CF	WINDSOR	CT		07/29/2015	4.330	15,866,933						45,483,052	12/31/2021
1767		SEATTLE	WA		09/17/2015	4.000	21,000,000						38,708,847	12/31/2021
1768		CERRITOS	CA		10/15/2015	4.160	6,000,000						38,339,657	12/31/2021
1769		CAMARILLO	CA		10/29/2015	4.200	5,661,461						18,977,684	12/31/2021
1770	CF	COCKEYSVILLE	MD		12/10/2015	4.000	17,311,895						31,246,516	12/31/2021
1781		MEQUON	WI		12/15/2016	3.730	6,029,710						15,170,631	12/31/2021
1784	CF	GREER	SC		10/13/2016	3.410	17,734,833						35,910,771	12/31/2021
1785		HOUSTON	TX		02/28/2017	3.680	7,406,491						16,087,365	12/31/2021
1786		PALM BEACH GARDENS	FL		02/06/2017	3.550	10,000,000						45,462,905	12/31/2021
1787		ANAHEIM	CA		12/13/2016	3.610	4,800,000						48,472,943	12/31/2021
1788		ANAHEIM	CA		12/13/2016	3.610	2,500,000						25,044,771	12/31/2021
1789		PLACENTIA	CA		01/24/2017	3.610	1,800,000						18,780,543	12/31/2021
1791	CF	GAITHERSBURG	MD		02/07/2017	4.410	16,178,049						31,979,152	12/31/2021
1798		ROSEVILLE	CA		08/01/2017	4.220	9,462,756						40,001,133	12/31/2021
1802		TEMECULA	CA		09/07/2017	4.000	4,839,184						21,347,400	12/31/2021
1803	CF	CONCORD	NC		08/30/2017	3.970	11,173,998						29,827,765	12/31/2021
1804		LINCOLN	CA		12/21/2017	4.330	10,388,625						19,617,600	12/31/2021
1805		BALTIMORE	MD		06/07/2018	4.150	4,995,243						10,326,731	12/31/2021
1806		BALTIMORE	MD		06/07/2018	4.150	4,626,742						9,994,800	12/31/2021
1807		CHULA VISTA	CA		05/01/2018	4.000	3,028,483						22,748,925	12/31/2021
1808		DENVER	CO		06/19/2018	4.280	3,843,633						11,840,652	12/31/2021
1809	CF	COLUMBIA	SC		03/29/2018	3.890	16,230,014						37,915,436	12/31/2021
1813		ORANGE	CA		06/01/2018	4.360	6,300,000						52,210,829	12/31/2021
1815		MELVILLE	NY		07/31/2018	4.330	3,451,417						7,760,549	12/31/2021
1816	CF	VIRGINIA BEACH	VA		08/29/2018	4.300	19,802,143						40,926,633	12/31/2021
1817		ARVADA	CO		02/26/2019	4.470	4,977,903						9,029,437	12/31/2021
1821		MESA	AZ		08/08/2018	4.310	4,715,264						16,616,326	12/31/2021
1822	CF	TAMPA	FL		08/30/2018	4.280	26,390,671						65,417,294	12/31/2021
1823		SKOKIE	IL		10/04/2018	4.330	8,375,183						10,800,373	12/31/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1826		CONROE	TX		01/24/2019	4.540	12,459,082						33,181,542	12/31/2021
1827		EARTH CITY	MO		12/14/2018	4.680	8,015,890						13,499,822	12/31/2021
1829		BRONX	NY		01/15/2019	4.510	3,865,305						7,124,781	12/31/2021
1831		EVANSVILLE	IN		01/15/2019	6.220	2,138,277		(5,053)				3,600,614	12/31/2021
1832		GREENSBORO	GA		01/15/2019	6.520	731,284		(3,011)				1,637,943	12/31/2021
1833		DALLAS	TX		01/15/2019	6.460	1,822,681		(6,770)				4,438,462	12/31/2021
1834		NACOGDOCHES	TX		01/15/2019	6.800	2,124,795		(12,786)				4,073,500	12/31/2021
1835		FOUNTAIN VALLEY	CA		03/07/2019	4.560	7,350,000						38,605,314	12/31/2021
1839		MERIDIAN	ID		09/06/2019	4.000	11,992,054						22,452,110	12/31/2021
1840		GREENFIELD	WI		02/26/2020	3.420	8,528,041						18,333,460	12/31/2021
1841		CITY OF INDUSTRY	CA		12/05/2019	3.500	5,875,000						36,681,257	12/31/2021
1843		CHATTANOOGA	TN		11/01/2019	3.350	25,000,000						57,205,254	12/31/2021
1844		BUFORD	GA		11/21/2019	3.500	7,110,918						12,328,550	12/31/2021
1845		DOUGLASVILLE	GA		11/19/2019	3.150	7,200,000						14,010,733	12/31/2021
1846		HACIENDA HEIGHTS	CA		01/09/2020	3.250	3,092,955						24,448,038	12/31/2021
1847		HIGHLANDS RANCH	CO		12/19/2019	3.500	2,613,507						12,492,364	12/31/2021
1850		MADISON	WI		03/04/2020	3.640	12,451,813						16,279,986	12/31/2021
1851		TUCSON	AZ		02/27/2020	3.680	5,878,745						8,210,714	12/31/2021
1852		DORAVILLE	GA		04/14/2020	3.300	8,082,730						17,418,585	12/31/2021
1855		WOOD DALE	IL		08/05/2020	3.550	2,800,000						4,973,352	12/31/2021
1857		ELGIN	IL		12/01/2020	3.000	3,605,000						10,092,871	12/31/2021
1858		PLAINFIELD	IN		04/14/2021	3.500	20,000,000						34,006,948	12/31/2021
1859		ANAHEIM	CA		04/15/2021	3.000	10,200,000						98,855,800	12/31/2021
1860		CORONA	CA		04/15/2021	3.000	1,850,000						10,667,743	12/31/2021
1861		SAN DIEGO	CA		04/15/2021	3.000	900,000						8,644,150	12/31/2021
1862		SANTA ANA	CA		05/18/2021	3.000	7,350,000						52,008,629	12/31/2021
1863		SPOKANE VALLEY	WA		05/19/2021	3.380	12,500,000						22,279,473	12/31/2021
1864		SEWICKLEY	PA		05/27/2021	3.000	7,500,000						12,815,515	12/31/2021
1865		LAKE FOREST	CA		12/15/2021	3.500	5,500,000						43,113,817	12/31/2021
1866		MENIFEE	CA		09/01/2021	3.150	6,000,000						19,886,547	12/31/2021
1867		GREENWOOD VILLAGE	CO		07/21/2021	3.430	6,296,165						13,340,607	12/31/2021
1869		KENNESAW	GA		10/06/2021	3.000	11,480,266						30,639,440	12/31/2021
1870		MOKENA	IL		11/23/2021	2.860	3,400,000						8,134,047	12/31/2021
1871		PASADENA	MD		12/08/2021	3.280	12,500,000						34,565,769	12/31/2021
1874		MCLEAN	VA		11/17/2021	3.500	15,250,000						28,877,536	12/31/2021
5006		TURLOCK	CA		10/30/2015	5.500	3,206,548						6,514,286	12/31/2021
WD1000		HIGH POINT	NC		10/19/2021	3.100	10,164,407				24,003		23,100,000	12/31/2021
WD1001		ARVADA	CO		11/19/2021	3.853	9,652,000						13,900,000	12/31/2021
WD1002		BOCA RATON	FL		11/22/2021	4.003	12,546,650						20,200,000	12/31/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							886,581,270		(32,082)		24,003		2,537,208,548	XXX
0899999. Total Mortgages in good standing							886,581,270		(32,082)		24,003		2,537,208,548	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							886,581,270		(32,082)		24,003		2,537,208,548	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 36,570 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1858	PLAINFIELD	IN		04/14/2021	3.500	20,000,000		34,006,948
1859	ANAHEIM	CA		04/15/2021	3.000	10,200,000		98,855,800
1860	CORONA	CA		04/15/2021	3.000	1,850,000		10,667,743
1861	SAN DIEGO	CA		04/15/2021	3.000	900,000		8,644,150
1862	SANTA ANA	CA		05/18/2021	3.000	7,350,000		52,008,629
1863	SPOKANE VALLEY	WA		05/19/2021	3.380	12,500,000		22,279,473
1864	SEWICKLEY	PA		05/27/2021	3.000	7,500,000		12,815,515
1865	LAKE FOREST	CA		12/15/2021	3.500	5,500,000		43,113,817
1866	MENIFEE	CA		09/01/2021	3.150	6,000,000		19,886,547
1867	GREENWOOD VILLAGE	CO		07/21/2021	3.430	6,350,000		13,340,607
1869	KENNESAW	GA		10/06/2021	3.000	11,500,000		30,639,440
1870	MOKENA	IL		11/23/2021	2.860	3,400,000		8,134,047
1871	PASADENA	MD		12/08/2021	3.280	12,500,000		34,565,769
1874	MCLEAN	VA		11/17/2021	3.500	15,250,000		28,877,536
WD1000	HIGH POINT	NC		10/19/2021	3.100	10,140,405		23,100,000
WD1001	ARVADA	CO		11/19/2021	3.853	9,652,000		13,900,000
WD1002	BOCA RATON	FL		11/22/2021	4.003	12,546,650		20,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						153,139,055		475,036,021
0899999. Total Mortgages in good standing						153,139,055		475,036,021
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						153,139,055		475,036,021

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1275	CHICAGO	IL		07/27/2007	08/03/2021	25,550,499		(70,499)			(70,499)		25,480,000	25,480,000			
1664	KANSAS CITY	MO		08/18/2011	08/30/2021	4,359,059							4,359,059	4,359,059			
1667	GREENWOOD VILLAGE	CO		08/18/2011	07/21/2021	4,864,005							4,864,005	4,864,005			
1697	SILVER SPRING	MD		09/25/2013	11/01/2021	11,295,822							11,295,822	11,295,822			
1700	DURHAM	NC		05/23/2013	01/29/2021	19,968,103							19,968,103	19,968,103			
1715	SAN ANTONIO	TX		08/09/2013	12/10/2021	18,960,283							18,960,283	18,960,283			
1722	COVINA	CA		01/31/2014	07/02/2021	4,268,761							4,268,761	4,268,761			
1724	PLAINFIELD	IN		03/26/2014	04/14/2021	15,800,000							15,800,000	15,800,000			
1726	LAKE FOREST	CA		07/01/2014	07/02/2021	5,712,126							5,712,126	5,712,126			
1731	RANCHO CUCAMONGA	CA		08/29/2014	02/17/2021	5,685,443							5,685,443	5,685,443			
1732	VIRGINIA BEACH	VA		06/24/2014	08/26/2021	4,637,781							4,637,781	4,637,781			
1742	GRAPEVINE	TX		08/12/2014	10/13/2021	8,802,525							8,802,525	8,802,525			
1745	ST. PETERS	MO		11/19/2014	02/01/2021	9,112,317							9,112,317	9,112,317			
1756	NEW BERLIN	WI		03/18/2015	09/28/2021	6,175,724							6,175,724	6,175,724			
1757	CALEDONIA	WI		03/18/2015	09/28/2021	2,470,289							2,470,289	2,470,289			
1758	MILWAUKEE	WI		03/18/2015	09/28/2021	1,149,962							1,149,962	1,149,962			
1782	SANFORD	FL		09/29/2016	02/24/2021	13,677,015							13,677,015	13,677,015			
1799	NORTH RICHLAND HILLS	TX		03/20/2017	04/16/2021	17,809,690							17,809,690	17,809,690			
1811	ALEXANDRIA	VA		04/19/2018	12/29/2021	4,778,905							4,778,905	4,778,905			
1812	HOUSTON	TX		04/26/2018	05/24/2021	17,866,121							17,866,121	17,866,121			
1819	JESSUP	MD		09/12/2018	12/09/2021	6,482,494							6,482,494	6,482,494			
1820	CHARLOTTE	NC		09/18/2018	05/24/2021	6,964,548							6,964,548	6,964,548			
135018	MCHENRY	IL		06/22/2004	08/24/2021	337,051							337,051	337,051			
185033	TULSA	OK		10/22/2007	12/28/2021	3,334,973							3,334,973	3,334,973			
0199999. Mortgages closed by repayment						220,063,497		(70,499)			(70,499)		219,992,997	219,992,997			
1347	CHANDLER	AZ		05/22/2007		33,406							33,406	33,406			
1417	COLUMBUS	NE		07/12/2007		71,109							71,109	71,109			
1448	CHARLOTTE	NC		12/11/2007		278,892		(234)			(234)		278,658	278,658			
1561	BLOOMINGTON	MN		09/28/2007		196,169							196,169	196,169			
1673	SPOKANE	WA		06/19/2012		344,680							344,680	344,680			
1675	WHEAT RIDGE	CO		09/13/2012		220,005							220,005	220,005			
1676	ALPHARETTA	GA		06/27/2012		321,089							321,089	321,089			
1678	FISHERS	IN		08/16/2012		358,405							358,405	358,405			
1680	MESA	AZ		10/16/2012		168,662							168,662	168,662			
1683	LONE TREE	CO		09/14/2012		453,758							453,758	453,758			
1686	COVINGTON	GA		02/01/2013		120,956							120,956	120,956			
1692	POTTSTOWN	PA		03/01/2013		694,711							694,711	694,711			
1705	CONCORD	CA		11/07/2013		842,886							842,886	842,886			
1709	VERONA	WI		10/23/2013		181,197							181,197	181,197			
1720	SANTEE	CA		12/05/2013		118,410							118,410	118,410			
1727	JACKSONVILLE	FL		10/27/2014		315,829							315,829	315,829			
1728	MERIDIAN	ID		05/28/2014		410,292							410,292	410,292			
1729	PASADENA	MD		11/03/2014		201,529							201,529	201,529			
1730	MADISON	WI		05/22/2014		415,710							415,710	415,710			
1733	AUSTIN	TX		08/14/2014		501,188							501,188	501,188			
1734	OLNEY	MD		12/01/2014		451,397							451,397	451,397			
1736	PLEASANT HILL	CA		11/24/2014		634,892							634,892	634,892			
1739	ROCK HILL	SC		12/03/2014		295,002							295,002	295,002			
1746	DALLAS	TX		11/10/2014		265,765							265,765	265,765			
1747	DALLAS	TX		11/10/2014		199,323							199,323	199,323			
1748	LUTHERVILLE-TIMONIUM	MD		12/12/2014		310,538							310,538	310,538			
1750	MILWAUKEE	WI		01/28/2015		487,648							487,648	487,648			
1755	INDIAN TRAIL	NC		03/06/2015		150,160							150,160	150,160			
1763	LOS ANGELES	CA		08/26/2015		106,905							106,905	106,905			
1764	FISHERS	IN		08/05/2015		376,291							376,291	376,291			
1766	WINDSOR	CT		07/29/2015		376,797							376,797	376,797			
1769	CAMARILLO	CA		10/29/2015		134,700							134,700	134,700			
1770	COCKEYSVILLE	MD		12/10/2015		593,074							593,074	593,074			
1781	MEQUON	WI		12/15/2016		528,384							528,384	528,384			
1784	GREER	SC		10/13/2016		374,057							374,057	374,057			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1785	HOUSTON	TX		02/28/2017		584,236							584,236	584,236			
1791	GAITHERSBURG	MD		02/07/2017		484,318							484,318	484,318			
1798	ROSEVILLE	CA		08/01/2017		281,159							281,159	281,159			
1802	TEMECULA	CA		09/07/2017		104,917							104,917	104,917			
1803	CONCORD	NC		08/30/2017		244,652							244,652	244,652			
1804	LINCOLN	CA		12/21/2017		437,693							437,693	437,693			
1805	BALTIMORE	MD		06/07/2018		332,154							332,154	332,154			
1806	BALTIMORE	MD		06/07/2018		307,651							307,651	307,651			
1807	CHULA VISTA	CA		05/01/2018		63,665							63,665	63,665			
1808	DENVER	CO		06/19/2018		155,930							155,930	155,930			
1809	COLUMBIA	SC		03/29/2018		479,282							479,282	479,282			
1815	MELVILLE	NY		07/31/2018		94,134							94,134	94,134			
1816	VIRGINIA BEACH	VA		08/29/2018		386,522							386,522	386,522			
1817	ARVADA	CO		02/26/2019		235,095							235,095	235,095			
1821	MESA	AZ		08/08/2018		91,888							91,888	91,888			
1822	TAMPA	FL		08/30/2018		109,329							109,329	109,329			
1823	SKOKIE	IL		10/04/2018		160,980							160,980	160,980			
1826	CONROE	TX		01/24/2019		750,424							750,424	750,424			
1827	EARTH CITY	MO		12/14/2018		203,865							203,865	203,865			
1829	BRONX	NY		01/15/2019		233,308							233,308	233,308			
1831	EVANSVILLE	IN		01/15/2019		127,745		(306)			(306)		127,439	127,439			
1832	GREENSBORO	GA		01/15/2019		65,226		(273)			(273)		64,953	64,953			
1833	DALLAS	TX		01/15/2019		165,603		(624)			(624)		164,979	164,979			
1834	NACOGDOCHES	TX		01/15/2019		150,935		(934)			(934)		150,001	150,001			
1839	MERIDIAN	ID		09/06/2019		231,397							231,397	231,397			
1840	GREENFIELD	WI		02/26/2020		331,013							331,013	331,013			
1844	BUFORD	GA		11/21/2019		147,067							147,067	147,067			
1846	HACIENDA HEIGHTS	CA		01/09/2020		252,665							252,665	252,665			
1847	HIGHLANDS RANCH	CO		12/19/2019		72,354							72,354	72,354			
1850	MADISON	WI		03/04/2020		332,889							332,889	332,889			
1851	TUCSON	AZ		02/27/2020		157,135							157,135	157,135			
1852	DORAVILLE	GA		04/14/2020		313,889							313,889	313,889			
1867	GREENWOOD VILLAGE	CO		07/21/2021									53,835	53,835			
1869	KENNESAW	GA		10/06/2021									19,734	19,734			
5006	TURLOCK	CA		10/30/2015		93,140							93,140	93,140			
135021	CROFTON	MD		07/01/2004		292,115							292,115	292,115			
0299999. Mortgages with partial repayments						20,008,187		(2,370)			(2,370)		20,079,387	20,079,387			
0599999 - Totals						240,071,684		(72,870)			(72,870)		240,072,384	240,072,384			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Centerfield Capital Partners II, LP		Indianapolis	IN	Centerfield Capital Partners II, LLC		01/01/2007	2	158,943	7,063	7,063	12,373						168,157	2.431
000000-00-0	Dyal III US Investors LP		Dover	DE	NB Dyal Associates III LP		10/28/2016		4,253,842	6,076,916	6,076,916	1,511,452					575,340	4,682,029	0.120
000000-00-0	Genstar AMBA CV, LP		San Francisco	CA	Genstar AMBA CV GP, LP		08/03/2021	1	253,507	252,757	252,757	(750)							3.540
000000-00-0	Genstar Capital Partners VII, LP		San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1	4,161,929	4,161,929	4,161,929	(1,413,049)					6,113,914	216,847	0.437
000000-00-0	Goode Partners Consumer Fund III, LP		New York	NY	Goode Partners LLC		12/30/2015	1	8,767,873	8,767,873	8,767,873	2,599,208					1,284,857	57,112	3.384
000000-00-0	Great Hill Equity Partners V, LP		Boston	MA	Great Hill Partners GP V, LP		04/30/2015	3	4,403,432	4,737,881	4,737,881	334,449					2,545,502		0.526
000000-00-0	GTCR Fund XI, LP		Dover	DE	GTCR Partners XI, LP		09/02/2014	3	5,797,294	17,733,846	17,733,846	10,335,133					2,936,696	710,220	0.199
000000-00-0	Horizon Environment & Climate Solutions Partners I, LP		New York	NY	Horizon Environment & Climate Solutions Partners I Advisors, LLC		06/23/2021	3	1,000,000	938,412	938,412	(61,588)						9,000,000	1.320
000000-00-0	IIF LP		New York	NY	IIF Manager, LLC		01/26/2016		8,567,207	8,567,207	8,567,207	(144,759)					808,755		0.054
000000-00-0	Kayne Private Energy Income Fund, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		04/01/2016	2	5,579,838	6,771,113	6,771,113	1,592,385					670,394	1,333,298	0.695
000000-00-0	Kinderhook Capital Fund IV, LP		New York	NY	Kinderhook Capital Fund IV GP, LLC		04/27/2015	3	3,605,449	3,605,449	3,605,449	(239,991)					2,500,137	1,066,763	0.641
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP		New York	NY	Kinderhook Capital Fund V GP, LLC		12/19/2017	3	4,277,173	5,717,848	5,717,848	628,945					1,711,707	1,702,950	0.603
000000-00-0	KKR Global Infrastructure Investors III LP		New York	NY	KKR Associates Infrastructure III SCSp		12/03/2018		3,137,679	3,137,679	3,137,679	(107,915)					398,577	2,248,140	0.102
000000-00-0	NB Private Equity Impact Fund LP		Dallas	TX	NB Private Equity Impact Fund GP LLC		05/24/2021	3	4,299,156	5,870,907	5,870,907	1,571,751						5,800,000	3.610
000000-00-0	NB Select Opportunities Fund LP		Dallas	TX	NB Select Opportunities GP LLC		01/16/2018	3	6,413,634	10,089,165	10,089,165	1,362,432					1,589,783	630,000	2.094
000000-00-0	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	NYLIM Mezzanine Partners II GenPar, LP		01/16/2007	2	1,027	1,027	1,027								0.000
000000-00-0	NXT Capital Senior Loan Fund III, LP		Chicago	IL	NXT Capital Senior Loan Fund GP, LLC		01/21/2015	1	5,816,430	5,816,430	5,816,430	1,097					276,217	1,740,021	3.859
000000-00-0	Platinum Equity Capital Partners IV, LP		Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3	7,274,021	7,458,457	7,458,457	(572,444)					4,359,534	801,533	0.107
000000-00-0	PPC Fund II LP		Chicago	IL	PPC Fund GP II LP		04/26/2018	3	6,343,913	6,781,370	6,781,370	(267,873)					1,525,204	1,078,753	0.756
000000-00-0	Silver Lake Partners V, LP		Menlo Park	CA	Silver Lake Technology Associates V, LP		06/12/2018	3	10,234,972	14,257,217	14,257,217	404,747					2,647,287	1,550,978	0.060
000000-00-0	TCP Direct Lending Fund VIII, LLC		Santa Monica	CA	TCP Direct Lending MM VIII, LLC		12/30/2016		74,855,708	74,855,708	74,855,708						8,690,131	53,448,295	26.492
000000-00-0	Tennenbaum Special Situations Fund IX-A, LLC		Santa Monica	CA	Tennenbaum Capital Partners, LLC		12/30/2016		46,641,662	46,641,662	46,641,662						12,935,035	48,968,088	93.921
000000-00-0	Thoma Bravo Fund XI, LP		Dover	DE	Thoma Bravo Fund XI, LP		06/03/2014	3	7,907,995	14,794,150	14,794,150	2,944,163					1,075,935	800,869	0.262
000000-00-0	Vestigo Ventures Fund II, LP		Cambridge	MA	Vestigo Ventures II GP, LLC		12/09/2021	1	1,000,000	1,000,000	1,000,000							4,000,000	4.860
1999999. Joint Venture Interests - Common Stock - Unaffiliated									224,752,682	258,042,066	258,042,066	20,489,767					52,645,006	140,004,052	XXX
000000-00-0	Creeksource LLC, Class A		Wilmington	DE	Wells Fargo		03/10/2015	7	54,127,313	54,127,313	54,127,313	10,531,889					8,078,620		75.000
000000-00-0	Creeksource LLC, Series 2017-1		Wilmington	DE	Wells Fargo		10/10/2017	7											75.000
2099999. Joint Venture Interests - Common Stock - Affiliated									54,127,313	54,127,313	54,127,313	10,531,889					8,078,620		XXX
000000-00-0	Invesco Core Real Estate - U.S.A., LP		Atlanta	GA	IRI Core I, LP		10/02/2014	1	7,500,000	10,946,786	10,946,786	1,231,689					321,904		0.091
000000-00-0	J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP		New York	NY	I&G Manager, LLC		04/01/2014	1	11,250,000	12,391,698	12,391,698	774,908					484,597		0.496
000000-00-0	JDM Partners AMZN KSFL, LLC		Phoenix	AZ	JDM Partners MM AMZN KSFL, LLC		07/28/2020		19,895,000	19,964,678	19,964,678	(17,163)					1,273,332		26.042
000000-00-0	JDM Partners Dallas/Atlanta LLC		Phoenix	AZ	JDM Partners MM Dallas/Atlanta LLC		03/28/2019		9,927,159	12,131,554	12,131,554	458,492					730,068		62.500
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC		Phoenix	AZ	JDM Partners MM IV, LLC		12/01/2017		52,891,790	58,504,728	58,504,728	(64,933)					4,176,288		13.468
000000-00-0	JDM Partners TXFL, LLC		Phoenix	AZ	JDM Partners MM TXFL, LLC		07/01/2019		24,654,166	25,517,012	25,517,012	(3,169)					2,189,581		18.519
000000-00-0	Prime Property Fund, LLC		Atlanta	GA	Prime Property Fund, LLC		03/31/2015	1	7,500,000	9,810,433	9,810,433	746,031					373,177		0.034
000000-00-0	RREEF Core Plus Industrial Fund LP		Chicago	IL	RREEF Core Plus Industrial GP LLC		01/02/2018		5,500,000	8,653,622	8,653,622	1,696,247					197,832		0.612
000000-00-0	Vintage Real Estate Fund LP		New York	NY	Goldman Sachs Asset Management, LP		02/09/2016		2,674,621	2,674,621	2,674,621	72,285					639,088	2,739,516	0.864
2199999. Joint Venture Interests - Real Estate - Unaffiliated									141,792,735	160,595,132	160,595,132	4,894,387					10,385,867	2,739,516	XXX
000000-00-0	CrossHarbor Strategic Debt Fund, LP		Boston	MA	CrossHarbor SDF GP LLC		10/01/2021	2	17,972,973	17,972,973	17,972,973							17,027,027	6.365
000000-00-0	MetLife Commercial Mortgage Income Fund, LP		Whippany	NJ	MetLife Commercial Mortgage Income Fund GP, LLC		10/02/2017		9,882,492	9,913,636	9,913,636	12,279					446,051		0.405
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP		Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC		10/28/2015	2	2,162,947	2,162,947	2,162,947						245,599	159,374	4.054
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP		Chicago	IL	Pearlmark Mezzanine Realty Partners GP V, LLC		02/08/2021	2	121,864	(25,429)	(25,429)	(147,293)						7,378,136	12.630
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									30,140,276	30,024,127	30,024,127	(135,014)					691,650	24,564,537	XXX
000000-00-0	Centerfield Capital Partners IV, LP		Indianapolis	IN	Centerfield Capital Partners IV, LLC		11/21/2017	2	5,100,218	5,915,806	5,915,806	410,731					554,597	1,513,803	14.369
000000-00-0	Hercules Private Global Venture Growth Fund I LP		Wilmington	DE	Hercules Private Global Venture Growth Fund GP I LLC		08/06/2021	2	12,062,413	11,977,577	11,977,577	(84,836)						7,927,828	20.305
000000-00-0	KKR Revolving Credit Partners II LP		San Francisco	CA	KKR Revolving Credit Partners II Limited		03/15/2018			(58,293)	(58,293)	249,016						10,000,000	1.028

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Mezzanine Partners II, LP		New York	NY	HPS Mezzanine Partners II GP, LP		03/11/2013	2	4,645,855	4,600,600	4,600,600	1,108,105						585,120	0.887
000000-00-0	NB Specialty Finance Fund LP		New York	NY	NB Specialty Finance Associates LP		03/03/2020		6,872,436	7,266,129	7,266,129	365,781					801,412	3,000,000	3.311
000000-00-0	Roar 1 SPV Finance LLC		New York	NY	ML Intermediate Holdco, LLC		10/07/2021		6,795,621	6,795,621	6,795,621							1,925,000	8.750
000000-00-0	SP Technology Payments I, LLC		New York	NY	SP Technology Payments I GP, LLC		11/05/2021		2,916,667	2,916,667	2,916,667							4,083,333	14.890
000000-00-0	SPC Receivables Holdings I, LLC		New York	NY	Sound Point Capital Management, LP		02/12/2021		5,998,913	5,998,913	5,998,913						155,695	603,759	16.667
2599999. Joint Venture Interests - Other - Unaffiliated									44,392,122	45,413,020	45,413,020	2,048,797					1,511,704	29,638,843	XXX
309588-AC-5	Farmers Exchange Capital		Newark	DE	Farmers Insurance Exchange	2.A FE	07/01/2014		3,021,592	2,892,687	2,715,547		(46,737)				166,028		0.628
309580-AA-9	Farmers Exchange Capital III		Newark	DE	Farmers Exchange Capital III	2.A FE	12/10/2014		12,236,250	13,864,676	12,063,157		(31,233)				627,210		2.300
309601-AE-2	Farmers Insurance Exchange		Woodland Hills	CA	Farmers Insurance Exchange	2.A FE	10/19/2018		2,874,853	3,743,997	2,884,676		3,248				154,278		0.813
401378-AB-0	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	03/07/2017		12,225,915	14,786,012	12,213,965		(4,789)				565,013		2.576
401378-AC-8	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	01/17/2017		13,417,496	15,540,109	13,406,762		(9,152)				577,053		2.054
401378-AD-6	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	01/06/2021		3,051,840	3,003,187	3,049,304		(2,536)				101,750		0.917
575767-AK-4	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	04/08/2015		21,453,080	26,262,490	21,459,222		1,024				972,000		8.365
575767-AM-0	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	02/28/2019		17,637,875	21,704,585	17,631,790		(2,357)				888,475		2.188
575767-AN-8	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	09/24/2020		2,102,880	2,213,274	2,101,928		(781)				74,580		0.239
628312-AD-2	Mutual of Omaha Insurance Company		Omaha	NE	Mutual of Omaha Insurance Company	1.G FE	02/28/2019		7,858,817	8,071,833	7,841,772		(8,078)				336,971		2.614
636792-AB-9	National Life Insurance Company		Montpelier	VT	NLV Financial Corporation	1.G FE	07/10/2018		8,391,772	9,876,438	8,386,850		(2,632)				432,863		1.649
638671-AK-3	Nationwide Mutual Insurance Company		Columbus	OH	Nationwide Mutual Insurance Company	1.G FE	07/01/2014		778,182	863,301	729,275		(7,696)				46,875		0.071
638671-AL-1	Nationwide Mutual Insurance Company		Columbus	OH	Nationwide Mutual Insurance Company	1.G FE	02/28/2019		12,230,520	14,553,864	12,216,786		(5,328)				594,000		3.000
638671-AN-7	Nationwide Mutual Insurance Company		Columbus	OH	Nationwide Mutual Insurance Company	1.G FE	03/29/2021		10,433,800	11,453,870	10,427,939		(5,861)				435,000		0.741
64952G-AQ-1	New York Life Insurance Company		New York	NY	New York Life Insurance Company	1.C FE	04/01/2019		29,720,070	37,515,917	29,718,598		(1,366)				1,312,750		2.950
668138-AE-0	Northwestern Mutual Life Insurance Company		Milwaukee	WI	Northwestern Mutual Life Insurance Company	1.C FE	03/15/2021		4,982,600	5,343,070	4,982,683		83				133,208		0.556
69448F-AA-9	Pacific Life Insurance Company		Newport Beach	CA	Pacific Life Insurance Company	1.F FE	05/09/2019		20,409,849	23,079,350	20,384,811		(14,002)				865,375		2.683
707567-AE-3	The Penn Mutual Life Insurance Company		Horsham	PA	The Penn Mutual Life Insurance Company	1.F FE	04/22/2021		16,634,085	17,965,530	16,632,649		(1,436)				393,617		3.300
878091-BG-1	Teachers Insurance & Annuity Association of America		New York	NY	Teachers Insurance & Annuity Association of America	1.D FE	01/07/2021		31,003,950	31,286,100	30,985,523		(18,427)				742,500		2.400
95765P-AA-7	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	01/23/2019		24,107,350	31,327,748	24,055,603		(19,568)				1,184,500		4.600
95765P-AE-9	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	04/21/2021		10,554,005	11,699,646	10,553,579		(426)				196,875		2.100
2799999. Surplus Debentures, etc - Unaffiliated									265,126,781	307,047,683	264,442,418		(178,050)				10,800,919		XXX
458044-AC-8	Insurance Private Credit I LLC Subordinated Notes - Residual Tranche		New York	NY	Goldman Sachs Asset Management, LP		10/27/2021	2	1,800,000	1,800,000	1,800,000							1,200,000	3.750
000000-00-0	KKR Wolverine I Ltd. Class S-2 Subordinated Notes		George Town	CYM	KKR Financial Management LLC		12/15/2016												1.500
4699999. Any Other Class of Assets - Unaffiliated									1,800,000	1,800,000	1,800,000							1,200,000	XXX
4899999. Total - Unaffiliated									708,004,596	802,922,027	760,316,763	27,297,938	(178,050)				76,035,145	198,146,948	XXX
4999999. Total - Affiliated									54,127,313	54,127,313	54,127,313	10,531,889					8,078,620		XXX
5099999 - Totals									762,131,910	857,049,341	814,444,076	37,829,827	(178,050)				84,113,765	198,146,948	XXX

1.

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

1A	1A ...$		1B ...$		1C ...$	34,701,281	1D ...$	100,848,493	1E ...$		1F ...$	71,626,641	1G ...$	39,602,622
1B	2A ...$	17,663,380	2B ...$		2C ...$									
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 ...$													

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	Genstar AMBA CV, LP	San Francisco	CA	Genstar AMBA CV GP, LP	08/03/2021	1	253,507			3.540
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP	10/01/2015	1	113,511			0.437
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC	12/30/2015	1	3,050,440			3.384
000000-00-0	GTCR Fund XI, LP	Dover	DE	GTCR Partners XI, LP	09/02/2014	3	373			0.199
000000-00-0	Horizon Environment & Climate Solutions Partners I, LP	New York	NY	Horizon Environment & Climate Solutions Partners I Advisors, LLC	06/23/2021	3	1,000,000			1.320
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP	04/01/2016	2	450,000			0.695
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Kinderhook Capital Fund IV GP, LLC	04/27/2015	3	189,375			0.641
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP	New York	NY	Kinderhook Capital Fund V GP, LLC	12/19/2017	3	830,182			0.603
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSp	12/03/2018	3	853,139			0.102
000000-00-0	NB Private Equity Impact Fund LP	Dallas	TX	NB Private Equity Impact Fund GP LLC	05/24/2021	3	3,499,156	800,000		3.610
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP	03/21/2017	3		622,472		0.107
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP	04/26/2018	3		1,320,145		0.756
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP	06/12/2018	3		1,561,720		0.060
000000-00-0	Vestigo Ventures Fund II, LP	Cambridge	MA	Vestigo Ventures II GP, LLC	12/09/2021	1	1,000,000			4.860
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,752,663	9,791,357		XXX
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	CrossHarbor SDF GP LLC	10/01/2021	2	14,189,189	3,783,784		6.365
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Pearlmark Mezzanine Realty Partners GP V, LLC	02/08/2021	2	121,864			12.630
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							14,311,053	3,783,784		XXX
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Centerfield Capital Partners IV, LLC	11/21/2017	2		1,214,119		14.369
000000-00-0	Hercules Private Global Venture Growth Fund I LP	Wilmington	DE	Hercules Private Global Venture Growth Fund GP I LLC	08/06/2021	2	1,205,584	10,864,023		20.305
000000-00-0	Insurance Private Credit I LLC	New York	NY	Goldman Sachs Asset Management, LP	06/22/2021	2	750,000	5,250,000		3.750
000000-00-0	Mezzanine Partners II, LP	New York	NY	HPS Mezzanine Partners II GP, LP	03/11/2013	2		206,206		0.887
000000-00-0	NB Specialty Finance Fund LP	New York	NY	NB Specialty Finance Associates LP	03/03/2020			2,700,000		3.311
000000-00-0	Roar 1 SPV Finance LLC	New York	NY	ML Intermediate Holdco, LLC	10/07/2021		87,500	6,737,500		8.750
000000-00-0	SP Technology Payments I, LLC	New York	NY	SP Technology Payments I GP, LLC	11/05/2021		1,050,000	1,866,667		14.890
000000-00-0	SPC Receivables Holdings I, LLC	New York	NY	Sound Point Capital Management, LP	02/12/2021		2,111,724	4,284,517		16.667
2599999. Joint Venture Interests - Other - Unaffiliated							5,204,808	33,123,031		XXX
401378-AD-6	The Guardian Life Insurance Company of America	New York	NY	The Guardian Life Insurance Company of America	01/06/2021		3,051,840			0.917
638671-AN-7	Nationwide Mutual Insurance Company	Columbus	OH	Nationwide Mutual Insurance Company	03/29/2021		10,433,800			0.741
668138-AE-0	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Northwestern Mutual Life Insurance Company	03/15/2021		4,982,600			0.556
707567-AE-3	The Penn Mutual Life Insurance Company	Horsham	PA	The Penn Mutual Life Insurance Company	04/22/2021		16,634,085			3.300
878091-BG-1	Teachers Insurance & Annuity Association of America	New York	NY	Teachers Insurance & Annuity Association of America	01/07/2021		15,748,200	15,255,750		2.400
95765P-AE-9	Western & Southern Life Insurance Company	Cincinnati	OH	Western & Southern Life Insurance Company	04/21/2021		4,976,350	5,577,655		2.100
2799999. Surplus Debentures, etc - Unaffiliated							55,826,875	20,833,405		XXX
458044-AC-8	Insurance Private Credit I LLC Subordinated Notes - Residual Tranche	New York	NY	Goldman Sachs Asset Management, LP	10/27/2021	2	1,200,000	600,000		3.750
4699999. Any Other Class of Assets - Unaffiliated							1,200,000	600,000		XXX
4899999. Total - Unaffiliated							82,295,399	68,131,577		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							82,295,399	68,131,577		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	Beach Point Securitized Credit Fund, LP	Santa Monica	CA	Direct	02/01/2016	03/24/2021	167,674	(45,224)				(45,224)		122,450	167,674		45,224	45,224	
000000-00-0	Black Diamond Capital Partners I, LP	Austin	TX	Final Cash Distribution	12/29/2006	11/29/2021	10,429	278				278		10,708	15,673		4,966	4,966	
000000-00-0	Centerfield Capital Partners II, LP	Indianapolis	IN	Cash Distribution	01/01/2007	07/30/2021	35,222							40,532	40,532				
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Cash Distribution	10/01/2015	12/29/2021	2,666,611							2,666,611	2,666,611				
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	12/20/2021	75,727							75,727	75,727				
000000-00-0	Great Hill Equity Partners V, LP	Boston	MA	Cash Distribution	04/30/2015	08/31/2021	810,091							810,091	810,091				
000000-00-0	IIF LP	New York	NY	Cash Distribution	01/26/2016	12/29/2021	231,437							231,437	231,437				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	12/29/2021	767,224							767,224	767,224				
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Cash Distribution	04/27/2015	12/23/2021	202,273							202,273	202,273				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	12/27/2021	188,277							188,277	188,277				
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	11/15/2021	928,086							928,086	928,086				
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	12/31/2021	42,402,243							42,402,243	42,402,243				
000000-00-0	Tennenbaum Special Situations Fund IX-A, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	12/31/2021	13,971,321							13,971,321	13,971,321				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							62,456,616	(44,946)				(44,946)		62,416,981	62,467,170		50,190	50,190	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	10/29/2021	3,266,591							3,266,591	3,266,591				
2099999. Joint Venture Interests - Common Stock - Affiliated							3,266,591							3,266,591	3,266,591				
000000-00-0	Colony Industrial Fund, LP	Dallas	TX	Final Cash Distribution	12/29/2017	03/11/2021									709		709	709	
000000-00-0	Vintage Real Estate Fund LP	New York	NY	Cash Distribution	02/09/2016	10/28/2021	198,715							198,715	198,715				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							198,715							198,715	199,424		709	709	
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	10/28/2021	661,304							661,304	661,304				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							661,304							661,304	661,304				
000000-00-0	Hercules Private Global Venture Growth Fund I LP	Wilmington	DE	Cash Distribution	08/06/2021	12/30/2021								7,194	7,194				
000000-00-0	Insurance Private Credit I LLC	New York	NY	Exchange	06/22/2021	10/27/2021								6,000,000	6,000,000				
000000-00-0	Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	11/26/2021	1,064,039							1,064,039	1,064,039				
000000-00-0	NB Specialty Finance Fund LP	New York	NY	Cash Distribution	03/03/2020	11/12/2021	101,088							101,088	101,088				
000000-00-0	Roar 1 SPV Finance LLC	New York	NY	Cash Distribution	10/07/2021	12/07/2021								29,379	29,379				
000000-00-0	SPC Receivables Holdings I, LLC	New York	NY	Cash Distribution	02/12/2021	12/16/2021								397,328	397,328				
2599999. Joint Venture Interests - Other - Unaffiliated							1,165,127							7,599,029	7,599,029				
4899999. Total - Unaffiliated							64,481,763	(44,946)				(44,946)		70,876,029	70,926,928		50,899	50,899	
4999999. Total - Affiliated							3,266,591							3,266,591	3,266,591				
5099999 - Totals							67,748,354	(44,946)				(44,946)		74,142,620	74,193,519		50,899	50,899	

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-EP-9	US TREASURY N/B	SD			1.A	391,592	107.4370	381,403	355,000	357,883		(2,413)			7.125	6.340	FA	9,554	25,294	05/12/1994	02/15/2023
912810-EQ-7	US TREASURY N/B				1.A	902,672	109.0930	981,844	900,000	900,306		(174)			6.250	6.220	FA	21,247	56,250	01/31/1994	08/15/2023
912810-FP-8	US TREASURY N/B	SD			1.A	17,058	133.8240	20,074	15,000	15,971		(84)			5.375	4.500	FA	305	806	06/26/2003	02/15/2031
912828-4L-1	US TREASURY N/B	SD			1.A	4,229,648	102.9210	4,374,181	4,250,000	4,244,276		4,171			2.750	2.850	AO	20,017	116,875	05/14/2018	04/30/2023
912828-W8-9	US TREASURY N/B	SD			1.A	100,434	100.4260	100,426	100,000	100,022		(90)			1.875	1.780	MS	479	1,875	04/17/2017	03/31/2022
912828-X4-7	US TREASURY N/B	SD			1.A	220,559	100.5670	221,249	220,000	220,038		(115)			1.875	1.820	AO	706	4,125	04/28/2017	04/30/2022
912828-YE-4	US TREASURY N/B	SD			1.A	38,203	100.9180	39,358	39,000	38,564		159			1.250	1.680	FA	166	488	09/17/2019	08/31/2024
912828-YM-6	US TREASURY N/B	SD			1.A	106,536	101.5660	108,676	107,000	106,729		93			1.500	1.590	AO	275	1,605	11/26/2019	10/31/2024
91282C-AJ-0	US TREASURY N/B				1.A	9,984,375	96.8710	9,687,110	10,000,000	9,988,541		3,110			0.250	0.280	FA	8,494	25,000	08/27/2020	08/31/2025
91282C-AZ-4	US TREASURY N/B	SD			1.A	535,146	96.9800	518,846	535,000	535,116		(29)			0.375	0.360	MN	176	2,006	12/22/2020	11/30/2025
91282C-CZ-2	US TREASURY N/B	SD			1.A	118,377	98.2140	116,876	119,000	118,406		29			0.875	0.980	MS	268		10/06/2021	09/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						16,644,600	XXX	16,550,043	16,640,000	16,625,852		4,657			XXX	XXX	XXX	61,687	234,324	XXX	XXX
38376J-JV-7	GNR 2009-104 XZ	CF		4	1.A	1,600,151	110.6710	1,770,910	1,600,151	1,600,151					5.000	4.970	MON	6,667	80,008	11/24/2009	11/20/2039
38376K-AP-6	GNR 2009-93 UZ	CF		4	1.A	2,629,764	113.1970	3,004,172	2,653,923	2,639,333		5,679			5.000	5.090	MON	11,058	132,696	10/20/2009	10/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,229,915	XXX	4,775,082	4,254,074	4,239,484		5,679			XXX	XXX	XXX	17,725	212,704	XXX	XXX
38373M-6N-5	GNR 2009-19 Z	CF		4	1.A	695,937	103.8280	696,442	670,762	690,204		(3,318)			5.352	4.530	MON	2,992	35,899	07/01/2014	03/16/2051
38373M-8M-5	GNR 2009-80 C	CF		4	1.A	1,218,507	102.8260	1,243,231	1,209,061	1,209,788		(980)			5.042	4.900	MON	5,081	60,969	09/03/2009	04/16/2050
38373M-P6-1	GNR 2007-77 E			4	1.A	235,543	102.6910	217,440	211,742	223,697		(6,800)			5.469	2.440	MON	965	11,580	07/01/2014	03/16/2042
38376G-AD-2	GNR 2009-60 Z	CF		4	1.A	4,516,621	102.1130	4,984,660	4,881,485	4,672,651		14,294			4.910	5.710	MON	19,973	239,681	10/14/2009	06/16/2049
38376G-CV-0	GNR 2009-115 D	CF		4	1.A	2,465,587	102.8210	2,535,159	2,465,587	2,465,587					4.775	4.750	MON	9,813	117,392	12/10/2009	01/16/2050
38376G-ZD-5	GNR 2010-161 Z	CF		4	1.A	3,535,076	101.9520	3,809,728	3,736,752	3,615,733		38,576			3.700	4.260	MON	11,522	130,580	07/01/2014	12/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						12,667,271	XXX	13,486,660	13,175,389	12,877,660		41,772			XXX	XXX	XXX	50,346	596,101	XXX	XXX
0599999. Total - U.S. Government Bonds						33,541,786	XXX	34,811,785	34,069,463	33,742,996		52,108			XXX	XXX	XXX	129,758	1,043,129	XXX	XXX
168863-DL-9	REPUBLIC OF CHILE		C	2	1.F FE	5,256,250	103.4840	5,174,200	5,000,000	5,253,871		(2,379)			3.500	3.220	JJ	75,833		07/28/2021	01/25/2050
29135L-AB-6	ABU DHABI GOVT INT'L		C		1.C FE	5,098,126	119.6690	5,947,569	4,970,000	5,091,469		(2,668)			4.125	3.970	AO	45,558	205,013	05/17/2019	10/11/2047
40053X-AA-7	GRUPO ENERGIA BOGOTA		C	1,2	2.B FE	1,425,918	107.7500	1,519,275	1,410,000	1,423,724		(1,366)			4.875	4.720	MN	8,783	68,738	05/13/2020	05/15/2030
455780-BY-1	REPUBLIC OF INDONESIA		C		2.B FE	1,568,100	128.5130	1,979,100	1,540,000	1,565,979		(536)			5.250	5.120	JJ	38,853	80,850	05/11/2017	01/08/2047
465138-7N-9	STATE OF ISRAEL		C		1.E FE	4,754,981	127.8750	5,690,438	4,450,000	4,721,310		(8,015)			4.500	4.060	JJ	83,994	200,250	07/06/2017	01/30/2043
46513J-XN-6	STATE OF ISRAEL		C		1.E FE	3,981,640	108.3170	4,365,175	4,030,000	3,983,518		973			3.375	3.430	JJ	62,717	136,013	01/09/2020	01/15/2050
486661-AH-4	REPUBLIC OF KAZAKHSTAN		C		2.B FE	358,500	143.3120	429,936	300,000	353,655		(1,146)			6.500	5.170	JJ	8,667	19,500	04/28/2017	07/21/2045
501499-AB-3	KUWAIT INTL BOND		C		1.E FE	1,465,585	108.9680	1,612,726	1,480,000	1,471,836		1,397			3.500	3.610	MS	14,533	51,800	03/13/2017	03/20/2027
698299-BF-0	REPUBLIC OF PANAMA		C	1	2.B FE	2,448,278	107.8510	2,432,040	2,255,000	2,444,891		(3,387)			3.875	2.350	MS	25,243		12/06/2021	03/17/2028
698299-BL-7	REPUBLIC OF PANAMA		C	1,2	2.B FE	4,130,000	100.0000	4,000,000	4,000,000	4,129,533		(467)			3.870	3.700	JJ	67,940		08/24/2021	07/23/2060
698299-BM-5	REPUBLIC OF PANAMA		C	1,2	2.B FE	3,465,000	110.1510	3,304,530	3,000,000	3,462,334		(2,666)			4.500	3.690	AO	33,750	67,500	08/03/2021	04/01/2056
74727P-AV-3	STATE OF QATAR		C	1	1.D FE	1,454,329	126.5890	1,886,176	1,490,000	1,457,775		686			4.625	4.770	JD	5,551	68,913	05/25/2016	06/02/2046
74727P-AY-7	STATE OF QATAR		C	1	1.D FE	4,960,000	135.1840	6,705,126	4,960,000	4,960,000					5.103	5.100	AO	47,809	253,109	04/12/2018	04/23/2048
74727P-BB-6	STATE OF QATAR		C	1	1.D FE	2,650,000	131.0640	3,473,196	2,650,000	2,650,000					4.817	4.810	MS	37,941	127,651	03/06/2019	03/14/2049
910860-BF-4	UNITED MEXICAN STATES		C	1	2.B FE	195,300	106.9510	213,902	200,000	195,788		92			4.600	4.740	JJ	4,038	9,200	03/30/2016	01/23/2046
000000-00-0	UNITED ARAB EMIRATES		C		1.C FE	5,163,912	120.0210	6,049,099	5,040,000	5,157,418		(2,577)			4.125	3.970	AO	46,200	207,900	05/03/2019	10/11/2047
Y20721-BB-4	REPUBLIC OF INDONESIA		C		2.B FE	3,733,600	125.2260	4,495,642	3,590,000	3,715,902		(3,600)			5.250	4.970	JJ	85,861	188,475	06/22/2016	01/17/2042
Y20721-BG-3	REPUBLIC OF INDONESIA		C		2.B FE	709,838	107.7660	743,585	690,000	697,706		(2,353)			4.125	3.730	JJ	13,124	28,463	05/13/2016	01/15/2025
Y20721-BK-4	REPUBLIC OF INDONESIA		C		2.B FE	2,210,162	147.8790	2,469,589	1,670,000	2,162,053		(12,674)			6.750	4.600	JJ	51,979	112,725	11/30/2017	01/15/2044
Y20721-BR-9	REPUBLIC OF INDONESIA		C		2.B FE	1,962,188	128.1950	2,243,420	1,750,000	1,946,290		(4,179)			5.250	4.490	JJ	44,151	91,875	11/22/2017	01/08/2047
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						56,991,707	XXX	64,734,724	54,475,000	56,845,052		(44,865)			XXX	XXX	XXX	802,525	1,917,975	XXX	XXX
1099999. Total - All Other Government Bonds						56,991,707	XXX	64,734,724	54,475,000	56,845,052		(44,865)			XXX	XXX	XXX	802,525	1,917,975	XXX	XXX
452151-LF-8	ILLINOIS ST				2.B FE	6,586,120	115.5880	8,091,160	7,000,000	6,697,475		31,384			5.100	5.810	JD	29,750	357,000	03/05/2018	06/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,586,120	XXX	8,091,160	7,000,000	6,697,475		31,384			XXX	XXX	XXX	29,750	357,000	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						6,586,120	XXX	8,091,160	7,000,000	6,697,475		31,384			XXX	XXX	XXX	29,750	357,000	XXX	XXX
167486-MK-2	CHICAGO ILL			1	2.C FE	5,716,995	142.4040	5,952,487	4,180,000	5,610,535		(59,714)			7.517	4.500	JJ	157,105	314,211	03/03/2020	01/01/2040
235308-RA-3	DALLAS TX INDEP SCH DIST	CF		2	1.A FE	16,236,800	107.0120	17,121,920	16,000,000	16,003,588		(243)			6.450	6.260	FA	389,867	1,032,000	11/16/2010	02/15/2035
262633-PG-9	DU PAGE CNTY IL	CF		1	1.A FE	8,200,000	136.4230	11,186,686	8,200,000	8,200,000					5.852	5.850	JJ	239,932	479,864	10/26/2010	01/01/2035
797646-5Q-5	SAN FRANCISCO CITY & CNTY CA	CF		2	1.A FE	2,500,000	110.1610	2,754,025	2,500,000	2,500,000					4.041	4.040	JD	4,490	101,025	02/15/2019	06/15/2049
797646-5R-3	SAN FRANCISCO CITY & CNTY CA	CF		2	1.A FE	4,000,000	111.9620	4,478,480	4,000,000	4,000,000					4.321	4.320	JD	7,682	172,840	02/15/2019	06/15/2058
941247-N2-0	WATERBURY CT			1	1.D FE	567,295	132.8250	664,125	500,000	547,730		(4,460)			7.089	5.620	JD	2,954	35,445	07/01/2014	12/01/2038
952347-Z6-2	W CONTRA COSTA CA UNIF SCH DIST TXBL-RE	CF		2	1.D FE	5,066,200	110.2820	5,514,100	5,000,000	5,045,976		(5,956)			4.328	4.160	FA	90,167	216,400	06/07/2018	08/01/2041
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						42,287,290	XXX	47,671,823	40,380,000	41,907,829		(70,373)			XXX	XXX	XXX	892,197	2,351,785	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						42,287,290	XXX	47,671,823	40,380,000	41,907,829		(70,373)			XXX	XXX	XXX	892,197	2,351,785	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE E			2	1.F FE	28,527,060	102.7000	30,810,000	30,000,000	28,713,930		26,590			5.250	5.580	FA	595,000	1,575,000	02/21/2014	02/15/2048
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			2	2.A FE	4,250,000	112.5780	4,784,565	4,250,000	4,250,000					4.722	4.720	AO	50,171	200,685	02/24/2017	10/01/2040
010869-CJ-2	ALAMEDA CA CORRIDOR TRANSPRTN AUTH	@			1.G FE	3,594,614	68.3570	5,266,907	7,705,000	4,192,742		195,405			0.000	4.830	N/A			10/05/2018	10/01/2034
011903-BU-4	ALASKA ST INDL DEV & EXPORT AU			2	2.B FE	8,175,461	100.0930	8,663,058	8,655,000	8,363,949		18,104			5.300	5.710	MS	152,905	458,715	02/26/2007	03/01/2035
039063-AR-3	ARCADIA CA PENSION OBLIG			2	1.A FE	8,000,000	102.9050	8,232,400	8,000,000	8,000,000					3.173	3.170	JD	21,153	267,237	10/28/2020	12/01/2040
040664-FA-7	ARIZONA BRD OF RGTS	CF		1,2	1.C FE	1,500,000	102.3470	1,535,219	1,500,000	1,500,000					3.162	3.160	JJ	32,015		03/25/2021	07/01/2053
047681-QU-8	ATLANTA & FULTON CNTY GA RECRE	CF		1	1.B FE	12,950,000	131.4270	17,019,797	12,950,000	12,950,000					5.100	5.100	JD	55,038	660,450	01/31/2018	12/01/2047
052414-MG-1	AUSTIN TX ELEC UTILITY SYS REV	CF		1	1.C FE	5,995,200	138.8680	8,332,080	6,000,000	5,996,665		145			5.720	5.720	MN	43,853	343,200	06/11/2010	11/15/2040
052451-AQ-4	AUSTIN TX RENTAL CAR SPL FAC R			1,2	1.G FE	26,136,813	104.5780	27,739,315	26,525,000	26,097,999		(12,466)			5.750	5.780	MN	194,885	1,525,188	04/07/2016	11/15/2042
052476-XE-3	AUSTIN TX WTR & WSTWTR SYS REV	CF		1	1.C FE	10,000,000	141.7950	14,179,500	10,000,000	10,000,000					6.018	6.010	MN	76,897	601,800	11/18/2010	11/15/2040
055022-AR-8	AZUSA CA			1,2	1.D FE	7,278,475	106.6910	7,735,098	7,250,000	7,276,069		(2,005)			3.620	3.570	FA	109,354	219,437	09/24/2020	08/01/2040
088518-PH-2	BEXAR CNTY TX REVENUE			2	1.F FE	5,000,000	99.2940	4,964,700	5,000,000	5,000,000					3.181	3.180	FA	43,297		09/02/2021	08/15/2051
111746-JK-0	BROCKTON MA			2	1.E FE	3,260,000	103.0000	3,357,800	3,260,000	3,260,000					3.038	3.030	MN	11,555		10/21/2021	11/01/2035
119174-AR-1	BUENA PK CALIF PENSION OBLIG			2	1.B FE	3,680,000	98.9260	3,640,477	3,680,000	3,680,000					3.000	3.000	JJ	37,107		08/18/2021	07/01/2043
12961P-BM-7	CALHOUN CNTY AL BRD OF EDU SPL			2	1.C FE	9,405,000	99.9280	9,398,228	9,405,000	9,405,000					3.000	3.000	FA	116,779		06/29/2021	02/01/2046
130179-KK-9	CALIFORNIA ST EDUCTNL FACS AUT	CF		2	1.D FE	3,530,499	104.7280	3,969,191	3,790,000	3,550,793		7,072			3.836	4.300	AO	36,346	145,384	01/11/2019	04/01/2047
13033W-3Y-7	CALIFORNIA ST INFRASTRUCTURE &	CF		1	1.D FE	11,069,460	151.2050	13,608,450	9,000,000	10,760,508		(67,600)			6.486	4.770	MN	74,589	583,740	12/20/2016	05/15/2049
13077D-NL-2	CALIFORNIA ST UNIV REVENUE	CF		1,2	1.D FE	6,000,000	102.3460	6,140,760	6,000,000	6,000,000					3.267	3.260	MN	32,670	219,978	08/27/2020	11/01/2060
13077D-RV-6	CALIFORNIA ST UNIV REVENUE			1,2	1.D FE	4,966,450	100.2220	5,011,100	5,000,000	4,966,674		224			2.939	2.970	MN	24,492	37,554	07/13/2021	11/01/2052
13077D-RV-6	CALIFORNIA ST UNIV REVENUE	CF		1,2	1.D FE	17,677,533	100.2220	17,789,405	17,750,000	17,678,031		498			2.939	2.960	MN	86,945	133,316	07/13/2021	11/01/2052
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV	CF		2	1.D FE	26,592,963	101.0970	26,684,553	26,395,000	26,420,398		(99,316)			5.000	4.600	AO	329,938	1,319,750	03/20/2020	04/01/2042
13080S-ZF-4	CALIFORNIA STWD CMNTYS DEV AUT			1,2	1.C FE	2,000,000	108.0780	2,161,560	2,000,000	2,000,000					3.714	3.710	MN	9,491	77,581	10/22/2020	11/15/2050
13080S-ZG-2	CALIFORNIA STWD CMNTYS DEV AUT	CF		1,2	1.C FE	4,000,000	110.7430	4,429,720	4,000,000	4,000,000					3.814	3.810	MN	19,494	159,340	10/22/2020	11/15/2055
15239D-AP-7	CENTRAL ARIZONA FIRE & MED AUT			2	1.F FE	7,000,000	101.2390	7,086,730	7,000,000	7,000,000					3.144	3.140	JJ	64,190		08/27/2021	07/01/2038
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	3,500,000	100.2680	3,509,380	3,500,000	3,500,000					3.267	3.260	JJ	20,646		10/07/2021	01/01/2045
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP	CF		1,2	1.D FE	5,000,000	108.7690	5,438,450	5,000,000	5,000,000					3.204	3.200	JJ	95,230		05/21/2021	01/15/2051
162542-AV-6	CHAUTAUQUA CNTY NY CAPITAL RESOURCE COR			2	1.D FE	8,830,000	100.3220	8,858,433	8,830,000	8,830,000					3.502	3.500	MN	54,115		10/27/2021	11/01/2051
167486-SD-2	CHICAGO ILL			1	2.C FE	1,608,785	133.6600	1,697,482	1,270,000	1,589,717		(10,530)			6.314	4.360	JJ	40,094	80,188	02/20/2020	01/01/2044
167593-H6-2	CHICAGO IL O'HARE INTERNATIONA	CF		1	1.F FE	5,115,100	131.5910	6,579,550	5,000,000	5,109,401		(2,104)			4.472	4.330	JJ	111,800	223,600	01/09/2019	01/01/2049
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA	CF		1	1.F FE	5,000,000	136.9570	6,847,850	5,000,000	5,000,000					4.572	4.570	JJ	114,300	228,600	12/12/2018	01/01/2054
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALEST			1	1.C FE	5,000,000	111.0520	5,552,600	5,000,000	5,000,000					3.912	3.910	JD	16,300	195,600	08/28/2020	12/01/2040
196335-AB-9	COLORADO ST BRIDGE ENTERPRISE	CF		1	1.C FE	2,023,460	141.9230	2,838,460	2,000,000	2,016,561		(818)			6.078	5.980	JD	10,130	121,560	12/06/2010	12/01/2040
19648F-NV-2	COLORADO ST HLTH FACS AUTH HOS			1	1.E FE	3,040,470	112.4040	3,372,120	3,000,000	3,038,111		(1,193)			3.796	3.700	MN	18,980	113,880	12/17/2019	11/01/2044
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS			1	1.E FE	12,180,820	113.5240	13,361,775	11,770,000	12,162,318		(9,010)			3.846	3.640	MN	75,446	452,674	12/05/2019	11/01/2049
196707-HZ-9	COLORADO ST BRD OF GOVERNORS U	CF		1	1.C FE	9,066,228	141.1690	12,705,210	9,000,000	9,049,502		(2,089)			6.057	5.990	MS	181,710	545,130	05/06/2011	03/01/2040
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS	CF		2	1.G FE	1,500,000	106.6900	1,600,350	1,500,000	1,500,000					4.059	4.050	JD	2,706	60,885	04/18/2019	12/15/2039
19954K-AR-2	COLUMBUS OH REGL ARPT AUTH CUS			2	1.G FE	3,000,000	106.2550	3,187,650	3,000,000	3,000,000					4.199	4.190	JD	5,599	125,970	04/18/2019	12/15/2048
20281P-NE-8	CMWLTH FING AUTH PA			1	1.E FE	10,000,000	102.3970	10,239,700	10,000,000	10,000,000					2.991	2.990	JD	24,925	131,272	06/17/2021	06/01/2042
213248-BB-2	COOK CNTY IL SALES TAX REVENUE	CF		2	1.D FE	10,000,000	106.1840	10,618,440	10,000,000	10,000,000					5.354	5.350	MN	68,412	535,400	07/12/2013	11/15/2035
223047-AR-2	COVINA CA PENSN OBLIG			1,2	1.C FE	8,000,000	97.4880	7,799,040	8,000,000	8,000,000					3.001	3.000	FA	102,034		07/15/2021	08/01/2046
249015-F4-5	DENTON TX UTILITY SYS REVENUE			1,2	1.F FE	9,015,000	100.7640	9,083,875	9,015,000	9,015,000					3.144	3.140	JD	23,619	55,112	08/27/2021	12/01/2050
250336-EZ-3	DESCHUTES CNTY OR HOSP FACS AU	CF		1	1.F FE	5,660,150	115.2800	5,764,000	5,000,000	5,644,733		(15,417)			3.985	3.240	JJ	99,625	99,625	01/06/2021	01/01/2050

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
25484*-AC-6	DISTRICT ENERGY ST. PAUL, INC.				1.G FE	5,171,217	111.0750	5,743,929	5,171,217	5,171,217					4.690	4.690	AO	60,633	242,539	10/21/2013	10/01/2033
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.				1.G FE	4,715,156	111.0750	5,237,445	4,715,233	4,715,156		5			4.690	4.690	AO	55,286	221,140	10/21/2013	10/01/2033
260888-AQ-5	DOWNEY CA PENSN OBLIG			1,2	1.C FE	6,344,476	98.6890	6,266,752	6,350,000	6,345,201		725			2.995	2.990	JD	15,849	146,863	02/12/2021	06/01/2044
261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA	CF		2	1.F FE	3,859,035	104.5500	4,035,630	3,860,000	3,859,172		(265)			6.210	6.210	FA	90,556	239,706	10/16/2007	08/15/2036
282659-BK-6	EL CAJON CA			1,2	1.C FE	9,918,578	101.8660	10,008,335	9,825,000	9,910,746		(7,832)			3.284	3.160	AO	80,663	218,687	01/15/2021	04/01/2043
28337L-DT-2	EL PASO CNTY CO REVENUE	CF		1	1.D FE	12,500,000	124.9040	15,613,000	12,500,000	12,500,000					4.671	4.670	AO	145,969	583,875	05/27/2015	10/01/2045
295542-SW-5	ERIE PA WTR AUTH WTR REVENUE	CF		1	1.C FE	8,500,000	107.3690	9,126,365	8,500,000	8,500,000					3.456	3.450	JD	24,480	293,760	09/29/2020	06/01/2060
3134A4-AB-0	FREDDIE MAC	CF			1.A	864,098	85.0480	1,390,541	1,635,000	1,150,542		43,093			0.000	3.850	N/A			07/01/2014	03/15/2031
31359Y-CY-1	FANNIEMAE STRIPS	CF			1.A	825,807	90.4870	1,266,821	1,400,000	1,094,840		40,402			0.000	3.790	N/A			07/01/2014	07/15/2028
34061U-EQ-7	FLORIDA ST DEV FIN CORP EDUCTN			1,2	1.G FE	8,000,000	102.9710	8,237,680	8,000,000	8,000,000					4.109	4.100	AO	82,180	328,720	06/17/2020	04/01/2050
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI			1,2	1.F FE	10,500,000	106.8990	11,224,395	10,500,000	10,500,000					3.924	3.920	JJ	189,987	412,020	12/11/2019	01/15/2053
347622-CP-5	FORT LAUDERDALE FL SPL OBLG			1	1.D FE	14,527,561	104.6490	15,367,706	14,685,000	14,582,411		8,121			5.143	5.230	JJ	377,625	755,250	08/01/2013	01/01/2032
348764-TR-2	FORT SMITH AR SCH DIST #100			2	1.C FE	5,000,000	98.4700	4,923,500	5,000,000	5,000,000					3.000	3.000	FA	52,917		07/28/2021	02/01/2049
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS			1	1.C FE	17,461,075	102.0860	17,865,050	17,500,000	17,461,265		190			3.000	3.010	FA	163,333		10/26/2021	02/15/2054
362835-CG-3	GAINESVILLE FL SPL OBLG			1,2	1.D FE	10,000,000	100.1610	10,016,100	10,000,000	10,000,000					3.047	3.040	AO	76,175	306,393	09/11/2020	10/01/2040
362848-RA-3	GAINESVILLE FL UTILITIES SYS R	CF		1	1.E FE	15,000,000	145.6700	21,850,500	15,000,000	15,000,000					6.024	6.020	AO	225,900	903,600	11/10/2010	10/01/2040
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE			1,2	1.E FE	4,000,000	99.8130	3,992,520	4,000,000	4,000,000					3.200	3.200	MS	42,667		08/11/2021	03/01/2051
37828A-AP-4	GLENDALE AZ COPS			1,2	1.E FE	3,000,000	100.8240	3,024,720	3,000,000	3,000,000					2.942	2.940	JJ	41,188		06/24/2021	07/01/2037
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T			1,2	1.F FE	2,040,360	100.5950	2,011,900	2,000,000	2,039,621		(739)			3.356	3.080	AO	16,780		10/25/2021	10/01/2052
386166-HD-7	GRAND PRAIRIE TX SALES TAX REV	CF		2	1.E FE	5,351,745	109.9420	5,771,955	5,250,000	5,288,670		(11,722)			5.032	4.760	JJ	132,090	264,180	11/24/2015	01/01/2040
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE			2	1.F FE	2,550,000	108.1670	2,758,259	2,550,000	2,550,000					3.606	3.600	JJ	45,977	95,784	06/05/2020	07/01/2044
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC			1	1.F FE	15,046,365	110.9200	16,638,000	15,000,000	15,042,741		(1,778)			3.756	3.730	JD	46,950	563,400	12/20/2019	06/01/2042
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA			1	1.F FE	3,000,000	105.2650	3,157,950	3,000,000	3,000,000					3.344	3.340	MN	12,819	103,664	10/21/2020	11/15/2037
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.E FE	3,355,000	103.0640	3,457,797	3,355,000	3,355,000					3.636	3.630	MN	15,587	110,806	12/10/2020	05/15/2050
419794-F4-9	HAWAII ST ARPTS SYS REVENUE	CF		1,2	1.E FE	4,000,000	104.1940	4,167,760	4,000,000	4,000,000					3.484	3.480	JJ	69,680	96,778	10/08/2020	07/01/2050
43233A-FQ-4	HILLSBOROUGH CNTY FL INDL DEVA			1,2	2.A FE	5,526,910	108.0260	5,941,430	5,500,000	5,524,228		(2,209)			4.267	4.200	FA	97,785	177,318	10/21/2020	08/01/2040
446201-AS-4	HUNTINGTON BEACH CA PENSN OBLI			1,2	1.B FE	18,208,105	105.8320	19,272,171	18,210,000	18,208,356		251			3.376	3.370	JD	27,323	433,754	03/19/2021	06/15/2044
45188R-L2-3	ILLINOIS ST DEV FIN AUTH			2	2.B FE	447,480	100.4020	451,809	450,000	449,960		424			6.600	6.650	MS	9,900	29,700	05/20/2002	03/01/2022
45188R-L3-1	ILLINOIS ST DEV FIN AUTH			2	2.B FE	1,923,293	100.3190	1,941,173	1,935,000	1,932,010		801			6.850	6.900	MS	44,183	132,548	05/20/2002	03/01/2027
452152-6F-3	ILLINOIS ST				2.B FE	1,000,000	106.5260	1,065,260	1,000,000	1,000,000					5.375	5.370	MN	8,958	53,750	05/14/2020	05/01/2023
452152-6G-1	ILLINOIS ST				2.B FE	1,500,000	111.3080	1,669,620	1,500,000	1,500,000					5.500	5.500	MN	13,750	82,500	05/14/2020	05/01/2024
452152-6H-9	ILLINOIS ST				2.B FE	1,493,535	115.5940	1,733,910	1,500,000	1,495,426		1,216			5.500	5.600	MN	13,750	82,500	05/14/2020	05/01/2025
452152-6J-5	ILLINOIS ST				2.B FE	2,481,175	119.3100	2,982,750	2,500,000	2,485,638		2,851			5.500	5.650	MN	22,917	137,500	05/14/2020	05/01/2026
452152-6K-2	ILLINOIS ST				2.B FE	1,482,990	130.7480	1,961,220	1,500,000	1,485,634		1,690			5.500	5.670	MN	13,750	82,500	05/14/2020	05/01/2030
45506E-CL-5	INDIANA ST FIN AUTH REVENUE			1	1.F FE	15,126,300	102.7890	15,418,350	15,000,000	15,125,099		(1,202)			3.051	3.000	JJ	106,785		10/08/2021	01/01/2051
45506E-DF-7	INDIANA ST FIN AUTH REVENUE			1	1.E FE	7,208,029	100.5670	7,306,193	7,265,000	7,208,291		263			3.026	3.070	MS	38,472		10/20/2021	03/01/2044
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE			2	1.E FE	19,809,680	112.4480	22,489,600	20,000,000	19,774,471		(10,106)			5.125	5.120	JJ	512,500	1,025,000	04/10/2017	01/01/2051
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	2,525,000	110.1370	2,780,959	2,525,000	2,525,000					4.489	4.480	JJ	56,674	113,347	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	6,538,229	109.8080	7,022,222	6,395,000	6,503,697		(13,113)			4.689	4.400	JJ	149,931	299,862	04/22/2019	01/01/2049
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST			1,2	1.F FE	3,000,000	100.6390	3,019,170	3,000,000	3,000,000					3.221	3.220	JJ	22,547		09/17/2021	07/01/2053
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.D FE	5,000,000	101.2820	5,064,100	5,000,000	5,000,000					3.114	3.110	JD	27,680		10/14/2021	12/01/2044
499815-KD-9	KNOXVILLE TN WSTWTR SYS REVENU	CF		2	1.C FE	5,500,000	104.7150	5,759,325	5,500,000	5,500,000					6.100	6.100	AO	83,875	335,500	11/30/2010	04/01/2040
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	1,007,670	104.1190	1,041,190	1,000,000	1,006,809		(644)			3.482	3.390	JD	2,902	34,820	09/03/2020	12/01/2055
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	4,783,395	105.2060	4,997,285	4,750,000	4,779,644		(2,782)			3.632	3.540	JD	14,377	172,520	09/04/2020	12/01/2059
54243R-AF-1	LONG BEACH CA REVENUE			2	4.C FE	7,890,000	100.0270	7,892,130	7,890,000	7,890,000					7.282	7.280	MN	95,758	574,550	10/21/2010	11/01/2030
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP	CF		1	1.B FE	4,854,650	131.8340	6,591,700	5,000,000	4,904,850		5,949			5.735	5.970	JD	23,896	286,750	11/16/2010	06/01/2039
546398-6Q-6	LOUISIANA ST PUBLIC FACS AUTHR			1	1.F FE	5,757,720	120.9030	7,254,180	6,000,000	5,778,800		4,561			4.346	4.590	JD	21,730	260,760	01/13/2017	06/01/2051
54659L-AU-8	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	1,929,460	108.3600	2,167,200	2,000,000	1,956,309		3,963			5.500	5.830	AO	27,500	110,000	09/11/2013	10/01/2033
54659L-AV-6	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	1,948,240	108.7010	2,174,020	2,000,000	1,959,482		1,664			5.750	5.950	AO	28,750	115,000	09/11/2013	10/01/2038
574218-NE-9	MARYLAND ST HLTH & HGR EDUCTNL			1	1.F FE	15,897,980	128.7900	20,606,400	16,000,000	15,916,546		2,601			4.815	4.850	JJ	385,200	770,400	05/21/2013	07/01/2043
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	2,917,300	136.3260	3,408,150	2,500,000	2,882,011		(20,221)			5.456	4.010	JJ	68,200	136,400	03/18/2020	12/01/2039
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE			2	1.D FE	8,776,715	100.5180	8,795,325	8,750,000	8,775,251		(1,464)			3.127	3.080	JD	22,801	114,005	06/22/2021	12/01/2051
587635-JK-0	MERCED CA UNION HIGH SCH DIST	CF		3	1.D FE	2,733,990	42.9200	3,004,400	7,000,000	2,899,730		106,359			0.000	3.770	N/A			05/22/2020	08/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
590545-TJ-8	MESA AZ UTILITY SYS REVENUE	CF		2	1.D FE	9,200,000	102.3310	9,414,452	9,200,000	9,200,000					5.048	5.040	JJ	232,208	464,416	03/16/2012	07/01/2035
592090-GP-3	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	4,000,000	102.9760	4,119,040	4,000,000	4,000,000					3.019	3.010	FA	50,317	75,140	12/09/2020	08/01/2040
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC	CF		2	1.D FE	5,000,000	102.3850	5,119,250	5,000,000	5,000,000					3.169	3.160	FA	66,021	98,591	12/09/2020	08/01/2051
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	2,800,000	100.9260	2,825,928	2,800,000	2,800,000					2.942	2.940	JJ	17,619		10/07/2021	07/01/2043
592125-AA-6	MET GOVT NASHVILLE & DAVIDSON	CF		1	1.E FE	23,741,275	149.5390	34,020,123	22,750,000	23,478,578		(31,457)			7.431	7.050	JJ	845,276	1,690,553	08/17/2010	07/01/2043
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	10,778,859	142.0360	11,114,317	7,825,000	10,642,545		(136,314)			6.668	3.540	MN	66,671	521,771	01/07/2021	11/15/2039
59261A-G3-5	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,913,600	119.8120	3,594,360	3,000,000	2,917,276		2,285			4.750	4.960	MN	18,208	142,500	05/07/2020	11/15/2045
59261A-G4-3	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	987,650	121.3670	1,213,670	1,000,000	987,982		206			5.000	5.080	MN	6,389	50,000	05/07/2020	11/15/2050
59261A-G5-0	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,503,850	123.3540	3,083,850	2,500,000	2,503,353		(312)			5.250	5.230	MN	16,771	131,250	05/07/2020	11/15/2055
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	6,660,600	136.8920	6,844,600	5,000,000	6,627,171		(33,429)			5.175	3.330	MN	33,063	258,750	02/02/2021	11/15/2049
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC			1	1.G FE	24,974,420	134.9650	32,445,586	24,040,000	24,925,348		(17,987)			5.073	4.810	AO	304,887	1,219,549	04/08/2019	04/01/2050
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	7,661,775	109.6720	8,225,400	7,500,000	7,620,877		(15,315)			4.280	4.000	AO	80,250	321,000	03/21/2019	10/01/2041
59333P-4D-7	MIAMI-DADE CNTY FL AVIATION RE	CF		2	1.F FE	11,207,700	121.3700	12,137,000	10,000,000	11,010,343		(111,692)			5.000	3.500	AO	125,000	500,000	03/12/2020	10/01/2049
59333P-6M-5	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	2,085,000	103.2310	2,152,371	2,085,000	2,085,000					3.270	3.270	AO	17,045	53,786	12/03/2020	10/01/2041
59334P-DA-2	MIAMI-DADE CNTY FL TRANSIT SAL	CF			1.C FE	6,580,022	137.0060	8,186,109	5,975,000	6,444,252		(18,083)			5.624	4.920	JJ	168,017	336,034	12/20/2012	07/01/2040
593490-ME-2	MIAMI FL SPL OBLG TXBL-REF-STREET & SID	CF		2	1.F FE	2,500,000	112.7220	2,818,050	2,500,000	2,500,000					4.808	4.800	JJ	60,100	120,200	11/05/2018	01/01/2039
593490-MJ-1	MIAMI FL SPL OBLG TXBL-STREET & SIDEWAL	CF		2	1.F FE	1,250,000	110.9010	1,386,263	1,250,000	1,250,000					4.808	4.800	JJ	30,050	60,100	11/05/2018	01/01/2039
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	3,375,000	102.6710	3,465,146	3,375,000	3,375,000					3.565	3.560	JD	10,027	124,664	10/30/2020	06/01/2051
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	5,230,000	100.1820	5,239,519	5,230,000	5,230,000					2.898	2.890	JD	12,630	38,312	07/30/2021	06/01/2052
603923-AR-4	MINNEAPOLIS MN DEV REVENUE			2	1.G FE	1,797,750	101.8190	1,832,742	1,800,000	1,798,830		86			6.300	6.300	JD	9,450	113,400	03/29/2006	12/01/2035
60636A-PP-2	MISSOURI ST HLTH & EDUCTNL FACS AUTH	CF		1,2	1.B FE	5,000,000	122.4780	6,123,900	5,000,000	5,000,000					3.652	3.650	FA	68,982	182,600	06/27/2017	08/15/2057
60636A-SU-8	MISSOURI ST HLTH & EDUCTNL FAC	CF		1	1.E FE	10,000,000	125.1580	12,515,800	10,000,000	10,000,000					4.200	4.200	AO	105,000	420,000	02/15/2019	10/01/2049
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE				1.F	5,899,093	106.8950	6,305,835	5,899,093	5,899,093					3.810	3.810	FMAN	32,465	224,755	07/19/2013	11/09/2032
612550-AR-7	MONTEREY PK CA PENSN OBLIG			1,2	1.C FE	2,500,000	98.2060	2,455,150	2,500,000	2,500,000					3.021	3.020	JD	6,294	59,791	02/03/2021	06/01/2043
635400-AR-8	NATIONAL CITY CA PENSN OBLIG			2	1.D FE	5,000,000	100.5340	5,026,700	5,000,000	5,000,000					3.423	3.420	MN	21,394		11/03/2021	11/01/2042
63607Y-AV-2	NATIONAL FIN AUTH NH REVENUE			2	1.C FE	4,000,000	101.3740	4,054,960	4,000,000	4,000,000					3.142	3.140	JJ	52,018		07/27/2021	07/01/2051
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS			2	1.C FE	9,020,000	102.2130	9,219,613	9,020,000	9,020,000					3.272	3.270	MN	58,207		10/07/2021	05/01/2051
644693-KW-2	NEW HAMPSHIRE ST TURNPIKE SYS	CF		1	1.D FE	2,000,000	139.1750	2,783,500	2,000,000	2,000,000					6.009	6.000	MN	20,030	120,180	11/18/2009	11/01/2039
646066-7H-7	NEW JERSEY ST EDUCTNL FACS AUT	CF		1,2	1.F FE	9,345,000	104.8080	9,794,308	9,345,000	9,345,000					3.958	3.950	JJ	184,938	383,232	06/05/2020	07/01/2048
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT			1,2	1.F FE	2,025,360	104.2400	2,084,800	2,000,000	2,023,825		(1,535)			3.613	3.450	JJ	36,130	36,130	04/27/2021	07/01/2050
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH	CF		1	1.F FE	20,645,311	160.9730	29,417,816	18,275,000	20,103,259		(60,738)			7.414	6.420	JJ	677,454	1,354,909	08/05/2009	01/01/2040
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES NON ST S	CF		2	1.D FE	24,382,270	114.4270	26,318,210	23,000,000	23,956,219		(125,917)			4.850	4.110	JJ	557,750	1,115,500	06/01/2018	07/01/2048
65000B-AU-2	NEW YORK ST DORM AUTH REVENUES			2	1.G FE	7,500,000	104.8380	7,862,850	7,500,000	7,500,000					3.430	3.430	JJ	153,635		05/14/2021	07/01/2051
660043-AB-6	N HUDSON NJ SEWERAGE AUTH GROS			1	1.F FE	12,895,000	135.3070	17,447,851	12,895,000	12,895,000					5.396	5.390	JD	57,985	695,814	05/18/2012	06/01/2042
677704-A6-5	OHIO UNIV GEN RECPTS ATHENS TXBL	CF		1	1.E FE	23,702,450	155.2200	32,596,389	21,000,000	23,696,887		(1,397)			5.590	4.940	JD	97,825	1,173,900	05/11/2018	12/01/2114
678535-3H-6	OKLAHOMA CITY OK ARPT TRUST	CF		2	1.F FE	3,500,000	108.2500	3,788,750	3,500,000	3,500,000					6.360	6.360	JJ	111,300	222,600	09/13/2013	07/01/2033
678535-3J-2	OKLAHOMA CITY OK ARPT TRUST	CF		2	1.F FE	3,000,000	107.7050	3,231,150	3,000,000	3,000,000					5.992	5.990	JJ	89,880	179,760	09/13/2013	07/01/2028
68304F-AN-6	ONTARIO CA PENSN OBLIG			1	1.D FE	2,000,000	107.2130	2,144,260	2,000,000	2,000,000					3.779	3.770	JD	6,298	75,580	05/13/2020	06/01/2038
684146-AL-7	ORANGE CA UNIF SCH DIST RETMNT			2	1.C FE	3,055,975	91.4480	2,972,060	3,250,000	3,058,266		2,291			2.650	3.040	MN	14,354	28,948	08/26/2021	05/01/2042
684146-AM-5	ORANGE CA UNIF SCH DIST RETMNT			2	1.C FE	2,951,740	91.3320	2,872,391	3,145,000	2,953,868		2,128			2.700	3.090	MN	14,153	28,541	08/26/2021	05/01/2043
685869-EJ-4	OREGON ST HLTH & SCIENCE UNIVR			1	1.D FE	19,347,200	132.7490	25,686,932	19,350,000	19,347,471		56			5.000	5.000	JJ	483,750	967,500	07/09/2015	07/01/2045
68587F-BL-7	OREGON EDU DISTS FULL FAITH &			2	1.C FE	7,500,000	100.0780	7,505,850	7,500,000	7,500,000					2.895	2.890	JD	603	79,009	07/23/2021	06/30/2040
68608W-AK-8	OREGON ST UNIV GEN REVENUE			1,2	1.D FE	12,005,900	108.5440	13,025,280	12,000,000	12,004,418		(515)			4.052	4.040	AO	121,560	486,240	04/12/2019	04/01/2052
68608W-AL-6	OREGON ST UNIV GEN REVENUE	CF		1,2	1.D FE	15,022,140	103.9820	15,597,300	15,000,000	15,020,768		(1,372)			3.424	3.400	MS	171,200	424,956	05/04/2021	03/01/2060
699211-PU-6	PARAMOUNT CA UNIF SCH DIST	6CF		3	1.D FE	5,838,625	51.0900	6,386,250	12,500,000	6,071,006		219,807			0.000	3.720	N/A			11/19/2020	08/01/2041
699211-PW-2	PARAMOUNT CA UNIF SCH DIST	CF		2	1.D FE	5,000,000	103.3180	5,165,900	5,000,000	5,000,000					3.272	3.270	FA	68,167	104,977	11/19/2020	08/01/2051
70227R-AB-6	PASADENA CA PENSION OBLIG			1	1.C FE	13,280,153	111.5260	15,290,215	13,710,000	13,339,645		10,296			4.750	4.960	MN	108,538	651,225	06/08/2015	05/01/2045
70227R-AP-5	PASADENA CA PENSION OBLIG			1	1.C FE	3,463,285	111.2930	3,895,255	3,500,000	3,472,332		1,550			4.625	4.700	MN	26,979	161,875	04/30/2015	05/01/2038
70227R-BE-9	PASADENA CA PENSION OBLIG			2	1.A FE	6,191,835	102.9610	6,692,465	6,500,000	6,206,584		9,065			3.237	3.540	MN	35,068	210,405	05/07/2020	05/01/2045
717893-L2-5	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	2,000,000	113.1320	2,262,640	2,000,000	2,000,000					4.189	4.180	AO	20,945	83,780	02/14/2019	10/01/2037
717893-L3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	1,000,000	113.4550	1,134,550	1,000,000	1,000,000					4.289	4.280	AO	10,723	42,890	02/14/2019	10/01/2040
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	15,000,000	100.8350	15,125,250	15,000,000	15,000,000					2.926	2.920	JJ	220,669		06/24/2021	07/01/2045
720424-D8-0	PIERCE CNTY WA SCH DIST #10 TA	CF		2	1.B FE	6,500,000	102.1690	6,640,985	6,500,000	6,500,000					3.082	3.080	JD	16,694	216,468	10/22/2020	11/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73208P-BL-4	POMONA CA PENSN OBLG				1.E FE	750,000	105.9530	794,648	750,000	750,000					3.003	3.000	FA	9,384	21,334	08/14/2020	08/01/2030
73208P-BR-1	POMONA CA PENSN OBLG			2	1.E FE	875,000	107.1040	937,160	875,000	875,000					3.453	3.450	FA	12,589	28,619	08/14/2020	08/01/2035
73208P-BS-9	POMONA CA PENSN OBLG			2	1.E FE	5,490,666	106.2410	5,699,830	5,365,000	5,475,937		(10,955)			3.716	3.430	FA	83,068	188,841	08/25/2020	08/01/2040
73208P-BT-7	POMONA CA PENSN OBLG			2	1.E FE	7,068,380	105.4890	7,220,722	6,845,000	7,042,251		(19,484)			3.816	3.420	FA	108,836	247,419	08/25/2020	08/01/2046
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE			1	1.E FE	5,528,650	137.2020	6,860,100	5,000,000	5,507,213		(7,738)			4.810	4.220	AO	50,772	240,500	01/25/2019	10/15/2065
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	3,019,200	99.1880	2,975,640	3,000,000	3,018,438		(762)			3.175	3.100	JJ	43,921		07/13/2021	07/15/2060
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE	CF		2	1.E FE	11,826,440	99.1880	11,654,590	11,750,000	11,821,529		(4,911)			3.175	3.100	JJ	172,023	165,806	07/13/2021	07/15/2060
735240-S7-9	PORT OF PORTLAND OR ARPT REVEN			1,2	2.A FE	5,500,000	105.7240	5,814,820	5,500,000	5,500,000					4.067	4.060	JJ	111,843	223,685	04/04/2019	07/01/2039
735240-S8-7	PORT OF PORTLAND OR ARPT REVEN			1,2	2.A FE	8,043,560	105.0930	8,407,440	8,000,000	8,033,593		(3,752)			4.237	4.170	JJ	169,480	338,960	04/08/2019	07/01/2049
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU			1	1.E FE	12,622,166	100.9740	12,909,526	12,785,000	12,626,376		3,636			3.340	3.410	JD	35,585	427,019	10/22/2020	06/01/2050
74442P-DK-8	PUBLIC FIN AUTH WI REVENUE			1	2.B FE	4,684,320	108.7280	4,892,760	4,500,000	4,655,533		(7,257)			5.739	5.380	AO	64,564	258,255	08/22/2017	10/01/2037
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV	CF		2	1.C FE	2,500,000	107.7860	2,694,650	2,500,000	2,500,000					3.537	3.530	JJ	40,774	88,425	04/08/2020	01/15/2043
769036-BT-0	RIVERSIDE CA PENSN OBLG			2	1.D FE	9,500,000	108.8460	10,340,370	9,500,000	9,500,000					3.857	3.850	JD	30,535	366,415	06/05/2020	06/01/2045
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU			2	1.D FE	6,500,000	100.6680	6,543,420	6,500,000	6,500,000					3.265	3.260	MN	42,445		09/29/2021	11/01/2045
783186-TP-4	RUTGERS NJ ST UNIV	CF		1,2	1.E FE	19,695,176	118.7800	23,767,878	20,010,000	19,695,905		187			3.915	3.970	MN	130,565	783,392	12/18/2019	05/01/2119
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH	CF		1	1.E FE	29,423,600	139.6490	40,498,210	29,000,000	29,365,266		(13,489)			5.637	5.510	AO	408,683	1,634,730	04/06/2017	04/01/2050
79467B-CN-3	SALES TAX SECURITIZATION CORPI			1	1.D FE	19,387,020	127.3980	24,205,620	19,000,000	19,362,888		(8,895)			4.787	4.640	JJ	454,765	909,530	02/27/2019	01/01/2048
796166-CF-1	SAN ANGELO TX WTRWKS & SWR SYS REVENUE	CF		2	1.C FE	1,155,000	100.4600	1,160,313	1,155,000	1,155,000					4.261	4.260	FA	18,592	49,215	05/18/2017	02/15/2037
79623P-JH-9	SAN ANTONIO TX	CF		2	1.A FE	10,205,000	101.5050	10,358,585	10,205,000	10,205,000					2.933	2.930	FA	138,016		06/24/2021	02/01/2046
796242-VD-4	SAN ANTONIO TX ARPT SYS REVENU			2	1.F FE	5,779,944	107.4530	6,194,665	5,765,000	5,777,264		(1,397)			3.707	3.670	JJ	106,854	213,709	12/02/2019	07/01/2040
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH			2	2.A FE	7,766,018	109.7630	8,495,656	7,740,000	7,750,938		(2,774)			5.771	5.720	JJ	223,338	446,675	10/07/2015	07/01/2040
797299-MG-6	SAN DIEGO CA PUBLIC FACS FINGAUTH LEASE			2	1.D FE	11,600,000	111.3470	12,916,252	11,600,000	11,600,000					4.232	4.230	AO	103,637	490,912	06/04/2018	10/15/2038
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU			1,2	1.F FE	2,500,000	100.8450	2,521,125	2,500,000	2,500,000					3.103	3.100	JJ	4,956		11/18/2021	07/01/2043
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY	CF		1,2	1.E FE	5,460,012	104.2940	5,673,594	5,440,000	5,458,867		(1,145)			3.345	3.300	MN	30,328	96,039	04/12/2021	05/01/2051
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	4,898,550	109.1610	5,458,050	5,000,000	4,904,937		2,321			4.250	4.380	MS	70,833	212,500	02/08/2019	09/01/2049
79772E-CS-6	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	5,000,000	110.4610	5,523,050	5,000,000	5,000,000					4.221	4.220	MS	70,350	211,050	02/08/2019	09/01/2039
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	5,000,000	109.9860	5,499,300	5,000,000	5,000,000					4.371	4.370	MS	72,850	218,550	02/08/2019	09/01/2049
79772E-DM-8	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	7,000,000	101.9230	7,134,610	7,000,000	7,000,000					3.502	3.500	MS	81,713	245,140	05/08/2020	09/01/2045
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	4,500,000	102.4120	4,608,540	4,500,000	4,500,000					3.572	3.570	MS	53,580	160,740	05/08/2020	09/01/2050
79773K-BV-5	SAN FRANCISCO CA CITY & CNTY			2	1.A FE	2,750,000	103.6870	2,851,393	2,750,000	2,750,000					3.084	3.080	JD	3,769	86,459	11/20/2020	06/15/2060
798111-HM-5	SAN JOAQUIN HILLS CA TRANSPRTN			1,2	1.F FE	3,000,000	101.5380	3,046,140	3,000,000	3,000,000					3.492	3.490	JJ	2,619		12/09/2021	01/15/2050
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE	CF		1,2	1.D FE	16,360,000	103.3160	16,902,498	16,360,000	16,360,000					3.517	3.510	JD	47,948	648,902	10/02/2020	06/01/2051
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI			1,2	1.E FE	11,205,000	106.4910	11,932,317	11,205,000	11,205,000					3.737	3.730	MS	139,577	418,731	06/05/2020	09/01/2050
801139-AP-1	SANTA ANA CA PENSN OBLIGS			1,2	1.C FE	8,000,000	100.7950	8,063,600	8,000,000	8,000,000					3.098	3.090	FA	77,794		08/26/2021	08/01/2044
804833-FF-3	SAVANNAH GA HOSP AUTH			1	1.F FE	17,353,236	111.2160	19,006,814	17,090,000	17,328,963		(12,348)			3.989	3.860	JJ	340,860	681,720	12/17/2019	07/01/2038
825485-XR-1	SHREVEPORT LA WTR & SWR REVENU			2	1.G FE	2,068,014	106.0950	2,068,853	1,950,000	2,057,937		(10,077)			3.900	3.180	JD	6,338	76,050	01/06/2021	12/01/2047
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH P	CF		2	1.E FE	4,564,470	106.3660	4,786,470	4,500,000	4,552,284		(5,948)			3.875	3.690	JJ	87,188	174,375	12/02/2019	07/01/2055
86657M-AY-2	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.E FE	6,000,000	108.9550	6,537,300	6,000,000	6,000,000					5.050	5.050	AO	75,750	303,000	09/25/2015	10/01/2038
86657M-BK-1	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.E FE	7,000,000	114.6540	8,025,780	7,000,000	7,000,000					4.172	4.170	AO	73,010	292,040	11/04/2016	10/01/2047
86657M-BS-4	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.D FE	7,000,000	121.5060	8,505,420	7,000,000	7,000,000					4.722	4.720	AO	82,635	330,540	11/04/2016	10/01/2047
86768M-AR-3	SUNRISE FL SPL ASSMNT			1	2.B FE	15,147,350	101.9210	15,288,150	15,000,000	15,062,091		(16,695)			5.500	5.350	MN	137,500	825,000	03/28/2016	05/01/2045
86768M-AS-1	SUNRISE FL SPL ASSMNT			1	2.B FE	7,000,000	102.9560	7,206,920	7,000,000	7,000,000					5.300	5.300	MN	61,833	371,000	02/26/2015	05/01/2037
873519-ML-3	TACOMA WA ELEC SYS REVENUE	CF		1	1.D FE	8,000,000	139.5940	11,167,520	8,000,000	8,000,000					5.966	5.960	JJ	238,640	477,280	07/13/2010	01/01/2035
874476-HD-9	TALLAHASSEE FL ENERGY SYS REVE	CF		1	1.C FE	10,500,000	144.0110	15,121,155	10,500,000	10,500,000					5.969	5.960	AO	156,686	626,745	10/27/2010	10/01/2040
882135-7K-6	TEXAS ST A & M UNIV REVENUE	CF		1	1.A FE	39,000,000	105.8780	41,292,654	39,000,000	39,000,000					4.972	4.970	MN	247,771	1,939,080	09/04/2013	05/15/2043
890099-FH-2	TOMPKINS CNTY NY INDL DEV AGY			2	1.E FE	638,593	100.0750	650,488	650,000	638,803		211			3.250	3.370	AO	5,281	5,457	06/03/2021	10/01/2041
890099-FJ-8	TOMPKINS CNTY NY INDL DEV AGY			2	1.E FE	1,268,579	99.8950	1,298,635	1,300,000	1,268,981		402			3.375	3.520	AO	10,969	11,334	06/03/2021	10/01/2046
890099-FK-5	TOMPKINS CNTY NY INDL DEV AGY			2	1.E FE	1,467,000	99.7740	1,496,610	1,500,000	1,467,288		288			3.500	3.620	AO	13,125	13,563	06/03/2021	10/01/2051
890099-FL-3	TOMPKINS CNTY NY INDL DEV AGY			2	1.E FE	1,036,210	100.9170	1,064,674	1,055,000	1,036,327		117			3.625	3.720	AO	9,561	9,880	06/03/2021	10/01/2053
890099-GD-0	TOMPKINS CNTY NY INDL DEV AGY			2	1.F FE	3,954,558	100.7880	4,061,756	4,030,000	3,954,992		434			3.750	3.850	AO	37,781	39,041	06/03/2021	10/01/2054
89546R-TG-9	TRI-CNTY OR MET TRANSPRTN DIST			1,2	1.A FE	2,000,000	101.8580	2,037,160	2,000,000	2,000,000					2.942	2.940	MS	10,460		10/06/2021	09/01/2048
899154-BG-2	TULARE CNTY CA PENSN OBLG			2	1.E FE	7,000,000	111.1480	7,780,360	7,000,000	7,000,000					4.445	4.440	JD	25,929	311,150	06/01/2018	06/01/2037
903674-AZ-2	UKIAH CA PUBLIC FING AUTH LEAS			1,2	1.E FE	5,000,000	106.7580	5,337,900	5,000,000	5,000,000					4.113	4.110	AO	51,413	162,235	12/02/2020	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
903674-BA-6	UKIAH CA PUBLIC FING AUTH LEAS			1,2	1.E FE	5,000,000	106.7970	5,339,850	5,000,000	5,000,000					4.263	4.260	AO	53,288	168,152	12/02/2020	04/01/2049
914119-3H-3	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	4,113,274	101.2320	4,180,882	4,130,000	4,113,509		235			3.000	3.020	JD	10,325	61,950	06/16/2021	06/01/2050
914119-3P-5	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	5,944,034	102.3270	5,909,384	5,775,000	5,936,667		(7,367)			3.190	2.810	JD	15,352	91,088	07/20/2021	06/01/2051
914119-3P-5	UNIV OF CINCINNATI OH RECPTS	CF		2	1.D FE	5,500,000	102.3270	5,627,985	5,500,000	5,500,000					3.190	3.190	JD	14,621	86,750	07/20/2021	06/01/2051
91412G-C8-6	UNIV OF CALIFORNIA CA REVENUES	CF		1	1.C FE	18,758,290	143.0540	27,001,443	18,875,000	18,758,811		92			4.767	4.790	MN	114,971	899,771	11/10/2016	05/15/2115
914767-AG-3	UNIV OF OREGON OR GEN REVENUE			1,2	1.D FE	11,620,000	101.2950	11,770,479	11,620,000	11,620,000					3.000	3.000	AO	109,422		10/05/2021	04/01/2051
91476P-WW-4	UNIV OK REVENUES			2	1.E FE	1,155,000	102.7950	1,187,282	1,155,000	1,155,000					3.256	3.250	JJ	18,803	20,266	12/03/2020	07/01/2041
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE	CF		1	1.E FE	5,000,000	122.9860	6,149,300	5,000,000	5,000,000					5.015	5.010	AO	62,688	250,750	09/25/2014	10/01/2036
92706N-DD-2	VLG CENTER FL CDD RECREATIONAL	CF		1	1.F FE	12,500,000	123.0670	15,383,375	12,500,000	12,500,000					5.015	5.010	MN	104,479	626,875	09/25/2014	11/01/2036
92812V-3C-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,625,000	101.8230	1,654,624	1,625,000	1,625,000					3.061	3.060	JD	4,145	21,693	06/16/2021	06/01/2056
92812V-F7-6	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	5,000,000	102.7390	5,136,950	5,000,000	5,000,000					3.282	3.280	JJ	82,050	154,983	07/09/2020	07/01/2050
92812V-K8-8	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	4,500,000	102.4310	4,609,395	4,500,000	4,500,000					3.306	3.300	MS	49,590	133,893	09/25/2020	09/01/2055
92812V-R9-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,250,000	102.6430	1,283,038	1,250,000	1,250,000					3.380	3.380	MN	7,042	38,612	11/18/2020	11/01/2055
92812W-BK-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	10,000,000	101.2430	10,124,300	10,000,000	10,000,000					3.217	3.210	MN	46,468		10/22/2021	11/01/2056
934312-AY-5	WARM SPRINGS OR RESERVATION CO			2	1.G FE	5,795,000	100.8590	5,844,779	5,795,000	5,795,000					3.184	3.180	MN	8,201		11/17/2021	11/01/2034
934312-AZ-2	WARM SPRINGS OR RESERVATION CO			2	1.G FE	3,485,000	100.9420	3,517,829	3,485,000	3,485,000					3.334	3.330	MN	5,164		11/17/2021	11/01/2036
934312-BA-6	WARM SPRINGS OR RESERVATION CO			2	1.G FE	2,000,000	101.0420	2,020,840	2,000,000	2,000,000					3.509	3.500	MN	3,119		11/17/2021	11/01/2039
93730P-AC-0	WASHINGTON ST BIOMEDICAL RESEA	CF		1	1.B FE	7,500,000	150.2930	11,271,975	7,500,000	7,500,000					6.516	6.510	JJ	244,350	488,700	12/01/2010	07/01/2042
95236P-EK-2	W COVINA CA PUBLIC FING AUTH L	CF		2	1.C FE	3,281,208	100.3000	3,294,855	3,285,000	3,281,165		269			6.070	6.070	JD	16,617	199,400	09/11/2006	06/01/2036
95236P-GM-6	W COVINA CA PUBLIC FING AUTH L			2	1.E FE	15,000,000	103.6930	15,553,950	15,000,000	15,000,000					3.892	3.890	FA	243,250	585,422	07/24/2020	08/01/2044
953107-AS-8	WEST HARTFORD CT			2	1.A FE	8,000,000	102.3530	8,188,240	8,000,000	8,000,000					2.864	2.860	JJ	110,105		06/25/2021	07/01/2046
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN			2	1.C FE	7,000,000	96.8150	6,777,050	7,000,000	7,000,000					2.916	2.910	JJ	64,071		08/04/2021	01/01/2048
95737T-EK-8	WESTCHESTER CNTY NY LOCAL DEV	CF		2	1.F FE	7,000,000	105.9820	7,418,740	7,000,000	7,000,000					3.846	3.840	MN	44,870	269,220	08/27/2020	11/01/2050
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,628,365,216	XXX	1,827,762,007	1,627,855,543	1,627,646,874		(258,553)			XXX	XXX	XXX	19,434,314	59,166,148	XXX	XXX
31283H-WB-7	FG G01542	CF		4	1.A	10,716	111.3030	11,838	10,636	10,716		(35)			6.500	5.720	MON	58	691	09/13/2004	03/01/2033
3128K6-GH-7	FG A45600	CF		4	1.A	51,926	111.2900	57,595	51,752	51,871		(1)			5.500	5.340	MON	237	2,846	06/09/2005	06/01/2035
31292G-H8-2	FG C00255	CF		4	1.A	1,221	103.2550	1,248	1,208	1,208					7.000	6.790	MON	7	85	03/08/1994	09/01/2023
31292G-J5-6	FG C00284	CF		4	1.A	293	103.3310	306	296	295		1			6.500	6.620	MON	2	19	11/09/1994	11/01/2023
31292G-J8-0	FG C00287	CF		4	1.A	4,405	103.3840	5,022	4,857	4,857					6.500	6.300	MON	26	316	02/13/1997	12/01/2023
31292G-K4-7	FG C00315	CF		4	1.A	880	110.3610	981	889	886		3			6.500	6.620	MON	5	58	11/09/1994	04/01/2024
31293R-P4-7	FG C27643			4	1.A	25	110.0220	28	25	25					6.000	0.000	MON		2	02/10/2000	06/01/2029
31293R-P4-7	FG C27643	CF		4	1.A	19,824	110.0220	22,008	20,003	19,870		24			6.000	6.180	MON	100	1,200	02/10/2000	06/01/2029
31296M-2Q-1	FG A13483	CF		4	1.A	90,649	116.2490	104,587	89,967	90,649		(174)			6.500	6.100	MON	487	5,848	09/13/2004	09/01/2033
31296T-Q8-0	FG A18579			4	1.A	7,328	112.7370	8,234	7,304	7,319		(9)			5.500	1.370	MON	33	402	06/09/2005	02/01/2034
31296T-Q8-0	FG A18579	CF		4	1.A	21,171	112.7370	23,787	21,100	21,145		(27)			5.500	3.970	MON	97	1,160	06/09/2005	02/01/2034
31296U-JK-8	FG A19266	CF		4	1.A	16,569	110.0770	18,217	16,549	16,569		(1)			6.000	5.840	MON	83	993	11/15/2004	08/01/2034
31297Q-2U-2	FG A35287	CF		4	1.A	27,659	112.7650	31,085	27,566	27,651		(11)			5.500	5.340	MON	126	1,516	06/09/2005	06/01/2035
31356H-RU-3	FG D54999	CF		4	1.A	7,599	110.3650	8,318	7,537	7,537					6.500	6.330	MON	41	490	11/08/1994	05/01/2024
31356H-XZ-5	FG D55196	CF		4	1.A	8,698	111.0950	9,584	8,627	8,627					6.500	6.320	MON	47	561	11/08/1994	07/01/2024
31356J-2U-6	FG D56187	CF		4	1.A	13,262	110.9130	14,589	13,154	13,154					6.500	6.330	MON	71	855	11/08/1994	09/01/2024
313615-S4-9	FN 50939	CF		4	1.A	511	102.3980	530	518	515		4			6.000	6.130	MON	3	31	09/28/1993	10/01/2023
313615-TX-4	FN 50966	CF		4	1.A	1,899	104.2690	1,976	1,895	1,891		3			7.000	6.910	MON	11	133	05/09/1995	01/01/2024
31368H-H2-2	FN 190249	CF		4	1.A	2,014	103.1680	2,068	2,005	2,005					6.500	6.330	MON	11	130	10/12/1995	10/01/2023
31370Y-FZ-0	FN 245084	CF		4	1.A	972	100.2480	987	984	979		3			6.000	6.130	MON	5	59	09/12/1995	01/01/2024
31371C-P9-4	FN 248048	CF		4	1.A	2,311	109.7480	2,571	2,343	2,331		7			6.000	6.130	MON	12	141	09/28/1993	11/01/2023
31371E-WU-5	FN 250059	CF		4	1.A	7,854	104.1990	8,089	7,763	7,761		2			7.000	6.730	MON	45	543	07/05/1994	06/01/2024
31371F-BW-1	FN 250353	CF		4	1.A	8,473	110.3170	9,655	8,752	8,648		47			6.500	7.020	MON	47	569	02/28/1996	09/01/2025
31375D-PU-1	FN 331735	CF		4	1.A	6,639	110.3170	7,565	6,858	6,766		31			6.500	7.020	MON	37	446	02/28/1996	03/01/2026
3137AR-FM-3	FHR 4066 VZ	CF		4	1.A	127,733	104.1570	147,002	141,135	134,649		1,473			3.500	4.730	MON	412	4,897	07/01/2014	06/15/2042
3137B2-G3-8	FHR 4206 LZ	CF		4	1.A	181,588	110.1340	222,995	202,475	188,246		744			3.500	4.460	MON	591	6,954	07/01/2014	05/15/2043
31395C-QX-2	FHR 2825 PZ	CF		4	1.A	201,873	113.5810	211,385	186,108	190,903		(3,890)			5.500	4.000	MON	853	10,236	07/01/2014	07/15/2034
31396Q-L7-2	FNR 2009-65 JY	CF		4	1.A	341,265	111.0840	381,238	343,196	341,502		1,170			4.500	4.570	MON	1,287	15,444	05/09/2011	09/25/2039
31397J-TA-2	FHR 3342 PZ	CF		4	1.A	818,292	111.3330	911,153	818,397	818,269		22			5.000	4.970	MON	3,410	40,919	10/06/2009	06/15/2037

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
31397N-C5-2	FNR 2009-35 DB	CF		4	1.A	74,752	109.1450	83,670	76,659	75,439		60			4.500	5.010	MON	287	3,450	11/17/2010	05/25/2039
31397U-ZQ-5	FNR 2011-58 HL	CF		4	1.A	341,296	105.8670	350,253	330,841	336,929		(5,261)			4.000	3.230	MON	1,103	13,234	07/01/2014	07/25/2041
313987-TP-4	FG D46858	CF		4	1.A	3,064	110.3650	3,355	3,040	3,040					6.500	6.330	MON	16	198	11/08/1994	01/01/2024
31398G-HQ-5	FNR 2009-98 WK	CF		4	1.A	630,295	109.9210	693,049	630,492	630,295		79			4.750	4.710	MON	2,496	29,948	11/23/2009	12/25/2039
31398K-VF-4	FHR 3600 BJ	CF		4	1.A	226,374	107.7410	252,746	234,585	232,496		1,848			4.000	4.750	MON	782	9,383	11/25/2009	11/15/2039
31398N-4W-1	FNR 2010-132 BC	CF		4	1.A	545,261	108.1220	579,712	536,161	539,240		(400)			4.000	3.730	MON	1,787	21,446	07/01/2014	11/25/2040
31398N-F9-0	FNR 2010-112 DZ	CF		4	1.A	6,858,458	106.1090	7,610,061	7,171,872	6,991,739		113,121			4.000	4.610	MON	23,906	286,875	10/06/2010	10/25/2040
31398N-H4-9	FNR 2010-112 LZ	CF		4	1.A	3,346,096	106.1090	3,710,121	3,496,491	3,401,492		48,332			4.000	4.600	MON	11,655	139,860	10/07/2010	10/25/2040
31398N-NE-0	FNR 2010-115 ZB	CF		4	1.A	4,869,528	106.1560	5,396,838	5,083,853	4,902,475		46,861			4.000	4.650	MON	16,946	203,354	10/07/2010	10/25/2040
31398N-SS-4	FNR 2010-109 GZ	CF		4	1.A	1,233,046	106.1180	1,366,477	1,287,695	1,263,018		32,605			4.000	4.680	MON	4,292	51,508	10/07/2010	10/25/2040
31398N-WU-4	FNR 2010-111 BZ	CF		4	1.A	2,880,575	106.1650	3,174,230	2,989,875	2,941,655		55,007			4.000	4.570	MON	9,966	119,595	10/06/2010	10/25/2040
31398P-CT-4	FNR 2010-38 ME	CF		4	1.A	1,527,598	108.8810	1,659,125	1,523,789	1,523,789					4.500	4.420	MON	5,714	68,571	05/25/2011	04/25/2040
31398S-XH-1	FNR 2010-141 AL	CF		4	1.A	288,474	106.3120	293,368	275,948	281,378		(2,115)			4.000	3.300	MON	920	11,038	07/01/2014	12/25/2040
31398W-VL-5	FHR 3654 Z	CF		4	1.A	164,729	109.4260	168,910	154,359	158,882		(1,431)			4.500	3.440	MON	579	6,946	07/01/2014	04/15/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						24,973,195	XXX	27,566,556	25,799,559	25,268,711		288,092			XXX	XXX	XXX	88,593	1,062,950	XXX	XXX
31419T-PJ-9	FN AF4024	CF		4	1.A	14,362,500	115.5690	17,335,384	15,000,000	14,433,522		54,160			3.750	4.130	MON	48,438	570,313	03/01/2019	01/01/2058
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						14,362,500	XXX	17,335,384	15,000,000	14,433,522		54,160			XXX	XXX	XXX	48,438	570,313	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,667,700,911	XXX	1,872,663,947	1,668,655,102	1,667,349,107		83,699			XXX	XXX	XXX	19,571,345	60,799,411	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1,2	3.C FE	2,500,000	99.2500	2,481,250	2,500,000	2,500,000					4.250	4.250	MS	31,285	53,125	03/01/2021	03/15/2029
001055-AY-8	AFLAC INC			1,2	1.G FE	16,088,556	132.4740	19,473,781	14,700,000	16,083,192		(6,956)			4.750	4.120	JJ	321,971	475,000	10/05/2021	01/15/2049
0010EQ-B*-6	AEP TEXAS NORTH COMPANY				2.A	8,000,000	116.3580	9,308,640	8,000,000	8,000,000					4.480	4.480	FA	122,453	358,400	02/28/2013	02/27/2043
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	4,537,360	136.0400	5,441,600	4,000,000	4,425,672		(13,517)			5.875	4.990	MS	69,194	235,000	09/15/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	15,587,745	136.2280	21,115,449	15,500,000	15,577,412		(1,735)			5.024	4.980	JJ	389,360	778,720	05/01/2015	07/01/2045
00164V-AF-0	AMC NETWORKS INC			1,2	3.C FE	2,001,250	99.3750	1,987,500	2,000,000	2,001,053		(198)			4.250	4.230	FA	32,111	44,153	01/26/2021	02/15/2029
00191U-AA-0	ASGN INCORPORATED			1,2	3.C FE	2,023,750	104.2500	2,085,000	2,000,000	2,017,893		(4,859)			4.625	4.330	MN	11,819	92,500	10/08/2020	05/15/2028
00206R-BK-7	AT&T INC			1	2.B FE	4,338,050	112.7180	5,635,920	5,000,000	4,382,385		13,105			4.350	5.270	JD	9,667	217,500	05/23/2018	06/15/2045
00206R-CG-5	AT&T INC			1	2.B FE	1,835,300	119.4790	2,389,588	2,000,000	1,846,405		3,455			4.800	5.390	JD	4,267	96,000	08/14/2018	06/15/2044
00206R-DF-6	AT&T INC			1	2.B FE	7,286,090	135.1390	9,459,730	7,000,000	7,230,101		(6,926)			6.000	5.700	FA	158,667	420,000	07/13/2011	08/15/2040
00206R-DK-5	AT&T INC			1,2	2.B FE	438,005	119.0820	595,411	500,000	440,753		946			4.550	5.380	MS	7,078	22,750	12/20/2018	03/09/2049
00206R-FS-6	AT&T INC			1	2.B FE	5,674,530	129.5460	7,772,778	6,000,000	5,682,700		2,573			5.300	5.640	FA	121,017	318,000	08/16/2018	08/15/2058
00206R-GD-8	AT&T INC				2.B FE	9,637,300	101.3460	9,832,589	9,702,000	9,637,300					1.380	2.090	MJSD	7,443	131,343	02/14/2019	06/12/2024
00206R-JE-3	AT&T INC			1	2.B FE	2,031,500	135.0520	2,701,048	2,000,000	2,025,404		(733)			6.100	5.980	JJ	56,256	122,000	07/20/2010	07/15/2040
00206R-JH-6	AT&T INC			1	2.B FE	3,183,660	120.4690	3,614,073	3,000,000	3,150,342		(4,395)			4.900	4.520	JD	6,533	147,000	12/19/2012	06/15/2042
00206R-KA-9	AT&T INC			1,2	2.B FE	11,871,565	103.5640	11,909,918	11,500,000	11,861,037		(7,156)			3.650	3.470	JD	34,979	419,750	06/22/2020	06/01/2051
00206R-KB-7	AT&T INC			1,2	2.B FE	13,733,060	104.4560	15,146,164	14,500,000	13,739,995		6,935			3.850	4.120	JD	46,521	519,750	12/28/2021	06/01/2060
00206R-MN-9	AT&T INC			1,2	2.B FE	540,175	104.1060	520,531	500,000	540,026		(149)			3.800	3.400	JD	1,583	9,500	09/15/2021	12/01/2057
002824-BH-2	ABBOTT LABORATORIES			1	1.F FE	6,089,160	136.7200	8,203,206	6,000,000	6,081,669		(1,748)			4.900	4.800	MN	25,317	294,000	01/13/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.B FE	21,396,830	124.0630	26,673,545	21,500,000	21,407,674		2,010			4.700	4.720	MN	131,926	1,010,500	10/29/2015	05/14/2045
00287Y-CY-3	ABBVIE INC			1,2	2.B FE	4,861,950	120.2380	6,011,945	5,000,000	4,883,572		6,199			4.550	4.790	MS	66,986	227,500	12/19/2018	03/15/2035
00287Y-CZ-0	ABBVIE INC			1,2	2.B FE	28,072,097	122.3210	35,014,615	28,625,000	28,177,296		11,335			4.625	4.730	AO	330,977	1,323,906	07/02/2013	10/01/2042
00287Y-DA-4	ABBVIE INC			1,2	2.B FE	8,114,490	125.3170	10,025,400	8,000,000	8,107,834		(2,851)			4.850	4.740	JD	17,244	388,000	03/27/2019	06/15/2044
00287Y-DB-2	ABBVIE INC			1	2.B FE	5,543,338	124.7270	6,860,029	5,500,000	5,541,501		(1,061)			4.750	4.690	MS	76,924	261,250	09/19/2018	03/15/2045
00489Q-AA-0	ACRES COMMERCIAL REALTY			1,2	2.B PL	6,545,000	100.7160	6,546,592	6,500,000	6,542,922		(2,078)			5.750	5.570	FA	140,156		09/28/2021	08/15/2026
00507V-AN-9	ACTIVISION BLIZZARD			1	2.A FE	19,996,220	119.9340	23,986,920	20,000,000	19,992,603		(213)			4.500	4.500	JD	40,000	900,000	04/16/2019	06/15/2047
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	1,022,500	105.7330	1,057,330	1,000,000	1,017,834		(3,319)			6.125	5.670	FA	25,521	61,590	07/15/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	1,268,750	100.1610	1,252,013	1,250,000	1,265,422		(3,328)			4.625	4.290	FA	24,089	33,242	12/15/2020	08/01/2029
00817Y-AF-5	AETNA INC			1	2.B FE	553,250	141.7560	708,782	500,000	536,847		(1,585)			6.625	5.860	JD	1,472	33,125	11/28/2006	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	10,925,420	144.5850	15,904,394	11,000,000	10,943,786		1,907			6.750	6.800	JD	33,000	742,500	11/29/2007	12/15/2037
00912X-AY-0	AIR LEASE CORP			1,2	2.B FE	3,235,530	105.2770	3,158,328	3,000,000	3,225,154		(10,376)			3.625	2.200	JD	9,063	54,375	09/16/2021	12/01/2027
010392-FV-5	ALABAMA POWER CO			1,2	1.E FE	10,061,560	101.9660	10,196,660	10,000,000	10,061,132		(428)			3.125	3.090	JJ	173,611		06/15/2021	07/15/2051

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
01166V-AA-7	ALASKA AIRLINES 2020 TR				1.G FE	7,379,806	109.0800	8,042,353	7,372,894	7,378,814		(1,219)			4.800	4.770	FA	133,695	396,165	06/24/2020	08/15/2027
012725-AD-9	ALBEMARLE CORP			1	2.C FE	24,727,896	130.0880	30,961,111	23,800,000	24,622,233		(20,438)			5.450	5.170	JD	108,092	1,297,100	03/17/2017	12/01/2044
013092-AC-5	ALBERTSONS COS/SAFEWAY			1,2	3.C FE	1,995,000	104.9440	2,098,880	2,000,000	1,996,473		608			4.625	4.660	JJ	42,653	92,500	12/16/2019	01/15/2027
013092-AE-1	ALBERTSONS COS/SAFEWAY			1,2	3.C FE	1,016,250	108.2800	1,082,800	1,000,000	1,012,926		(1,788)			4.875	4.630	FA	18,417	48,750	01/23/2020	02/15/2030
015271-AN-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	20,420,400	116.9930	23,398,640	20,000,000	20,319,477		(31,269)			4.700	4.460	JJ	470,000	940,000	07/19/2018	07/01/2030
018522-A@-1	ALLETE INC				1.F	3,600,000	126.5820	4,556,952	3,600,000	3,600,000					5.690	5.690	MS	68,280	204,840	10/11/2005	03/01/2036
019736-AE-7	ALLISON TRANSMISSION INC			1	3.B FE	3,885,000	104.1500	4,166,000	4,000,000	3,924,429		11,042			4.750	5.130	AO	47,500	190,000	03/09/2018	10/01/2027
020002-AU-5	ALLSTATE CORP			1,2	2.B FE	2,706,250	131.2500	3,281,250	2,500,000	2,661,363		(6,335)			6.500	5.850	MN	20,764	162,500	02/21/2013	05/15/2057
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	25,487,255	128.0400	30,729,672	24,000,000	25,466,123		(17,575)			4.250	3.910	FA	365,500	871,250	03/08/2021	08/22/2057
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	1,771,780	96.3600	1,927,210	2,000,000	1,774,101		2,321			2.700	3.210	JD	4,200	54,000	03/23/2021	06/03/2060
023135-CC-8	AMAZON.COM INC			1,2	1.D FE	15,356,400	107.6440	16,684,898	15,500,000	15,357,522		1,122			3.250	3.290	MN	68,566	251,875	05/11/2021	05/12/2061
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	3,988,360	113.7100	4,548,424	4,000,000	3,991,661		1,106			4.500	4.530	MN	23,000	180,000	05/07/2018	05/15/2028
02401L-AA-2	AMERICAN ASSETS TRUST LP			1,2	2.C FE	9,044,500	103.7160	9,334,440	9,000,000	9,040,767		(3,733)			3.375	3.310	FA	126,563	156,094	01/14/2021	02/01/2031
024747-AF-4	ABC SUPPLY CO INC			1,2	3.B FE	1,417,500	102.3230	1,534,845	1,500,000	1,433,048		9,331			4.000	4.860	JJ	27,667	60,000	04/28/2020	01/15/2028
024747-AG-2	ABC SUPPLY CO INC			1,2	4.A FE	1,242,188	99.7500	1,246,875	1,250,000	1,242,598		411			3.875	3.960	MN	6,189	24,488	07/20/2021	11/15/2029
025932-AL-8	AMERICAN FINANCIAL GROUP INC.			1,2	2.A FE	3,999,857	118.6120	5,030,348	4,241,000	4,011,682		4,480			4.500	4.870	JD	8,482	190,845	04/17/2019	06/15/2047
02665W-DG-3	AMERICAN HONDA FINANCE				1.G FE	923,313	100.1610	1,001,617	1,000,000	964,657		24,563			0.515	3.180	FMAN	745	5,503	03/27/2020	05/10/2023
02665W-DW-8	AMERICAN HONDA FINANCE			1	1.G FE	254,348	100.9870	252,469	250,000	254,207		(140)			2.000	1.710	MS	1,347		10/07/2021	03/24/2028
026874-DB-0	AMERICAN INTL GROUP			1	2.B FE	21,108,155	122.6330	28,205,751	23,000,000	21,168,187		22,054			4.375	4.860	JJ	463,993	1,006,250	05/02/2019	01/15/2055
026874-DF-1	AMERICAN INTL GROUP			1,2	2.B FE	4,057,280	128.1330	5,125,324	4,000,000	4,054,226		(1,285)			4.800	4.700	JJ	91,200	192,000	04/17/2019	07/10/2045
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY			1	1.D FE	11,013,010	106.8420	11,752,664	11,000,000	11,012,716		(294)			3.121	3.110	JJ	158,304	60,079	05/06/2021	07/15/2052
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	18,978,720	107.5980	20,443,734	19,000,000	18,994,732		2,298			5.000	5.010	FA	358,889	950,000	08/14/2013	02/15/2024
03030#-AB-0	AMERICAN TRANS CO LLC				1.F	12,800,000	130.8520	16,749,056	12,800,000	12,800,000					5.910	5.910	FA	315,200	756,480	02/06/2007	08/01/2037
03060N-AD-2	AMERICO LIFE INC				2.C FE	4,986,600	97.1920	4,859,630	5,000,000	4,987,409		809			3.450	3.480	AO	36,417	86,250	04/08/2021	04/15/2031
03076K-AB-4	AMERIS BANCORP			2	2.B FE	10,000,000	101.2500	10,125,090	10,000,000	10,000,000					4.250	4.250	JD	18,889	425,000	12/04/2019	12/15/2029
031162-CD-0	AMGEN INC			1	2.A FE	33,505,231	123.9600	41,447,266	33,436,000	33,498,128		(1,256)			4.563	4.550	JD	67,808	1,525,685	03/27/2019	06/15/2048
031162-CF-5	AMGEN INC			1	2.A FE	26,180,641	127.9240	33,360,151	26,078,000	26,181,901		(7,679)			4.663	4.590	JD	54,045	1,216,017	03/23/2021	06/15/2051
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	2,161,250	105.6920	2,113,840	2,000,000	2,106,684		(35,743)			6.625	4.530	MS	39,014	132,500	06/11/2020	09/15/2027
031921-AB-5	AMWINS GROUP INC			1,2	4.C FE	1,010,000	101.0000	1,010,000	1,000,000	1,009,175		(825)			4.875	4.640	JD	135	21,802	07/20/2021	06/30/2029
032842-AP-1	ANCHOR BANK NA			2	2.C YE	10,000,000	100.0410	10,004,150	10,000,000	10,000,000					4.487	4.480	JAJO	78,534	460,227	10/26/2015	10/30/2025
035229-CL-5	ANHEUSER-BUSCH COS LLC			1	2.B FE	9,777,210	130.4630	11,741,679	9,000,000	9,633,804		(17,490)			6.000	5.410	MN	90,000	540,000	06/30/2011	11/01/2041
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	6,120,025	138.3450	6,550,674	4,735,000	6,074,071		(29,335)			5.550	3.820	JJ	115,337	262,793	06/22/2020	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	15,831,414	144.5840	21,579,266	14,925,000	15,812,150		(7,608)			5.800	5.420	JJ	379,924	865,650	03/08/2019	01/23/2059
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2.B FE	28,647,802	123.6360	36,242,804	29,314,000	28,667,457		6,010			4.750	4.870	AO	293,954	1,392,415	10/04/2018	04/15/2058
035240-AU-4	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	6,273,850	123.7670	6,188,370	5,000,000	6,256,979		(15,996)			4.600	3.410	JD	19,167	230,000	12/09/2020	06/01/2060
03666H-AC-5	ANTARES HOLDINGS			1,2	2.C FE	4,939,800	102.8700	5,143,500	5,000,000	4,949,056		9,256			3.950	4.190	JJ	91,069	92,715	01/21/2021	07/15/2026
037411-AW-5	APACHE CORP			1	3.A FE	7,772,020	113.0000	9,040,000	8,000,000	7,806,411		5,957			5.100	5.300	MS	136,000	408,000	06/23/2015	09/01/2040
03755R-AA-9	APEX BANCORP INC			2	2.A FE	3,000,000	104.7930	3,143,790	3,000,000	3,000,000					4.250	4.250	MN	10,979		11/30/2021	11/30/2031
03761U-AH-9	APOLLO INVESTMENT CORP			1,2	2.C FE	11,759,075	99.3240	11,670,617	11,750,000	11,758,557		(518)			4.500	4.480	JJ	242,344		08/05/2021	07/16/2026
03765H-AC-5	APOLLO MANAGEMENT HOLDIN			1	1.G FE	12,747,437	131.4730	16,651,144	12,665,000	12,742,167		(1,483)			5.000	4.950	MS	186,457	633,250	03/08/2018	03/15/2048
037833-BX-7	APPLE INC.			1,2	1.B FE	32,158,319	131.1680	39,105,325	29,813,000	32,007,979		(53,770)			4.650	4.150	FA	492,908	1,386,305	01/25/2019	02/23/2046
037833-EG-1	APPLE INC			1,2	1.B FE	17,275,613	99.2930	18,764,410	18,898,000	17,292,750		17,137			2.800	3.180	FA	210,188	264,572	03/11/2021	02/08/2061
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	4,513,125	103.3750	4,651,875	4,500,000	4,506,683		(1,809)			5.000	4.950	FA	93,750	225,000	03/02/2018	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					6.375	6.370	MN	10,625	63,750	04/22/2020	05/01/2025
038757-AA-8	ARBOR BANCORP INC			2	1.G PL	7,000,000	97.9260	6,854,820	7,000,000	7,000,000					3.125	3.120	JD	19,444		11/29/2021	11/29/2031
03881N-AA-5	ARBOR REALTY SR INC			1,2	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.000	5.000	JD	9,722		12/17/2021	12/30/2028
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	11,000,000	97.8940	10,768,406	11,000,000	11,000,000					4.500	4.500	MS	145,750	495,000	02/21/2020	03/15/2027
038923-AS-7	ARBOR REALTY TRUST INC			1,2	1.F PL	7,000,000	104.2340	7,296,422	7,000,000	7,000,000					8.000	8.000	AO	94,889	560,000	06/25/2020	04/30/2023
03938J-AA-7	ARCH CAPITAL GRP US INC			1	2.A FE	8,913,364	130.3850	11,147,986	8,550,000	8,886,041		(8,590)			5.144	4.840	MN	73,302	439,812	01/30/2019	11/01/2043
039483-AU-6	ARCHER DANIELS			1	1.F FE	948,174	134.6470	1,346,471	1,000,000	963,696		1,702			5.375	5.760	MS	15,826	53,750	09/08/2009	09/15/2035
039483-BQ-4	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	8,433,230	131.4540	10,516,360	8,000,000	8,410,045		(8,233)			4.500	4.170	MS	106,000	360,000	01/28/2019	03/15/2049
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	2,011,875	99.9480	1,998,960	2,000,000	2,009,510		(2,201)			4.250	4.110	JD	7,083	84,292	12/01/2020	06/01/2028
039653-AA-8	ARCOSA INC			1,2	3.B FE	1,266,250	101.3750	1,267,188	1,250,000	1,264,477		(1,773)			4.375	4.120	AO	11,545	28,711	03/31/2021	04/15/2029

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
03966V-AA-5	ARCONIC CORP			1,2	3.C FE	1,593,750	106.4200	1,596,300	1,500,000	1,573,900		(19,850)			6.125	4.270	FA	34,708	45,938	02/26/2021	02/15/2028
04010L-AV-5	ARES CAPITAL CORPORATION			1,2	2.C FE	424,970	105.8310	529,157	500,000	448,480		13,795			4.250	8.000	MS	7,083	21,250	03/27/2020	03/01/2025
04010L-AY-9	ARES CAPITAL CORPORATION			1,2	2.C FE	3,799,908	103.2770	4,916,019	4,760,000	4,075,039		161,548			3.250	8.000	JJ	71,334	154,700	03/27/2020	07/15/2025
04010L-AZ-6	ARES CAPITAL CORP			1,2	2.C FE	4,971,100	105.3890	5,269,470	5,000,000	4,978,177		4,887			3.875	3.990	JJ	89,340	193,750	07/08/2020	01/15/2026
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	2,669,678	99.5560	2,613,350	2,625,000	2,668,348		(1,330)			2.875	2.580	JD	3,354	38,783	10/07/2021	06/15/2028
040555-CM-4	ARIZONA PUBLIC SERVICE			1	1.G FE	5,780,992	122.5140	6,548,389	5,345,000	5,744,880		(12,978)			5.050	4.460	MS	89,974	269,923	01/29/2019	09/01/2041
040555-CP-7	ARIZONA PUBLIC SERVICE COMPANY			1,2	1.G FE	3,694,635	117.6490	4,117,726	3,500,000	3,681,717		(5,028)			4.700	4.320	JJ	75,853	164,500	04/12/2019	01/15/2044
043436-AU-8	ASBURY AUTOMOTIVE GROUP			1,2	3.B FE	594,058	102.0000	597,720	586,000	591,293		(1,533)			4.500	4.190	MS	8,790	26,370	02/06/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP			1,2	4.A FE	596,988	101.6250	595,523	586,000	594,800		(1,215)			4.750	4.460	MS	9,278	27,835	02/06/2020	03/01/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP			1,2	3.B FE	1,111,250	101.8750	1,120,625	1,100,000	1,111,011		(239)			4.625	4.390	MN	5,935		11/04/2021	11/15/2029
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	12,843,873	122.2660	16,078,045	13,150,000	12,862,961		6,560			3.945	4.080	MN	66,287	518,768	01/25/2019	11/15/2046
04621X-AJ-7	ASSURANT INC			1	2.B FE	8,965,530	114.5600	10,310,400	9,000,000	8,976,571		3,135			4.900	4.940	MS	115,150	441,000	03/22/2018	03/27/2028
04621X-AK-4	ASSURANT INC			2	3.A FE	10,000,000	113.8750	11,387,500	10,000,000	10,000,000					7.000	7.000	MS	182,778	700,000	03/22/2018	03/27/2048
049560-AL-9	ATMOS ENERGY CORP			1,2	1.E FE	2,623,026	115.6260	3,000,508	2,595,000	2,620,471		(780)			4.150	4.070	JJ	49,658	107,693	05/31/2018	01/15/2043
053499-AL-3	AVAYA INC			1,2	4.A FE	2,049,790	106.0000	2,120,000	2,000,000	2,038,790		(9,213)			6.125	5.530	MS	36,069	119,097	10/27/2020	09/15/2028
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE	11,940,000	116.6420	13,997,040	12,000,000	11,955,417		5,277			4.875	4.930	JD	40,625	585,000	11/29/2018	12/06/2028
053773-BC-0	AVIS BUDGET CAR/FINANCE			1,2	4.B FE	1,035,000	103.7500	1,037,500	1,000,000	1,020,339		(7,352)			5.750	4.880	JJ	26,514	57,500	12/10/2019	07/15/2027
053807-AS-2	AVNET INC			1	2.C FE	12,921,800	109.6060	14,248,845	13,000,000	12,962,281		7,767			4.625	4.700	AO	126,931	601,250	03/24/2016	04/15/2026
05453G-AC-9	AXALTA COATING SYSTEMS			1,2	4.A FE	1,423,200	96.7500	1,451,250	1,500,000	1,429,964		6,764			3.375	4.130	FA	19,125	36,703	03/17/2021	02/15/2029
054561-AM-7	EQUITABLE HOLDINGS INC			1	2.B FE	11,499,880	124.8960	14,363,109	11,500,000	11,499,869		(4)			5.000	5.000	AO	113,403	575,000	04/17/2018	04/20/2048
05463H-AC-5	AXIS SPECIALTY FINANCE			1,2	2.B FE	3,388,813	104.4930	3,500,526	3,350,000	3,385,917		(2,896)			4.900	4.730	JJ	75,691	131,075	03/04/2021	01/15/2040
05508R-AE-6	B&G FOODS INC			1	4.B FE	4,896,785	102.1380	5,021,104	4,916,000	4,896,093		1,160			5.250	5.290	AO	64,523	258,090	05/14/2019	04/01/2025
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.B FE	3,919,040	122.0070	4,514,281	3,700,000	3,897,633		(4,986)			4.750	4.370	AO	41,008	175,750	04/27/2017	10/07/2044
05544T-AC-2	BHI ARMY GUESTHOUSES LLC				2.B	655,451	105.6690	644,827	610,233	638,399		(2,344)			7.650	6.680	JD	23,471	23,341	09/12/2013	12/31/2030
05565E-BL-8	BMW US CAPITAL LLC			1,2	1.F FE	9,985,400	114.2110	11,421,100	10,000,000	9,987,514		1,241			4.150	4.160	AO	94,528	415,000	04/06/2020	04/09/2030
05684B-AC-1	BAIN CAPITAL SPECIALTY F			1,2	2.C FE	9,893,300	97.7690	9,776,900	10,000,000	9,897,642		4,342			2.550	2.780	AO	55,250		10/05/2021	10/13/2026
05723K-AF-7	BAKER HUGHES LLC/CO-OBL			1,2	1.G FE	10,134,273	113.6380	12,650,271	11,132,000	10,183,810		18,219			4.080	4.640	JD	20,186	454,186	12/09/2019	12/15/2047
058498-AV-8	BALL CORP			1	3.A FE	8,023,750	110.1500	8,812,000	8,000,000	8,013,479		(2,911)			4.875	4.820	MS	114,833	390,000	03/19/2018	03/15/2026
059165-EC-0	BALTIMORE GAS & ELECTRIC			1	1.G FE	2,629,774	141.0360	3,525,920	2,500,000	2,591,977		(3,804)			6.350	5.970	AO	39,688	158,750	08/08/2007	10/01/2036
059165-EM-8	BALTIMORE GAS & ELECTRIC			1,2	1.F FE	5,559,240	99.3540	5,961,270	6,000,000	5,566,612		7,372			2.900	3.290	JD	7,733	174,000	03/15/2021	06/15/2050
06048W-B7-4	BANK OF AMERICA CORP	@		2	1.F FE	10,000,000	110.1000	11,010,000	10,000,000	11,044,109		445,156			0.000	4.150	N/A			07/31/2019	08/02/2049
06048W-G6-1	BANK OF AMERICA CORP	@		2	1.F FE	10,000,000	107.1500	10,715,000	10,000,000	10,762,651		384,141			0.000	3.660	N/A			12/19/2019	12/23/2049
06051G-HA-0	BANK OF AMERICA CORP			1	1.G FE	1,860,440	116.7380	2,334,760	2,000,000	1,867,541		2,525			3.946	4.360	JJ	34,637	78,920	01/24/2019	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	30,916,560	123.7110	37,731,855	30,500,000	30,896,833		(7,792)			4.330	4.240	MS	388,858	1,320,650	04/17/2019	03/15/2050
06051G-JN-0	BANK OF AMERICA CORP			1,2	1.F FE	20,281,350	110.3450	21,517,392	19,500,000	20,272,162		(9,188)			3.483	3.270	MS	203,756	343,366	05/26/2021	03/13/2052
06051G-KB-4	BANK OF AMERICA CORP			1,2	1.F FE	10,037,600	100.2970	10,029,740	10,000,000	10,037,257		(343)			2.972	2.950	JJ	132,089		07/20/2021	07/21/2052
066836-AC-1	BAPTIST HLTH SFL OBL GR			1,2	1.E FE	26,500,000	95.6150	25,338,055	26,500,000	26,500,000					3.115	3.110	MN	323,311		08/04/2021	11/15/2071
06684Q-AB-8	BAPTIST HEALTHCARE			1,2	1.F FE	6,020,570	109.0210	6,541,284	6,000,000	6,019,876		(490)			3.540	3.520	FA	80,240	173,460	10/20/2020	08/15/2050
06759L-AA-1	BARINGS BDC INC			1,2	2.C FE	4,959,950	98.9030	4,945,160	5,000,000	4,960,731		781			3.300	3.470	MN	17,417		11/18/2021	11/23/2026
070101-AH-3	BASIN ELECTRIC PWR COOP			1	1.F FE	7,023,890	124.0460	8,683,220	7,000,000	7,022,558		(498)			4.750	4.720	AO	60,035	332,500	05/17/2018	04/26/2047
07177M-AN-3	BAXALTA INC			1	2.B FE	7,159,733	132.8030	9,026,674	6,797,000	7,121,633		(7,514)			5.250	4.900	JD	7,930	356,843	03/29/2016	06/23/2045
07274N-BF-9	BAYER US FINANCE II LLC			1	2.B FE	1,957,526	114.5480	2,350,541	2,052,000	1,966,989		2,087			4.400	4.700	JJ	41,633	90,288	11/09/2016	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC			1	2.B FE	16,513,760	116.2430	20,346,152	17,503,000	16,540,984		6,434			4.700	5.010	JJ	379,329	822,641	04/07/2017	07/15/2064
07284R-AA-0	BAYLOR COLLEGE OF MEDIC			1	1.F FE	2,859,300	132.3280	2,977,380	2,250,000	2,845,865		(13,435)			5.259	3.460	MN	15,120	118,328	04/15/2021	11/15/2046
073685-AH-2	BEACON ROOFING SUPPLY IN			1,2	4.C FE	2,001,875	99.9470	1,998,940	2,000,000	2,001,663		(212)			4.125	4.100	MN	10,542	42,396	04/23/2021	05/15/2029
075887-BX-6	BECTON DICKINSON AND CO			1	2.C FE	13,056,750	126.0830	16,390,803	13,000,000	13,052,139		(1,093)			4.669	4.640	JD	42,151	606,970	05/23/2017	06/06/2047
084423-AU-6	BERKLEY (WR) CORPORATION			1,2	2.A FE	1,990,300	115.7640	2,315,280	2,000,000	1,990,584		175			4.000	4.020	MN	10,889	80,000	05/05/2020	05/12/2050
084659-AR-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	3,687,180	123.5080	4,322,791	3,500,000	3,677,814		(3,634)			4.450	4.130	JJ	71,818	155,750	04/08/2019	01/15/2049
084659-AX-9	BERKSHIRE HATHAWAY ENERG			1,2	1.G FE	6,961,850	122.1580	8,551,095	7,000,000	6,962,937		446			4.250	4.280	AO	62,806	297,500	03/25/2020	10/15/2050
084664-CR-0	BERKSHIRE HATHAWAY FIN			1,2	1.C FE	17,321,150	122.7880	21,488,023	17,500,000	17,330,584		3,261			4.250	4.310	JJ	342,951	743,750	01/17/2019	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FIN			1,2	1.C FE	5,926,622	98.5290	6,315,760	6,410,000	5,932,933		6,311			2.850	3.250	AO	38,567	91,343	05/13/2021	10/15/2050
08576P-AA-9	BERRY GLOBAL INC			1	3.B FE	3,982,470	101.5250	4,221,410	4,158,000	4,057,919		21,269			4.500	5.150	FA	70,686	187,110	03/27/2018	02/15/2026
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	196,634	108.9860	217,972	200,000	196,670		36			4.000	4.090	MN	978	4,000	05/12/2021	05/17/2051

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
09062X-AD-5	BIOGEN INC			1	1.G FE	14,370,190	129.2560	18,095,840	14,000,000	14,342,718		(8,052)			5.200	5.010	MS	214,356	728,000	06/26/2019	09/15/2045
09062X-AG-8	BIOGEN INC			1,2	2.A FE	4,993,200	96.3310	4,816,550	5,000,000	4,993,460		239			3.150	3.150	MN	26,250	157,500	12/10/2020	05/01/2050
092113-AN-9	BLACK HILLS CORP			1	2.A FE	4,308,868	113.0520	5,082,858	4,496,000	4,321,747		3,810			4.200	4.460	MS	55,601	188,832	07/25/2018	09/15/2046
09256B-AG-2	BLACKSTONE HOLDINGS FINA			1	1.E FE	5,532,600	130.2800	6,514,045	5,000,000	5,510,002		(13,301)			5.000	4.280	JD	11,111	250,000	03/30/2020	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS			1	1.E FE	10,148,495	122.4820	12,860,705	10,500,000	10,173,169		7,507			4.450	4.660	JJ	215,454	467,250	07/10/2018	07/15/2045
09259E-AA-6	BLACKROCK TCP CAP CORP			1	2.C FE	29,690,400	104.3770	31,313,100	30,000,000	29,816,818		64,404			3.900	4.140	FA	416,000	1,170,000	09/25/2020	08/23/2024
09261X-AF-9	BLACKSTONE SECURED LEND			1,2	2.C FE	3,477,880	97.4880	3,412,091	3,500,000	3,478,522		642			2.850	2.950	MS	25,215		10/07/2021	09/30/2028
09581J-AC-0	BLUE OWL FINANCE LLC			1,2	2.B FE	14,626,650	101.1860	15,177,900	15,000,000	14,628,107		1,457			4.125	4.270	AO	144,375		09/30/2021	10/07/2051
097023-CF-0	BOEING CO			1,2	2.C FE	8,628,000	100.4280	9,038,520	9,000,000	8,639,632		4,134			3.825	4.030	MS	114,750	344,250	02/13/2019	03/01/2059
097023-CU-7	BOEING CO			1,2	2.C FE	10,000,000	112.5990	11,259,950	10,000,000	10,000,000					5.040	5.040	MN	84,000	504,000	04/30/2020	05/01/2027
097023-CW-3	BOEING CO			1,2	2.C FE	5,457,735	135.4120	6,093,567	4,500,000	5,434,970		(16,634)			5.805	4.490	MN	43,538	261,225	08/05/2020	05/01/2050
097023-CX-1	BOEING CO			1,2	2.C FE	26,475,390	138.7680	27,059,838	19,500,000	26,421,959		(52,783)			5.930	4.070	MN	192,725	785,725	06/16/2021	05/01/2060
097023-DC-6	BOEING CO			1,2	2.C FE	10,699,600	106.6380	10,663,850	10,000,000	10,664,450		(35,150)			3.625	2.770	FA	151,042	181,250	06/16/2021	02/01/2031
09739D-AD-2	BOISE CASCADE COMPANY			1,2	3.C FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000					4.875	4.870	JJ	24,375	45,229	07/13/2020	07/01/2030
099724-AH-9	BORGWARNER INC			1	2.A FE	4,430,050	115.9550	5,797,765	5,000,000	4,489,443		11,257			4.375	5.130	MS	64,410	218,750	01/22/2016	03/15/2045
099724-AM-8	BORGWARNER INC			1	2.A FE	2,033,000	111.8100	2,236,218	2,000,000	2,018,033		(4,300)			5.000	4.730	AO	25,000	100,000	09/26/2017	10/01/2025
10115C-AA-2	BOSTON UNIVERSITY			1	1.D FE	8,460,305	136.2200	11,578,700	8,500,000	8,467,095		741			5.200	5.220	AO	110,500	442,000	08/17/2011	10/01/2045
102291-AA-9	BOWDOIN COLLEGE			1	1.C FE	18,238,978	132.0390	24,031,098	18,200,000	18,239,664		86			4.693	4.680	JJ	427,063	854,126	03/08/2018	07/01/2112
103186-AB-8	BOXER PARENT CO INC			1,2	4.C FE	1,015,000	104.8750	1,048,750	1,000,000	1,009,489		(3,482)			7.125	6.690	AO	17,615	71,250	05/14/2020	10/02/2025
108058-AB-0	BRIDGE INV GRP				1.G PL	9,990,000	106.9510	10,695,100	10,000,000	9,990,000					4.150	4.150	JJ	183,292	415,000	07/01/2020	07/22/2027
108060-AA-6	BRIDGE HOUSING CORP			1,2	1.E FE	15,000,000	106.6240	15,993,690	15,000,000	15,000,000					3.250	3.250	JJ	224,792	293,854	12/01/2020	07/15/2030
10921U-2C-1	BRIGHTHSE FIN GLBL FUND				1.G FE	1,504,995	98.6340	1,479,516	1,500,000	1,504,772		(223)			1.550	1.470	MN	2,390	11,625	10/07/2021	05/24/2026
10921U-2E-7	BRIGHTHSE FIN GL				1.G FE	2,364,313	98.3340	2,335,452	2,375,000	2,364,668		356			2.000	2.070	JD	396	23,750	10/07/2021	06/28/2028
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN			1	2.B FE	5,919,120	109.7450	6,584,718	6,000,000	5,924,706		1,488			4.700	4.780	JD	7,050	282,000	10/03/2017	06/22/2047
109641-AH-3	BRINKER INTL			1	4.B FE	2,112,113	106.5000	2,274,840	2,136,000	2,125,780		3,376			5.000	5.180	AO	26,700	106,800	08/21/2017	10/01/2024
109696-AA-2	BRINK'S CO/THE			1	3.C FE	2,905,000	103.0000	3,090,000	3,000,000	2,937,743		9,031			4.625	5.040	AO	29,292	138,750	03/05/2018	10/15/2027
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,166,710	123.5760	1,235,765	1,000,000	1,163,805		(2,905)			4.250	3.330	AO	7,674	42,500	03/09/2021	10/26/2049
110122-DF-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	26,929,545	136.6420	36,859,287	26,975,000	26,960,352		415			5.700	5.700	AO	324,599	1,537,575	06/10/2011	10/15/2040
110122-DG-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	10,964,500	134.0490	14,745,434	11,000,000	10,979,172		487			5.250	5.260	FA	218,167	577,500	12/17/2013	08/15/2043
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,530,834	132.8400	7,100,346	5,345,000	5,516,630		(4,182)			5.000	4.760	FA	100,961	267,250	09/18/2018	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,065,000	123.9840	7,749,000	6,250,000	6,079,893		3,408			4.350	4.520	MN	34,740	271,875	03/27/2019	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,582,700	127.7090	7,662,576	6,000,000	5,608,310		4,397			4.550	5.000	FA	99,342	273,000	09/18/2018	02/20/2048
11042C-AA-8	BRITISH AIR 21-1 A PPT				1.F FE	3,999,616	100.4120	4,016,095	3,999,616	3,999,616					2.900	2.900	MJSD	5,155	44,140	07/20/2021	03/15/2035
11042C-AB-6	BRITISH AIR 21-1 B PTT				2.B FE	2,000,000	99.2790	1,985,580	2,000,000	2,000,000					3.900	3.900	MJSD	3,467	29,683	07/20/2021	09/15/2031
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	3,995,560	110.9050	4,436,224	4,000,000	3,996,165		351			4.150	4.160	MN	21,211	166,000	05/05/2020	11/15/2030
11135F-BA-8	BROADCOM INC			1,2	2.C FE	4,178,840	113.8300	4,553,204	4,000,000	4,142,100		(17,022)			4.750	4.160	AO	40,111	190,000	08/19/2019	04/15/2029
11135F-BD-2	BROADCOM INC			1,2	2.C FE	4,993,350	116.4220	5,821,120	5,000,000	4,994,307		533			5.000	5.010	AO	52,778	250,000	04/06/2020	04/15/2030
11135F-BG-5	BROADCOM INC			1,2	2.C FE	2,987,040	104.5500	3,136,509	3,000,000	2,987,350		310			3.750	3.770	FA	42,500	64,375	01/04/2021	02/15/2051
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	2,971,740	103.0810	3,092,430	3,000,000	2,972,671		558			3.450	3.500	AO	21,850	103,500	02/18/2020	04/15/2050
114259-AU-8	BROOKLYN UNION GAS CO			1,2	2.A FE	10,000,000	117.4830	11,748,330	10,000,000	10,000,000					4.487	4.480	MS	145,828	448,700	02/27/2019	03/04/2049
12189L-AE-1	BURLINGTN NORTH SANTA FE			1,2	1.D FE	1,670,971	134.9930	1,916,906	1,420,000	1,650,037		(7,875)			5.400	4.150	JD	6,390	76,680	03/21/2019	06/01/2041
12189L-AP-6	BURLINGTN NORTH SANTA FE			1,2	1.D FE	2,518,288	133.9230	2,915,521	2,177,000	2,493,674		(9,239)			5.150	4.110	MS	37,372	112,116	03/21/2019	09/01/2043
12189T-AX-2	BURLINGTN NORTH SANTA FE			1	1.D FE	17,582,095	142.4280	23,500,620	16,500,000	17,281,946		(33,492)			6.200	5.710	FA	386,467	1,023,000	01/08/2010	08/15/2036
12189T-AZ-7	BURLINGTN NORTH SANTA FE			1	1.D FE	15,486,888	142.2110	20,193,962	14,200,000	15,136,008		(38,100)			6.150	5.500	MN	145,550	873,300	08/25/2009	05/01/2037
124857-AJ-2	VIACOMCBS INC			1	2.B FE	11,416,580	119.0600	13,096,699	11,000,000	11,346,412		(10,377)			4.850	4.600	JJ	266,750	533,500	12/05/2017	07/01/2042
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	10,033,750	104.0000	10,400,000	10,000,000	10,017,470		(4,532)			5.000	4.940	FA	208,333	500,000	05/08/2019	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP			2	3.B FE	1,000,938	107.9130	1,079,135	1,000,000	1,000,637		(125)			5.375	5.350	JD	4,479	53,750	05/10/2019	06/01/2029
12508E-AJ-0	CDK GLOBAL INC			1,2	3.A FE	3,021,750	106.0000	3,180,000	3,000,000	3,015,477		(2,426)			5.250	5.130	MS	46,375	157,500	05/09/2019	05/15/2029
12527G-AD-5	CF INDUSTRIES INC			1	2.C FE	1,011,430	120.7140	1,207,142	1,000,000	1,009,633		(251)			4.950	4.870	JD	4,125	49,500	05/20/2013	06/01/2043
125523-BD-1	CIGNA CORP			1	2.A FE	3,125,640	135.8920	4,076,772	3,000,000	3,093,874		(3,881)			6.150	5.830	MN	23,575	184,500	12/06/2010	11/15/2036
125523-BF-6	CIGNA CORP			1	2.A FE	4,962,535	134.9140	6,745,745	5,000,000	4,969,407		834			5.875	5.920	MS	86,493	293,750	06/29/2011	03/15/2041
125523-BH-2	CIGNA CORP			1,2	2.A FE	5,628,900	127.6770	6,383,865	5,000,000	5,510,779		(11,925)			5.375	4.580	FA	101,528	268,750	08/28/2012	02/15/2042
125523-CD-0	CIGNA CORP			1	2.A FE	2,252,940	143.2020	2,864,040	2,000,000	2,221,667		(5,840)			6.125	5.220	MN	15,653	122,500	03/24/2016	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125581-GX-0	CIT GROUP INC				3.A FE	1,055,000	120.7500	1,207,500	1,000,000	1,040,209		(5,352)			6.125	5.350	MS	19,056	61,250	01/30/2019	03/09/2028
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	5,000,000	108.7500	5,437,500	5,000,000	5,000,000					4.750	4.750	JD	19,792	237,500	05/15/2020	06/01/2050
126307-BA-4	CSC HOLDINGS LLC			1,2	4.C FE	2,109,600	99.6250	1,992,500	2,000,000	2,085,664		(11,914)			5.750	4.920	JJ	53,028	115,000	12/03/2019	01/15/2030
126307-BH-9	CSC HOLDINGS LLC			1,2	3.C FE	2,017,040	98.7500	1,975,000	2,000,000	2,016,555		(486)			4.500	4.370	MN	11,500	45,500	08/24/2021	11/15/2031
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	6,490,315	119.4650	7,765,258	6,500,000	6,491,093		181			4.400	4.400	MN	41,311	286,000	05/02/2017	05/09/2047
126408-HL-0	CSX CORP			1	2.A FE	3,921,190	129.6890	5,187,588	4,000,000	3,922,932		456			4.650	4.750	MS	62,000	186,000	02/22/2018	03/01/2068
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	7,911,610	121.7240	9,737,992	8,000,000	7,920,056		3,026			4.780	4.860	MS	101,973	382,400	07/10/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	10,003,680	130.7430	11,766,942	9,000,000	9,957,854		(19,887)			5.050	4.350	MS	121,200	454,500	08/06/2019	03/25/2048
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	1,982,500	98.0000	1,960,000	2,000,000	1,983,534		1,034			4.000	4.110	MN	10,222	81,333	04/29/2021	11/15/2030
127097-C@-0	CABOT OIL & GAS CORP SER C				2.B	1,998,000	106.9670	2,139,340	2,000,000	1,999,692		184			6.690	6.700	JJ	61,325	133,800	06/27/2008	07/16/2023
13034V-AA-2	CALIFORNIA INSTITUTE OF			1	1.D FE	931,800	147.1750	1,471,756	1,000,000	932,028		38			4.700	5.040	MN	7,833	47,000	12/12/2016	11/01/2111
13034V-AC-8	CALIFORNIA INSTITUTE OF			1	1.D FE	12,367,365	130.5940	16,324,350	12,500,000	12,367,489		73			4.283	4.320	MS	178,458	535,375	03/05/2018	09/01/2116
131347-CK-0	CALPINE CORP			1	3.A FE	1,911,420	102.5990	2,019,148	1,968,000	1,934,544		6,493			5.250	5.690	JD	8,610	103,320	03/05/2018	06/01/2026
133131-AS-1	CAMDEN PROPERTY TRUST			1	1.G FE	4,981,500	104.4710	5,223,555	5,000,000	4,997,172		1,831			4.875	4.910	JD	10,833	243,750	06/10/2011	06/15/2023
13934R-AA-2	CAPE COD FIVE MUTUAL CO			2	2.C FE	7,000,000	101.5000	7,105,000	7,000,000	7,000,000					3.750	3.750	MN	33,542	270,521	11/04/2020	11/15/2030
14020A-CL-6	CAPITAL IMPACT PARTNERS				1.F FE	100,000	100.8000	100,801	100,000	100,000					2.000	2.000	JAJO	422	2,000	01/21/2020	01/15/2023
14040H-BM-6	CAPITAL ONE FINANCIAL CO			2	2.A FE	1,448,430	100.0730	1,501,095	1,500,000	1,494,664		28,056			1.148	3.070	MJSD	1,100	16,934	03/26/2020	03/09/2022
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	11,968,400	100.2500	11,929,750	11,900,000	11,965,387		(3,013)			3.375	3.230	AO	138,338		10/14/2021	10/01/2026
14149Y-BD-9	CARDINAL HEALTH INC			1	2.B FE	15,069,983	120.1660	17,454,199	14,525,000	15,019,303		(11,848)			4.900	4.650	MS	209,563	711,725	06/13/2017	09/15/2045
141781-BR-4	CARGILL INC			1,2	1.F FE	8,403,525	106.8440	9,081,774	8,500,000	8,404,695		1,170			3.125	3.180	MN	26,563	132,813	05/21/2021	05/25/2051
14215G-AA-4	CARILION CLINIC OBLIGATE			1,2	1.D FE	5,000,000	103.0660	5,153,320	5,000,000	5,000,000					3.147	3.140	JJ	27,973		10/20/2021	07/01/2051
14310F-AA-0	CARLYLE HOLDINGS II FIN			1	2.A FE	13,435,484	130.1640	15,086,100	11,590,000	13,253,120		(45,650)			5.625	4.560	MS	164,795	651,938	10/05/2017	03/30/2043
14575E-AA-3	CARS.COM INC			1,2	4.C FE	2,130,000	106.5000	2,130,000	2,000,000	2,106,337		(23,663)			6.375	4.830	MN	21,250	127,854	01/12/2021	11/01/2028
149123-CE-9	CATERPILLAR INC			1,2	1.F FE	23,312,688	143.6060	27,288,126	19,002,000	23,272,248		(34,639)			4.750	3.680	MN	115,332	902,595	03/18/2021	05/15/2064
14916R-AD-6	COMMONSPIRIT HEALTH			1	2.A FE	7,070,499	114.7450	8,519,868	7,425,000	7,110,058		9,720			4.350	4.680	MN	53,831	322,988	08/23/2017	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SERVICES			1,2	1.G FE	8,000,000	102.6750	8,214,008	8,000,000	8,000,000					3.368	3.360	JJ	134,720	223,785	08/26/2020	07/01/2050
15189W-AH-3	CENTERPOINT ENERGY RESOU			1	2.A FE	6,026,062	135.2090	7,909,738	5,850,000	5,991,261		(4,344)			5.850	5.630	JJ	157,804	342,225	09/15/2011	01/15/2041
15201P-AA-7	CENTERSTATE BANK CORP			2	2.B FE	8,000,000	111.1600	8,892,808	8,000,000	8,000,000					5.750	5.750	JD	38,333	460,000	05/21/2020	06/01/2030
153527-AP-1	CENTRAL GARDEN & PET CO			1,2	3.B FE	2,505,000	100.5000	2,512,500	2,500,000	2,504,640		(360)			4.125	4.090	AO	17,474	51,563	04/19/2021	04/30/2031
161175-AZ-7	CHARTER COMM OPT LLC/CAP			1	2.C FE	2,342,860	129.1740	2,583,490	2,000,000	2,286,437		(14,955)			6.384	4.900	AO	24,117	127,680	12/05/2017	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,745,050	136.5580	6,827,935	5,000,000	5,682,771		(14,299)			6.484	5.440	AO	61,238	324,200	02/21/2017	10/23/2045
161175-BM-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	3,429,195	119.3320	4,176,645	3,500,000	3,436,820		2,348			5.375	5.540	AO	47,031	188,125	08/14/2018	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,286,550	124.7050	6,235,290	5,000,000	5,274,197		(4,869)			5.750	5.350	AO	71,875	287,500	04/17/2019	04/01/2048
161175-BP-8	CHARTER COMM OPT LLC/CAP			2	2.C FE	5,052,323	102.1820	5,055,965	4,948,000	4,948,000					1.781	2.080	FMAN	14,937	91,805	10/10/2018	02/01/2024
161175-BT-0	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,116,850	111.9630	5,038,353	4,500,000	5,103,766		(11,861)			4.800	3.990	MS	72,000	216,000	12/09/2020	03/01/2050
161175-BY-9	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	2,829,900	94.3010	2,829,030	3,000,000	2,831,368		1,468			3.850	4.140	AO	28,875	95,288	02/19/2021	04/01/2061
161175-CG-7	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	9,918,600	96.3380	9,633,800	10,000,000	9,919,139		539			3.950	3.990	JD	86,681		09/27/2021	06/30/2062
166756-AU-0	CHEVRON USA INC			1	1.D FE	1,415,817	138.1870	1,851,717	1,340,000	1,408,897		(1,719)			5.250	4.860	MN	8,989	70,350	10/04/2017	11/15/2043
166756-AV-8	CHEVRON USA INC			1	1.D FE	3,570,420	130.6970	4,574,420	3,500,000	3,561,767		(1,511)			5.050	4.910	MN	22,585	176,750	05/05/2015	11/15/2044
16876Y-AA-0	CHILDREN'S HEALTH CARE			1	1.D FE	10,667,200	106.0960	10,609,640	10,000,000	10,664,093		(3,107)			3.448	3.070	FA	130,258		10/19/2021	08/15/2049
172062-AF-8	CINCINNATI FINL CORP				1.G FE	1,239,804	128.4410	1,284,414	1,000,000	1,128,833		(17,064)			6.920	4.560	MN	8,842	69,200	07/01/2014	05/15/2028
17252M-AG-5	CINTAS CORPORATION NO. 2			1	1.G FE	3,666,760	136.4220	4,774,770	3,500,000	3,618,006		(5,015)			6.150	5.800	FA	81,317	215,250	02/10/2011	08/15/2036
172967-LU-3	CITIGROUP INC			1,2	1.G FE	4,564,650	113.7160	5,685,845	5,000,000	4,608,076		14,941			3.878	4.540	JJ	84,562	193,900	12/19/2018	01/24/2039
172967-MA-6	CITIGROUP INC			2	2.A FE	4,016,375	101.0440	4,041,760	4,000,000	4,000,000					1.193	1.860	MJSD	4,112	48,278	08/10/2018	06/01/2024
172967-MD-0	CITIGROUP INC			1	2.A FE	59,869,245	128.4040	63,816,937	49,700,000	59,702,374		(144,094)			4.650	3.460	JJ	1,014,294	1,469,400	05/26/2021	07/23/2048
17327C-AB-9	CITIGROUP INC	@		2	1.G FE	8,000,000	108.2600	8,660,800	8,000,000	8,805,803		347,538			0.000	4.060	N/A			08/06/2019	08/13/2049
178180-GD-1	CITY NATL BK - BEV HILLS				1.F FE	579,031	102.6470	544,029	530,000	533,798		(6,840)			5.375	4.010	JJ	13,136	28,488	07/01/2014	07/15/2022
181396-AE-2	CLARK EQUIPMENT CO			1,2	3.C FE	1,013,125	103.8750	1,038,750	1,000,000	1,008,249		(3,117)			5.875	5.500	JD	4,896	58,750	05/21/2020	06/01/2025
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	250,000	103.0000	257,500	250,000	250,000					4.875	4.870	JJ	5,620	12,188	06/18/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3.C FE	500,000	106.0000	530,000	500,000	500,000					5.125	5.120	JJ	11,816	25,625	06/18/2019	07/15/2029
18538R-AH-6	CLEARWATER PAPER CORP			1	3.C FE	2,985,000	108.0000	3,240,000	3,000,000	2,993,457		1,900			5.375	5.450	FA	67,188	161,250	02/17/2017	02/01/2025
18600T-AA-0	CLEVELAND CLINIC FOUND			1	1.C FE	10,420,000	148.6610	14,866,170	10,000,000	10,419,545		(277)			4.858	4.650	JJ	242,900	485,800	08/02/2018	01/01/2114
191216-DL-1	COCA-COLA CO/THE			1	1.E FE	19,090,770	105.8300	21,166,160	20,000,000	19,104,071		13,301			3.000	3.230	MS	193,333	300,000	05/12/2021	03/05/2051

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
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	7,093,310	131.9440	9,236,115	7,000,000	7,068,940		(2,551)			6.375	6.270	FA	185,938	446,250	09/28/2007	08/01/2037
20030N-CE-9	COMCAST CORP			1	1.G FE	1,806,511	115.8740	2,746,221	2,370,000	1,836,772		7,840			3.999	5.600	MN	15,796	94,776	10/19/2017	11/01/2049
20030N-CG-4	COMCAST CORP			1	1.G FE	4,329,528	116.7930	6,633,876	5,680,000	4,389,106		15,431			4.049	5.600	MN	38,331	229,983	10/19/2017	11/01/2052
20030N-CN-9	COMCAST CORP			1	1.G FE	36,637,865	138.1460	47,038,849	34,050,000	36,570,209		(31,544)			4.950	4.510	AO	355,823	1,685,475	12/19/2019	10/15/2058
20161D-AA-2	COMMERCIAL CREDIT GROUP			1,2	1.G PL	4,000,000	100.5980	4,023,952	4,000,000	4,000,000					4.875	4.870	MN	16,792	103,458	05/19/2021	05/30/2026
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	6,563,569	137.0630	8,881,715	6,480,000	6,541,199		(2,724)			5.900	5.800	MS	112,572	382,320	02/11/2011	03/15/2036
203372-AX-5	COMMSCOPE INC			1,2	4.B FE	1,000,000	99.3810	993,810	1,000,000	1,000,000					4.750	4.750	MS	16,889		08/11/2021	09/01/2029
20337Y-AA-5	COMMSCOPE TECH LLC			1,2	5.A FE	2,032,500	100.0000	2,000,000	2,000,000	2,020,357		(12,143)			6.000	5.260	JD	5,333	120,000	01/21/2021	06/15/2025
20369E-AB-8	COMMUNITY HOSPITALS OF I			1	1.F FE	14,000,000	133.7960	18,731,538	14,000,000	14,000,000					5.433	5.430	MN	126,770	760,620	06/04/2015	05/01/2045
20369E-AD-4	COMMUNITY HEALTH NETWORK			2	1.F FE	3,976,720	109.5650	4,382,616	4,000,000	3,977,240		220			4.940	4.970	MN	32,933	197,600	02/21/2018	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK			1,2	1.F FE	3,000,000	99.8030	2,994,108	3,000,000	3,000,000					3.099	3.090	MN	15,495	92,970	08/18/2020	05/01/2050
20451R-AB-8	COMPASS GROUP DIVERSIFIE			1,2	4.A FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					5.250	5.250	AO	11,083	29,458	03/03/2021	04/15/2029
205887-CD-2	CONAGRA BRANDS INC			1	2.C FE	9,956,950	126.3580	12,635,870	10,000,000	9,961,326		1,391			5.300	5.330	MN	88,333	530,000	10/15/2018	11/01/2038
205887-CE-0	CONAGRA BRANDS INC			1	2.C FE	5,968,700	134.6730	8,080,386	6,000,000	5,970,266		483			5.400	5.430	MN	54,000	324,000	10/15/2018	11/01/2048
20825V-AB-8	BURLINGTON RESOURCES LLC			1	1.G FE	3,113,700	136.0260	4,080,795	3,000,000	3,080,316		(3,393)			5.950	5.680	AO	37,683	178,500	04/04/2008	10/15/2036
209111-EL-3	CONS EDISON CO OF NY			1	2.A FE	2,499,625	131.7590	3,293,990	2,500,000	2,499,769		10			5.850	5.850	MS	43,063	146,250	03/06/2006	03/15/2036
209111-FA-6	CONS EDISON CO OF NY			1	2.A FE	2,487,850	133.0590	3,326,483	2,500,000	2,490,401		287			5.700	5.730	JD	6,333	142,500	06/02/2010	06/15/2040
209111-FF-5	CON EDISON CO OF NY INC			1,2	1.G FE	3,209,216	124.8250	3,994,422	3,200,000	3,209,101		(115)			4.625	4.600	JD	12,333	148,000	03/04/2019	12/01/2054
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	1,579,164	118.8250	1,888,140	1,589,000	1,579,610		114			4.300	4.330	JD	5,694	68,327	07/19/2018	12/01/2056
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	3,515,596	112.9250	4,189,532	3,710,000	3,523,040		2,175			4.000	4.270	MN	18,962	148,400	05/31/2018	11/15/2057
209111-FQ-1	CON EDISON CO OF NY INC			1,2	2.A FE	9,202,855	122.3090	11,160,751	9,125,000	9,200,404		(875)			4.500	4.450	MN	52,469	410,625	03/11/2019	05/15/2058
209111-FT-5	CON EDISON CO OF NY INC			1,2	2.A FE	5,211,550	123.7020	6,185,145	5,000,000	5,200,484		(3,963)			4.650	4.390	JD	19,375	232,500	01/09/2019	12/01/2048
21036P-AT-5	CONSTELLATION BRANDS INC			1	2.C FE	21,848,736	119.4500	26,052,219	21,810,000	21,842,890		(881)			4.500	4.480	MN	141,765	981,450	07/17/2018	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC			1	2.B FE	1,780,340	113.3670	2,267,344	2,000,000	1,792,811		3,914			4.100	4.800	FA	30,978	82,000	08/17/2018	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.B FE	3,468,775	131.0590	3,276,498	2,500,000	3,445,120		(22,723)			5.250	3.130	MN	16,771	131,250	12/14/2020	11/15/2048
21871D-AD-5	CORELOGIC INC			1,2	4.B FE	2,000,000	99.6200	1,992,400	2,000,000	2,000,000					4.500	4.500	MN	15,000	45,750	04/14/2021	05/01/2028
219023-AC-2	INGREDION INC			1	2.B FE	21,143,760	139.3440	27,868,880	20,000,000	20,865,169		(33,275)			6.625	6.180	AO	279,722	1,325,000	10/21/2010	04/15/2037
219350-AV-7	CORNING INC			1	2.A FE	13,818,266	135.2100	18,483,262	13,670,000	13,789,671		(3,581)			5.750	5.670	FA	296,943	786,025	06/10/2011	08/15/2040
219350-BF-1	CORNING INC			1	2.A FE	9,562,412	118.8820	11,818,109	9,941,000	9,572,470		3,801			4.375	4.580	MN	55,573	434,919	04/17/2019	11/15/2057
219350-BL-8	CORNING INCORPORATED			1,2	2.A FE	5,563,846	147.3660	7,390,415	5,015,000	5,556,966		(2,740)			5.850	5.220	MN	37,487	293,378	05/08/2019	11/15/2068
222070-AG-9	COTY/HFC PRESTIGE/INT US			1,2	4.A FE	1,248,125	101.6250	1,270,313	1,250,000	1,248,153		28			4.750	4.770	JJ	5,113		11/23/2021	01/15/2029
22282E-AJ-1	COVANTA HOLDING CORP			1,2	4.B FE	2,529,800	102.0000	2,550,000	2,500,000	2,525,915		(3,197)			5.000	4.810	MS	41,667	127,083	10/26/2020	09/01/2030
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	2,018,720	116.2540	2,325,092	2,000,000	2,016,010		(454)			4.500	4.440	JD	250	90,000	01/22/2015	06/30/2043
224399-AT-2	CRANE CO			1	2.B FE	2,717,880	110.6360	3,319,083	3,000,000	2,733,208		5,012			4.200	4.800	MS	37,100	126,000	10/18/2018	03/15/2048
228187-AB-6	CROWN AMER/CAP CORP VI			1	3.C FE	6,865,000	102.5000	7,175,000	7,000,000	6,920,275		17,165			4.750	5.060	FA	138,542	332,500	03/13/2018	02/01/2026
22822V-AF-8	CROWN CASTLE INTL CORP			1	2.C FE	33,724,890	122.6100	41,074,585	33,500,000	33,706,994		(4,343)			4.750	4.700	MN	203,326	1,591,250	04/26/2017	05/15/2047
231021-AK-2	CUMMINS INC			1	1.E FE	8,618,070	140.9930	11,279,488	8,000,000	8,615,859		(628)			5.650	5.230	MS	150,667	452,000	11/09/2016	03/01/2098
23311R-AA-4	DCP MIDSTREAM OPERATING			1	3.A FE	2,314,037	133.7650	2,875,948	2,150,000	2,275,464		(4,642)			6.750	6.160	MS	42,731	145,125	03/24/2011	09/15/2037
23338V-AE-6	DTE ELECTRIC CO			1,2	1.E FE	3,806,467	110.6310	3,967,260	3,586,000	3,801,498		(4,969)			3.700	3.320	MS	39,067	66,341	03/15/2021	03/15/2045
23338V-AP-1	DTE ELECTRIC CO			1,2	1.E FE	6,941,550	107.5230	7,526,666	7,000,000	6,942,439		889			3.250	3.290	AO	56,875	115,014	03/22/2021	04/01/2051
233851-DV-3	DAIMLER FINANCE NA LLC				1.G FE	943,220	100.0870	1,000,875	1,000,000	995,855		31,595			1.056	4.380	FMAN	1,379	10,859	03/26/2020	02/15/2022
23918K-AS-7	DAVITA INC			1,2	4.A FE	2,020,000	102.3750	2,047,500	2,000,000	2,017,615		(2,139)			4.625	4.460	JD	7,708	92,500	02/24/2021	06/01/2030
24422E-VP-1	JOHN DEERE CAPITAL CORP				1.F FE	497,330	98.5760	492,882	500,000	497,419		89			1.500	1.580	MS	2,396		10/07/2021	03/06/2028
24703T-AC-0	DELL INT LLC / EMC CORP			1,2	2.B FE	4,993,150	113.3440	5,667,230	5,000,000	4,994,951		1,431			5.850	5.880	JJ	134,875	292,500	04/03/2020	07/15/2025
24703T-AK-2	DELL INT LLC / EMC CORP			1,2	2.B FE	4,466,040	166.2500	4,987,524	3,000,000	4,436,488		(27,490)			8.350	4.920	JJ	115,508	250,500	12/02/2020	07/15/2046
247109-BR-1	DELMARVA PWR & LIGHT CO			1,2	1.F FE	6,268,455	110.3930	7,451,575	6,750,000	6,305,745		13,065			4.000	4.490	JD	22,500	270,000	01/15/2019	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO			1,2	1.F FE	6,709,028	117.6690	7,942,698	6,750,000	6,712,030		943			4.150	4.180	MN	35,794	280,125	01/25/2019	05/15/2045
24715@-AB-0	DELOITTE LLP SER B				1.F	12,487,500	128.0510	16,006,375	12,500,000	12,493,996		730			7.320	7.320	FA	332,958	915,000	07/18/2008	08/20/2033
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.C FE	5,440,950	125.4320	6,271,605	5,000,000	5,401,620		(12,479)			5.600	4.940	JJ	129,111	280,000	08/20/2018	07/15/2041
254687-GA-8	WALT DISNEY COMPANY/THE			1,2	1.G FE	14,309,007	116.3530	15,428,408	13,260,000	14,299,839		(9,168)			3.800	3.420	MN	67,184	503,880	04/28/2021	05/13/2060
25470D-AG-4	DISCOVERY COMMUNICATIONS			1	2.C FE	2,431,925	117.9680	2,949,220	2,500,000	2,438,905		1,668			4.950	5.140	MN	15,813	123,750	07/19/2017	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS			1	2.C FE	1,444,770	117.8400	1,767,600	1,500,000	1,449,728		1,283			4.875	5.130	AO	18,281	73,125	11/29/2017	04/01/2043
25470D-AT-6	DISCOVERY COMMUNICATIONS			1	2.C FE	16,925,045	123.9560	19,213,304	15,500,000	16,885,303		(31,176)			5.200	4.580	MS	226,128	806,000	10/22/2020	09/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470D-BG-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	3,150,970	125.2030	3,756,108	3,000,000	3,145,301		(2,871)			5.300	4.950	MN	20,317	159,000	12/09/2019	05/15/2049
260543-CV-3	DOW CHEMICAL CO/THE			1,2	2.B FE	2,581,850	127.2120	3,180,300	2,500,000	2,579,408		(1,476)			4.800	4.590	MN	15,333	120,000	03/17/2020	05/15/2049
260543-DD-2	DOW CHEMICAL CO/THE			1,2	2.B FE	5,443,800	108.2880	5,414,405	5,000,000	5,443,562		(238)			3.600	3.120	MN	23,000		12/20/2021	11/15/2050
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	2,223,140	139.9320	2,798,652	2,000,000	2,216,097		(4,080)			5.419	4.700	MN	13,849	108,380	03/12/2020	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC			1	2.B FE	19,282,878	118.6140	24,273,210	20,464,000	19,357,256		23,632			4.500	4.880	MN	117,668	920,880	12/19/2018	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	9,039,100	118.4300	11,843,000	10,000,000	9,099,936		17,693			4.420	5.050	JD	19,644	442,000	05/08/2018	12/15/2046
26441C-AY-1	DUKE ENERGY CORP			1	2.B FE	2,701,890	110.3930	3,311,808	3,000,000	2,721,290		5,642			3.950	4.560	FA	44,767	118,500	05/17/2018	08/15/2047
26442C-AZ-7	DUKE ENERGY CAROLINAS			1,2	1.F FE	3,930,880	103.4970	4,139,892	4,000,000	3,932,140		1,260			3.200	3.290	FA	48,356	64,000	03/11/2021	08/15/2049
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	17,362,573	119.9950	19,398,456	16,166,000	17,344,654		(18,880)			4.300	3.840	FA	289,641	551,819	04/21/2021	02/01/2049
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	3,719,607	105.4950	3,681,800	3,490,000	3,716,316		(3,291)			3.400	3.020	AO	29,665	59,330	06/15/2021	10/01/2046
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	271,933	106.3920	265,982	250,000	271,006		(927)			3.200	1.380	JJ	3,689		10/07/2021	01/15/2027
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	10,011,780	119.9810	10,798,344	9,000,000	9,990,750		(18,988)			4.200	3.540	JJ	174,300	252,000	03/10/2021	07/15/2048
26622B-C8-2	DUQUESNE LIGHT COMPANY				1.F	1,000,000	116.6120	1,166,120	1,000,000	1,000,000					4.760	4.760	FA	19,833	47,600	02/01/2012	02/03/2042
266504-AA-7	SPEND LIFE WISELY CO			2	2.C FE	7,000,000	100.5190	7,036,330	7,000,000	7,000,000					5.875	5.870	MS	121,090	411,250	03/02/2017	03/15/2027
26884A-BB-8	ERP OPERATING LP			1,2	1.G FE	9,807,378	125.5490	10,130,581	8,069,000	9,776,832		(30,546)			4.500	3.150	JJ	181,553	181,553	06/02/2021	07/01/2044
26884A-BH-5	ERP OPERATING LP			1,2	1.G FE	7,955,620	120.0130	9,601,056	8,000,000	7,958,406		916			4.000	4.030	FA	133,333	320,000	03/26/2019	08/01/2047
26884T-AE-2	ERAC USA FINANCE LLC			1	2.A FE	5,590,350	135.4390	6,771,960	5,000,000	5,520,865		(14,989)			5.625	4.810	MS	82,813	281,250	11/09/2016	03/15/2042
26884T-AN-2	ERAC USA FINANCE LLC			1	2.A FE	9,902,760	120.9080	12,090,840	10,000,000	9,914,841		2,020			4.500	4.550	FA	170,000	450,000	05/28/2015	02/15/2045
269246-BS-2	E*TRADE FINANCIAL CORP			1	2.A FE	9,517,130	112.5090	10,688,393	9,500,000	9,511,892		(1,638)			4.500	4.470	JD	13,063	427,500	07/18/2018	06/20/2028
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	10,220,123	119.8100	11,681,534	9,750,000	10,130,850		(11,634)			4.800	4.490	MS	156,000	468,000	05/13/2015	09/01/2042
278865-AM-2	ECOLAB INC			1	1.G FE	18,001,410	140.3330	23,856,746	17,000,000	17,814,434		(23,110)			5.500	5.110	JD	59,736	935,000	12/06/2011	12/08/2041
278865-BA-7	ECOLAB INC.			1,2	1.G FE	57,031	121.0780	60,539	50,000	56,668		(168)			3.950	3.180	JD	165	1,975	10/15/2019	12/01/2047
28035Q-AA-0	EDGEWELL PERSONAL CARE			1,2	3.C FE	1,619,375	106.1450	1,698,320	1,600,000	1,613,725		(3,583)			5.500	5.220	JD	7,333	88,000	05/20/2020	06/01/2028
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	1,569,442	131.8500	1,845,901	1,400,000	1,546,428		(7,588)			6.000	4.920	MN	10,733	84,000	10/15/2018	05/15/2035
283677-AZ-5	EL PASO ELECTRIC COMPANY			1,2	2.B FE	4,008,000	121.7030	4,868,120	4,000,000	4,007,504		(179)			5.000	4.980	JD	16,667	200,000	12/03/2018	12/01/2044
28932M-AD-7	ELM RD GENERATING STAT			1	1.F FE	2,197,860	128.3170	2,566,342	2,000,000	2,141,188		(6,883)			6.090	5.350	FA	47,367	121,800	07/13/2011	02/11/2040
292480-AH-3	ENABLE MIDSTREAM PARTNER			1	2.C FE	3,525,383	104.4160	3,884,283	3,720,000	3,660,739		23,132			3.900	4.610	MN	18,538	145,080	05/06/2015	05/15/2024
292480-AJ-9	ENABLE MIDSTREAM PARTNER			1	2.C FE	981,470	107.4410	1,074,414	1,000,000	983,080		397			5.000	5.120	MN	6,389	50,000	10/02/2017	05/15/2044
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2.A FE	10,013,825	128.3820	12,838,210	10,000,000	10,011,056		(406)			5.500	5.480	MS	161,944	550,000	08/10/2011	09/15/2040
29272W-AC-3	ENERGIZER HOLDINGS INC			1,2	4.B FE	1,200,000	102.1250	1,225,500	1,200,000	1,200,000					4.750	4.750	JD	2,533	57,000	06/18/2020	06/15/2028
29273R-AT-6	ENERGY TRANSFER LP			1	2.C FE	3,973,320	110.2720	4,410,884	4,000,000	3,977,615		574			5.150	5.190	FA	85,833	206,000	01/14/2013	02/01/2043
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	2,198,460	107.6410	2,152,828	2,000,000	2,194,400		(4,060)			3.750	3.220	JD	3,333	75,000	01/11/2021	06/15/2050
29365T-AD-6	ENTERGY TEXAS INC			1	1.G FE	10,979,760	107.6700	11,843,711	11,000,000	10,982,185		385			5.150	5.160	JD	47,208	566,500	05/18/2015	06/01/2045
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	2,982,210	118.5860	3,557,589	3,000,000	2,983,127		325			4.200	4.230	AO	31,500	126,000	03/13/2019	04/01/2049
29366M-AC-2	ENTERGY ARKANSAS LLC			1,2	1.F FE	6,956,460	105.0040	7,350,301	7,000,000	6,957,624		1,164			3.350	3.380	JD	10,422	166,104	03/24/2021	06/15/2052
293791-AT-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	2,113,290	124.7390	2,245,307	1,800,000	2,021,751		(12,117)			5.750	4.490	MS	34,500	103,500	01/08/2013	03/01/2035
29379V-AV-5	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,765,560	129.9700	1,949,562	1,500,000	1,716,970		(6,451)			5.700	4.590	FA	32,300	85,500	01/03/2013	02/15/2042
29379V-BJ-1	ENTERPRISE PRODUCTS OPER			1	2.A FE	3,487,225	120.9160	4,232,074	3,500,000	3,488,653		237			4.900	4.920	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BR-3	ENTERPRISE PRODUCTS OPER			2	2.C FE	1,500,000	100.3360	1,505,052	1,500,000	1,500,000					5.375	5.370	FA	30,458	80,625	02/01/2018	02/15/2078
29717P-AS-6	ESSEX PORTFOLIO LP			1	2.A FE	14,105,567	121.7790	17,883,320	14,685,000	14,138,955		10,264			4.500	4.740	MS	194,576	660,825	11/29/2018	03/15/2048
299808-AF-2	EVEREST REINSURANCE HLDG			1	1.G FE	12,342,960	125.7080	15,085,068	12,000,000	12,322,912		(8,025)			4.868	4.670	JD	48,680	584,160	05/14/2019	06/01/2044
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	111.1060	3,333,186	3,000,000	2,994,769		521			4.050	4.070	AO	25,650	121,500	03/30/2020	04/15/2030
30251B-AD-0	FMR LLC			1	1.E FE	4,993,700	122.1120	6,105,600	5,000,000	4,995,774		280			4.950	4.960	FA	103,125	247,500	01/29/2013	02/01/2033
30251B-AE-8	FMR LLC			1	1.E FE	4,992,400	130.0750	6,503,775	5,000,000	4,993,611		165			5.150	5.160	FA	107,292	257,500	01/29/2013	02/01/2043
30311R-AA-9	F&M FINANCIAL CORP			2	2.B PL	5,000,000	103.2680	5,163,400	5,000,000	5,000,000					5.950	5.950	MS	87,597	297,500	09/12/2019	09/15/2029
31428X-AW-6	FEDEX CORP			1	2.B FE	3,868,451	126.8110	4,913,957	3,875,000	3,869,402		135			5.100	5.110	JJ	91,127	197,625	01/06/2014	01/15/2044
31428X-BD-7	FEDEX CORP			1	2.B FE	19,837,705	116.3470	25,020,594	21,505,000	19,878,696		10,713			4.500	4.920	FA	403,219	967,725	09/19/2018	02/01/2065
31428X-BS-4	FEDEX CORPORATION			1,2	2.B FE	3,329,422	127.7320	4,323,738	3,385,000	3,332,292		913			4.950	5.050	AO	34,442	167,558	12/20/2018	10/17/2048
31620M-AU-0	FIDELITY NATIONAL INFORM			1	2.B FE	7,737,630	121.0470	9,683,800	8,000,000	7,760,784		4,999			4.500	4.700	FA	136,000	360,000	02/08/2017	08/15/2046
31620M-AZ-9	FIDELITY NATIONAL INFORM			1	2.B FE	5,877,780	123.8100	7,428,648	6,000,000	5,884,962		2,110			4.750	4.880	MN	36,417	285,000	05/14/2018	05/15/2048
316500-AB-3	FIDUS INVESTMENT CORP			1,2	1.G PL	7,000,000	103.7690	7,263,851	7,000,000	7,000,000					4.750	4.750	JJ	139,465	201,347	12/16/2020	01/31/2026
316500-AC-1	FIDUS INVESTMENT CORP			1,2	1.G FE	7,039,880	100.4420	7,030,982	7,000,000	7,038,414		(1,466)			3.500	3.370	MN	56,486		10/14/2021	11/15/2026
31847R-AG-7	FIRST AMERICAN FINANCIAL			1,2	2.B FE	4,979,600	109.7110	5,485,550	5,000,000	4,982,391		1,735			4.000	4.050	MN	25,556	200,000	05/08/2020	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31982Q-AY-5	FIRST COMMONWEALTH BANK			2	2.C FE	8,000,000	114.0070	9,120,632	8,000,000	8,000,000					5.500	5.500	JD	36,667	440,000	05/16/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	6,000,000	103.8660	6,231,996	6,000,000	6,000,000					5.125	5.120	FA	107,625	307,500	08/20/2015	08/25/2025
32117M-AA-2	FIRST MUTUAL HOLDING CO			2	2.C FE	4,500,000	102.4230	4,609,062	4,500,000	4,500,000					5.500	5.500	FA	93,500	247,500	01/29/2018	02/15/2028
33616C-AB-6	FIRST REPUBLIC BANK			2	2.A FE	1,213,205	120.2900	1,467,549	1,220,000	1,213,815		137			4.375	4.400	FA	22,240	53,375	10/05/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	14,592,794	123.8670	17,425,680	14,068,000	14,550,286		(10,709)			4.625	4.390	FA	249,414	650,645	10/04/2017	02/13/2047
337358-BD-6	WACHOVIA CORP				2.B FE	12,516,122	135.0960	15,144,329	11,210,000	12,077,287		(40,410)			6.550	5.730	AO	155,009	734,255	01/25/2006	10/15/2035
337738-AV-0	FISERV INC			1,2	2.B FE	2,791,260	119.1340	3,574,041	3,000,000	2,797,462		3,466			4.400	4.840	JJ	66,000	132,000	03/24/2020	07/01/2049
337930-AD-3	FLAGSTAR BANCORP INC			2	2.C FE	4,500,000	105.0930	4,729,221	4,500,000	4,500,000					4.125	4.120	MN	30,938	187,172	10/23/2020	11/01/2030
33803W-AB-5	FISHERS LANE ASSOC LLC			1	1.C YE	21,250,000	122.0510	25,935,838	21,250,000	21,250,000					5.477	5.470	MON	84,057	1,163,863	06/20/2012	08/05/2040
345397-A6-0	FORD MOTOR CREDIT CO LLC			1,2	3.A FE	3,017,500	108.7500	3,262,500	3,000,000	3,012,681		(3,360)			5.125	4.980	JD	6,406	153,750	07/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT CO LLC			1,2	3.A FE	2,000,000	107.9380	2,158,760	2,000,000	2,000,000					4.125	4.120	FA	30,708	82,500	08/12/2020	08/17/2027
345397-ZR-7	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,571,700	113.6250	1,704,375	1,500,000	1,563,028		(7,411)			5.113	4.410	MN	12,356	76,695	10/26/2020	05/03/2029
349553-E#-0	FORTIS INC				2.A	14,992,500	124.5450	18,681,750	15,000,000	14,993,453		152			5.030	5.030	MS	222,158	754,500	09/15/2014	09/15/2044
35137L-AJ-4	FOX CORP			1,2	2.B FE	10,278,600	128.9660	12,896,620	10,000,000	10,256,247		(5,654)			5.476	5.240	JJ	237,293	547,600	01/24/2019	01/25/2039
35137L-AK-1	FOX CORP			1,2	2.B FE	22,529,140	136.4890	26,615,472	19,500,000	22,439,506		(64,378)			5.576	4.540	JJ	471,172	1,087,320	12/10/2020	01/25/2049
354613-AM-3	FRANKLIN RESOURCES INC			1,2	1.F FE	4,521,195	96.2780	4,332,546	4,500,000	4,521,065		(130)			2.950	2.920	FA	51,256		08/25/2021	08/12/2051
35671D-BC-8	FREEPORT-MCMORAN INC			1	3.A FE	2,488,733	125.7090	3,142,725	2,500,000	2,490,441		234			5.450	5.480	MS	40,118	136,250	10/04/2013	03/15/2043
358885-AA-9	FROEDTERT & CMNTY HLTH			1	1.C FE	5,043,220	127.8700	6,393,500	5,000,000	5,037,918		(903)			4.686	4.630	AO	58,575	234,300	03/26/2015	04/01/2045
360271-AM-2	FULTON FINANCIAL CORP			2	2.A FE	15,000,000	100.9560	15,143,505	15,000,000	15,000,000					3.750	3.750	MS	165,625	562,500	02/25/2020	03/15/2035
361448-AU-7	GATX CORP			1	2.B FE	6,270,700	125.3270	7,519,632	6,000,000	6,243,448		(6,198)			5.200	4.890	MS	91,867	312,000	04/05/2017	03/15/2044
361448-AX-1	GATX CORP			1	2.B FE	23,926,946	114.8440	28,894,801	25,160,000	24,053,621		24,272			4.500	4.810	MS	286,195	1,132,200	12/20/2016	03/30/2045
366651-AC-1	GARTNER INC			1,2	3.C FE	1,006,875	104.4380	1,044,385	1,000,000	1,004,945		(1,286)			4.500	4.340	JJ	22,500	46,125	06/19/2020	07/01/2028
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	5,557,780	111.4160	6,684,978	6,000,000	5,578,755		11,821			4.125	4.650	AO	56,375	247,500	03/12/2020	10/09/2042
369604-BY-8	GENERAL ELECTRIC CO			1,2	2.B FE	4,982,500	123.9870	6,199,395	5,000,000	4,983,058		298			4.350	4.370	MN	36,250	217,500	04/13/2020	05/01/2050
370334-CH-5	GENERAL MILLS INC			1	2.B FE	8,788,590	119.5020	10,755,198	9,000,000	8,814,398		7,422			4.550	4.730	AO	84,175	409,500	04/24/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC			1	2.B FE	8,802,450	128.0050	11,520,459	9,000,000	8,814,489		3,442			4.700	4.830	AO	86,950	423,000	05/10/2018	04/17/2048
37045V-AQ-3	GENERAL MOTORS CO			1,2	2.C FE	8,863,556	127.5760	9,038,823	7,085,000	8,827,187		(36,370)			5.400	3.880	AO	95,648	382,590	01/21/2021	04/01/2048
37045V-AS-9	GENERAL MOTORS COMPANY			1,2	2.C FE	6,169,620	114.6770	6,880,674	6,000,000	6,129,103		(16,628)			5.000	4.610	AO	75,000	300,000	06/12/2019	10/01/2028
37045V-AT-7	GENERAL MOTORS CO			1,2	2.C FE	3,270,660	136.8770	4,106,337	3,000,000	3,262,148		(4,354)			5.950	5.330	AO	44,625	178,500	12/03/2019	04/01/2049
372546-AU-5	GEORGE WASHINGTON UNIVER			1	1.E FE	14,997,450	134.6990	20,204,850	15,000,000	14,999,938		1			4.868	4.860	MS	215,003	730,200	06/24/2015	09/15/2045
372546-AW-1	GEORGE WASHINGTON UNIVER			1	1.E FE	7,375,728	121.0690	8,880,418	7,335,000	7,373,295		(805)			4.126	4.090	MS	89,111	302,642	01/25/2019	09/15/2048
37310P-AB-7	GEORGETOWN UNIVERSITY			1,2	1.G FE	5,834,235	142.5340	7,839,403	5,500,000	5,833,750		(149)			5.215	4.910	AO	71,706	286,825	02/28/2019	10/01/2118
37310P-AC-5	GEORGETOWN UNIVERSITY			1,2	1.G FE	14,166,486	122.4740	17,168,503	14,018,000	14,157,891		(2,771)			4.315	4.250	AO	151,219	604,877	01/28/2019	04/01/2049
373334-GC-9	GEORGIA POWER COMPANY			1	2.A FE	14,627,800	124.9080	13,739,913	11,000,000	14,442,517		(175,777)			5.650	3.050	MS	207,167	621,500	12/09/2020	03/01/2037
373334-KP-5	GEORGIA POWER CO			1,2	2.A FE	7,973,300	100.2950	8,023,616	8,000,000	7,973,871		571			3.250	3.260	MS	76,556	143,722	03/04/2021	03/15/2051
373865-AD-6	GERMAN AMERICAN BANCORP			2	2.B FE	6,000,000	104.0000	6,240,000	6,000,000	6,000,000					4.500	4.500	JD	750	270,000	06/20/2019	06/30/2029
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	4,218,840	137.6640	5,506,576	4,000,000	4,178,409		(5,175)			5.650	5.280	JD	18,833	226,000	03/14/2012	12/01/2041
375558-AX-1	GILEAD SCIENCES INC.			1,2	2.A FE	10,092,000	126.2240	12,622,480	10,000,000	10,086,323		(2,233)			4.800	4.730	AO	120,000	480,000	02/27/2019	04/01/2044
375558-BA-0	GILEAD SCIENCES INC			1	2.A FE	5,931,720	121.9080	7,314,510	6,000,000	5,937,104		1,511			4.500	4.570	FA	112,500	270,000	06/07/2018	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	4,639,165	126.7120	5,702,049	4,500,000	4,626,526		(2,928)			4.750	4.550	MS	71,250	213,750	04/04/2017	03/01/2046
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	1,854,240	117.7360	2,354,732	2,000,000	1,862,125		2,856			4.150	4.610	MS	27,667	83,000	02/14/2019	03/01/2047
377320-AA-4	GLATFELTER			1,2	3.B FE	1,520,625	103.1250	1,546,875	1,500,000	1,519,958		(667)			4.750	4.440	MN	13,063		10/15/2021	11/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	4,441,120	114.0660	4,562,672	4,000,000	4,439,441		(1,679)			4.150	3.510	FA	62,711		10/21/2021	08/15/2049
38016L-AA-3	GO DADDY OPCO/FINCO			1,2	3.C FE	1,363,500	103.3750	1,395,563	1,350,000	1,359,315		(2,441)			5.250	5.020	JD	5,906	70,875	03/12/2020	12/01/2027
38016L-AC-9	GO DADDY OPCO/FINCO			1,2	3.C FE	482,500	99.2340	496,173	500,000	482,652		152			3.500	4.060	MS	5,833		12/02/2021	03/01/2029
38141E-C3-1	GOLDMAN SACHS GROUP INC.			1,2	2.A FE	7,115,990	127.7150	8,940,092	7,000,000	7,108,874		(2,779)			4.800	4.680	JJ	161,467	336,000	02/28/2019	07/08/2044
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	4,743,604	128.7080	6,017,108	4,675,000	4,739,725		(1,515)			4.750	4.650	AO	43,179	222,063	02/28/2019	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC			2	2.A FE	6,213,420	104.9060	6,294,360	6,000,000	6,000,000					1.881	2.000	JAJO	19,757	117,953	05/31/2018	10/28/2027
38141G-XA-7	GOLDMAN SACHS GROUP INC			1	1.F FE	3,402,105	119.4540	4,180,918	3,500,000	3,413,246		3,215			4.411	4.620	AO	29,162	154,385	04/30/2018	04/23/2039
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2	1.F FE	10,000,000	103.7080	10,370,870	10,000,000	10,000,000					3.210	3.210	AO	61,525	160,500	04/15/2021	04/22/2042
38147U-AB-3	GOLDMAN SACHS BDC INC				2.C FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					4.500	4.500	AO	11,250	45,000	12/09/2016	04/01/2022
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	4,995,500	104.8230	5,241,150	5,000,000	4,997,105		862			3.750	3.760	FA	73,438	187,500	02/06/2020	02/10/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	14,132,835	130.0460	17,556,305	13,500,000	14,075,131		(13,291)			5.150	4.840	MN	75,319	695,250	08/14/2018	05/22/2045

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
38239K-AA-6	GOODMAN US FIN FOUR			1	2.A FE	6,066,300	116.0340	6,962,040	6,000,000	6,056,375		(2,537)			4.500	4.410	AO	57,000	270,000	09/20/2017	10/15/2037
382550-BF-7	GOODYEAR TIRE & RUBBER			1	3.C FE	1,477,500	102.6250	1,539,375	1,500,000	1,486,906		2,575			5.000	5.220	MN	6,458	75,000	02/13/2018	05/31/2026
382550-BL-4	GOODYEAR TIRE & RUBBER			1,2	3.C FE	1,052,500	107.4200	1,074,200	1,000,000	1,050,078		(2,422)			5.000	4.190	JJ	30,972		07/20/2021	07/15/2029
384802-AC-8	WW GRAINGER INC			1,2	1.G FE	2,816,775	114.1720	2,854,318	2,500,000	2,812,032		(4,743)			3.750	3.010	MN	11,979	46,875	06/15/2021	05/15/2046
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	3,250,000	106.8750	3,206,250	3,000,000	3,149,689		(39,508)			7.000	5.360	MN	26,833	210,000	05/06/2019	05/15/2027
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	2,296,113	118.8590	2,733,771	2,300,000	2,296,404		79			4.150	4.160	JD	7,424	95,450	04/17/2019	06/03/2047
391380-AC-9	GREAT-WEST LIFECO FIN 18			1	1.F FE	18,002,378	129.0680	21,877,060	16,950,000	17,998,810		(5,620)			4.581	4.160	MN	94,903	686,005	10/04/2021	05/17/2048
404119-BR-9	HCA INC			1	3.A FE	1,011,250	109.9000	1,099,000	1,000,000	1,005,363		(1,566)			5.375	5.180	FA	22,396	53,750	11/15/2017	02/01/2025
404119-BS-7	HCA INC			1	3.A FE	9,327,500	112.7880	10,150,920	9,000,000	9,151,588		(37,054)			5.875	5.350	FA	199,750	528,750	11/29/2017	02/15/2026
404119-BT-5	HCA INC			1,2	2.C FE	1,528,125	112.4570	1,686,861	1,500,000	1,513,289		(2,969)			5.250	5.000	JD	3,500	78,750	03/28/2016	06/15/2026
404119-CB-3	HCA INC			1,2	2.C FE	12,935,130	101.9470	13,253,136	13,000,000	12,935,912		782			3.500	3.520	JJ	228,764		06/21/2021	07/15/2051
406216-AW-1	HALLIBURTON COMPANY			1	2.A FE	11,889,080	137.2460	15,097,104	11,000,000	11,689,970		(23,300)			6.700	6.090	MS	217,006	737,000	06/01/2010	09/15/2038
406216-BK-6	HALLIBURTON CO			1	2.A FE	2,110,440	119.4720	2,389,444	2,000,000	2,102,341		(2,388)			5.000	4.630	MN	12,778	100,000	05/21/2018	11/15/2045
40728T-AA-1	HAMILTON COLLEGE			1	1.C FE	23,647,132	131.6960	31,064,500	23,588,000	23,647,891		(200)			4.750	4.730	JJ	560,215	1,120,430	09/10/2019	07/01/2113
410345-AL-6	HANESBRANDS INC.			1	3.C FE	5,921,250	106.8750	6,412,500	6,000,000	5,953,576		9,264			4.875	5.070	MN	37,375	292,500	05/10/2019	05/15/2026
412822-AE-8	HARLEY-DAVIDSON INC			1	2.C FE	8,194,320	106.2810	8,498,253	7,996,000	8,175,686		(4,406)			4.625	4.460	JJ	157,171	369,815	04/27/2018	07/28/2045
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	2,387,210	142.2190	3,057,724	2,150,000	2,363,872		(5,152)			5.746	5.000	AO	30,885	123,539	12/15/2016	04/01/2044
42217K-BB-1	WELLTOWER INC			1,2	2.A FE	4,953,800	123.7530	6,187,675	5,000,000	4,962,299		960			5.125	5.180	MS	75,451	256,250	11/27/2012	03/15/2043
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1	2.B FE	8,625,799	108.5020	9,873,709	9,100,000	8,785,327		49,445			3.750	4.460	JJ	170,625	341,250	08/08/2018	07/01/2027
42226A-AA-5	HEALTHEQUITY INC			1,2	4.C FE	2,028,750	99.0000	1,980,000	2,000,000	2,027,666		(1,084)			4.500	4.170	AO	20,750		10/28/2021	10/01/2029
42234Q-AD-4	HEARTLAND FINANCIAL USA			2	2.B FE	5,000,000	107.0140	5,350,725	5,000,000	5,000,000					5.750	5.750	JD	799	287,500	12/12/2014	12/30/2024
42249#-AA-7	HEALTHPARTNERS INC				1.F	4,949,595	110.0440	5,446,732	4,949,595	4,949,595					4.610	4.610	MN	29,156	228,176	12/10/2013	05/15/2030
42307T-AH-1	KRAFT HEINZ FOODS CO			1	3.A FE	8,620,775	152.1770	11,413,290	7,500,000	8,379,651		(27,538)			7.125	6.030	FA	222,656	534,375	06/03/2010	08/01/2039
427096-AG-7	HERCULES CAPITAL INC			1	2.A FE	4,972,450	101.8500	5,092,500	5,000,000	4,995,088		5,814			4.625	4.750	AO	43,681	231,250	10/18/2017	10/23/2022
427096-AH-5	HERCULES CAPITAL INC			1,2	2.C FE	2,992,320	99.1140	2,973,420	3,000,000	2,992,742		422			2.625	2.680	MS	22,969		09/13/2021	09/16/2026
428102-AC-1	HESS MIDSTREAM OPERATION			1,2	3.A FE	3,026,250	103.0000	3,090,000	3,000,000	3,014,195		(6,157)			5.625	5.380	FA	63,750	168,750	05/02/2018	02/15/2026
42824C-AY-5	HP ENTERPRISE CO			1	2.B FE	33,175,245	133.9360	37,502,304	28,000,000	33,033,116		(113,004)			6.350	5.000	AO	375,356	1,778,000	02/24/2021	10/15/2045
42824C-BG-3	HP ENTERPRISE CO			1,2	2.B FE	1,999,120	105.5200	2,110,400	2,000,000	1,999,531		252			4.450	4.460	AO	22,003	89,000	04/06/2020	10/02/2023
431116-AC-6	HIGHMARK INC			1	1.G FE	3,713,400	134.2500	4,027,515	3,000,000	3,670,833		(21,591)			6.125	4.390	MN	23,479	183,750	12/19/2019	05/15/2041
43137P-AA-8	HILL CITY FUNDING TRUST			1,2	2.C FE	15,000,000	96.7220	14,508,300	15,000,000	15,000,000					4.046	4.040	FA	74,177		11/09/2021	08/15/2041
431571-AD-0	HILLENBRAND INC			1,2	3.A FE	2,000,000	104.5000	2,090,000	2,000,000	2,000,000					5.750	5.750	JD	5,111	115,000	06/09/2020	06/15/2025
436440-AM-3	HOLOGIC INC			1	3.B FE	5,806,250	105.0000	6,300,000	6,000,000	5,870,021		17,846			4.625	5.040	FA	115,625	277,500	03/19/2018	02/01/2028
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	1,917,060	129.2890	1,949,692	1,508,000	1,911,718		(5,342)			4.500	3.020	JD	4,713	33,930	06/15/2021	12/06/2048
439223-AA-6	HOOSIER ENERGY RURAL ELEC COOP				1.F FE	8,000,000	119.8020	9,584,160	8,000,000	8,000,000					4.860	4.860	MS	114,480	388,800	09/22/2011	09/15/2039
440327-AK-0	HORACE MANN EDUCATORS CO			1	2.B FE	3,989,400	107.9650	4,318,604	4,000,000	3,995,305		1,073			4.500	4.530	JD	15,000	180,000	11/18/2015	12/01/2025
440407-AA-2	HORIZON BANCORP			2	2.C FE	6,000,000	109.6010	6,576,060	6,000,000	6,000,000					5.625	5.620	JJ	168,750	344,063	06/17/2020	07/01/2030
442851-BF-7	HOWARD UNIVERSITY			1,2	2.C FE	1,000,000	108.7760	1,087,767	1,000,000	1,000,000					4.576	4.570	AO	11,440	24,787	03/09/2021	10/01/2041
442851-BG-5	HOWARD UNIVERSITY			1,2	2.C FE	7,293,100	109.6450	7,675,178	7,000,000	7,278,262		(14,838)			4.756	4.250	AO	83,230	180,332	04/30/2021	10/01/2051
444859-AZ-5	HUMANA INC			1	2.C FE	2,808,900	161.2310	4,030,788	2,500,000	2,746,767		(7,711)			8.150	7.120	JD	9,056	203,750	08/18/2010	06/15/2038
444859-BB-7	HUMANA INC			1	2.C FE	7,244,739	123.1060	8,912,882	7,240,000	7,243,791		(113)			4.625	4.620	JD	27,904	334,850	12/06/2012	12/01/2042
446413-AT-3	HUNTINGTON INGALLS INDUS			1,2	2.C FE	6,999,720	111.3800	7,796,649	7,000,000	6,999,759		(241)			4.200	4.200	MN	49,000	294,000	03/26/2020	05/01/2030
449253-AB-9	IAA INC			1,2	4.B FE	1,007,500	103.6250	1,036,250	1,000,000	1,004,588		(1,183)			5.500	5.350	JD	2,444	55,000	05/22/2019	06/15/2027
449934-AD-0	IQVIA INC			1	3.C FE	5,018,750	102.6250	5,131,250	5,000,000	5,008,778		(2,870)			5.000	4.930	AO	52,778	250,000	03/28/2018	10/15/2026
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	2,067,150	104.0100	2,080,200	2,000,000	2,049,249		(10,211)			5.250	4.240	FA	39,667	52,500	12/06/2021	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	2,032,825	101.4120	2,028,240	2,000,000	2,020,625		(6,233)			4.750	4.380	JJ	43,806	95,000	12/18/2019	01/15/2028
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	2,030,000	102.6050	2,052,100	2,000,000	2,026,280		(3,720)			4.750	4.410	MN	12,139	53,569	04/15/2021	05/15/2029
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	4,971,600	136.1830	6,809,170	5,000,000	4,979,370		806			6.050	6.090	MS	89,069	302,500	11/09/2006	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER			1,2	1.G FE	10,794,900	122.0380	10,983,456	9,000,000	10,760,375		(34,525)			4.550	3.340	MS	120,575	250,250	04/16/2021	03/15/2046
454889-AU-0	INDIANA MICHIGAN POWER			1,2	1.G FE	6,973,980	102.6500	7,185,528	7,000,000	6,974,338		358			3.250	3.260	MN	37,917	115,014	04/27/2021	05/01/2051
45517J-AA-7	INDIANA UNIV FOUNDATION			1,2	1.A FE	5,000,000	100.0750	5,003,785	5,000,000	5,000,000					2.820	2.820	AO	30,550		10/06/2021	10/01/2051
455434-BH-2	INDIANAPOLIS PWR & LIGHT			1	1.G FE	5,230,350	134.7800	6,739,035	5,000,000	5,170,469		(7,215)			6.050	5.700	AO	75,625	302,500	03/02/2011	10/01/2036
455434-BU-3	INDIANAPOLIS PWR & LIGHT			1,2	1.F FE	4,996,950	130.6880	6,534,400	5,000,000	4,997,012		53			4.875	4.870	MN	40,625	243,750	11/06/2018	11/01/2048
456866-AL-6	TRANE TECHNOLOGIES CO LL				2.B FE	1,946,443	112.6170	2,011,345	1,786,000	1,845,539		(36,703)			7.200	5.150	JD	10,716	128,592	09/28/2005	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45687A-AG-7	INGERSOLL-RAND GL HLD CO			1	2.B FE	3,322,710	140.6300	4,218,912	3,000,000	3,283,594		(7,226)			5.750	5.020	JD	7,667	172,500	10/30/2015	06/15/2043
458044-AA-2	INSURANCE PRIV				1.D Z	5,400,000	100.0000	5,400,000	5,400,000	5,400,000					2.459	2.450	JAJO	25,083		12/01/2021	06/25/2034
458044-AB-0	INSURANCE PRIV				2.B Z	1,800,000	100.0000	1,800,000	1,800,000	1,800,000					3.459	3.450	JAJO	11,761		12/01/2021	06/25/2034
458140-AY-6	INTEL CORP			1,2	1.E FE	5,873,850	119.9990	5,999,950	5,000,000	5,861,237		(12,613)			4.100	3.100	MN	28,472	102,500	06/09/2021	05/11/2047
458140-BK-5	INTEL CORP			1,2	1.E FE	14,244,750	102.3560	15,353,400	15,000,000	14,252,488		7,738			3.100	3.330	FA	175,667	232,500	03/24/2021	02/15/2060
458140-BM-1	INTEL CORP			1,2	1.E FE	28,775,117	133.5850	30,251,659	22,646,000	28,678,162		(96,956)			4.750	3.270	MS	286,849	799,093	04/29/2021	03/25/2050
458140-BX-7	INTEL CORP			1,2	1.E FE	8,600,090	102.4060	8,704,527	8,500,000	8,599,657		(433)			3.200	3.140	FA	105,022		08/24/2021	08/12/2061
458340-AB-5	INTEGRIS BAPTIST MEDICAL			1,2	1.F FE	13,053,440	108.8870	14,155,310	13,000,000	13,052,074		(1,100)			3.675	3.650	FA	180,483	400,779	10/20/2020	08/15/2050
459200-JH-5	IBM CORP			1	1.G FE	13,572,860	128.0620	16,007,763	12,500,000	13,510,089		(23,934)			4.700	4.160	FA	215,417	587,500	04/09/2019	02/19/2046
459200-KB-6	IBM CORP			1	1.G FE	1,990,580	115.4840	2,309,680	2,000,000	1,991,420		330			4.150	4.180	MN	10,606	83,000	05/08/2019	05/15/2039
459200-KC-4	IBM CORP			1	1.G FE	17,744,580	121.2860	21,831,480	18,000,000	17,756,212		4,580			4.250	4.330	MN	97,750	765,000	05/08/2019	05/15/2049
459506-AL-5	INTL FLAVOR & FRAGRANCES			1	2.B FE	8,979,820	128.5360	11,568,240	9,000,000	8,981,062		341			5.000	5.010	MS	118,750	450,000	10/15/2018	09/26/2048
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	17,782,551	126.3930	22,719,196	17,975,000	17,787,279		4,092			4.800	4.870	JD	38,347	862,800	09/18/2018	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	33,371,623	132.4400	45,107,740	34,059,000	33,433,769		12,351			5.150	5.280	MN	224,127	1,754,039	12/19/2018	05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO			1	2.B FE	4,351,350	123.8290	5,572,305	4,500,000	4,360,855		2,752			4.400	4.600	FA	74,800	198,000	03/27/2019	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO			1,2	2.B FE	4,680,120	122.4870	4,899,480	4,000,000	4,668,131		(11,989)			4.350	3.380	FA	65,733	87,000	03/23/2021	08/15/2048
461070-AG-9	INTERSTATE POWER & LIGHT			1	2.A FE	2,187,740	139.6060	2,792,136	2,000,000	2,144,715		(4,759)			6.250	5.590	JJ	57,639	125,000	11/13/2009	07/15/2039
461070-AR-5	INTERSTATE POWER & LIGHT			1,2	2.A FE	49,834	107.1660	53,583	50,000	49,842		3			3.500	3.510	MS	442	1,750	09/19/2019	09/30/2049
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,000,000	103.5300	1,035,300	1,000,000	1,000,000					5.000	5.000	MN	6,389	50,000	05/07/2019	05/15/2027
46284V-AC-5	IRON MOUNTAIN INC			1	3.C FE	3,867,500	103.6980	4,147,920	4,000,000	3,921,226		14,796			4.875	5.200	MS	57,417	146,250	12/07/2021	09/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	753,905	103.4980	776,235	750,000	753,148		(470)			4.875	4.780	MS	10,766	36,563	04/16/2020	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	1,026,250	101.0690	1,010,690	1,000,000	1,023,330		(2,737)			4.500	4.110	FA	17,000	44,625	12/02/2020	02/15/2031
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	21,941,040	131.1760	28,858,720	22,000,000	21,949,624		1,232			5.300	5.310	JJ	583,000	1,166,000	06/26/2013	07/01/2043
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	19,766,254	145.4940	25,897,950	17,800,000	19,281,569		(54,078)			6.400	5.610	MN	145,564	1,139,200	01/08/2010	05/15/2038
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	9,513,670	136.0290	12,922,803	9,500,000	9,511,416		(371)			5.500	5.480	AO	110,306	522,500	07/12/2011	10/15/2040
46625H-JM-3	JPMORGAN CHASE & CO				1.G FE	10,398,555	139.7800	12,659,893	9,057,000	10,297,062		(32,908)			5.625	4.610	FA	191,046	509,456	02/27/2019	08/16/2043
46647P-CE-4	JPMORGAN CHASE & CO			1,2	1.F FE	48,228,800	107.0020	50,290,987	47,000,000	48,217,120		(11,680)			3.328	3.180	AO	299,797	782,080	07/20/2021	04/22/2052
468223-AW-2	JACKSON LABORATORY			1,2	1.E FE	4,000,000	106.2460	4,249,872	4,000,000	4,000,000					3.468	3.460	JJ	69,360	40,460	03/09/2021	07/01/2051
47077W-AA-6	JANE STREET GRP/JSG FIN			1,2	3.C FE	1,523,438	101.0000	1,515,000	1,500,000	1,522,825		(613)			4.500	4.150	MN	9,750		11/02/2021	11/15/2029
476556-CX-1	JERSEY CENTRAL PWR & LT			1	2.B FE	3,323,510	132.3070	4,299,984	3,250,000	3,305,721		(2,189)			6.150	5.970	JD	16,656	199,875	01/11/2011	06/01/2037
477164-AA-5	JETBLUE AIRWAYS CORP			1	1.F FE	4,707,861	107.4000	5,018,603	4,672,815	4,704,497		(4,261)			4.000	3.880	MN	23,883	186,913	08/04/2020	11/15/2032
480200-AA-5	JONES LANG LASALLE INC			1	2.A FE	1,869,381	102.0960	1,888,791	1,850,000	1,851,805		(2,710)			4.400	4.240	MN	10,401	81,400	07/01/2014	11/15/2022
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	17,302,998	132.3080	20,964,298	15,845,000	17,138,468		(38,251)			5.950	5.260	MS	277,596	942,778	04/19/2017	03/15/2041
48249D-AA-9	KKR GROUP FIN CO II			1,2	1.F FE	5,200,465	132.6160	6,388,113	4,817,000	5,175,525		(9,901)			5.500	4.920	FA	110,390	264,935	05/15/2019	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III			1	1.F FE	17,578,620	129.0000	21,930,017	17,000,000	17,538,627		(14,039)			5.125	4.880	JD	72,604	871,250	12/09/2019	06/01/2044
48251C-AA-6	KKR WOLVERINE I LLC			2	1.G FE	2,131,679	114.2100	2,434,590	2,131,679	2,131,679					6.390	6.390	JAJO	29,513	71,626	12/12/2016	01/15/2027
48252D-AA-3	KKR GROUP FINANCE CO VII			1,2	1.F FE	10,793,120	108.0650	11,346,825	10,500,000	10,791,097		(2,274)			3.625	3.460	FA	133,219	199,375	08/24/2021	02/25/2050
48252M-AA-3	KKR GROUP FINAN CO VIII			1,2	1.F FE	3,485,400	105.1370	3,679,795	3,500,000	3,485,780		283			3.500	3.520	FA	42,875	122,500	08/18/2020	08/25/2050
483007-AL-4	KAISER ALUMINUM CORP			1,2	3.B FE	1,001,430	98.3750	983,750	1,000,000	1,001,430					4.500	4.470	JD	3,750	23,875	10/12/2021	06/01/2031
48305Q-AG-8	KAISER FOUNDATION HOSPIT			1,2	1.D FE	8,548,195	102.9070	8,747,155	8,500,000	8,547,573		(622)			3.002	2.970	JD	21,264	117,662	06/14/2021	06/01/2051
485134-BM-1	EVERGY METRO			1	1.F FE	29,295,674	130.0830	37,984,353	29,200,000	29,273,337		(3,390)			5.300	5.270	AO	386,900	1,547,600	01/31/2013	10/01/2041
485134-BR-0	EVERGY METRO			1,2	1.F FE	5,081,950	119.1090	5,955,475	5,000,000	5,078,982		(1,709)			4.200	4.100	MS	61,833	210,000	03/18/2020	03/15/2048
485170-BC-7	KANSAS CITY SOUTHERN			1,2	2.B FE	4,703,028	116.2610	4,766,701	4,100,000	4,698,544		(4,484)			4.200	3.560	MN	22,003	172,200	01/11/2021	11/15/2069
487836-BQ-0	KELLOGG CO			1	2.B FE	19,968,874	124.0720	25,341,726	20,425,000	20,002,023		9,054			4.500	4.640	AO	229,781	919,125	08/02/2018	04/01/2046
489170-AE-0	KENNAMETAL INC			1	2.B FE	9,901,290	111.4360	11,114,677	9,974,000	9,923,463		6,556			4.625	4.710	JD	20,502	461,298	06/04/2018	06/15/2028
489399-AL-9	KENNEDY-WILSON INC			1,2	4.A FE	2,107,500	102.2500	2,147,250	2,100,000	2,106,359		(1,141)			4.750	4.660	MS	33,250	55,417	01/29/2021	03/01/2029
49271V-AC-4	KEURIG DR PEPPER INC			1	2.B FE	12,639,907	123.7180	15,495,792	12,525,000	12,627,922		(4,405)			4.985	4.900	MN	62,437	624,371	03/27/2019	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1	2.B FE	14,911,970	130.4770	19,571,610	15,000,000	14,916,322		632			5.085	5.120	MN	76,275	762,750	03/27/2019	05/25/2048
49271V-AK-6	KEURIG DR PEPPER INC			1,2	2.B FE	8,987,080	111.4290	8,914,320	8,000,000	8,973,073		(9,490)			3.800	3.140	MN	50,667	114,000	12/20/2021	05/01/2050
494368-BW-2	KIMBERLY-CLARK CORPORATION			1,2	1.F FE	3,451,527	119.8060	4,253,141	3,550,000	3,457,491		2,058			3.900	4.060	MN	21,921	138,450	01/28/2019	05/04/2047
494550-BN-5	KINDER MORGAN ENER PART			1	2.B FE	7,909,490	115.9750	9,278,000	8,000,000	7,918,672		2,194			5.000	5.080	FA	151,111	400,000	07/25/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENER PART			1	2.B FE	4,427,350	116.4630	4,689,973	4,027,000	4,405,370		(11,176)			5.000	4.300	MS	67,117	201,350	12/18/2019	03/01/2043
49456B-AQ-4	KINDER MORGAN INC.			1,2	2.B FE	2,236,800	123.5140	2,470,290	2,000,000	2,225,846		(4,638)			5.200	4.450	MS	34,667	104,000	07/11/2019	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50075N-AZ-7	MONDELEZ INTERNATIONAL				2.A FE	9,135,340	141.2870	11,303,000	8,000,000	8,902,685		(28,514)			6.500	5.500	FA	205,111	520,000	08/11/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	2,755,170	124.3950	3,731,871	3,000,000	2,771,291		5,858			5.000	5.630	JD	11,250	150,000	02/22/2019	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO				3.A FE	3,658,800	142.2240	4,266,741	3,000,000	3,617,236		(21,048)			6.500	4.780	FA	76,917	195,000	12/17/2019	02/09/2040
50077B-AM-0	KRATOS DEFENSE & SEC			1,2	4.A FE	3,165,000	102.7500	3,082,500	3,000,000	3,061,172		(29,596)			6.500	5.360	MN	16,792	195,000	03/16/2018	11/30/2025
50077L-AL-0	KRAFT HEINZ FOODS CO			1	3.A FE	2,784,115	122.3340	3,442,482	2,814,000	2,788,346		1,290			5.000	5.090	JJ	64,878	140,700	08/14/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	13,792,318	127.1470	18,296,496	14,390,000	13,824,771		11,318			5.200	5.490	JJ	345,040	748,280	02/22/2019	07/15/2045
501044-CN-9	KROGER CO/THE			1	2.A FE	15,020,595	130.9460	20,296,754	15,500,000	15,116,322		11,349			5.400	5.610	JJ	385,950	837,000	07/20/2011	07/15/2040
501044-DM-0	KROGER CO			1,2	2.B FE	4,164,760	139.6390	5,585,564	4,000,000	4,157,998		(2,754)			5.400	5.120	JJ	99,600	216,000	04/17/2019	01/15/2049
50203T-AA-4	LFS TOPCO LLC			1,2	4.B FE	2,035,000	103.2500	2,065,000	2,000,000	2,032,830		(2,170)			5.875	5.380	AO	32,639		09/15/2021	10/15/2026
50203U-AA-1	LBJ INFRASTRUCTURE GROUP			1,2	2.B FE	3,000,000	98.8510	2,965,530	3,000,000	3,000,000					3.797	3.790	JD	6,961		12/08/2021	12/31/2057
50212Y-AF-1	LPL HOLDINGS INC			1,2	3.B FE	3,027,500	102.2880	3,068,655	3,000,000	3,026,164		(1,336)			4.375	4.230	MN	16,771	64,531	07/22/2021	05/15/2031
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A				2.C	6,000,000	103.8950	6,233,700	6,000,000	6,000,000					5.030	5.030	JJ	135,810	301,800	07/19/2012	07/19/2024
50249A-AK-9	LYB INT FINANCE III			1,2	2.B FE	6,181,799	105.5520	6,171,631	5,847,000	6,180,761		(1,039)			3.800	3.520	AO	55,547		09/29/2021	10/01/2060
50540R-AS-1	LABORATORY CORP OF AMER			1	2.B FE	21,739,370	121.7010	26,774,242	22,000,000	21,758,275		4,203			4.700	4.770	FA	430,833	1,034,000	09/23/2015	02/01/2045
505742-AM-8	LADDER CAP FIN LLLP/CORP			1,2	3.B FE	7,517,425	100.6530	8,303,873	8,250,000	7,649,531		98,635			4.250	5.920	FA	146,094	350,625	08/24/2020	02/01/2027
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	14,145,345	101.8910	14,774,195	14,500,000	14,149,424		4,079			3.125	3.230	JD	20,139	453,125	03/11/2021	06/15/2060
513075-BZ-3	LAMAR MEDIA CORP			1,2	3.C FE	1,975,000	97.3800	1,947,600	2,000,000	1,976,041		1,041			3.625	3.780	AO	15,306	36,250	07/22/2021	01/15/2031
513272-AC-8	LAMB WESTON HLD			1,2	3.C FE	1,125,000	108.4000	1,192,400	1,100,000	1,120,238		(2,952)			4.875	4.510	MN	6,852	53,625	05/07/2020	05/15/2028
521865-AZ-8	LEAR CORPORATION			1,2	2.B FE	5,331,300	126.2510	6,312,590	5,000,000	5,321,231		(5,754)			5.250	4.820	MN	33,542	262,500	02/20/2020	05/15/2049
524901-AR-6	LEGG MASON INC			1	1.F FE	11,442,705	137.1130	14,396,960	10,500,000	11,359,762		(21,015)			5.625	5.000	JJ	272,344	590,625	10/04/2017	01/15/2044
52532X-AF-2	LEIDOS INC			1,2	2.C FE	4,935,800	111.4120	5,570,600	5,000,000	4,944,397		5,293			4.375	4.530	MN	27,951	218,750	05/07/2020	05/15/2030
526057-CD-4	LENNAR CORP			1	2.C FE	1,941,240	113.1680	2,263,362	2,000,000	1,960,191		5,631			4.750	5.140	MN	8,444	95,000	04/04/2018	11/29/2027
526057-CV-4	LENNAR CORP			1	2.C FE	3,027,000	113.0840	3,392,523	3,000,000	3,016,297		(2,843)			5.000	4.870	JD	6,667	150,000	09/25/2017	06/15/2027
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	14,270,666	110.9510	18,173,774	16,380,000	14,449,415		30,918			3.951	4.700	AO	136,626	647,174	10/05/2015	10/15/2050
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	5,000,000	94.0340	4,701,700	5,000,000	5,000,000					4.300	4.300	FA	89,583	107,500	01/27/2021	02/01/2061
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			2	2.A FE	10,000,000	121.1770	12,117,700	10,000,000	10,000,000					4.890	4.890	AO	82,858	489,000	01/27/2017	04/30/2047
532457-BU-1	ELI LILLY & CO			1,2	1.F FE	32,920,105	128.6250	39,148,548	30,436,000	32,894,318		(26,163)			4.150	3.730	MS	371,911	984,297	04/22/2021	03/15/2059
532457-BZ-0	ELI LILLY & CO			1,2	1.F FE	2,107,565	94.0120	2,419,892	2,574,000	2,112,089		4,524			2.500	3.320	MS	18,948	32,175	03/18/2021	09/15/2060
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	6,388,080	135.4330	8,126,010	6,000,000	6,265,373		(11,804)			6.150	5.690	AO	86,100	369,000	12/12/2006	04/07/2036
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	2,497,800	122.8950	3,072,375	2,500,000	2,497,970		35			4.375	4.380	JD	4,861	109,375	05/08/2020	06/15/2050
538034-AK-5	LIVE NATION ENTERTAINMEN			1	4.C FE	2,970,000	101.0000	3,030,000	3,000,000	2,985,933		4,511			4.875	5.050	MN	24,375	146,250	05/15/2018	11/01/2024
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	5,359,340	131.7660	6,588,300	5,000,000	5,280,720		(9,526)			5.500	5.020	MN	35,139	275,000	08/26/2011	11/15/2039
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	10,975,917	130.6160	11,526,933	8,825,000	10,931,849		(44,068)			4.700	3.250	MN	52,999	414,775	03/23/2021	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP			1	1.G FE	19,309,628	123.5510	21,350,969	17,281,000	19,282,737		(29,809)			4.090	3.460	MS	208,111	400,043	03/18/2021	09/15/2052
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC			1	1.E	13,665,897	140.1200	19,148,655	13,665,897	13,665,897					6.880	6.880	JD	472,719	470,107	11/26/2013	12/31/2047
548661-DV-6	LOWE'S COS INC			1,2	2.A FE	4,976,650	125.5630	6,278,165	5,000,000	4,978,070		717			5.000	5.030	AO	52,778	250,000	03/24/2020	04/15/2040
552676-AV-0	MDC HOLDINGS INC			1,2	2.C FE	4,000,000	95.6200	3,824,800	4,000,000	4,000,000					3.966	3.960	FA	63,897		08/03/2021	08/06/2061
552848-AG-8	MGIC INVESTMENT CORP			1,2	3.A FE	2,055,625	105.0000	2,100,000	2,000,000	2,042,612		(10,577)			5.250	4.600	FA	39,667	105,875	11/02/2020	08/15/2028
55336V-AN-0	MPLX LP			1	2.B FE	9,589,260	115.3720	11,537,290	10,000,000	9,612,807		6,951			4.700	4.960	AO	99,222	470,000	08/16/2018	04/15/2048
55336V-AP-5	MPLX LP			1	2.B FE	6,481,475	115.0740	7,479,843	6,500,000	6,482,832		230			4.900	4.910	AO	67,239	318,500	02/06/2018	04/15/2058
553810-AA-0	MVB FINANCIAL CORP			2	2.C FE	7,000,000	101.7830	7,124,866	7,000,000	7,000,000					4.250	4.250	JD	24,792	298,326	11/23/2020	12/01/2030
55760L-AA-5	MADISON IAQ LLC			1,2	4.B FE	2,007,500	100.2500	2,005,000	2,000,000	2,007,472		(28)			4.125	4.030	JD	229	43,313	12/15/2021	06/30/2028
559080-AC-0	MAGELLAN MIDSTREAM PARTN			1	2.A FE	16,053,039	129.7970	20,702,717	15,950,000	16,031,254		(3,468)			6.400	6.340	MN	170,133	1,020,800	04/19/2011	05/01/2037
559080-AJ-5	MAGELLAN MIDSTREAM PARTN			1	2.A FE	5,061,360	104.8790	6,292,788	6,000,000	5,161,280		18,194			4.200	5.240	MS	74,200	252,000	09/23/2015	03/15/2045
56035L-AC-8	MAIN STREET CAPITAL CORP			1	2.C FE	4,957,800	102.3990	5,119,955	5,000,000	4,991,578		8,797			4.500	4.690	JD	18,750	225,000	11/16/2017	12/01/2022
56035L-AD-6	MAIN STREET CAPITAL CORP			1	2.C FE	5,133,700	106.6040	5,330,240	5,000,000	5,085,757		(34,178)			5.200	4.410	MN	43,333	260,000	07/23/2020	05/01/2024
56035L-AE-4	MAIN STREET CAPITAL CORP			1,2	2.C FE	4,950,200	100.2870	5,014,375	5,000,000	4,958,314		8,114			3.000	3.190	JJ	69,583	75,000	01/12/2021	07/14/2026
565849-AM-8	MARATHON OIL CORP			1	2.C FE	3,038,310	119.6710	3,590,136	3,000,000	3,035,387		(799)			5.200	5.110	JD	13,000	156,000	10/12/2017	06/01/2045
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	3,830,061	107.1710	3,742,429	3,492,000	3,818,857		(11,203)			3.800	2.130	AO	33,174		10/07/2021	04/01/2028
570535-AP-9	MARKEL CORPORATION			1	2.B FE	4,410,630	121.5540	5,469,962	4,500,000	4,424,842		1,920			5.000	5.130	MS	56,875	225,000	03/08/2013	03/30/2043
570535-AQ-7	MARKEL CORPORATION			1	2.B FE	12,283,950	126.7060	15,204,732	12,000,000	12,269,831		(5,752)			5.000	4.840	AO	143,333	600,000	05/09/2019	04/05/2046
571676-AG-0	MARS INC			1,2	1.F FE	6,562,205	125.1540	8,135,056	6,500,000	6,559,905		(912)			4.125	4.070	AO	67,031	268,125	04/09/2019	04/01/2054
571676-AH-8	MARS INC			1,2	1.F FE	17,486,780	127.8160	22,367,818	17,500,000	17,487,131		116			4.200	4.200	AO	183,750	735,000	03/26/2019	04/01/2059

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
573284-AU-0	MARTIN MARIETTA MATERIAL			1	2.B FE	5,798,260	117.1010	7,026,084	6,000,000	5,812,102		3,733			4.250	4.450	JD	11,333	255,000	02/14/2018	12/15/2047
574599-BM-7	MASCO CORP			1	2.B FE	6,728,565	119.9560	7,978,333	6,651,000	6,726,139		(1,646)			4.500	4.420	MN	38,243	299,295	03/17/2020	05/15/2047
575634-AS-9	MASSACHUSETTS ELECTRIC			1	2.A FE	12,235,170	132.1790	15,861,552	12,000,000	12,183,321		(5,755)			5.900	5.760	MN	90,467	708,000	11/20/2009	11/15/2039
57636Q-AQ-7	MASTERCARD INC			1,2	1.E FE	14,327,170	120.1810	15,623,556	13,000,000	14,305,064		(22,106)			3.850	3.290	MS	132,076	500,500	03/18/2021	03/26/2050
57665R-AL-0	MATCH GROUP HLD II LLC			1,2	3.C FE	1,001,250	101.0000	1,010,000	1,000,000	1,001,000		(132)			4.125	4.100	FA	17,188	41,250	02/10/2020	08/01/2030
57665R-AN-6	MATCH GROUP HLD II LLC			1,2	3.C FE	1,000,000	104.0400	1,040,400	1,000,000	1,000,000					4.625	4.620	JD	3,854	46,250	05/13/2020	06/01/2028
58013M-FH-2	MCDONALD S CORP			1,2	2.A FE	7,047,870	123.1270	9,601,498	7,798,000	7,070,101		12,644			4.450	5.090	MS	115,670	347,011	03/19/2020	09/01/2048
58013M-FR-0	MCDONALD'S CORP			1,2	2.A FE	2,965,650	121.0300	3,630,924	3,000,000	2,966,705		599			4.200	4.260	AO	31,500	126,000	03/25/2020	04/01/2050
58155Q-AE-3	MCKESSON CORP			1	2.B FE	12,163,965	139.0220	16,147,440	11,615,000	12,055,027		(13,222)			6.000	5.660	MS	232,300	696,900	08/16/2011	03/01/2041
585055-BU-9	MEDTRONIC INC.			1	1.G FE	3,215,340	130.9640	3,928,926	3,000,000	3,201,233		(5,067)			4.625	4.170	MS	40,854	138,750	01/25/2019	03/15/2045
588056-BB-6	MERCER INTL INC			1,2	4.A FE	2,042,500	102.1370	2,042,740	2,000,000	2,035,341		(7,159)			5.125	4.640	FA	42,708	52,674	01/15/2021	02/01/2029
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE	23,733,561	121.2250	25,236,704	20,818,000	23,682,142		(51,419)			4.000	3.220	MS	263,695	416,360	03/22/2021	03/07/2049
58933Y-BG-9	MERCK & CO INC			1,2	1.E FE	9,820,887	99.4800	9,878,394	9,930,000	9,820,892		5			2.900	2.940	JD	16,798		12/29/2021	12/10/2061
59022C-AB-9	BANK OF AMERICA CORP			1	2.A FE	1,243,314	117.9440	1,297,390	1,100,000	1,165,249		(12,093)			6.220	4.790	MS	20,146	68,420	07/01/2014	09/15/2026
594918-BM-5	MICROSOFT CORP			1,2	1.A FE	5,378,232	140.0120	6,588,969	4,706,000	5,352,766		(9,150)			4.750	4.000	MN	36,014	223,535	01/29/2019	11/03/2055
594918-CB-8	MICROSOFT CORP			1,2	1.A FE	4,386,440	138.7820	5,551,300	4,000,000	4,372,962		(4,933)			4.500	4.000	FA	72,500	180,000	02/21/2019	02/06/2057
594918-CF-9	MICROSOFT CORP			1,2	1.A FE	22,427,118	106.9740	25,303,819	23,654,000	22,438,445		11,327			3.041	3.270	MS	207,803	359,659	03/18/2021	03/17/2062
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	5,180,500	115.2480	5,762,400	5,000,000	5,146,814		(15,410)			4.663	4.220	FA	88,079	233,150	10/18/2019	02/15/2030
595112-BU-6	MICRON TECHNOLOGY INC			1,2	2.C FE	8,000,000	102.3730	8,189,840	8,000,000	8,000,000					3.477	3.470	MN	46,360		10/18/2021	11/01/2051
595620-AR-6	MIDAMERICAN ENERGY COMPANY			1,2	1.E FE	57,576	117.4350	58,718	50,000	57,164		(186)			3.950	3.120	FA	823	1,975	09/23/2019	08/01/2047
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,026,574	123.3900	8,763,165	7,102,000	7,030,483		1,335			4.250	4.310	JJ	139,179	301,835	01/15/2019	07/15/2049
59562V-AP-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	9,906,737	134.5320	13,453,200	10,000,000	9,932,270		2,598			5.950	6.010	MN	76,028	595,000	09/08/2009	05/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG			1	1.G FE	2,087,703	128.8560	2,705,991	2,100,000	2,089,395		256			5.150	5.180	MN	13,819	108,150	05/08/2014	11/15/2043
59567L-AA-2	MIDCAP FINANCIAL ISSR TR			1,2	4.A FE	1,000,000	104.2500	1,042,500	1,000,000	1,000,000					6.500	6.500	MN	10,833	32,861	04/21/2021	05/01/2028
603158-AA-4	MINERALS TECHNOLOGIES IN			1,2	3.C FE	2,561,875	103.8680	2,596,700	2,500,000	2,546,987		(12,183)			5.000	4.410	JJ	62,500	125,347	10/28/2020	07/01/2028
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					4.375	4.370	JD	1,944	43,750	05/28/2020	06/15/2028
60855R-AL-4	MOLINA HEALTHCARE INC			1,2	3.C FE	981,250	100.6250	1,006,250	1,000,000	981,374		124			3.875	4.090	MN	4,844		11/29/2021	05/15/2032
60871R-AD-2	MOLSON COORS BEVERAGE			1	2.C FE	10,156,470	120.8060	10,848,442	8,980,000	10,110,146		(35,123)			5.000	4.080	MN	74,833	449,000	08/26/2020	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE			1,2	2.C FE	3,264,949	110.8450	3,263,286	2,944,000	3,261,875		(3,074)			4.200	3.520	JJ	57,015		08/12/2021	07/15/2046
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	4,972,100	102.5120	5,125,630	5,000,000	4,976,902		4,802			4.750	4.870	FA	89,722	131,944	01/15/2021	02/15/2026
615369-AE-5	MOODY'S CORPORATION			1	2.A FE	11,674,932	135.8640	15,515,703	11,420,000	11,647,183		(5,295)			5.250	5.100	JJ	276,459	599,550	12/07/2015	07/15/2044
615369-AX-3	MOODY'S CORPORATION			1,2	2.A FE	7,615,299	99.1350	7,613,591	7,680,000	7,615,320		21			3.100	3.130	MN	21,163		12/22/2021	11/29/2061
617446-8G-7	MORGAN STANLEY			1,2	1.G FE	10,093,400	113.9550	11,395,580	10,000,000	10,069,950		(8,310)			4.431	4.310	JJ	194,472	443,100	01/17/2019	01/23/2030
61744Y-AG-3	MORGAN STANLEY			2	1.G FE	10,576,245	101.2220	10,628,310	10,500,000	10,509,564		(7,960)			1.364	1.980	FMAN	21,489	147,917	02/03/2020	05/08/2024
61744Y-AR-9	MORGAN STANLEY			1,2	1.F FE	3,458,910	119.9610	4,198,663	3,500,000	3,463,632		1,358			4.457	4.540	AO	29,899	155,995	04/30/2018	04/22/2039
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	8,837,160	122.9620	11,066,607	9,000,000	8,856,984		3,333			4.300	4.400	JJ	165,550	387,000	03/25/2019	01/27/2045
620076-BE-8	MOTOROLA SOLUTIONS INC			1	2.C FE	11,309,320	130.1660	14,318,326	11,000,000	11,288,503		(6,627)			5.500	5.290	MS	201,667	605,000	12/09/2019	09/01/2044
62482B-AA-0	MOZART DEBT MERGER SUB			1,2	4.A FE	1,747,500	99.6470	1,743,823	1,750,000	1,747,559		59			3.875	3.890	AO	14,316		10/12/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB			1,2	4.C FE	2,028,420	101.3640	2,027,280	2,000,000	2,027,320		(1,100)			5.250	4.920	AO	22,167		10/13/2021	10/01/2029
626717-AJ-1	MURPHY OIL CORPORATION			1,2	3.C FE	3,057,480	102.7880	3,083,640	3,000,000	3,022,895		(13,195)			5.750	5.250	FA	65,167	172,500	05/07/2019	08/15/2025
628778-AB-8	NBT BANCORP INC.			2	2.B FE	4,500,000	107.3170	4,829,274	4,500,000	4,500,000					5.000	5.000	JJ	112,500	230,000	06/16/2020	07/01/2030
62886E-AZ-1	NCR CORP			1,2	4.A FE	2,095,000	102.7500	2,055,000	2,000,000	2,085,503		(9,497)			5.250	4.500	AO	26,250	116,958	02/01/2021	10/01/2030
62886E-BA-5	NCR CORP			1,2	4.A FE	1,005,625	103.5200	1,035,200	1,000,000	1,004,897		(729)			5.125	4.990	AO	10,819	26,906	03/22/2021	04/15/2029
62912X-AF-1	NGPL PIPECO LLC			1,2	2.C FE	1,945,000	111.2650	2,225,312	2,000,000	1,963,580		5,439			4.875	5.250	FA	36,833	97,500	05/16/2018	08/15/2027
629377-CE-0	NRG ENERGY INC.			1,2	3.A FE	2,122,500	105.7110	2,114,220	2,000,000	2,076,985		(17,905)			5.750	4.640	JJ	53,028	115,000	05/06/2019	01/15/2028
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	2,382,300	107.0620	2,537,369	2,370,000	2,378,937		(1,387)			5.250	5.160	JD	5,530	124,425	05/09/2019	06/15/2029
62952E-AB-3	NYU HOSPITALS CENTER			1	1.G FE	12,213,650	143.7180	14,371,860	10,000,000	12,147,136		(66,514)			5.750	4.130	JJ	287,500	431,250	01/14/2021	07/01/2043
62954R-AA-4	NYU HOSPITALS CENTER			1,2	1.G FE	2,941,860	104.6360	3,139,080	3,000,000	2,942,672		812			3.380	3.470	JJ	50,700	50,700	03/16/2021	07/01/2055
63615#-AD-3	THE NATL FOOTBALL LEAGUE				1.E FE	1,511,059	104.9210	1,585,419	1,511,059	1,511,059					5.600	5.600	AO	17,864	84,619	02/25/2008	03/31/2024
637432-NT-8	NATIONAL RURAL UTIL COOP			1,2	1.E FE	10,998,930	124.9010	13,739,110	11,000,000	10,999,652		(34)			4.300	4.290	MS	139,272	473,000	02/14/2019	03/15/2049
638612-AL-5	NATIONWIDE FINANCIAL SER			1	2.A FE	45,226,992	127.1590	54,290,578	42,695,000	45,032,950		(55,589)			5.300	4.890	MN	270,283	2,262,835	06/23/2020	11/18/2044
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	3,362,926	148.1750	4,445,253	3,000,000	3,290,500		(8,957)			6.400	5.550	AO	32,533	192,000	08/25/2011	04/30/2040
64110L-AU-0	NETFLIX INC			1	3.A FE	4,080,000	118.7500	4,750,000	4,000,000	4,064,065		(6,441)			5.375	5.120	JD	9,556	215,000	05/06/2019	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
64128X-AE-0	NEUBERGER BERMAN GRP/FIN			1,2	2.B FE	14,222,998	118.2880	18,405,737	15,560,000	14,328,166		24,736			4.875	5.470	AO	160,138	758,550	02/23/2018	04/15/2045
641423-BZ-0	NEVADA POWER CO			1	1.F FE	4,971,150	128.7700	6,438,510	5,000,000	4,977,262		689			5.375	5.410	MS	79,132	268,750	06/29/2011	09/15/2040
649322-AD-6	NY & PRESBYTERIAN HOSPIT			1	1.C FE	4,792,700	129.0680	6,453,445	5,000,000	4,799,883		2,492			4.063	4.280	FA	84,646	203,150	01/10/2019	08/01/2056
649322-AE-4	NY & PRESBYTERIAN HOSPIT			1	1.C FE	15,917,865	139.1060	22,298,788	16,030,000	15,919,907		72			4.763	4.790	FA	318,129	763,509	04/30/2019	08/01/2116
649604-AG-0	NEW YORK MORTGAGE TRUST			1,2	2.A PL	7,500,000	99.1200	7,434,038	7,500,000	7,500,000					5.750	5.750	AO	73,073	219,219	04/22/2021	04/30/2026
651229-AX-4	NEWELL BRANDS INC			1,2	3.A FE	3,081,250	123.2500	3,697,500	3,000,000	3,074,131		(3,504)			5.875	5.610	AO	44,063	176,250	11/05/2019	04/01/2036
651229-BB-1	NEWELL BRANDS INC			1,2	3.A FE	248,750	109.0000	272,500	250,000	249,117		232			4.875	4.980	JD	1,016	12,188	05/20/2020	06/01/2025
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	2,537,200	101.8750	2,546,875	2,500,000	2,529,257		(6,806)			4.750	4.410	MN	19,792	130,625	10/26/2020	11/01/2028
65339K-AV-2	NEXTERA ENERGY CAPITAL			2	2.B FE	17,952,175	106.7530	19,514,448	18,280,000	17,946,805		(1,587)			4.800	4.870	JD	73,120	877,440	09/12/2018	12/01/2077
65339K-BK-5	NEXTERA ENERGY CAPITAL HLDGS INC			2	2.B FE	2,227,500	113.2940	2,265,888	2,000,000	2,185,322		(21,203)			5.650	4.170	MN	18,833	113,000	12/16/2019	05/01/2079
65342Q-AB-8	NEXTERA ENERGY OPERATING			1	3.A FE	3,867,500	108.0000	4,320,000	4,000,000	3,909,328		13,437			4.500	4.960	MS	53,000	180,000	05/15/2019	09/15/2027
65473Q-AZ-6	NISOURCE INC			1	2.B FE	6,299,106	131.4250	7,114,051	5,413,000	6,195,279		(24,028)			5.800	4.660	FA	130,814	313,954	04/26/2017	02/01/2042
65473Q-BB-8	NISOURCE INC			1	2.B FE	3,994,560	127.9090	5,116,384	4,000,000	3,995,955		103			5.250	5.250	FA	79,333	210,000	06/11/2012	02/15/2043
65473Q-BF-9	NISOURCE INC			1	2.B FE	5,991,000	117.7450	5,887,285	5,000,000	5,990,713		(287)			4.375	3.210	MN	27,951		12/22/2021	05/15/2047
655664-AR-1	NORDSTROM INC			1	3.A FE	3,916,560	93.2500	3,730,000	4,000,000	3,924,075		1,823			5.000	5.140	JJ	92,222	200,000	08/16/2017	01/15/2044
655844-BV-9	NORFOLK SOUTHERN CORP			1	2.A FE	2,666,752	120.1850	3,409,657	2,837,000	2,674,940		2,477			4.050	4.390	FA	43,406	114,899	07/17/2018	08/15/2052
662352-AA-1	NORTHWELL HEALTHCARE INC			1	1.G FE	22,856,020	120.7270	27,767,348	23,000,000	22,880,103		3,278			4.800	4.840	MN	184,000	1,104,000	09/18/2012	11/01/2042
665228-B@-0	NORTHERN ILL GAS CO				1.D YE	15,000,000	138.1020	20,715,300	15,000,000	15,000,000					6.250	6.250	FA	354,167	937,500	03/07/2008	08/15/2038
665772-CU-1	NORTHERN STATES PWR-MINN			1,2	1.E FE	2,988,870	105.9490	3,178,488	3,000,000	2,989,032		162			3.200	3.210	AO	24,000	48,267	03/23/2021	04/01/2052
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	13,327,664	129.4660	17,820,995	13,765,000	13,416,322		10,597			5.050	5.260	MN	88,822	695,133	07/25/2011	11/15/2040
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	15,402,240	117.9210	19,457,048	16,500,000	15,467,578		21,073			4.030	4.430	AO	140,378	664,950	12/19/2018	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC			1	1.G FE	5,713,980	118.0570	6,965,381	5,900,000	5,725,901		3,539			4.260	4.450	MN	41,890	251,340	07/17/2018	11/01/2047
667339-AA-3	NORTHWEST BANCSHARES INC			2	2.B FE	6,000,000	102.4410	6,146,508	6,000,000	6,000,000					4.000	4.000	MS	70,667	244,000	09/02/2020	09/15/2030
66765R-CK-0	NORTHWEST NATURAL GAS CO			1,2	1.F FE	7,000,000	98.9450	6,926,213	7,000,000	7,000,000					3.078	3.070	JD	27,531		12/01/2021	12/01/2051
66982E-AA-0	A10 CAPITAL LLC			2	2.B PL	7,500,000	100.9560	7,571,700	7,500,000	7,500,000					5.875	5.870	MON	17,135	146,875	08/13/2021	08/17/2026
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.D FE	3,974,980	107.2150	4,288,600	4,000,000	3,975,293		313			3.318	3.340	MN	22,120	72,259	05/12/2021	11/01/2061
670001-AE-6	NOVELIS CORP			1,2	4.A FE	1,530,000	105.1250	1,576,875	1,500,000	1,525,666		(3,611)			4.750	4.420	JJ	29,885	71,250	10/08/2020	01/30/2030
670001-AH-9	NOVELIS CORP			1,2	4.A FE	1,000,000	99.3750	993,750	1,000,000	1,000,000					3.875	3.870	FA	15,069		07/26/2021	08/15/2031
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.E FE	6,936,370	104.8390	7,338,779	7,000,000	6,937,157		787			3.100	3.140	JD	18,083	110,911	05/24/2021	06/01/2051
670346-AN-5	NUCOR CORP			2	1.G FE	28,637,054	133.8370	36,838,744	27,525,000	28,510,233		(27,343)			5.200	4.910	FA	596,375	1,431,300	08/07/2018	08/01/2043
67066G-AH-7	NVIDIA CORP			1,2	1.G FE	8,851,475	113.9970	9,689,762	8,500,000	8,846,880		(4,595)			3.500	3.270	AO	74,375	148,750	05/12/2021	04/01/2050
67066G-AJ-3	NVIDIA CORP			1,2	1.G FE	13,941,320	119.5060	15,535,897	13,000,000	13,931,688		(9,632)			3.700	3.360	AO	120,250	481,000	03/08/2021	04/01/2060
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	4,041,520	101.0040	4,040,196	4,000,000	4,035,263		(6,257)			4.750	4.500	FA	74,417	95,000	03/15/2021	02/10/2026
67401P-AB-4	OAKTREE SPECIALTY LEND			1,2	2.C FE	4,957,650	104.1890	5,209,495	5,000,000	4,972,433		8,111			3.500	3.680	FA	61,250	175,000	02/13/2020	02/25/2025
674599-CX-1	OCCIDENTAL PETROLEUM COR			1,2	3.B FE	2,984,430	99.7270	2,991,810	3,000,000	2,985,695		532			4.300	4.330	FA	48,733	129,000	08/06/2019	08/15/2039
675553-AA-9	OCHSNER CLINIC FOUNDATIO			1	1.G FE	4,337,742	140.7570	5,313,596	3,775,000	4,277,862		(11,698)			5.897	4.920	MN	28,445	222,612	03/28/2016	05/15/2045
677071-AC-6	OHANA MILITARY COMM LLC			1	1.D FE	1,161,300	139.7800	1,397,800	1,000,000	1,138,066		(3,643)			6.193	5.100	AO	15,483	61,930	07/01/2014	04/01/2049
678858-BL-4	OKLAHOMA G&E CO			1	1.G FE	8,196,440	134.4600	10,756,832	8,000,000	8,155,352		(4,689)			5.850	5.670	JD	39,000	468,000	06/15/2010	06/01/2040
678858-BS-9	OKLAHOMA G&E CO			1,2	1.G FE	7,835,073	113.1240	9,252,445	8,179,000	7,859,076		6,960			3.850	4.090	FA	118,959	314,892	06/01/2018	08/15/2047
681639-AA-8	OLYMPUS WTR US HLDG CORP			1,2	4.C FE	2,096,875	99.4380	2,088,198	2,100,000	2,096,972		97			4.250	4.270	AO	22,313		09/23/2021	10/01/2028
681936-BD-1	OMEGA HLTHCARE INVESTORS			1	2.C FE	4,956,550	106.8290	5,341,465	5,000,000	4,984,649		4,605			4.500	4.600	JJ	103,750	225,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HLTHCARE INVESTORS			1	2.C FE	9,141,617	109.3640	10,143,539	9,275,000	9,204,151		11,660			4.500	4.660	AO	104,344	417,375	12/05/2017	04/01/2027
68233J-BG-8	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	5,291,840	120.5340	5,544,564	4,600,000	5,281,745		(10,095)			4.100	3.250	MN	24,099	94,300	05/13/2021	11/15/2048
682441-AB-6	ONEAMERICA FINL PARTNERS			1,2	1.G FE	24,115,128	108.4100	25,319,179	23,355,000	24,098,777		(13,361)			4.250	4.050	AO	209,546	1,058,760	10/22/2020	10/15/2050
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,715,355	134.0130	2,010,209	1,500,000	1,662,588		(6,167)			6.850	5.790	AO	21,692	102,750	09/01/2010	10/15/2037
682691-AB-6	ONEMAIN FINANCE CORP			1,2	3.B FE	987,500	98.8750	988,750	1,000,000	987,657		157			3.500	3.770	JJ	18,375		12/07/2021	01/15/2027
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					4.125	4.120	FA	15,583	41,250	02/03/2020	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC			1,2	3.B FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					4.125	4.120	JD	4,240		11/09/2021	12/01/2031
68389X-BJ-3	ORACLE CORP			1,2	2.A FE	7,190,654	103.7920	7,914,155	7,625,000	7,216,994		9,149			4.000	4.350	JJ	140,639	305,000	01/15/2019	07/15/2046
68389X-BQ-7	ORACLE CORP			1	2.A FE	2,619,352	103.8240	2,787,685	2,685,000	2,623,164		1,315			4.000	4.140	MN	13,723	107,400	02/01/2019	11/15/2047
68389X-BY-0	ORACLE CORP			1,2	2.A FE	9,527,340	99.3300	7,926,534	7,980,000	9,502,741		(21,440)			3.850	3.000	AO	76,808	307,230	12/04/2020	04/01/2060
68389X-CB-9	ORACLE CORP			1,2	2.A FE	11,016,908	104.2210	10,161,626	9,750,000	11,010,906		(6,002)			4.100	3.480	MS	106,600	200,985	08/24/2021	03/25/2061
68622B-AA-8	ORIGIN BANK			2	2.B FE	9,000,000	105.6620	9,509,616	9,000,000	9,000,000					4.250	4.250	FA	144,500	382,500	02/06/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686514-AF-7	ORLANDO HEALTH OBL GRP			1,2	1.F FE	9,112,221	118.1870	9,724,459	8,228,000	9,097,331		(15,679)			4.089	3.460	AO	84,111	336,443	03/18/2021	10/01/2048
686515-AA-5	ORLANDO HEALTH OBL GRP			1	1.F FE	6,500,000	120.9620	7,862,556	6,500,000	6,500,000					4.416	4.410	AO	71,760	287,040	04/13/2016	10/01/2044
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C			1,2	4.B FE	3,908,005	99.7500	3,990,000	4,000,000	3,917,801		6,172			4.625	4.880	MS	54,472	185,000	04/15/2020	03/15/2030
69073T-AS-2	OWENS-BROCKWAY				4.C FE	2,160,000	107.7500	2,155,000	2,000,000	2,077,355		(18,953)			6.375	5.180	FA	48,167	127,500	03/08/2017	08/15/2025
690872-AB-2	OWENS-BROCKWAY			1	4.C FE	4,754,350	103.2500	4,837,263	4,685,000	4,719,121		(10,023)			5.375	5.110	AO	53,162	251,819	04/05/2018	01/15/2025
691205-AE-8	OWL ROCK TECHNOLOGY FINA			1,2	2.C FE	3,973,280	103.0040	4,120,176	4,000,000	3,977,905		4,454			3.750	3.880	JD	5,833	150,000	12/10/2020	06/17/2026
69121K-AB-0	OWL ROCK CAPITAL CORPORATION			1,2	2.C FE	1,780,000	104.0170	2,080,340	2,000,000	1,847,997		40,705			4.000	6.640	MS	20,222	80,000	04/15/2020	03/30/2025
69121K-AC-8	OWL ROCK CAPITAL CORP			1,2	2.C FE	4,380,000	103.5870	5,179,380	5,000,000	4,559,996		106,401			3.750	6.550	JJ	82,813	187,500	04/15/2020	07/22/2025
69121K-AD-6	OWL ROCK CAPITAL CORP			1,2	2.C FE	4,962,700	106.6320	5,331,600	5,000,000	4,971,619		6,286			4.250	4.400	JJ	97,986	207,778	07/16/2020	01/15/2026
69121K-AE-4	OWL ROCK CAPITAL CORP			1,2	2.C FE	6,919,150	101.6060	7,112,448	7,000,000	6,933,495		13,479			3.400	3.620	JJ	109,744	143,461	12/01/2020	07/15/2026
69121K-AF-1	OWL ROCK CAPITAL CORP			1,2	2.C FE	501,320	97.8080	489,040	500,000	501,276		(44)			2.625	2.570	JJ	6,052		10/07/2021	01/15/2027
69121K-AG-9	OWL ROCK CAPITAL CORP			1,2	2.C FE	2,995,950	98.1570	2,944,737	3,000,000	2,996,138		188			2.875	2.890	JD	4,792	43,125	10/07/2021	06/11/2028
693304-AX-5	PECO ENERGY CO			1,2	1.E FE	4,814,050	100.9410	5,047,075	5,000,000	4,817,195		3,145			3.000	3.200	MS	44,167	75,000	03/24/2021	09/15/2049
693304-BA-4	PECO ENERGY CO			1,2	1.E FE	5,508,693	101.9900	5,937,864	5,822,000	5,513,577		4,884			3.050	3.330	MS	52,285	92,238	03/18/2021	03/15/2051
69331C-AH-1	PG&E CORP			1,2	3.C FE	1,003,750	105.1820	1,051,820	1,000,000	1,002,911		(566)			5.000	4.920	JJ	25,000	51,111	06/22/2020	07/01/2028
69331C-AJ-7	PG&E CORP			1,2	3.C FE	1,010,000	104.8700	1,048,700	1,000,000	1,008,403		(1,072)			5.250	5.090	JJ	26,250	53,667	06/22/2020	07/01/2030
69346V-AA-7	PERFORMANCE FOOD GROUP I			1,2	4.B FE	2,316,853	104.3750	2,348,438	2,250,000	2,290,628		(13,318)			5.500	4.800	AO	26,125	123,750	03/11/2020	10/15/2027
693506-BE-6	PPG INDUSTRIES INC			1	2.A FE	19,781,887	129.1520	25,049,205	19,395,000	19,735,558		(12,004)			5.500	5.330	MN	136,304	1,066,725	04/11/2016	11/15/2040
694308-HL-4	PACIFIC GAS & ELECTRIC			1,2	2.C FE	2,127,660	101.1010	2,022,022	2,000,000	2,124,154		(3,286)			4.300	3.880	MS	25,322	86,000	12/02/2020	03/15/2045
694308-HY-6	PACIFIC GAS & ELECTRIC			1,2	2.C FE	2,842,530	96.3170	2,889,534	3,000,000	2,846,320		3,192			3.950	4.270	JD	9,875	118,500	10/29/2020	12/01/2047
694308-JN-8	PACIFIC GAS & ELECTRIC			1,2	2.C FE	9,114,880	108.9050	8,712,448	8,000,000	9,091,868		(20,115)			4.950	4.120	JJ	198,000	296,450	01/07/2021	07/01/2050
694308-JU-2	PACIFIC GAS & ELECTRIC			1,2	2.C FE	4,985,400	100.6370	5,031,885	5,000,000	4,985,515		115			4.200	4.220	JD	17,500	151,667	03/08/2021	06/01/2041
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	14,994,870	126.1380	18,920,790	15,000,000	15,006,347		(835)			5.125	5.110	JJ	322,448	768,750	09/09/2016	01/30/2043
69478X-AD-7	PACIFIC PREMIER BANCORP			2	2.B FE	10,000,000	103.7820	10,378,200	10,000,000	10,000,000					4.875	4.870	MN	62,292	487,500	05/03/2019	05/15/2029
695114-CV-8	PACIFICORP			1,2	1.E FE	11,634,450	118.3020	13,013,242	11,000,000	11,625,206		(9,991)			4.150	3.800	FA	172,456	352,750	03/25/2021	02/15/2050
700658-AA-5	PARK NATIONAL CORP			2	2.C FE	6,000,000	101.5370	6,092,268	6,000,000	6,000,000					4.500	4.500	MS	90,000	278,250	08/17/2020	09/01/2030
70152R-AA-7	PARKVIEW HEALTH SYSTEM			1	1.D FE	10,653,700	101.8780	10,187,890	10,000,000	10,636,976		(16,724)			3.452	3.070	MN	57,533	345,200	01/13/2021	11/01/2050
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.B FE	3,631,250	105.2160	3,682,567	3,500,000	3,621,204		(10,046)			4.500	4.000	AO	39,375	161,438	02/26/2021	10/01/2050
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	13,274,028	108.8240	14,256,010	13,100,000	13,272,651		(1,377)			3.342	3.280	JJ	218,901	218,901	03/11/2021	07/01/2060
70339P-AA-7	PATTERN ENERGY OP LP/PAT			1,2	3.C FE	1,008,125	103.7500	1,037,500	1,000,000	1,006,398		(1,227)			4.500	4.340	FA	17,000	47,125	07/14/2020	08/15/2028
70450Y-AJ-2	PAYPAL HOLDINGS INC			1,2	1.G FE	3,725,340	107.3010	4,002,327	3,730,000	3,725,425		85			3.250	3.250	JD	10,102	121,225	05/19/2021	06/01/2050
708062-AD-6	PENNANTPARK INVESTMENT C			1,2	2.B PL	6,960,520	99.2550	6,947,850	7,000,000	6,961,938		1,418			4.000	4.120	MN	54,444		10/14/2021	11/01/2026
70806A-AA-4	PENNANTPARK FLOATING RAT			1,2	2.B PL	6,960,870	101.2110	7,084,798	7,000,000	6,966,420		5,550			4.250	4.370	AO	74,375	155,361	03/18/2021	04/01/2026
70932M-AA-5	PENNYMAC FIN SVCS INC			1,2	4.A FE	2,075,000	102.7500	2,055,000	2,000,000	2,067,940		(7,060)			5.375	4.070	AO	22,694	53,750	09/07/2021	10/15/2025
70932M-AB-3	PENNYMAC FIN SVCS INC			1,2	4.A FE	1,765,000	96.1400	1,682,450	1,750,000	1,762,556		(2,444)			4.250	4.050	FA	28,097	38,014	02/08/2021	02/15/2029
709599-BJ-2	PENSKE TRUCK LEASING/PTL			1,2	2.B FE	7,974,080	107.3030	8,584,240	8,000,000	7,981,720		4,711			4.000	4.070	JJ	147,556	320,000	04/01/2020	07/15/2025
713448-DD-7	PEPSICO INC			1	1.E FE	22,899,771	131.3020	28,387,557	21,620,000	22,802,347		(28,985)			4.450	4.080	AO	205,780	962,090	06/04/2018	04/14/2046
713448-EP-9	PEPSICO INC			1,2	1.E FE	48,193	104.8510	52,426	50,000	48,277		39			2.875	3.060	AO	303	1,438	10/17/2019	10/15/2049
713448-EV-6	PEPSICO INC			1,2	1.E FE	20,402,760	125.8350	22,618,895	17,975,000	20,379,189		(23,571)			3.875	3.250	MS	197,351	638,891	06/14/2021	03/19/2060
717081-DT-7	PFIZER INC			1	1.F FE	9,854,908	140.5040	12,294,100	8,750,000	9,669,978		(30,696)			5.600	4.730	MS	144,278	490,000	02/03/2015	09/15/2040
717081-EV-1	PFIZER INC			1,2	1.F FE	6,393,855	121.7710	7,915,148	6,500,000	6,399,267		1,988			4.000	4.090	MS	76,556	260,000	03/04/2019	03/15/2049
718549-AC-2	PHILLIPS 66 PARTNERS LP			1	2.C FE	8,401,465	117.2380	9,965,247	8,500,000	8,410,005		2,105			4.680	4.750	FA	150,280	397,800	10/10/2017	02/15/2045
720198-AC-4	PIEDMONT OPERATING PARTN			1	2.B FE	16,241,616	102.5300	18,240,229	17,790,000	17,519,484		180,999			3.400	4.520	JD	50,405	604,860	09/30/2013	06/01/2023
72284L-AA-7	PINE STREET TRUST II			1,2	2.B FE	5,168,000	131.8520	6,592,605	5,000,000	5,161,005		(2,695)			5.568	5.340	FA	105,173	278,400	05/01/2019	02/15/2049
72650R-BA-9	PLAINS ALL AMER PIPELINE			1,2	2.C FE	16,573,635	109.8670	18,347,839	16,700,000	16,598,019		2,737			5.150	5.190	JD	71,671	860,050	03/15/2012	06/01/2042
73179P-AM-8	AVIENT CORP			1,2	3.C FE	1,513,750	104.2500	1,563,750	1,500,000	1,508,491		(3,274)			5.750	5.490	MN	11,021	86,250	04/30/2020	05/15/2025
73557*-AB-0	PORT WASHINGTON GEN STATION LLC				1.F	6,411,583	120.1690	7,704,735	6,411,583	6,411,583					6.000	6.000	MON	17,098	384,695	04/25/2008	06/15/2033
736508-G@-5	PORTLAND GENL ELEC CO SER B				1.F	3,000,000	126.7480	3,802,440	3,000,000	3,000,000					6.310	6.310	MN	31,550	189,300	04/10/2006	05/01/2036
736508-H*-6	PORTLAND GENL ELEC CO				1.F	3,500,000	120.1480	4,205,180	3,500,000	3,500,000					5.800	5.800	JD	16,917	203,000	12/07/2006	06/01/2039
736508-K*-2	PORTLAND GENL ELEC CO				1.F	5,000,000	115.4490	5,772,450	5,000,000	5,000,000					5.430	5.430	MN	43,742	271,500	11/03/2009	05/03/2040
737446-AM-6	POST HOLDINGS INC			1	4.B FE	6,105,000	103.2500	6,195,000	6,000,000	6,047,469		(13,456)			5.750	5.470	MS	115,000	345,000	04/25/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1	4.B FE	1,103,750	105.9740	1,165,714	1,100,000	1,102,136		(460)			5.625	5.570	JJ	28,531	61,875	11/28/2017	01/15/2028
73939V-AA-2	ARTERA SERVICES LLC			1,2	4.C FE	480,000	105.7930	528,968	500,000	484,909		3,032			9.033	9.980	AO	9,535	45,165	05/11/2020	12/04/2025

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
74112B-AM-7	PRESTIGE BRANDS INC			1,2	4.B FE	1,935,540	97.0000	1,940,000	2,000,000	1,939,864		4,324			3.750	4.140	AO	18,750	43,750	03/10/2021	04/01/2031
74166M-AC-0	PRIME SECSRVC BRW/FINANC			1	3.C FE	2,190,000	107.3670	2,147,340	2,000,000	2,178,448		(11,552)			5.750	3.490	MS	33,861	57,500	09/09/2021	04/15/2026
74166N-AA-2	ADT SEC CORP			1	3.C FE	3,983,413	102.0990	4,083,980	4,000,000	3,944,353		2,618			4.875	4.990	JJ	89,917	195,000	12/03/2019	07/15/2032
74170*-AC-3	PRIME PROPERTY FUND LLC				1.F	9,000,000	108.4510	9,760,590	9,000,000	9,000,000					4.610	4.610	FA	148,673	414,900	08/22/2013	08/22/2025
74251V-AA-0	PRINCIPAL FINANCIAL GRP			1	1.G FE	17,567,030	139.5030	24,378,202	17,475,000	17,532,921		(2,935)			6.050	6.000	AO	223,195	1,057,238	02/08/2012	10/15/2036
74373R-AA-2	PROVIDENCE COLLEGE			1	1.F FE	17,415,000	101.9950	17,762,429	17,415,000	17,415,000					3.194	3.190	MN	92,706	219,404	06/03/2021	11/01/2050
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	5,037,500	106.7240	5,336,220	5,000,000	5,026,158		(6,928)			5.375	5.200	MN	34,340	268,750	04/17/2020	05/15/2045
744320-AW-2	PRUDENTIAL FINANCIAL INC			2	2.B FE	5,000,000	104.2160	5,210,835	5,000,000	5,000,000					4.500	4.500	MS	66,250	225,000	08/09/2019	09/15/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC			2	2.B FE	3,276,000	112.0270	3,360,831	3,000,000	3,212,624		(26,659)			5.700	4.460	MS	50,350	171,000	07/11/2019	09/15/2048
744320-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	4,432,360	149.4440	5,977,792	4,000,000	4,346,318		(10,204)			6.625	5.850	JD	7,361	265,000	11/01/2010	06/21/2040
744320-CE-3	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	7,981,040	125.0880	10,007,040	8,000,000	7,981,923		322			4.350	4.360	FA	121,800	348,000	02/20/2019	02/25/2050
744448-CQ-2	PUBLIC SERVICE COLORADO			1,2	1.E FE	58,660	119.4470	59,724	50,000	58,213		(202)			4.100	3.160	JD	91	2,050	09/23/2019	06/15/2048
744533-BJ-8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	4,854,176	140.3780	6,176,636	4,400,000	4,746,371		(12,965)			6.625	5.850	MN	37,247	291,500	01/24/2011	11/15/2037
74456Q-BM-7	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	1,979,500	115.9070	2,318,156	2,000,000	1,980,925		480			4.050	4.110	MN	13,500	81,000	02/14/2019	05/01/2045
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	4,888,900	98.4080	4,920,410	5,000,000	4,889,501		601			2.893	3.000	MS	42,591		09/29/2021	09/15/2051
745867-AW-1	PULTEGROUP INC			1	2.C FE	6,969,375	113.7020	7,674,885	6,750,000	6,852,184		(22,911)			5.500	5.070	MS	123,750	371,250	03/29/2016	03/01/2026
747262-AY-9	QVC INC			1,2	3.A FE	4,065,000	102.8260	4,113,040	4,000,000	4,049,096		(8,789)			4.750	4.460	FA	71,778	190,000	02/19/2020	02/15/2027
747525-AK-9	QUALCOMM INCORPORATED			1,2	1.F FE	10,277,105	132.4910	12,586,674	9,500,000	10,229,587		(18,524)			4.800	4.270	MN	51,933	456,000	05/07/2019	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED			1,2	1.F FE	11,073,990	125.2180	13,774,046	11,000,000	11,070,236		(1,578)			4.300	4.250	MN	53,869	473,000	04/17/2019	05/20/2047
747525-BJ-1	QUALCOMM INC			1,2	1.F FE	5,235,900	109.8360	5,491,820	5,000,000	5,233,090		(2,810)			3.250	3.000	MN	18,507	81,250	06/14/2021	05/20/2050
748250-AA-8	QUEENS HEALTH SYSTEMS			1	1.E FE	6,500,000	118.1150	7,677,495	6,500,000	6,500,000					4.464	4.460	JJ	145,080	290,160	01/22/2015	07/01/2045
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	7,370,475	139.2520	9,051,419	6,500,000	7,151,252		(25,040)			6.950	5.950	JJ	225,875	451,750	06/17/2010	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC			1	2.B FE	8,944,653	127.2180	11,667,190	9,171,000	8,994,510		5,341			5.750	5.920	JJ	221,187	527,333	03/16/2010	01/30/2040
74841C-AB-7	ROCKETMTGE CO-ISSUER INC			1,2	3.A FE	1,950,000	101.5000	2,030,000	2,000,000	1,954,963		3,962			3.875	4.170	MS	25,833	74,701	09/24/2020	03/01/2031
74930B-AG-0	RBB BANCORP			2	2.B FE	7,000,000	104.4360	7,310,548	7,000,000	7,000,000					4.000	4.000	AO	70,000	143,889	03/23/2021	04/01/2031
749607-AC-1	RLI CORP			1	2.B FE	15,757,568	105.2900	16,583,207	15,750,000	15,751,459		(808)			4.875	4.860	MS	226,078	767,813	09/30/2013	09/15/2023
749685-AU-7	RPM INTERNATIONAL INC			1	2.C FE	19,741,391	128.2630	25,114,052	19,580,000	19,727,542		(3,732)			5.250	5.190	JD	85,663	1,027,950	04/05/2017	06/01/2045
75026J-AC-4	RADIATE HOLDCO / FINANCE			1,2	4.B FE	1,507,500	101.7200	1,525,800	1,500,000	1,505,728		(1,403)			4.500	4.380	MS	19,875	65,625	09/11/2020	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL			1	2.A FE	29,917,093	127.2700	34,483,969	27,095,000	29,837,006		(67,552)			4.950	4.240	JJ	618,443	1,151,865	01/28/2021	07/15/2046
75513E-BU-4	RAYTHEON TECH CORP				2.A FE	292,708	147.8720	369,681	250,000	280,862		(1,114)			7.000	5.810	AO	3,694	17,500	07/08/2005	04/15/2038
75574U-AB-7	READY CAPITAL CORP			1,2	2.A FE	3,000,000	100.0170	3,000,528	3,000,000	3,000,000					5.500	5.500	JD	4,583		12/16/2021	12/30/2028
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F PL	5,000,000	99.0790	4,953,970	5,000,000	5,000,000					4.500	4.500	AO	44,375		09/30/2021	10/20/2026
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	268,140	105.4930	263,734	250,000	267,376		(764)			3.000	1.490	JJ	3,458		10/07/2021	01/15/2027
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	12,995,512	129.2410	16,523,577	12,785,000	12,981,811		(4,262)			4.650	4.540	MS	175,048	594,503	05/31/2018	03/15/2047
758075-AC-9	REDWOOD TRUST INC				5.B GI	3,290,000	102.5620	4,102,500	4,000,000	3,609,852		207,830			4.750	11.520	FA	71,778	190,000	05/28/2020	08/15/2023
75886A-AJ-7	ENRGY TRANS LP/REG FIN			1	2.C FE	1,300,461	104.7500	1,476,982	1,410,000	1,384,965		12,647			4.500	5.530	MN	10,575	63,450	12/24/2013	11/01/2023
75913M-AA-7	REGIONS BANK OF ALABAMA				2.B FE	10,558,275	140.0200	11,901,709	8,500,000	10,355,669		(81,565)			6.450	4.480	JD	7,615	548,250	05/31/2019	06/26/2037
76009X-AB-4	RENSSELAER POLYTECHNIC I			1,2	2.A FE	10,000,000	123.9690	12,396,930	10,000,000	10,000,000					5.246	5.240	MS	174,867	524,600	12/12/2018	09/01/2048
760759-AK-6	REPUBLIC SERVICES INC			1	2.B FE	8,427,580	142.4060	11,107,699	7,800,000	8,296,337		(15,387)			6.200	5.630	MS	161,200	483,600	01/20/2011	03/01/2040
76131V-AA-1	KITE REALTY GROUP TRUST			1,2	2.C FE	10,369,626	104.8800	11,403,657	10,873,000	10,652,155		62,469			4.000	4.690	MS	128,060	434,920	02/10/2017	03/15/2025
76774L-AA-5	RITCHIE BROS HLDGS INC			1,2	3.C FE	2,038,438	104.3380	2,086,760	2,000,000	2,038,304		(133)			4.750	4.420	JD	2,639		12/08/2021	12/15/2031
773903-AE-9	ROCKWELL AUTOMATION			1	1.G FE	17,230,085	139.3530	22,993,262	16,500,000	17,043,138		(20,251)			6.250	5.920	JD	85,938	1,031,250	12/03/2009	12/01/2037
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	647,469	117.6720	634,254	539,000	582,782		(9,972)			6.950	4.650	JD	3,122	37,461	07/01/2014	12/01/2025
78409V-AN-4	S&P GLOBAL INC			1	1.G FE	14,808,550	127.4340	19,115,205	15,000,000	14,820,362		3,457			4.500	4.570	MN	86,250	675,000	05/17/2018	05/15/2048
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE	9,616,528	86.4570	10,445,771	12,082,000	9,636,193		19,665			2.300	3.210	FA	104,979	138,943	06/01/2021	08/15/2060
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	5,006,900	119.6760	5,983,815	5,000,000	5,006,126		(257)			4.682	4.670	MN	39,017	234,100	05/10/2018	05/01/2038
78516F-AC-3	SABAL TRAIL TRANS			1	2.A FE	5,000,000	121.4080	6,070,405	5,000,000	5,000,000					4.832	4.830	MN	40,267	241,600	04/26/2018	05/01/2048
78573N-AC-6	SABRE GLBL INC			1,2	4.B FE	1,147,500	113.0000	1,243,000	1,100,000	1,133,066		(8,681)			9.250	8.160	AO	21,481	101,750	04/14/2020	04/15/2025
79466L-AM-6	SALESFORCE.COM INC			1,2	1.F FE	32,218,220	102.8470	32,911,104	32,000,000	32,217,415		(805)			3.050	3.020	JJ	458,178		10/20/2021	07/15/2061
797440-BL-7	SAN DIEGO G & E			1	1.F FE	3,200,340	132.4940	3,974,829	3,000,000	3,184,055		(6,105)			5.350	4.840	MN	20,508	160,500	03/01/2019	05/15/2040
797440-BW-3	SAN DIEGO G & E			1,2	1.F FE	5,000,700	118.9430	5,947,155	5,000,000	5,000,700					4.150	4.140	MN	26,514	207,500	04/17/2019	05/15/2048
797440-CA-0	SAN DIEGO G & E			1,2	1.F FE	9,466,900	101.0740	9,602,030	9,500,000	9,467,194		294			2.950	2.960	FA	107,429		08/24/2021	08/15/2051
800363-AB-9	SANDY SPRING BANCORP INC			2	2.B FE	6,000,000	103.0210	6,181,272	6,000,000	6,000,000					4.250	4.250	MN	32,583	255,000	10/29/2019	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
80349A-AD-1	SARATOGA INVESTMENT CORP			1,2	2.A PL	6,071,250	102.1340	6,128,046	6,000,000	6,066,094		(5,156)			4.375	4.060	FA	89,688	61,250	08/31/2021	02/28/2026
80386W-AB-1	SASOL FINANCING USA LLC			1	3.B FE	3,185,821	108.3500	3,456,365	3,190,000	3,186,903		356			6.500	6.510	MS	54,141	207,350	09/20/2018	09/27/2028
808625-AA-5	SCIENCE APPLICATIONS INT			1,2	4.A FE	2,568,750	102.5000	2,562,500	2,500,000	2,550,167		(10,533)			4.875	4.350	AO	30,469	121,875	03/05/2020	04/01/2028
810186-AT-3	SCOTTS MIRACLE-GRO CO			1,2	4.A FE	1,145,688	98.7500	1,135,625	1,150,000	1,145,884		197			4.000	4.040	AO	11,500	24,789	08/10/2021	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO CO			1,2	4.A FE	1,000,000	99.7500	997,500	1,000,000	1,000,000					4.375	4.370	FA	16,771		08/10/2021	02/01/2032
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	7,046,355	123.6280	8,827,075	7,140,000	7,052,242		1,627			4.800	4.880	AO	72,352	342,720	05/30/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROU			1,2	2.B FE	11,229,980	132.5430	14,248,373	10,750,000	11,211,095		(8,479)			5.375	5.070	MS	192,604	577,813	12/09/2019	03/01/2049
81675*-AC-8	SEMINOLE ELEC INC SER B				1.G FE	6,500,000	123.9160	8,054,540	6,500,000	6,500,000					6.030	6.030	JD	3,266	391,950	12/08/2005	12/28/2033
81728U-AB-0	SENSATA TECHNOLOGIES INC			1,2	3.C FE	997,500	99.6450	996,450	1,000,000	997,611		111			3.750	3.780	FA	14,167	18,750	07/22/2021	02/15/2031
817565-CE-2	SERVICE CORP INTL			1,2	3.C FE	1,518,540	107.2500	1,608,750	1,500,000	1,513,303		(2,095)			5.125	4.930	JD	6,406	76,875	05/14/2019	06/01/2029
824348-AX-4	SHERWIN-WILLIAMS CO			1	2.B FE	2,979,390	124.6200	3,738,618	3,000,000	2,981,119		389			4.500	4.540	JD	11,250	135,000	05/02/2017	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS CO			1	2.B FE	13,711,980	115.8070	17,371,050	15,000,000	13,852,845		25,973			4.400	4.950	FA	275,000	660,000	04/08/2016	02/01/2045
82453A-AA-5	SHIFT4 PAYMENTS LLC/FIN			1,2	4.B FE	2,295,000	103.6010	2,331,023	2,250,000	2,282,552		(10,646)			4.625	4.070	MN	17,344	104,641	10/26/2020	11/01/2026
828730-AB-7	SIMMONS FIRST NTL CORP			2	2.B FE	6,000,000	103.3410	6,200,484	6,000,000	6,000,000					5.000	5.000	AO	75,000	300,000	03/21/2018	04/01/2028
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	9,345,196	102.3820	9,613,726	9,390,000	9,346,366		1,170			3.250	3.270	MS	91,553	305,175	01/14/2021	09/13/2049
829259-BA-7	SINCLAIR TELEVISION GROU			1,2	4.A FE	2,509,800	94.7500	2,368,750	2,500,000	2,508,835		(945)			4.125	4.060	JD	8,594	102,266	02/11/2021	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	2,050,600	103.9340	2,078,680	2,000,000	2,025,544		(6,417)			5.000	4.600	FA	41,667	100,000	10/04/2017	08/01/2027
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	2,000,000	98.0450	1,960,900	2,000,000	2,000,000					3.875	3.870	MS	29,063		08/02/2021	09/01/2031
833034-AM-3	SNAP-ON INC			1,2	1.F FE	10,657,792	105.6090	11,605,373	10,989,000	10,663,404		5,613			3.100	3.260	MN	56,777	340,659	03/18/2021	05/01/2050
835495-AJ-1	SONOCO PRODUCTS CO			1	2.B FE	15,527,478	134.3930	19,284,095	14,349,000	15,293,999		(31,246)			5.750	5.170	MN	137,511	825,068	02/20/2013	11/01/2040
837004-CD-0	DOMINION ENERGY SOUTH			1	1.F FE	7,937,120	132.0700	10,565,672	8,000,000	7,951,290		1,551			5.500	5.550	JD	19,556	440,000	12/02/2009	12/15/2039
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA IN			1,2	1.C FE	8,039,146	127.4690	9,445,483	7,410,000	7,997,418		(14,675)			4.857	4.310	JJ	165,956	359,904	01/10/2019	07/15/2045
842587-CY-1	SOUTHERN CO			2	2.C FE	2,000,000	100.2310	2,004,632	2,000,000	2,000,000					5.500	5.500	MS	32,389	110,000	12/05/2016	03/15/2057
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	244,500	142.8750	285,750	200,000	236,966		(1,788)			7.500	5.540	JJ	6,417	15,000	04/28/2017	07/27/2035
84314P-AA-7	SOUTHERN IL HEALTHCARE			1,2	1.E FE	5,000,000	113.2460	5,662,305	5,000,000	5,000,000					3.970	3.970	MN	25,364	207,322	10/21/2020	05/15/2050
844741-BJ-6	SOUTHWEST AIRLINES CO			1,2	2.A FE	4,989,150	111.0680	5,553,415	5,000,000	4,992,442		2,018			5.250	5.300	MN	41,563	262,500	04/29/2020	05/04/2025
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	3,000,000	114.3220	3,429,669	3,000,000	3,000,000					5.125	5.120	JD	6,833	153,750	06/03/2020	06/15/2027
845011-AB-1	SOUTHWEST GAS CORP			1,2	2.A FE	5,996,940	113.4580	6,807,534	6,000,000	5,997,088		56			4.150	4.150	JD	20,750	249,000	05/28/2019	06/01/2049
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPANY			1,2	1.G FE	5,494,189	125.1270	6,713,112	5,365,000	5,487,595		(2,483)			4.400	4.250	MN	30,163	236,060	01/25/2019	11/15/2048
845743-BU-6	SOUTHWESTERN PUBLIC SERV			1,2	1.G FE	1,998,040	104.2830	2,085,666	2,000,000	1,998,128		88			3.150	3.150	MN	10,500	63,000	02/23/2021	05/01/2050
84611#-AE-1	SOVRAN SELF STORAGE, INC.				2.B	12,987,000	104.4380	13,576,940	13,000,000	12,996,520		1,425			4.533	4.540	AO	135,864	589,290	04/08/2014	04/08/2024
84756N-AG-4	SPECTRA ENERGY PARTNERS			1	2.A FE	3,682,880	115.5940	4,623,772	4,000,000	3,719,447		6,288			4.500	5.010	MS	53,000	180,000	05/20/2015	03/15/2045
84762L-AU-9	SPECTRUM BRANDS INC			1,2	4.B FE	3,820,313	102.1250	3,809,263	3,730,000	3,765,570		(21,688)			5.750	5.090	JJ	98,897	214,475	05/15/2019	07/15/2025
84859D-AA-5	SPIRE MISSOURI INC			1,2	1.F FE	6,980,050	107.4900	7,524,300	7,000,000	6,980,352		302			3.300	3.310	JD	19,250	122,558	05/13/2021	06/01/2051
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	3,751,975	111.2500	3,893,750	3,500,000	3,647,660		(41,149)			6.875	5.420	MS	70,851	240,625	05/09/2019	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.B FE	1,087,500	114.0000	1,140,000	1,000,000	1,064,127		(13,253)			7.125	5.390	MS	20,979	71,250	03/11/2020	03/15/2026
85172F-AR-0	ONEMAIN FINANCE CORP			1,2	3.B FE	1,000,000	108.7290	1,087,295	1,000,000	1,000,000					5.375	5.370	MN	6,868	53,750	11/05/2019	11/15/2029
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE	3,836,396	126.5000	5,060,000	4,000,000	3,919,658		8,750			6.875	7.250	MN	35,139	275,000	03/23/2007	11/15/2028
852061-AS-9	SPRINT COMMUNICATIONS			1	3.A FE	3,041,250	104.0830	3,122,505	3,000,000	3,010,431		(11,376)			6.000	5.580	MN	23,000	180,000	02/13/2019	11/15/2022
85207U-AH-8	SPRINT CORP			1	3.A FE	2,055,000	112.2650	2,245,310	2,000,000	2,027,832		(10,142)			7.125	6.500	JD	6,333	142,500	02/14/2019	06/15/2024
852891-AC-4	STANCORP FINANCIAL GROUP			1	2.A FE	96,014	102.5300	92,277	90,000	90,532		(830)			5.000	4.020	FA	1,700	4,500	07/01/2014	08/15/2022
853496-AD-9	STANDARD INDUSTRIES INC.			1,2	4.A FE	4,089,350	103.2500	4,130,000	4,000,000	4,061,914		(13,784)			4.750	4.320	JJ	87,611	190,000	04/22/2020	01/15/2028
854502-AA-9	STANLEY BLACK & DECKER I			1	1.G FE	19,883,099	130.7400	26,762,642	20,470,000	20,002,361		13,965			5.200	5.390	MS	354,813	1,064,440	08/24/2011	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER I			1,2	1.G FE	5,006,950	133.0670	6,653,395	5,000,000	5,006,664		(123)			4.850	4.840	MN	30,986	242,500	11/05/2018	11/15/2048
858568-AB-4	STELLUS CAPITAL INVESTME			1,2	2.B FE	5,805,000	103.2650	5,937,755	5,750,000	5,795,754		(9,246)			4.875	4.650	MS	70,857	199,333	01/15/2021	03/30/2026
85984X-AA-6	STETSON UNIVERSITY INC			1,2	1.G FE	7,000,000	116.1400	8,129,800	7,000,000	7,000,000					4.094	4.090	JD	23,882	286,580	11/14/2019	12/01/2059
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.C FE	4,964,250	109.4850	5,474,290	5,000,000	4,969,075		3,042			4.000	4.080	MN	25,556	200,000	05/13/2020	05/15/2030
86207#-AA-4	STONEHENGE CAP			2	1.A FE	54,773	101.7850	55,750	54,773	54,773					7.411	7.410	MJSD	338	4,059	11/15/2018	03/01/2023
862121-AA-8	STORE CAPITAL CORP			1	2.B FE	21,893,300	110.4930	24,308,570	22,000,000	21,928,260		9,798			4.500	4.560	MS	291,500	990,000	03/08/2018	03/15/2028
86765B-AP-4	ENERGY TRANSFER LP			1	2.C FE	6,906,750	114.5070	8,015,532	7,000,000	6,915,026		1,941			5.300	5.390	AO	92,750	371,000	08/01/2017	04/01/2044
867914-AH-6	TRUIST FIN CORP				1.G FE	7,557,399	115.8310	7,870,737	6,795,000	7,089,921		(63,242)			6.000	4.820	FA	154,020	407,700	02/20/2013	02/15/2026
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP LLC				3.C	7,882,722	108.0740	8,645,920	8,000,000	7,882,722					4.790	4.790	JJ	182,020	383,200	10/18/2016	01/10/2028
869099-AH-4	TRUIST BANK				1.G FE	578,915	102.8120	565,468	550,000	552,610		(4,050)			5.375	4.590	FA	11,168	29,563	07/01/2014	08/15/2022

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
86944B-AE-3	SUTTER HEALTH			1	1.F FE	15,274,255	117.5210	18,215,755	15,500,000	15,286,225		4,250			4.091	4.170	FA	239,551	634,105	03/21/2019	08/15/2048
86944B-AJ-2	SUTTER HEALTH			1,2	1.F FE	6,500,000	104.7840	6,810,993	6,500,000	6,500,000					3.361	3.360	FA	82,531	173,558	10/22/2020	08/15/2050
87105N-AC-4	SWITCH LTD			1,2	4.A FE	2,003,750	102.2500	2,045,000	2,000,000	2,003,372		(378)			4.125	4.080	JD	3,667	43,083	06/01/2021	06/15/2029
87164D-SE-1	SYNOVUS BANK GA			2	2.C FE	5,000,000	104.0820	5,204,120	5,000,000	5,000,000					4.000	4.000	AO	34,444	200,000	10/22/2020	10/29/2030
871829-AY-3	SYSCO CORPORATION			1	2.B FE	5,331,000	122.5710	6,128,570	5,000,000	5,299,897		(7,262)			4.850	4.430	AO	60,625	242,500	04/28/2017	10/01/2045
871829-BD-8	SYSCO CORPORATION			1	2.B FE	13,315,800	116.3500	13,962,000	12,000,000	13,277,311		(32,908)			4.500	3.800	AO	135,000	540,000	01/07/2021	04/01/2046
871829-BH-9	SYSCO CORPORATION			1	2.B FE	4,472,010	117.6660	5,294,988	4,500,000	4,473,826		517			4.450	4.480	MS	58,963	200,250	03/08/2018	03/15/2048
871829-BM-8	SYSCO CORPORATION			1,2	2.B FE	4,990,100	144.8570	7,242,880	5,000,000	4,990,532		262			6.600	6.610	AO	82,500	330,000	03/30/2020	04/01/2040
87227R-QE-7	HUNTINGTON NATIONAL BANK			2	2.A FE	5,000,000	109.0020	5,450,100	5,000,000	5,000,000					5.500	5.500	MN	42,014	275,000	05/01/2020	05/06/2030
872280-A@-1	TCG BDC, INC.				2.A FE	8,000,000	105.1320	8,410,560	8,000,000	8,000,000					4.750	4.750	MJSD	1,056	380,000	12/30/2019	12/31/2024
87264A-AV-7	T-MOBILE USA INC			1	3.A FE	1,924,948	105.2500	2,105,000	2,000,000	1,949,336		6,907			4.750	5.240	FA	39,583	95,000	03/23/2018	02/01/2028
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	9,855,800	114.3180	11,431,850	10,000,000	9,863,756		4,566			4.375	4.480	AO	92,361	437,500	04/02/2020	04/15/2040
87264A-BY-0	T-MOBILE USA INC			1,2	2.C FE	5,190,500	99.0520	4,952,620	5,000,000	5,189,010		(1,389)			3.600	3.420	MN	23,000	188,500	12/09/2020	11/15/2060
87264A-CN-3	T-MOBILE USA INC			1,2	2.C FE	7,065,205	99.0520	6,933,668	7,000,000	7,065,183		(22)			3.600	3.550	MN	32,200	126,000	08/12/2021	11/15/2060
87265K-AF-9	SIXTH STREET SPECIALTY			1,2	2.C FE	14,854,800	104.5480	15,682,320	15,000,000	14,914,162		28,032			3.875	4.090	MN	96,875	581,250	10/25/2019	11/01/2024
87305Q-CB-5	TTX CO			1	1.F FE	5,570,015	136.9600	7,532,844	5,500,000	5,557,116		(1,631)			5.875	5.780	JD	26,927	323,125	06/27/2011	12/01/2040
87305Q-CN-9	TTX CO			1,2	1.F FE	6,489,195	128.8570	8,375,712	6,500,000	6,489,862		185			4.600	4.610	FA	124,583	299,000	01/17/2019	02/01/2049
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	6,291,827	140.8760	7,938,396	5,635,000	6,113,202		(21,072)			6.550	5.670	MN	47,162	369,093	02/03/2011	05/15/2036
87612B-BG-6	TARGA RESOURCES PARTNERS			1,2	3.A FE	738,720	105.3690	790,274	750,000	741,697		1,143			5.000	5.210	JJ	17,292	37,500	04/30/2019	01/15/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS			1	3.A FE	2,988,750	104.3460	3,130,395	3,000,000	2,993,382		1,319			5.875	5.930	AO	37,208	176,250	05/01/2018	04/15/2026
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	14,906,250	106.8090	16,021,350	15,000,000	14,965,632		9,890			4.600	4.670	FA	237,667	690,000	02/24/2015	02/27/2025
88033G-CY-4	TENET HEALTHCARE CORP			1,2	4.A FE	980,000	102.7130	1,027,130	1,000,000	985,611		3,152			4.875	5.270	JJ	24,375	48,750	03/12/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	3,105,435	104.1250	3,123,750	3,000,000	3,067,052		(21,819)			5.125	4.270	MN	25,625	153,750	03/10/2020	11/01/2027
887389-AK-0	TIMKEN CO			1	2.C FE	5,992,080	111.4530	6,687,216	6,000,000	5,993,986		721			4.500	4.510	JD	12,000	270,000	08/22/2018	12/15/2028
88875A-AN-4	TMC3 DEVELOPMENT CORP			2	1.B FE	2,750,000	102.6720	2,823,480	2,750,000	2,750,000					3.093	3.090	MN	10,868	77,261	12/10/2020	05/15/2040
88875A-AP-9	TMC3 DEVELOPMENT CORP			2	1.B FE	6,587,755	103.4900	6,788,944	6,560,000	6,585,025		(2,632)			3.293	3.240	MN	27,603	196,219	12/10/2020	05/15/2050
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2.C FE	1,082,790	104.4920	1,044,926	1,000,000	1,079,388		(1,906)			4.982	4.430	MN	6,366	49,820	02/20/2020	11/15/2045
889184-AH-0	TOLEDO HOSPITAL/THE			1,2	1.F FE	7,145,225	126.1630	7,569,792	6,000,000	7,092,029		(28,605)			4.982	3.800	MN	38,195	298,920	02/04/2020	11/15/2045
88947E-AS-9	TOLL BROS FINANCE CORP			1	3.A FE	2,475,000	111.8750	2,796,875	2,500,000	2,484,207		2,596			4.875	5.010	MS	35,885	121,875	03/13/2018	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP			1	3.A FE	3,064,295	109.5000	3,549,990	3,242,000	3,122,259		16,310			4.350	5.050	FA	53,277	141,027	03/29/2018	02/15/2028
88948A-BN-6	TOLL ROAD INV PART II	@			3.B FE	3,904,500	52.8700	6,027,260	11,400,000	4,899,101		284,396			0.000	6.070	N/A			03/13/2018	02/15/2036
88948A-DZ-7	TOLL ROAD INV PART II	@			1.F FE	4,772,560	31.2140	5,306,397	17,000,000	5,291,195		222,870			0.000	4.350	N/A			08/06/2019	02/15/2049
891906-AF-6	GLOBAL PAYMENTS INC			1	2.C FE	1,983,480	111.5470	2,230,958	2,000,000	1,988,655		1,491			4.450	4.550	JD	7,417	89,000	05/16/2018	06/01/2028
893647-BE-6	TRANSDIGM INC.			1,2	4.A FE	1,027,400	103.9370	1,039,375	1,000,000	1,013,511		(5,610)			6.250	5.580	MS	18,403	62,500	05/15/2019	03/15/2026
893647-BP-1	TRANSDIGM INC			1,2	4.C FE	3,008,950	99.6680	2,990,040	3,000,000	3,007,393		(1,557)			4.625	4.550	JJ	63,979	67,448	01/20/2021	01/15/2029
893647-BQ-9	TRANSDIGM INC			1,2	4.C FE	1,000,000	100.4300	1,004,300	1,000,000	1,000,000					4.875	4.870	MN	8,125	25,729	04/12/2021	05/01/2029
896442-AG-5	TRINITY CAPITAL INC/MD			1,2	2.B PL	7,674,063	99.7610	7,631,739	7,650,000	7,672,613		(1,449)			4.375	4.300	FA	118,070		09/01/2021	08/24/2026
896442-AH-3	TRINITY CAPITAL INC/MD			1	2.B FE	2,000,000	99.9400	1,998,800	2,000,000	2,000,000					4.250	4.250	JD	3,778		12/10/2021	12/15/2026
897051-AC-2	TRONOX INC			1,2	4.C FE	2,017,975	99.8750	1,997,500	2,000,000	2,016,365		(1,610)			4.625	4.400	MS	27,236	46,250	08/25/2021	03/15/2029
89789A-AA-5	TRULIANT FEDERAL CREDIT				2.C FE	10,000,000	98.4110	9,841,100	10,000,000	10,000,000					3.625	3.620	MN	38,264		11/23/2021	11/30/2031
89838L-AH-7	TRUSTEES OF BOSTON COLL			1	1.D FE	12,000,000	102.7790	12,333,480	12,000,000	12,000,000					3.042	3.040	JJ	189,618		06/15/2021	07/01/2057
899043-AA-1	TUFTS UNIVERSITY			1	1.D FE	16,579,830	150.6020	22,515,074	14,950,000	16,575,723		(1,322)			5.017	4.510	AO	158,342	750,042	09/17/2019	04/15/2112
902494-AY-9	TYSON FOODS INC			1	2.B FE	20,903,602	129.4320	25,757,087	19,900,000	20,796,700		(24,494)			5.150	4.800	FA	387,166	1,024,850	07/06/2017	08/15/2044
902494-BD-4	TYSON FOODS INC.			1,2	2.B FE	3,360,350	123.9220	4,337,302	3,500,000	3,367,340		2,623			4.550	4.810	JD	12,828	159,250	04/16/2019	06/02/2047
90265E-AS-9	UDR INC			1,2	2.A FE	49,779	103.7540	51,877	50,000	49,806		12			3.100	3.130	MN	258	1,550	10/02/2019	11/01/2034
90290M-AC-5	US FOODS INC			1,2	4.A FE	1,000,000	104.1250	1,041,250	1,000,000	1,000,000					6.250	6.250	AO	13,194	62,500	04/23/2020	04/15/2025
907818-CS-5	UNION PACIFIC CORP			1	2.A FE	4,195,920	123.1460	4,925,840	4,000,000	4,129,274		(8,226)			5.375	5.000	JD	17,917	215,000	12/13/2011	06/01/2033
907818-CX-4	UNION PACIFIC CORP			1	2.A FE	5,973,720	137.2460	8,234,766	6,000,000	5,981,155		721			6.150	6.180	MN	61,500	369,000	04/13/2007	05/01/2037
907818-DF-2	UNION PACIFIC CORP			1	2.A FE	1,170,160	132.8450	1,527,719	1,150,000	1,166,243		(486)			5.780	5.650	JJ	30,650	66,470	04/08/2011	07/15/2040
907818-EG-9	UNION PACIFIC CORPORATION			1,2	2.A FE	3,450,608	122.1750	4,111,202	3,365,000	3,449,094		(667)			4.375	4.240	MN	18,811	147,219	06/18/2019	11/15/2065
909318-AA-5	UNITED AIR 2018-1 AA PTT			1	1.F FE	816,732	104.1790	912,459	875,852	821,955		7,820			3.500	4.680	MS	10,218	30,655	07/23/2020	03/01/2030
910637-N#-0	UNITED ILLUMINATING CO				1.G	2,000,000	103.1800	2,063,600	2,000,000	2,000,000					6.260	6.260	MS	40,342	125,200	07/20/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1.G	1,500,000	104.3130	1,564,695	1,500,000	1,500,000					6.260	6.260	JD	6,521	93,900	07/20/2007	12/06/2022

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
910637-R*-0	UNITED ILLUMINATING CO			1	1.G	5,000,000	109.7940	5,489,700	5,000,000	5,000,000					5.610	5.610	MS	86,488	280,500	12/10/2009	03/10/2025
911312-BN-5	UNITED PARCEL SERVICE			1	1.G FE	15,466,678	118.9040	19,883,194	16,722,000	15,537,125		24,885			3.750	4.200	MN	80,126	627,075	02/14/2019	11/15/2047
911312-BW-5	UNITED PARCEL SERVICE			1,2	1.G FE	7,637,514	147.7220	8,499,964	5,754,000	7,606,776		(30,739)			5.300	3.480	AO	76,241	304,962	03/17/2021	04/01/2050
911365-BF-0	UNITED RENTALS NORTH AM			1	3.B FE	3,013,750	104.0000	3,120,000	3,000,000	3,006,222		(1,579)			5.500	5.430	FA	62,333	165,000	10/25/2016	05/15/2027
913017-BK-4	RAYTHEON TECH CORP			1	2.A FE	1,133,360	138.3850	1,383,857	1,000,000	1,093,359		(4,289)			6.050	5.120	JD	5,042	60,500	10/07/2009	06/01/2036
913017-BP-3	RAYTHEON TECH CORP			1	2.A FE	13,239,128	140.8080	16,653,433	11,827,000	12,880,249		(39,026)			6.125	5.300	JJ	334,031	724,404	12/07/2009	07/15/2038
913017-CX-5	RAYTHEON TECH CORP			1	2.A FE	1,943,060	128.1020	2,562,040	2,000,000	1,945,992		970			4.625	4.800	MN	11,563	92,500	10/18/2018	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.G FE	5,212,148	138.6940	7,281,456	5,250,000	5,224,397		1,131			5.800	5.850	MS	89,658	304,500	02/27/2006	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.G FE	4,259,040	149.6640	5,986,588	4,000,000	4,197,442		(7,195)			6.625	6.130	MN	33,861	265,000	05/27/2010	11/15/2037
91324P-DV-1	UNITEDHEALTH GROUP INC			1,2	1.G FE	3,300,270	119.6730	3,590,211	3,000,000	3,297,190		(3,080)			3.875	3.400	FA	43,917	58,125	03/11/2021	08/15/2059
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,670,500	103.2500	5,162,535	5,000,000	4,673,945		3,445			3.125	3.430	MN	19,965	156,250	03/08/2021	05/15/2060
91324P-EF-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	14,974,000	108.1830	16,227,450	15,000,000	14,974,287		287			3.250	3.250	MN	62,292	238,333	05/20/2021	05/15/2051
914906-AV-4	UNIVISION COMMUNICATIONS			1,2	4.A FE	3,033,750	101.0000	3,030,000	3,000,000	3,031,084		(2,666)			4.500	4.230	MN	22,500	60,000	09/16/2021	05/01/2029
915271-AC-4	UNIVEST FINANCIAL CORP			2	2.B FE	5,000,000	107.7740	5,388,745	5,000,000	5,000,000					5.000	5.000	FA	94,444	256,944	07/29/2020	08/15/2030
91529Y-AJ-5	UNUM GROUP			1	2.C FE	509,423	122.8420	558,931	455,000	503,272		(1,327)			5.750	4.920	FA	9,884	26,163	11/04/2016	08/15/2042
91529Y-AP-1	UNUM GROUP			1,2	2.C FE	5,366,900	106.3620	5,318,145	5,000,000	5,363,855		(3,045)			4.500	4.050	JD	10,000	112,500	07/16/2021	12/15/2049
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	6,643,260	134.7160	8,082,966	6,000,000	6,490,514		(19,172)			6.625	5.810	JD	17,667	397,500	09/08/2011	06/15/2037
920253-AE-1	VALMONT INDUSTRIES INC			1	2.C FE	21,844,103	127.5660	27,944,696	21,906,000	21,849,508		601			5.250	5.260	AO	287,516	1,150,065	01/31/2018	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2.C FE	11,998,489	123.0030	12,746,801	10,363,000	11,972,302		(26,186)			5.000	3.940	AO	129,538	259,075	05/25/2021	10/01/2044
92277G-AF-4	VENTAS REALTY LP			1	2.A FE	6,278,653	117.1200	7,729,920	6,600,000	6,307,861		6,876			4.375	4.690	FA	120,313	288,750	08/28/2018	02/01/2045
92343E-AL-6	VERISIGN INC			1,2	2.B FE	4,802,500	103.8750	5,193,750	5,000,000	4,871,267		19,529			4.750	5.290	JJ	109,514	237,500	03/27/2018	07/15/2027
92343V-CM-4	VERIZON COMMUNICATIONS			1	2.A FE	18,538,230	138.1180	24,861,258	18,000,000	18,521,149		(7,139)			5.012	4.830	FA	325,780	902,160	04/16/2019	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	33,903,350	131.0630	45,872,190	35,000,000	33,949,779		12,097			4.672	4.850	MS	481,476	1,635,200	03/27/2019	03/15/2055
92343V-EP-5	VERIZON COMMUNICATIONS			2	2.A FE	6,009,060	101.9220	6,115,338	6,000,000	6,000,000					1.256	1.890	FMAN	9,839	77,540	05/31/2018	05/15/2025
92343V-FD-1	VERIZON COMMUNICATIONS			1,2	2.A FE	630,725	115.0890	575,445	500,000	626,175		(3,026)			4.000	2.700	MS	5,500	20,000	06/22/2020	03/22/2050
92343V-GC-2	VERIZON COMMUNICATIONS			1,2	2.A FE	4,949,450	108.4210	5,421,085	5,000,000	4,949,883		433			3.700	3.740	MS	50,875	92,500	03/11/2021	03/22/2061
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	27,121,472	134.2260	36,318,898	27,058,000	27,119,266		(1,508)			5.500	5.480	JD	66,142	1,488,190	11/01/2016	06/15/2045
92537R-AA-7	TK ELEVATOR US NEWCO INC			1,2	4.A FE	3,110,625	105.1250	3,153,750	3,000,000	3,093,960		(14,082)			5.250	4.280	JJ	72,625	105,000	12/14/2021	07/15/2027
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	4,749,350	127.4740	6,373,735	5,000,000	4,755,186		3,665			4.950	5.280	MN	28,875	247,500	05/12/2020	05/19/2050
927804-FB-5	VIRGINIA ELEC & POWER CO			1	2.A FE	1,845,043	136.7140	2,392,499	1,750,000	1,819,501		(2,790)			6.000	5.610	MN	13,417	105,000	08/05/2009	05/15/2037
927804-FE-9	VIRGINIA ELEC & POWER CO			1	2.A FE	4,368,360	142.1700	5,686,812	4,000,000	4,273,920		(10,368)			6.350	5.690	MN	21,872	254,000	01/14/2010	11/30/2037
927804-GA-6	VIRGINIA ELEC & POWER CO			1,2	1.F FE	5,144,000	127.5690	5,102,784	4,000,000	5,129,724		(14,276)			4.600	3.030	JD	15,333	92,000	06/23/2021	12/01/2048
92840V-AF-9	VISTRA CORP			1,2	3.B FE	1,000,000	103.7820	1,037,820	1,000,000	1,000,000					5.000	5.000	JJ	20,972	50,000	06/06/2019	07/31/2027
929160-AG-4	VULCAN MATERIALS CO			1	2.B FE	1,784,525	139.9910	2,309,866	1,650,000	1,753,514		(3,626)			7.150	6.510	MN	10,159	117,975	01/22/2010	11/30/2037
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	1,428,120	122.7690	1,712,637	1,395,000	1,425,506		(666)			4.500	4.350	JD	2,790	62,775	08/23/2017	06/15/2047
929160-AY-5	VULCAN MATERIALS CO			1	2.B FE	3,496,045	125.8030	4,403,126	3,500,000	3,496,299		71			4.700	4.700	MS	54,833	164,500	02/20/2018	03/01/2048
929328-AF-9	WSFS FINANCIAL CORP			2	1.G FE	10,000,000	98.4720	9,847,250	10,000,000	10,000,000					2.750	2.750	JD	12,222	280,347	12/03/2020	12/15/2030
92940P-AD-6	WRKCO INC			1,2	2.B FE	9,995,100	116.3290	11,632,990	10,000,000	9,995,780		478			4.900	4.900	MS	144,278	490,000	11/27/2018	03/15/2029
92966*-AG-4	WABASH VALLEY PWR ASSOC				1.F	2,248,150	113.1950	2,544,793	2,248,150	2,248,150					6.140	6.140	JAJO	23,390	138,036	06/21/2007	01/31/2028
931427-AC-2	WALGREENS BOOTS ALLIANCE			1	2.B FE	23,314,596	120.2560	28,753,305	23,910,000	23,381,682		11,467			4.800	4.950	MN	137,084	1,147,680	11/10/2016	11/18/2044
93884P-DY-3	WASHINGTON GAS LIGHT CO			1,2	1.G FE	8,915,798	111.7710	8,946,191	8,004,000	8,911,867		(3,931)			3.650	3.030	MS	86,021		10/21/2021	09/15/2049
94106L-AV-1	WASTE MANAGEMENT INC			1	2.A FE	5,385,550	147.5870	7,379,370	5,000,000	5,303,228		(9,660)			6.125	5.580	MN	26,372	306,250	11/29/2010	11/30/2039
94973V-AT-4	ANTHEM INC			1	2.B FE	4,419,520	135.4240	5,416,976	4,000,000	4,332,562		(10,505)			5.800	5.100	FA	87,644	232,000	08/16/2011	08/15/2040
94973V-BL-0	ANTHEM INC			1	2.B FE	1,289,862	129.7410	1,693,128	1,305,000	1,290,449		178			4.850	4.910	FA	23,911	63,293	08/23/2018	08/15/2054
94974B-GU-8	WELLS FARGO & COMPANY				2.B FE	13,878,620	124.8050	17,472,728	14,000,000	13,886,842		2,314			4.750	4.800	JD	44,333	665,000	09/11/2018	12/07/2046
950400-AF-1	WELLTOWER INC			1,2	2.A FE	2,619,940	130.5520	2,611,056	2,000,000	2,619,612		(328)			4.950	3.190	MS	33,000		12/21/2021	09/01/2048
950810-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	1,013,750	106.0000	1,060,000	1,000,000	1,008,828		(3,226)			7.125	6.720	JD	3,167	71,250	05/29/2020	06/15/2025
950810-AP-9	WESCO DISTRIBUTION INC			1,2	3.C FE	1,013,720	109.6250	1,096,250	1,000,000	1,010,403		(2,179)			7.250	6.940	JD	3,222	72,500	05/29/2020	06/15/2028
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	14,097,310	142.3900	19,934,656	14,000,000	14,097,809		(103)			4.781	4.740	JJ	334,670	669,340	11/30/2017	07/01/2116
958102-AM-7	WESTERN DIGITAL CORP			1	2.C FE	3,968,750	109.3440	4,373,760	4,000,000	3,979,512		6,877			4.750	4.880	FA	71,778	190,000	05/07/2019	02/15/2026
958254-AJ-3	WESTERN MIDSTREAM OPERAT			1	3.A FE	4,000,000	120.5000	4,820,020	4,000,000	4,000,000					5.300	5.300	MS	70,667	212,000	02/23/2018	03/01/2048
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	6,892,900	111.3860	7,797,020	7,000,000	6,908,656		9,048			4.000	4.180	AO	59,111	280,000	03/26/2020	04/15/2030
963320-AV-8	WHIRLPOOL CORP			1	2.B FE	13,334,244	118.9900	15,807,848	13,285,000	13,332,640		(1,178)			4.500	4.470	JD	49,819	597,825	12/09/2019	06/01/2046

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
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	5,872,640	123.8010	6,190,050	5,000,000	5,852,731		(19,358)			4.600	3.580	MN	29,389	230,000	12/11/2020	05/15/2050
96332H-CG-2	WHIRLPOOL CORP			1	2.B FE	1,704,449	123.9530	1,952,269	1,575,000	1,690,729		(3,178)			5.150	4.600	MS	27,038	81,113	04/10/2017	03/01/2043
96524V-AB-2	WHITEHORSE FINANCE			1	2.A PL	3,999,880	99.8540	3,994,188	4,000,000	3,999,899		19			4.000	4.000	JD	16,444		11/19/2021	12/15/2026
96949L-AC-9	WILLIAMS COMPANIES INC			1	2.B FE	1,112,500	122.8960	1,228,969	1,000,000	1,107,334		(2,633)			5.100	4.360	MS	15,017	51,000	12/18/2019	09/15/2045
97068L-AB-4	WILLIS-KNIGHTON MED CTR			1,2	1.F FE	6,500,000	97.9350	6,365,782	6,500,000	6,500,000					3.065	3.060	MS	66,408	111,234	02/03/2021	03/01/2051
97263B-AA-1	WILTON RE FINANCE LLC			1	2.A FE	30,500,000	102.8420	31,366,810	30,500,000	30,500,000					5.875	5.870	MS	452,946	1,791,875	03/25/2013	03/30/2033
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	5,000,000	105.4680	5,273,405	5,000,000	5,000,000					5.000	5.000	JD	12,500	250,000	06/10/2014	06/13/2024
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	10,000,000	108.2320	10,823,200	10,000,000	10,000,000					4.850	4.850	JD	33,681	485,000	06/03/2019	06/06/2029
978097-AG-8	WOLVERINE WORLD WIDE			1,2	3.C FE	1,481,250	97.2270	1,458,405	1,500,000	1,481,707		457			4.000	4.180	FA	20,833		10/13/2021	08/15/2029
983024-AN-0	WYETH LLC			1	1.F FE	11,144,399	140.8310	14,490,174	10,289,000	10,925,331		(26,466)			5.950	5.350	AO	153,049	612,196	06/30/2011	04/01/2037
988498-AL-5	YUM! BRANDS INC			1,2	3.C FE	2,090,600	108.2500	2,165,000	2,000,000	2,074,555		(7,933)			4.750	4.180	JJ	43,806	95,000	12/04/2019	01/15/2030
98956P-AB-8	ZIMMER BIOMET HOLDINGS			1	2.B FE	9,033,490	133.5600	12,020,463	9,000,000	9,026,540		(837)			5.750	5.720	MN	44,563	517,500	01/11/2010	11/30/2039
98978V-AH-6	ZOETIS INC			1,2	2.A FE	8,593,224	127.4540	10,961,070	8,600,000	8,593,690		5			4.700	4.700	FA	168,417	404,200	10/31/2013	02/01/2043
000000-00-0	HI.Q., INC.				5.B GI	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					2.000	2.000	MAT	84,444		07/29/2021	07/29/2024
000000-00-0	KINDUR SERVICES				5.B GI	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					5.000	5.000	DEC	7,292		12/11/2020	12/11/2022
Q7397#-AT-1	PRATT FINANCE PR				2.B PL	4,370,000	118.3900	4,735,600	4,000,000	4,360,874		(9,126)			3.880	3.100	JJ	72,427		07/13/2021	07/13/2036
Q7397#-AU-8	PRATT FINANCE PR				2.B PL	6,555,000	119.5030	7,170,180	6,000,000	6,541,311		(13,689)			3.880	3.100	JJ	108,640		07/13/2021	07/13/2036
06367W-TR-4	BANK OF MONTREAL	.@		2	1.F FE	20,000,000	107.3500	21,470,000	20,000,000	21,491,034		754,798			0.000	3.600	N/A			12/23/2019	12/27/2049
071734-AC-1	BAUSCH HEALTH COS INC			1,2	3.B FE	2,082,500	103.8000	2,076,000	2,000,000	2,043,639		(15,256)			5.750	4.850	FA	43,444	115,000	05/02/2019	08/15/2027
0778FP-AA-7	BELL CANADA			1	2.A FE	17,010,436	123.7180	21,525,851	17,399,000	17,035,308		7,017			4.464	4.600	AO	194,173	776,691	05/17/2018	04/01/2048
11271L-AB-8	BROOKFIELD FINANCE INC			1	1.G FE	21,147,774	122.8000	25,203,595	20,524,000	21,120,893		(12,769)			4.700	4.500	MS	270,632	964,628	03/16/2020	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC			1,2	1.G FE	11,229,013	104.7930	11,265,312	10,750,000	11,223,545		(5,497)			3.500	3.260	MS	95,108	289,868	08/24/2021	03/30/2051
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	14,980,950	102.9570	15,443,550	15,000,000	14,982,659		1,645			3.200	3.210	JD	18,667	480,000	12/10/2020	12/17/2030
125491-AP-5	CI FINANCIAL CORP			1,2	2.B FE	9,994,800	108.3770	10,837,760	10,000,000	9,994,945		145			4.100	4.100	JD	18,222	214,111	06/02/2021	06/15/2051
136375-CV-2	CANADIAN NATL RAILWAY			1,2	1.F FE	18,221,700	126.5340	18,980,115	15,000,000	18,175,917		(45,783)			4.450	3.250	JJ	298,521	333,750	06/09/2021	01/20/2049
13645R-AX-2	CANADIAN PACIFIC RAILWAY			1	2.B FE	1,058,340	148.8230	1,488,234	1,000,000	1,058,302		(16)			6.125	5.780	MS	18,035	61,250	09/24/2015	09/15/2115
290876-AD-3	EMERA INC			2	3.A FE	4,500,000	115.0000	5,175,000	4,500,000	4,500,000					6.750	6.750	JD	13,500	303,750	06/09/2016	06/15/2076
36168Q-AJ-3	GFL ENVIRONMENTAL INC			1,2	3.C FE	500,000	102.8940	514,473	500,000	500,000					4.250	4.250	JD	1,771	23,398	04/22/2020	06/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC			1,2	4.C FE	737,813	98.0000	735,000	750,000	738,108		296			4.000	4.270	FA	12,500		10/27/2021	08/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC			1,2	4.C FE	1,503,125	99.2140	1,488,210	1,500,000	1,502,906		(219)			4.375	4.320	FA	25,703		08/04/2021	08/15/2029
460919-AB-9	INTERTAPE POLYMER GROUP			1,2	4.A FE	1,510,000	100.0000	1,500,000	1,500,000	1,508,984		(1,016)			4.375	4.220	JD	2,917	34,089	05/18/2021	06/15/2029
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	504,950	104.8070	524,035	500,000	503,254		(947)			5.000	4.770	MN	4,167	25,000	02/18/2020	05/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP			1,2	3.C FE	770,475	103.2500	774,375	750,000	761,481		(4,934)			4.875	4.130	JD	3,047	36,563	02/18/2020	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP			1,2	3.C FE	1,040,000	106.5000	1,065,000	1,000,000	1,033,726		(5,658)			5.250	4.510	JD	4,375	52,500	11/18/2020	06/01/2027
67077M-AF-5	NUTRIEN LTD			1	2.B FE	5,790,469	134.4360	7,428,967	5,526,000	5,720,238		(8,215)			5.875	5.520	JD	27,054	324,653	10/19/2010	12/01/2036
67077M-AG-3	NUTRIEN LTD			1	2.B FE	9,956,492	136.1740	13,617,410	10,000,000	9,965,042		997			5.625	5.650	JD	46,875	562,500	06/28/2011	12/01/2040
68245X-AK-5	1011778 BC / NEW RED FIN			1,2	3.B FE	1,007,500	103.7500	1,037,500	1,000,000	1,004,476		(1,788)			5.750	5.530	AO	12,139	57,500	04/03/2020	04/15/2025
68245X-AM-1	1011778 BC / NEW RED FIN			1,2	4.B FE	1,475,140	98.2500	1,473,750	1,500,000	1,476,195		1,055			4.000	4.210	AO	12,667	30,000	07/22/2021	10/15/2030
683715-AD-8	OPEN TEXT CORP			1,2	3.B FE	998,750	101.2500	1,012,500	1,000,000	998,765		15			3.875	3.890	JD	3,983		11/10/2021	12/01/2029
71644E-AG-7	SUNCOR ENERGY INC			1	2.A FE	1,484,454	128.5630	1,825,597	1,420,000	1,466,209		(2,272)			5.950	5.600	MN	10,796	84,490	08/30/2011	05/15/2035
775109-AZ-4	ROGERS COMMUNICATIONS IN			1	2.A FE	7,680,115	130.9700	9,822,818	7,500,000	7,654,684		(3,873)			5.450	5.280	AO	102,188	408,750	12/18/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS IN			1	2.A FE	12,462,338	123.3750	15,172,719	12,298,000	12,443,053		(3,693)			5.000	4.910	MS	181,054	614,900	12/03/2015	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS IN			1,2	2.A FE	3,020,160	114.2690	3,428,094	3,000,000	3,019,536		(415)			4.300	4.250	FA	48,733	129,000	03/17/2020	02/15/2048
780082-AD-5	ROYAL BANK OF CANADA				1.G FE	5,108,700	110.8970	5,544,850	5,000,000	5,063,246		(13,926)			4.650	4.300	JJ	99,458	232,500	07/20/2018	01/27/2026
867229-AE-6	SUNCOR ENERGY INC			1	2.A FE	11,341,200	136.7360	13,673,630	10,000,000	11,022,090		(37,271)			6.500	5.540	JD	28,889	650,000	11/01/2010	06/15/2038
87425E-AJ-2	REPSOL OIL & GAS CANADA			1	2.B FE	12,707,401	116.3650	14,750,478	12,676,000	12,705,604		(1,419)			5.850	5.820	FA	308,978	741,546	07/17/2012	02/01/2037
87425E-AK-9	REPSOL OIL & GAS CANADA			1,2	2.B FE	12,112,410	123.5970	13,595,758	11,000,000	11,838,697		(31,720)			6.250	5.520	FA	286,458	687,500	09/29/2010	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED			1	2.C FE	4,126,850	129.7730	5,190,920	4,000,000	4,120,451		(6,210)			6.125	5.780	AO	61,250	245,000	12/09/2019	10/01/2035
878742-AS-4	TECK RESOURCES LIMITED			1,2	2.C FE	4,938,920	127.9030	5,116,124	4,000,000	4,907,113		(31,807)			6.000	4.200	FA	90,667	240,000	01/07/2021	08/15/2040
878742-AW-5	TECK RESOURCES LIMITED			1,2	2.C FE	3,723,150	132.6280	3,978,867	3,000,000	3,698,643		(22,940)			6.250	4.420	JJ	86,458	187,500	12/02/2020	07/15/2041
878742-AZ-8	TECK RESOURCES LIMITED			1,2	2.C FE	6,147,300	121.9380	6,096,915	5,000,000	6,146,425		(875)			5.400	3.780	FA	112,500		12/20/2021	02/01/2043
87971M-BH-5	TELUS CORP			1	2.A FE	1,234,500	127.2360	1,590,456	1,250,000	1,235,360		268			4.600	4.670	MN	7,188	57,500	06/07/2018	11/16/2048
884903-AY-1	THOMSON REUTERS CORP			1	2.B FE	1,221,113	128.8920	1,611,155	1,250,000	1,229,791		962			5.500	5.670	FA	25,972	68,750	01/15/2010	08/15/2035

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
884903-BH-7	THOMSON REUTERS CORP			1	2.B FE	24,264,824	139.5530	32,934,579	23,600,000	24,126,876		(16,850)			5.850	5.640	AO	291,460	1,380,600	08/24/2011	04/15/2040
89352H-AB-5	TRANSCANADA PIPELINES			1	2.A FE	3,490,235	130.2970	4,560,413	3,500,000	3,493,330		294			5.850	5.870	MS	60,288	204,750	03/15/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES			1	2.A FE	17,699,430	135.9810	23,796,693	17,500,000	17,647,465		(5,446)			6.200	6.110	AO	229,056	1,085,000	01/28/2008	10/15/2037
91911K-AN-2	BAUSCH HEALTH COS INC			1,2	3.B FE	2,734,688	101.6250	2,794,688	2,750,000	2,739,003		1,442			5.500	5.570	MN	25,208	151,250	02/22/2019	11/01/2025
00131L-AE-5	AIA GROUP LTD	C		2	1.E FE	3,674,515	125.1030	4,628,822	3,700,000	3,677,131		493			4.500	4.540	MS	48,563	166,500	04/22/2016	03/16/2046
00185A-AB-0	AON PLC	C		1	2.A FE	5,630,540	113.9950	6,839,706	6,000,000	5,691,499		8,435			4.250	4.630	JD	13,458	255,000	06/11/2013	12/12/2042
00185A-AC-8	AON PLC	C		1	2.A FE	5,075,136	117.3090	6,334,686	5,400,000	5,126,797		7,166			4.450	4.830	MN	24,698	240,300	06/07/2013	05/24/2043
00185A-AH-7	AON PLC	C		1	2.A FE	3,090,173	124.4230	3,857,125	3,100,000	3,091,309		199			4.750	4.770	MN	18,815	147,250	05/13/2015	05/15/2045
00401M-AB-2	ABU DHABI CRUDE OIL	C		1	1.C FE	15,784,145	118.2090	18,310,636	15,490,000	15,746,875		(9,501)			4.600	4.460	JD	358,249	356,270	11/14/2017	11/02/2047
00652M-AE-2	ADANI PORTS AND SPECIAL	C		1	2.C FE	8,770,896	104.3170	8,919,146	8,550,000	8,729,546		(20,311)			4.375	4.040	JJ	184,953	374,063	01/15/2020	07/03/2029
00653X-AA-5	ADANI GREEN ENERGY LTD	C		1	3.C FE	2,006,200	101.3200	2,026,400	2,000,000	2,005,584		(616)			4.375	4.260	MS	27,465		09/02/2021	09/08/2024
00654G-AA-1	ADANI ELECTRICITY MUMBAI	C		1	2.C FE	3,740,000	98.9200	3,699,608	3,740,000	3,740,000					3.949	3.940	FA	57,026	147,693	02/05/2020	02/12/2030
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA	C		1,2	2.C FE	10,055,425	104.1630	10,416,380	10,000,000	10,055,088		(337)			3.850	3.800	AO	66,306		10/21/2021	10/29/2041
00787C-AD-4	AEROPUERTO INTL TOCUMEN	C		1,2	2.B FE	2,076,775	102.5350	2,101,984	2,050,000	2,076,234		(541)			4.000	3.880	FA	31,889		08/06/2021	08/11/2041
00787C-AE-2	AEROPUERTO INTL TOCUMEN	C		1,2	2.B FE	5,765,938	105.0130	6,006,772	5,720,000	5,765,634		(304)			5.125	5.070	FA	114,003		08/06/2021	08/11/2061
007924-AJ-2	AEGON NV	C		2	2.B FE	8,000,000	114.1690	9,133,592	8,000,000	8,000,000					5.500	5.500	AO	97,778	440,000	04/04/2018	04/11/2048
00831T-AC-5	AFRICAN EXPORT-IMPORT BA	C		2	2.C FE	6,181,160	102.0000	6,293,400	6,170,000	6,180,568		(592)			3.798	3.770	MN	28,641	117,168	05/12/2021	05/17/2031
013822-AC-5	ALCOA NEDERLAND HOLDING B.V.	C		1	3.A FE	1,082,300	107.6250	1,076,250	1,000,000	1,052,136		(14,902)			6.125	4.350	MN	7,826	61,250	12/03/2019	05/15/2028
01609W-AZ-5	ALIBABA GROUP HOLDING LTD	C		1,2	1.E FE	4,219,794	93.6020	3,912,589	4,180,000	4,219,444		(350)			3.150	3.100	FA	51,937	65,835	06/21/2021	02/09/2051
01609W-BA-9	ALIBABA GROUP HOLDING	C		1,2	1.E FE	11,044,730	92.0380	10,124,224	11,000,000	11,044,589		(141)			3.250	3.230	FA	141,014	178,750	07/20/2021	02/09/2061
02156L-AC-5	ALTICE FRANCE SA	C		1,2	4.B FE	1,513,155	99.2410	1,488,615	1,500,000	1,507,648		(2,541)			5.500	5.290	AO	17,417	82,500	09/19/2019	01/15/2028
032523-AB-8	ANADOLU EFES BIR	C		1,2	2.C FE	4,654,196	96.9700	4,480,014	4,620,000	4,654,432		237			3.375	3.230	JD	866	77,963	11/12/2021	06/29/2028
03835V-AF-3	APTIV PLC	C		1	2.B FE	10,666,326	115.4430	12,069,649	10,455,000	10,648,690		(4,489)			4.400	4.270	AO	115,005	460,020	10/19/2017	10/01/2046
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA	C		1,2	3.C FE	1,009,375	103.2500	1,032,500	1,000,000	1,005,620		(2,225)			5.250	4.990	AO	8,896	52,500	04/06/2020	04/30/2025
03969Y-AB-4	ARDAGH METAL PACKAGING	C		1,2	4.A FE	1,999,500	99.3920	1,987,840	2,000,000	1,999,677		177			4.000	4.000	MN	13,333	54,000	03/11/2021	09/01/2029
04363U-AD-8	PACIFIC NATIONAL FINANCE	C		1	2.C FE	4,906,746	104.9260	4,910,541	4,680,000	4,711,681		(23,566)			6.000	5.430	AO	65,520	280,800	05/25/2011	04/07/2023
05330G-AA-2	AUTORIDAD CANAL DE PANAM	C		1	1.G FE	385,875	121.7700	426,197	350,000	378,840		(1,678)			4.950	4.110	JJ	7,315	17,325	06/27/2017	07/29/2035
05454N-AA-7	AXALTA COAT/DUTCH HLD BV	C		1,2	4.A FE	500,000	104.2500	521,250	500,000	500,000					4.750	4.750	JD	1,056	23,750	06/01/2020	06/15/2027
05541V-AF-3	BG ENERGY CAPITAL PLC	C		1	1.E FE	22,605,320	128.0380	29,448,763	23,000,000	22,679,314		9,068			5.125	5.230	AO	248,847	1,178,750	10/06/2011	10/15/2041
055451-AV-0	BHP BILLITON FIN USA LTD	C		1	1.F FE	1,162,586	132.2430	1,348,879	1,020,000	1,152,214		(3,714)			5.000	4.090	MS	12,892	51,000	01/30/2019	09/30/2043
059514-AE-9	BANCO DE BOGOTA SA	C		1,2	3.A FE	5,666,968	102.6260	5,900,995	5,750,000	5,699,048		7,840			4.375	4.550	FA	103,420	251,563	07/28/2017	08/03/2027
064227-AC-5	BANK NT BUTTERFIELD&SON	C		2	1.G FE	5,000,000	108.5280	5,426,420	5,000,000	5,000,000					5.250	5.250	JD	11,667	262,500	06/04/2020	06/15/2030
067316-AH-2	BACARDI LTD	C		1,2	2.C FE	18,308,825	130.4490	18,156,017	13,918,000	18,220,068		(88,758)			5.300	3.470	MN	94,256	737,654	02/22/2021	05/15/2048
06738E-AJ-4	BARCLAYS PLC	C			2.B FE	22,988,270	132.3960	29,127,296	22,000,000	22,887,408		(20,183)			5.250	4.950	FA	429,917	1,155,000	08/05/2016	08/17/2045
06738E-AV-7	BARCLAYS PLC	C		1	2.B FE	32,741,556	129.4770	33,075,130	25,545,000	32,679,856		(61,700)			4.950	3.300	JJ	600,627	396,000	12/28/2021	01/10/2047
06738E-BC-8	BARCLAYS PLC	C		2	2.B FE	15,479,495	101.2440	15,692,820	15,500,000	15,437,945					1.535	2.240	FMAN	30,402	244,182	08/13/2019	05/16/2024
111021-AL-5	BRITISH TELECOMMUNICATIO	C		1,2	2.B FE	3,544,110	113.2450	3,397,377	3,000,000	3,522,529		(21,581)			5.125	2.290	JD	11,531	76,875	09/09/2021	12/04/2028
111021-AN-1	BRITISH TELECOMMUNICATIO	C		1,2	2.B FE	9,736,503	107.8930	9,548,548	8,850,000	9,731,358		(5,144)			4.250	3.660	MN	55,374	188,063	11/03/2021	11/08/2049
11778B-AB-8	SKY GROUP FINANCE PLC	C		1	1.G FE	16,295,272	141.8270	19,742,318	13,920,000	15,827,563		(93,541)			6.500	5.100	AO	191,013	904,800	11/29/2016	10/15/2035
15238X-AB-5	CNTL AMR BOTTLING CORP	C		1,2	3.B FE	1,578,847	102.7510	1,654,291	1,610,000	1,601,273		1,436			5.750	5.870	JJ	38,830	92,575	01/25/2017	01/31/2027
18452F-AB-7	CLEAR BLUE FIN HLDGS	C		1,2	2.C FE	4,000,000	99.9180	3,996,732	4,000,000	4,000,000					5.375	5.370	JD	5,375		12/22/2021	12/30/2028
202712-BJ-3	COMMONWEALTH BANK AUST	C			2.A FE	14,918,110	116.6330	16,328,718	14,000,000	14,918,746		(242)			4.316	3.890	JJ	287,014	388,440	12/20/2021	01/10/2048
2027A0-JN-0	COMMONWEALTH BANK AUST	C			1.D FE	8,767,300	120.1900	11,015,487	9,165,000	8,790,028		8,125			3.900	4.160	JJ	167,796	357,435	02/14/2019	07/12/2047
210314-AB-6	TRANSMANTARO	C		1	2.C FE	4,912,525	109.8760	5,372,936	4,890,000	4,909,093		(2,078)			4.700	4.650	AO	47,881	229,830	04/23/2019	04/16/2034
22303Q-AH-3	COVIDIEN INTL FINANCE SA	C		1	1.G FE	7,634,434	142.2500	9,452,526	6,645,000	7,377,249		(28,556)			6.550	5.490	AO	91,886	435,248	01/13/2011	10/15/2037
225401-AF-5	CREDIT SUISSE GROUP AG	C		1	2.A FE	4,672,700	107.0420	5,352,120	5,000,000	4,755,811		28,707			3.869	4.690	JJ	90,814	193,450	12/19/2018	01/12/2029
225433-AF-8	CREDIT SUISSE GROUP AG	C			2.A FE	46,321,193	126.6110	58,798,381	46,440,000	46,341,196		1,705			4.875	4.880	MN	289,283	2,263,950	03/27/2019	05/15/2045
23330J-AA-9	DP WORLD PLC	C			2.C FE	4,782,523	131.4920	5,443,794	4,140,000	4,714,599		(22,994)			6.850	5.500	JJ	141,007	283,590	01/16/2019	07/02/2037
23330J-AB-7	DP WORLD PLC	C			2.C FE	5,619,940	122.6850	6,588,185	5,370,000	5,611,346		(4,513)			5.625	5.290	MS	80,550	302,063	12/04/2019	09/25/2048
24668P-AE-7	KONINKLIJKE AHOLD DLHAIZE	C		1	2.B FE	4,741,599	137.6630	6,785,409	4,929,000	4,775,747		4,346			5.700	5.970	AO	70,238	280,953	01/19/2012	10/01/2040
25156P-AR-4	DEUTSCHE TELEKOM INT FIN	C		1	2.B FE	16,181,220	124.5270	20,546,988	16,500,000	16,239,746		7,338			4.875	5.000	MS	256,953	804,375	03/01/2012	03/06/2042
25156P-BC-6	DEUTSCHE TELEKOM INT FIN	C		1	2.A FE	2,881,121	121.0800	3,511,326	2,900,000	2,883,294		653			4.750	4.800	JD	3,826	137,750	06/14/2018	06/21/2038
25243Y-AH-2	DIAGEO CAPITAL PLC	C		1	1.G FE	19,672,190	139.8270	26,567,187	19,000,000	19,474,595		(20,600)			5.875	5.610	MS	282,163	1,116,250	09/23/2009	09/30/2036

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
268317-AK-0	ELECTRICITE DE FRANCE SA		C		1.G FE	3,157,175	124.2500	3,106,255	2,500,000	3,137,042		(19,468)			4.875	3.240	JJ	53,828	121,875	12/16/2020	01/22/2044
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	10,357,333	133.4190	12,234,559	9,170,000	10,300,181		(14,399)			5.250	4.520	AO	104,309	481,425	09/21/2017	10/13/2055
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1	1.G FE	7,080,603	129.9310	8,557,262	6,586,000	7,057,390		(9,449)			5.000	4.520	MS	91,472	329,300	07/18/2019	09/21/2048
29081P-AE-5	EMBOTELLADORA ANDINA SA		C	1	2.B FE	971,730	106.1250	955,125	900,000	917,558		(9,528)			5.000	3.830	AO	11,250	45,000	09/21/2015	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2.B FE	4,241,500	103.2500	4,388,125	4,250,000	4,241,800		157			3.950	3.960	JJ	74,611	167,875	01/16/2020	01/21/2050
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN		C	1,2	3.A FE	5,295,687	94.8510	4,979,678	5,250,000	5,287,188		(4,372)			4.250	4.130	JJ	101,026	223,125	12/04/2019	07/18/2029
29274F-AF-1	ENEL AMERICAS SA		C	1	2.B FE	2,831,252	106.5000	3,056,550	2,870,000	2,849,334		3,797			4.000	4.160	AO	21,047	114,800	10/20/2016	10/25/2026
29359U-AC-3	ENSTAR GROUP LTD		C	1,2	2.C FE	2,994,870	98.0210	2,940,642	3,000,000	2,995,035		165			3.100	3.110	MS	32,808		08/18/2021	09/01/2031
33938X-AB-1	FLEX LTD		C	1,2	2.C FE	6,969,340	113.8750	7,971,250	7,000,000	6,973,396		2,515			4.875	4.930	MN	46,448	341,250	05/08/2020	05/12/2030
35177P-AX-5	ORANGE SA		C	1	2.A FE	17,918,325	131.6140	20,400,186	15,500,000	17,761,110		(39,366)			5.375	4.270	JJ	388,792	671,875	12/20/2021	01/13/2042
36190C-AA-5	GNL QUINTERO SA		C	1	2.B FE	4,602,468	106.1260	4,884,415	4,602,468	4,602,468					4.634	4.630	JJ	89,458	213,278	07/24/2014	07/31/2029
36321P-AB-6	GALAXY PIPELINE ASSETS		C	1	1.C FE	1,060,000	97.8340	1,037,040	1,060,000	1,060,000					2.625	2.620	MS	7,034	25,197	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		C	1	1.C FE	2,117,875	101.1280	2,133,801	2,110,000	2,117,596		(279)			3.250	3.220	MS	17,334	62,098	02/18/2021	09/30/2040
368266-AH-5	GAZPROM (GAZ CAPITAL SA)		C	1	2.B FE	7,879,075	132.7510	7,619,907	5,740,000	7,785,502		(78,780)			7.288	4.160	FA	156,874	243,419	02/25/2021	08/16/2037
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	5,718,893	119.3230	6,258,491	5,245,000	5,735,603		326			4.875	4.170	JD	2,841	170,381	10/19/2021	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV		C	1	2.B FE	7,104,051	118.6650	8,448,984	7,120,000	7,105,166		289			4.700	4.710	MN	47,407	334,640	11/07/2017	11/10/2047
404280-AQ-2	HSBC HOLDINGS PLC		C		2.A FE	6,068,980	130.4410	7,826,472	6,000,000	6,066,636		(1,695)			5.250	5.160	MS	93,625	315,000	08/16/2018	03/14/2044
404280-BT-5	HSBC HOLDINGS PLC		C	2	1.G FE	3,982,640	112.0240	4,480,980	4,000,000	3,986,853		1,443			4.583	4.630	JD	6,111	183,320	01/03/2019	06/19/2029
404280-BW-8	HSBC HOLDINGS PLC		C	2	1.G FE	6,500,000	102.7500	6,678,750	6,500,000	6,500,000					1.580	1.580	MJSD	5,709	101,140	09/05/2018	09/12/2026
404280-CF-4	HSBC HOLDINGS PLC		C		1.G FE	9,987,500	117.3400	11,734,010	10,000,000	9,989,274		1,030			4.950	4.960	MS	125,125	495,000	03/25/2020	03/31/2030
404280-CL-1	HSBC HOLDINGS PLC		C	1,2	1.G FE	3,748,500	97.9420	3,672,825	3,750,000	3,748,553		53			2.013	2.010	MS	20,759		10/07/2021	09/22/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECT		C	1,2	4.A FE	2,629,375	104.6250	2,615,625	2,500,000	2,618,834		(10,541)			5.750	4.080	JAJO	28,351	28,750	12/07/2021	01/20/2026
456837-AL-7	ING GROEP NV		C		1.G FE	6,500,065	101.2590	6,581,855	6,500,000	6,500,000					1.130	1.950	JAJO	18,569	79,704	10/09/2018	10/02/2023
456873-AF-5	TRANE TECHNOLOGIES LUX		C	1,2	2.B FE	997,380	123.7190	1,237,195	1,000,000	997,503		46			4.500	4.510	MS	12,500	45,000	03/19/2019	03/21/2049
45846A-AA-8	INTERCHILE SA		C	1,2	2.A FE	18,995,661	106.5000	19,191,300	18,020,000	18,989,640		(6,021)			4.500	4.200	JD	2,253	346,885	07/26/2021	06/30/2056
45950V-NR-3	INTL FINANCE CORP		C	2	1.A FE	100,000	98.3720	98,373	100,000	100,000					1.625	1.620	JJ	749	1,626	01/17/2020	01/15/2025
47215P-AC-0	JD.COM INC		C	1	2.A FE	961,185	106.9690	1,016,210	950,000	956,070		(1,271)			3.875	3.710	AO	6,340	36,813	09/13/2017	04/29/2026
47215P-AF-3	JD.COM INC		C	1,2	2.A FE	6,476,862	105.6480	6,275,533	5,940,000	6,471,114		(5,748)			4.125	3.600	JJ	113,664	122,513	06/21/2021	01/14/2050
478375-AH-1	JOHNSON CONTROLS INTL PL		C	1	2.B FE	2,174,140	137.8160	2,949,273	2,140,000	2,164,838		(1,114)			6.000	5.870	JJ	59,207	128,400	01/03/2011	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,126,600	122.6030	3,678,117	3,000,000	3,102,729		(3,266)			5.250	4.960	JD	13,125	157,500	01/09/2013	12/01/2041
478375-AS-7	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,974,760	131.9360	5,277,464	4,000,000	3,977,240		482			5.125	5.160	MS	60,931	205,000	09/09/2015	09/14/2045
486670-AP-0	KAZMUNAYGAS NATIONAL CO		C		2.C FE	2,960,045	122.8490	3,845,174	3,130,000	3,016,516		50,423			5.750	6.030	AO	35,995	179,975	05/05/2017	04/19/2047
500472-AE-5	KONINKLIJKE PHILIPS NV		C	1	2.A FE	12,675,569	126.9530	16,634,704	13,103,000	12,734,041		10,089			5.000	5.220	MS	192,905	655,150	09/23/2015	03/15/2042
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	9,950,200	104.3770	10,437,710	10,000,000	9,951,525		1,325			3.200	3.230	AO	75,556	160,000	03/25/2021	04/06/2041
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2.A FE	10,449,709	132.1380	12,452,704	9,424,000	10,488,161		(32,989)			5.300	4.420	JD	41,623	499,472	12/10/2020	12/01/2045
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.F FE	9,969,800	113.7330	11,373,340	10,000,000	9,978,507		2,720			4.550	4.580	FA	170,625	455,000	08/09/2018	08/16/2028
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	2,998,500	116.5590	3,496,773	3,000,000	2,998,606		28			4.344	4.340	JJ	62,264	130,320	01/05/2018	01/09/2048
552081-AM-3	LYONDELLBASELL IND NV		C	1	2.B FE	21,753,388	121.9180	25,288,232	20,742,000	21,732,209		(8,272)			4.625	4.340	FA	333,096	839,068	08/25/2021	02/26/2055
55608J-AP-3	MACQUARIE GROUP LTD		C	2	1.G FE	17,079,445	115.5330	19,063,061	16,500,000	16,943,505		(53,196)			5.033	4.570	JJ	382,927	830,445	05/02/2019	01/15/2030
592838-AA-4	MEXICO GENERADORA DE ENE		C	1	2.B FE	2,024,713	110.1260	2,094,768	1,902,156	1,999,975		(14,100)			5.500	4.520	JD	7,265	104,619	01/15/2020	12/06/2032
602736-AA-8	MINEJESA CAPITAL BV		C	1	2.C FE	672,400	102.6260	687,594	670,000	671,574		(203)			4.625	4.580	FA	12,137	30,988	08/04/2017	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV		C	1	2.C FE	1,500,000	104.5480	1,568,220	1,500,000	1,500,000					5.625	5.620	FA	33,047	84,375	08/03/2017	08/10/2037
60284M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	709,920	109.2510	786,607	720,000	710,263		168			4.500	4.580	JJ	13,950	32,400	12/03/2019	01/26/2050
62877P-AA-2	NBK SPC LTD		C		1.E FE	2,347,988	100.7400	2,377,464	2,360,000	2,358,941		2,511			2.750	2.860	MN	5,589	64,900	05/22/2017	05/30/2022
65410C-AC-4	NIELSEN CO LUX SARL/THE		C	1	4.B FE	5,002,500	101.5950	5,079,750	5,000,000	4,999,987		(621)			5.000	4.980	FA	104,167	250,000	04/27/2017	02/01/2025
654579-AK-7	NIPPON LIFE INSURANCE		C	2	1.G FE	13,900,000	98.8880	13,844,418	14,000,000	13,900,456		456			2.900	2.930	MS	118,417		10/15/2021	09/16/2051
656531-AC-4	EQUINOR ASA		C		1.D FE	2,666,712	109.6290	2,631,115	2,400,000	2,430,555		(19,339)			7.750	6.810	JD	8,267	186,000	07/14/1998	06/15/2023
67078A-AD-5	NVENT FINANCE SARL		C	1	2.C FE	12,388,255	111.1510	13,893,975	12,500,000	12,420,966		10,544			4.550	4.660	AO	120,069	568,750	09/11/2018	04/15/2028
67091T-AD-7	OFFICE CHERIFIEN DES PHO		C	2	3.A FE	734,954	97.0400	708,392	730,000	734,729		(225)			3.750	3.660	JD	608	13,688	06/15/2021	06/23/2031
67091T-AE-5	OFFICE CHERIFIEN DES PHO		C	2	3.A FE	1,355,539	94.3210	1,263,909	1,340,000	1,355,443		(96)			5.125	5.040	JD	1,526	34,338	07/07/2021	06/23/2051
685218-AB-5	ORANGE SA		C	1	2.A FE	11,724,585	137.0100	15,756,150	11,500,000	11,697,132		(4,874)			5.500	5.360	FA	254,757	632,500	06/26/2015	02/06/2044
69367P-AA-4	PERUSAHAAN GAS NEGARA		C		2.C FE	1,832,185	108.0050	1,998,104	1,850,000	1,844,901		1,967			5.125	5.250	MN	11,852	94,813	05/12/2014	05/16/2024
69370R-AE-7	PT PERTAMINA (PERSERO)		C		2.B FE	2,734,868	109.1750	2,631,139	2,410,000	2,728,361		(6,267)			4.700	3.910	JJ	47,510	113,270	12/11/2020	07/30/2049

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
69867D-AC-2	CLARIOS GLOBAL LP/US FIN		C	1,2	5.A FE	2,068,100	106.0000	2,120,000	2,000,000	2,039,294		(14,608)			8.500	7.570	MN	21,722	170,000	12/05/2019	05/15/2027
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	26,562,281	135.4060	32,138,780	23,735,000	26,120,109		(70,632)			5.500	4.710	JJ	601,946	1,305,425	05/19/2017	01/15/2042
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR		C		2.B FE	498,750	112.0570	560,285	500,000	498,882		29			5.250	5.260	AO	4,885	26,250	04/28/2017	10/24/2042
71922L-AC-3	PHOSAGRO(PHOS BOND FUND)		C	1,2	2.C FE	5,980,000	101.4250	6,065,215	5,980,000	5,980,000					3.050	3.050	JJ	80,049	182,390	01/15/2020	01/23/2025
74365P-AD-0	PROSUS NV		C	1,2	2.C FE	790,000	96.0300	758,640	790,000	790,000					4.027	4.020	FA	13,079	31,813	07/27/2020	08/03/2050
74365P-AE-8	PROSUS NV		C	1,2	2.C FE	5,359,050	93.2650	5,082,992	5,450,000	5,361,035		1,954			3.832	3.920	FA	82,957	139,229	02/18/2021	02/08/2051
74730D-AD-5	QATAR ENERGY		C	1,2	1.D FE	8,508,838	102.9360	8,564,342	8,320,000	8,507,009		(1,829)			3.300	3.180	JJ	128,891		07/13/2021	07/12/2051
74735K-2C-5	QOREDOO INTL FINANCE		C		1.G FE	1,040,000	120.7890	1,207,890	1,000,000	1,034,879		(1,007)			4.500	4.240	JJ	18,875	45,000	04/29/2016	01/31/2043
74737E-AA-2	QBE INSURANCE GROUP LTD		C	2	2.B FE	215,500	109.3750	218,750	200,000	210,798		9,730			7.500	6.710	MN	1,542	15,000	07/01/2014	11/24/2043
75102X-AA-4	RAIZEN FUELS FINANCE		C	1	2.C FE	3,191,850	108.7510	3,289,718	3,025,000	3,147,784		(21,812)			5.300	4.370	JJ	71,701	160,325	01/16/2020	01/20/2027
75405U-AA-4	RAS LAFFAN LNG 3		C	1	1.E FE	2,342,952	112.0000	2,328,807	2,079,292	2,188,706		(29,670)			5.838	4.170	MS	30,684	121,389	09/23/2015	09/30/2027
75625Q-AE-9	RECKITT BENCKISER TSY		C	1,2	1.G FE	269,343	106.1100	265,276	250,000	268,598		(744)			3.000	1.510	JD	104	3,750	10/07/2021	06/26/2027
759470-AS-6	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,616,318	125.2690	3,319,629	2,650,000	2,620,019		679			4.875	4.950	FA	50,598	129,188	05/11/2017	02/10/2045
767201-AL-0	RIO TINTO FIN USA LTD		C	1	1.F FE	10,090,140	133.0400	13,304,090	10,000,000	10,071,593		(2,353)			5.200	5.130	MN	85,222	520,000	09/14/2011	11/02/2040
780097-BA-8	NATWEST GROUP PLC		C		2.A FE	6,987,330	111.2260	7,785,848	7,000,000	6,993,860		1,270			4.800	4.820	AO	80,267	336,000	03/30/2016	04/05/2026
780097-BG-5	NATWEST GROUP PLC		C	2	2.A FE	3,993,510	114.3730	4,574,928	4,000,000	3,995,277		520			4.892	4.910	MN	23,373	195,680	05/15/2018	05/18/2029
780097-BH-3	NATWEST GROUP PLC		C	2	2.A FE	17,549,770	101.5750	17,775,695	17,500,000	17,500,000					1.769	2.360	MJSD	6,022	307,190	08/13/2019	06/25/2024
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD.		C	1,2	4.B FE	2,025,000	93.8840	2,347,100	2,500,000	2,110,869		48,924			3.700	6.810	MS	27,236	92,500	03/11/2020	03/15/2028
780153-AY-8	ROYAL CARIBBEAN CRUISES		C	1,2	3.C FE	2,943,750	109.2500	3,277,515	3,000,000	2,971,268		18,220			10.875	11.640	JJ	150,438	326,250	05/14/2020	06/01/2023
78081B-AP-8	ROYALTY PHARMA PLC		C	1,2	2.C FE	8,780,850	95.6530	8,608,824	9,000,000	8,782,870		2,020			3.350	3.480	MS	129,813		07/15/2021	09/02/2051
78348B-AA-0	RUWAIS POWER CO PJSC		C	1	2.A FE	4,304,947	131.7500	4,914,275	3,730,000	4,189,521		(26,965)			6.000	4.670	FA	75,222	223,800	07/06/2017	08/31/2036
80281L-AB-1	SANTANDER UK GROUP HLDGS		C		2.A FE	25,101,248	129.0400	27,055,817	20,967,000	24,880,961		(92,613)			5.625	4.340	MS	347,266	1,179,394	01/21/2021	09/15/2045
81180W-AN-1	SEAGATE HDD CAYMAN		C	1,2	3.A FE	1,556,370	115.2500	1,728,750	1,500,000	1,550,712		(2,811)			5.750	5.370	JD	7,188	86,250	12/03/2019	12/01/2034
81180W-AR-2	SEAGATE HDD CAYMAN		C	1,2	3.A FE	507,455	109.0000	548,270	503,000	506,671		(608)			4.875	4.710	JD	2,043	24,521	08/16/2019	06/01/2027
81180W-BC-4	SEAGATE HDD CAYMAN		C	1,2	3.A FE	500,491	103.5380	564,285	545,000	506,733		4,125			4.091	5.240	JD	1,858	22,296	06/18/2020	06/01/2029
81180W-BD-2	SEAGATE HDD CAYMAN		C	1,2	3.A FE	2,995,770	104.0400	3,121,200	3,000,000	2,996,410		331			4.125	4.140	JJ	57,063	135,781	06/03/2020	01/15/2031
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.C FE	1,000,000	102.1250	1,021,250	1,000,000	1,000,000					4.000	4.000	AO	8,444	21,778	03/15/2021	04/15/2029
82620K-AF-0	SIEMENS FINANCIERINGSMAT		C	1	1.E FE	2,128,960	125.9650	2,519,312	2,000,000	2,120,842		(3,073)			4.400	4.000	MN	8,311	88,000	03/21/2019	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT		C	1	1.E FE	22,829,215	123.7220	27,695,349	22,385,000	22,801,219		(9,320)			4.200	4.080	MS	274,216	940,170	03/01/2019	03/16/2047
82660C-AA-0	SIGMA HOLDCO BV		C	1,2	5.A FE	1,965,000	96.3750	1,927,500	2,000,000	1,974,435		4,688			7.875	8.220	MN	20,125	157,500	12/11/2019	05/15/2026
82937J-AC-8	SINOPEC GRP OVERSEA 2012		C	1	1.E FE	5,244,918	122.7530	5,769,419	4,700,000	5,182,665		(14,878)			4.875	4.120	MN	28,004	229,125	06/29/2017	05/17/2042
833636-AH-6	SOCIEDAD QUIMICA Y MINER		C	1,2	2.A FE	4,076,893	110.2500	4,465,125	4,050,000	4,070,678		(2,441)			4.250	4.160	MN	25,819	172,125	05/17/2019	05/07/2029
833636-AJ-2	SOCIEDAD QUIMICA Y MINER		C	1,2	2.A FE	1,874,623	107.9330	2,029,140	1,880,000	1,874,803		95			4.250	4.260	JJ	35,289	79,900	01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINER		C	1,2	2.A FE	3,461,500	96.8760	3,390,660	3,500,000	3,461,688		188			3.500	3.560	MS	34,368		09/14/2021	09/10/2051
83367T-BT-5	SOCIETE GENERALE		C		2.C FE	3,874,230	131.6410	3,949,245	3,000,000	3,855,868		(18,362)			5.625	3.790	MN	17,344	168,750	02/22/2021	11/24/2045
83368R-BB-7	SOCIETE GENERALE		C		2.C FE	9,994,300	101.7300	10,173,080	10,000,000	9,994,465		165			3.625	3.620	MS	120,833	181,250	02/22/2021	03/01/2041
853254-AK-6	STANDARD CHARTERED PLC		C		2.B FE	8,200,660	121.3680	9,709,496	8,000,000	8,169,017		(4,390)			5.300	5.130	JJ	202,578	424,000	02/20/2013	01/09/2043
853254-BK-5	STANDARD CHARTERED PLC		C	2	2.B FE	3,000,000	108.7450	3,262,356	3,000,000	3,000,000					4.866	4.860	MS	42,983	145,980	03/12/2018	03/15/2033
87089N-AA-8	SWISS RE FINANCE LUX		C	2	1.F FE	21,612,500	111.8750	23,493,750	21,000,000	21,473,654		(53,846)			5.000	4.630	AO	259,583	1,050,000	04/26/2019	04/02/2049
877249-AD-4	TAYLOR MORR COMM/HLDGS		C	1,2	3.C FE	4,941,250	106.5000	5,325,000	5,000,000	4,984,232		6,651			5.625	5.780	MS	93,750	281,250	04/15/2014	03/01/2024
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	4,780,040	142.6660	5,706,676	4,000,000	4,556,818		(24,398)			7.045	5.620	JD	8,611	281,800	09/04/2009	06/20/2036
87938W-AW-3	TELEFONICA EMISIONES SAU		C	1	2.C FE	9,875,745	120.2800	12,328,762	10,250,000	9,895,985		6,311			4.895	5.130	MS	160,277	501,738	08/23/2018	03/06/2048
88032W-AW-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	10,131,610	92.3880	9,238,840	10,000,000	10,131,093		(517)			3.290	3.220	JD	25,589	164,500	07/20/2021	06/03/2060
88032X-AV-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	5,332,279	94.2980	5,073,259	5,380,000	5,332,871		592			3.240	3.280	JD	13,558	87,156	06/23/2021	06/03/2050
880340-AA-5	TENGIZCHEVROIL FIN CO IN		C		2.C FE	7,943,636	105.5410	8,453,882	8,010,000	7,976,778		6,800			4.000	4.100	FA	121,040	320,400	04/28/2017	08/15/2026
88322Y-AB-7	THAIOIL TRSRY CENTER		C	1	2.C FE	3,187,645	103.7110	3,308,381	3,190,000	3,187,895		52			4.875	4.870	JJ	68,253	155,513	04/29/2016	01/23/2043
89641U-AB-7	TRINITY ACQUISITION PLC		C	1	2.B FE	10,693,860	138.0580	13,177,655	9,545,000	10,553,487		(24,496)			6.125	5.290	FA	220,861	584,631	05/01/2015	08/15/2043
902382-A@-9	TYMAN PLC		C		2.C PL	7,498,150	107.9400	8,095,500	7,500,000	7,498,150					5.370	5.370	MN	46,988	402,700	11/19/2014	11/19/2024
90320L-AG-2	UPC HOLDING BV		C	1,2	4.B FE	2,078,740	103.7500	2,075,000	2,000,000	2,061,244		(16,349)			5.500	4.450	JJ	50,722	82,500	02/11/2021	01/15/2028
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	2,973,660	110.7450	3,322,350	3,000,000	2,981,197		2,576			4.253	4.360	MS	34,733	127,590	01/03/2019	03/23/2028
90352J-AD-5	UBS GROUP AG		C	2	1.G FE	3,527,919	100.4370	3,531,393	3,516,000	3,516,000					1.106	1.520	FMAN	5,077	39,956	05/16/2019	08/15/2023
92769X-AP-0	VIRGIN MEDIA SECURED FIN		C	1,2	3.C FE	528,215	105.5890	527,945	500,000	527,254		(961)			5.500	4.130	MN	3,514	13,750	10/27/2021	05/15/2029
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	20,189,730	135.5600	25,756,476	19,000,000	19,877,589		(36,407)			6.150	5.680	FA	402,483	1,168,500	08/31/2011	02/27/2037

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
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	9,387,080	117.2400	11,724,070	10,000,000	9,466,958		14,100			4.375	4.770	FA	160,417	437,500	03/29/2016	02/19/2043
92858R-AB-6	VMED 02 UK FINAN		C	1,2	3.C FE	2,057,500	101.2500	2,025,000	2,000,000	2,055,702		(1,798)			4.750	4.310	JJ	45,917		09/08/2021	07/15/2031
98420E-AB-1	XLIT LTD		C	1	1.F FE	2,993,100	137.9850	4,139,559	3,000,000	2,994,189		138			5.250	5.260	JD	7,000	157,500	11/18/2013	12/15/2043
98954N-AA-7	ZIGGO BV		C	1,2	4.A FE	3,899,000	102.7500	4,006,223	3,899,000	3,899,000					5.500	5.500	JJ	98,883	214,445	02/16/2017	01/15/2027
000000-00-0	SINGTEL GROUP TREASURY P		C		1.F FE	4,160,314	106.0020	4,303,718	4,060,000	4,100,490		(10,868)			3.250	2.940	JD	367	131,950	02/17/2016	06/30/2025
000000-00-0	ADANI TRANSMISSION LTD		C		2.C FE	2,585,957	105.2310	2,714,975	2,580,000	2,584,090		(798)			4.000	3.960	FA	42,427	103,200	06/20/2019	08/03/2026
000000-00-0	EQUATE PETROCHEMICAL BV		C		2.B FE	567,150	108.9210	620,850	570,000	568,438		285			4.250	4.310	MN	3,903	24,225	03/09/2017	11/03/2026
000000-00-0	GOHL CAPITAL LTD		C		2.B FE	2,444,353	102.8050	2,415,918	2,350,000	2,442,418		(1,934)			4.250	3.390	JJ	43,557		11/16/2021	01/24/2027
000000-00-0	REC LTD		C		2.C FE	2,229,826	108.1260	2,216,583	2,050,000	2,228,109		(1,717)			4.625	3.070	MS	26,073		12/07/2021	03/22/2028
000000-00-0	ICL GROUP LIMITED		C	2	2.C FE	730,510	128.2500	743,850	580,000	725,855		(4,655)			6.375	4.190	MN	3,184	36,975	03/31/2021	05/31/2038
000000-00-0	AXIATA SPV5 LABUAN LTD		C	2	2.B FE	2,070,878	95.6300	2,180,364	2,280,000	2,074,133		3,254			3.064	3.570	FA	25,615	34,930	03/19/2021	08/19/2050
000000-00-0	HAIDILAO INTERNATIONAL H		C		2.B FE	2,445,599	94.2650	2,465,030	2,615,000	2,449,677		4,079			2.150	3.850	JJ	26,081		12/03/2021	01/14/2026
000000-00-0	AFRICAN EXPORT-IMPORT BA		C	2	2.C FE	2,490,440	100.2740	2,466,740	2,460,000	2,489,658		(782)			2.634	2.330	MN	7,920	25,813	12/07/2021	05/17/2026
000000-00-0	AXA SA		C	2	2.A FE	1,997,500	111.1290	2,222,580	2,000,000	1,997,754		43			5.125	5.130	JJ	46,694	102,500	08/28/2018	01/17/2047
000000-00-0	TELENET FINANCE LUX NOTE		C	1,2	3.C FE	5,983,000	103.0610	6,389,782	6,200,000	6,051,708		19,437			5.500	5.970	JJ	157,239	341,000	03/09/2018	03/01/2028
D2736#-AN-9	FRITZ DRAXLMAIER GMBH		C		2.C PL	2,944,125	105.7830	3,173,490	3,000,000	2,990,536		3,869			5.000	5.150	AO	37,083	150,000	04/02/2014	04/02/2024
000000-00-0	LUKOIL INTL FINANCE BV		C	1	2.B FE	3,043,000	102.2530	2,781,282	2,720,000	2,737,366		(38,712)			6.656	5.140	JD	12,070	181,043	03/19/2012	06/07/2022
000000-00-0	NTPC LTD		C		2.C FE	5,845,431	102.4670	5,625,438	5,490,000	5,534,502		(57,144)			4.750	3.640	AO	65,194	260,775	05/12/2016	10/03/2022
000000-00-0	PCCW-HKT CAPITAL NO5 LTD		C		2.B FE	4,983,034	102.7570	5,107,023	4,970,000	4,972,487		(2,027)			3.750	3.700	MS	58,501	186,375	03/16/2016	03/08/2023
G2176D-AB-4	CK HUTCHISON INTL 19 II		C	2	1.F FE	1,292,747	108.6780	1,423,682	1,310,000	1,293,504		352			3.375	3.440	MS	14,123	44,213	12/10/2019	09/06/2049
G2182G-AC-7	CK HUTCHISON INTNTL 21		C	1,2	1.F FE	4,116,461	103.0840	4,174,902	4,050,000	4,115,175		(1,286)			3.125	3.010	AO	26,719	63,281	06/16/2021	04/15/2041
G371E2-AA-6	FRESNILLO PLC		C	1	2.B FE	3,661,845	107.3750	3,806,444	3,545,000	3,591,149		(23,120)			5.500	4.760	MN	25,997	194,975	10/15/2018	11/13/2023
G4192D-AB-0	GROUP ARK INS		C	2	2.A FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					5.899	5.890	MJSD	19,501	143,794	08/11/2021	08/15/2041
G463PS-AE-4	HUARONG FINANCE 2017 CO LTD		C		2.C FE	1,237,600	103.0000	1,339,000	1,300,000	1,238,874		1,274			4.750	5.780	AO	10,978		11/10/2021	04/27/2027
G87602-AA-9	TENGIZCHEVROIL FIN CO IN		C		2.C FE	4,604,015	105.5410	4,812,697	4,560,000	4,642,767		9,998			3.375	3.510	FA	68,907	90,400	12/09/2021	08/15/2026
G98508-AG-8	YORKSHIRE WATER SVCS SCR H CL B		C		2.C FE	10,997,268	100.0360	11,003,960	11,000,000	10,999,995		(5)			5.070	5.070	FA	201,392	557,664	01/05/2012	01/05/2022
L4191B-BL-6	GAZPROM (GAZ CAPITAL SA)		C		2.B FE	2,455,875	108.1960	2,401,956	2,220,000	2,451,518		(4,357)			4.950	3.060	FA	44,261		11/10/2021	02/06/2028
000000-00-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	7,753,000	110.7790	7,976,088	7,200,000	7,521,955		(63,383)			5.875	4.750	JD	16,450	423,000	02/02/2018	06/17/2046
M6966L-AA-6	MERSIN ULUSLARARASI LIMA		C	2	3.C FE	500,098	101.1300	485,424	480,000	498,844		(1,254)			5.375	3.190	MN	3,297		11/10/2021	11/15/2024
M72005-AA-5	NATIONAL CENTRAL COOLING		C		2.C FE	2,494,187	98.5190	2,472,827	2,510,000	2,494,510		323			2.500	2.610	AO	12,201		11/10/2021	10/21/2027
M8220V-AA-2	RUWAIS POWER CO PJSC		C	1	2.A FE	6,627,065	131.7500	7,773,250	5,900,000	6,467,421		(31,171)			6.000	4.960	FA	118,983	354,000	05/19/2016	08/31/2036
M8222M-AA-0	RAS LAFFAN LNG 3		C	1	1.E FE	1,104,080	112.0000	1,099,172	981,404	1,039,596		(15,829)			5.838	3.960	MS	14,483	57,294	02/15/2017	09/30/2027
M8222M-AD-4	RAS LAFFAN LNG 3		C	1	1.E FE	2,846,875	113.0000	2,825,000	2,500,000	2,633,568		(36,811)			6.332	4.350	MS	40,015	158,300	04/21/2016	09/30/2027
N55218-AP-1	LUKOIL INTL FINANCE BV		C	1	2.B FE	2,498,880	106.8280	2,435,678	2,280,000	2,493,582		(5,298)			4.750	2.670	MN	17,749		11/10/2021	11/02/2026
N8133N-AA-5	SIGMA FINANCE NL		C	1,2	2.C FE	2,495,280	111.2500	2,469,750	2,220,000	2,490,094		(5,186)			4.875	2.660	MS	28,259		11/12/2021	03/27/2028
P00173-AA-5	ABENGOA TRANSMISION SUR		C	1	2.B FE	1,847,015	129.1250	2,136,466	1,654,572	1,826,344		(8,844)			6.875	5.720	AO	19,275	113,752	04/24/2019	04/30/2043
P06077-AA-2	AUTORIDAD CANAL DE PANAM		C	1	1.G FE	9,217,600	121.7700	10,021,720	8,230,000	9,040,801		(47,719)			4.950	3.960	JJ	172,007	407,385	01/26/2018	07/29/2035
P09252-AK-6	BANCO DE BOGOTA SA		C		3.C FE	877,200	108.0000	864,000	800,000	875,213		(1,987)			6.250	3.880	MN	6,806		11/12/2021	05/12/2026
P1000P-AA-3	ATP TOW / AND TELECOM		C	1,2	3.C FE	1,008,990	99.6000	1,005,960	1,010,000	1,009,023		33			4.050	4.070	AO	7,272		11/09/2021	04/27/2026
P31442-AC-3	CORP LINDLEY SA		C	1	2.A FE	1,295,471	101.8760	1,358,516	1,333,500	1,327,834		5,368			4.625	5.120	AO	13,534	61,674	08/20/2015	04/12/2023
P3697U-AD-0	EMBOTELLADORA ANDINA SA		C	1	2.B FE	1,766,600	106.1250	1,698,000	1,600,000	1,645,267		(24,765)			5.000	3.310	AO	20,000	80,000	12/06/2016	10/01/2023
P37115-AF-2	ENTEL CHILE SA		C	1,2	2.C FE	2,501,250	108.3750	2,492,625	2,300,000	2,495,303		(5,947)			4.750	2.480	FA	45,521		11/15/2021	08/01/2026
P4909L-AA-8	GNL QUINTERO SA		C	1	2.B FE	5,461,449	106.1260	5,693,490	5,364,840	5,415,873		(9,465)			4.634	4.360	JJ	104,277	248,607	07/17/2018	07/31/2029
P4948K-AD-7	GRUMA SAB DE CV		C	1,2	2.B FE	3,979,150	108.6260	3,997,437	3,680,000	3,785,342		(36,926)			4.875	3.730	JD	14,950	179,400	07/07/2016	12/01/2024
P4949B-AJ-3	GRUPO BIMBO SAB DE CV		C	1	2.B FE	1,870,550	105.4500	2,003,550	1,900,000	1,886,428		5,072			3.875	4.180	JD	818	73,625	09/26/2018	06/27/2024
P4949B-AK-0	GRUPO BIMBO SAB DE CV		C	1	2.B FE	4,057,182	119.3230	5,262,144	4,410,000	4,093,478		7,066			4.875	5.430	JD	2,389	214,988	03/24/2016	06/27/2044
P58072-AL-6	INVERSIONES CMPC SA		C	1	2.C FE	11,995,037	110.2500	13,097,700	11,880,000	12,029,441		6,923			4.375	4.080	AO	125,606	420,000	11/10/2021	04/04/2027
P59705-AA-4	BECLE SA DE CV		C	1	2.B FE	8,528,358	107.3800	9,556,820	8,900,000	8,701,080		53,546			3.750	4.470	MN	44,500	333,750	10/23/2018	05/13/2025
P6629M-AC-6	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	2,520,000	103.6000	2,486,400	2,400,000	2,517,598		(2,402)			3.875	2.980	AO	15,758		11/12/2021	04/30/2028
P6777M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	5,324,350	109.2510	5,211,273	4,770,000	5,313,318		(10,487)			4.500	3.820	JJ	92,419	171,450	02/25/2021	01/26/2050
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO		C	1	3.C PL	6,000,000	124.7160	7,482,960	6,000,000	6,000,000					7.000	7.000	MJSD	1,167	420,000	11/30/2010	11/30/2033
P82290-AG-5	SACI FALABELLA		C	1,2	2.B FE	3,494,088	105.8760	3,758,598	3,550,000	3,520,939		8,607			4.375	4.660	JJ	66,439	155,313	09/26/2018	01/27/2025
P8674J-AE-9	SIGMA ALIMENTOS SA		C	1,2	2.C FE	582,900	106.0180	614,907	580,000	581,399		(302)			4.125	4.060	MN	3,921	23,925	06/21/2016	05/02/2026

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
P90475-AB-3	TELFON CELUAR DEL PARAGU		C	1,2	3.A FE	2,581,575	103.5000	2,556,450	2,470,000	2,555,209		(21,949)			5.875	3.860	AO	30,635	82,838	12/08/2021	04/15/2027
P9367R-AG-6	TRANSPORT DE GAS PERU		C	1	2.A FE	2,050,650	105.8760	2,191,633	2,070,000	2,057,866		2,517			4.250	4.400	AO	14,907	87,975	01/31/2019	04/30/2028
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LIMITED SER B		C		2.B	2,000,000	104.6480	2,092,960	2,000,000	2,000,000					5.340	5.340	JJ	49,543	106,800	04/20/2011	07/14/2023
Q7450#-AB-6	PERTH AIRPORT PTY LTD SER B		C		2.B FE	4,000,000	105.0230	4,200,920	4,000,000	4,000,000					4.570	4.570	JJ	78,706	182,800	07/26/2012	07/26/2024
Q7450#-AC-4	PERTH AIRPORT PTY LTD SER C		C		2.B FE	3,000,000	108.5280	3,255,840	3,000,000	3,000,000					4.770	4.770	JJ	61,613	143,100	07/26/2012	07/26/2027
Q9194#-AL-9	TRANSURBAN FIN CO 2006-1 D		C		2.A	11,984,944	118.4550	13,570,921	11,456,605	11,670,461		(37,070)			6.210	5.760	MN	92,884	711,455	11/15/2010	11/14/2026
V6143X-AB-4	MTN MAURITIUS INVSTMENTS		C	1	3.C FE	501,468	111.5540	490,838	440,000	499,992		(1,476)			6.500	3.380	AO	6,197		11/10/2021	10/13/2026
Y00130-VS-3	ADANI PORTS AND SPECIAL		C	1,2	2.C FE	2,461,740	103.7610	2,448,774	2,360,000	2,459,503		(2,237)			4.200	3.290	FA	40,474		11/10/2021	08/04/2027
Y0889V-AA-8	BHARTI AIRTEL LTD		C	1	2.C FE	1,253,000	106.4860	1,245,891	1,170,000	1,250,154		(2,846)			4.375	2.290	JD	2,986	25,594	11/10/2021	06/10/2025
Y202ER-AD-2	ABJA INVESTMENT CO		C		2.C FE	2,435,625	109.5450	2,464,763	2,250,000	2,432,317		(3,308)			5.450	3.930	JJ	53,478		11/10/2021	01/24/2028
Y7133M-AB-5	PT PELABUHAN INDO II		C		2.C FE	728,438	118.0910	743,973	630,000	723,947		(2,286)			5.375	4.350	MN	5,268	33,863	12/19/2019	05/05/2045
Y71372-AA-7	TOWER BERSAMA INFRASTRUC		C	1	2.C FE	2,457,338	99.9050	2,427,692	2,430,000	2,456,558		(780)			2.750	2.450	JJ	29,886		11/10/2021	01/20/2026
Y71548-BZ-6	PTT PCL		C	1	2.A FE	10,654,536	113.4710	12,042,677	10,613,000	10,659,616		(1,938)			4.500	4.460	AO	87,557	477,585	12/19/2019	10/25/2042
Y72570-AM-9	RELIANCE INDUSTRIES LTD		C	1	2.B FE	8,476,361	124.5600	9,429,200	7,570,000	8,395,926		(21,042)			4.875	4.130	FA	144,540	369,038	11/30/2017	02/10/2045
Y72570-AN-7	RELIANCE INDUSTRIES LTD		C	1	2.B FE	497,467	106.7200	490,916	460,000	496,726		(741)			3.667	2.210	MN	1,453	8,434	11/10/2021	11/30/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,322,034,023	XXX	9,624,053,876	8,142,128,983	8,312,377,401		(1,765,080)			XXX	XXX	XXX	97,619,847	336,023,625	XXX	XXX
000750-AS-1	ABFC 2006-OPT1 A3C1			4	1.A FM	1,555,355	99.1820	1,667,157	1,680,897	1,612,914		50,809			0.401	3.310	MON	131	6,839	05/04/2016	09/25/2036
004375-DX-6	ACCR 2005-3 M4			4	1.A FM	3,187,500	99.4330	3,977,358	4,000,000	3,455,638		105,981			0.681	3.750	MON	530	51,072	11/10/2016	09/25/2035
00442V-AA-5	ACE 2006-ASP3 A1			4	1.A FM	2,448,781	97.4030	3,028,811	3,109,563	2,402,333		176,081			0.381	8.940	MON	231	12,030	11/18/2015	06/25/2036
00443P-AD-1	ACE 2007-HE2 A2C			4	1.D FM	6,983,850	71.1950	8,637,886	12,132,638	5,884,377		464,156			0.341	9.680	MON	807	42,005	01/29/2016	12/25/2036
008684-AA-0	AHMA 2006-6 A1A			4	1.D FM	1,823,709	88.8360	2,291,957	2,579,960	1,844,635		55,634			0.291	3.960	MON	146	7,628	10/19/2016	12/25/2046
02148G-AD-5	CWALT 2007-OA8 2A1			4	1.D FM	4,898,557	81.3630	5,029,967	6,182,057	4,792,186		206,491			0.461	5.250	MON	555	20,465	11/10/2015	06/25/2047
02150P-AA-6	CWALT 2007-OA6 A1A			4	1.A FM	1,122,552	98.6420	1,254,741	1,272,014	1,122,552		29,349			0.241	3.330	MON	60	3,118	10/24/2016	06/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.D FM	245,402	96.1030	234,553	244,062	194,131		9,480			5.564	8.870	MON	1,132	7,946	11/19/2013	09/25/2035
02660T-GN-7	AHM 2005-4 1A1			4	1.A FM	5,312,241	97.8440	6,079,203	6,213,147	5,312,241		193,928			0.681	4.680	MON	824	42,870	07/12/2016	11/25/2045
02665U-AC-9	AH4R 2014-SFR2 C			4	1.A FE	4,499,767	105.0190	4,725,882	4,500,000	4,499,767					4.705	4.670	MON	17,644	211,725	09/10/2014	10/17/2036
02665X-AC-3	AH4R 2014-SFR3 C			4	1.A FE	2,376,367	104.4440	2,402,219	2,300,000	2,326,399		(9,673)			4.596	4.110	MON	8,809	105,708	04/25/2016	12/17/2036
02666A-AC-2	AH4R 2015-SFR1 C			4	1.A FE	7,242,265	103.8110	7,526,345	7,250,000	7,244,542		438			4.110	4.100	MON	24,831	297,975	04/25/2016	04/17/2052
02666A-AD-0	AH4R 2015-SFR1 D			4	1.B FE	3,124,847	103.9060	3,304,224	3,180,000	3,152,384		5,536			4.407	4.620	MON	11,679	140,143	04/25/2016	04/17/2052
02666B-AC-0	AH4R 2015-SFR2 C			4	1.A FE	2,999,984	106.3690	3,191,074	3,000,000	2,999,984					4.691	4.660	MON	11,728	140,730	09/11/2015	10/17/2052
026930-AA-5	AHMA 2007-2 A1			4	1.D FM	3,972,939	94.8280	4,796,240	5,057,808	3,632,675		225,879			0.226	7.290	MON	223	11,630	11/29/2016	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1			4	1.D FM	2,838,445	96.4450	3,591,722	3,724,078	3,437,871		(4,837)			6.750	3.690	MON	20,948	121,524	02/08/2016	06/25/2037
03072S-A2-1	AMSI 2005-R3 M4			4	1.A FM	996,517	100.1450	1,001,091	999,641	998,102		1,281			1.031	1.180	MON	201	10,435	09/02/2020	05/25/2035
03072S-QC-2	AMSI 2004-R3 M1			4	1.A FM	903,738	100.0020	980,687	980,658	933,637		35,299			0.881	4.420	MON	168	8,749	05/14/2015	05/25/2034
03072S-WQ-4	AMSI 2004-R11 M1			4	1.A FM	1,723,715	100.0330	1,844,775	1,844,162	1,814,792		76,073			1.091	3.730	MON	392	20,370	10/27/2015	11/25/2034
03072S-WR-2	AMSI 2004-R11 M2			4	1.A FM	4,718,479	99.9390	4,711,227	4,714,060	4,714,060					1.166	1.830	MON	1,070	55,644	08/23/2018	11/25/2034
040104-PC-9	ARSI 2005-W3 M1			4	1.A FM	6,602,500	99.0030	9,405,379	9,500,000	8,170,309		427,223			0.761	5.690	MON	1,407	73,234	02/01/2016	11/25/2035
040104-PT-2	ARSI 2005-W4 A2D			4	1.D FM	4,420,304	92.3190	6,339,084	6,866,492	4,228,739		346,477			0.861	10.730	MON	1,151	59,875	02/05/2016	02/25/2036
040104-QP-9	ARSI 2005-W5 A2D			4	1.A FM	7,868,858	97.6600	10,785,651	11,044,012	8,532,394		451,481			0.741	6.790	MON	1,593	82,903	02/10/2016	01/25/2036
04285A-AD-7	ARRW 2019-3 M1			4	1.A	5,999,958	101.9110	6,114,714	6,000,000	5,986,896		(7,605)			4.204	4.090	MON	21,020	252,240	07/19/2019	10/25/2048
04541G-UP-5	ABSHE 2005-HE8 M2			4	1.A FM	817,790	99.9890	917,477	917,577	907,634		37,540			0.776	3.630	MON	139	7,213	04/15/2015	11/25/2035
04544N-AD-6	ABSHE 2006-HE6 A4			4	1.A FM	129,864	99.8070	143,468	143,744	142,234		10,867			0.261	4.770	MON	7	381	12/02/2015	11/25/2036
04544P-AD-1	ABSHE 2006-HE5 A4			4	1.A FM	98,345	99.4360	112,363	112,999	108,501		5,564			0.241	4.120	MON	5	277	10/06/2014	07/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4			4	1.D FM	5,946,594	81.2690	7,280,969	8,959,086	5,965,204		353,465			0.241	6.970	MON	421	21,959	03/22/2016	11/25/2036
05490Q-AD-0	BCAP 2015-RR6 1A4			4	1.A FM	5,363,775	100.9770	5,731,429	5,675,952	5,513,285		80,249			4.347	5.830	MON	20,565	254,655	06/11/2015	05/26/2037
05570G-AD-5	BNCMT 2007-4 A4			4	1.D FM	1,726,131	90.9970	2,026,749	2,227,266	1,630,976		53,649			1.601	6.220	MON	694	36,086	08/31/2016	11/25/2037
058931-BL-9	BAFC 2006-3 5A8			4	1.D FM	265,932	101.4250	294,376	290,239	251,908		(948)			5.500	6.220	MON	1,330	15,920	09/23/2010	03/25/2036
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	1,026,088	109.1930	1,141,462	1,045,362	1,028,031		4,646			5.750	6.080	MON	5,009	60,101	09/27/2011	11/25/2035
05946X-WF-6	BAFC 2005-3 1A23			4	1.A FM	240,314	102.6650	254,022	247,427	244,333		4,010			5.500	5.990	MON	1,134	13,559	01/14/2010	06/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	366,381	105.8500	412,023	389,249	358,628		3,968			5.500	7.580	MON	1,784	23,071	03/24/2010	08/25/2035
05949Q-AY-1	BAFC 2006-2 2A17			4	1.D FM	19,952	95.9790	19,541	20,360	15,132		337			5.750	10.250	MON	98	1,141	10/18/2010	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1			4	1.D FM	518,315	97.5740	536,089	549,418	479,365		(1,157)			5.500	5.870	MON	2,518	31,111	03/04/2010	01/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05950F-AE-5	BAFC 2006-4 A5			4	2.B FM	850,926	94.0200	898,310	955,445	811,530		(8,911)			6.000	6.150	MON	4,777	57,276	03/02/2012	07/25/2036
05951V-AV-1	BAFC 2006-1 6A1			4	1.A FM	398,810	99.9780	544,906	545,025	352,549		36,168			0.483	12.430	MON	88	2,667	09/12/2013	12/20/2046
06051G-BU-2	BAFC 2004-2 3A1			4	1.A FM	1,089,325	106.1370	1,165,107	1,097,729	1,091,045		1,468			5.500	5.720	MON	5,031	60,309	08/18/2004	09/20/2034
07336G-BP-8	BVINV 2021-4 B3A			4	1.A	6,414,918	102.7320	6,404,507	6,234,158	6,411,539		(4,375)			3.514	3.110	MON	18,258	54,786	09/27/2021	10/25/2051
07336J-CK-2	BVINV 2021-5 B2			4	1.G FE	10,930,185	103.5100	10,899,235	10,529,644	10,925,386		(6,177)			3.506	3.000	MON	30,773	61,529	10/26/2021	11/25/2051
07336J-CL-0	BVINV 2021-5 B3A			4	2.C FE	4,266,072	102.5980	4,277,947	4,169,604	4,264,584		(1,820)			3.506	3.180	MON	12,186	24,365	10/26/2021	11/25/2051
073879-J7-4	BSABS 2005-HE8 M2			4	1.A FM	320,244	100.0140	338,706	338,658	335,298		15,312			1.076	4.260	MON	71	3,689	05/25/2016	08/25/2035
073879-LN-6	BSABS 2004-AC6 A1			4	1.D FM	3,340,857	98.4180	3,405,078	3,459,787	3,277,658		(4,610)			5.750	4.140	MON	16,578	136,309	10/11/2013	11/25/2034
10569B-AG-2	BRAVO 2020-RPL2 M2			4	1.A	11,667,745	102.8920	11,759,528	11,429,000	11,645,993		(18,765)			3.121	2.890	MON	29,726	356,672	10/27/2020	05/25/2059
125433-AD-4	CWHL 2006-J3 A4			4	1.A FM	856,209	102.4760	933,416	910,861	739,260		25,904			5.500	11.550	MON	4,175	50,020	02/15/2012	05/25/2036
12543P-AK-9	CWHL 2006-21 A10			4	1.D FM	371,288	67.8750	299,034	440,562	183,768		90			5.750	13.420	MON	2,111	25,332	04/29/2014	02/25/2037
12543R-AM-1	CWHL 2007-3 A12			4	1.D FM	813,945	68.2880	690,485	1,011,128	405,091		5,335			6.000	15.540	MON	5,056	60,668	02/01/2012	04/25/2037
12543T-AU-9	CWHL 2006-13 1A19			4	1.D FM	608,655	62.4010	474,759	760,819	267,018		(3,839)			6.250	16.860	MON	3,963	47,552	01/18/2012	09/25/2036
12543W-AJ-7	CWHL 2006-18 2A7			4	1.D FM	273,931	74.2980	240,858	324,178	124,113		4,504			6.000	19.540	MON	1,621	19,357	08/13/2012	12/25/2036
12543X-AF-3	CWHL 2006-19 1A6			4	1.D FM	608,708	69.1750	495,017	715,601	287,020		2,404			6.000	16.360	MON	3,578	42,936	06/05/2012	01/25/2037
12544A-AS-4	CWHL 2006-20 1A17			4	1.D FM	484,619	67.2250	409,475	609,104	240,660		4,662			5.750	17.440	MON	2,919	35,024	01/10/2012	02/25/2037
12553H-AC-2	CIM 2017-7 M1			4	1.A	9,312,500	101.7240	10,172,400	10,000,000	9,614,936		202,931			3.500	5.490	MON	29,167	350,000	03/20/2020	04/25/2057
12554T-AL-5	CIM 2019-INV2 A11			4	1.A	1,171,846	100.0270	1,182,512	1,182,190	1,171,846		9,434			1.051	1.850	MON	207	12,390	06/23/2020	05/25/2049
12558W-AJ-9	CIM 2020-R2 M3			4	3.B	8,093,824	100.1800	8,187,711	8,173,000	8,099,143		5,319			3.000	3.100	MON	20,433	183,893	03/11/2021	10/25/2059
12566T-AM-9	CMALT 2006-A7 1A12			4	1.D FM	649,815	100.3390	895,333	892,305	595,870		14,287			6.000	12.230	MON	4,462	53,538	05/09/2014	12/25/2036
12566U-AJ-3	CMALT 2007-A2 1A9			4	1.D FM	2,486,979	99.4510	2,914,108	2,930,167	2,243,685		(10,863)			6.000	8.150	MON	14,651	175,810	01/21/2016	02/25/2037
12566V-AN-2	CMALT 2007-A4 1A13			4	1.D FM	804,327	100.0990	934,668	933,737	809,189		(4,312)			5.750	6.270	MON	4,474	53,690	03/11/2014	04/25/2037
12567A-AG-2	CMALT 2007-A3 1A7			4	1.D FM	1,284,009	100.2430	1,477,878	1,474,283	1,214,179		(12,193)			5.750	6.300	MON	7,064	84,771	03/02/2015	03/25/2037
12594X-AM-6	CSMC 2017-HL1 A12	CF		4	1.A	3,973,854	101.2270	4,012,929	3,964,270	3,964,270					3.500	3.390	MON	11,562	138,749	06/26/2017	06/25/2047
12638P-CP-2	CSMC 2007-3 2A19			4	1.D FM	3,053,590	56.3110	1,942,786	3,450,068	1,820,234		(117,871)			6.000	4.330	MON	17,250	207,004	05/26/2015	04/25/2037
12659T-BG-9	CSMC 2021-INV2 A15			4	1.A FE	7,902,764	101.6910	7,878,854	7,747,808	7,902,764		(5,038)			3.000	2.460	MON	19,370	38,739	11/16/2021	11/25/2056
126670-CK-2	CWL 2005-11 AF5A			4	1.A FM	9,984,987	101.5470	10,107,904	9,953,881	10,250,990		102,367			5.993	4.410	MON	49,711	412,155	01/05/2017	02/25/2036
126670-GT-9	CWL 2005-13 AF6			4	1.D FM	187,450	101.2760	213,907	211,211	22,784		9,019			5.661	82.690	MON	996	9,490	11/17/2015	04/25/2036
126670-LQ-9	CWL 2005-14 M2			4	1.A FM	4,163,861	99.9740	5,199,443	5,200,763	4,975,581		398,278			0.806	5.580	MON	816	42,458	01/05/2016	04/25/2036
126671-3Y-0	CWL 2004-2 3A4			4	1.A FM	964,889	98.5120	979,931	994,731	970,200		5,957			0.601	1.300	MON	116	6,059	09/23/2020	07/25/2034
126673-GB-2	CWL 2004-9 MF1			4	1.A FM	2,560,853	101.0550	2,661,075	2,633,267	2,602,626		12,850			5.125	5.530	MON	11,246	134,955	02/22/2016	12/25/2034
126673-QH-8	CWL 2004-AB2 M3			4	1.A FM	4,410,000	99.6580	5,979,481	6,000,000	5,137,846		222,089			1.001	5.520	MON	1,169	60,813	08/15/2016	05/25/2036
126673-WD-0	CWL 2005-1 AF6			4	1.A FM	53	99.9710	61	61			(13)			5.030	0.000	MON		3	01/29/2010	07/25/2035
126673-Y9-7	CWL 2005-7 AF6			4	1.A FM	423	100.4340	482	480			(111)			4.693	0.000	MON	2	23	04/26/2010	10/25/2035
12667F-GD-1	CWALT 2004-7T1 A4			4	1.A FM	392,608	102.6470	405,219	394,767	379,978		2,980			5.750	6.850	MON	1,892	22,699	01/11/2007	06/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1			4	1.A FM	2,541,335	103.1770	2,760,087	2,675,090	2,532,863		31,412			6.000	7.840	MON	13,375	160,506	03/24/2020	10/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1			4	1.A FM	8,716,566	104.8380	9,184,267	8,760,368	8,647,744		(14,692)			6.000	6.350	MON	43,802	525,622	04/06/2020	11/25/2034
12667G-PB-3	CWALT 2005-24 4A1			4	1.D FM	2,770,918	101.1510	3,158,106	3,122,161	2,770,918		88,938			0.563	4.190	MON	587	17,763	07/18/2016	07/20/2035
12667G-RV-7	CWALT 2005-17 1A1			4	1.D FM	3,567,339	96.0570	3,967,244	4,130,059	3,469,384		116,192			0.621	4.220	MON	499	25,992	07/18/2016	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6			4	1.D FM	1,094,271	92.1010	1,192,959	1,295,263	740,192		40,729			5.500	16.340	MON	5,937	71,239	07/25/2012	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3			4	1.D FM	1,271,183	95.3080	1,425,347	1,495,509	1,223,583		51,623			0.801	5.020	MON	233	12,133	06/28/2016	09/25/2035
12668A-2N-4	CWALT 2005-70CB A4			4	1.D FM	419,931	85.8060	433,802	505,560	267,907		11,252			5.500	16.180	MON	2,317	27,806	06/07/2012	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1			4	1.D FM	1,519,087	96.1010	1,788,498	1,861,056	1,441,217		76,080			0.763	6.860	MON	513	14,352	06/22/2016	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1			4	1.D FM	1,673,496	84.3760	1,470,876	1,743,225	1,391,976		(14,055)			5.500	5.500	MON	7,990	95,877	01/18/2012	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1			4	1.D FM	3,925,948	81.1650	4,060,097	5,002,264	3,716,134		66,681			0.701	2.750	MON	683	35,527	06/29/2016	12/25/2035
12669A-2H-0	CWHL 2006-10 1A11			4	1.D FM	507,786	61.8120	398,572	644,808	288,133		(6,640)			5.850	10.860	MON	3,143	37,970	03/06/2012	05/25/2036
12669A-3B-2	CWHL 2006-8 1A1			4	1.D FM	504,724	81.7950	472,255	577,363	337,797		(640)			6.000	11.310	MON	2,887	34,642	04/04/2012	05/25/2036
12669A-EK-0	CWHL 2005-18 A3			4	1.D FM	1,027,557	75.1510	850,020	1,131,076	776,226		(14,746)			5.500	6.040	MON	5,184	62,209	06/14/2012	10/25/2035
12669A-GU-6	CWHL 2005-23 A1			4	1.D FM	1,363,707	74.5620	1,146,363	1,537,442	989,741		(5,254)			5.500	8.080	MON	7,047	86,175	05/03/2012	11/25/2035
12669A-PH-5	CWHL 2005-28 A3			4	1.D FM	518,488	77.3430	470,401	608,197	311,772		9,239			5.500	13.740	MON	2,788	33,451	06/29/2012	12/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2			4	1.A FM	793,601	103.2210	1,092,221	1,058,134	752,183		66,023			2.535	13.370	MON	2,235	28,468	11/17/2011	11/20/2034
12669G-Q5-3	CWHL 2005-15 A1			4	1.D FM	149,460	71.3790	114,559	160,493	85,031		749			5.500	11.140	MON	736	8,429	01/26/2012	08/25/2035
12669G-Q9-5	CWHL 2005-15 A5			4	1.D FM	594,168	71.3790	474,835	665,227	335,307		5,815			5.500	12.710	MON	3,049	34,936	02/13/2013	08/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
12669G-R4-5	CWHL 2005-15 A8			4	1.D FM	974,129	71.3790	799,227	1,119,688	548,219		13,715			5.500	13.740	MON	5,132	58,804	03/01/2012	08/25/2035
144531-DP-2	CARR 2005-NC5 M2			4	1.A FM	5,709,375	99.0210	7,426,600	7,500,000	6,334,725		213,803			0.851	4.270	MON	1,242	64,641	11/17/2016	10/25/2035
144531-EY-2	CARR 2006-NC1 M1			4	1.A FM	7,051,597	99.1790	10,214,516	10,299,000	8,408,811		581,540			0.701	5.360	MON	1,406	57,525	07/07/2016	01/25/2036
16159W-AC-8	CHASE 2019-1 A3	CF		4	1.A	5,138,062	101.3170	5,140,704	5,073,847	5,129,241		(62,027)			3.500	2.480	MON	14,799	177,585	10/30/2019	03/25/2050
16162W-KT-5	CHASE 2005-S1 1A13			4	1.A FM	265,734	103.1390	282,554	273,953	266,319		1,452			6.000	6.740	MON	1,370	16,437	05/05/2010	05/25/2035
16164A-AE-5	CHASE 2016-SH2 M4			4	1.A	1,288,845	100.5510	1,392,244	1,384,607	1,319,238		17,579			3.750	5.320	MON	4,327	18,171	07/19/2016	12/25/2045
172973-W5-4	CMSI 2005-4 1A6			4	1.A FM	613,454	100.0000	639,848	639,848	621,138		3,883			5.500	6.280	MON	2,933	35,173	03/30/2010	07/25/2035
172981-AD-4	CMLTI 2006-4 2A1A			4	1.D FM	747,780	100.7860	856,607	849,920	711,450		22,480			6.000	10.630	MON	4,250	50,987	02/03/2011	12/25/2035
17309K-AJ-6	CMALT 2006-A3 1A9			4	1.D FM	4,879,318	98.7230	5,389,678	5,459,378	4,472,275		(8,844)			6.000	7.780	MON	27,297	327,477	01/22/2016	07/25/2036
17309Y-AD-9	CMLTI 2006-FX1 A4			4	1.D FM	856,698	81.9870	928,009	1,131,888	602,319		12,789			6.081	12.600	MON	5,736	58,979	10/22/2013	10/25/2036
173103-AD-4	CMSI 2007-6 1A4			4	1.D FM	385,245	99.2400	456,499	459,994	325,136		10,053			6.000	11.530	MON	2,300	27,417	09/12/2008	07/25/2037
17312E-AA-4	CMLTI 2007-AMC3 A1			4	1.A FM	8,746,676	95.8390	10,634,289	11,095,910	8,803,777		491,316			0.361	5.220	MON	781	40,659	04/08/2020	03/25/2037
17312H-AG-4	CRMSI 2007-2 M1			4	1.A FM	13,300,000	101.7630	14,246,841	14,000,000	13,476,949		136,689			4.860	5.840	MON	56,703	691,086	04/22/2020	06/25/2037
17326Q-AE-3	CMLTI 2018-RP1 B1			4	1.A	13,468,307	101.0410	13,566,149	13,426,350	13,459,285		(8,755)			3.142	3.070	MON	35,164	382,863	12/02/2020	09/25/2064
18976G-AC-0	CMALT 2007-A6 1A3			4	1.D FM	4,927,856	103.4180	5,900,227	5,705,188	4,822,953		(49,797)			6.000	6.190	MON	28,526	342,311	01/22/2016	06/25/2037
225458-XJ-2	CSFB 2005-6 1A4			4	1.A FM	30,819	100.0000	30,486	30,486	31,349		(604)			5.375	2.840	MON	137	1,588	09/26/2012	07/25/2035
225470-VP-5	CSMC 2006-1 4A13			4	1.D FM	519,112	100.0000	570,064	570,064	466,686		6,356			5.500	8.530	MON	2,613	31,036	09/30/2010	02/25/2036
23242W-AR-0	CWALT 2006-J4 2A9			4	1.D FM	1,141,007	78.8910	1,289,394	1,634,388	629,394		36,652			6.000	24.600	MON	8,172	98,063	05/02/2012	07/25/2036
232434-AE-0	CWALT 2006-OC8 2A3			4	1.D FM	1,437,394	93.3970	2,276,977	2,437,952	1,784,857		120,929			0.601	8.370	MON	285	14,846	08/02/2016	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B			4	1.D FM	971,509	97.2750	1,301,266	1,337,706	1,010,174		104,110			0.293	13.150	MON	131	3,976	07/27/2016	09/20/2046
23244G-AD-4	CWALT 2006-OA18 A1			4	1.D FM	8,496,400	96.9480	9,522,739	9,822,428	8,496,400		348,761			0.341	3.970	MON	653	33,090	07/18/2016	12/25/2046
25150M-AC-0	DBALT 2007-RMP1 A2			4	1.A FM	3,550,932	95.9820	4,188,569	4,363,893	3,991,078		90,498			0.251	4.880	MON	214	98,264	04/14/2015	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1			4	1.D FM	3,393,529	95.2640	3,991,167	4,189,543	3,219,816		179,146			0.501	6.430	MON	409	14,928	05/31/2016	02/25/2047
25150V-AL-0	DBALT 2007-AR3 2A4			4	1.A FM	11,049,745	98.4260	18,083,094	18,372,199	14,111,084		814,650			0.801	7.160	MON	2,865	149,062	01/06/2016	06/25/2037
25150W-AA-2	DBALT 2007-OA3 A1			4	1.A FM	727,786	95.3660	808,225	847,494	697,485		24,268			0.241	4.230	MON	40	2,074	10/02/2014	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2			4	1.A FM	4,223,193	98.5110	5,377,307	5,458,585	3,946,468		267,663			0.341	8.440	MON	363	18,926	03/07/2016	08/25/2036
25151A-AG-6	DBALT 2006-AR3 A6			4	1.A FM	1,324,209	99.3460	1,856,159	1,868,373	1,352,569		90,584			0.661	8.810	MON	240	12,532	02/18/2016	08/25/2036
25151K-AA-7	DBALT 2007-3 1A1			4	1.D FM	4,720,617	93.1090	5,232,575	5,619,783	4,239,424		165,789			1.801	7.020	MON	8,426	101,317	01/20/2016	10/25/2047
25151K-AC-3	DBALT 2007-3 2A1			4	1.D FM	3,022,813	93.5050	3,473,414	3,714,671	2,825,624		117,871			0.851	5.700	MON	615	32,016	10/25/2016	10/25/2047
25151R-AF-1	DBALT 2007-AR1 A4			4	1.A FM	540,815	126.1830	846,311	670,698	635,682		65,036			0.421	18.120	MON	55	2,331	09/24/2015	01/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1			4	1.A FM	2,857,945	98.8700	3,100,854	3,136,291	2,860,621		113,172			0.301	4.530	MON	184	9,590	02/21/2017	08/25/2047
251563-DL-3	DMSI 2004-2 A5			4	1.A FM	1,159,813	101.1060	1,172,649	1,159,813	1,159,813					6.160	5.960	MON	5,954	64,476	03/27/2020	01/25/2034
30247D-AD-3	FFML 2006-FF13 A2C			4	1.D FM	4,052,901	79.8650	4,569,021	5,720,902	3,493,690		194,397			0.421	7.150	MON	469	24,432	08/12/2016	10/25/2036
30259R-AK-1	FMMSR 2021-GT2 A			4	2.C FE	2,999,866	99.1720	2,975,178	3,000,000	2,999,872		6			3.850	3.850	MON	1,925	20,854	10/15/2021	10/25/2026
30711X-DS-0	CAS 2016-C06 1M2			4,6	1.D	2,849,371	103.2390	2,787,075	2,699,626	2,738,025		(44,714)			4.351	3.230	MON	2,284	118,804	03/08/2017	04/25/2029
30711X-EP-5	CAS 2017-C01 1M2			4,6	1.D	4,646,733	102.3990	4,632,098	4,523,552	4,570,435		(19,147)			3.651	2.880	MON	3,212	167,054	09/19/2019	07/25/2029
30711X-J7-0	CAS 2018-C03 1M2			4,6	1.D	5,745,306	101.2020	5,788,388	5,719,599	5,729,178		(7,390)			2.251	2.160	MON	2,504	130,260	05/07/2019	10/25/2030
30711X-JX-3	CAS 2017-C03 1M2			4,6	1.D	3,950,900	102.3190	4,030,676	3,939,302	3,943,178		(3,129)			3.101	3.060	MON	2,376	123,571	05/02/2017	10/25/2029
30711X-LT-9	CAS 2017-C04 2M2			4,6	1.D	10,543,642	102.5030	10,421,253	10,166,739	10,300,502		(77,633)			2.951	2.230	MON	5,835	303,499	01/28/2020	11/25/2029
30711X-NX-8	CAS 2017-C05 1M2			4,6	1.D	4,618,753	101.7080	4,580,280	4,503,355	4,541,843		(37,474)			2.301	1.710	MON	2,016	104,838	07/25/2018	01/25/2030
30711X-YX-6	CAS 2018-C01 1M2			4,6	1.D	6,437,566	101.1290	6,410,009	6,338,418	6,366,345		(30,488)			2.351	2.040	MON	2,899	150,762	05/07/2019	07/25/2030
3137G0-AD-1	STACR 2013-DN2 M2			4,6	1.D	10,098,358	103.0460	10,130,563	9,831,075	10,065,993		(79,923)			4.351	2.810	MON	8,319	219,196	06/23/2021	11/25/2023
3137G0-AM-1	STACR 2014-DN1 M3			4,6	1.D	3,008,495	103.3540	3,004,268	2,906,759	3,005,647		(11,614)			4.601	2.600	MON	2,601	33,720	10/20/2021	02/25/2024
3137G0-NX-3	STACR 2017-DNA2 M2			4,6	1.D	3,500,000	102.8930	3,601,274	3,500,000	3,500,000					3.551	3.590	MON	2,417	125,716	04/04/2017	10/25/2029
3137G0-PU-7	STACR 2017-HQA2 M2			4,6	1.D	12,213,474	102.5320	12,216,108	11,914,417	12,006,340		(79,695)			2.751	2.280	MON	6,375	325,568	03/26/2021	12/25/2029
3137G0-QQ-5	STACR 2017-DNA3 M2			4,6	1.D	6,114,494	101.9240	6,024,264	5,910,511	5,975,399		(43,038)			2.601	1.880	MON	2,990	155,525	05/07/2019	03/25/2030
32027N-A3-5	FFML 2006-FF2 A5			4	1.A FM	7,707,022	97.2620	9,528,260	9,796,413	8,316,252		354,362			0.701	5.620	MON	1,337	69,575	11/30/2016	02/25/2036
32027N-VE-8	FFML 2005-FFH3 M3			4	1.A FM	2,407,561	99.8870	2,622,881	2,625,833	2,524,839		66,800			0.971	3.480	MON	496	25,818	01/04/2017	09/25/2035
32027N-YR-6	FFML 2006-FF1 M1			4	1.A FM	5,952,988	99.8190	8,030,072	8,044,579	7,249,227		645,056			0.761	5.920	MON	1,192	60,830	01/21/2016	01/25/2036
32028P-AE-5	FFML 2006-FF11 2A3			4	1.A FM	1,298,814	94.0100	1,681,260	1,788,385	954,529		111,202			0.401	19.790	MON	140	7,277	11/18/2015	08/25/2036
32051H-AF-0	FHAMS 2006-FA3 A6			4	1.D FM	507,341	64.1140	430,831	671,974	261,865		(2,018)			6.000	16.240	MON	3,360	40,318	06/08/2012	07/25/2036
32056C-AH-2	FHASI 2007-4 1A8			4	1.D FM	1,787,196	60.5470	1,206,954	1,993,387	843,783		(37,294)			6.000	8.500	MON	9,967	119,351	08/05/2014	08/25/2037
33851R-BE-0	FSMT 2021-10IN B3			4	1.A	8,789,666	102.6000	8,740,977	8,519,421	8,785,039		(5,891)			3.528	3.120	MON	25,049	75,155	09/27/2021	10/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33851T-AU-1	FSMT 2021-11IN A18			4	1.A	2,629,114	99.3110	2,620,419	2,638,596	2,629,154		206			2.500	2.530	MON	5,497	10,994	10/20/2021	11/25/2051
33852C-BW-2	FSMT 2021-3INV B3			4	1.A	8,483,623	99.0660	8,396,386	8,475,480	8,482,434		(1,279)			3.225	3.180	MON	22,783	159,633	05/13/2021	06/25/2051
33852F-BU-9	FSMT 2021-4 B3			4	3.B	5,396,456	95.5650	5,314,345	5,560,949	5,401,333		6,856			2.717	3.040	MON	12,593	75,643	06/14/2021	06/01/2051
33852H-BG-6	FSMT 2021-8INV B3			4	1.A	8,923,153	101.9430	8,661,649	8,496,541	8,912,739		(13,067)			3.534	2.900	MON	25,026	100,210	08/19/2021	09/25/2051
33852J-BU-1	FSMT 2021-7 B3			4	2.B	7,539,126	98.1590	7,404,588	7,543,440	7,539,126		33			2.950	2.930	MON	18,547	74,265	08/12/2021	08/25/2051
33853G-BL-6	FSMT 2021-12 B1			4	1.C FE	13,289,538	101.8850	13,431,551	13,182,967	13,288,947		(793)			2.982	2.870	MON	32,764	32,763	11/15/2021	11/25/2051
33853G-BM-4	FSMT 2021-12 B2			4	1.F FE	3,252,195	100.2830	3,305,091	3,295,742	3,252,383		270			2.982	3.090	MON	8,191	8,191	11/15/2021	11/25/2051
36167C-AB-2	GCAT 2019-RPL1 M1			4	1.A	2,732,344	102.9590	3,088,778	3,000,000	2,802,658		37,682			3.050	4.840	MON	7,625	91,500	05/07/2020	10/25/2068
36167F-AE-9	GCAT 2020-NQM1 B1			4	1.A	6,115,866	100.3050	6,134,703	6,116,000	6,107,403		(5,967)			3.638	3.540	MON	18,542	222,500	02/20/2020	01/25/2060
362257-AC-1	GSAA 2006-17 A3A			4	1.D FM	2,744,736	46.4180	2,174,039	4,683,583	1,656,810		99,609			0.581	9.080	MON	530	38,549	06/23/2016	11/25/2036
3622EC-AC-0	GSAA 2007-5 2A2A			4	1.D FM	2,250,871	59.4030	2,178,586	3,667,407	1,486,769		160,154			0.561	12.730	MON	401	14,458	02/05/2016	04/25/2047
3622EC-AF-3	GSAA 2007-5 2A3A			4	1.D FM	2,728,578	60.0330	2,642,037	4,400,932	1,814,291		190,321			0.741	12.800	MON	635	22,356	02/05/2016	04/25/2047
3622MG-AD-0	GSAMP 2007-NC1 A2C			4	1.D FM	5,557,471	64.6720	6,655,814	10,291,613	4,524,435		347,133			0.251	9.580	MON	504	26,266	02/03/2016	12/25/2046
362334-GT-5	GSAA 2006-5 2A3			4	1.D FM	3,252,935	62.6810	3,004,018	4,792,537	2,280,765		148,067			0.641	8.640	MON	598	41,200	12/14/2015	03/25/2036
362334-MH-4	GSAA 2006-6 AF6			4	1.D FM	1,391,210	49.0710	1,135,440	2,313,862	928,359		32,981			6.503	6.960	MON	12,540	31,064	04/21/2016	03/25/2036
362341-Z2-8	GSAA 2006-1 A1			4	1.D FM	3,479,955	37.3530	2,421,224	6,481,871	1,910,221		133,442			0.281	8.590	MON	355	38,967	02/17/2016	01/25/2036
36242D-3Z-4	GSAA 2005-6 M3			4	1.A FM	6,981,728	100.7190	9,470,648	9,403,000	7,672,600		245,347			1.076	4.260	MON	1,969	93,795	08/31/2016	06/25/2035
36245A-AD-8	GSAMP 2006-HE6 A4			4	1.D FM	4,309,391	96.3210	5,552,983	5,765,074	4,378,719		190,285			0.341	5.040	MON	383	19,958	05/23/2016	08/25/2036
36245R-AB-5	GSAA 2007-6 1A2			4	1.D FM	5,229,215	78.0880	5,731,080	7,339,248	3,837,159		368,382			0.541	12.350	MON	773	40,328	12/09/2015	05/25/2047
36245R-AF-6	GSAA 2007-6 A4			4	1.D FM	2,327,649	81.7800	2,394,408	2,927,861	1,894,701		119,709			0.701	7.760	MON	400	20,836	08/17/2016	05/25/2047
36245T-AE-5	GSAMP 2006-FM3 A2D			4	1.D FM	10,215,454	60.9310	11,634,434	19,094,307	8,265,101		629,259			0.331	9.390	MON	1,232	64,176	01/15/2016	11/25/2036
36249B-AD-2	GSAA 2007-7 A4			4	1.A FM	740,752	99.5810	815,563	818,989	774,679		47,881			0.641	4.980	MON	102	5,320	10/25/2018	07/25/2037
36259V-AY-9	GSMBS 2020-PJ4 B3			4	1.A	4,946,323	99.8000	4,953,652	4,963,580	4,947,453		1,166			3.323	3.340	MON	13,748	166,190	09/18/2020	01/25/2051
36260R-AD-1	GSMBS 2020-PJ6 A4			4	1.A	3,823,125	99.0010	3,750,943	3,788,789	3,823,125		(4,142)			2.500	2.290	MON	7,893	23,680	09/07/2021	05/25/2051
36261M-AY-5	GSMBS 2021-PJ1 B3			4	1.D	3,023,689	95.3580	2,942,898	3,086,135	3,027,420		5,110			2.768	3.000	MON	7,121	78,749	01/15/2021	06/25/2051
36261W-AG-2	GSMBS 2021-RPL1 M2			4	1.A	19,075,368	98.3540	19,602,966	19,931,000	19,152,173		76,805			2.500	3.130	MON	83,046	332,183	03/25/2021	12/25/2060
36262D-AS-7	GSMBS 2020-PJ2 B2			4	1.A	6,644,721	101.2150	6,539,540	6,460,986	6,619,159		(24,064)			3.618	3.170	MON	19,481	233,022	09/01/2020	07/25/2050
36262J-BJ-3	GSMBS 2021-GR2 B3			4	1.A	7,020,784	101.6740	6,861,964	6,748,979	7,013,702		(8,834)			3.388	2.850	MON	19,058	76,341	08/17/2021	02/25/2052
36262L-BA-7	GSMBS 2021-PJ6 B3			4	2.B	11,527,080	97.1860	11,458,684	11,790,371	11,534,029		10,140			2.684	2.910	MON	26,372	158,411	06/15/2021	11/25/2051
36262P-AD-3	GSMBS 2021-PJ10 A4			4	1.A	9,782,345	99.2120	9,750,971	9,828,416	9,782,349		804			2.500	2.550	MON	20,476	40,952	10/20/2021	03/25/2052
36263C-AD-1	GSMBS 2021-PJ9 A4			4	1.A	4,873,737	99.1810	4,788,930	4,828,470	4,873,737		(1,572)			2.500	2.290	MON	10,059	30,178	09/22/2021	02/26/2052
36418G-BC-7	GFMT 2018-2 A52			4	1.A	6,765,506	100.2550	6,701,149	6,684,044	6,706,432		(39,647)			4.000	3.290	MON	22,280	267,362	04/24/2020	10/25/2058
36418W-BC-2	GFMT 2019-1 A52			4	1.A	6,114,364	100.4980	6,232,942	6,202,049	6,167,357		39,447			4.000	4.390	MON	20,674	248,268	02/14/2019	02/25/2059
39539L-AH-4	GPMF 2007-AR2 2A1			4	1.A FM	4,187,473	98.3120	5,110,058	5,197,793	3,927,649		229,982			0.501	7.070	MON	507	22,131	06/16/2016	05/25/2037
40430H-DF-2	HASC 2006-OPT1 M2			4	1.A FM	5,207,750	97.7280	7,231,925	7,400,000	5,917,489		290,718			0.686	4.450	MON	988	39,368	07/06/2016	12/25/2035
40430H-EQ-7	HASC 2006-NC1 1A			4	1.A FM	1,482,086	99.3700	1,542,148	1,551,923	1,504,745		58,426			0.521	3.220	MON	157	8,197	05/17/2017	11/25/2035
40431R-AF-2	HASC 2007-WF1 M1			4	1.A FM	2,810,000	98.5470	3,941,893	4,000,000	3,180,207		117,406			0.351	4.410	MON	274	14,253	11/14/2016	05/25/2037
41165A-AB-8	HVMLT 2007-5 A1A			4	1.A FM	5,194,692	98.2540	5,681,824	5,782,736	4,990,668		144,561			0.293	3.530	MON	614	17,134	02/09/2017	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A			4	1.A FM	4,609,005	96.6140	5,085,497	5,263,675	4,609,005		163,180			0.293	3.460	MON	559	15,717	10/17/2016	08/19/2037
437084-NZ-5	HEAT 2005-7 M1			4	1.A FM	146,814	99.9780	158,257	158,291	157,612		6,369			0.776	3.590	MON	24	946	01/07/2016	01/25/2036
45254N-PU-5	IMM 2005-5 A1			4	1.A FM	2,250,826	97.6400	2,270,079	2,324,933	2,250,826		30,262			0.741	2.150	MON	335	17,452	03/25/2019	08/25/2035
45254T-SM-7	IMSA 2005-2 A1			4	1.D FM	3,741,725	89.9440	4,992,562	5,550,692	3,623,695		233,481			0.741	10.350	MON	801	45,820	01/07/2016	03/25/2036
45257B-AD-2	IMSA 2006-4 A2C			4	1.D FM	6,555,193	92.9300	9,282,743	9,988,866	7,062,738		531,778			0.621	9.160	MON	1,208	45,548	12/02/2016	01/25/2037
45257V-AB-2	IMSA 2007-3 A1B			4	1.D FM	2,905,891	88.6760	3,674,627	4,143,873	2,729,485		188,728			0.341	7.820	MON	275	12,317	05/24/2016	09/25/2037
45660N-F7-5	RAST 2004-A3 A7			4	1.A FM	730,150	105.8350	798,197	754,190	740,637		1,748			5.250	5.580	MON	3,300	39,595	03/05/2010	06/25/2034
45661E-AF-1	INDX 2006-AR2 2A1			4	1.D FM	4,349,079	79.8160	4,371,557	5,476,998	3,777,497		159,878			0.521	5.050	MON	556	28,928	08/31/2016	02/25/2046
456652-AG-1	IMJA 2007-A1 A7			4	1.D FM	1,334,103	56.0630	913,314	1,629,083	862,792		(32,164)			6.000	6.710	MON	8,145	92,218	11/22/2011	08/25/2037
45667W-AA-6	INDX 2006-FLX1 A1			4	1.A FM	4,874,403	100.8220	5,545,259	5,500,031	4,874,403		140,037			0.311	3.940	MON	334	22,313	08/11/2016	11/25/2036
46185J-AC-2	IHSFR 2018-SFR1 B			4	1.A FE	3,999,426	99.9180	3,996,150	3,999,426	3,999,426					1.058	2.160	MON	1,764	42,746	01/26/2018	03/17/2037
46187V-AE-9	IHSFR 2018-SFR3 C			4	1.E FE	2,252,944	100.0370	2,252,541	2,251,693	2,251,693					1.408	2.480	MON	1,322	32,056	07/23/2018	07/17/2037
46187X-AC-9	IHSFR 2018-SFR4 B			4	1.A FE	6,499,700	99.9850	6,498,749	6,499,700	6,499,700					1.358	2.330	MON	3,679	89,239	10/26/2018	01/17/2038
46591K-AC-7	JPMMT 2019-8 A3			4	1.A	2,231,035	101.0650	2,225,942	2,202,472	2,222,177		(28,560)			3.500	2.310	MON	6,424	77,087	10/22/2019	03/25/2050
46591N-BW-6	JPMMT 2020-LTV1 B3A			4	1.A	7,246,550	102.5430	7,496,428	7,310,517	7,264,288		12,427			3.842	4.030	MON	23,408	276,736	06/19/2020	06/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46591T-BT-0	JPMMT 2020-2 B2A			4	1.A	13,532,585	101.7800	13,408,910	13,174,406	13,483,244		(47,291)			3.467	3.030	MON	38,064	454,024	09/08/2020	07/25/2050
46592W-BP-0	JPMMT 2021-12 A15			4	1.A	9,604,123	99.0580	9,507,767	9,598,124	9,604,123		(241)			2.500	2.450	MON	19,996	59,988	09/28/2021	02/25/2052
46592X-BP-8	JPMMT 2021-13 A15			4	1.A	9,585,308	99.0580	9,538,292	9,628,939	9,585,308		1,665			2.500	2.550	MON	20,060	40,121	10/26/2021	04/25/2052
46592X-CC-6	JPMMT 2021-13 B2			4	1.A	25,595,098	101.4820	25,657,873	25,283,102	25,591,351		(4,817)			3.154	2.980	MON	66,471	132,962	10/26/2021	04/25/2052
46592X-CF-9	JPMMT 2021-13 B3			4	1.D	16,035,180	99.9330	16,002,379	16,012,963	16,034,676		(580)			3.154	3.110	MON	42,099	84,211	10/26/2021	04/25/2052
466247-VD-2	JPMMT 2005-S2 2A11			4	1.D FM	23,377	93.7270	23,034	24,575	21,320		(541)			5.500	3.920	MON	113	1,352	09/12/2012	09/25/2035
466247-VH-3	JPMMT 2005-S2 2A15			4	1.D FM	768,459	91.7380	765,236	834,149	584,237		(2,708)			6.000	8.610	MON	4,171	50,049	05/05/2010	09/25/2035
46627M-AV-9	JPALT 2005-S1 2A10			4	1.D FM	918,864	88.5140	962,521	1,087,413	616,180		7,781			6.000	13.050	MON	5,437	65,245	09/26/2012	12/25/2035
46645G-AG-3	JPMMT 2015-6 A7	CF		4	1.A	2,274,833	100.4320	2,264,506	2,254,751	2,258,383		(1,357)			3.500	3.270	MON	6,576	78,364	06/13/2017	10/25/2045
46648C-AH-7	JPMMT 2017-1 A8	CF		4	1.A	21,202,594	100.8010	21,402,283	21,232,040	21,203,930		4,685			3.468	3.450	MON	61,370	740,519	06/15/2017	01/25/2047
46648H-AG-8	JPMMT 2017-2 A7	CF		4	1.A	17,512,895	101.6880	17,875,301	17,578,540	17,534,731		9,268			3.500	3.520	MON	51,271	613,965	06/15/2017	05/25/2047
46649C-AG-8	JPMMT 2018-4 A7	CF		4	1.A	2,119,037	100.2320	2,075,966	2,071,142	2,082,912		(26,902)			3.500	2.250	MON	6,041	72,047	12/17/2019	10/25/2048
46649K-AC-9	JPMMT 2018-5 A3			4	1.A	2,811,312	100.5490	2,777,725	2,762,536	2,786,406		(77,796)			3.500	1.920	MON	8,057	96,272	09/25/2019	10/25/2048
46650H-AE-8	JPMMT 2019-1 A5			4	1.A	3,013,707	100.4410	3,107,690	3,094,018	3,071,785		46,919			4.000	4.940	MON	10,313	121,578	01/18/2019	05/25/2049
46650H-AK-4	JPMMT 2019-1 A10			4	1.A	1,859,960	100.4410	1,898,449	1,890,096	1,879,425		21,139			4.000	4.620	MON	6,300	74,270	01/18/2019	05/25/2049
46650J-AG-9	JPMMT 2018-6 1A7	CF		4	1.A	3,959,776	100.9370	4,268,332	4,228,694	4,068,662		189,101			3.500	5.430	MON	12,334	147,338	12/18/2018	12/25/2048
46650M-AG-2	JPMMT 2018-8 A7	CF		4	1.A	3,646,696	100.6160	3,734,526	3,711,650	3,684,316		64,831			4.000	4.550	MON	12,372	147,057	12/18/2018	01/25/2049
46650P-AE-0	JPMMT 2019-LTV1 A5			4	1.A	988,396	98.9770	992,907	1,003,161	999,325		18,562			4.000	4.530	MON	3,344	38,972	02/20/2019	06/25/2049
46650P-AR-1	JPMMT 2019-LTV1 A15			4	1.A	96,069	98.9770	95,640	96,628	96,323		1,297			4.000	4.220	MON	322	3,754	02/20/2019	06/25/2049
46650Q-BA-5	JPMMT 2019-3 B2			4	1.A	5,517,358	100.0000	5,466,113	5,466,113	5,496,253		287			4.681	4.370	MON	21,323	250,310	05/06/2020	09/25/2049
46651G-AC-3	JPMMT 2019-7 A3			4	1.A	985,184	100.9410	977,652	968,538	981,832		(13,780)			3.500	2.100	MON	2,825	33,019	10/10/2019	02/25/2050
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	2,414,113	101.5800	2,418,260	2,380,636	2,414,113		(35,142)			3.500	2.570	MON	6,944	83,322	11/22/2019	05/25/2050
46652F-CA-6	JPMMT 2020-4 B3			4	1.A	4,898,702	101.3900	5,056,266	4,986,947	4,923,988		22,398			3.692	4.100	MON	15,343	183,877	06/19/2020	11/25/2050
46653Q-BP-9	JPMMT 2021-14 A15			4	1.B FE	7,813,830	99.0890	7,844,445	7,916,497	7,813,830		1,083			2.500	2.760	MON	16,493	16,493	11/23/2021	05/25/2052
46653Q-CA-1	JPMMT 2021-14 B1			4	1.D FE	6,074,842	102.9580	6,167,068	5,989,880	6,074,363		(622)			3.170	2.960	MON	15,825	15,825	11/23/2021	05/25/2052
46654K-BP-1	JPMMT 2021-11 A15			4	1.A	6,808,117	99.1210	6,677,333	6,736,541	6,807,193		(2,998)			2.500	2.270	MON	14,034	42,190	08/31/2021	01/25/2052
46654K-CB-1	JPMMT 2021-11 B2			4	1.A	13,852,519	102.2670	13,923,316	13,614,670	13,847,070		(7,078)			3.040	2.810	MON	34,493	138,015	08/27/2021	01/25/2052
46654K-CE-5	JPMMT 2021-11 B3			4	3.B	17,892,283	101.8600	17,948,782	17,620,913	17,885,997		(8,145)			3.040	2.830	MON	44,643	178,627	08/27/2021	01/25/2052
46654T-AF-5	JPMMT 2021-15 A4			4	1.A FE	12,103,125	100.8590	12,103,125	12,000,000	12,103,125					2.500	2.190	MON	25,000		12/20/2021	06/25/2052
46654T-CB-2	JPMMT 2021-15 B1			4	1.D FE	5,132,811	102.6560	5,132,811	5,000,000	5,132,811					3.129	2.750	MON	13,038		12/20/2021	06/25/2052
46654V-AC-7	JPMMT 2021-LTV2 A3			4	1.E FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					2.926	2.870	MON	17,072		12/22/2021	05/25/2052
525221-EE-3	LXS 2005-8 2A4A			4	1.A FM	113,652	225.8360	317,362	140,527	43,103		34,800			6.190	156.710	MON	725	7,159	10/20/2011	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A			4	1.A FM	1,464,176	98.8820	1,626,750	1,645,142	1,464,176		36,698			0.641	3.760	MON	205	10,686	08/23/2016	12/25/2035
525221-GM-3	LXS 2005-9N 1A1			4	1.D FM	5,777,501	97.8850	6,548,809	6,690,256	5,785,195		140,303			0.371	3.110	MON	484	43,456	06/18/2020	02/25/2036
525226-AG-1	LXS 2006-12N A31A			4	1.A FM	2,496,896	101.5600	3,468,801	3,415,519	2,382,805		283,314			0.501	14.090	MON	333	17,351	02/09/2015	08/25/2046
525229-AE-0	LXS 2006-10N 1A3A			4	1.A FM	2,423,282	103.7550	3,239,030	3,121,780	2,334,389		184,074			0.521	9.890	MON	317	16,490	11/06/2013	07/25/2046
52522R-AD-2	LXS 2006-GP1 A3A			4	1.A FM	1,051,325	120.9200	1,438,495	1,189,618	1,083,763		142,000			0.561	16.600	MON	130	6,765	08/01/2016	05/25/2046
52524V-AG-4	LXS 2007-15N 2A1			4	1.A FM	2,385,446	97.9700	2,725,410	2,781,862	2,385,446		141,876			0.351	5.240	MON	190	9,912	07/14/2016	08/25/2037
542514-DB-7	LBMLT 2002-5 M1			4	1.A FM	2,460,796	99.9110	2,615,913	2,618,233	2,469,979		33,498			1.346	3.380	MON	686	35,670	12/02/2015	11/25/2032
55028B-AG-2	LUM 2006-7 2A1			4	1.A FM	4,116,738	95.7420	4,343,213	4,536,350	4,116,738		82,913			0.271	1.990	MON	240	12,495	07/21/2020	12/25/2036
576433-RU-2	MARM 2004-9 M2			4	1.A FM	613,795	100.0210	642,016	641,877	630,451		26,851			1.751	3.790	MON	219	11,373	09/16/2016	11/25/2034
576434-TE-4	MALT 2004-7 3A1			4	1.A FM	762,013	106.3490	812,177	763,684	711,653		11,706			6.500	8.910	MON	4,137	49,439	01/22/2010	08/25/2034
576434-UG-7	MALT 2004-9 A5			4	1.A FM	65,591	100.0110	71,014	71,006	70,481		1,359			6.547	7.750	MON	387	3,874	03/04/2010	08/25/2034
57643A-AA-8	MASD 2006-2 A			4	1.A FM	2,046,493	97.8680	2,109,681	2,155,621	2,051,440		33,166			0.621	2.770	MON	261	13,566	01/27/2017	02/25/2036
57643L-LC-8	MABS 2005-AB1 A4			4	1.A FM	311,391	99.9320	316,019	316,233	309,248		5,967			6.148	5.180	MON	1,620	9,630	02/26/2013	11/25/2035
57643L-NX-0	MABS 2006-AB1 A4			4	1.D FM	311,649	96.7490	332,251	343,415	260,082		14,807			6.219	11.080	MON	1,780	11,777	09/15/2011	02/25/2036
585491-BV-4	MELLO 2021-INV3 B2			4	1.A	9,842,224	101.7450	9,784,330	9,616,483	9,837,263		(6,071)			3.233	2.920	MON	25,912	77,704	09/27/2021	10/25/2051
585491-BW-2	MELLO 2021-INV3 B3			4	1.A	3,753,908	100.1740	3,718,141	3,711,660	3,752,926		(1,189)			3.233	3.060	MON	10,001	29,991	09/27/2021	10/25/2051
585495-EQ-3	MELLO 2021-MTG1 B3			4	3.B	3,255,092	96.9500	3,282,495	3,385,761	3,260,158		7,118			2.647	3.070	MON	7,469	59,865	04/28/2021	04/25/2051
58552N-AC-3	MWST 2021-2 C			4	1.F FE	4,500,000	99.5640	4,480,381	4,500,000	4,500,000					1.201	1.210	MON	1,052	36,948	04/21/2021	04/25/2055
58552N-AD-1	MWST 2021-2 D			4	2.B FE	2,000,000	99.5650	1,991,301	2,000,000	2,000,000					1.401	1.420	MON	545	19,177	04/21/2021	04/25/2055
59020U-Z6-5	MLMI 2005-A10 A			4	1.A FM	1,238,449	99.3550	1,359,036	1,367,849	1,242,666		30,300			0.521	3.160	MON	119	7,148	09/16/2014	02/25/2036
590238-AA-9	MLMI 2007-HE3 A1			4	1.D FM	2,976,052	54.2900	3,007,727	5,540,061	2,107,047		185,303			0.171	10.930	MON	185	9,670	01/15/2016	04/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59980V-AH-4	MCMLT 2018-1 M3			4	1.A	11,945,280	102.3820	13,293,396	12,984,000	12,088,349		83,018			3.250	4.230	MON	35,165	457,240	05/14/2020	05/25/2062
59981B-AG-9	MCMLT 2019-GS1 M1			4	1.A	4,566,797	102.7360	5,136,804	5,000,000	4,664,533		34,033			3.000	4.470	MON	12,500	150,000	04/09/2020	07/25/2059
59981T-AH-8	MCMLT 2019-GS2 M2			4	1.A	4,712,500	104.0790	5,203,986	5,000,000	4,770,585		32,493			3.250	4.170	MON	13,542	162,500	05/12/2020	08/25/2059
61744C-GD-2	MSAC 2004-HE7 M1			4	1.A FM	1,625,515	99.4570	1,637,158	1,646,091	1,625,515		2,964			1.001	1.560	MON	321	16,683	09/22/2020	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1			4	1.A FM	539,235	99.7600	544,927	546,234	539,955		1,699			1.061	1.420	MON	113	5,868	09/09/2020	09/25/2034
61744C-TL-0	MSAC 2005-HE4 M2			4	1.A FM	67,474	106.1180	76,854	72,423	72,296		3,749			0.806	3.410	MON	10	591	10/08/2015	07/25/2035
61744C-WM-4	MSAC 2005-HE7 M2			4	1.A FM	7,525,000	98.6510	9,865,117	10,000,000	8,477,827		304,949			0.761	4.390	MON	1,481	77,085	07/19/2016	11/25/2035
61746W-A7-5	MSDWC 2003-NC2 M1			4	1.A FM	1,186,677	100.1830	1,246,504	1,244,222	1,189,291		13,588			1.451	3.410	MON	351	18,272	11/05/2015	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1			4	1.A FM	453,816	100.0580	470,093	469,819	459,889		9,962			1.676	3.690	MON	153	7,968	10/01/2015	11/25/2032
61748H-KA-8	MSM 2005-4 3A1			4	1.D FM	705,915	100.6950	803,189	797,644	546,644		31,941			4.773	13.290	MON	3,173	38,193	11/21/2011	08/25/2035
61771Q-CC-3	MSRM 2020-1 B3			4	1.A	2,461,844	94.4110	2,384,433	2,525,575	2,462,834		1,801			3.055	3.290	MON	6,389	38,230	06/10/2021	12/25/2050
61772C-AZ-4	MSRM 2021-3 B3			4	1.A	2,104,526	94.9630	2,050,759	2,159,516	2,105,767		1,929			2.811	3.060	MON	5,060	30,431	06/24/2021	06/25/2051
61772L-BW-0	MSRM 2021-2 B3			4	1.A	3,638,709	95.5000	3,533,525	3,700,026	3,640,471		2,586			2.907	3.060	MON	8,965	62,815	05/21/2021	05/25/2051
61772Q-AT-7	MSRM 2021-6 A9			4	1.A	2,886,268	98.9400	2,860,169	2,890,785	2,886,280		181			2.500	2.490	MON	6,022	12,045	10/15/2021	09/25/2051
61772Q-AY-6	MSRM 2021-6 B3			4	1.A	3,521,819	98.5770	3,517,885	3,568,663	3,522,085		454			3.107	3.220	MON	9,241	18,482	10/15/2021	09/25/2051
62955M-AB-2	NZES 2021-FHT1 A			4	2.C FE	2,220,951	99.6500	2,213,241	2,221,004	2,221,012		(477)			3.104	3.100	MON	1,149	28,150	07/20/2021	07/25/2026
64352V-LY-5	NCHET 2005-A A4			4	1.A FM	217,458	100.0000	224,908	224,908	224,908		5,662			4.712	5.530	MON	883	11,463	09/17/2013	08/25/2035
64352V-NK-3	NCHET 2005-B M1			4	1.A FM	4,754,310	99.3870	6,337,211	6,376,275	5,608,396		437,102			0.821	5.650	MON	1,019	53,022	06/10/2016	10/25/2035
64352V-NZ-0	NCHET 2005-C M1			4	1.A FM	6,266,250	98.7330	8,886,026	9,000,000	7,185,756		432,554			0.746	4.780	MON	1,307	64,843	08/10/2016	12/25/2035
64352V-PQ-8	NCHET 2005-D M1			4	1.A FM	15,755,000	97.8960	22,516,285	23,000,000	18,842,594		1,238,460			0.776	5.140	MON	3,474	163,684	01/15/2016	02/25/2036
64828F-CQ-3	NRZT 2018-4A A1S			4	1.A	1,457,289	100.0370	1,490,443	1,489,880	1,457,289		11,405			0.851	1.470	MON	247	12,841	06/02/2020	01/25/2048
64828M-BK-2	NRZT 2017-3A B3			4	1.A	11,110,363	105.6480	11,188,689	10,590,516	10,992,045		(106,664)			5.243	4.040	MON	46,275	557,777	05/29/2020	04/25/2057
64828N-AA-3	NRZT 2017-5A A1			4	1.A	1,133,255	101.1970	1,148,619	1,135,029	1,133,255		221			1.601	1.680	MON	354	18,390	06/02/2020	06/25/2057
64829C-AM-0	NRZT 2015-1A B4			4	1.A	1,866,067	105.1250	1,914,236	1,820,900	1,853,559		(10,669)			5.298	4.500	MON	8,040	96,916	06/12/2020	05/28/2052
64829X-BJ-0	NRZT 2018-5A B3			4	1.A	16,990,017	107.9280	17,955,433	16,636,492	16,919,517		(62,695)			5.000	4.500	MON	69,319	831,825	05/13/2020	12/25/2057
65246P-AC-5	NEWZ 2021-1 C			4	1.E FE	11,500,000	99.6970	11,465,167	11,500,000	11,500,000					1.151	1.160	MON	2,576	85,632	04/29/2021	05/25/2055
65535V-PD-4	NAA 2005-AP3 A3			4	1.D FM	1,727,383	58.0820	1,511,571	2,602,460	1,259,495		53,548			5.318	9.590	MON	11,533	65,338	08/03/2016	08/25/2035
65536H-AG-3	NHELI 2005-FM1 M2			4	1.A FM	277,504	99.9660	293,361	293,461	291,247		12,363			0.836	3.410	MON	48	2,485	01/08/2016	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A			4	1.A FM	4,875,735	98.3190	6,579,608	6,692,101	4,696,878		349,912			0.421	7.840	MON	549	28,582	03/22/2016	02/25/2037
65540G-BD-5	NMRR 2014-4R 3A10			4	1.A FM	2,676,940	98.0000	3,545,137	3,617,486	3,244,352		398,665			0.251	7.690	MON	177	9,232	09/28/2016	09/26/2036
669884-AA-6	NHEL 2006-1 A1A			4	1.A FM	2,728,417	98.9260	2,831,858	2,862,601	2,754,275		61,617			0.421	2.780	MON	235	12,226	03/02/2017	05/25/2036
67113A-AP-5	OBX 2019-EXP3 1A8			4	1.A	3,135,601	101.7700	3,160,014	3,105,031	3,135,601		(20,823)			3.500	2.910	MON	9,056	108,676	10/16/2019	10/25/2059
67113A-BA-7	OBX 2019-EXP3 2A1B			4	1.A	6,644,376	100.1250	6,758,455	6,750,000	6,676,782		32,406			1.001	1.640	MON	1,315	68,414	10/16/2019	10/25/2059
67113K-AL-2	OBX 2019-EXP2 2A2			4	1.A	1,436,758	99.5920	1,430,898	1,436,758	1,436,758					1.301	1.950	MON	364	18,920	07/18/2019	06/25/2059
67114K-AV-9	OBX 2021-INV2 A19			4	1.A	6,863,852	99.1810	6,847,229	6,903,764	6,863,978		679			2.500	2.570	MON	14,383	28,766	10/22/2021	10/25/2051
67448Q-AT-8	OBX 2019-EXP1 2A1B			4	1.A	6,700,366	100.0640	6,788,102	6,783,750	6,727,453		(5,659)			1.051	1.990	MON	1,388	72,186	04/16/2019	01/25/2059
67448T-BD-6	OBX 2020-EXP1 2A1B			4	1.A	3,948,596	100.0190	4,000,760	4,000,000	3,967,161		14,675			0.851	1.230	MON	663	34,475	02/14/2020	02/25/2060
67448W-BE-7	OBX 2020-EXP3 2A2			4	1.A	1,681,055	100.2190	1,684,748	1,681,055	1,681,055					1.301	1.320	MON	426	22,137	09/18/2020	01/25/2060
67647E-AU-1	OCMT 2021-5 A19			4	1.A	4,804,279	98.9960	4,759,767	4,808,035	4,804,337		206			2.500	2.480	MON	10,017	20,033	10/08/2021	10/25/2051
67647W-CF-2	BVINV 2021-3 B3A			4	1.A	1,217,739	103.2730	1,200,198	1,162,152	1,216,357		(1,768)			3.598	2.970	MON	3,485	13,959	08/24/2021	07/25/2051
68383N-CA-9	OPMAC 2005-4 1APT			4	1.A FM	191,760	100.0350	212,086	212,011	209,572		7,591			0.721	3.810	MON	30	1,549	05/09/2014	11/25/2035
69337B-AH-7	PHHAM 2007-1 21A			4	1.D FM	977,869	94.8080	1,228,114	1,295,365	978,767		12,085			6.000	9.530	MON	6,477	77,659	10/26/2010	02/25/2037
69359Y-BC-0	PMTLT 2021-INV1 A27			4	1.A	6,742,660	99.4330	6,734,988	6,773,352	6,742,660		1,018			2.500	2.550	MON	14,111	28,222	10/21/2021	07/25/2051
69374X-AA-8	PSMC 2019-2 A1			4	1.A	319,974	100.3030	314,653	313,700	315,434		(13,087)			3.500	1.610	MON	915	10,980	10/08/2019	10/25/2049
70069F-BS-5	PPSI 2004-WHQ1 M2			4	1.A FM	755,720	100.0130	802,961	802,850	796,275		23,113			1.091	3.360	MON	170	8,868	08/14/2015	09/25/2034
70069F-BU-0	PPSI 2004-WHQ1 M4			4	1.A FM	3,315,138	101.7570	3,369,180	3,310,999	3,310,999					1.831	2.340	MON	1,179	61,178	02/05/2019	09/25/2034
73316N-AB-1	POPLR 2007-A A2			4	1.A FM	396,967	99.6030	459,761	461,589	447,619		32,121			0.351	5.750	MON	32	1,645	11/19/2015	06/25/2047
73316P-CK-4	POPLR 2005-2 M1			4	1.A FM	8,886,115	100.0600	8,985,042	8,979,611	8,918,416		27,994			5.917	4.290	MON	44,277	355,939	11/19/2015	04/25/2035
73316P-DS-6	POPLR 2005-3 M1			4	1.A FM	13,508,760	99.7200	13,740,812	13,779,380	13,657,507		58,692			3.663	4.090	MON	42,062	518,559	06/17/2015	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1			4	1.A FM	204,390	101.3910	224,340	221,261	216,227		11,816			0.761	4.150	MON	33	1,299	12/15/2015	11/25/2035
73316P-HP-8	POPLR 2005-D A5			4	1.A FM	2,977,986	99.9120	3,147,511	3,150,266	3,092,410		30,919			3.531	4.840	MON	9,271	113,910	11/15/2013	01/25/2036
73316P-KJ-8	POPLR 2006-B M1			4	1.A FM	1,500,171	97.6150	1,535,419	1,572,919	1,502,785		16,184			0.641	1.660	MON	196	10,216	07/25/2019	05/25/2036
74162F-AB-1	PRIME 2007-1 A2			4	1.D FM	11,450,581	94.0730	13,960,882	14,840,477	12,496,614		(45,853)			6.000	7.140	MON	74,202	890,372	01/22/2016	03/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
74922N-AB-5	RALI 2006-QA10 A2			4	1.A FM	2,002,030	100.5710	2,693,604	2,678,301	1,839,619		130,167			0.461	9.040	MON	241	9,710	01/12/2016	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1			4	1.A FM	2,911,522	94.8600	3,144,090	3,314,433	2,813,935		95,549			0.261	3.530	MON	169	8,793	02/03/2017	04/25/2037
749239-AF-6	RAMP 2006-RZ5 M1			4	1.A FM	2,548,115	98.2630	3,170,768	3,226,788	2,714,332		88,331			0.461	4.270	MON	290	20,332	05/06/2020	08/25/2046
74923L-AB-8	RALI 2007-Q04 A1A			4	1.A FM	3,241,334	96.9710	3,481,549	3,590,263	3,241,334		119,700			0.481	3.760	MON	336	14,707	03/21/2017	05/25/2047
74924S-AD-8	RASC 2007-KS1 A4			4	1.A FM	8,752,058	97.4680	12,004,265	12,316,000	10,043,565		534,018			0.321	4.350	MON	771	40,122	06/29/2016	01/25/2037
74924Y-AC-7	RASC 2007-KS3 AI3			4	1.A FM	257,279	99.9520	284,635	284,771	283,527		13,693			0.351	3.790	MON	19	1,015	02/25/2015	04/25/2037
749357-AA-7	RCKT 2019-1 A1			4	1.A	1,643,826	101.3470	1,640,596	1,618,786	1,637,375		(25,084)			3.500	2.210	MON	4,721	56,629	10/10/2019	09/25/2049
749384-CB-7	RCKT 2021-5 A25			4	1.B FE	8,888,516	98.9330	8,853,211	8,948,639	8,888,536		626			2.500	2.560	MON	18,643	18,643	11/12/2021	11/25/2051
74939K-AE-6	RCKT 2021-6 A5			4	1.A FE	12,056,250	100.6640	12,079,741	12,000,000	12,056,250					2.500	2.300	MON	25,000		12/14/2021	12/25/2051
74957E-AF-4	RFMSI 2006-S5 A6			4	1.D FM	380,812	97.8750	468,833	479,009	294,537		10,018			6.000	14.200	MON	2,395	28,741	12/15/2011	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12			4	1.D FM	649,012	97.8820	794,089	811,271	491,571		18,079			6.000	14.700	MON	4,056	48,676	08/31/2011	06/25/2036
74978F-AH-2	RAAC 2007-SP3 A2			4	1.A FM	3,134,952	101.7710	3,272,282	3,215,335	3,153,375		14,063			1.601	2.110	MON	1,002	51,498	04/01/2020	09/25/2047
75114H-AA-5	RALI 2006-Q05 1A1			4	1.D FM	4,712,252	94.2240	5,045,557	5,354,832	4,546,846		102,768			0.531	2.940	MON	554	28,825	02/24/2017	05/25/2046
75114H-AD-9	RALI 2006-Q05 2A1			4	1.D FM	2,284,538	96.2280	2,871,358	2,983,886	1,901,107		222,486			0.481	14.610	MON	280	14,553	02/03/2014	05/25/2046
751153-AA-5	RALI 2006-Q010 A1			4	1.A FM	3,399,628	96.0520	4,236,521	4,410,626	3,075,096		240,193			0.421	9.710	MON	362	18,836	06/01/2016	01/25/2037
75115Y-AA-7	RALI 2007-Q01 A1			4	1.A FM	6,844,790	96.0070	7,470,674	7,781,360	6,844,790		173,480			0.401	3.450	MON	608	22,807	08/26/2019	02/25/2047
75156W-AE-3	RAMP 2006-RS4 M1			4	1.A FM	9,062,500	97.4790	12,184,974	12,500,000	10,058,546		426,422			0.626	4.090	MON	1,524	79,297	10/25/2016	07/25/2036
75156X-AD-3	RAMP 2006-RZ4 M1			4	1.A FM	9,144,531	98.1510	12,268,921	12,500,000	10,268,242		472,602			0.451	4.210	MON	1,098	66,537	08/31/2016	10/25/2036
75157D-AC-8	RAMP 2007-RS2 A3			4	1.D FM	8,163,319	97.1030	12,197,740	12,561,565	9,941,032		450,420			0.841	4.720	MON	2,056	59,042	10/25/2016	05/25/2037
75409Q-DH-1	RATE 2021-J2 B3			4	1.A	2,662,278	94.0140	2,616,206	2,782,781	2,663,712		2,473			2.766	3.150	MON	6,417	25,678	08/11/2021	08/25/2051
75970N-BE-6	RAMC 2005-3 AF4			4	1.A FM	2,115,230	104.7580	2,483,648	2,370,836	2,185,712		72,664			5.140	9.160	MON	10,155	121,861	05/29/2014	11/25/2035
759950-EM-6	RAMC 2004-4 AF5			4	1.A FM	4,474,160	99.5290	4,574,290	4,595,915	4,450,767		14,827			5.993	4.020	MON	22,953	166,631	08/20/2014	02/25/2035
76110W-N6-9	RASC 2005-KS2 M1			4	1.A FM	250,392	99.6640	267,885	268,787	260,035		12,680			0.746	5.930	MON	39	2,031	03/24/2020	03/25/2035
761118-UG-1	RALI 2006-QS2 1A1			4	1.D FM	881,055	97.0470	1,230,270	1,267,705	851,240		13,135			5.500	10.250	MON	5,810	69,724	02/29/2012	02/25/2036
76111X-RB-1	RFMSI 2004-S9 1A23			4	1.A FM	494,195	98.7370	532,555	539,367	497,603		7,594			5.500	7.800	MON	2,472	29,659	02/04/2010	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B			4	1.A FM	2,067,858	99.4270	2,219,719	2,232,505	2,080,155		60,614			0.861	3.510	MON	374	19,467	01/03/2017	03/25/2036
76112B-K3-3	RAMP 2005-EFC6 M2			4	1.A FM	129,028	99.9700	144,932	144,975	143,805		7,423			0.746	4.000	MON	15	1,095	04/29/2015	11/25/2035
76112B-SQ-4	RAAC 2005-SP1 2A3			4	1.A FM	1,214,992	101.9550	1,368,783	1,342,532	1,244,897		26,515			5.250	7.130	MON	5,874	69,798	05/05/2010	09/25/2034
76112B-X3-9	RAMP 2006-NC1 M1			4	1.A FM	5,689,469	98.6570	7,836,787	7,943,413	6,966,301		530,756			0.671	5.640	MON	1,038	53,777	03/09/2016	01/25/2036
76112B-ZK-9	RAMP 2005-RS8 M2			4	1.A FM	5,524,234	99.5960	7,248,649	7,278,000	6,345,090		320,575			0.851	4.750	MON	1,206	62,522	09/27/2016	09/25/2035
76114D-AE-4	RAST 2006-A15 A5			4	1.D FM	2,054,930	52.1860	1,511,649	2,896,629	1,159,997		(100,593)			6.250	6.800	MON	15,087	182,746	09/23/2015	01/25/2037
81375W-JT-4	SABR 2006-FR1 A2C			4	1.A FM	173,639	99.9640	185,272	185,339	184,493		7,825			0.681	3.720	MON	25	1,279	12/14/2015	11/25/2035
81743A-AA-7	SEMT 2019-5 A1			4	1.A	3,461,525	101.6070	3,456,668	3,401,990	3,461,525		(57,491)			3.500	2.500	MON	9,922	119,070	11/14/2019	12/25/2049
81744L-AA-2	SEMT 2007-2 1A1			4	1.A FM	332,132	96.6340	362,662	375,291	322,897		13,627			0.523	4.890	MON	60	1,769	01/31/2014	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1			4	1.D FM	322,916	92.8940	335,162	360,799	314,095		10,319			0.503	3.270	MON	56	1,817	11/14/2012	07/20/2036
81745J-AA-6	SEMT 2013-11 A1	CF		4	1.A	92,964	100.5060	98,176	97,681	94,252		2,950			3.500	4.620	MON	285	3,418	09/05/2013	09/25/2043
81746Q-AG-6	SEMT 2018-2 A7	CF		4	1.A	7,547,325	100.8830	7,433,982	7,368,860	7,436,870		(66,055)			3.500	2.460	MON	21,493	257,306	12/17/2019	02/25/2048
81746W-AN-8	SEMT 2018-CH3 A13			4	1.A	868,633	100.5880	858,424	853,402	854,098		(4,575)			4.500	3.830	MON	3,200	38,382	07/19/2018	08/25/2048
81747M-AN-9	SEMT 2019-CH1 A13			4	1.A	1,173,168	100.2930	1,141,562	1,138,216	1,141,582		(20,623)			4.500	3.060	MON	4,268	51,220	02/21/2019	03/25/2049
81748B-AB-8	SEMT 2019-3 A2	CF		4	1.A	3,993,306	100.8210	3,963,552	3,931,266	3,977,428		(60,525)			3.500	2.130	MON	11,466	137,594	09/23/2019	09/25/2049
81748J-AA-3	SEMT 2019-4 A1			4	1.A	772,426	99.6140	753,667	756,585	771,193		(11,461)			3.500	2.090	MON	2,207	26,480	10/08/2019	11/25/2049
81748R-CE-5	SEMT 2020-4 B3			4	1.A	1,872,622	99.3580	1,917,542	1,929,920	1,877,489		5,356			2.944	3.300	MON	4,736	57,745	10/26/2020	11/25/2050
81748R-CF-2	SEMT 2020-4 B4			4	3.C FE	768,546	92.1900	821,235	890,807	778,305		11,482			2.944	4.840	MON	2,186	26,654	10/26/2020	11/25/2050
81748Y-AU-6	SEMT 2021-6 A19			4	1.A	3,918,664	99.0460	3,849,439	3,886,480	3,918,294		(1,292)			2.500	2.300	MON	8,097	24,290	09/21/2021	10/25/2051
83611M-JL-3	SVHE 2005-OPT4 M1			4	1.A FM	2,780,000	97.5550	3,902,219	4,000,000	3,090,647		127,470			0.791	4.310	MON	616	32,049	08/18/2016	12/25/2035
83612J-AC-8	SVHE 2006-EQ1 A3			4	1.A FM	243,200	99.9620	304,290	304,404	298,345		45,528			0.252	51.480	MON	11	808	09/15/2015	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3			4	1.A FM	1,825,001	99.2960	2,572,718	2,590,951	2,242,261		229,052			0.301	16.820	MON	152	7,922	05/05/2016	01/25/2037
86358E-E6-9	SAIL 2006-2 A3			4	1.A FM	157,332	99.7690	176,122	176,530	172,946		11,936			0.461	4.890	MON	16	825	10/22/2015	04/25/2036
86358E-EK-8	SAIL 2003-BC11 A3			4	1.A FM	3,733,205	99.5820	3,750,420	3,766,159	3,736,855		7,491			1.051	1.270	MON	660	39,653	09/10/2020	10/25/2033
86358E-RB-4	SAIL 2005-2 M2			4	1.A FM	217,247	99.8470	229,312	229,664	225,321		6,874			0.836	3.200	MON	37	1,945	10/13/2015	03/25/2035
86358E-RC-2	SAIL 2005-2 M3			4	1.A FM	8,509,150	98.6480	10,874,964	11,024,000	9,323,651		305,905			0.881	4.300	MON	1,890	98,358	11/15/2016	03/25/2035
86358E-RX-6	SAIL 2005-3 M3			4	1.A FM	3,770,753	99.8900	3,820,970	3,825,142	3,771,844		14,641			0.821	1.960	MON	611	31,810	11/27/2018	04/25/2035
86358E-SM-9	SAIL 2005-4 M3			4	1.A FM	10,288	100.0000	11,115	11,115	11,093		641			0.821	3.870	MON	2	92	02/09/2016	05/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
86358E-UW-4	SAIL 2005-HE1 M2			4	1.A FM	5,406,778	99.7370	5,575,517	5,590,206	5,454,226		43,166			0.821	1.670	MON	893	46,485	07/01/2020	07/25/2035
86359A-2G-7	SAIL 2003-BC10 A4			4	1.A FM	1,203,585	100.0380	1,252,592	1,252,104	1,220,379		38,290			1.101	3.410	MON	268	13,957	08/18/2015	10/25/2033
86359D-LN-5	SASC 2005-WF3 M3			4	1.A FM	2,431,306	99.8600	2,458,639	2,462,082	2,442,409		9,401			0.971	1.360	MON	465	24,208	09/28/2020	07/25/2035
86359D-UL-9	LXS 2005-5N 1A1			4	1.A FM	2,234,738	99.9900	2,450,376	2,450,615	2,363,481		120,299			0.401	4.690	MON	191	9,971	08/11/2020	11/25/2035
86359D-VD-6	SASC 2005-OPT1 A3			4	1.D FM	6,520,580	94.4040	11,506,012	12,188,000	7,662,038		492,376			0.821	8.630	MON	1,948	101,349	05/18/2016	11/25/2035
86360L-AF-3	SASC 2006-WF2 M2			4	1.A FM	10,514,063	96.0340	14,405,216	15,000,000	12,494,001		593,886			0.391	5.800	MON	1,143	59,515	11/22/2016	07/25/2036
88156Y-AA-0	TMTS 2006-11 A1			4	1.A FM	2,846,867	99.2510	2,941,380	2,963,557	2,846,867		43,870			0.251	2.570	MON	145	7,562	05/11/2017	10/25/2037
88522Q-FE-8	TMST 2004-2 A1			4	1.A FM	2,902,623	97.7200	3,033,657	3,104,409	2,886,085		44,811			0.721	2.540	MON	436	22,676	06/15/2020	06/25/2044
88632A-AN-8	TBMLT 2018-3 A13			4	1.A	3,361,708	101.4390	3,522,242	3,472,269	3,414,210		73,591			4.000	4.950	MON	11,574	138,891	10/26/2018	11/25/2048
89169D-AD-3	TPMT 2017-3 M2			4	1.A	14,662,500	104.2570	15,638,562	15,000,000	14,730,040		20,142			3.750	4.080	MON	46,875	562,500	04/09/2020	07/25/2057
89171D-AF-4	TPMT 2015-1 A6			4	1.A	8,300,306	103.7030	9,090,676	8,766,000	8,410,394		62,376			3.148	4.050	MON	23,003	286,087	04/01/2020	10/25/2053
89171Y-AC-5	TPMT 2015-2 1B1			4	1.A	13,898,323	102.8340	14,878,061	14,468,000	14,080,515		84,099			3.360	4.210	MON	40,511	497,284	04/06/2020	11/25/2060
89172R-AE-5	TPMT 2015-6 B1			4	1.A	14,690,625	104.0690	15,610,424	15,000,000	14,756,211		31,719			3.791	4.110	MON	47,389	578,881	04/21/2020	04/25/2055
89173F-AF-7	TPMT 2017-1 B2			4	1.A	18,893,750	104.3470	19,825,934	19,000,000	18,959,921		(4,269)			3.777	3.750	MON	59,813	724,881	10/07/2020	10/25/2056
89175M-AE-3	TPMT 2018-3 M1			4	1.A	14,325,000	105.3510	15,802,680	15,000,000	14,400,395		(719)			3.875	4.350	MON	48,438	548,273	05/14/2020	05/25/2058
89175V-AC-7	TPMT 2018-2 M1			4	1.A	9,432,300	104.3210	10,432,153	10,000,000	9,587,643		64,140			3.500	4.230	MON	29,167	333,707	02/04/2019	03/25/2058
89176V-AB-8	TPMT 2018-5 A2			4	1.A	13,800,000	103.4640	15,519,642	15,000,000	14,063,874		135,681			3.250	4.130	MON	40,625	487,500	01/23/2019	07/25/2058
89176V-AC-6	TPMT 2018-5 M1			4	1.A	4,458,594	102.6230	5,131,185	5,000,000	4,550,509		46,814			3.250	4.300	MON	13,542	162,500	02/04/2019	07/25/2058
89177J-AB-4	TPMT 2019-2 A2			4	1.A	10,505,000	104.7980	11,527,797	11,000,000	10,623,791		55,702			3.750	4.290	MON	34,375	412,500	03/01/2019	12/25/2058
89177X-AB-3	TPMT 2019-HY3 A1B			4	1.A	2,804,063	100.6060	3,018,203	3,000,000	2,847,029		24,205			1.101	2.140	MON	643	33,440	05/13/2020	10/25/2059
89178B-AW-4	TPMT 2019-4 M2B			4	1.A	10,206,250	101.9170	10,191,730	10,000,000	10,164,109		(40,931)			3.250	2.820	MON	27,083	297,917	12/02/2020	10/25/2059
90355D-BG-7	UWM 2021-INV5 B1			4	1.D FE	6,358,695	103.1920	6,358,695	6,162,000	6,358,695					3.247	2.780	MON	16,676		12/13/2021	01/25/2052
90355D-BH-5	UWM 2021-INV5 B2			4	1.G FE	5,990,024	100.9950	5,990,024	5,931,000	5,990,024					3.247	3.080	MON	16,051		12/13/2021	01/25/2052
91824N-BB-7	UWM 2021-1 B3			4	1.A	3,411,164	96.5000	3,350,641	3,472,167	3,413,439		3,079			2.877	3.070	MON	8,327	58,417	05/27/2021	06/25/2051
92537K-AJ-3	VERUS 2019-4 A1B			4	1.A	2,746,465	101.3230	2,937,019	2,898,644	2,760,152		196,428			3.142	7.050	MON	7,590	91,075	03/19/2020	11/25/2059
92922F-2N-7	WAMU 2005-AR11 A1C3			4	1.A FM	1,458,843	100.2700	1,464,165	1,460,212	1,458,843		(25)			1.121	1.530	MON	319	16,622	02/13/2019	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3			4	1.A FM	3,597,042	99.5030	3,592,660	3,610,582	3,597,042		3,412			1.081	1.640	MON	760	39,635	02/07/2019	10/25/2045
92922F-L4-8	WAMU 2005-AR6 2AB3			4	1.A FM	2,571,625	98.8690	2,794,027	2,825,962	2,590,865		108,920			0.641	4.140	MON	353	18,417	07/19/2016	04/25/2045
93363X-AA-1	WMHE 2007-HE4 1A			4	1.D FM	9,327,720	83.8870	11,946,288	14,240,794	9,064,983		569,885			0.271	7.220	MON	753	39,224	10/30/2015	07/25/2047
93364E-AA-2	WMHE 2007-HE3 1A			4	1.A FM	5,733,235	96.5330	7,379,324	7,644,313	5,956,737		340,361			0.326	6.750	MON	486	25,306	12/15/2015	05/25/2037
93934F-DF-6	WMALT 2005-8 3CB1			4	1.D FM	2,541,130	81.6330	2,791,477	3,419,518	2,141,842		(19,346)			6.000	8.800	MON	17,098	205,025	02/25/2016	10/25/2035
93934F-HC-9	WMALT 2005-AR1 A1A			4	1.D FM	1,621,227	96.3590	1,918,297	1,990,763	1,611,857		67,414			0.621	4.610	MON	241	12,546	06/01/2016	12/25/2035
93934J-AD-6	WMABS 2006-HE2 A4			4	1.D FM	2,167,651	92.4580	2,899,362	3,135,842	2,156,528		125,787			0.581	7.290	MON	355	18,466	11/19/2015	05/25/2036
93934X-AA-1	WMABS 2006-HE5 1A			4	1.D FM	5,912,530	86.2320	7,081,321	8,211,847	5,548,430		318,834			0.256	6.840	MON	410	21,373	09/23/2015	10/25/2036
93935H-AH-0	WMALT 2006-7 A5			4	1.D FM	1,481,207	39.5290	1,027,214	2,598,609	860,746		2,894			4.141	6.150	MON	8,969	45,135	07/17/2015	09/25/2036
93935Y-AD-2	WMALT 2006-AR10 A3A			4	1.A FM	2,272,793	94.9300	2,775,018	2,923,207	2,033,368		152,856			0.561	9.700	MON	319	11,562	12/17/2015	12/25/2036
94985F-AA-6	WFALT 2007-PA2 1A1			4	1.D FM	654,859	94.4000	767,053	812,548	571,716		21,772			6.000	13.080	MON	4,063	49,181	09/19/2011	06/25/2037
94989U-AJ-0	WFMBS 2018-1 A9	CF		4	1.A	6,256,155	101.1850	6,801,777	6,722,056	6,355,726		250,582			3.500	5.300	MON	19,606	235,272	10/16/2018	07/25/2047
95001T-AE-5	WFMBS 2019-1 A5	CF		4	1.A	3,365,882	100.4860	3,454,815	3,438,073	3,404,125		73,027			3.977	4.700	MON	11,397	130,581	01/18/2019	11/25/2048
95001T-AJ-4	WFMBS 2019-1 A9			4	1.A	1,021,106	100.4860	1,039,643	1,034,605	1,027,014		14,854			3.977	4.440	MON	3,430	39,297	01/18/2019	11/25/2048
95002F-AA-2	WFMBS 2019-4 A1	CF		4	1.A	3,053,086	101.2310	3,036,605	2,999,655	3,053,086		(58,099)			3.500	2.220	MON	8,749	103,623	11/19/2019	09/25/2049
95002F-BJ-2	WFMBS 2019-4 B2			4	1.A	9,376,382	101.3140	9,211,767	9,092,249	9,330,606		(39,672)			3.544	3.010	MON	26,855	402,108	09/08/2020	09/25/2049
95002T-BK-9	WFMBS 2020-3 B3			4	1.A	2,222,960	98.3010	2,240,920	2,279,630	2,229,374		2,669			3.202	3.520	MON	6,085	73,535	07/15/2020	06/25/2050
95003B-BK-7	WFMBS 2020-5 B3			4	1.A	1,558,023	93.6790	1,599,503	1,707,428	1,564,519		8,055			2.920	3.780	MON	4,156	50,143	10/13/2020	09/25/2050
95003F-AR-4	WFMBS 2021-INV2 A17			4	1.B FE	8,094,087	101.1910	8,006,618	7,912,350	8,094,087		(2,013)			3.000	2.420	MON	19,781	19,781	11/05/2021	09/25/2051
95003K-BK-7	WFMBS 2021-INV1 B3			4	1.D	5,056,275	101.2830	5,047,896	4,983,908	5,055,397		(1,111)			3.335	3.130	MON	13,852	27,708	10/21/2021	08/25/2051
97651L-CE-9	WIN 2015-4 B4			4	1.A	2,536,669	102.9030	2,641,700	2,567,154	2,536,669		1,713			3.687	3.940	MON	7,889	95,367	05/12/2020	06/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,673,700,723	XXX	1,822,226,712	1,874,902,714	1,678,592,621		28,428,615			XXX	XXX	XXX	3,370,567	35,464,025	XXX	XXX
03881B-AN-3	AMMST 2020-MF1 C			4	1.A	7,360,664	105.2500	7,367,518	7,000,000	7,320,397		(31,168)			3.599	3.000	MON	20,996	255,438	09/09/2020	05/15/2053
03881B-AQ-6	AMMST 2020-MF1 D			4	1.A	2,206,152	88.3480	2,208,704	2,500,000	2,228,555		22,402			1.750	3.080	MON	3,646	36,458	02/03/2021	05/15/2053
03881V-AU-3	AMMST 2021-MF2 D			4	1.A	3,059,637	88.1970	2,987,254	3,387,000	3,065,657		6,020			2.000	3.050	MON	5,645	11,290	10/05/2021	06/15/2054
03882K-BA-9	AMMST 2021-MF3 D			4	1.A	2,244,004	88.1480	2,274,228	2,580,000	2,250,060		6,056			2.000	3.530	MON	4,300	8,600	09/27/2021	10/15/2054

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
05492J-AZ-5	BBCMS 2019-C5 C			4	1.D	13,434,570	101.3840	12,673,043	12,500,000	13,402,967		(31,603)			3.710	2.770	MON	38,646	154,583	08/24/2021	11/15/2052
05492N-AE-3	BBCMS 2019-BWAY C			4	1.G FE	4,967,714	98.6030	4,930,160	5,000,000	4,967,714					1.719	2.010	MON	4,061	86,898	11/18/2019	11/15/2034
05492V-AL-9	BBCMS 2020-C7 C			4	1.A	2,478,418	104.6830	2,617,097	2,500,000	2,480,573		1,428			3.604	3.680	MON	7,509	91,299	06/12/2020	04/15/2053
05492V-AM-7	BBCMS 2020-C7 D			4	1.A	8,685,547	96.2580	8,422,658	8,750,000	8,688,633		3,086			3.604	3.670	MON	26,281	216,627	08/13/2021	04/15/2053
05525M-AG-1	BAMLL 2014-520M C			4	1.A	10,384,898	107.2910	11,694,779	10,900,000	10,520,757		21,427			4.213	4.570	MON	25,518	465,694	06/14/2017	08/15/2046
05526Q-AN-6	BAMLL 2015-200P F			4	1.A	10,661,168	99.4340	11,832,760	11,900,000	11,319,799		115,697			3.595	4.820	MON	35,658	433,807	09/28/2015	04/14/2033
05526V-AG-0	BAMLL 2015-FR11 AK25			4	2.B FE	5,814,101	99.9310	6,995,171	7,000,000	6,831,907		175,418			2.423	5.090	MON	14,138	171,960	03/26/2015	09/27/2045
05550M-AU-8	BBCMS 2019-C3 A4	CF		4	1.A	9,269,946	109.1280	9,821,608	9,000,000	9,204,868		(26,114)			3.583	3.210	MON	26,873	322,470	05/17/2019	05/15/2052
05550M-AZ-7	BBCMS 2019-C3 C			4	1.D	18,350,039	105.6040	19,008,851	18,000,000	18,286,833		(32,137)			4.178	3.920	MON	62,670	752,040	12/16/2019	05/15/2052
05552X-BL-1	BBCMS 2021-C12 AS			4	1.A FE	12,359,232	103.3060	12,396,834	12,000,000	12,356,425		(2,807)			2.902	2.540	MON	29,020	29,020	11/17/2021	11/15/2054
05552X-BN-7	BBCMS 2021-C12 C			4	1.G FE	7,034,297	99.8960	6,992,749	7,000,000	7,034,236		(61)			3.205	3.130	MON	18,696		12/21/2021	11/15/2054
05563I-BQ-7	BMD2 2019-FRR1 5A1			4	2.C FE	3,548,648	98.1000	4,022,100	4,100,000	3,625,636		52,648			3.495	5.360	MON	11,943	143,067	01/28/2021	05/25/2052
056054-AG-4	BX 2019-XL D			4	1.A	1,762,815	99.8110	1,891,929	1,895,500	1,803,063		32,674			1.559	3.410	MON	1,396	29,863	04/08/2020	10/15/2036
056054-AH-2	BX 2019-XL E			4	1.A	7,650,000	99.8500	7,638,562	7,650,000	7,650,000					1.909	2.110	MON	6,899	147,672	10/09/2019	10/15/2036
056054-AJ-8	BX 2019-XL F			4	1.A	4,323,398	99.4370	4,293,721	4,318,000	4,318,000					2.109	2.230	MON	4,302	92,109	12/17/2019	10/15/2036
056054-AK-5	BX 2019-XL G			4	1.A	3,592,605	99.1860	3,557,827	3,587,000	3,587,000					2.409	2.520	MON	4,082	87,426	12/17/2019	10/15/2036
056057-AA-0	BX 2018-BIOA A			4	1.A	4,769,909	99.9380	4,836,488	4,839,476	4,826,728		5,807			0.780	2.060	MON	1,784	38,025	01/17/2019	03/15/2037
056059-AN-8	BX 2018-IND E			4	1.A	582,003	99.9990	613,340	613,341	586,635		50,449			1.809	4.360	MON	524	11,218	04/24/2020	11/15/2035
05607Q-AN-8	BX 2020-BXLP C			4	1.A	2,505,123	99.5080	2,492,804	2,505,123	2,505,123					1.229	1.310	MON	1,455	31,086	01/23/2020	12/15/2036
05607T-AG-7	BXP 2021-601L C			4	1.G FE	6,813,126	96.0720	6,725,072	7,000,000	6,813,230		104			2.775	3.070	MON	16,190		12/17/2021	01/15/2044
05608V-AJ-5	BX 2021-MFM1 D			4	2.C FE	2,000,000	98.3440	1,966,891	2,000,000	2,000,000					1.609	1.620	MON	1,520	29,305	01/05/2021	01/15/2034
05608W-AJ-3	BX 2021-SOAR C			4	1.A	2,500,000	99.4380	2,485,963	2,500,000	2,500,000					1.209	1.220	MON	1,428	14,035	06/11/2021	06/15/2038
05608W-AL-8	BX 2021-SOAR D			4	1.A	1,000,000	99.4380	994,384	1,000,000	1,000,000					1.509	1.520	MON	713	7,031	06/11/2021	06/15/2038
05609B-AH-2	BX 2021-LBA CJV			4	1.A	998,750	99.2160	992,167	1,000,000	998,964		214			1.459	1.490	MON	689	11,033	03/29/2021	02/15/2036
05609B-AK-5	BX 2021-LBA DJV			4	1.A	7,000,000	99.0590	6,934,167	7,000,000	7,000,000					1.709	1.730	MON	5,652	99,585	02/03/2021	02/15/2036
06539L-BE-9	BANK 2018-BN13 AS			4	1.A	4,634,721	112.7500	5,073,790	4,500,000	4,592,188		(13,077)			4.467	4.070	MON	16,751	201,015	07/23/2018	08/15/2061
065402-BC-2	BANK 2019-BN18 A4	CF		4	1.A	9,269,892	109.5480	9,859,350	9,000,000	9,204,881		(25,820)			3.584	3.210	MON	26,880	322,560	05/21/2019	05/15/2062
06540D-AJ-4	BANK 2021-BN36 D			4	1.D	1,330,580	88.4540	1,326,815	1,500,000	1,333,468		2,888			2.500	3.740	MON	3,125	6,250	09/24/2021	09/15/2064
06540R-AJ-3	BANK 2017-BNK9 B			4	1.D	11,850,000	107.1920	12,863,086	12,000,000	11,888,439		13,444			4.031	4.170	MON	40,310	483,720	01/08/2019	11/15/2054
06540V-BC-8	BANK 2019-BN24 XA			4,6	1.A FE	6,034,338	4.5300	4,914,365		5,078,301		(451,833)			0.645	5.470	MON	58,312	754,219	02/13/2020	11/15/2062
06541U-BG-0	BANK 2020-BN30 MCDF			4	1.A	9,514,370	91.5870	9,158,761	10,000,000	9,554,400		38,996			2.918	3.580	MON	24,319	295,876	12/11/2020	12/15/2053
06650A-AA-5	BANK 2017-BNK8 A1	CF		4	1.A	1,060,157	100.4570	1,065,015	1,060,164	1,060,157		6			2.122	2.090	MON	1,875	22,497	10/27/2017	11/15/2050
07332V-BD-6	BBCMS 2017-C1 A4	CF		4	1.A	7,194,720	108.2180	7,691,099	7,106,993	7,162,610		(11,742)			3.674	3.470	MON	21,759	261,111	03/01/2019	02/15/2050
07388V-AG-3	BSCMS 2007-T26 AM	CF		4	1.A FM	1,984,056	99.1900	2,028,850	2,045,418	2,040,944		8,133			5.430	5.900	MON	9,256	111,787	08/26/2010	01/12/2045
08160J-AE-7	BMARK 2019-B9 A5	CF		4	1.A	8,493,694	112.2560	9,221,836	8,215,000	8,419,875		(27,017)			4.015	3.580	MON	27,490	329,882	03/01/2019	03/15/2052
08160J-AH-0	BMARK 2019-B9 AS			4	1.A	10,015,625	111.8450	11,184,514	10,000,000	10,010,098		(3,184)			4.266	4.220	MON	35,558	426,690	03/19/2020	03/15/2052
08162C-AH-3	BMARK 2018-B6 C			4	1.D	10,335,992	109.2080	11,252,797	10,304,000	10,325,236		(3,510)			4.606	4.550	MON	39,558	481,978	09/20/2018	10/10/2051
08162N-BB-1	BMARK 2020-IG2 UBRD			4	1.A	10,063,672	99.8580	9,985,847	10,000,000	10,059,969		(3,703)			3.508	3.260	MON	29,240	59,456	10/27/2021	09/15/2048
08162P-BB-6	BMARK 2018-B1 C			4	2.B	4,370,625	105.6890	4,756,010	4,500,000	4,403,398		10,825			4.108	4.440	MON	15,405	187,683	10/17/2018	01/15/2051
08162V-BL-1	BMARK 2019-B10 3CCB			4	1.A	16,917,148	101.2190	18,006,860	17,790,000	17,075,135		94,387			3.899	4.500	MON	57,810	550,206	09/01/2021	03/15/2062
08162Y-AK-8	BMARK 2019-B14 XA			4,6	1.A FE	4,467,354	4.3850	3,480,705		3,577,558		(437,972)			0.783	6.470	MON	51,791	664,833	02/18/2020	12/15/2062
08163C-AJ-8	BMARK 2021-B24 D			4	1.A	6,640,189	81.6530	6,532,306	8,000,000	6,717,432		77,243			2.000	3.890	MON	13,333	120,000	03/04/2021	03/15/2054
08163D-BV-8	BMARK 2021-B25 300C			4	1.A	9,533,316	95.4540	9,545,440	10,000,000	9,562,649		29,333			2.994	3.580	MON	24,952	202,941	04/15/2021	04/15/2054
08163D-BX-4	BMARK 2021-B25 300D			4	1.A	4,483,512	90.4640	4,523,200	5,000,000	4,515,298		31,786			2.994	4.370	MON	12,476	101,471	04/15/2021	04/15/2054
08163E-BH-7	BMARK 2021-B26 C			4	1.A	9,999,798	98.7050	9,870,580	10,000,000	9,999,798					2.987	2.970	MON	24,892	171,449	05/13/2021	06/15/2054
08163H-AK-4	BMARK 2021-B27 C			4	1.A	8,997,652	96.8020	8,712,266	9,000,000	8,997,687		35			2.703	2.690	MON	20,273	121,635	06/23/2021	07/15/2054
08163K-BL-4	BMARK 2021-B30 C			4	1.A	4,749,976	98.3820	4,673,159	4,750,000	4,749,976					2.880	2.860	MON	11,403	11,403	10/29/2021	11/15/2054
08163M-AJ-6	BMARK 2021-B31 B			4	1.D FE	6,999,436	100.5510	7,038,584	7,000,000	6,999,437		1			2.748	2.730	MON	16,030		12/08/2021	12/15/2054
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	9,020,874	124.8190	10,811,686	8,661,887	8,880,900		(33,834)			6.489	5.910	MON	24,981	562,070	06/20/2014	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	1,537,192	95.4010	1,472,297	1,543,272	1,539,509		569			3.983	4.030	MON	2,732	61,469	06/20/2014	06/15/2032
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)				1.G	1,974,760	109.5760	2,163,883	1,974,760	1,974,760					4.610	4.610	MON	4,046	91,036	03/12/2013	03/15/2033
12433A-AC-3	BX 2020-FOX B			4	1.D FE	4,214,018	99.9110	4,210,301	4,214,018	4,214,018					1.459	1.480	MON	2,905	62,119	10/29/2020	11/15/2032
12433A-AE-9	BX 2020-FOX C			4	1.G FE	5,899,626	99.5970	5,875,896	5,899,626	5,899,626					1.659	1.680	MON	4,624	98,930	10/29/2020	11/15/2032

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
12433U-AJ-4	BX 2018-GW C			4	1.A	4,494,375	99.4960	4,477,353	4,500,000	4,494,375					1.329	1.950	MON	2,826	60,415	05/01/2018	05/15/2035
12433Y-AJ-6	BX 2020-VKNG C			4	1.A	4,934,567	99.7090	4,920,230	4,934,567	4,934,567					1.509	1.530	MON	3,518	75,242	09/17/2020	10/15/2037
12434E-AE-0	BX 2021-RISE C			4	1.G FE	4,000,000	99.8020	3,992,104	4,000,000	4,000,000					1.550	1.570	MON	2,926		11/18/2021	11/15/2036
12477B-AJ-3	CAMB 2021-CX2 D			4	1.A	14,249,084	94.9530	14,242,950	15,000,000	14,258,126		9,042			2.771	3.350	MON	34,638	34,640	10/22/2021	11/10/2046
12482H-AG-9	CAMB 2019-LIFE B			4	1.A	11,038,375	99.9680	11,031,489	11,035,000	11,038,064		(311)			1.359	1.640	MON	7,086	142,167	04/12/2021	12/15/2037
12482H-AN-4	CAMB 2019-LIFE E			4	1.A	9,325,000	99.9070	9,990,793	10,000,000	9,508,461		111,374			2.259	3.620	MON	10,671	228,547	04/14/2020	12/15/2037
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC			4	1.E PL	3,930,780	110.3500	4,337,616	3,930,780	3,930,780					4.640	4.640	MON	8,106	182,388	05/15/2014	04/15/2044
12498*-AA-2	TERRA FUNDING-20			4	3.B PL	1,217,551	114.8960	1,398,917	1,217,551	1,217,551		100			6.410	6.410	MON	3,469	75,184	05/15/2014	04/15/2044
12508G-AY-2	COUBS 2017-C1 B			4	1.A	9,401,683	107.0870	10,014,843	9,352,000	9,379,789		(6,336)			4.159	4.070	MON	32,412	388,950	05/04/2018	11/15/2050
12514M-BC-8	CD 2016-CD1 A4	CF		4	1.A	5,617,734	103.4740	5,691,075	5,500,000	5,556,476		(12,278)			2.724	2.470	MON	12,485	149,820	09/26/2016	08/10/2049
12528#-AE-9	CGDB 2019-MOB C			4	1.A	8,069,000	99.2990	8,012,440	8,069,000	8,069,000					1.559	1.710	MON	5,943	127,147	11/12/2019	11/15/2036
12528Y-BD-4	CF 2019-CF2 SWA			4	1.A	3,925,430	95.2760	3,906,341	4,100,000	3,949,519		15,345			3.923	4.460	MON	13,406	160,868	05/27/2020	11/15/2052
12529T-BC-6	CF 2019-CF3 C			4	1.A	10,094,829	100.3260	10,032,629	10,000,000	10,077,750		(8,580)			3.607	3.480	MON	30,060	365,755	12/09/2019	01/15/2053
12540#-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)				2.A	18,320,384	102.4960	18,777,819	18,320,472	18,320,424		(424)			4.700	4.700	MON	50,229	861,062	10/15/2013	07/10/2040
12593A-BD-6	COMM 2015-CR23 B			4	1.A	5,050,000	104.5450	5,227,290	5,000,000	5,023,037		(7,917)			4.183	3.990	MON	17,429	209,150	05/30/2018	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B			4	1.A	11,659,023	105.9370	12,182,799	11,500,000	11,556,674		(18,560)			4.320	4.130	MON	41,405	503,748	11/06/2015	07/10/2050
12593G-AK-8	COMM 2015-PC1 C			4	2.B	16,173,324	103.6990	17,628,918	17,000,000	16,599,444		76,633			4.320	4.880	MON	61,208	744,671	09/25/2015	07/10/2050
12593J-BK-1	COMM 2015-CR24 C			4	1.D	11,109,746	103.1200	11,858,805	11,500,000	11,285,468		16,666			4.378	4.740	MON	41,961	510,616	11/10/2015	08/10/2048
12593P-BA-9	COMM 2015-CR25 C			4	3.B	17,921,171	103.6230	19,170,309	18,500,000	18,207,001		51,469			4.529	4.880	MON	69,835	849,938	09/25/2015	08/10/2048
12593Q-BH-2	COMM 2015-CR26 B			4	1.A	4,809,375	106.9170	5,345,887	5,000,000	4,863,223		31,376			4.478	5.260	MON	18,660	227,289	03/30/2020	10/10/2048
12593Q-BJ-8	COMM 2015-CR26 C			4	1.D	7,597,482	105.1280	8,410,265	8,000,000	7,795,194		36,084			4.478	5.060	MON	29,856	363,662	09/28/2015	10/10/2048
12593Y-BL-6	COMM 2016-CR28 B			4	1.A	15,299,680	108.0660	16,382,915	15,160,000	15,213,915		(16,200)			4.637	4.500	MON	58,592	712,959	01/27/2016	02/10/2049
12594M-BE-7	COMM 2016-COR1 B			4	1.A	2,463,867	105.5240	2,638,124	2,500,000	2,477,258		3,871			3.897	4.080	MON	8,119	97,425	05/04/2018	10/10/2049
12595V-AC-1	COMM 2018-COR3 A2	CF		4	1.A	9,264,452	107.4920	9,335,691	8,685,000	9,097,618		(65,212)			3.961	3.040	MON	28,668	344,013	05/15/2019	05/10/2051
12595V-AG-2	COMM 2018-COR3 B			4	1.D	8,302,822	109.4730	8,824,643	8,061,000	8,222,836		(23,382)			4.512	4.120	MON	30,314	368,893	05/04/2018	05/10/2051
12597D-AS-4	CSAIL 2019-C18 D			4	4.B	1,834,922	89.9800	1,799,615	2,000,000	1,844,149		9,227			2.500	3.510	MON	4,167	29,167	05/12/2021	12/15/2052
12598G-AG-2	COMM 2021-LBA D			4	1.A	11,486,328	98.4940	11,326,836	11,500,000	11,484,137		(2,191)			1.559	1.610	MON	8,470	54,254	12/02/2021	03/15/2038
12598G-AJ-6	COMM 2021-LBA E			4	1.A	7,000,000	99.5610	6,969,302	7,000,000	7,000,000					1.909	1.930	MON	6,313	100,562	03/03/2021	03/15/2038
12625K-AN-5	COMM 2013-CR8 C			4	1.A	3,665,000	101.8920	4,075,708	4,000,000	3,908,132		34,430			3.928	4.910	MON	13,096	159,653	07/17/2013	06/10/2046
12635Q-BL-3	COMM 2015-CR27 C			4	1.D	10,575,177	104.4610	11,490,779	11,000,000	10,781,750		38,151			4.450	4.890	MON	40,792	496,381	12/15/2015	10/10/2048
12635R-BD-9	CSAIL 2015-C4 C			4	1.A	5,872,165	104.2470	6,075,524	5,828,000	5,851,919		(6,150)			4.560	4.420	MON	22,149	269,547	07/17/2018	11/15/2048
12653V-AA-4	CSMC 2019-ICE4 A			4	1.A	1,998,750	99.9690	1,999,397	2,000,000	1,999,127		(179)			1.089	1.120	MON	1,029	21,984	09/09/2020	05/15/2036
12653V-AC-0	CSMC 2019-ICE4 B			4	1.A	3,182,500	99.8900	3,346,346	3,350,000	3,249,954		39,556			1.339	2.650	MON	2,119	45,315	04/01/2020	05/15/2036
12653V-AG-1	CSMC 2019-ICE4 D			4	1.A	6,636,875	99.6230	6,973,658	7,000,000	6,779,832		86,612			1.709	3.110	MON	5,652	120,948	04/23/2020	05/15/2036
12657V-AG-7	CSWF 2021-SOP2 B			4	1.D FE	7,465,919	99.3970	7,454,792	7,500,000	7,469,621		3,702			1.376	1.490	MON	4,876	47,733	06/23/2021	06/15/2034
12688#-AA-8	KATELLA HARBOR RETAIL, LLC (CVS)				2.B	10,000,000	88.7590	8,875,957	10,000,000	10,000,000					5.320	5.320	MON	16,256	532,000	01/21/2016	01/20/2045
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)				2.B	4,036,892	113.8540	4,596,191	4,036,892	4,036,892					7.125	7.120	MON	23,969	287,629	08/29/2002	09/01/2027
17291D-AF-0	CGCMT 2018-C5 AS			4	1.A	12,323,150	111.9210	13,391,388	11,965,000	12,207,278		(34,545)			4.408	4.020	MON	43,951	527,417	06/07/2018	06/10/2051
17291H-AJ-3	CGCMT 2021-PRM2 C			4	1.A	4,000,000	100.0170	4,000,716	4,000,000	4,000,000					1.609	1.630	MON	3,041	7,598	10/22/2021	10/15/2036
17320Q-AL-3	CGCMT 2013-375P D			4	1.A	3,588,750	100.1700	4,006,808	4,000,000	3,883,902		44,045			3.517	4.780	MON	11,725	142,657	02/24/2014	05/10/2035
17321J-AF-1	CGCMT 2013-GC15 AS			4	1.A	17,194,648	104.6800	17,476,463	16,695,000	16,780,140		(58,325)			4.649	4.260	MON	64,679	776,151	09/18/2013	09/10/2046
17326M-AA-0	CGCMT 2018-TBR A			4	1.A	7,391,016	99.6050	7,470,376	7,500,000	7,391,016					0.939	1.660	MON	3,328	71,035	01/03/2019	12/15/2036
17328C-AV-4	CGCMT 2019-C7 D			4	2.B	6,388,594	93.8270	6,192,620	6,600,000	6,394,645		6,052			2.750	3.130	MON	15,125	45,375	09/02/2021	12/15/2072
17328C-AX-0	CGCMT 2019-C7 E			4	3.B	7,975,270	89.1670	8,070,520	9,051,000	8,051,748		76,478			2.750	4.210	MON	20,742	207,419	02/19/2021	12/15/2072
17328E-AL-2	CGCMT 2020-555 F			4	1.A	5,847,666	88.4950	5,309,700	6,000,000	5,871,008		13,168			3.503	3.800	MON	17,515	213,099	02/21/2020	12/10/2041
193051-AL-3	COLD 2020-ICE5 C			4	1.A	15,482,101	99.6880	15,433,905	15,482,101	15,482,101					1.759	1.780	MON	12,866	275,353	10/22/2020	11/15/2037
20048G-AA-4	COMM 2019-521F A			4	1.A	7,178,906	99.5130	7,463,515	7,500,000	7,300,226		77,175			1.009	2.130	MON	3,576	76,358	06/01/2020	06/15/2034
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)				1.G	5,051,453	110.3550	5,574,577	5,051,453	5,051,453					5.090	5.090	MON	11,428	257,071	07/31/2014	08/15/2034
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV				2.B	3,976,220	106.3880	4,230,249	3,976,220	3,976,220					4.550	4.550	MON	5,948	180,918	01/20/2015	01/20/2040
22968@-AA-0	TR CTF - HOLIDAY CVS LLC				2.B	5,047,367	94.9630	4,793,135	5,047,367	5,047,367					4.500	4.500	MON	6,940	227,132	01/29/2015	01/20/2040
23305M-AJ-4	DBCCR 2014-ARCP D			4	1.A	2,047,969	101.9550	2,039,108	2,000,000	2,025,307		(12,864)			4.934	4.210	MON	8,224	100,061	03/12/2020	01/10/2034
23305M-AL-9	DBCCR 2014-ARCP E			4	1.A	12,647,734	100.9930	13,129,128	13,000,000	12,882,485		44,813			4.934	5.500	MON	53,457	650,395	04/29/2015	01/10/2034
23306G-AE-7	DBGS 2018-BIOD C			4	1.A	5,510,007	99.8710	5,561,668	5,568,834	5,510,007					1.059	1.810	MON	2,787	59,506	06/05/2018	05/15/2035

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
23306G-AJ-6	DBGS 2018-BIOD E			4	1.A	3,152,119	99.6870	3,353,988	3,364,504	3,216,506		40,265			1.809	3.210	MON	2,875	61,536	05/20/2020	05/15/2035
23345L-AL-3	DOLP 2021-NYC E			4	1.D	5,098,438	95.9200	4,796,035	5,000,000	5,095,013		(3,424)			3.703	3.450	MON	15,432	61,730	08/11/2021	05/10/2041
26210Y-AG-1	DROP 2021-FILE B			4	1.A	10,000,000	99.9350	9,993,504	10,000,000	10,000,000					1.809	1.830	MON	8,546	113,949	04/21/2021	04/15/2026
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)				1.F	9,838,824	128.9520	12,687,380	9,838,824	9,838,824					7.000	7.000	MON	57,393	688,718	12/05/2002	01/01/2034
29425A-AH-6	CGCMT 2015-GC33 C			4	2.B	4,834,416	99.0150	4,950,798	5,000,000	4,909,172		8,198			4.574	4.930	MON	19,061	231,865	09/14/2015	09/10/2058
29429C-AD-7	CGCMT 2016-P3 A4	CF		4	1.A	9,667,969	105.4390	9,489,587	9,000,000	9,303,916		(73,138)			3.329	2.420	MON	24,968	299,610	09/26/2016	04/15/2049
30265A-AN-4	FREMF 2013-K33 B			4	1.A	1,800,625	103.4550	2,069,120	2,000,000	1,957,525		22,722			3.496	4.750	MON	5,827	70,900	11/12/2013	08/25/2046
30286X-AQ-2	FREMF 2015-K43 C			4	1.A	3,798,928	103.6830	4,147,326	4,000,000	3,921,880		20,360			3.731	4.320	MON	12,439	151,411	02/19/2015	02/25/2048
30287T-AQ-0	FREMF 2015-K49 C			4	1.A	5,600,977	103.2270	6,193,627	6,000,000	5,801,307		46,007			3.721	4.650	MON	18,607	226,439	06/19/2017	10/25/2048
30289U-AS-1	FREMF 2016-K56 B			4	1.A	1,969,562	107.3910	2,147,835	2,000,000	1,982,173		2,553			3.940	4.090	MON	6,568	79,930	07/27/2016	06/25/2049
30290M-AQ-0	FREMF 2012-K19 C			4	1.A FM	1,926,654	100.1450	1,965,864	1,963,000	1,956,454		5,482			4.012	4.300	MON	6,564	79,947	12/10/2015	05/25/2045
30291G-AQ-2	FREMF 2013-K27 C			4	1.A	879,018	101.9850	1,045,352	1,025,000	1,001,610		18,616			3.495	5.470	MON	2,986	36,343	02/06/2014	01/25/2046
30291J-AL-7	FREMF 2013-K29 C			4	1.A	2,685,938	102.6090	3,078,285	3,000,000	2,939,336		38,581			3.474	4.880	MON	8,685	105,766	04/21/2014	05/25/2046
30291N-AG-9	FREMF 2013-K32 C			4	1.A	4,384,568	102.7640	4,734,369	4,607,000	4,547,342		29,928			3.531	4.230	MON	13,556	165,068	11/25/2015	10/25/2046
30293A-AQ-3	FREMF 2015-K47 C			4	1.A	4,691,797	103.5100	5,175,517	5,000,000	4,822,403		43,966			3.586	4.640	MON	14,946	181,912	11/15/2018	06/25/2048
30294D-AN-3	FREMF 2016-K52 B			4	1.A	3,806,875	107.2970	4,291,902	4,000,000	3,905,165		19,351			3.925	4.510	MON	13,086	159,249	05/13/2016	01/25/2049
30294D-AQ-6	FREMF 2016-K52 C			4	1.A	7,793,646	104.1780	8,467,102	8,127,500	7,936,498		38,915			3.925	4.510	MON	26,589	323,574	04/24/2018	01/25/2049
302956-AG-2	FREMF 2018-K79 B			4	1.A	6,374,518	110.4770	7,181,049	6,500,000	6,406,152		9,863			4.211	4.410	MON	22,810	277,536	08/08/2018	07/25/2051
30295A-AN-8	FREMF 2016-K722 B			4	1.A	4,723,295	103.2750	5,163,787	5,000,000	4,932,303		42,042			3.871	4.780	MON	16,130	195,485	06/22/2016	07/25/2049
30295D-AG-7	FREMF 2016-K57 B			4	1.A	7,191,345	107.6180	8,071,419	7,500,000	7,329,122		28,721			3.916	4.390	MON	24,477	297,938	09/15/2016	08/25/2049
30295R-AU-5	FREMF 2016-K59 C			4	1.A	4,608,398	102.7060	5,135,346	5,000,000	4,755,999		42,017			3.576	4.650	MON	14,901	181,294	04/03/2018	11/25/2049
30295X-AS-7	FREMF 2017-K724 B			4	1.A	3,783,600	103.5430	4,141,753	4,000,000	3,926,696		31,423			3.527	4.400	MON	11,759	142,040	01/19/2017	12/25/2049
30296A-AS-6	FREMF 2017-K61 B			4	1.A	11,318,085	106.5010	12,859,002	12,074,000	11,626,015		73,379			3.686	4.460	MON	37,093	451,286	05/01/2020	12/25/2049
30296C-AE-3	FREMF 2017-K64 B			4	1.A	6,003,156	108.1610	6,489,713	6,000,000	6,000,000					3.992	3.950	MON	19,965	242,556	05/03/2017	05/25/2050
30296C-AG-8	FREMF 2017-K64 C			4	1.A	6,549,195	104.9090	7,223,025	6,885,000	6,667,206		32,898			3.992	4.610	MON	22,910	278,333	03/05/2018	05/25/2050
30296L-AJ-2	FREMF 2018-K74 C			4	1.A	1,972,395	105.8360	2,068,048	1,954,000	1,968,179		(2,750)			4.091	3.900	MON	6,662	81,045	06/10/2020	02/25/2051
302971-AR-7	FREMF 2019-K88 B			4	1.A	10,167,250	110.8840	11,088,437	10,000,000	10,119,403		(17,729)			4.380	4.130	MON	36,501	444,059	03/01/2019	02/25/2052
302973-AJ-1	FREMF 2019-K92 C			4	1.A	4,776,953	107.3370	5,366,863	5,000,000	4,808,168		19,564			4.193	4.760	MON	17,472	212,654	05/15/2020	05/25/2052
30297R-AG-4	FREMF 2018-K84 C			4	1.A	11,662,751	106.8840	13,006,720	12,169,000	11,739,415		48,047			4.183	4.740	MON	42,425	515,563	05/15/2020	10/25/2028
30300Y-AS-8	FREMF 2017-K67 B			4	1.A	6,620,570	107.9520	7,249,028	6,715,000	6,646,958		7,774			3.944	4.090	MON	22,076	268,629	06/01/2018	09/25/2049
30300Y-AU-3	FREMF 2017-K67 C			4	1.A	5,862,143	104.0580	6,465,152	6,213,000	5,979,250		32,889			3.944	4.650	MON	20,425	248,547	03/20/2018	09/25/2049
30305E-AG-3	FREMF 2017-K68 C			4	1.A	5,866,979	104.3310	6,520,744	6,250,000	5,995,291		36,163			3.843	4.610	MON	20,016	243,630	04/11/2018	10/25/2049
30305K-AG-9	FREMF 2017-K69 B			4	1.A	7,270,313	107.8340	8,087,575	7,500,000	7,341,978		21,152			3.726	4.090	MON	23,289	283,448	06/05/2018	10/25/2049
30305K-AJ-3	FREMF 2017-K69 C			4	1.A	11,455,666	105.6400	12,977,932	12,285,000	11,733,794		77,663			3.726	4.560	MON	38,147	464,289	03/13/2018	10/25/2049
30309K-AL-4	FREMF 19K-1511 B			4	1.A	2,932,523	110.4200	3,367,831	3,050,000	2,946,424		5,497			4.563	4.900	MON	11,600	141,133	05/08/2019	03/25/2034
30313F-AU-9	FREMF 2019-K93 C			4	1.A	9,450,000	106.8180	10,681,860	10,000,000	9,528,293		48,780			4.117	4.830	MON	34,315	417,601	05/13/2020	05/25/2052
35690A-AS-7	FREMF 2016-K58 B			4	1.A	4,121,016	107.0270	4,816,258	4,500,000	4,290,663		36,794			3.737	4.780	MON	14,017	170,608	12/01/2016	09/25/2049
35708W-AS-9	FREMF 2017-K71 B			4	1.A	1,519,125	107.6950	1,723,130	1,600,000	1,543,770		7,594			3.752	4.380	MON	5,004	60,903	07/27/2018	11/25/2050
35708W-AU-4	FREMF 2017-K71 C			4	1.A	7,336,566	103.9660	8,234,128	7,920,000	7,528,144		53,548			3.752	4.660	MON	24,768	301,469	03/06/2018	11/25/2050
361928-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA				3.A	12,849,226	111.1040	14,134,677	12,722,006	12,795,266		(14,473)			4.510	4.360	MON	25,501	573,762	01/30/2015	03/15/2030
36197X-AP-9	GSMS 2013-GC12 AS			4	1.A	3,101,303	102.3250	3,263,154	3,189,000	3,172,274		9,894			3.375	3.700	MON	8,969	107,629	10/30/2013	06/10/2046
36198E-AE-5	GSMS 2013-GC13 A5	CF		4	1.A	10,096,875	103.6680	10,366,870	10,000,000	10,008,136		(12,249)			4.031	3.890	MON	33,592	410,231	08/21/2013	07/10/2046
36198F-AE-2	GSMS 2013-GC14 A5	CF		4	1.A	10,129,688	104.1840	10,418,453	10,000,000	10,014,492		(15,971)			4.243	4.060	MON	35,358	424,300	08/22/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A			4	1.A FM	5,100,417	111.3370	5,566,871	5,000,000	5,023,667		(6,724)			5.366	5.200	MON	22,358	268,300	05/17/2005	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E			4	1.A FM	5,936,250	110.0680	6,604,108	6,000,000	5,979,031		5,078			5.465	5.570	MON	27,325	327,900	01/21/2011	05/03/2032
36253B-AS-2	GSMS 2014-GC22 A3	CF		4	1.A	8,082,465	99.9490	7,969,756	7,973,760	7,973,760		(24,751)			3.516	2.720	MON	23,363	280,357	09/23/2019	06/10/2047
36254C-BA-7	GSMS 2017-GS7 B			4	1.A	9,407,598	106.1290	10,082,268	9,500,000	9,436,128		8,669			3.884	4.000	MON	30,748	368,980	07/17/2018	08/10/2050
36258R-BG-7	GSMS 2020-GC47 C			4	1.A	3,706,708	102.6190	4,104,775	4,000,000	3,741,473		21,851			3.455	4.280	MON	11,517	140,128	05/07/2020	05/12/2053
36261P-AA-0	GSMS 2019-GSA1 D			4	3.B	8,259,648	90.7120	8,164,084	9,000,000	8,302,503		42,854			2.800	3.830	MON	21,000	154,000	07/13/2021	11/10/2052
36261P-AZ-5	GSMS 2019-GSA1 C			4	1.D	542,500	103.6930	518,466	500,000	540,866		(1,634)			3.804	2.740	MON	1,585	6,447	08/05/2021	11/10/2052
36265A-AC-5	GSMS 2021-DM AS			4	1.A FE	8,971,948	99.6750	8,970,772	9,000,000	8,972,387		439			1.485	1.550	MON	5,948		12/07/2021	11/15/2036
38406J-AJ-7	GRACE 2020-GRCE D			4	1.A	4,687,922	95.1700	4,758,526	5,000,000	4,717,294		26,283			2.679	3.400	MON	11,166	135,856	11/10/2020	12/10/2040
38406J-AL-2	GRACE 2020-GRCE E			4	1.A	7,456,981	88.7980	7,103,915	8,000,000	7,491,094		31,156			2.679	3.490	MON	17,866	115,385	09/22/2021	12/10/2040

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
43300L-AJ-9	HILT 2016-HHV C			4	1.A	12,799,111	104.9880	13,648,502	13,000,000	12,888,421		19,138			4.193	4.370	MON	45,430	552,727	11/22/2016	11/05/2038
43300L-AL-4	HILT 2016-HHV D			4	1.A	2,475,982	104.2170	2,641,920	2,535,000	2,501,268		5,884			4.193	4.480	MON	8,859	107,782	05/02/2017	11/05/2038
43720B-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)				1.F	5,704,033	108.1740	6,170,334	5,704,033	5,704,033					5.700	5.700	MON	14,450	325,130	04/29/2010	03/15/2025
44421G-AL-7	HY 2019-30HY E			4	2.B FE	10,673,867	99.6040	10,956,463	11,000,000	10,721,657		29,560			3.443	3.930	MON	31,562	384,004	05/20/2020	07/10/2039
44974A-AL-1	IMTT 2017-APTS DFL			4	1.A	3,520,562	99.8880	3,516,639	3,520,562	3,520,562					1.659	2.830	MON	2,759	59,045	06/29/2017	06/15/2034
46117M-AJ-3	IHPT 2018-STAY B			4	1.A	1,000,000	99.8760	998,764	1,000,000	1,000,000					1.409	2.170	MON	666	14,027	01/26/2018	01/15/2033
46590K-AH-7	JPMCC 2015-JP1 B			4	1.A	21,588,695	106.9560	22,418,120	20,960,000	21,262,277		(60,319)			4.621	4.250	MON	80,726	968,708	12/15/2015	01/15/2049
46590R-AE-9	JPMCC 2016-JP3 A5	CF		4	1.A	5,689,063	104.1530	5,728,418	5,500,000	5,591,030		(19,651)			2.870	2.460	MON	13,156	157,872	09/26/2016	08/15/2049
46596R-AA-3	JPMCC 2017-JP7 A1	CF		4	1.A	717,226	100.1750	720,853	719,588	718,844		1,344			1.968	2.060	MON	1,181	14,167	11/01/2017	09/15/2050
46640L-AD-4	JPMBB 2013-C14 A4	CF		4	1.A	7,546,181	102.8930	7,756,050	7,537,937	7,537,937					4.132	4.090	MON	25,960	458,963	08/22/2013	08/15/2046
46641B-AH-6	JPMCC 2013-C16 AS			4	1.A	5,432,209	104.8260	5,528,560	5,274,000	5,300,552		(19,206)			4.516	4.120	MON	19,852	238,221	11/08/2013	12/15/2046
46641B-AJ-2	JPMCC 2013-C16 B			4	1.A	3,089,982	105.3380	3,160,147	3,000,000	3,015,656		(10,715)			4.940	4.540	MON	12,352	150,685	11/08/2013	12/15/2046
46644F-AJ-0	JPMBB 2015-C28 B			4	1.A	8,817,188	100.9250	9,083,337	9,000,000	8,920,856		18,608			3.986	4.220	MON	29,895	358,740	10/15/2015	10/15/2048
46644U-BF-4	JPMBB 2015-C30 B			4	1.A	4,002,500	103.7590	4,150,378	4,000,000	4,000,000					4.263	4.230	MON	14,212	173,011	11/05/2015	07/15/2048
46644U-BG-2	JPMBB 2015-C30 C			4	2.B	13,285,790	101.0700	14,149,825	14,000,000	13,645,955		63,693			4.263	4.840	MON	49,741	605,537	07/17/2015	07/15/2048
46644Y-BB-5	JPMBB 2015-C31 C			4	2.B	7,608,160	103.8670	8,309,377	8,000,000	7,800,488		34,872			4.620	5.180	MON	30,805	374,715	08/13/2015	08/15/2048
46645J-AH-5	JPMBB 2015-C33 C			4	1.A	6,883,121	103.5510	7,248,639	7,000,000	6,934,337		9,461			4.611	4.780	MON	26,898	327,280	11/17/2015	12/15/2048
46645W-AN-3	JPMCC 2018-WPT FFL			4	1.A	10,629,813	97.9030	10,377,809	10,600,000	10,603,492		3,492			3.253	3.260	MON	25,865	349,800	12/18/2019	07/05/2033
46654E-AE-1	JPMCC 2021-NYAH C			4	1.A	7,481,250	99.5600	7,467,019	7,500,000	7,482,157		907			1.399	1.470	MON	4,957	12,357	10/21/2021	06/15/2038
46654E-AG-6	JPMCC 2021-NYAH D			4	1.A	1,995,000	99.4970	1,989,952	2,000,000	1,995,245		245			1.649	1.720	MON	1,558	3,892	10/21/2021	06/15/2038
46868R-AN-4	JAX 2019-LIC E			4	1.A	5,456,039	91.1720	5,333,573	5,850,000	5,497,566		35,427			3.242	4.240	MON	15,807	192,315	10/28/2020	10/14/2039
48129R-AY-1	JPMDB 2019-COR6 AS			4	1.A	4,550,781	105.6420	5,282,134	5,000,000	4,618,902		39,099			3.409	4.550	MON	14,207	170,485	03/19/2020	11/13/2052
48254C-AN-5	KIND 2021-KDIP D			4	1.A	2,625,000	98.8090	2,593,737	2,625,000	2,625,000					1.359	1.370	MON	1,686	31,544	01/12/2021	12/15/2037
50085P-AG-2	KREST 2021-CHIP C			4	1.G FE	2,993,672	98.9270	2,967,823	3,000,000	2,993,771		99			2.926	2.940	MON	7,317	14,879	10/14/2021	11/05/2044
50202K-AA-4	LCCM 2021-FL2 A			4	1.A FE	3,000,000	99.6820	2,990,487	3,000,000	3,000,000					1.309	1.320	MON	1,855	16,691	07/01/2021	12/13/2038
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)				2.B	25,777	101.3340	26,734	26,382	26,361		102			6.610	6.990	MON	145	1,744	10/22/2007	05/01/2022
55293B-AH-8	MHP 2021-STOR D			4	1.A	4,000,000	99.5330	3,981,322	4,000,000	4,000,000					1.459	1.470	MON	2,757	21,129	07/19/2021	07/15/2038
552948-AA-5	MCH WHALLY, LLC (WALGREENS)				2.B	4,684,670	113.5410	5,319,041	4,684,670	4,684,670					6.010	6.010	MON	16,424	281,549	06/13/2008	12/10/2033
55358P-AG-1	MSCCG 2018-SELF B			4	1.D FE	8,495,156	99.7550	8,479,200	8,500,000	8,496,317		642			1.189	1.560	MON	4,776	102,051	09/09/2020	10/15/2037
55375K-AJ-5	MSSG 2017-237P D			4	1.A	6,883,594	100.6880	7,249,563	7,200,000	6,990,501		30,907			3.740	4.290	MON	22,441	273,030	05/02/2018	09/13/2039
55378M-AG-4	MTRO 2019-TECH D			4	1.A	15,000,000	97.4070	14,611,167	15,000,000	15,000,000					1.909	2.380	MON	13,527	289,591	02/14/2019	12/15/2033
590027-AG-3	MHP 2020-HILL B			4	1.D FE	2,168,978	99.9540	2,167,993	2,168,978	2,168,978					1.509	1.530	MON	1,546	32,919	08/13/2020	08/15/2037
61690A-AH-7	MSBAM 2015-C27 B			4	1.A	12,646,915	105.3870	13,173,401	12,500,000	12,552,403		(17,283)			4.503	4.330	MON	46,909	571,443	11/19/2015	12/15/2047
61690F-AQ-6	MSBAM 2015-C22 B			4	1.D	9,664,063	102.4350	10,243,538	10,000,000	9,855,492		35,866			3.883	4.300	MON	32,358	388,300	01/27/2016	04/15/2048
61690V-AZ-1	MSBAM 2015-C26 A5	CF		4	1.A	7,099,219	106.3770	6,914,528	6,500,000	6,756,108		(69,312)			3.531	3.620	MON	19,126	229,515	09/27/2016	10/15/2048
61691Q-AE-8	MSC 2018-L1 A4	CF		4	1.A	9,932,695	113.6330	10,227,027	9,000,000	9,691,288		(94,391)			4.407	3.090	MON	33,053	396,630	05/15/2019	10/15/2051
61691Q-AJ-7	MSC 2018-L1 B			4	1.D	5,149,543	112.7740	5,638,727	5,000,000	5,105,612		(14,444)			4.721	4.320	MON	19,671	239,409	10/12/2018	10/15/2051
61691Q-AK-4	MSC 2018-L1 C			4	3.B	5,001,945	108.2890	5,414,458	5,000,000	5,000,000		(103)			4.794	4.760	MON	19,975	243,059	10/12/2018	10/15/2051
61691U-BF-5	MSC 2019-L3 XA			4,6	1.A FE	4,719,037	4.3680	3,785,889		4,011,415		(347,498)			0.640	5.060	MON	46,259	600,275	02/18/2020	11/15/2052
61691Y-BB-6	MSC 2021-L5 C			4	1.A	9,021,624	100.1230	9,011,101	9,000,000	9,020,427		(1,198)			3.156	3.110	MON	23,670	165,690	05/04/2021	05/15/2054
61692A-AJ-1	MSC 2019-NUGS C			4	1.A	3,500,000	100.2760	3,509,664	3,500,000	3,500,000					3.000	3.020	MON	4,958	106,458	12/12/2019	12/15/2036
61762D-AW-1	MSBAM 2013-C9 A4	CF		4	1.A	9,276,953	101.7160	10,171,657	10,000,000	9,877,661		83,254			3.102	3.990	MON	25,850	310,200	08/21/2013	05/15/2046
61762M-CC-3	MSBAM 2013-C10 A5	CF		4	1.A	9,442,227	103.8120	9,758,403	9,400,000	9,400,000		(1,601)			4.074	3.990	MON	31,919	388,820	08/21/2013	07/15/2046
61762X-AX-5	MSBAM 2013-C12 B			4	1.D	5,091,249	102.9940	5,149,744	5,000,000	5,011,432		(11,400)			4.762	4.510	MON	19,844	241,459	10/10/2013	10/15/2046
61765D-AU-2	MSC 2015-MS1 A4	CF		4	1.A	3,328,125	106.3400	3,190,207	3,000,000	3,132,662		(39,095)			3.779	2.350	MON	9,448	113,370	09/27/2016	05/15/2048
61765D-AZ-1	MSC 2015-MS1 C			4	3.B	6,096,619	100.6930	6,441,366	6,397,000	6,251,010		32,105			4.031	4.550	MON	21,490	261,461	06/25/2015	05/15/2048
61765L-AX-8	MSBAM 2015-C24 B			4	1.A	7,099,531	106.2580	7,438,118	7,000,000	7,033,952		(11,758)			4.342	4.140	MON	25,332	308,248	10/15/2015	05/15/2048
61765T-AM-5	MSBAM 2015-C25 C			4	1.D	11,326,132	104.6150	12,281,827	11,740,000	11,524,199		35,923			4.525	4.920	MON	44,276	538,649	05/16/2018	10/15/2048
61767Y-AZ-3	MSC 2018-H3 A5	CF		4	1.A	13,011,666	112.1130	13,980,602	12,470,000	12,859,694		(55,758)			4.177	3.600	MON	43,406	520,872	03/01/2019	07/15/2051
61768H-BB-1	MSC 2019-L2 C			4	2.B	8,560,622	108.7670	8,395,755	7,719,000	8,414,483		(72,860)			4.974	3.660	MON	31,998	389,344	12/18/2019	03/15/2052
61770Y-AG-0	MSC 2020-CNP C			4	1.A	1,714,397	95.4230	1,908,470	2,000,000	1,753,717		24,390			2.427	4.180	MON	4,046	49,226	05/06/2020	04/05/2042
61772T-CA-0	MSC 2021-L7 C			4	1.A	5,149,912	101.8880	5,094,405	5,000,000	5,147,307		(2,605)			3.325	2.990	MON	13,854	27,708	09/30/2021	10/15/2054
63874G-AL-9	NCMS 2018-ALXA E			4	3.A FE	15,340,652	99.7600	16,038,962	16,077,500	15,582,645		67,170			4.315	4.880	MON	57,824	703,283	02/09/2018	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67076X-AE-5	NYC 2021-909 C			4	1.A	6,772,083	100.8670	6,825,704	6,767,000	6,771,453		(630)			3.205	3.180	MON	18,076	147,021	03/30/2021	04/10/2043
67118A-AL-9	OPG 2021-PORT D			4	1.A	3,966,780	98.3790	3,935,195	4,000,000	3,968,540		1,760			1.240	1.420	MON	2,344	9,335	09/30/2021	10/15/2036
68245H-AG-9	OMPT 2017-1MKT D			4	1.A	10,134,375	99.8580	9,985,863	10,000,000	10,121,249		(13,126)			4.145	3.490	MON	34,546	69,092	10/07/2021	02/10/2032
68245H-AJ-3	OMPT 2017-1MKT E			4	1.A	9,762,109	99.3760	9,937,643	10,000,000	9,899,541		39,799			4.141	4.590	MON	34,513	414,160	04/27/2018	02/10/2032
68275C-AC-2	FB 2005-1 A3			4	1.A FM	5,297,457	104.0430	5,596,192	5,378,699	5,351,185		13,806			5.278	5.420	MON	18,137	324,605	02/08/2011	08/10/2035
68275C-AE-8	FB 2005-1 C			4	1.A FM	211,892	103.1650	200,141	194,000	200,721		(1,704)			5.288	4.240	MON	655	10,413	07/01/2014	08/10/2035
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)				3.C	74,626	101.6410	71,549	70,394	70,800		(1,103)			6.840	5.280	MON	401	4,815	06/20/2014	09/01/2022
74969C-AL-1	RLGH 2021-TROT C			4	1.A	2,246,056	99.5370	2,239,604	2,250,000	2,246,731		675			1.423	1.470	MON	1,512	18,595	04/28/2021	04/15/2036
75575T-AC-7	RCMT 2021-FL6 AS			4	1.A FE	6,000,000	99.0330	5,942,010	6,000,000	6,000,000					1.301	1.310	MON	1,519	28,339	08/05/2021	07/25/2036
78426R-AD-4	SGCMS 2019-787E C			4	1.A	8,007,980	107.1180	8,344,555	7,790,000	7,951,063		(20,660)			4.509	4.140	MON	29,274	356,163	02/01/2019	02/15/2041
78449R-AL-9	SLG 2021-OVA E			4	1.A	15,997,342	94.7260	15,629,856	16,500,000	16,018,459		21,117			2.850	3.190	MON	39,196	220,922	08/12/2021	07/15/2041
78485G-AG-9	SREIT 2021-FLWR B			4	1.A	7,472,695	99.0910	7,431,887	7,500,000	7,475,588		2,893			1.035	1.120	MON	3,668	30,916	07/12/2021	07/15/2036
78485G-AJ-3	SREIT 2021-FLWR C			4	1.A	7,472,695	98.5020	7,387,717	7,500,000	7,475,576		2,881			1.135	1.220	MON	4,021	33,952	07/12/2021	07/15/2036
78485G-AL-8	SREIT 2021-FLWR D			4	1.A	2,490,898	98.2480	2,456,211	2,500,000	2,491,845		946			1.484	1.570	MON	1,753	14,859	07/12/2021	07/15/2036
81753R-AC-3	RRT 2014-1 B	@		4	2.B FE	6,924,844	85.7820	9,436,020	11,000,000	9,750,523		494,500			0.000	5.210	N/A			06/01/2015	05/25/2047
82510W-AL-4	SHOPS 2016-CSTL D			4	2.B	4,839,563	92.4940	4,902,214	5,300,000	5,055,336		66,383			3.731	4.860	MON	16,479	200,495	12/06/2016	07/05/2036
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)				2.B	3,296,213	114.8460	3,784,812	3,295,554	3,295,770		(70)			7.500	7.490	MON	20,597	247,167	10/22/2007	01/01/2027
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)				2.B	4,937,571	115.7370	5,714,622	4,937,571	4,937,571					7.125	7.120	MON	29,317	351,802	10/11/2002	07/01/2028
87267H-AL-1	TPGI 2021-DGWD C			4	1.G FE	5,000,000	99.1180	4,955,942	5,000,000	5,000,000					1.259	1.270	MON	2,974	31,604	05/27/2021	06/15/2026
87267H-AN-7	TPGI 2021-DGWD D			4	2.C FE	5,000,000	99.2550	4,962,787	5,000,000	5,000,000					1.609	1.630	MON	3,801	40,500	05/27/2021	06/15/2026
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)				1.B	3,676,888	114.5340	4,211,306	3,676,888	3,676,888					5.630	5.630	MON	9,200	207,009	10/12/2010	09/15/2035
90205F-AJ-9	PRK 2017-280P C			4	1.A	15,000,000	99.6870	14,953,152	15,000,000	15,000,000					1.359	2.100	MON	9,632	205,961	09/19/2017	09/15/2034
90276F-BA-1	UBSCM 2018-C10 B			4	1.A	10,299,958	110.5420	11,054,284	10,000,000	10,200,786		(29,247)			4.695	4.300	MON	39,130	469,560	05/23/2018	05/15/2051
90276V-AJ-8	UBSCM 2018-C8 B			4	1.A	13,253,047	110.1560	14,320,381	13,000,000	13,165,389		(26,490)			4.567	4.290	MON	49,476	593,710	10/26/2018	02/15/2051
90276W-AW-7	UBSCM 2017-C7 B			4	2.B	3,012,656	108.4740	3,254,228	3,000,000	3,007,606		(1,795)			4.292	4.210	MON	10,730	128,760	01/18/2019	12/15/2050
90276W-AX-5	UBSCM 2017-C7 C			4	3.B	8,565,484	108.0660	9,334,787	8,638,000	8,582,980		4,611			4.580	4.650	MON	32,969	401,224	12/20/2017	12/15/2050
90278P-AG-5	UBSCM 2019-C18 D			4	2.B	4,413,305	88.7350	4,253,092	4,793,000	4,428,608		15,304			2.500	3.470	MON	9,985	49,927	07/15/2021	12/15/2052
90278P-BB-5	UBSCM 2019-C18 XA			4,6	1.A FE	7,551,322	6.1280	6,026,142		6,036,061		(849,779)			1.033	6.580	MON	84,702	1,074,404	02/13/2020	12/15/2052
90278P-BF-6	UBSCM 2019-C18 C			4	1.D	10,093,870	104.5010	10,450,181	10,000,000	10,077,017		(8,485)			3.944	3.820	MON	32,870	400,009	12/11/2019	12/15/2052
90291J-BB-2	UBSCM 2018-C9 C			4	1.D	9,899,507	107.8780	10,787,868	10,000,000	9,922,679		6,650			4.880	4.970	MON	40,672	494,970	03/23/2018	03/15/2051
90353D-BD-6	UBSCM 2018-C12 B			4	1.D	1,632,605	110.5160	1,761,633	1,594,000	1,621,077		(3,815)			4.787	4.450	MON	6,359	76,313	10/25/2018	08/15/2051
91831U-AE-7	VNDO 2016-350P C			4	1.A	9,396,136	103.5820	9,746,095	9,409,000	9,397,007		500			3.902	3.900	MON	30,600	372,298	04/14/2020	01/10/2035
91831U-AG-2	VNDO 2016-350P E			4	1.A	8,799,824	95.4730	9,069,981	9,500,000	9,057,952		74,072			3.902	4.920	MON	30,896	375,899	04/10/2018	01/10/2035
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)				2.B	2,076,020	108.2220	2,246,714	2,076,020	2,076,020					7.500	7.500	MON	12,975	155,701	07/08/1999	08/01/2024
92204#-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)				2.B	3,560,363	118.7500	4,227,944	3,560,363	3,560,363					7.250	7.250	MON	21,511	258,126	06/22/1999	02/01/2029
92778*-AA-5	OAK STREET REAL ESTATE CAPITAL, LLC-VCU				1.A	7,758,403	96.5030	7,487,092	7,758,403	7,758,403					3.008	3.000	MON	10,372	97,239	07/15/2021	09/15/2049
92938G-AF-5	WFRBS 2013-C17 AS	CF		4	1.A	20,599,120	104.1920	20,838,568	20,000,000	20,104,819		(69,634)			4.255	3.870	MON	70,917	851,000	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB	CF		4	1.A	5,984,641	102.2450	5,864,763	5,735,935	5,795,415		(71,036)			3.603	2.310	MON	17,222	206,666	10/25/2017	03/15/2046
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)				2.B	3,965,422	111.1890	4,365,474	3,926,160	3,953,610		(2,586)			4.910	4.800	MON	8,568	192,783	03/27/2013	11/15/2037
94989H-BF-6	WFCM 2015-NXS1 B			4	1.A	7,798,658	104.1450	8,347,234	8,015,000	7,864,630		38,581			3.658	4.220	MON	24,432	293,189	04/02/2020	05/15/2048
94989M-AD-1	WFCM 2015-NXS2 A4	CF		4	1.A	16,254,492	104.0710	15,610,737	15,000,000	15,489,158		(153,177)			3.498	2.380	MON	43,725	524,700	09/27/2016	07/15/2058
94989X-BH-7	WFCM 2015-NXS4 B			4	1.A	8,392,666	105.5180	8,874,068	8,410,000	8,396,199		1,460			4.224	4.230	MON	29,603	355,238	01/04/2019	12/15/2048
95000A-BA-4	WFCM 2015-P2 C			4	1.A	12,799,137	99.9470	12,993,136	13,000,000	12,884,792		16,034			4.673	4.830	MON	50,630	616,697	12/08/2015	12/15/2048
95000C-BK-8	WFCM 2016-NXS5 A6FL			4	1.A	6,886,250	102.5850	7,180,964	7,000,000	6,915,842		18,628			1.659	1.990	MON	5,486	119,700	05/28/2020	01/15/2059
95000D-BJ-9	WFCM 2016-C34 B			4	2.B	11,791,719	100.5880	12,070,663	12,000,000	11,852,277		14,481			4.089	4.310	MON	40,890	490,680	01/16/2019	06/15/2049
95001F-BD-6	WFCM 2017-RC1 C			4	1.D	4,130,377	106.9040	4,429,057	4,143,000	4,132,023		507			4.591	4.600	MON	15,850	190,205	07/20/2018	01/15/2060
95001W-BB-3	WFCM 2019-C49 A5	CF		4	1.A	7,944,594	112.0190	8,289,454	7,400,000	7,810,292		(52,526)			4.023	3.120	MON	24,809	297,702	05/15/2019	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA			4,6	1.A FE	2,961,505	6.3470	2,364,914		2,438,778		(262,464)			1.013	5.440	MON	31,476	399,441	02/14/2020	10/15/2052
95002U-AZ-4	WFCM 2020-C58 C			4	1.A	5,879,348	99.4570	5,823,241	5,855,000	5,878,913		(435)			3.162	3.100	MON	15,428	136,256	10/19/2021	07/15/2053
95003C-BE-9	WFCM 2021-C59 D			4	1.A	2,604,048	88.3410	2,650,241	3,000,000	2,623,092		19,044			2.500	3.970	MON	6,250	43,750	04/22/2021	04/15/2054
95003D-AC-2	WFCM 2021-C60 D			4	1.A	3,856,047	90.0660	3,775,590	4,192,000	3,866,707		10,660			2.500	3.360	MON	8,733	43,667	07/21/2021	08/15/2054
95003L-AA-8	WFCM 2021-SAVE A			4	1.A FE	2,739,849	100.0980	2,729,741	2,727,065	2,739,041		(808)			1.259	1.200	MON	1,622	17,163	06/29/2021	02/15/2040
95003L-AG-5	WFCM 2021-SAVE B			4	1.D FE	3,863,343	99.5510	3,846,008	3,863,343	3,863,343					1.559	1.580	MON	2,846	49,942	01/29/2021	02/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95003L-AL-4	WFCM 2021-SAVE D			4	2.C FE	3,241,520	99.4300	3,232,142	3,250,662	3,241,645		126			2.610	2.650	MON	3,994		12/21/2021	02/15/2040
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)				4.B	9,301,859	105.5100	9,814,419	9,301,859	9,301,859					5.040	5.040	MON	20,836	468,814	08/17/2012	09/15/2033
98162J-AN-6	WPT 2017-WWP E			4	1.A	4,482,422	94.8320	4,741,609	5,000,000	4,648,514		49,446			3.595	5.080	MON	14,981	182,274	03/12/2018	11/10/2036
98162J-AQ-9	WPT 2017-WWP F			4	1.A	4,323,438	89.8600	4,493,039	5,000,000	4,539,025		64,062			3.595	5.540	MON	14,981	182,274	03/12/2018	11/10/2036
00103C-AA-7	ACRES 2021-FL1 A		C	4	1.A FE	4,500,000	99.9440	4,497,512	4,500,000	4,500,000					1.309	1.320	MON	2,783	35,294	05/07/2021	06/15/2036
00103C-AC-3	ACRES 2021-FL1 AS		C	4	1.A FE	2,500,000	99.9020	2,497,553	2,500,000	2,500,000					1.709	1.730	MON	2,018	25,691	05/07/2021	06/15/2036
00489T-AC-0	ACR 2021-FL4 AS		C	4	1.A Z	3,000,000	99.7340	2,992,044	3,000,000	3,000,000					1.203	1.210	MON	1,405	32,506	01/21/2021	12/18/2037
00500J-AA-1	ACRES 2021-FL2 A		C	4	1.A FE	4,000,000	100.0440	4,001,776	4,000,000	4,000,000					1.501	1.500	MON	1,836		12/07/2021	01/15/2037
00500J-AE-3	ACRES 2021-FL2 B		C	4	1.D FE	4,200,000	100.0460	4,201,936	4,200,000	4,200,000					2.351	2.350	MON	3,018		12/07/2021	01/15/2037
03881E-AA-5	ARCLO 2021-FL2 A		C	4	1.A FE	4,000,000	99.7490	3,989,968	4,000,000	4,000,000					1.209	1.220	MON	2,285	24,814	05/26/2021	05/15/2036
03881E-AC-1	ARCLO 2021-FL2 AS		C	4	1.A FE	6,000,000	99.4960	5,969,760	6,000,000	6,000,000					1.509	1.530	MON	4,278	46,621	05/26/2021	05/15/2036
05587T-AA-4	BSPRT 2019-FL5 A		C	4	1.A FE	1,858,145	99.8840	1,855,997	1,858,145	1,858,145					1.259	1.840	MON	1,105	23,615	05/20/2019	05/15/2029
05591X-AA-9	BRSP 2021-FL1 A		C	4	1.A FE	7,500,000	99.5090	7,463,198	7,500,000	7,500,000					1.253	1.260	MON	3,135	39,120	07/12/2021	08/19/2038
36259B-AC-1	GPMT 2019-FL2 AS		C	4	1.A FE	16,816,000	99.6270	16,753,426	16,816,000	16,816,000					1.709	2.430	MON	13,577	290,479	02/14/2019	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B		C	4	1.D FE	5,158,000	99.4130	5,127,742	5,158,000	5,158,000					2.009	2.720	MON	4,895	104,788	02/14/2019	02/22/2036
39809P-AC-9	GSTNE 2021-FL3 AS		C	4	1.A FE	2,500,000	99.4430	2,486,085	2,500,000	2,500,000					1.459	1.470	MON	1,723	12,699	07/29/2021	07/15/2039
55283T-AA-6	MF1 2021-FL6 A		C	4	1.A FE	3,800,000	99.6020	3,784,903	3,800,000	3,800,000					1.207	1.220	MON	2,039	22,074	06/10/2021	07/16/2036
55283T-AC-2	MF1 2021-FL6 AS		C	4	1.A FE	1,300,000	99.7850	1,297,213	1,300,000	1,300,000					1.557	1.570	MON	900	9,776	06/10/2021	07/16/2036
55379V-AA-6	M360 2019-CRE2 A		C	4	1.A FE	2,511,316	100.2170	2,516,778	2,511,316	2,511,316					1.564	2.010	MON	1,855	39,154	08/14/2019	09/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,911,779,904	XXX	1,983,949,525	1,914,195,436	1,916,827,753		313,889			XXX	XXX	XXX	5,397,179	64,723,106	XXX	XXX
00868P-AA-3	AHOLD LEASE SERIES 2001-			1,2	2.B FE	4,676,913	110.2870	4,530,366	4,107,797	4,166,010		(289,204)			8.620	5.270	JJ	176,062	492,524	04/28/2010	01/02/2025
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			2	2.A FE	2,182,688	101.7100	2,366,123	2,326,342	2,196,901		20,291			3.350	4.470	AO	16,452	77,932	08/11/2020	10/15/2029
023771-R9-1	AMER AIRLINE 16-3 AA PTT			1,2	2.A FE	1,447,182	99.3460	1,533,578	1,543,661	1,458,338		14,641			3.000	4.180	AO	9,777	46,310	07/30/2020	10/15/2028
02377B-AB-2	AMER AIRLN 15-2 AA PTT			1,2	2.A FE	3,428,606	103.0910	3,633,302	3,524,354	3,445,831		20,886			3.600	4.120	MS	34,891	86,519	10/06/2021	09/22/2027
02377L-AA-2	AMER AIRLINE 19-1AA PTT			1,2	2.A FE	5,547,848	100.9720	6,029,736	5,971,656	5,592,864		48,467			3.150	4.230	FA	71,063	188,107	07/21/2020	02/15/2032
02529H-AJ-9	ACAR 2018-1 E			4	1.A FE	10,898,402	100.1190	10,913,064	10,900,000	10,899,995		380			4.940	4.940	MON	31,410	538,460	03/14/2018	04/10/2024
02530T-AJ-0	ACAR 2021-4 E			4	3.A FE	4,998,526	97.4760	4,873,826	5,000,000	4,998,605		79			3.120	3.120	MON	7,800	19,500	10/19/2021	02/14/2028
02530T-AL-5	ACAR 2021-4 F			4	4.A FE	2,499,832	100.9810	2,524,536	2,500,000	2,499,850		19			4.210	4.210	MON	5,263	13,156	10/19/2021	07/13/2028
03789X-AE-8	DIN 2019-1A A2II			4	2.B FE	12,870,000	102.8430	13,235,971	12,870,000	12,870,000					4.723	4.720	MJSD	43,900	607,850	05/28/2019	06/05/2049
03842V-AB-3	AQFIT 2021-A B			4	1.G FE	3,699,665	98.7690	3,654,462	3,700,000	3,699,681		16			2.400	2.400	MON	3,453	17,760	09/29/2021	07/17/2046
03842V-AC-1	AQFIT 2021-A C			4	2.C FE	12,998,015	99.2410	12,901,355	13,000,000	12,998,109		94			3.140	3.140	MON	15,874	81,640	09/29/2021	07/17/2046
05351K-AD-1	AVCCT 2021-1A D			4	3.C FE	3,549,119	98.8040	3,507,559	3,550,000	3,549,208		89			4.280	4.280	MON	6,753	32,498	09/21/2021	04/15/2027
05355M-AC-5	AVNT 2020-REV1 C			4	3.C FE	6,999,147	100.2260	7,015,870	7,000,000	6,999,603		195			4.170	4.170	MON	12,973	291,900	03/05/2020	05/15/2029
05369L-AE-7	AVID 2021-1 E			4	3.B FE	2,279,354	96.6120	2,202,758	2,280,000	2,279,389		34			3.390	3.390	MON	3,435	11,809	10/13/2021	04/17/2028
05369L-AF-4	AVID 2021-1 F			4	4.B FE	3,999,126	99.0130	3,960,538	4,000,000	3,999,168		42			5.160	5.160	MON	9,173	31,533	10/13/2021	10/16/2028
05377R-DA-9	AESOP 2018-1A C			4	2.B FE	3,848,770	104.3660	4,018,101	3,850,000	3,849,602		243			4.730	4.730	MON	5,564	182,105	04/24/2018	09/20/2024
05377R-DJ-0	AESOP 2019-1A C			4	2.B FE	3,390,820	100.4700	3,390,871	3,375,000	3,379,236		(3,597)			4.530	4.060	MON	4,672	152,888	03/05/2019	03/20/2023
07324S-CB-6	BAYC 2005-3A A1			4	2.C FE	3,098,535	95.3570	3,242,464	3,400,313	3,098,535		43,793			0.581	2.930	MON	385	20,024	03/26/2015	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1			4	2.C FE	1,623,517	96.1580	1,764,019	1,834,483	1,670,769		41,487			0.446	3.130	MON	159	8,299	05/08/2014	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1			4	3.A FE	370,493	95.6630	390,553	408,256	374,819		11,988			0.341	2.900	MON	27	1,413	07/23/2014	07/25/2037
08862B-AD-7	BHG 2021-B D			4	1.G FE	1,169,556	97.9390	1,145,887	1,170,000	1,169,573		17			3.170	3.170	MON	1,442	8,757	09/10/2021	10/17/2034
09748R-AA-6	BOJA 2020-1A A2			4	2.B FE	20,000,000	102.2380	20,447,760	20,000,000	20,000,000					3.832	3.830	JAJO	151,151	796,204	09/29/2020	10/20/2050
11042T-AA-1	BRITISH AIR 18-1 AA PTT			2	1.F FE	1,681,812	104.0630	1,654,998	1,590,366	1,680,267		(3,652)			3.800	2.540	MJSD	1,847	15,108	10/07/2021	09/20/2031
11044M-AA-4	BRITISH AIR 20-1 A PTT			1,2	1.G FE	2,901,088	105.9780	3,042,568	2,870,943	2,901,088		(20,803)			4.250	3.930	FMAN	15,591	126,383	11/18/2020	11/15/2032
12189P-AL-6	BURLINGTN NO SF 02-1 TR			2	1.B FE	22,649	100.1540	22,684	22,649	22,649					5.943	5.940	JJ	621	1,346	06/20/2002	01/15/2022
12510H-AF-7	CAUTO 2020-1A A6			4	1.E FE	9,466,468	106.2260	10,062,110	9,472,292	9,467,914		969			3.810	3.820	MON	16,040	360,894	01/15/2020	02/15/2050
12510H-AG-5	CAUTO 2020-1A B1			4	2.B FE	10,995,284	102.7000	11,297,078	11,000,000	10,999,633		142			4.170	4.170	MON	20,387	458,700	01/15/2020	02/15/2050
12575A-AD-9	CIMNL 2021-1 A4			4	1.C FE	6,246,990	96.8350	6,052,229	6,250,000	6,247,097		107			3.040	3.040	MON	5,806	74,944	07/22/2021	07/20/2051
12575A-AF-4	CIMNL 2021-1 A6			4	1.F FE	20,499,586	97.3250	19,951,783	20,500,000	20,499,586					3.440	3.440	MON	21,548	278,162	07/22/2021	07/20/2051
12672#-AA-6	CVS CAREMARK CORPORATION			2	2.B	7,864,799	111.0390	8,732,994	7,864,799	7,864,799					4.704	4.700	MON	21,581	369,960	09/20/2012	09/10/2034
12803V-AA-3	CAJUN 2021-1 A2			4	2.B FE	23,013,594	99.5290	22,891,670	23,000,000	23,013,234		(359)			3.931	3.910	FMAN	140,642		11/01/2021	11/20/2051
14315V-AG-7	CARMX 2020-2 C			4	1.C FE	3,499,693	104.8080	3,668,292	3,500,000	3,499,816		78			4.230	4.230	MON	5,758	148,050	04/22/2020	11/17/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14576A-AD-4	CARM 2020-1A A4			4	1.F FE	6,239,698	101.9950	6,368,227	6,243,625	6,240,036		299			3.670	3.670	MON	10,184	229,141	11/18/2020	12/15/2050
14576A-AE-2	CARM 2020-1A B1			4	2.B FE	1,999,423	106.3470	2,126,947	2,000,000	1,999,493		67			4.690	4.690	MON	4,169	93,800	11/18/2020	12/15/2050
14687D-AG-7	CRVNA 2021-N1 F			4	4.B FE	4,498,713	99.2400	4,465,809	4,500,000	4,498,993		280			4.550	4.550	MON	11,944	145,031	03/18/2021	01/10/2028
14687G-AF-2	CRVNA 2021-N3 E			4	3.B FE	1,996,641	98.3910	1,967,829	2,000,000	1,996,825		184			3.160	3.200	MON	3,687	10,533	10/07/2021	06/12/2028
14687P-AJ-4	CRVNA 2020-N1A E			4	3.B FE	4,998,769	103.9620	5,198,144	5,000,000	4,999,258		265			5.200	5.200	MON	11,556	260,000	03/11/2020	07/15/2027
14855J-AB-1	CLAST 2016-1 A			4	1.G FE	1,358,954	99.0270	1,346,134	1,359,352	1,359,217		(949)			4.450	4.450	MON	2,689	60,491	08/01/2016	08/15/2041
19260M-AA-4	COIN 2017-1A A2			4	2.B FE	10,982,500	99.8480	10,965,885	10,982,500	10,982,500					5.216	5.210	JAJO	105,022	572,847	05/04/2017	04/25/2047
194204-AA-1	CASL 2017-A A1			4	1.B FE	1,222,866	101.1350	1,236,747	1,222,866	1,222,866					1.751	1.770	MON	417	21,668	07/11/2017	11/26/2046
19421U-AA-2	CASL 2019-A A1			4	1.A FE	1,564,181	102.0780	1,604,457	1,571,781	1,564,181		1,333			1.501	2.010	MON	459	23,877	06/26/2019	12/28/2048
19421U-AD-6	CASL 2019-A C			4	1.F FE	6,240,627	103.2050	6,443,018	6,242,895	6,241,552		(3,002)			4.460	4.460	MON	4,641	278,433	06/26/2019	12/28/2048
19423D-AA-8	CASL 2018-A A1			4	1.D FE	1,110,587	100.9050	1,120,641	1,110,587	1,110,587					1.301	2.150	MON	281	14,625	06/12/2018	12/26/2047
19423D-AB-6	CASL 2018-A A2			4	1.D FE	1,665,135	103.6400	1,726,524	1,665,881	1,665,390		(1,151)			4.130	4.140	MON	1,147	68,801	06/12/2018	12/26/2047
19424K-AE-3	CASL 2021-A D			4	2.B FE	1,785,263	100.1540	1,788,765	1,786,000	1,785,744		481			4.120	4.120	MON	1,226	62,546	02/09/2021	07/25/2051
19521U-AA-1	CLGIX 2021-1A A2			4	1.G FE	9,999,447	100.4290	10,042,969	10,000,000	9,999,448		1			3.300	3.300	MON	1,833		12/14/2021	12/26/2051
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	838,993	101.7840	853,962	838,993	838,993					2.301	3.280	MON	376	19,532	04/15/2016	05/25/2040
20267T-AC-6	CBSLT 2016-A B			4	1.B FE	435,321	101.8840	459,747	451,241	438,207		(5,046)			4.000	5.210	MON	301	18,050	04/15/2016	05/25/2040
233046-AF-8	DNKN 2017-1A A2II			4	2.B FE	22,575,281	104.3730	23,643,029	22,652,438	22,597,229		8,476			4.030	4.070	FMAN	103,968	912,893	02/28/2019	11/20/2047
233046-AL-5	DNKN 2019-1A A23			4	2.B FE	14,662,500	107.0270	15,692,922	14,662,500	14,662,500					4.352	4.350	FMAN	72,674	638,112	03/20/2019	05/20/2049
23342W-AJ-7	DTAOT 2018-1A E			4	1.A FE	7,248,989	100.7930	7,307,558	7,250,000	7,249,972		264			5.420	5.420	MON	17,464	392,950	03/06/2018	03/17/2025
23802W-AE-1	COLO 2021-1A C			4	3.C FE	3,049,751	97.0140	2,958,938	3,050,000	3,049,785		34			4.430	4.430	MON	2,252	106,591	02/24/2021	02/27/2051
25267T-AS-0	SHINE 2021-1A C			4	3.C FE	7,000,000	99.4190	6,959,343	7,000,000	7,000,000					3.787	3.780	MON	8,100	20,618	11/10/2021	11/20/2051
25755T-AE-0	DPABS 2015-1A A2II			4	2.A FE	6,943,342	102.6830	7,218,629	7,030,000	6,992,322		8,973			4.474	4.630	JAJO	57,662	314,522	02/05/2016	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			4	2.A FE	14,437,500	104.6460	15,108,324	14,437,500	14,437,500					4.118	4.110	JAJO	108,998	594,536	06/13/2017	07/25/2047
25755T-AK-6	DPABS 2018-1A A2II			4	2.A FE	4,849,811	105.1740	5,100,954	4,850,000	4,849,993		(78)			4.328	4.320	JAJO	38,483	209,908	06/06/2018	07/25/2048
25755T-AP-5	DPABS 2021-1A A2II			4	2.A FE	14,925,000	102.4660	15,293,158	14,925,000	14,925,000					3.151	3.150	JAJO	86,219	246,901	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1A A2			4	2.C FE	4,825,000	103.8580	5,011,182	4,825,000	4,825,000					4.739	4.730	JAJO	45,096	228,657	04/17/2018	04/20/2048
26208L-AD-0	HONK 2019-1A A2			4	2.C FE	4,862,500	104.6400	5,088,150	4,862,500	4,862,500					4.641	4.640	JAJO	44,507	225,669	03/12/2019	04/20/2049
26209X-AC-5	HONK 2020-2A A2			4	2.C FE	12,902,500	100.1280	12,919,034	12,902,500	12,902,500					3.237	3.230	JAJO	82,371	355,006	10/29/2020	01/20/2051
26252T-AJ-5	DTAOT 2019-2A E			4	3.B FE	2,978,320	103.8410	3,115,256	3,000,000	2,990,666		8,140			4.460	4.740	MON	5,947	133,800	06/23/2020	05/15/2026
28166L-AB-0	EDVES 2021-A B			4	1.F FE	8,117,776	101.4800	8,321,421	8,200,000	8,121,211		3,435			3.500	3.580	MON	4,783	227,208	03/01/2021	11/25/2050
28416L-AD-4	EHGVT 2021-A D			4	3.B FE	3,609,018	99.0980	3,577,314	3,609,851	3,609,076		(214)			3.320	3.330	MON	1,997	21,306	10/13/2021	08/27/2035
000000-00-0	FLCON 2017-1 A			4	1.G FE	3,519,050	98.9180	3,481,016	3,519,060	3,519,059		(2,631)			4.581	4.580	MON	7,165	161,208	02/01/2017	02/15/2042
33830J-AA-3	GUYS 2017-1A A2			4	2.C FE	14,532,131	103.3110	14,970,295	14,490,500	14,504,068		(14,810)			4.600	3.940	JAJO	122,203	666,563	02/27/2019	07/25/2047
33844K-AE-6	FCAT 2017-3 E			4	1.G FE	2,060,000	101.4790	2,090,480	2,060,000	2,060,000					5.260	5.250	MON	4,816	108,356	03/28/2018	10/15/2024
33844N-AJ-9	FCAT 2018-2 E			4	2.B FE	1,625,278	103.9860	1,653,390	1,590,000	1,604,002		(15,426)			5.510	4.460	MON	3,894	87,609	06/23/2020	11/17/2025
33938M-AA-7	FLX 2021-1A A2			4	1.G FE	9,431,461	100.1670	9,515,957	9,500,000	9,432,474		1,013			3.250	3.400	MON	5,146	21,441	11/23/2021	11/27/2051
33938M-AC-3	FLX 2021-1A C			4	3.C FE	4,629,812	97.5540	4,877,734	5,000,000	4,634,592		4,780			6.930	8.770	MON	5,775	24,063	11/23/2021	11/27/2051
34417M-AB-3	FOCUS 2017-1A A2II			4	2.B FE	15,280,000	105.4520	16,113,066	15,280,000	15,280,000					5.093	5.090	JAJO	131,863	778,210	03/21/2017	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2			4	2.B FE	8,730,000	104.7330	9,143,226	8,730,000	8,730,000					5.184	5.180	JAJO	76,684	452,563	10/19/2018	10/30/2048
35041L-AD-2	FFIN 2021-1A D			4	3.B FE	1,999,947	99.6000	1,992,019	2,000,000	1,999,969		22			4.960	4.960	MON	4,409	71,369	03/19/2021	05/15/2041
35042P-AA-8	FFIN 2021-2A A			4	1.D FE	4,327,893	99.8190	4,320,175	4,328,000	4,327,898		5			2.190	2.190	MON	8,162		11/17/2021	01/15/2042
35042P-AB-6	FFIN 2021-2A B			4	1.G FE	2,550,800	100.2940	2,558,502	2,551,000	2,550,807		7			2.790	2.790	MON	6,129		11/17/2021	01/15/2042
35042P-AC-4	FFIN 2021-2A C			4	2.C FE	2,966,739	100.8590	2,993,505	2,968,000	2,966,765		26			3.670	3.670	MON	9,380		11/17/2021	01/15/2042
361886-BZ-6	GFORT 2019-1 A			4	1.A FE	7,065,078	100.6660	7,046,683	7,000,000	7,006,868		(23,419)			2.700	2.350	MON	8,400	189,000	06/18/2019	04/15/2024
36263D-AC-1	GCAR 2021-4A C			4	1.F FE	4,998,913	100.0310	5,001,574	5,000,000	4,998,926		13			1.940	1.940	MON	3,772		12/07/2021	10/15/2027
36263D-AD-9	GCAR 2021-4A D			4	2.C FE	4,999,291	100.2040	5,010,207	5,000,000	4,999,297		7			2.480	2.480	MON	4,822		12/07/2021	10/15/2027
36804P-AF-3	GATX 2005-1 PASS-THRU TR			2	2.B FE	275,072	105.3810	289,873	275,072	275,072					5.697	5.690	JJ	7,792	73,202	03/17/2005	01/02/2025
374593-A*-2	GIANTS STADIUM LLC			2	2.B PL	13,788,958	129.8450	17,904,273	13,788,958	13,788,958					7.100	7.090	AO	244,754	979,009	06/30/2010	04/01/2040
39057W-AD-1	GRTLK 2021-6A C			4	1.F FE	4,500,000	99.9300	4,496,875	4,500,000	4,500,000					3.067	3.060	JAJO	9,970		10/27/2021	01/15/2034
40439H-AC-3	HINTT 2020-A C			4	2.B FE	1,316,417	101.9750	1,342,596	1,316,589	1,317,402		546			3.420	3.400	MON	2,752	45,027	09/04/2020	10/09/2039
411707-AD-4	HNGRY 2018-1A A2II			4	2.B FE	19,350,000	104.9070	20,299,679	19,350,000	19,350,000					4.959	4.950	MJSD	29,320	959,567	05/24/2018	06/20/2048
411707-AH-5	HNGRY 2020-1A A2			4	2.B FE	3,960,000	104.4280	4,135,363	3,960,000	3,960,000					3.981	3.980	MJSD	4,817	157,210	11/13/2020	12/20/2050
43285H-AB-4	HGVT 2020-AA B			4	1.F FE	1,770,957	105.8310	1,874,272	1,770,989	1,770,957		(1,284)			4.220	4.220	MON	1,246	74,736	06/02/2020	02/25/2039

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
44148J-AB-5	HWIRE 2021-1 B			4	2.B FE	3,000,000	99.5700	2,987,113	3,000,000	3,000,000					2.658	2.650	MON	9,303		11/09/2021	11/20/2051
44148J-AC-3	HWIRE 2021-1 C			4	3.C FE	3,000,000	100.2210	3,006,646	3,000,000	3,000,000					4.459	4.450	MON	15,607		11/09/2021	11/20/2051
45783N-AB-3	INSTR 2021-1A B			4	2.B FE	2,858,671	99.3870	2,842,595	2,860,121	2,857,504		(1,168)			3.440	3.450	MON	4,373	84,177	02/03/2021	02/15/2054
46616V-AA-8	HENDR 2012-1A A			4	1.A FE	3,674,597	111.8830	4,112,180	3,675,426	3,674,803		(535)			4.210	4.210	MON	6,877	154,735	03/13/2012	02/16/2065
46617A-AB-1	HENDR 2012-3A B			4	1.G FE	1,253,293	116.5470	1,460,701	1,253,306	1,253,297		(339)			6.170	6.170	MON	3,437	77,329	11/09/2012	09/15/2067
46617F-AC-8	HENDR 2013-1A B			4	2.A FE	11,888,557	109.3590	13,011,557	11,897,960	11,891,478		(677)			4.940	5.020	MON	27,755	587,759	03/13/2013	04/15/2069
46651T-AB-7	HENDR 2018-1A B			4	2.B FE	999,644	108.6580	1,086,587	1,000,000	999,716		20			4.700	4.700	MON	2,089	47,000	03/13/2018	10/15/2074
476681-AA-9	JMIKE 2019-1A A2			4	2.B FE	15,000,000	104.9770	15,746,550	15,000,000	15,000,000					4.433	4.430	FMAN	84,966	664,950	12/12/2019	02/15/2050
476681-AB-7	JMIKE 2021-1A A2I			4	2.B FE	10,000,000	101.1740	10,117,449	10,000,000	10,000,000					2.891	2.890	FMAN	17,667		12/03/2021	02/15/2052
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	16,405,000	105.6850	17,337,772	16,405,000	16,405,000					4.846	4.840	JAJO	134,706	794,986	06/27/2017	07/30/2047
51507K-AB-2	LFT 2020-2A B			4	2.A FE	1,599,463	105.2350	1,683,765	1,600,000	1,599,562		84			3.540	3.540	MON	1,573	56,640	10/21/2020	04/21/2031
51507K-AC-0	LFT 2020-2A C			4	2.C FE	2,549,812	105.9240	2,701,070	2,550,000	2,549,843		28			4.300	4.300	MON	3,046	109,650	10/21/2020	04/21/2031
51507K-AD-8	LFT 2020-2A D			4	3.C FE	2,499,067	108.9850	2,724,646	2,500,000	2,499,214		126			6.770	6.770	MON	4,701	169,250	10/21/2020	04/21/2031
52604D-AC-6	LFT 2021-2A C			4	2.C FE	3,499,367	98.8410	3,459,437	3,500,000	3,499,383		16			3.090	3.090	MON	3,305	18,325	10/15/2021	04/20/2032
52604D-AD-4	LFT 2021-2A D			4	3.C FE	4,519,094	98.5390	4,453,975	4,520,000	4,519,113		19			4.460	4.460	MON	6,160	34,159	10/15/2021	04/20/2032
52607M-AD-1	LFT 2021-1A D			4	3.B FE	8,987,359	103.4430	9,051,275	8,750,000	8,981,704		(5,655)			5.050	4.580	MON	13,502	135,087	10/20/2021	11/20/2031
56848D-AD-1	MFIT 2021-AA D			4	2.C FE	2,498,833	101.1470	2,528,684	2,500,000	2,498,982		149			3.830	3.830	MON	2,926	74,206	03/05/2021	03/20/2036
56848D-AE-9	MFIT 2021-AA E			4	3.C FE	5,497,898	105.4230	5,798,280	5,500,000	5,498,164		265			5.400	5.400	MON	9,075	230,175	03/05/2021	03/20/2036
60510M-AC-2	MLANE 2021-A C			4	3.B FE	2,999,650	99.2690	2,978,083	3,000,000	2,999,749		99			4.750	4.750	MON	6,333	56,604	07/16/2021	09/15/2026
62878Y-AA-2	BUNDT 2021-1 A2			4	2.C FE	10,473,750	99.4920	10,420,635	10,473,750	10,473,750					2.989	2.980	JAJO	53,046	78,265	07/16/2021	07/30/2051
62878Y-AB-0	BUNDT 2021-1 B			4	3.B FE	3,500,000	99.4970	3,482,406	3,500,000	3,500,000					4.970	4.970	JAJO	29,475	43,488	07/16/2021	07/30/2051
62946A-AD-6	NPRL 2017-1A A2			4	1.F FE	14,999,122	103.5750	15,536,264	15,000,000	14,999,757		485			4.219	4.220	MON	19,337	632,850	11/10/2017	10/21/2047
62947A-AG-8	NPRL 2021-1A B1			4	2.B FE	4,099,453	100.2270	4,109,327	4,100,000	4,099,495		42			3.670	3.670	MON	5,016	112,853	03/03/2021	03/19/2051
63890B-AC-0	NAVSL 2018-EA B			4	1.C FE	6,999,560	104.9720	7,348,060	7,000,000	6,999,783		52			4.440	4.440	MON	13,813	310,800	11/06/2018	12/15/2059
63939E-AD-5	NAVSL 2015-AA A3			4	1.A FE	7,271,250	102.2360	7,156,535	7,000,000	7,000,000					1.809	1.970	MON	5,982	128,021	07/31/2017	11/15/2030
63940U-AD-6	NAVSL 2018-DA B			4	1.E FE	6,997,120	109.2620	7,648,370	7,000,000	6,998,004		262			4.570	4.570	MON	14,218	319,900	10/18/2018	12/15/2059
63941K-AC-9	NAVSL 2020-CA A2B			4	1.A FE	8,000,000	101.7590	8,140,772	8,000,000	8,000,000					1.709	1.750	MON	6,459	138,199	03/10/2020	11/15/2068
64016N-AA-5	NBLY 2021-1A A2			4	2.C FE	13,681,250	99.6440	13,632,627	13,681,250	13,681,250					3.584	3.580	JAJO	83,085	292,840	02/24/2021	04/30/2051
64034Y-AD-3	NSLT 2021-DA C			4	1.F FE	5,348,491	101.5810	5,434,631	5,350,000	5,348,537		45			3.500	3.500	MON	5,722	27,567	10/21/2021	04/20/2062
64034Y-AE-1	NSLT 2021-DA D			4	2.B FE	2,161,486	98.3260	2,126,807	2,163,000	2,161,518		32			4.380	4.380	MON	2,895	13,948	10/21/2021	04/20/2062
65474V-AQ-4	NMOTR 2019-A A			4	1.A FE	8,024,688	100.0480	8,003,874	8,000,000	8,000,000					0.669	1.290	MON	2,530	53,816	03/25/2019	02/15/2024
67181D-AJ-0	OAKIG 2021-2A A1			4	1.A FE	4,991,053	100.1560	5,000,664	4,992,863	4,991,069		14			2.380	2.380	MON	3,631	3,631	11/19/2021	11/20/2051
67181D-AK-7	OAKIG 2021-2A A2			4	1.A FE	4,992,702	100.8120	5,033,430	4,992,863	4,992,702		(5)			2.630	2.630	MON	4,012	4,012	11/19/2021	11/20/2051
67181D-AM-3	OAKIG 2021-2A A4			4	1.F FE	4,249,731	100.0000	4,250,000	4,250,000	4,249,731					3.240	3.240	MON	4,208	4,208	11/19/2021	11/20/2051
67181D-AN-1	OAKIG 2021-2A B1			4	2.A FE	3,299,400	100.3040	3,310,055	3,300,000	3,299,403		2			4.080	4.080	MON	4,114	4,114	11/22/2021	11/20/2051
67190A-AD-8	OAKIG 2021-1A A4			4	1.F FE	13,492,759	100.1600	13,521,731	13,500,000	13,493,627		868			3.260	3.260	MON	13,448	394,868	01/20/2021	01/20/2051
67190A-AE-6	OAKIG 2021-1A B1			4	2.A FE	1,249,696	102.5420	1,281,778	1,250,000	1,249,746		50			4.230	4.230	MON	1,616	47,441	01/20/2021	01/20/2051
67190A-AF-3	OAKIG 2021-1A B2			4	2.A FE	2,248,833	104.0740	2,341,665	2,250,000	2,248,963		131			4.740	4.740	MON	3,259	95,689	01/20/2021	01/20/2051
68267B-AE-0	OMFIT 2018-1A E			4	3.A FE	14,518,951	101.5930	14,905,835	14,672,000	14,568,624		43,062			5.520	5.860	MON	38,245	809,894	07/07/2020	03/14/2029
68267D-AC-0	OMFIT 2019-1A C			4	1.E FE	12,499,870	100.0450	12,505,736	12,500,000	12,499,962		49			3.890	3.890	MON	22,962	486,250	01/15/2019	02/14/2031
68269C-AE-6	OMFIT 2018-2A E			4	3.B FE	2,999,096	104.8700	3,146,106	3,000,000	2,999,573		100			5.770	5.770	MON	8,174	173,100	03/12/2018	03/14/2033
68269L-AB-2	OMFIT 2020-1A B			4	1.C FE	4,999,367	102.4270	5,121,393	5,000,000	4,999,632		166			4.830	4.830	MON	11,404	241,500	04/24/2020	05/14/2032
704100-AF-3	PWNE 2021-1 E			4	3.C FE	2,249,757	99.1360	2,230,582	2,250,000	2,249,764		7			5.210	5.210	MON	5,210	17,258	10/15/2021	05/15/2028
72703P-AC-7	PLNT 2019-1A A2			4	2.C FE	2,017,805	102.7800	2,014,494	1,960,000	2,005,785		(8,332)			3.858	3.240	MJSD	5,461	75,617	02/03/2020	12/05/2049
74166Y-AA-8	PROSE 2019-1A A2			4	2.B FE	7,840,000	102.4860	8,034,965	7,840,000	7,840,000					4.475	4.470	JAJO	59,448	350,840	08/14/2019	07/30/2049
76042U-AC-7	REPS 2021-A C			4	2.C FE	1,999,602	99.6070	1,992,153	2,000,000	1,999,610		8			3.530	3.530	MON	2,157	5,491	11/10/2021	12/22/2031
78416E-AE-3	SFSAS 2019-1 A			4	1.F FE	9,999,898	100.7100	10,071,020	10,000,000	9,999,955		14			4.238	4.230	MON	24,722	423,800	12/11/2019	06/10/2025
78433D-AA-2	SEB4P 2021-1A A2			4	2.C FE	5,000,000	99.7230	4,986,162	5,000,000	5,000,000					4.969	4.960	JAJO	25,535		11/22/2021	01/30/2052
78443C-BH-6	SLMA 2004-A A3			4	1.C FE	1,480,261	99.1860	1,569,237	1,582,109	1,486,444		35,110			0.602	3.330	MJSD	450	8,961	12/10/2015	06/15/2033
78469P-AA-2	SOFI 2016-A A1			4	1.A FE	220,350	100.2280	222,854	222,346	220,350		482			1.851	3.140	MON	80	4,165	02/26/2016	08/25/2036
78470R-AA-5	SOFI 2016-E A1			4	1.A FE	235,246	100.0940	233,291	233,070	233,070					0.951	1.900	MON	43	2,244	11/28/2017	07/25/2039
78471A-AC-7	SOFI 2016-F B			4	1.E FE	4,277,215	104.9770	4,671,505	4,450,000	4,364,464		12,608			4.450	4.990	MON	3,300	198,025	01/13/2017	02/25/2040
80285T-AH-7	SDART 2018-1 E			4	2.B FE	8,894,180	100.7370	9,066,333	9,000,000	8,996,984		31,046			4.370	4.730	MON	17,480	393,300	03/29/2018	05/15/2025

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
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	9,925,000	100.6330	9,987,865	9,925,000	9,925,000					3.337	3.330	JAJO	56,120	295,318	11/20/2020	01/30/2051
817743-AA-5	SPRO 2019-1A A2			4	2.C FE	5,245,456	102.0900	5,327,608	5,218,500	5,232,341		(7,327)			3.882	3.720	JAJO	37,140	202,582	03/13/2020	10/25/2049
826525-AC-1	SRFC 2020-2A C			4	2.B FE	4,039,218	101.4750	4,099,327	4,039,721	4,041,309		(1,768)			3.510	3.480	MON	4,333	141,794	08/03/2020	07/20/2037
82652N-AA-6	SRFC 2019-3A A			4	1.A FE	1,790,484	100.5860	1,936,545	1,925,252	1,802,588		76,172			2.340	6.180	MON	1,377	45,051	04/22/2020	08/20/2036
82667C-AB-1	SRL 2021-1 B			4	2.B FE	2,598,394	98.7410	2,567,276	2,600,000	2,598,470		76			3.020	3.020	MON	3,054	25,955	08/12/2021	08/17/2051
83404K-AE-3	SOFI 2017-E C			4	1.C FE	5,990,115	103.1690	6,190,163	6,000,000	5,996,105		2,030			4.160	4.180	MON	4,160	249,600	10/06/2017	11/26/2040
83405X-AD-6	SCLP 2018-3 C			4	2.B FE	6,999,286	101.3820	7,096,761	7,000,000	6,999,817		161			4.670	4.670	MON	5,448	326,900	07/31/2018	08/25/2027
83546D-AJ-7	SONIC 2020-1A A2II			4	2.B FE	13,813,333	106.6850	14,736,800	13,813,333	13,813,333					4.336	4.330	MON	18,301	598,946	01/15/2020	01/20/2050
85234#-AB-1	STADIUM FUNDING TRUST			1,2	2.C PL	5,302,049	110.0950	5,837,291	5,302,049	5,302,049					5.000	4.990	AO	66,276	265,279	06/19/2013	04/01/2039
86212X-AC-4	STR 2019-1 A3			4	1.E FE	2,188,380	102.0880	2,273,053	2,226,562	2,196,273		5,631			3.320	3.620	MON	2,259	73,919	07/15/2020	11/20/2049
86212X-AD-2	STR 2019-1 A4			4	1.E FE	17,805,534	107.9690	19,231,985	17,812,500	17,806,269		(59)			4.490	4.490	MON	24,438	799,781	11/06/2019	11/20/2049
86772F-AA-9	SUNRN 2019-2 A			4	1.F FE	94,805	104.6360	99,249	94,851	94,811		(16)			3.610	3.610	JAJO	580	3,424	10/17/2019	02/01/2055
87244B-AA-6	TGIF 2017-1A A2			4	4.B FE	11,896,712	96.9220	11,304,032	11,662,996	11,779,067		(10,673)			6.202	5.740	JAJO	122,566	723,339	09/25/2017	04/30/2047
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	16,712,500	104.3350	17,437,037	16,712,500	16,712,500					4.970	4.960	FMAN	83,061	830,611	05/19/2016	05/25/2046
87342R-AE-4	BELL 2018-1A A2II			4	2.B FE	13,536,896	108.4720	14,414,950	13,289,000	13,444,021		(37,351)			4.940	4.590	FMAN	65,648	656,477	02/28/2019	11/25/2048
89174U-AB-2	TPAT 2018-SL1 B			4	1.E FE	11,187,188	98.9560	11,379,969	11,500,000	11,210,114		22,926			1.151	2.100	MON	2,576	133,999	04/23/2019	01/25/2046
89656C-AA-1	TRL 2010-1A A			4	1.F FE	13,841,886	104.6920	13,759,378	13,142,656	13,654,580		(26,810)			5.194	4.260	MON	28,443	682,630	01/17/2019	10/16/2040
89656G-AB-0	TRL 2021-1A B			4	2.B FE	3,249,548	99.1290	3,221,713	3,250,000	3,249,588		39			3.080	3.080	MON	3,337	46,991	06/22/2021	07/19/2051
89656Y-AC-9	TRL 2020-2A B1			4	2.B FE	4,997,114	101.6960	5,084,803	5,000,000	4,997,525		369			3.690	3.690	MON	6,150	184,500	10/23/2020	11/19/2050
89657A-AB-2	TRL 2018-1A A2			4	1.F FE	4,996,750	102.0470	5,102,361	5,000,000	4,997,729		293			4.620	4.620	MON	8,983	231,000	06/13/2018	06/17/2048
90783R-AA-2	UNP RR CO 2002 PASS TRST			1,2	1.D FE	498,907	102.5560	497,613	485,211	487,121		(1,179)			6.061	5.650	JJ	13,397	29,409	05/16/2005	01/17/2023
91823A-AQ-4	VBTOW 2020-1A D			4	2.B FE	1,500,000	103.3590	1,550,388	1,500,000	1,500,000					4.090	4.080	MON	2,727	61,350	05/12/2020	06/15/2050
92855H-AB-1	VSLR 2020-1A B			4	2.B FE	7,232,179	102.4120	7,408,230	7,233,748	7,230,155		(2,192)			3.220	3.220	JJ	97,700	196,694	09/25/2020	07/31/2051
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A			2	2.B	244,826	117.3770	296,804	252,864	244,826					5.670	5.660	JJ	7,089	13,489	06/29/2006	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A			2	2.B	297,323	120.6210	358,634	297,323	297,323					5.780	5.780	JJ	8,497	13,541	04/27/2007	01/27/2029
95058X-AH-1	WEN 2019-1A A2II			4	2.B FE	13,800,000	106.3360	14,674,407	13,800,000	13,800,000					4.080	4.070	MJSD	25,024	563,040	06/13/2019	06/15/2049
00120J-AE-3	AGL 2021-13A B		C	4	1.C FE	1,500,000	99.6210	1,494,316	1,500,000	1,500,000					1.810	1.830	JAJO	6,034		09/24/2021	10/20/2034
00176A-BB-0	AMMC 2012-11A BR2		C	4	1.C FE	1,479,750	99.7700	1,496,558	1,500,000	1,479,750					1.731	2.170	JAJO	4,546	27,265	08/15/2019	04/30/2031
00176A-BC-8	AMMC 2012-11A CR2		C	4	1.F FE	2,730,585	99.2320	2,828,131	2,850,000	2,732,225		1,640			2.031	2.860	JAJO	10,133	60,519	08/15/2019	04/30/2031
00176D-AN-9	AMMC 2013-13A B1LR		C	4	2.C FE	2,075,000	99.5080	2,064,796	2,075,000	2,075,000					3.723	3.710	JAJO	14,810		12/07/2021	07/24/2029
00177H-AC-3	AMMC 2018-22A B		C	4	1.C FE	3,920,000	99.5540	3,982,193	4,000,000	3,920,000					1.573	2.130	JAJO	11,892	66,061	08/14/2019	04/25/2031
03328T-BC-8	ANCHC 2015-7A BR2		C	4	1.C FE	1,496,250	99.9570	1,499,358	1,500,000	1,496,446		48			1.885	1.960	JAJO	5,108	29,488	11/16/2020	01/28/2031
03754Q-AG-9	APIN 2015-2A CR		C	4	1.B FE	1,492,050	99.9270	1,498,914	1,500,000	1,493,780		1,730			2.022	2.220	JAJO	6,404	31,716	01/12/2021	10/17/2026
03759C-AX-8	APID 2016-24A BRR		C	4	1.F FE	2,000,000	99.9990	1,999,990	2,000,000	2,000,000					2.181	2.210	JAJO	8,847	27,294	02/26/2021	10/20/2030
03763Y-BQ-8	APID 2012-11A CR3		C	4	1.F FE	2,500,000	99.6780	2,491,955	2,500,000	2,500,000					2.122	2.150	JAJO	10,906	28,070	04/08/2021	04/17/2034
03767C-AD-2	APID 2017-28A B		C	4	1.F FE	2,422,500	99.3860	2,484,662	2,500,000	2,424,000		1,500			1.831	2.420	JAJO	9,285	47,933	12/18/2019	01/20/2031
04941G-AQ-1	ATCLO 2013-1A CR		C	4	1.C FE	3,903,255	99.7520	3,905,326	3,915,000	3,903,255					1.907	2.080	FMAN	9,337	76,341	02/19/2020	11/17/2027
04966H-AG-1	ATRM 13A C		C	4	1.F FE	3,622,765	99.5130	3,658,608	3,676,500	3,622,765					1.923	2.550	JAJO	13,753	74,359	08/20/2019	11/21/2030
056162-AQ-3	BABSN 2015-1A BR		C	4	1.C FE	2,934,000	99.5510	2,986,555	3,000,000	2,934,000					1.531	2.290	JAJO	9,317	48,394	01/22/2019	01/20/2031
05875M-AQ-5	BALLY 2019-2A A2R		C	4	1.C FE	3,500,000	99.7740	3,492,118	3,500,000	3,500,000					1.559	1.580	FMAN	6,368	41,286	02/05/2021	11/20/2030
06759G-AA-2	BABSN 2015-2A ER		C	4	3.C FE	4,000,000	99.0470	3,961,919	4,000,000	4,000,000					6.581	6.670	JAJO	53,383	67,306	09/29/2021	10/20/2030
06759J-AS-7	BABSN 2019-1A BR		C	4	1.C FE	4,500,000	100.1590	4,507,187	4,500,000	4,500,000					1.873	1.900	JAJO	18,269	41,803	04/09/2021	04/15/2036
06760E-AE-6	BABSN 2013-1A CR		C	4	1.F FE	994,000	99.3540	993,543	1,000,000	994,182		182			1.714	1.910	JAJO	3,476		12/06/2021	01/20/2028
06760H-AA-7	BABSN 2018-1A D		C	4	3.C FE	970,000	94.9800	949,809	1,000,000	971,792		1,792			5.623	6.210	JAJO	12,185	14,378	07/29/2021	04/15/2031
07355T-AQ-5	BCHPK 2019-1A D1		C	4	2.C FE	3,007,500	100.2320	3,006,965	3,000,000	3,007,500					4.222	4.170	JAJO	26,741		12/13/2021	01/17/2033
08179H-AC-4	BSP 2017-12A B		C	4	1.F FE	1,497,000	99.5140	1,492,717	1,500,000	1,497,000					2.123	2.700	JAJO	6,902	33,410	07/26/2018	10/15/2030
08186X-AA-4	BSP 2021-23A E		C	4	3.C FE	1,006,250	100.1690	1,001,693	1,000,000	1,006,325		75			6.933	6.940	JAJO	13,097	34,918	07/29/2021	04/25/2034
09609N-AN-5	BLUEM 2019-24A BR		C	4	1.C FE	2,000,000	98.8270	1,976,542	2,000,000	2,000,000					1.731	1.750	JAJO	7,022	16,197	03/18/2021	04/20/2034
09626Y-AS-9	BLUEM 2013-2A BR		C	4	1.C FE	2,231,325	99.8770	2,247,233	2,250,000	2,231,325					1.728	2.310	JAJO	7,669	40,831	01/18/2019	10/22/2030
09628N-AW-2	BLUEM 2015-4A DR		C	4	2.C FE	2,244,375	96.5070	2,171,420	2,250,000	2,244,459		84			3.081	3.170	JAJO	14,059	17,734	10/13/2021	04/20/2030
124166-AJ-8	BMILK 2018-1A C		C	4	1.F FE	4,750,000	100.0050	4,750,246	4,750,000	4,750,000					2.223	2.700	JAJO	22,886	110,613	08/27/2018	10/15/2031
124810-AC-9	CBAM 2018-5A A		C	4	1.A FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					1.142	1.930	JAJO	4,823	24,493	02/23/2018	04/17/2031
12549J-BE-0	CIFC 2014-1A CR2		C	4	1.F FE	1,910,000	99.2570	1,985,142	2,000,000	1,910,872		872			1.972	2.880	JAJO	8,218	41,277	07/25/2019	01/18/2031

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
12553D-AL-1	CIFC 2019-1A BR		C	4	1.C FE	2,550,000	99.4670	2,536,424	2,550,000	2,550,000					1.681	1.700	JAJO	8,695	22,180	04/01/2021	04/20/2032
13877B-AC-2	CANYC 2018-1A B		C	4	1.C FE	993,750	99.9990	999,996	1,000,000	994,333		401			1.823	1.960	JAJO	3,951	19,231	11/16/2020	07/15/2031
13887W-AN-0	CANYC 2019-2A CR		C	4	1.F FE	2,000,000	99.9990	1,999,999	2,000,000	2,000,000					2.282	2.280	JAJO	6,340		10/22/2021	10/15/2034
14310M-AW-7	CGMS 2014-1A A1R2		C	4	1.A FE	2,990,907	99.9170	2,988,426	2,990,907	2,990,907					1.092	1.890	JAJO	6,897	35,116	03/05/2018	04/17/2031
14310M-BC-0	CGMS 2014-1A CR2		C	4	1.F FE	4,800,000	99.2110	4,960,583	5,000,000	4,813,757		13,757			1.922	2.650	JAJO	20,290	100,665	12/19/2019	04/17/2031
14316E-AU-3	CGMS 2019-2A CR		C	4	2.C FE	5,000,000	100.0010	5,000,054	5,000,000	5,000,000					3.299	3.290	JAJO	5,041		12/15/2021	07/15/2032
14889D-AN-8	CRMN 2014-1A A2R		C	4	1.C FE	3,500,000	99.7830	3,492,421	3,500,000	3,500,000					1.948	2.650	JAJO	13,448	71,323	10/16/2017	04/22/2030
15186A-AA-9	CBCF 2021-2A A1		C	4	1.D Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.050	3.050	JAJO			12/21/2021	01/25/2040
197363-BE-3	CECLO 2020-29A D1R		C	4	2.B FE	5,000,000	100.0060	5,000,326	5,000,000	5,000,000					3.735	3.780	JAJO	25,944		10/26/2021	10/20/2034
22846D-AL-7	CRNPT 2020-9A BR		C	4	1.C FE	3,000,000	100.1560	3,004,706	3,000,000	3,000,000					1.976	2.000	JAJO	13,014	12,881	07/07/2021	07/14/2034
26243E-AB-7	DRSLF 2017-53A B		C	4	1.C FE	3,669,375	99.6070	3,735,287	3,750,000	3,671,366		1,652			1.523	2.170	JAJO	12,380	60,712	11/16/2020	01/15/2031
26245M-AL-5	DRSLF 2018-55A D		C	4	2.C FE	1,539,460	98.0750	1,520,164	1,550,000	1,539,705		245			2.973	3.130	JAJO	9,987		10/13/2021	04/15/2031
26245R-AA-8	DRSLF 2018-58A A1		C	4	1.A FE	3,460,625	100.0140	3,500,511	3,500,000	3,469,992		5,888			1.122	1.420	JAJO	8,292	42,174	09/29/2020	07/17/2031
26251N-AD-2	DRSLF 2018-60A C		C	4	1.F FE	487,500	100.0080	500,041	500,000	487,500					2.173	2.730	JAJO	2,355	11,390	08/19/2019	07/15/2031
26251N-AE-0	DRSLF 2018-60A D		C	4	2.C FE	1,000,500	98.5390	985,398	1,000,000	1,000,500					3.123	3.200	JAJO	6,964		12/16/2021	07/15/2031
282523-BF-5	GUGG4 2016-1A CR		C	4	2.C FE	9,495,250	98.8730	9,393,003	9,500,000	9,496,299		1,049			3.473	3.520	JAJO	68,751		10/18/2021	10/15/2031
33883J-AU-5	FLAT 2019-1A DR		C	4	2.C FE	4,000,000	100.0050	4,000,204	4,000,000	4,000,000					3.170	3.210	FMAN	16,207		11/02/2021	11/16/2034
34961L-AC-3	FCBSL 2017-1A B1		C	4	1.C FE	2,300,000	99.8830	2,297,315	2,300,000	2,300,000					1.994	2.830	JAJO	8,539	47,865	10/26/2017	10/26/2029
34961P-AL-4	FCBSL 2017-2A B2R		C	4	1.C FE	5,985,000	98.3990	5,903,966	6,000,000	5,985,588		588			2.723	2.780	JAJO	36,307		10/26/2021	07/11/2030
34963Q-AE-6	FCBSL 2021-3A B2		C	4	1.C FE	2,521,250	99.0310	2,475,783	2,500,000	2,520,886		(364)			3.000	2.870	JAJO	30,833		10/22/2021	07/20/2034
34963W-AJ-2	FCBSL 2021-5A B2		C	4	1.C FE	2,781,797	99.5070	2,736,460	2,750,000	2,781,572		(224)			3.150	2.990	JAJO	7,459		12/03/2021	10/23/2034
36318W-AL-4	GALXY 2013-15A BRR		C	4	1.C FE	1,000,000	99.7310	997,311	1,000,000	1,000,000					1.573	1.590	JAJO	3,410	8,291	06/02/2021	10/15/2030
36320M-AL-2	GALXY 2015-20A AR		C	4	1.A FE	3,000,000	100.0440	3,001,340	3,000,000	3,000,000					1.131	1.950	JAJO	6,883	36,228	02/23/2018	04/20/2031
37952U-AE-3	SEACO 2014-1A A2		C	4	1.G FE	2,421,473	100.3050	2,591,216	2,583,334	2,527,152		40,277			3.090	4.810	MON	3,104	79,825	04/05/2016	07/17/2029
38137P-AW-0	GLD10 2015-10A C1R		C	4	1.F FE	3,500,000	100.0020	3,500,085	3,500,000	3,500,000					2.231	2.750	JAJO	15,837	81,300	08/08/2018	07/20/2031
38137W-AC-9	GLM 2019-6A A		C	4	1.A FE	3,496,500	99.9000	3,496,507	3,500,000	3,496,500		(158)			1.471	1.520	JAJO	10,444	54,331	09/29/2020	01/20/2033
38172C-AL-9	GOCAP 2017-35A BR		C	4	1.C FE	5,000,000	100.0400	5,002,048	5,000,000	5,000,000					2.181	2.530	JAJO	22,118	113,609	06/24/2019	07/20/2029
38172H-AC-8	GOCAP 2019-45A B1		C	4	1.C FE	3,500,000	100.0460	3,501,644	3,500,000	3,500,000					2.681	2.960	JAJO	19,031	97,269	08/22/2019	10/20/2031
38176E-AN-7	GCBSL 2019-40A BR		C	4	1.B FE	5,400,000	100.0000	5,400,006	5,400,000	5,400,000					1.832	1.850	JAJO	18,689		10/21/2021	01/25/2032
38177Y-AC-6	GCBSL 2021-53A B		C	4	1.C FE	5,000,000	99.9980	4,999,945	5,000,000	5,000,000					1.938	1.960	JAJO	53,578		05/18/2021	07/20/2034
39809A-AG-3	GWOLF 2018-2A C		C	4	2.C FE	1,000,900	100.0660	1,000,670	1,000,000	1,000,900					3.381	3.410	JAJO	6,857		10/22/2021	10/20/2031
40490B-AC-2	HLA 2017-2A A2		C	4	1.B FE	1,994,000	99.8970	1,997,952	2,000,000	1,994,485		324			1.822	1.920	JAJO	7,694	38,244	11/27/2020	01/17/2030
42086Q-AC-5	HAYFN 2018-9A BR		C	4	1.C FE	1,980,000	99.5550	1,991,112	2,000,000	1,982,774		2,222			1.935	2.140	JAJO	6,991	40,331	11/17/2020	04/28/2031
43133F-AC-0	HCOMF 2015-1A CRR		C	4	3.A FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					5.050	5.050	FMAN	51,903		11/16/2021	11/01/2035
44330Q-AD-3	HLM 12A-18 B		C	4	1.F FE	5,000,000	99.5010	4,975,097	5,000,000	5,000,000					1.972	1.990	JAJO	20,544	25,074	07/29/2021	07/18/2031
46616A-AW-6	JFIN 2012-1A CR		C	4	1.F FE	2,005,000	100.2670	2,005,349	2,000,000	2,005,000					3.231	3.220	JAJO	13,442		12/14/2021	07/20/2028
466229-AE-1	JMP 2018-1A C		C	4	1.F FE	5,000,000	99.8170	4,990,891	5,000,000	5,000,000					2.472	2.500	JAJO	25,753	31,393	10/06/2021	07/17/2030
48250E-AU-9	KKR 30A CR		C	4	1.F FE	3,500,000	99.7160	3,490,060	3,500,000	3,500,000					3.246	3.290	JAJO	17,988		10/18/2021	10/17/2031
48250E-AW-5	KKR 30A DR		C	4	2.C FE	1,500,000	100.0050	1,500,079	1,500,000	1,500,000					4.246	4.300	JAJO	10,084		10/18/2021	10/17/2031
50181G-BG-4	LCM 16A BR2		C	4	1.C FE	2,596,881	100.0100	2,600,284	2,600,001	2,596,881		(108)			1.873	1.930	JAJO	10,555	51,320	09/29/2020	10/15/2031
50189G-AH-5	LCM 22A BR		C	4	1.F FE	2,301,150	99.9180	2,298,114	2,300,000	2,300,000					2.131	2.260	JAJO	9,941	51,094	02/19/2020	10/20/2028
50200F-AC-3	LCM 26A A1		C	4	1.A FE	991,500	99.8500	998,501	1,000,000	991,500					1.201	1.640	JAJO	2,436	12,786	11/25/2019	01/20/2031
50200F-AG-4	LCM 26A C		C	4	1.F FE	2,520,150	99.4910	2,636,534	2,650,000	2,527,185		7,035			1.931	2.890	JAJO	10,379	53,496	08/15/2019	01/20/2031
50200W-AC-6	LCM 28A B		C	4	1.C FE	997,000	99.7640	997,647	1,000,000	997,000					1.731	1.920	JAJO	3,511	18,159	01/14/2020	10/20/2030
50200W-AE-2	LCM 28A D		C	4	2.C FE	4,455,000	97.2130	4,374,604	4,500,000	4,455,163		163			3.081	3.330	JAJO	28,875		12/27/2021	10/20/2030
50201M-AU-7	LCM 29A CR		C	4	1.F FE	7,000,000	100.0590	7,004,169	7,000,000	7,000,000					2.323	2.350	JAJO	35,244	41,612	06/22/2021	04/15/2031
55283L-AA-3	MAPSL 2019-1A A				1.F	6,568,116	98.2660	6,408,346	6,521,403	6,553,700		(13,290)			4.458	4.280	MON	12,921	290,724	12/18/2019	03/15/2044
55320R-AL-1	MP7 2015-1A CRR		C	4	1.F FE	4,894,890	99.8290	4,881,680	4,890,000	4,890,000					2.322	2.440	JAJO	23,658	118,228	02/21/2020	10/18/2028
55952Y-AP-2	MAGNE 2014-8A AR2		C	4	1.A FE	2,868,668	100.0090	2,887,263	2,887,000	2,868,668					1.103	1.540	JAJO	6,904	34,446	11/25/2019	04/15/2031
55952Y-AR-8	MAGNE 2014-8A BR2		C	4	1.C FE	2,480,000	99.6010	2,490,025	2,500,000	2,480,000					1.623	2.020	JAJO	8,795	43,009	08/22/2019	04/15/2031
56578K-AC-3	MCLO 2018-12A A2A		C	4	1.C FE	3,250,000	100.0140	3,250,464	3,250,000	3,250,000					2.072	2.570	JAJO	14,031	70,361	09/06/2018	04/18/2031
59284M-AB-0	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	1,994,668	99.8500	2,004,988	2,008,000	1,974,801		585			5.500	5.620	AO	18,713	110,440	12/06/2019	10/31/2046
59284M-AD-6	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	1,768,763	100.1470	1,772,602	1,770,000	1,768,987		18			5.500	5.500	JJ	40,833	97,350	10/03/2017	07/31/2047

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
59801W-AT-3	MIDO 2017-7A CR		C	4	1.F FE	1,099,000	99.4150	1,093,566	1,100,000	1,099,075		75			2.323	2.380	JAJO	5,538	19,388	08/17/2021	07/15/2029
62432L-AC-5	MVEW 2017-2A B		C	4	1.B FE	2,800,000	99.9480	2,798,570	2,800,000	2,800,000					1.822	2.490	JAJO	10,913	53,961	12/15/2017	01/16/2031
62848F-AL-6	MYERS 2018-1A D		C	4	2.C FE	1,000,300	100.0040	1,000,049	1,000,000	1,000,300					3.181	3.250	JAJO	6,619		12/13/2021	10/20/2030
631704-AC-7	NCC 2021-1A B1		C	4	1.C FE	5,000,000	99.3270	4,966,372	5,000,000	5,000,000					2.092	2.110	JAJO	37,021		07/21/2021	08/26/2034
64132D-AL-2	NEUB 2019-32A BR		C	4	1.C FE	1,000,000	99.3020	993,030	1,000,000	1,000,000					1.523	1.540	JAJO	3,132	9,931	02/12/2021	01/20/2032
65130P-AS-9	NEWFL 2016-1A CR		C	4	1.C FE	1,547,675	99.7890	1,546,734	1,550,000	1,547,789		114			2.131	2.210	JAJO	6,699	34,433	01/12/2021	04/20/2028
67097Q-AE-5	OCP 2017-14A A2		C	4	1.C FE	498,500	99.9120	499,562	500,000	498,684		184			1.659	1.740	FMAN	968	6,277	04/23/2021	11/20/2030
67102S-AL-8	OCP 2014-5A A1R		C	4	1.A FE	1,490,250	99.9720	1,499,589	1,500,000	1,490,250					1.204	1.570	JAJO	3,364	19,202	11/27/2019	04/26/2031
67107F-BJ-5	OZLM 2014-8A CRR		C	4	2.A FE	6,817,380	99.5140	6,841,605	6,875,000	6,818,542		1,162			3.272	3.530	JAJO	48,661		12/16/2021	10/17/2029
67107F-BN-6	OZLM 2014-8A A2R3		C	4	1.A FE	4,400,000	100.0000	4,400,000	4,400,000	4,400,000					1.867	1.860	JAJO	685		12/21/2021	10/17/2029
67109W-AN-8	OZLM 2015-12A BR		C	4	1.B FE	5,005,000	99.8890	4,994,472	5,000,000	5,000,000					2.181	2.320	JAJO	19,089	113,820	02/19/2020	04/30/2027
67112G-AA-6	OZLM 2018-18A A		C	4	1.A FE	3,500,000	100.0020	3,500,097	3,500,000	3,500,000					1.143	1.920	JAJO	8,673	43,179	02/23/2018	04/15/2031
67570Q-AM-3	OCP 2019-16A BR		C	4	1.C FE	4,000,000	99.3670	3,974,710	4,000,000	4,000,000					1.523	1.540	JAJO	14,051	52,004	03/08/2021	04/10/2033
67572Y-BS-0	OCT22 2014-1A BRR		C	4	1.C FE	2,459,375	99.5710	2,489,289	2,500,000	2,459,375					1.578	2.150	JAJO	7,782	41,566	06/07/2019	01/22/2030
67590G-BL-2	OCT17 2013-1A BR2		C	4	1.C FE	886,500	99.3230	893,915	900,000	886,500					1.523	1.900	JAJO	2,591	14,409	01/08/2020	01/25/2031
67590R-BA-2	OCTLF 2014-1A BRR		C	4	1.C FE	1,169,595	99.9990	1,174,993	1,175,000	1,170,303		598			1.860	1.960	FMAN	2,671	22,302	11/16/2020	11/18/2031
67590R-BE-4	OCTLF 2014-1A CRR		C	4	1.G FE	4,953,500	99.9990	4,999,952	5,000,000	4,952,000					2.360	2.620	FMAN	14,422	120,248	02/20/2020	11/18/2031
67590X-AQ-5	OCT27 2016-1A CR		C	4	1.F FE	4,848,500	99.4690	4,973,460	5,000,000	4,848,500					2.223	2.880	JAJO	24,091	116,435	08/22/2019	07/15/2030
67707B-AB-6	OAKC 2017-15A B		C	4	1.C FE	3,168,750	99.5110	3,234,111	3,250,000	3,168,750					1.501	2.120	JAJO	9,895	51,439	08/19/2019	01/20/2030
69689A-BL-3	PLMRS 2015-1A A2R4		C	4	1.C FE	3,500,000	100.1420	3,504,984	3,500,000	3,500,000					1.859	1.880	FMAN	7,413	28,083	05/24/2021	05/21/2034
69703P-AA-7	PLMRS 2018-1A A1		C	4	1.A FE	2,500,000	99.9720	2,499,309	2,500,000	2,500,000					1.152	1.940	JAJO	6,001	30,869	02/12/2018	04/18/2031
75888R-AJ-8	REG15 2018-4A C		C	4	2.C FE	4,005,000	100.0340	4,001,380	4,000,000	4,005,000					3.423	3.480	JAJO	26,553		12/06/2021	10/25/2031
77340G-AN-1	ROCKT 2017-2A CR		C	4	1.D FE	3,897,119	99.8720	3,885,037	3,890,000	3,897,084		(35)			2.023	2.010	JAJO	17,057	10,630	12/07/2021	10/15/2029
77587A-AJ-5	RMRK 2018-1A C		C	4	1.F FE	3,000,000	98.8710	2,966,137	3,000,000	3,000,000					2.081	2.620	JAJO	12,662	65,124	03/29/2018	04/20/2031
80349B-BF-3	SARAT 2013-1A BR3		C	4	1.C FE	3,500,000	99.6150	3,486,557	3,500,000	3,500,000					1.931	1.960	JAJO	13,708	45,238	02/11/2021	04/20/2033
81881Q-AU-0	SHACK 2013-3A BR		C	4	1.C FE	749,625	99.2130	744,099	750,000	749,625					1.673	1.710	JAJO	2,720	6,499	04/23/2021	07/15/2030
83609N-AU-4	SNDPT 2016-3A CR		C	4	1.D FE	3,500,000	99.9640	3,498,765	3,500,000	3,500,000					2.173	2.210	JAJO	14,794	54,776	01/22/2021	01/23/2029
83609T-AE-7	SNDPT 2017-4A B		C	4	1.F FE	3,487,750	99.4520	3,480,831	3,500,000	3,487,750					1.931	2.550	JAJO	13,708	70,655	12/12/2017	01/21/2031
83609Y-AE-6	SNDPT 2013-3RA B		C	4	1.C FE	3,250,000	99.9990	3,249,987	3,250,000	3,250,000					1.872	1.900	JAJO	12,508	63,789	11/18/2020	04/18/2031
85572R-AA-7	STARR 2018-1 A		C	4	2.A FE	8,431,785	98.2090	8,265,438	8,416,166	8,427,214		(4,178)			4.089	4.030	MON	15,295	344,137	12/18/2019	05/15/2043
85816B-CS-7	STCR 2015-1A CR		C	4	1.D FE	4,000,000	100.0150	4,000,638	4,000,000	4,000,000					2.779	3.560	FMAN	12,663	112,779	05/12/2017	05/21/2029
85816B-DE-7	STCR 2015-1A BR2		C	4	1.A FE	3,500,000	99.9680	3,498,912	3,500,000	3,500,000					1.609	1.630	FMAN	6,416	43,330	03/05/2021	05/21/2029
87190G-AL-5	SYMP 2021-26A DR		C	4	2.C FE	1,503,000	100.0390	1,500,592	1,500,000	1,503,000					3.531	3.540	JAJO	10,742		10/22/2021	04/20/2033
87229W-AW-1	TSYMP 2016-1A DR2		C	4	2.C FE	5,000,000	99.3460	4,967,320	5,000,000	5,000,000					3.217	3.260	JAJO	17,428		10/29/2021	10/13/2032
87240N-BA-3	TCW 2017-1A CRR		C	4	1.F FE	2,000,000	99.9990	1,999,995	2,000,000	2,000,000					2.428	2.460	JAJO	9,851		09/24/2021	10/29/2034
87248W-AS-7	TICP 2017-8A CR		C	4	2.C FE	2,000,000	100.0030	2,000,063	2,000,000	2,000,000					3.607	3.650	JAJO	9,419		10/29/2021	10/20/2034
87249C-AC-5	TICP 2018-10A B		C	4	1.C FE	1,466,250	99.1690	1,487,539	1,500,000	1,466,250					1.601	2.340	JAJO	4,871	25,262	01/24/2019	04/20/2031
87249D-AA-7	TICP 2018-10A E		C	4	3.C FE	1,477,500	97.9910	1,469,866	1,500,000	1,478,838		1,338			5.631	5.960	JAJO	17,129	21,598	08/25/2021	04/20/2031
87249L-AE-1	WINDR 2017-4A B		C	4	1.C FE	2,937,000	99.6620	2,989,886	3,000,000	2,937,000					1.609	2.150	FMAN	5,634	49,636	09/26/2019	11/20/2030
88315L-AF-5	TMCL 2020-1A B		C	4	2.B FE	3,449,503	101.4210	3,499,656	3,450,599	3,450,562		(132)			4.940	4.940	MON	5,208	170,460	08/04/2020	08/21/2045
88432G-AU-1	WINDR 2015-2A DR		C	4	1.F FE	1,377,750	100.0300	1,375,418	1,375,000	1,377,750					2.723	2.720	JAJO	8,385		12/14/2021	10/15/2027
88433B-AS-6	WINDR 2016-2A BR		C	4	1.C FE	499,375	99.8310	499,157	500,000	499,375		(33)			1.931	1.980	FMAN	1,637	10,011	11/16/2020	11/01/2031
88606W-AA-0	TBOLT 2017-A A		C	4	1.G FE	6,494,458	97.9260	6,360,080	6,494,733	6,494,623		(776)			4.212	4.210	MON	12,158	273,558	04/25/2017	05/17/2032
89300J-AU-2	TRAL 2018-5A C1R		C	4	1.F FE	5,000,000	99.6760	4,983,818	5,000,000	5,000,000					2.732	2.770	JAJO	27,702		09/23/2021	10/20/2034
89624C-AE-2	CAVU 2019-1A B		C	4	1.C FE	2,000,000	100.1790	2,003,588	2,000,000	2,000,000					2.331	2.370	JAJO	9,456	48,485	11/30/2020	07/20/2032
89624N-AG-3	CAVU 2021-1A D		C	4	2.C FE	5,507,150	99.6480	5,480,655	5,500,000	5,506,739		(411)			3.573	3.600	JAJO	38,221	51,526	10/14/2021	04/23/2032
89640Y-AW-4	TRNTS 2017-6A BR1		C	4	1.C FE	5,000,000	99.1030	4,955,198	5,000,000	5,000,000					1.773	1.800	JAJO	16,753	60,530	02/09/2021	01/25/2034
89641C-AM-3	TRNTS 2017-7A B1R		C	4	1.C FE	6,500,000	100.0000	6,500,001	6,500,000	6,500,000					1.800	1.790	JAJO	12,675		11/05/2021	01/25/2035
89641C-AP-6	TRNTS 2017-7A CR		C	4	1.F FE	1,000,000	99.9990	1,000,000	1,000,000	1,000,000					2.250	2.240	JAJO	2,438		11/05/2021	01/25/2035
89641G-AC-6	TRNTS 2020-12A B1		C	4	1.C FE	4,531,500	100.3560	4,516,047	4,500,000	4,525,592		(5,560)			2.423	2.360	JAJO	20,603	112,994	11/18/2020	04/25/2033
89642D-AN-8	TRNTS 2021-16A C2		C	4	1.F FE	2,509,375	99.4150	2,485,383	2,500,000	2,509,315		(60)			3.422	3.370	JAJO	16,872		12/01/2021	07/20/2034
915328-AW-8	UPLND 2016-1A A2R		C	4	1.C FE	494,375	99.9990	499,998	500,000	494,375					1.781	2.190	JAJO	1,806	9,333	08/19/2019	04/20/2031
92328G-BB-1	VENTR 2013-14A BRR		C	4	1.B FE	3,000,000	99.9720	2,999,186	3,000,000	3,000,000					1.730	1.840	FMAN	4,902	52,088	02/14/2020	08/28/2029

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
92329N-AU-4	VENTR 2013-13A DR		C	4	1.G FE	5,000,000	99.7390	4,986,972	5,000,000	5,000,000					3.500	3.540	MJSD	10,696	43,171	09/22/2021	09/10/2029
92330M-AS-8	VENTR 2015-21A DR		C	4	1.F FE	1,663,320	99.8350	1,657,264	1,660,000	1,663,320					2.923	2.940	JAJO	10,842		12/14/2021	07/15/2027
92331N-AE-6	VENTR 2017-30A B		C	4	1.C FE	3,000,000	99.7670	2,993,036	3,000,000	3,000,000					1.723	2.370	JAJO	11,204	54,653	10/31/2017	01/15/2031
92331N-AG-1	VENTR 2017-30A C		C	4	1.F FE	2,906,250	99.7510	2,992,534	3,000,000	2,908,636		2,386			2.073	2.690	JAJO	13,479	65,298	12/19/2019	01/15/2031
92331V-AA-6	VENTR 2018-31A A1		C	4	1.A FE	1,500,000	99.8040	1,497,072	1,500,000	1,500,000					1.161	1.950	JAJO	3,533	18,570	02/23/2018	04/20/2031
92331V-AC-2	VENTR 2018-31A A2		C	4	1.A FE	2,000,000	99.9080	1,998,160	2,000,000	2,000,000					1.281	1.910	JAJO	5,197	27,193	02/23/2018	04/20/2031
92914N-AL-5	VOYA 2015-1A A2R		C	4	1.B FE	1,962,000	99.2510	1,985,023	2,000,000	1,962,000					1.372	2.030	JAJO	5,718	29,144	08/22/2019	01/18/2029
92914N-AN-1	VOYA 2015-1A BR		C	4	1.F FE	1,995,000	99.0770	1,981,545	2,000,000	1,995,000					1.822	2.010	JAJO	7,593	38,244	02/19/2020	01/18/2029
92917A-AE-6	VOYA 2018-1A B		C	4	1.F FE	2,200,200	99.3660	2,265,545	2,280,000	2,200,200					1.923	2.630	JAJO	9,015	46,026	08/14/2019	04/19/2031
92917N-AL-2	VOYA 2019-1A BR		C	4	1.C FE	3,000,000	99.5110	2,985,354	3,000,000	3,000,000					1.673	1.780	JAJO	10,879	53,132	02/07/2020	04/15/2031
94949G-AE-1	WELF 2020-1A A2		C	4	1.C FE	2,000,000	99.9370	1,998,753	2,000,000	2,000,000					1.873	1.980	JAJO	8,120	39,477	02/13/2020	04/15/2033
94949R-AY-3	WELF 2016-1A DR		C	4	2.A FE	5,000,000	100.0000	5,000,001	5,000,000	5,000,000					3.031	3.070	JAJO	30,736	38,771	07/22/2021	04/20/2028
94949W-AN-6	WELF 2019-XA A2R		C	4	1.C FE	8,500,000	99.7030	8,474,817	8,500,000	8,500,000					1.881	1.900	JAJO	32,430	69,495	05/12/2021	07/20/2032
96466C-AU-2	WBOX 2020-2A DR		C	4	2.C FE	1,000,000	100.0070	1,000,071	1,000,000	1,000,000					3.482	3.530	JAJO	4,256		10/28/2021	10/24/2034
97316L-AC-2	WINDR 2017-3A BR		C	4	1.C FE	3,000,000	100.2080	3,006,267	3,000,000	3,000,000					1.923	1.950	JAJO	12,504	27,454	04/16/2021	04/15/2035
986254-AE-0	YCLO 2014-1A ERR		C	4	3.C FE	5,647,750	96.6650	5,606,589	5,800,000	5,659,485		11,735			5.708	6.330	JAJO	65,296	84,757	07/21/2021	10/22/2029
98625U-AW-2	GNRT 3A BR		C	4	1.B FE	4,837,500	99.9990	4,837,479	4,837,500	4,837,500					1.881	2.680	JAJO	18,456	95,202	07/21/2017	10/20/2029
98625U-AY-8	GNRT 3A CR		C	4	1.E FE	3,000,000	100.0510	3,001,543	3,000,000	3,000,000					2.581	3.360	JAJO	15,704	80,332	07/21/2017	10/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,485,867,948	XXX	1,515,117,903	1,488,474,362	1,485,163,883		60,525			XXX	XXX	XXX	6,058,067	39,800,572	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,393,382,598	XXX	14,945,348,016	13,419,701,495	13,392,961,658		27,037,949			XXX	XXX	XXX	112,445,660	476,011,328	XXX	XXX
064058-AB-6	BANK OF NEW YORK MELLON			2	2.A FE	3,085,856	100.4630	3,210,797	3,196,000	3,092,987		1,743			4.500	4.700	JD	4,395	143,820	03/28/2018	12/29/2049
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	11,501,563	104.5000	12,278,750	11,750,000	11,519,187		3,650			4.625	4.740	MS	152,464	543,438	12/01/2016	12/29/2049
29273V-AH-3	ENERGY TRANSFER LP			2	3.B FE	4,734,689	86.8810	4,098,177	4,717,000	4,721,412		(3,691)			6.250	6.160	FA	111,374	294,813	01/31/2018	01/01/9999
48126H-AA-8	JPMORGAN CHASE & CO			2	2.B FE	5,225,000	104.2500	5,212,500	5,000,000	5,071,417		(42,309)			6.000	5.040	FA	125,000	300,000	02/06/2018	02/01/2167
514666-AM-8	LAND O'LAKES INC			2	3.B FE	875,438	107.7500	867,388	805,000	849,217		(6,944)			7.250	6.020	MJSD	2,594	58,363	11/08/2017	06/15/2065
55261F-AH-7	M&T BANK CORPORATION			2	2.C FE	9,480,000	107.0640	10,160,440	9,490,000	9,480,571		150			5.125	5.130	MN	81,060	486,363	05/17/2018	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	19,251,250	108.0620	21,072,090	19,500,000	19,266,828		3,997			4.600	4.670	AO	224,250	897,000	09/19/2018	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES			2	2.B FE	1,936,385	102.0000	1,990,020	1,951,000	1,930,192		(2,062)			4.850	4.790	JD	7,885	94,624	02/22/2018	05/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES			2	2.B FE	15,447,863	106.1880	16,407,139	15,451,000	15,418,986		(8,244)			5.000	4.950	MN	128,758	772,550	05/31/2018	08/01/2167
743315-AU-7	PROGRESSIVE CORP			2	2.A FE	17,500,000	102.2500	17,893,750	17,500,000	17,500,000					5.375	5.370	MS	276,962	940,625	03/09/2018	01/01/9999
902973-AZ-9	US BANCORP			2	2.A FE	24,897,238	108.0370	26,013,149	24,078,000	24,575,985		(81,139)			5.300	4.840	AO	269,406	1,276,134	05/09/2018	04/15/2027
064159-8N-9	BANK OF NOVA SCOTIA			2	2.C FE	5,865,000	96.6040	5,796,246	6,000,000	5,865,194		194			3.625	3.710	JAJO	50,750		10/13/2021	10/27/2081
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						119,800,282	XXX	125,000,446	119,438,000	119,291,976		(134,655)			XXX	XXX	XXX	1,434,898	5,807,730	XXX	XXX
4899999. Total - Hybrid Securities						119,800,282	XXX	125,000,446	119,438,000	119,291,976		(134,655)			XXX	XXX	XXX	1,434,898	5,807,730	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
46138G-80-5	INVESCO TAXABLE MUNICIPAL BOND				1.F	20,681,042	32.9600	20,425,312		20,681,042					0.000	0.000	N/A		536,493	12/10/2020	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						20,681,042	XXX	20,425,312		20,681,042					XXX	XXX	XXX		536,493	XXX	XXX
001690-AD-1	AIR MEDICAL GROUP HOLDINGS				4.B FE	997,427	99.5180	992,620	997,427	997,427					5.250	5.250	FMAN	4,375		12/02/2021	03/14/2025
00216H-AB-8	ATI HOLDINGS ACQUISITION				4.C FE	607,274	96.0360	678,141	706,132	655,056		58,848			4.500	10.120	MJSD	88	34,112	05/06/2020	05/10/2023
00866H-AF-2	AHEAD DB				4.A FE	2,487,500	100.0250	2,488,122	2,487,500	2,487,500					4.500	4.500	MJSD	311	72,759	05/11/2021	10/18/2027
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)				4.B FE	1,471,380	99.2500	1,458,522	1,469,543	1,469,543					3.128	3.210	MJSD	127	46,230	02/21/2020	06/15/2025
12505M-AF-3	OUTFRONT MEDIA (CBS OUTDOOR)				3.B FE	2,769,179	98.5500	2,735,866	2,776,119	2,769,179					1.851	2.620	MJSD	428	53,301	11/15/2017	11/18/2026
20600R-AB-8	CONAIR				4.B FE	2,004,975	99.9460	1,993,923	1,995,000	2,004,190		(809)			4.250	4.190	MJSD	236	37,212	07/26/2021	05/17/2028
21870F-BA-6	CORELOGIC				4.B FE	1,985,025	99.8000	1,991,010	1,995,000	1,985,329		311			4.000	4.110	MJSD	222	31,255	08/12/2021	06/02/2028
27943U-AK-2	EDELMAN FINANCIAL CENTER (THE)				4.B FE	1,980,050	99.8500	1,987,015	1,990,000	1,981,525		1,500			4.500	4.630	MJSD		62,892	03/30/2021	04/07/2028
29102T-AB-8	PRESS GANEY (AZALEA)				4.B FE	983,625	99.4690	974,746	979,950	979,950		(210)			3.631	3.660	MJSD	6,322	36,574	02/21/2020	07/24/2026
29210R-AB-1	EMPIRE TODAY				4.B FE	985,038	98.2500	977,588	995,000	987,692		2,666			5.750	5.880	FMAN	8,264	33,324	04/22/2021	04/03/2028
000000-00-0	EASTMAN TIRE (FLEXSYS)				4.B FE	1,225,000	100.2500	1,253,125	1,250,000	1,225,591		591			6.000	6.430	FMAN	11,250		11/08/2021	11/01/2028
37254Y-AB-6	GEON PERFORMANCE				4.B FE	495,009	100.7190	502,336	498,750	495,042		36			5.500	5.660	MJSD	4,812	3,277	09/17/2021	08/18/2028

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
389375-AL-0	GRAY TELEVISION INC			1,2	4.B FE	492,650	99.3750	496,875	500,000	492,768		118			4.750	4.950	AO	5,014		10/27/2021	10/15/2030
000000-00-0	HELPSYSTEMS (HS PURCHASER)				4.C FE	2,447,903	99.5830	2,459,519	2,469,818	2,447,903		(730)			4.750	5.090	MJSD	24,441	109,888	10/29/2020	11/19/2026
44568F-AT-5	HUNTER FAN				4.B FE	997,500	100.0000	997,500	997,500	997,500					5.750	5.750	JAJO	1,434		12/23/2021	05/08/2028
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)				4.B FE	1,945,400	100.1040	1,977,004	1,974,950	1,954,545		6,386			4.750	5.160	MJSD	261	87,015	03/03/2021	09/13/2024
45674K-AB-1	INFINITE ELECTRONICS				4.C FE	496,256	99.5940	495,480	497,500	496,256		(3)			4.250	4.320	MJSD	59	16,978	03/17/2021	03/02/2028
57165K-AB-2	LIFTOFF MOBILE				4.B FE	1,985,025	99.3500	1,982,033	1,995,000	1,985,616		597			4.250	4.390	MJSD		20,726	10/04/2021	10/02/2028
57767E-AE-2	MAVENIR SYSTEMS				4.C FE	247,500	99.7080	249,270	250,000	247,507		7			5.250	5.500	FMAN	1,604	3,099	08/25/2021	08/18/2028
57906P-AG-4	MCAFEE				3.B FE	1,146,641	100.0560	1,140,158	1,139,519	1,139,953		(752)			3.878	3.910	MJSD	367	44,721	02/21/2020	09/30/2024
59835X-AC-8	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN				4.B FE	981,144	99.2860	975,358	982,372	982,372		1,210			4.000	3.980	MJSD	109	38,244	02/21/2020	03/12/2028
59909T-AC-8	MILANO ACQUISITION (DXC)				4.A FE	2,447,775	100.1500	2,478,713	2,475,000	2,452,021		3,503			4.750	5.000	MJSD	327	140,944	10/30/2020	10/01/2027
60662W-AS-1	MITCHELL INTERNATIONAL INC				4.C FE	993,125	99.3230	993,230	1,000,000	993,402		277			4.250	4.410	JAJO	2,007	6,345	10/29/2021	10/15/2028
60976E-AH-6	MONOGRAM FOOD				4.B FE	990,000	99.5000	995,000	1,000,000	990,224		224			4.500	4.690	MJSD	125	14,250	09/08/2021	08/13/2028
69519U-AF-9	PACKERS HOLDINGS LLC				4.B FE	983,681	99.2750	975,330	982,453	982,508		(918)			4.000	4.050	MJSD	2,517	37,782	02/21/2020	03/09/2028
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)				4.C FE	972,712	99.0000	977,650	987,525	972,712		(2,761)			4.500	4.890	MJSD	123	51,248	08/27/2020	08/03/2026
73641V-AG-8	PORTILLO'S HOLDINGS LLC				4.B FE	524,556	100.0000	529,854	529,854	525,987		720			6.500	6.770	MJSD	96	34,919	11/27/2019	09/06/2024
74274N-AG-8	PROAMPAC PG BORROWER LLC				4.C FE	1,488,750	100.0000	1,488,750	1,488,750	1,488,750					4.500	4.500	JAJO	12,058	47,570	02/25/2021	11/03/2025
75025K-AH-1	RON GRANDE (RADIATE HOLDCO)				4.B FE	997,500	99.5940	995,940	1,000,000	997,613		113			4.000	4.100	MJSD	111	4,667	11/19/2021	09/25/2026
75774E-AG-0	RSA SECURITY (REDSTONE)				4.B FE	1,481,287	95.2810	1,425,642	1,496,250	1,485,117		3,842			5.500	5.690	JAJO	15,544	33,248	08/09/2021	04/27/2028
76680Y-AG-7	RING CONTAINER				4.B FE	1,499,375	100.1000	1,501,500	1,500,000	1,499,410		35			4.250	4.280	MJSD	177	13,872	10/15/2021	08/12/2028
81527C-AL-1	SEDGWICK HOLDINGS INC				4.B FE	979,798	99.1460	971,431	979,798	979,798					3.378	3.370	MJSD	91	33,307	02/21/2020	12/31/2025
81527C-AN-7	SEDGWICK HOLDINGS, INC				4.B FE	476,531	100.0360	487,676	487,500	478,316		9,136			5.250	5.730	MJSD	71	23,531	07/16/2020	09/03/2026
81759A-AB-6	SERVICE LOGIC (SABER)				4.B FE	101,746	99.6250	101,112	101,493	101,742		(4)			4.750	4.760	JAJO			11/29/2021	10/29/2027
81759A-AC-4	SERVICE LOGIC (SABER)				4.B FE	1,746,141	99.6250	1,735,604	1,742,137	1,745,114		(1,037)			4.750	4.740	MJSD	15,428	67,123	10/29/2021	10/29/2027
82981M-AC-6	SITEL WORLDWIDE				4.A FE	1,290,266	99.8960	1,295,401	1,296,750	1,290,533		271			4.250	4.360	MJSD	153	12,094	10/13/2021	08/28/2028
87403U-AB-9	ANVIL INTERNATIONAL				4.C FE	795,754	99.1250	973,816	982,412	832,924		26,404			5.128	9.390	MJSD	139	50,886	05/18/2020	05/28/2026
87583F-AK-4	TANK HOLDING CORP				4.C FE	936,571	100.2500	953,210	950,833	938,808		2,717			5.750	6.150	MJSD	152	54,787	01/06/2021	03/26/2026
89334G-AX-2	TRANS UNION LLC				3.B FE	951,275	99.0000	941,762	951,275	951,275					1.967	1.960	MJSD	49	17,870	11/13/2019	11/16/2026
89787R-AH-5	TRUGREEN LP				4.B FE	1,975,050	100.0310	1,980,614	1,980,000	1,975,106		(108)			4.750	4.820	MJSD	261	95,356	11/05/2020	11/02/2027
90932R-AJ-3	UNITED AIRLINES				3.B FE	1,997,437	100.1360	1,992,681	1,989,975	1,996,616		(857)			4.500	4.460	FMAN	9,701	25,668	08/12/2021	04/21/2028
92345M-AQ-5	VERINT SYSTEMS INC				3.A FE	587,353	99.2500	583,824	588,235	587,353					2.130	3.000	JAJO	1,063	12,912	01/26/2018	06/28/2024
92943H-AB-5	WR GRACE HOLDINGS				4.A FE	827,925	100.0750	830,623	830,000	827,925					4.250	4.340	MJSD	98	9,015	09/30/2021	09/22/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.				3.B Z	1,828,593	100.0000	1,828,593	1,828,593	1,828,593					7.963	7.960	MON	4,552		12/10/2021	11/09/2025
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.				3.B Z	984,229	100.0000	984,229	984,229	984,229					7.963	7.960	MON	2,450		12/10/2021	11/09/2025
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.				3.B Z	2,600,877	100.0000	2,600,877	2,600,877	2,600,877					7.965	7.960	MON	6,475		12/10/2021	11/09/2025
000000-00-0	COP COLLISION CORPORATE				4.B Z	1,586,301	100.0000	1,586,301	1,586,301	1,586,301					7.960	7.960	MON	4,048		12/29/2021	11/09/2025
000000-00-0	UNIRAC, INC.				3.B Z	6,659,435	98.1100	6,533,572	6,659,435	6,659,435					8.000	8.000	MJSD	113,950		10/15/2021	06/25/2026
C4953E-AD-7	KDC (KNOWLTON DEV CORP)				4.C FE	984,779	98.4380	966,979	982,323	982,323					3.878	3.930	MJSD	105	38,375	02/21/2020	12/22/2025
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC		C		3.B FE	1,148,268	98.5000	1,139,591	1,156,945	1,154,052		3,061			2.118	2.870	MJSD	68	24,412	01/24/2017	11/15/2027
49865N-AT-7	KLOCKNER PENTAPLAST		C		4.B FE	996,241	97.0940	968,500	997,487	996,279		34			5.250	5.310	FMAN	3,346	8	12/09/2021	02/12/2026
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						70,564,832	XXX	70,624,216	71,083,510	70,667,787		114,418			XXX	XXX	XXX	265,009	1,581,796	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						70,564,832	XXX	70,624,216	71,083,510	70,667,787		114,418			XXX	XXX	XXX	265,009	1,581,796	XXX	XXX
7699999. Total - Issuer Obligations						10,192,709,238	XXX	11,713,864,079	10,007,917,526	10,181,392,459		(2,237,485)			XXX	XXX	XXX	120,275,218	405,858,587	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,702,903,833	XXX	1,854,568,350	1,904,956,347	1,708,100,816		28,722,386			XXX	XXX	XXX	3,476,885	36,739,679	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,938,809,675	XXX	2,014,771,569	1,942,370,825	1,944,138,935		409,821			XXX	XXX	XXX	5,495,963	65,889,520	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,485,867,948	XXX	1,515,117,903	1,488,474,362	1,485,163,883		60,525			XXX	XXX	XXX	6,058,067	39,800,572	XXX	XXX
8099999. Total - SVO Identified Funds						20,681,042	XXX	20,425,312		20,681,042					XXX	XXX	XXX		536,493	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						70,564,832	XXX	70,624,216	71,083,510	70,667,787		114,418			XXX	XXX	XXX	265,009	1,581,796	XXX	XXX
8399999 - Total Bonds						15,411,536,568	XXX	17,189,371,429	15,414,802,570	15,410,144,922		27,069,665			XXX	XXX	XXX	135,571,142	550,406,647	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$	2,863,154,772	1B	$	252,121,490	1C	$	586,855,451	1D	$	1,188,797,936	1E	$	931,326,379	1F	$	1,584,972,649	1G	$	1,350,547,043
1B	2A	$	1,667,614,316	2B	$	2,659,306,964	2C	$	1,380,800,628												
1C	3A	$	232,327,877	3B	$	231,513,704	3C	$	191,513,713												
1D	4A	$	84,091,184	4B	$	132,214,861	4C	$	50,842,017												
1E	5A	$	6,034,086	5B	$	16,109,852	5C	$													
1F	6	$																			

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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
319626-30-5	FIRST CITIZENS BANCSHARE			720,000.000	25.00	0.000	18,828,000	26.150	18,828,000	18,000,000		967,501		828,000			828,000		2.C FE	03/05/2020
78464A-29-2	SPDR WELLS FARGO PREFERRED STO			700,000.000	0.00	0.000	30,037,000	42.910	30,037,000	30,849,260		1,512,000		(812,260)			(812,260)		2.C	12/14/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							48,865,000	XXX	48,865,000	48,849,260		2,479,501		15,740			15,740		XXX	XXX
008252-83-5	AFFILIATED MANAGERS GROU			150,000.000	25.00	0.000	3,750,000	24.710	3,706,500	3,750,000	438	73,062							2.C FE	07/08/2021
008252-84-3	AFFILIATED MANAGERS GROU			200,000.000	25.00	0.000	5,000,000	26.280	5,256,000	5,000,000	660	237,500							2.C FE	09/17/2020
04621X-30-6	ASSURANT INC			120,000.000	25.00	0.000	3,000,000	26.840	3,220,800	3,000,000	33,250	142,625							3.A FE	11/16/2020
05580M-79-3	B RILEY FINANCIAL INC PREFE			200,000.000	25.00	0.000	5,000,000	25.040	5,008,000	5,000,000	19,444								2.A PL	12/01/2021
084423-70-6	BERKLEY (WR) CORPORATION			280,000.000	25.00	0.000	6,989,750	26.700	7,476,000	6,989,750	1,108	399,000							2.C FE	03/19/2018
084423-80-5	BERKLEY (WR) CORPORATION			225,000.000	25.00	0.000	5,393,250	27.230	6,126,750	5,393,250	797	286,875							2.C FE	03/12/2020
084423-87-0	BERKLEY (WR) CORPORATION			400,000.000	25.00	0.000	10,000,000	25.700	10,280,000	10,000,000	1,146	366,667							2.C FE	02/03/2021
084423-88-8	BERKLEY (WR) CORPORATION			200,000.000	25.00	0.000	5,000,000	26.490	5,298,000	5,000,000	590	212,500							2.C FE	09/16/2020
125896-86-0	CMS ENERGY CORP			360,000.000	25.00	0.000	9,000,000	26.430	9,514,800	9,000,000	22,500	506,251							2.C FE	03/05/2018
14314C-10-5	CARLYLE FINANCE LLC			280,000.000	25.00	0.000	7,000,000	25.300	7,084,000	7,000,000	41,368	165,472							2.C FE	05/04/2021
233331-85-9	DTE ENERGY CO			165,000.000	25.00	0.000	4,122,500	25.840	4,263,600	4,122,500	18,047	216,563							2.C FE	11/13/2017
29364D-10-0	ENTERGY ARKANSAS LLC			300,000.000	25.00	0.000	7,500,000	25.580	7,674,000	7,500,000	30,469	365,626							1.F FE	08/09/2016
744320-88-8	PRUDENTIAL FINANCIAL INC			200,000.000	25.00	0.000	5,000,000	26.040	5,208,000	5,000,000	17,188	206,250							2.B FE	08/18/2020
75574U-60-6	READY CAPITAL CORP			200,000.000	25.00	0.000	5,000,000	25.860	5,172,000	5,000,000	48,715	207,639							2.A PL	02/08/2021
759351-70-3	REINSURANCE GRP OF AMER			435,233.000	25.00	0.000	10,875,878	25.870	11,259,478	10,875,878	29,983	674,611							2.B FE	07/15/2020
860630-60-7	STIFEL FINANCIAL CORP			200,000.000	25.00	0.000	5,030,000	26.060	5,212,000	5,030,000	54,889	260,000							2.C FE	10/02/2017
11271L-10-2	BROOKFIELD FINANCE INC			80,000.000	25.00	0.000	2,000,000	25.140	2,011,200	2,000,000	19,271	92,500							2.B FE	10/08/2020
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							99,661,378	XXX	103,771,128	99,661,378	339,863	4,413,141							XXX	XXX
12509#-13-1	CDOC INC 1994 SERIES 9%			51,774.143	1,000.00	0.000	23,507,493	1,549.302	80,213,799	48,353,944	12,944	4,659,673							3.B	09/11/2003
8699999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							23,507,493	XXX	80,213,799	48,353,944	12,944	4,659,673							XXX	XXX
8999999 - Total Preferred Stocks							172,033,871	XXX	232,849,927	196,864,582	352,807	11,552,315		15,740			15,740		XXX	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$ 7,500,000	1G ...$	
1B	2A ...$ 10,000,000	2B ...$ 17,875,878	2C ...$ 110,150,500					
1C	3A ...$ 3,000,000	3B ...$	3C ...$					
1D	4A ...$	4B ...$	4C ...$					
1E	5A ...$	5B ...$	5C ...$					
1F	6 ...$							

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38046W-10-5	GOHEALTH INC - CLASS A			10,000.000	37,900	3.790	37,900	208,746				(98,600)		(98,600)		07/15/2020	
816307-30-0	SELECTQUOTE INC			50,500.000	457,530	9.060	457,530	1,320,500				(590,345)		(590,345)		05/21/2020	
928563-40-2	VMWARE INC-CLASS A			349.000	40,442	115.880	40,442	38,667				1,775		1,775		06/29/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					535,872	XXX	535,872	1,567,913				(687,170)		(687,170)		XXX	XXX
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1	RF		509,629.440	50,962,948	100.000	50,962,948	50,962,948		2,222,715						12/20/2021	
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2	RF		11,392.800	1,139,281	100.000	1,139,281	1,139,281		126						12/01/2021	
C7876*-10-3	RISKGRID TECHNOLOGIES INC			487,893.000		0.000										01/23/2015	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					52,102,229	XXX	52,102,229	52,102,229		2,222,841						XXX	XXX
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.			1,000.000	67,623	67.623	67,623	182,720				(1,692)		(1,692)		04/15/2016	
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP			100.000	80,630,503	806,305.028	80,630,503	79,066,330				1,369,322		1,369,322		09/21/2017	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					80,698,126	XXX	80,698,126	79,249,050				1,367,630		1,367,630		XXX	XXX
9799999 - Total Common Stocks					133,336,227	XXX	133,336,227	132,919,192		2,222,841		680,460		680,460		XXX	XXX
9899999 - Total Preferred and Common Stocks					305,370,098	XXX	366,186,154	329,783,774	352,807	13,775,156		696,200		696,200		XXX	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 .....$						

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
38376G-ZD-5	GNR 2010-161 Z		12/01/2021	CAPITALIZED INTEREST		130,580	130,580	
91282C-CZ-2	US TREASURY N/B		10/06/2021	JP MORGAN SECURITIES		118,377	119,000	20
0599999. Subtotal - Bonds - U.S. Governments						248,957	249,580	20
168863-DL-9	REPUBLIC OF CHILE	C	07/28/2021	BARCLAYS CAPITAL		5,256,250	5,000,000	2,431
698299-BF-0	REPUBLIC OF PANAMA	C	12/06/2021	VARIOUS		2,448,278	2,255,000	15,278
698299-BL-7	REPUBLIC OF PANAMA	C	08/24/2021	CITIGROUP GLOBAL		4,130,000	4,000,000	14,190
698299-BM-5	REPUBLIC OF PANAMA	C	08/03/2021	GOLDMAN SACHS & CO		3,465,000	3,000,000	46,500
1099999. Subtotal - Bonds - All Other Governments						15,299,528	14,255,000	78,399
040664-FA-7	ARIZONA BRD OF RGTS		03/25/2021	GOLDMAN SACHS & CO		1,500,000	1,500,000	
088518-PH-2	BEXAR CNTY TX REVENUE		09/02/2021	SIEBERT WILLIAMS		5,000,000	5,000,000	
111746-JK-0	BROCKTON MA		10/21/2021	STIFEL NICOLAUS		3,260,000	3,260,000	
119174-AR-1	BUENA PK CALIF PENSION OBLIG		08/18/2021	STIFEL NICOLAUS		3,680,000	3,680,000	
12961P-BM-7	CALHOUN CNTY AL BRD OF EDU SPL		06/29/2021	RAYMOND JAMES		9,405,000	9,405,000	
13077D-RV-6	CALIFORNIA ST UNIV REVENUE		07/13/2021	VARIOUS		22,643,983	22,750,000	
15239D-AP-7	CENTRAL ARIZONA FIRE & MED AUT		08/27/2021	STIFEL NICOLAUS		7,000,000	7,000,000	
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R		10/07/2021	JEFFERIES LLC		3,500,000	3,500,000	
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP		05/21/2021	CITIGROUP GLOBAL		5,000,000	5,000,000	
162542-AV-6	CHAUTAUQUA CNTY NY CAPITAL RESOURCE CORP		10/27/2021	STIFEL NICOLAUS		8,830,000	8,830,000	
20281P-NE-8	CMWLTH FING AUTH PA		06/17/2021	PIPER SANDLER & CO		10,000,000	10,000,000	
223047-AR-2	COVINA CA PENSN OBLIG		07/15/2021	STIFEL NICOLAUS		8,000,000	8,000,000	
249015-F4-5	DENTON TX UTILITY SYS REVENUE		08/27/2021	CITIGROUP GLOBAL		9,015,000	9,015,000	
250336-EZ-3	DESCHUTES CNTY OR HOSP FACS AU		01/06/2021	HILLTOP SECURITIES		5,660,150	5,000,000	3,874
260888-AQ-5	DOWNEY CA PENSN OBLIG		02/12/2021	BOFA SECURITIES INC		6,344,476	6,350,000	
282659-BK-6	EL CAJON CA		01/15/2021	BOFA SECURITIES INC		9,918,578	9,825,000	
3137AR-FM-3	FHR 4066 VZ		08/01/2021	CAPITALIZED INTEREST		3,807	3,807	
3137B2-G3-8	FHR 4206 LZ		12/01/2021	CAPITALIZED INTEREST		6,954	6,954	
348764-TR-2	FORT SMITH AR SCH DIST #100		07/28/2021	ROBERT W BAIRD		5,000,000	5,000,000	
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS		10/26/2021	VARIOUS		17,461,075	17,500,000	30,625
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE		08/11/2021	BOFA SECURITIES INC		4,000,000	4,000,000	
37828A-AP-4	GLENDALE AZ COPS		06/24/2021	RBC CAPITAL MARKETS		3,000,000	3,000,000	
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T		10/25/2021	HILLTOP SECURITIES		2,040,360	2,000,000	4,848
446201-AS-4	HUNTINGTON BEACH CA PENSN OBLI		03/19/2021	VARIOUS		18,208,105	18,210,000	
45506E-CL-5	INDIANA ST FIN AUTH REVENUE		10/08/2021	BOFA SECURITIES INC		15,126,300	15,000,000	7,628
45506E-DF-7	INDIANA ST FIN AUTH REVENUE		10/20/2021	VARIOUS		7,208,029	7,265,000	
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST		09/17/2021	CITIGROUP GLOBAL		3,000,000	3,000,000	
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST		10/14/2021	PIPER SANDLER & CO		5,000,000	5,000,000	
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE		06/22/2021	RAYMOND JAMES		8,776,715	8,750,000	
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON		10/07/2021	UBS SECURITIES		2,800,000	2,800,000	
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE		01/07/2021	HILLTOP SECURITIES		10,778,859	7,825,000	81,164
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE		02/02/2021	BOFA SECURITIES INC		6,660,600	5,000,000	56,781
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT		07/30/2021	BARCLAYS CAPITAL		5,230,000	5,230,000	
61255Q-AR-7	MONTEREY PK CA PENSN OBLIG		02/03/2021	SAMUEL A RAMIREZ & CO INC		2,500,000	2,500,000	
63540Q-AR-8	NATIONAL CITY CA PENSN OBLIG		11/03/2021	HILLTOP SECURITIES		5,000,000	5,000,000	
63607Y-AV-2	NATIONAL FIN AUTH NH REVENUE		07/27/2021	BARCLAYS CAPITAL		4,000,000	4,000,000	
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS		10/07/2021	PIPER SANDLER & CO		9,020,000	9,020,000	
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT		04/27/2021	SAMUEL A RAMIREZ & CO INC		2,025,360	2,000,000	23,685
65000B-AU-2	NEW YORK ST DORM AUTH REVENUES		05/14/2021	MORGAN STANLEY & CO		7,500,000	7,500,000	
684146-AL-7	ORANGE CA UNIF SCH DIST RETMNT		08/26/2021	CITIGROUP GLOBAL		3,055,975	3,250,000	14,354
684146-AM-5	ORANGE CA UNIF SCH DIST RETMNT		08/26/2021	CITIGROUP GLOBAL		2,951,740	3,145,000	14,153
68587F-BL-7	OREGON EDU DISTS FULL FAITH &		07/23/2021	PIPER SANDLER & CO		7,500,000	7,500,000	
68608W-AL-6	OREGON ST UNIV GEN REVENUE		05/04/2021	HILLTOP SECURITIES		2,022,140	2,000,000	12,364
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR R		06/24/2021	CITIGROUP GLOBAL		15,000,000	15,000,000	
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE		07/13/2021	VARIOUS		14,845,640	14,750,000	58,649
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU		09/29/2021	LOOP CAPITAL MARKETS LLC		6,500,000	6,500,000	
79623P-JH-9	SAN ANTONIO TX		06/24/2021	CITIGROUP GLOBAL		10,205,000	10,205,000	
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU		11/18/2021	BOFA SECURITIES INC		5,000,000	5,000,000	
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY		04/12/2021	VARIOUS		5,460,012	5,440,000	
798111-HM-5	SAN JOAQUIN HILLS CA TRANSPRTN		12/09/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	
801139-AP-1	SANTA ANA CA PENSN OBLIGS		08/26/2021	BOFA SECURITIES INC		8,000,000	8,000,000	
825485-XR-1	SHREVEPORT LA WTR & SWR REVENU		01/06/2021	HILLTOP SECURITIES		2,068,014	1,950,000	7,816
890099-FH-2	TOMPKINS CNTY NY INDL DEV AGY		06/03/2021	STIFEL NICOLAUS		638,593	650,000	
890099-FJ-8	TOMPKINS CNTY NY INDL DEV AGY		06/03/2021	STIFEL NICOLAUS		1,268,579	1,300,000	
890099-FK-5	TOMPKINS CNTY NY INDL DEV AGY		06/03/2021	STIFEL NICOLAUS		1,467,000	1,500,000	
890099-FL-3	TOMPKINS CNTY NY INDL DEV AGY		06/03/2021	STIFEL NICOLAUS		1,036,210	1,055,000	

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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
890099-GD-0	TOMPKINS CNTY NY INDL DEV AGY		06/03/2021	STIFEL NICOLAUS		3,954,558	4,030,000	
89546R-TG-9	TRI-CNTY OR MET TRANSPRTN DIST		10/06/2021	JP MORGAN SECURITIES		2,000,000	2,000,000	
914119-3H-3	UNIV OF CINCINNATI OH RECPTS		06/16/2021	HILLTOP SECURITIES		4,113,274	4,130,000	5,851
914119-3P-5	UNIV OF CINCINNATI OH RECPTS		07/20/2021	WELLS FARGO SECURITY		11,444,034	11,275,000	25,075
914767-AG-3	UNIV OF OREGON OR GEN REVENUE		10/05/2021	BOFA SECURITIES INC		11,620,000	11,620,000	7,540
92812V-3C-8	VIRGINIA ST HSG DEV AUTH		06/16/2021	BOFA SECURITIES INC		1,625,000	1,625,000	
92812W-BK-9	VIRGINIA ST HSG DEV AUTH		10/22/2021	RAYMOND JAMES		10,000,000	10,000,000	
934312-AY-5	WARM SPRINGS OR RESERVATION CO		11/17/2021	KEYBANC CAPITAL MKTS		5,795,000	5,795,000	
934312-AZ-2	WARM SPRINGS OR RESERVATION CO		11/17/2021	KEYBANC CAPITAL MKTS		3,485,000	3,485,000	
934312-BA-6	WARM SPRINGS OR RESERVATION CO		11/17/2021	KEYBANC CAPITAL MKTS		2,000,000	2,000,000	
953107-AS-8	WEST HARTFORD CT		06/25/2021	RAYMOND JAMES		8,000,000	8,000,000	
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN		08/04/2021	RAYMOND JAMES		7,000,000	7,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						424,159,120	418,930,761	354,407
00081T-AK-4	ACCO BRANDS CORP		03/01/2021	BARCLAYS CAPITAL		3,000,000	3,000,000	
001055-AY-8	AFLAC INC		10/05/2021	CREDIT SUISSE		6,154,556	4,700,000	50,851
00164V-AF-0	AMC NETWORKS INC		01/26/2021	JP MORGAN SECURITIES		2,001,250	2,000,000	
00206R-KB-7	AT&T INC		12/28/2021	VARIOUS		13,733,060	14,500,000	176,351
00206R-MN-9	AT&T INC		09/15/2021	SUSQUEHANNA FINANCIAL		540,175	500,000	5,594
00489Q-AA-0	ACRES COMMERCIAL REALTY		09/28/2021	RAYMOND JAMES		6,545,000	6,500,000	17,569
00912X-AY-0	AIR LEASE CORP		09/16/2021	SUSQUEHANNA FINANCIAL		3,235,530	3,000,000	32,927
010392-FV-5	ALABAMA POWER CO		06/15/2021	VARIOUS		10,061,560	10,000,000	3,646
023135-BM-7	AMAZON.COM INC		03/08/2021	CITIGROUP GLOBAL		8,300,950	7,000,000	14,875
023135-BU-9	AMAZON.COM INC		03/23/2021	BOFA SECURITIES INC		1,771,780	2,000,000	16,800
023135-CC-8	AMAZON.COM INC		05/11/2021	VARIOUS		15,356,400	15,500,000	271
02377B-AB-2	AMER AIRLN 15-2 AA PTT		10/06/2021	ROBERT W BAIRD		1,157,483	1,121,049	1,794
02401L-AA-2	AMERICAN ASSETS TRUST LP		01/14/2021	VARIOUS		9,044,500	9,000,000	
024747-AG-2	ABC SUPPLY CO INC		07/20/2021	CITIGROUP GLOBAL		1,242,188	1,250,000	9,284
02530T-AJ-0	ACAR 2021-4 E		10/19/2021	CITIGROUP GLOBAL		4,998,526	5,000,000	
02530T-AL-5	ACAR 2021-4 F		10/19/2021	CITIGROUP GLOBAL		2,499,832	2,500,000	
02665W-DW-8	AMERICAN HONDA FINANCE		10/07/2021	GOLDMAN SACHS & CO		254,348	250,000	250
026930-AA-5	AHMA 2007-2 A1		04/14/2021	CAPITALIZED INTEREST			3	
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY		05/06/2021	VARIOUS		11,013,010	11,000,000	
03060N-AD-2	AMERICO LIFE INC		04/08/2021	JP MORGAN SECURITIES		4,986,600	5,000,000	
031162-CF-5	AMGEN INC		03/23/2021	BNP PARIBAS		2,428,360	2,000,000	25,906
031921-AB-5	AMWINS GROUP INC		07/20/2021	CITIGROUP GLOBAL		1,010,000	1,000,000	406
03666H-AC-5	ANTARES HOLDINGS		01/21/2021	SMBC NIKKO SECURITY AMERICA		4,939,800	5,000,000	
03755R-AA-9	APEX BANCORP INC		11/30/2021	DIRECT ISSUE		3,000,000	3,000,000	
03761U-AH-9	APOLLO INVESTMENT CORP		08/05/2021	BOFA SECURITIES INC		11,759,075	11,750,000	5,031
037833-EG-1	APPLE INC		03/11/2021	VARIOUS		17,275,613	18,898,000	38,829
03842V-AB-3	AQFIT 2021-A B		09/29/2021	KEYBANC CAPITAL MKTS		7,699,302	7,700,000	
03842V-AC-1	AQFIT 2021-A C		09/29/2021	KEYBANC CAPITAL MKTS		12,998,015	13,000,000	
038757-AA-8	ARBOR BANCORP INC		11/29/2021	DIRECT ISSUE		7,000,000	7,000,000	
03881B-AQ-6	AMMST 2020-MF1 D		02/03/2021	JP MORGAN SECURITIES		2,206,152	2,500,000	486
03881N-AA-5	ARBOR REALTY SR INC		12/17/2021	DIRECT ISSUE		5,000,000	5,000,000	
03881V-AU-3	AMMST 2021-MF2 D		10/05/2021	PERFORMANCE TRUST		3,059,637	3,387,000	1,129
03882K-BA-9	AMMST 2021-MF3 D		09/27/2021	JP MORGAN SECURITIES		2,244,004	2,580,000	1,720
039653-AA-8	ARCOSA INC		03/31/2021	VARIOUS		1,266,250	1,250,000	
03966V-AA-5	ARCONIC CORP		02/26/2021	CITIGROUP GLOBAL		1,593,750	1,500,000	4,339
04010L-BB-8	ARES CAPITAL CORP		10/07/2021	GOLDMAN SACHS & CO		2,669,678	2,625,000	25,576
043436-AW-4	ASBURY AUTOMOTIVE GROUP		11/04/2021	BOFA SECURITIES INC		1,111,250	1,100,000	
05351K-AD-1	AVCCT 2021-1A D		09/21/2021	JP MORGAN SECURITIES		3,549,119	3,550,000	
05369L-AE-7	AVID 2021-1 E		10/13/2021	JP MORGAN SECURITIES		2,279,354	2,280,000	
05369L-AF-4	AVID 2021-1 F		10/13/2021	JP MORGAN SECURITIES		3,999,126	4,000,000	
05453G-AC-9	AXALTA COATING SYSTEMS		03/17/2021	BARCLAYS CAPITAL		1,423,200	1,500,000	16,172
05463H-AC-5	AXIS SPECIALTY FINANCE		03/04/2021	JEFFERIES LLC		1,388,813	1,350,000	9,739
05492J-AZ-5	BBCMS 2019-C5 C		08/24/2021	PERFORMANCE TRUST		13,434,570	12,500,000	32,205
05492V-AM-7	BBCMS 2020-C7 D		08/13/2021	VARIOUS		8,685,547	8,750,000	9,351
05552X-BL-1	BBCMS 2021-C12 AS		11/17/2021	BARCLAYS CAPITAL		12,359,232	12,000,000	28,053
05552X-BN-7	BBCMS 2021-C12 C		12/21/2021	BARCLAYS CAPITAL		7,034,297	7,000,000	13,710
055631-BQ-7	BMD2 2019-FRR1 5A1		01/28/2021	BOFA SECURITIES INC		96,773	100,000	
05607T-AG-7	BXP 2021-601L C		12/17/2021	WELLS FARGO SECURITY		6,813,126	7,000,000	15,111
05608V-AJ-5	BX 2021-MFM1 D		01/05/2021	MORGAN STANLEY & CO		2,000,000	2,000,000	
05608W-AJ-3	BX 2021-SOAR C		06/11/2021	CITIGROUP GLOBAL		2,500,000	2,500,000	
05608W-AL-8	BX 2021-SOAR D		06/11/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
05609B-AH-2	BX 2021-LBA CJV		03/29/2021	BARCLAYS CAPITAL		998,750	1,000,000	647

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05609B-AK-5	BX 2021-LBA DJV		02/03/2021	BOFA SECURITIES INC		7,000,000	7,000,000	
05684B-AC-1	BAIN CAPITAL SPECIALTY F		10/05/2021	GOLDMAN SACHS & CO		9,893,300	10,000,000	
059165-EM-8	BALTIMORE GAS & ELECTRIC		03/15/2021	BOFA SECURITIES INC		5,559,240	6,000,000	44,467
06051G-JN-0	BANK OF AMERICA CORP		05/26/2021	BOFA SECURITIES INC		20,281,350	19,500,000	118,180
06051G-KB-4	BANK OF AMERICA CORP		07/20/2021	MORGAN STANLEY & CO		10,037,600	10,000,000	826
06540D-AJ-4	BANK 2021-BN36 D		09/24/2021	BOFA SECURITIES INC		1,330,580	1,500,000	625
066836-AC-1	BAPTIST HLTH SFL OBL GR		08/04/2021	BOFA SECURITIES INC		26,500,000	26,500,000	
06759L-AA-1	BARINGS BDC INC		11/18/2021	JP MORGAN SECURITIES		4,959,950	5,000,000	
07284R-AA-0	BAYLOR COLLEGE OF MEDIC		04/15/2021	HILLTOP SECURITIES		2,859,300	2,250,000	50,618
07336G-BP-8	BVINV 2021-4 B3A		09/27/2021	BOFA SECURITIES INC		6,450,546	6,268,783	17,141
07336J-CK-2	BVINV 2021-5 B2		10/26/2021	JP MORGAN SECURITIES		10,967,923	10,566,000	27,791
07336J-CL-0	BVINV 2021-5 B3A		10/26/2021	JP MORGAN SECURITIES		4,280,801	4,184,000	11,005
073685-AH-2	BEACON ROOFING SUPPLY IN		04/23/2021	VARIOUS		2,001,875	2,000,000	
08162N-BB-1	BMARK 2020-IG2 UBRD		10/27/2021	BMO CAPITAL MARKETS		10,063,672	10,000,000	27,291
08162V-BL-1	BMARK 2019-B10 3CCB		09/01/2021	BREAN CAPITAL LLC		5,405,100	5,160,000	1,155
08163C-AJ-8	BMARK 2021-B24 D		03/04/2021	JP MORGAN SECURITIES		6,640,189	8,000,000	10,222
08163D-BV-8	BMARK 2021-B25 300C		04/15/2021	DEUTSCHE BANK		9,533,316	10,000,000	23,287
08163D-BX-4	BMARK 2021-B25 300D		04/15/2021	DEUTSCHE BANK		4,483,512	5,000,000	11,643
08163E-BH-7	BMARK 2021-B26 C		05/13/2021	DEUTSCHE BANK		9,999,798	10,000,000	21,573
08163H-AK-4	BMARK 2021-B27 C		06/23/2021	VARIOUS		8,997,652	9,000,000	18,921
08163K-BL-4	BMARK 2021-B30 C		10/29/2021	DEUTSCHE BANK		4,749,976	4,750,000	5,700
08163M-AJ-6	BMARK 2021-B31 B		12/08/2021	CITIGROUP GLOBAL		6,999,436	7,000,000	11,221
084664-CV-1	BERKSHIRE HATHAWAY FIN		05/13/2021	BOFA SECURITIES INC		5,926,622	6,410,000	16,239
08862B-AD-7	BHG 2021-B D		09/10/2021	CREDIT SUISSE		1,169,556	1,170,000	
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	JP MORGAN CHASE		196,634	200,000	
09261X-AF-9	BLACKSTONE SECURED LEND		10/07/2021	GOLDMAN SACHS & CO		3,477,880	3,500,000	3,325
09581J-AC-0	BLUE OWL FINANCE LLC		09/30/2021	BOFA SECURITIES INC		14,626,650	15,000,000	
097023-CX-1	BOEING CO		06/16/2021	VARIOUS		22,222,740	16,500,000	150,309
097023-DC-6	BOEING CO		06/16/2021	GOLDMAN SACHS & CO		10,699,600	10,000,000	137,951
10921U-2C-1	BRIGHTHSE FIN GLBL FUND		10/07/2021	GOLDMAN SACHS & CO		1,504,995	1,500,000	8,913
10921U-2E-7	BRIGHTHSE FIN GL		10/07/2021	GOLDMAN SACHS & CO		2,364,313	2,375,000	13,722
110122-CR-7	BRISTOL-MYERS SQUIBB CO		03/09/2021	JP MORGAN SECURITIES		1,166,710	1,000,000	15,938
11042C-AA-8	BRITISH AIR 21-1 A PPT		07/20/2021	CITIGROUP GLOBAL		4,000,000	4,000,000	
11042C-AB-6	BRITISH AIR 21-1 B PTT		07/20/2021	CITIGROUP GLOBAL		2,000,000	2,000,000	
11042T-AA-1	BRITISH AIR 18-1 AA PTT		10/07/2021	ROBERT W BAIRD		1,720,947	1,627,373	3,779
11135F-BG-5	BROADCOM INC		01/04/2021	TRUIST SECURITIES INC		2,987,040	3,000,000	
12434E-AE-0	BX 2021-RISE C		11/18/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	
12477B-AJ-3	CAMB 2021-CX2 D		10/22/2021	DEUTSCHE BANK		14,249,084	15,000,000	9,237
12482H-AG-9	CAMB 2019-LIFE B		04/12/2021	BARCLAYS CAPITAL		2,703,375	2,700,000	3,051
12498*-AA-2	TERRA FUNDING-20		12/15/2021	CAPITALIZED INTEREST		75,184	75,184	
12558W-AJ-9	CIM 2020-R2 M3		03/11/2021	JP MORGAN SECURITIES		8,093,824	8,173,000	9,535
12575A-AD-9	CIMML 2021-1 A4		07/22/2021	CREDIT SUISSE		6,246,990	6,250,000	
12575A-AF-4	CIMML 2021-1 A6		07/22/2021	CREDIT SUISSE		20,499,586	20,500,000	
12597D-AS-4	CSAIL 2019-C18 D		05/12/2021	PERFORMANCE TRUST		1,834,922	2,000,000	1,806
12598G-AG-2	COMM 2021-LBA D		12/02/2021	VARIOUS		11,486,328	11,500,000	3,914
12598G-AJ-6	COMM 2021-LBA E		03/03/2021	DEUTSCHE BANK		7,000,000	7,000,000	
126307-BH-9	CSC HOLDINGS LLC		08/24/2021	JP MORGAN SECURITIES		2,017,040	2,000,000	25,750
12657V-AG-7	CSWF 2021-SOP2 B		06/23/2021	CREDIT SUISSE		7,465,919	7,500,000	
12659T-BG-9	CSMC 2021-INV2 A15		11/16/2021	CREDIT SUISSE		8,160,000	8,000,000	32,000
12685J-AC-9	CABLE ONE INC		04/29/2021	BOFA SECURITIES INC		1,982,500	2,000,000	38,667
12803V-AA-3	CAJUN 2021-1 A2		11/01/2021	BARCLAYS CAPITAL		23,013,594	23,000,000	
140501-AC-1	CAPITAL SOUTHWEST CORP		10/14/2021	RAYMOND JAMES		11,968,400	11,900,000	16,734
141781-BR-4	CARGILL INC		05/21/2021	BOFA SECURITIES INC		8,403,525	8,500,000	
14215G-AA-4	CARILION CLINIC OBLIGATE		10/20/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	
14575E-AA-3	CARS.COM INC		01/12/2021	CITIGROUP GLOBAL		2,130,000	2,000,000	26,208
14687D-AG-7	CRVNA 2021-N1 F		03/18/2021	CITIGROUP GLOBAL		4,498,713	4,500,000	
14687G-AF-2	CRVNA 2021-N3 E		10/07/2021	CREDIT SUISSE		1,996,641	2,000,000	351
149123-CE-9	CATERPILLAR INC		03/18/2021	VARIOUS		17,365,970	13,500,000	223,844
153527-AP-1	CENTRAL GARDEN & PET CO		04/19/2021	JP MORGAN SECURITIES		2,505,000	2,500,000	
161175-BY-9	CHARTER COMM OPT LLC/CAP		02/19/2021	JP MORGAN SECURITIES		2,829,900	3,000,000	25,346
161175-CG-7	CHARTER COMM OPT LLC/CAP		09/27/2021	CITIGROUP GLOBAL		9,918,600	10,000,000	
16876Y-AA-0	CHILDREN'S HEALTH CARE		10/19/2021	HILLTOP SECURITIES		10,667,200	10,000,000	63,213
17291H-AJ-3	CGCMT 2021-PRM2 C		10/22/2021	CITIGROUP GLOBAL		4,000,000	4,000,000	
172967-MD-0	CITIGROUP INC		05/26/2021	CITIGROUP GLOBAL		45,633,720	36,200,000	584,479
17328C-AV-4	CGCMT 2019-C7 D		09/02/2021	PERFORMANCE TRUST		6,388,594	6,600,000	3,025

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17328C-AX-0	CGCMT 2019-C7 E		02/19/2021	PERFORMANCE TRUST		7,975,270	9,051,000	15,211
191216-DL-1	COCA-COLA CO/THE		05/12/2021	VARIOUS		19,090,770	20,000,000	80,167
19424K-AE-3	CASL 2021-A D		02/09/2021	BARCLAYS CAPITAL		1,785,263	1,786,000	
19521U-AA-1	CLGIX 2021-1A A2		12/14/2021	DEUTSCHE BANK		9,999,447	10,000,000	
20161D-AA-2	COMMERCIAL CREDIT GROUP		05/19/2021	PIPER SANDLER & CO		4,000,000	4,000,000	
203372-AX-5	COMMSCOPE INC		08/11/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
20337Y-AA-5	COMMSCOPE TECH LLC		01/21/2021	BOFA SECURITIES INC		2,032,500	2,000,000	13,333
20451R-AB-8	COMPASS GROUP DIVERSIFIE		03/03/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
21871D-AD-5	CORELOGIC INC		04/14/2021	JP MORGAN SECURITIES		2,000,000	2,000,000	
222070-AG-9	COTY/HFC PRESTIGE/INT US		11/23/2021	VARIOUS		1,248,125	1,250,000	
232434-AE-0	CWALT 2006-OC8 2A3		04/26/2021	CAPITALIZED INTEREST			3,756	
23338V-AE-6	DTE ELECTRIC CO		03/15/2021	DEUTSCHE BANK		3,806,467	3,586,000	737
23338V-AP-1	DTE ELECTRIC CO		03/22/2021	BOFA SECURITIES INC		6,941,550	7,000,000	
23345L-AL-3	DOLP 2021-NYC E		08/11/2021	WELLS FARGO SECURITY		5,098,438	5,000,000	6,173
23802W-AE-1	COLO 2021-1A C		02/24/2021	DEUTSCHE BANK		3,049,751	3,050,000	
23918K-AS-7	DAVITA INC		02/24/2021	JP MORGAN SECURITIES		508,750	500,000	5,460
24422E-VP-1	JOHN DEERE CAPITAL CORP		10/07/2021	GOLDMAN SACHS & CO		497,330	500,000	750
25267T-AS-0	SHINE 2021-1A C		11/10/2021	BARCLAYS CAPITAL		7,000,000	7,000,000	
254687-GA-8	WALT DISNEY COMPANY/THE		04/28/2021	VARIOUS		14,309,007	13,260,000	206,652
25755T-AP-5	DPABS 2021-1A A2II		04/08/2021	GUGGENHEIM SECURITIES		15,000,000	15,000,000	
260543-DD-2	DOW CHEMICAL CO/THE		12/20/2021	CITIGROUP GLOBAL		5,443,800	5,000,000	18,500
26210Y-AG-1	DROP 2021-FILE B		04/21/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	
26442C-AZ-7	DUKE ENERGY CAROLINAS		03/11/2021	CREDIT SUISSE		3,930,880	4,000,000	10,667
26442E-AG-5	DUKE ENERGY OHIO INC		04/21/2021	DEUTSCHE BANK		7,881,598	6,666,000	63,073
26444H-AA-9	DUKE ENERGY FLORIDA LLC		06/15/2021	JEFFERIES LLC		3,719,607	3,490,000	25,050
26444H-AC-5	DUKE ENERGY FLORIDA LLC		10/07/2021	GOLDMAN SACHS & CO		271,933	250,000	1,933
26444H-AF-8	DUKE ENERGY FLORIDA LLC		03/10/2021	DEUTSCHE BANK		6,950,580	6,000,000	39,900
26884A-BB-8	ERP OPERATING LP		06/02/2021	JP MORGAN SECURITIES		9,807,378	8,069,000	154,320
28166L-AB-0	EDVES 2021-A B		03/01/2021	RBC CAPITAL MARKETS		8,117,776	8,200,000	
28416L-AD-4	EHGVT 2021-A D		10/13/2021	BOFA SECURITIES INC		3,749,135	3,750,000	
29364G-AK-9	ENTERGY CORP		01/11/2021	JEFFERIES LLC		2,198,460	2,000,000	5,833
29366M-AC-2	ENTERGY ARKANSAS LLC		03/24/2021	US BANCORP INVESTMENTS		6,956,460	7,000,000	
30259R-AK-1	FMMSR 2021-GT2 A		10/15/2021	CREDIT SUISSE		2,999,866	3,000,000	
3137G0-AD-1	STACR 2013-DN2 M2		06/23/2021	AMHERST PIERPONT		12,178,601	11,856,259	
3137G0-AM-1	STACR 2014-DN1 M3		10/20/2021	AMHERST PIERPONT		3,276,615	3,165,812	10,082
3137G0-PU-7	STACR 2017-HQA2 M2		03/26/2021	AMHERST PIERPONT		927,424	919,664	352
316500-AC-1	FIDUS INVESTMENT CORP		10/14/2021	RAYMOND JAMES		7,039,880	7,000,000	3,889
33851R-BE-0	FSMT 2021-10IN B3		09/27/2021	GOLDMAN SACHS & CO		8,831,016	8,559,500	24,330
33851T-AU-1	FSMT 2021-11IN A18		10/20/2021	AMHERST PIERPONT		2,675,351	2,685,000	5,034
33852C-BW-2	FSMT 2021-3INV B3		05/13/2021	AMHERST PIERPONT		8,583,239	8,575,000	18,474
33852F-BU-9	FSMT 2021-4 B3		06/14/2021	BOFA SECURITIES INC		5,462,494	5,629,000	10,216
33852H-BG-6	FSMT 2021-8INV B3		08/19/2021	BOFA SECURITIES INC		8,979,296	8,550,000	21,868
33852J-BU-1	FSMT 2021-7 B3		08/12/2021	MORGAN STANLEY & CO		7,597,652	7,602,000	14,356
33853G-BL-6	FSMT 2021-12 B1		11/15/2021	AMHERST PIERPONT		13,314,773	13,208,000	19,695
33853G-BM-4	FSMT 2021-12 B2		11/15/2021	AMHERST PIERPONT		3,258,371	3,302,000	4,924
33938M-AA-7	FLX 2021-1A A2		11/23/2021	GUGGENHEIM SECURITIES		9,431,461	9,500,000	
33938M-AC-3	FLX 2021-1A C		11/23/2021	GUGGENHEIM SECURITIES		4,629,812	5,000,000	
35041L-AD-2	FFIN 2021-1A D		03/19/2021	GOLDMAN SACHS & CO		1,999,947	2,000,000	
35042P-AA-8	FFIN 2021-2A A		11/17/2021	GOLDMAN SACHS & CO		4,327,893	4,328,000	
35042P-AB-6	FFIN 2021-2A B		11/17/2021	GOLDMAN SACHS & CO		2,550,800	2,551,000	
35042P-AC-4	FFIN 2021-2A C		11/17/2021	GOLDMAN SACHS & CO		2,966,739	2,968,000	
354613-AM-3	FRANKLIN RESOURCES INC		08/25/2021	BOFA SECURITIES INC		4,521,195	4,500,000	5,531
36245A-AD-8	GSAMP 2006-HE6 A4		08/11/2021	CAPITALIZED INTEREST			3	
36260R-AD-1	GSMBS 2020-PJ6 A4		09/07/2021	JP MORGAN SECURITIES		4,312,896	4,274,161	2,375
36261M-AY-5	GSMBS 2021-PJ1 B3		01/15/2021	GOLDMAN SACHS & CO		3,093,120	3,157,000	6,876
36261P-AA-0	GSMS 2019-GSA1 D		07/13/2021	VARIOUS		8,259,648	9,000,000	12,522
36261P-AZ-5	GSMS 2019-GSA1 C		08/05/2021	BARCLAYS CAPITAL		542,500	500,000	423
36261W-AG-2	GSMBS 2021-RPL1 M2		03/25/2021	NOMURA SECURITIES		19,075,368	19,931,000	38,755
36262J-BJ-3	GSMBS 2021-GR2 B3		08/17/2021	GOLDMAN SACHS & CO		7,066,577	6,793,000	19,194
36262L-BA-7	GSMBS 2021-PJ6 B3		06/15/2021	GOLDMAN SACHS & CO		11,669,457	11,936,000	25,863
36262P-AD-3	GSMBS 2021-PJ10 A4		10/20/2021	GOLDMAN SACHS & CO		9,953,125	10,000,000	19,444
36263C-AD-1	GSMBS 2021-PJ9 A4		09/22/2021	GOLDMAN SACHS & CO		5,046,875	5,000,000	10,069
36263D-AC-1	GCAR 2021-4A C		12/07/2021	JP MORGAN SECURITIES		4,998,913	5,000,000	
36263D-AD-9	GCAR 2021-4A D		12/07/2021	JP MORGAN SECURITIES		4,999,291	5,000,000	
36265A-AC-5	GSMS 2021-DM AS		12/07/2021	GOLDMAN SACHS & CO		8,971,948	9,000,000	

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37045V-AQ-3	GENERAL MOTORS CO		01/21/2021	VARIOUS		10,127,396	8,085,000	133,754
373334-KP-5	GEORGIA POWER CO		03/04/2021	CITIGROUP GLOBAL		7,973,300	8,000,000	2,167
377320-AA-4	GLATFELTER		10/15/2021	CITIGROUP GLOBAL		1,520,625	1,500,000	
37940X-AC-6	GLOBAL PAYMENTS INC		10/21/2021	GOLDMAN SACHS & CO		4,441,120	4,000,000	32,278
38016L-AC-9	GO DADDY OPCO/FINCO		12/02/2021	BOFA SECURITIES INC		482,500	500,000	4,618
38141G-YC-2	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	
382550-BL-4	GOODYEAR TIRE & RUBBER		07/20/2021	GOLDMAN SACHS & CO		1,052,500	1,000,000	8,889
38406J-AL-2	GRACE 2020-GRCE E		09/22/2021	DEUTSCHE BANK		4,762,500	5,000,000	8,846
384802-AC-8	WW GRAINGER INC		06/15/2021	AMHERST PIERPONT		2,816,775	2,500,000	8,333
39057W-AD-1	GRTLK 2021-6A C		10/27/2021	BMO CAPITAL MARKETS		4,500,000	4,500,000	
391380-AC-9	GREAT-WEST LIFECO FIN 18		10/04/2021	JEFFERIES LLC		5,049,878	3,950,000	69,867
39539L-AH-4	GPMF 2007-AR2 2A1		02/19/2021	CAPITALIZED INTEREST		2	2	
404119-CB-3	HCA INC		06/21/2021	BOFA SECURITIES INC		12,935,130	13,000,000	
42226A-AA-5	HEALTHEQUITY INC		10/28/2021	JP MORGAN SECURITIES		2,028,750	2,000,000	2,156
427096-AH-5	HERCULES CAPITAL INC		09/13/2021	GOLDMAN SACHS & CO		2,992,320	3,000,000	
42824C-AY-5	HP ENTERPRISE CO		02/24/2021	VARIOUS		12,898,450	10,000,000	191,382
43137P-AA-8	HILL CITY FUNDING TRUST		11/09/2021	CREDIT SUISSE		15,000,000	15,000,000	
437076-BX-9	HOME DEPOT INC		06/15/2021	MORGAN STANLEY & CO		12,871,508	10,125,000	13,922
437084-NZ-5	HEAT 2005-7 M1		12/14/2021	CAPITALIZED INTEREST			1	
44148J-AB-5	HWIRE 2021-1 B		11/09/2021	MORGAN STANLEY & CO		3,000,000	3,000,000	
44148J-AC-3	HWIRE 2021-1 C		11/09/2021	MORGAN STANLEY & CO		3,000,000	3,000,000	
442851-BF-7	HOWARD UNIVERSITY		03/09/2021	BARCLAYS CAPITAL		1,000,000	1,000,000	
442851-BG-5	HOWARD UNIVERSITY		04/30/2021	VARIOUS		7,293,100	7,000,000	31,707
45174H-BE-6	IHEARTCOMMUNICATIONS INC		12/06/2021	GOLDMAN SACHS & CO		1,022,250	1,000,000	16,479
45258L-AA-5	IMOLA MERGER CORP		04/15/2021	VARIOUS		2,030,000	2,000,000	
454889-AQ-9	INDIANA MICHIGAN POWER		04/16/2021	VARIOUS		10,794,900	9,000,000	75,454
454889-AU-0	INDIANA MICHIGAN POWER		04/27/2021	VARIOUS		6,973,980	7,000,000	
45517J-AA-7	INDIANA UNIV FOUNDATION		10/06/2021	WELLS FARGO SECURITY		5,000,000	5,000,000	
456652-AG-1	IMJA 2007-A1 A7		06/25/2021	CAPITALIZED INTEREST			131	
45783N-AB-3	INSTR 2021-1A B		02/03/2021	CREDIT SUISSE		2,860,549	2,862,000	
458044-AA-2	INSURANCE PRIV		12/01/2021	VARIOUS		5,400,000	5,400,000	
458044-AB-0	INSURANCE PRIV		12/01/2021	VARIOUS		1,800,000	1,800,000	
458140-AY-6	INTEL CORP		06/09/2021	BOFA SECURITIES INC		5,873,850	5,000,000	17,083
458140-BK-5	INTEL CORP		03/24/2021	VARIOUS		14,244,750	15,000,000	45,208
458140-BM-1	INTEL CORP		04/29/2021	VARIOUS		28,775,117	22,646,000	293,385
458140-BX-7	INTEL CORP		08/24/2021	VARIOUS		8,600,090	8,500,000	4,356
460146-CS-0	INTERNATIONAL PAPER CO		03/23/2021	BARCLAYS CAPITAL		4,680,120	4,000,000	19,333
46284V-AC-5	IRON MOUNTAIN INC		12/07/2021	BOFA SECURITIES INC		1,026,250	1,000,000	11,375
46592W-BP-0	JPMMT 2021-12 A15		09/28/2021	JP MORGAN SECURITIES		10,006,250	10,000,000	20,139
46592X-BP-8	JPMMT 2021-13 A15		10/26/2021	JP MORGAN SECURITIES		9,954,688	10,000,000	19,444
46592X-CC-6	JPMMT 2021-13 B2		10/26/2021	JP MORGAN SECURITIES		25,683,069	25,370,000	62,271
46592X-CF-9	JPMMT 2021-13 B3		10/26/2021	JP MORGAN SECURITIES		16,090,293	16,068,000	39,439
46647P-CE-4	JPMORGAN CHASE & CO		07/20/2021	VARIOUS		48,228,800	47,000,000	179,342
46653Q-BP-9	JPMMT 2021-14 A15		11/23/2021	JP MORGAN SECURITIES		7,896,250	8,000,000	16,111
46653Q-CA-1	JPMMT 2021-14 B1		11/23/2021	JP MORGAN SECURITIES		6,085,105	6,000,000	15,323
46654E-AE-1	JPMCC 2021-NYAH C		10/21/2021	JP MORGAN SECURITIES		7,481,250	7,500,000	
46654E-AG-6	JPMCC 2021-NYAH D		10/21/2021	JP MORGAN SECURITIES		1,995,000	2,000,000	
46654K-BP-1	JPMMT 2021-11 A15		08/31/2021	JP MORGAN SECURITIES		7,010,862	6,937,155	482
46654K-CB-1	JPMMT 2021-11 B2		08/27/2021	JP MORGAN SECURITIES		13,948,497	13,709,000	34,756
46654K-CE-5	JPMMT 2021-11 B3		08/27/2021	JP MORGAN SECURITIES		18,016,250	17,743,000	44,983
46654T-AF-5	JPMMT 2021-15 A4		12/20/2021	JP MORGAN SECURITIES		12,103,125	12,000,000	24,167
46654T-CB-2	JPMMT 2021-15 B1		12/20/2021	JP MORGAN SECURITIES		5,132,811	5,000,000	12,604
46654V-AC-7	JPMMT 2021-LTV2 A3		12/22/2021	JP MORGAN SECURITIES		7,000,000	7,000,000	16,503
468223-AW-2	JACKSON LABORATORY		03/09/2021	BARCLAYS CAPITAL		4,000,000	4,000,000	
47077W-AA-6	JANE STREET GRP/JSG FIN		11/02/2021	VARIOUS		1,523,438	1,500,000	
476681-AB-7	JMIKE 2021-1A A2I		12/03/2021	GUGGENHEIM SECURITIES		10,000,000	10,000,000	
48252D-AA-3	KKR GROUP FINANCE CO VII		08/24/2021	VARIOUS		7,808,900	7,500,000	15,859
48254C-AN-5	KIND 2021-KDIP D		01/12/2021	BARCLAYS CAPITAL		3,500,000	3,500,000	
483007-AL-4	KAISER ALUMINUM CORP		10/12/2021	JANE ST EXECUTION		1,001,430	1,000,000	18,000
48305Q-AG-8	KAISER FOUNDATION HOSPIT		06/14/2021	GOLDMAN SACHS & CO		8,548,195	8,500,000	709
485170-BC-7	KANSAS CITY SOUTHERN		01/11/2021	MORGAN STANLEY & CO		5,850,108	5,100,000	34,510
489399-AL-9	KENNEDY-WILSON INC		01/29/2021	BOFA SECURITIES INC		2,107,500	2,100,000	
49271V-AK-6	KEURIG DR PEPPER INC		12/20/2021	SUSQUEHANNA FINANCIAL		5,564,950	5,000,000	26,917
50085P-AG-2	KREST 2021-CHIP C		10/14/2021	BARCLAYS CAPITAL		2,993,672	3,000,000	4,146
50202K-AA-4	LCCM 2021-FL2 A		07/01/2021	WELLS FARGO SECURITY		3,000,000	3,000,000	

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50203T-AA-4	LFS TOPCO LLC		09/15/2021	GOLDMAN SACHS & CO		2,035,000	2,000,000	
50203U-AA-1	LBJ INFRASTRUCTURE GROUP		12/08/2021	BOFA SECURITIES INC		3,000,000	3,000,000	
50212Y-AF-1	LPL HOLDINGS INC		07/22/2021	VARIOUS		3,027,500	3,000,000	8,264
50249A-AK-9	LYB INT FINANCE III		09/29/2021	MORGAN STANLEY & CO		6,181,799	5,847,000	
512807-AX-6	LAM RESEARCH CORP		03/11/2021	VARIOUS		14,145,345	14,500,000	113,281
513075-BZ-3	LAMAR MEDIA CORP		07/22/2021	CITIGROUP GLOBAL		1,975,000	2,000,000	20,340
52524H-AB-6	LXS 2007-4N 1A2A		12/28/2020	ML PIERCE FENNER SMITH			9,347	
52604D-AC-6	LFT 2021-2A C		10/15/2021	RBC CAPITAL MARKETS		3,499,367	3,500,000	
52604D-AD-4	LFT 2021-2A D		10/15/2021	RBC CAPITAL MARKETS		4,519,094	4,520,000	
52607M-AD-1	LFT 2021-1A D		10/20/2021	VARIOUS		8,987,359	8,750,000	1,613
53079E-BL-7	LIBERTY MUTUAL GROUP INC		01/27/2021	BOFA SECURITIES INC		10,000,000	10,000,000	
532457-BU-1	ELI LILLY & CO		04/22/2021	VARIOUS		15,904,945	13,436,000	14,904
532457-BZ-0	ELI LILLY & CO		03/18/2021	CREDIT SUISSE		2,107,565	2,574,000	1,251
539830-BL-2	LOCKHEED MARTIN CORP		03/23/2021	BOFA SECURITIES INC		10,975,917	8,825,000	149,780
539830-BN-8	LOCKHEED MARTIN CORP		03/18/2021	VARIOUS		17,112,500	15,000,000	5,113
552676-AV-0	MDC HOLDINGS INC		08/03/2021	CITIGROUP GLOBAL		4,000,000	4,000,000	
55293B-AH-8	MHP 2021-STOR D		07/19/2021	CITIGROUP GLOBAL		4,000,000	4,000,000	
55760L-AA-5	MADISON IAQ LLC		12/15/2021	GOLDMAN SACHS & CO		2,007,500	2,000,000	40,333
56035L-AE-4	MAIN STREET CAPITAL CORP		01/12/2021	RBC CAPITAL MARKETS		4,950,200	5,000,000	
56585A-BD-3	MARATHON PETROLEUM CORP		10/07/2021	GOLDMAN SACHS & CO		3,830,061	3,492,000	4,055
56848D-AD-1	MFIT 2021-AA D		03/05/2021	CITIGROUP GLOBAL		2,498,833	2,500,000	
56848D-AE-9	MFIT 2021-AA E		03/05/2021	CITIGROUP GLOBAL		5,497,898	5,500,000	
57636Q-AQ-7	MASTERCARD INC		03/18/2021	BARCLAYS CAPITAL		14,327,170	13,000,000	244,689
585491-BV-4	MELLO 2021-INV3 B2		09/27/2021	JP MORGAN SECURITIES		9,890,856	9,664,000	25,170
585491-BW-2	MELLO 2021-INV3 B3		09/27/2021	JP MORGAN SECURITIES		3,772,456	3,730,000	9,715
585495-EQ-3	MELLO 2021-MTG1 B3		04/28/2021	JP MORGAN SECURITIES		3,307,502	3,440,275	7,359
58552N-AC-3	MWST 2021-2 C		04/21/2021	JEFFERIES LLC		4,500,000	4,500,000	
58552N-AD-1	MWST 2021-2 D		04/21/2021	JEFFERIES LLC		2,000,000	2,000,000	
588056-BB-6	MERCER INTL INC		01/15/2021	CITIGROUP GLOBAL		2,042,500	2,000,000	
58933Y-AW-5	MERCK & CO INC		03/22/2021	BOFA SECURITIES INC		23,733,561	20,818,000	39,323
58933Y-BG-9	MERCK & CO INC		12/29/2021	JEFFERIES LLC		9,820,887	9,930,000	16,798
594918-CF-9	MICROSOFT CORP		03/18/2021	VARIOUS		22,427,118	23,654,000	9,991
595112-BU-6	MICRON TECHNOLOGY INC		10/18/2021	WELLS FARGO SECURITY		8,000,000	8,000,000	
59567L-AA-2	MIDCAP FINANCIAL ISSR TR		04/21/2021	JP MORGAN SECURITIES		1,000,000	1,000,000	
60510M-AC-2	MLANE 2021-A C		07/16/2021	GOLDMAN SACHS & CO		2,999,650	3,000,000	
60855R-AL-4	MOLINA HEALTHCARE INC		11/29/2021	TRUIST SECURITIES INC		981,250	1,000,000	1,615
60871R-AH-3	MOLSON COORS BEVERAGE		08/12/2021	VARIOUS		3,264,949	2,944,000	10,647
610335-AB-7	MONROE CAPITAL CORP		01/15/2021	RAYMOND JAMES		4,972,100	5,000,000	
615369-AX-3	MOODY'S CORPORATION		12/22/2021	VARIOUS		7,615,299	7,680,000	16,365
61691Y-BB-6	MSC 2021-L5 C		05/04/2021	VARIOUS		9,021,624	9,000,000	7,890
61771Q-CC-3	MSRM 2020-1 B3		06/10/2021	BMO CAPITAL MARKETS		2,493,927	2,558,489	2,831
61772C-AZ-4	MSRM 2021-3 B3		06/24/2021	MORGAN STANLEY & CO		2,131,310	2,187,000	4,801
61772L-BW-0	MSRM 2021-2 B3		05/21/2021	MORGAN STANLEY & CO		3,688,838	3,751,000	7,893
61772Q-AT-7	MSRM 2021-6 A9		10/15/2021	MORGAN STANLEY & CO		2,995,313	3,000,000	5,625
61772Q-AY-6	MSRM 2021-6 B3		10/15/2021	MORGAN STANLEY & CO		3,535,967	3,583,000	8,352
61772T-CA-0	MSC 2021-L7 C		09/30/2021	MORGAN STANLEY & CO		5,149,912	5,000,000	5,542
62482B-AA-0	MOZART DEBT MERGER SUB		10/12/2021	VARIOUS		1,747,500	1,750,000	
62482B-AB-8	MOZART DEBT MERGER SUB		10/13/2021	VARIOUS		2,028,420	2,000,000	
62878Y-AA-2	BUNDT 2021-1 A2		07/16/2021	BARCLAYS CAPITAL		10,500,000	10,500,000	
62878Y-AB-0	BUNDT 2021-1 B		07/16/2021	BARCLAYS CAPITAL		3,500,000	3,500,000	
62886E-AZ-1	NCR CORP		02/01/2021	RBC CAPITAL MARKETS		2,095,000	2,000,000	47,542
62886E-BA-5	NCR CORP		03/22/2021	BOFA SECURITIES INC		1,005,625	1,000,000	
62947A-AG-8	NPRL 2021-1A B1		03/03/2021	WELLS FARGO SECURITY		4,099,453	4,100,000	
62952E-AB-3	NYU HOSPITALS CENTER		01/14/2021	HILLTOP SECURITIES		7,213,650	5,000,000	14,375
62954R-AA-4	NYU HOSPITALS CENTER		03/16/2021	BOFA SECURITIES INC		2,941,860	3,000,000	21,688
62955M-AB-2	NZES 2021-FHT1 A		07/20/2021	CITIGROUP GLOBAL		2,499,941	2,500,000	
64016N-AA-5	NBLY 2021-1A A2		02/24/2021	BARCLAYS CAPITAL		13,750,000	13,750,000	
64034Y-AD-3	NSLT 2021-DA C		10/21/2021	MIZUHO SECURITIES USA		5,348,491	5,350,000	
64034Y-AE-1	NSLT 2021-DA D		10/21/2021	MIZUHO SECURITIES USA		2,161,486	2,163,000	
649604-AG-0	NEW YORK MORTGAGE TRUST		04/22/2021	DIRECT ISSUE		7,500,000	7,500,000	
65246P-AC-5	NEWZ 2021-1 C		04/29/2021	BOFA SECURITIES INC		11,500,000	11,500,000	
65473Q-BF-9	NISOURCE INC		12/22/2021	JEFFERIES LLC		5,991,000	5,000,000	25,521
665772-CU-1	NORTHERN STATES PWR-MINN		03/23/2021	US BANCORP INVESTMENTS		2,988,870	3,000,000	
66765R-CK-0	NORTHWEST NATURAL GAS CO		11/08/2021	US BANCORP INVESTMENTS		7,000,000	7,000,000	
66982E-AA-0	A10 CAPITAL LLC		08/13/2021	DIRECT ISSUE		7,500,000	7,500,000	

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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
66988A-AJ-3	NOVANT HEALTH INC		05/12/2021	VARIOUS		3,974,980	4,000,000	10,691
670001-AH-9	NOVELIS CORP		07/26/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
67021C-AQ-0	NSTAR ELECTRIC CO		05/24/2021	BARCLAYS CAPITAL		6,936,370	7,000,000	
67066G-AH-7	NVIDIA CORP		05/12/2021	BOFA SECURITIES INC		8,851,475	8,500,000	35,535
67066G-AJ-3	NVIDIA CORP		03/08/2021	VARIOUS		13,941,320	13,000,000	212,442
67076X-AE-5	NYC 2021-909 C		03/30/2021	CITIGROUP GLOBAL		6,772,083	6,767,000	8,436
67103B-AA-8	OFS CAPITAL CORP		03/15/2021	GOLDMAN SACHS & CO		4,041,520	4,000,000	20,056
67114K-AV-9	OBX 2021-INV2 A19		10/22/2021	BOFA SECURITIES INC		6,959,532	7,000,000	13,125
67118A-AL-9	OPG 2021-PORT D		09/30/2021	MORGAN STANLEY & CO		3,966,780	4,000,000	
67181D-AJ-0	OAKIG 2021-2A A1		11/19/2021	CREDIT SUISSE		4,998,188	5,000,000	
67181D-AK-7	OAKIG 2021-2A A2		11/19/2021	CREDIT SUISSE		4,999,839	5,000,000	
67181D-AM-3	OAKIG 2021-2A A4		11/19/2021	CREDIT SUISSE		4,249,731	4,250,000	
67181D-AN-1	OAKIG 2021-2A B1		11/22/2021	CREDIT SUISSE		3,299,400	3,300,000	
67190A-AD-8	OAKIG 2021-1A A4		01/20/2021	CREDIT SUISSE		13,492,759	13,500,000	
67190A-AE-6	OAKIG 2021-1A B1		01/20/2021	CREDIT SUISSE		1,249,696	1,250,000	
67190A-AF-3	OAKIG 2021-1A B2		01/20/2021	CREDIT SUISSE		2,248,833	2,250,000	
67647E-AU-1	OCMT 2021-5 A19		10/08/2021	WELLS FARGO SECURITY		4,996,094	5,000,000	4,861
67647W-CF-2	BVINV 2021-3 B3A		08/24/2021	GOLDMAN SACHS & CO		1,226,293	1,170,315	3,049
681639-AA-8	OLYMPUS WTR US HLDG CORP		09/23/2021	VARIOUS		2,096,875	2,100,000	
68233J-BG-8	ONCOR ELECTRIC DELIVERY		05/13/2021	JEFFERIES LLC		5,291,840	4,600,000	1,048
68245H-AG-9	OMPT 2017-1MKT D		10/07/2021	BREAN CAPITAL LLC		10,134,375	10,000,000	12,667
682691-AB-6	ONEMAIN FINANCE CORP		12/07/2021	BOFA SECURITIES INC		987,500	1,000,000	16,236
683720-AC-0	OPEN TEXT HOLDINGS INC		11/09/2021	BARCLAYS CAPITAL		1,000,000	1,000,000	
68389X-CB-9	ORACLE CORP		08/24/2021	VARIOUS		11,016,908	9,750,000	142,646
686514-AF-7	ORLANDO HEALTH OBL GRP		03/18/2021	WELLS FARGO SECURITY		8,405,850	7,500,000	145,671
69121K-AF-1	OWL ROCK CAPITAL CORP		10/07/2021	GOLDMAN SACHS & CO		501,320	500,000	3,172
69121K-AG-9	OWL ROCK CAPITAL CORP		10/07/2021	GOLDMAN SACHS & CO		2,995,950	3,000,000	28,990
693304-AX-5	PECO ENERGY CO		03/24/2021	DEUTSCHE BANK		4,814,050	5,000,000	4,583
693304-BA-4	PECO ENERGY CO		03/18/2021	VARIOUS		5,508,693	5,822,000	6,906
69359Y-BC-0	PMTLT 2021-INV1 A27		10/21/2021	BOFA SECURITIES INC		6,968,281	7,000,000	13,125
694308-JN-8	PACIFIC GAS & ELECTRIC		01/07/2021	ROBERT W BAIRD		4,562,960	4,000,000	5,500
694308-JU-2	PACIFIC GAS & ELECTRIC		03/08/2021	CREDIT SUISSE		4,985,400	5,000,000	
695114-CV-8	PACIFICORP		03/25/2021	BARCLAYS CAPITAL		5,662,350	5,000,000	25,361
70152R-AA-7	PARKVIEW HEALTH SYSTEM		01/13/2021	RBC CAPITAL MARKETS		10,653,700	10,000,000	70,958
70213B-AC-5	PARTNERRE FINANCE B LLC		02/26/2021	JEFFERIES LLC		3,631,250	3,500,000	70,000
70213H-AF-5	MASS GENERAL BRIGHAM INC		03/11/2021	VARIOUS		13,274,028	13,100,000	89,129
704100-AF-3	PWNE 2021-1 E		10/15/2021	TRUIST SECURITIES INC		2,249,757	2,250,000	
70450Y-AJ-2	PAYPAL HOLDINGS INC		05/19/2021	VARIOUS		3,725,340	3,730,000	57,245
708062-AD-6	PENNANTPARK INVESTMENT C		10/14/2021	RAYMOND JAMES		6,960,520	7,000,000	
70806A-AA-4	PENNANTPARK FLOATING RAT		03/18/2021	GOLDMAN SACHS & CO		6,960,870	7,000,000	
70932M-AA-5	PENNYMAC FIN SVCS INC		09/07/2021	GOLDMAN SACHS & CO		2,075,000	2,000,000	43,000
70932M-AB-3	PENNYMAC FIN SVCS INC		02/08/2021	VARIOUS		1,765,000	1,750,000	
713448-EV-6	PEPSICO INC		06/14/2021	VARIOUS		20,402,760	17,975,000	310,412
74112B-AM-7	PRESTIGE BRANDS INC		03/10/2021	JANE ST EXECUTION		1,935,540	2,000,000	2,292
74162F-AB-1	PRIME 2007-1 A2		08/25/2021	CAPITALIZED INTEREST			2,346	
74166M-AC-0	PRIME SECSRVC BRW/FINANC		09/09/2021	JP MORGAN SECURITIES		2,190,000	2,000,000	56,861
74373R-AA-2	PROVIDENCE COLLEGE		06/03/2021	CITIGROUP GLOBAL		17,415,000	17,415,000	
745332-CK-0	PUGET SOUND ENERGY INC		09/29/2021	JEFFERIES LLC		4,888,900	5,000,000	6,429
747525-BJ-1	QUALCOMM INC		06/14/2021	GOLDMAN SACHS & CO		5,235,900	5,000,000	11,736
749239-AF-6	RAMP 2006-RZ5 M1		11/25/2021	CAPITALIZED INTEREST			21,339	
74930B-AG-0	RBB BANCORP		03/23/2021	JANNEY MONTGOMERY SCOTT LLC		7,000,000	7,000,000	
749384-CB-7	RCKT 2021-5 A25		11/12/2021	BOFA SECURITIES INC		8,978,270	9,039,000	9,416
74939K-AE-6	RCKT 2021-6 A5		12/14/2021	MORGAN STANLEY & CO		12,056,250	12,000,000	13,333
74969C-AL-1	RLGH 2021-TROT C		04/28/2021	GOLDMAN SACHS & CO		2,246,056	2,250,000	
75157D-AC-8	RAMP 2007-RS2 A3		04/14/2021	CAPITALIZED INTEREST			3,880	
75409Q-DH-1	RATE 2021-J2 B3		08/11/2021	BOFA SECURITIES INC		2,685,448	2,807,000	3,672
754730-AF-6	RAYMOND JAMES FINANCIAL		01/28/2021	MORGAN STANLEY & CO		10,242,891	7,650,000	16,830
75574U-AB-7	READY CAPITAL CORP		12/16/2021	PIPER SANDLER & CO		3,000,000	3,000,000	
75575T-AC-7	RCMT 2021-FL6 AS		08/05/2021	JP MORGAN SECURITIES		6,000,000	6,000,000	
755763-AC-3	READYCAP HOLDINGS LLC		09/30/2021	DIRECT ISSUE		5,000,000	5,000,000	
756109-AS-3	REALTY INCOME CORP		10/07/2021	GOLDMAN SACHS & CO		268,140	250,000	1,813
76042U-AC-7	REPS 2021-A C		11/10/2021	WELLS FARGO SECURITY		1,999,602	2,000,000	
76114D-AE-4	RAST 2006-A15 A5		01/25/2020	CAPITALIZED INTEREST			1,276	
76774L-AA-5	RITCHIE BROS HLDGS INC		12/08/2021	VARIOUS		2,038,438	2,000,000	
78409V-AR-5	S&P GLOBAL INC		06/01/2021	BOFA SECURITIES INC		9,616,528	12,082,000	74,769

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78433D-AA-2	SEB4P 2021-1A A2		11/22/2021	BARCLAYS CAPITAL		5,000,000	5,000,000	
78449R-AL-9	SLG 2021-OVA E		08/12/2021	WELLS FARGO SECURITY		15,997,342	16,500,000	28,150
78485G-AG-9	SREIT 2021-FLWR B		07/12/2021	MORGAN STANLEY & CO		7,472,695	7,500,000	
78485G-AJ-3	SREIT 2021-FLWR C		07/12/2021	MORGAN STANLEY & CO		7,472,695	7,500,000	
78485G-AL-8	SREIT 2021-FLWR D		07/12/2021	MORGAN STANLEY & CO		2,490,898	2,500,000	
79466L-AM-6	SALESFORCE.COM INC		10/20/2021	VARIOUS		32,218,220	32,000,000	64,813
797440-CA-0	SAN DIEGO G & E		08/24/2021	VARIOUS		9,466,900	9,500,000	2,663
80349A-AD-1	SARATOGA INVESTMENT CORP		08/31/2021	RAYMOND JAMES		6,071,250	6,000,000	1,458
810186-AT-3	SCOTTS MIRACLE-GRO CO		08/10/2021	CITIGROUP GLOBAL		1,145,688	1,150,000	18,528
810186-AV-8	SCOTTS MIRACLE-GRO CO		08/10/2021	WELLS FARGO SECURITY		1,000,000	1,000,000	
81728U-AB-0	SENSATA TECHNOLOGIES INC		07/22/2021	RBC CAPITAL MARKETS		997,500	1,000,000	16,771
81748Y-AU-6	SEMT 2021-6 A19		09/21/2021	WELLS FARGO SECURITY		4,033,125	4,000,000	7,778
82667C-AB-1	SRL 2021-1 B		08/12/2021	CREDIT SUISSE		2,598,394	2,600,000	
828807-DH-7	SIMON PROPERTY GROUP LP		01/14/2021	VARIOUS		9,345,196	9,390,000	106,811
829259-BA-7	SINCLAIR TELEVISION GROU		02/11/2021	GOLDMAN SACHS & CO		1,007,300	1,000,000	8,250
82967N-BM-9	SIRIUS XM RADIO INC		08/02/2021	VARIOUS		2,000,000	2,000,000	
833034-AM-3	SNAP-ON INC		03/18/2021	JEFFERIES LLC		10,657,792	10,989,000	133,425
845743-BU-6	SOUTHWESTERN PUBLIC SERV		02/23/2021	BARCLAYS CAPITAL		1,998,040	2,000,000	21,175
84859D-AA-5	SPIRE MISSOURI INC		05/13/2021	JP MORGAN SECURITIES		6,980,050	7,000,000	
858568-AB-4	STELLUS CAPITAL INVESTME		01/15/2021	RAYMOND JAMES		5,805,000	5,750,000	2,234
87105N-AC-4	SWITCH LTD		06/01/2021	VARIOUS		2,003,750	2,000,000	
871829-BD-8	SYSCO CORPORATION		01/07/2021	MORGAN STANLEY & CO		8,233,610	7,000,000	87,500
87264A-CN-3	T-MOBILE USA INC		08/12/2021	VARIOUS		7,065,205	7,000,000	63,700
87267H-AL-1	TPGI 2021-DGWD C		05/27/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	
87267H-AN-7	TPGI 2021-DGWD D		05/27/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	
893647-BP-1	TRANSDIGM INC		01/20/2021	VARIOUS		3,008,950	3,000,000	257
893647-BQ-9	TRANSDIGM INC		04/12/2021	CITIGROUP GLOBAL		1,000,000	1,000,000	
896442-AG-5	TRINITY CAPITAL INC/MD		09/01/2021	VARIOUS		7,674,063	7,650,000	2,819
896442-AH-3	TRINITY CAPITAL INC/MD		12/10/2021	STIFEL NICOLAUS		2,000,000	2,000,000	
89656G-AB-0	TRL 2021-1A B		06/22/2021	WELLS FARGO SECURITY		3,249,548	3,250,000	
897051-AC-2	TRONOX INC		08/25/2021	VARIOUS		2,017,975	2,000,000	15,609
89789A-AA-5	TRULIANT FEDERAL CREDIT		11/23/2021	DIRECT ISSUE		10,000,000	10,000,000	
89838L-AH-7	TRUSTEES OF BOSTON COLL		06/15/2021	BARCLAYS CAPITAL		12,000,000	12,000,000	
90278P-AG-5	UBSCM 2019-C18 D		07/15/2021	UBS SECURITIES		4,413,305	4,793,000	5,991
90355D-BG-7	UWM 2021-INV5 B1		12/13/2021	JP MORGAN SECURITIES		6,358,695	6,162,000	11,117
90355D-BH-5	UWM 2021-INV5 B2		12/13/2021	JP MORGAN SECURITIES		5,990,024	5,931,000	10,701
911312-BW-5	UNITED PARCEL SERVICE		03/17/2021	CITIGROUP GLOBAL		7,637,514	5,754,000	142,316
91324P-DV-1	UNITEDHEALTH GROUP INC		03/11/2021	GOLDMAN SACHS & CO		3,300,270	3,000,000	9,688
91324P-EA-6	UNITEDHEALTH GROUP INC		03/08/2021	JP MORGAN SECURITIES		4,670,500	5,000,000	49,913
91324P-EF-5	UNITEDHEALTH GROUP INC		05/20/2021	VARIOUS		14,974,000	15,000,000	2,257
914906-AV-4	UNIVISION COMMUNICATIONS		09/16/2021	VARIOUS		3,033,750	3,000,000	14,875
91529Y-AP-1	UNUM GROUP		07/16/2021	SUSQUEHANNA FINANCIAL		5,366,900	5,000,000	21,875
91824N-BB-7	UWM 2021-1 B3		05/27/2021	JP MORGAN SECURITIES		3,457,174	3,519,000	9,319
920253-AF-8	VALMONT INDUSTRIES INC		05/25/2021	JP MORGAN SECURITIES		11,998,489	10,363,000	80,601
92343V-GC-2	VERIZON COMMUNICATIONS		03/11/2021	JP MORGAN SECURITIES		4,949,450	5,000,000	
92537R-AA-7	TK ELEVATOR US NEWCO INC		12/14/2021	JP MORGAN SECURITIES		1,041,250	1,000,000	22,021
92778*-AA-5	OAK STREET REAL ESTATE CAPITAL, LLC-VCU		07/15/2021	MESIROW FINANCIAL - CTL		7,758,403	7,758,403	
927804-GA-6	VIRGINIA ELEC & POWER CO		06/23/2021	CITIGROUP GLOBAL		5,144,000	4,000,000	12,267
93884P-DY-3	WASHINGTON GAS LIGHT CO		10/21/2021	JEFFERIES LLC		8,915,798	8,004,000	31,547
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2021	CAPITALIZED INTEREST			8,038	
95002U-AZ-4	WFCM 2020-C58 C		10/19/2021	BARCLAYS CAPITAL		1,879,492	1,855,000	3,259
95003C-BE-9	WFCM 2021-C59 D		04/22/2021	WELLS FARGO SECURITY		2,604,048	3,000,000	833
95003D-AC-2	WFCM 2021-C60 D		07/21/2021	WELLS FARGO SECURITY		3,856,047	4,192,000	8,151
95003F-AR-4	WFMBS 2021-INV2 A17		11/05/2021	WELLS FARGO SECURITY		8,183,750	8,000,000	14,667
95003K-BK-7	WFMBS 2021-INV1 B3		10/21/2021	WELLS FARGO SECURITY		5,072,601	5,000,000	12,047
95003L-AA-8	WFCM 2021-SAVE A		06/29/2021	JP MORGAN SECURITIES		2,739,849	2,727,065	1,482
95003L-AG-5	WFCM 2021-SAVE B		01/29/2021	WELLS FARGO SECURITY		4,250,000	4,250,000	
95003L-AL-4	WFCM 2021-SAVE D		12/21/2021	WELLS FARGO SECURITY		3,241,520	3,250,662	1,885
95040Q-AF-1	WELLTOWER INC		12/21/2021	JANE ST EXECUTION		2,619,940	2,000,000	30,800
96524V-AB-2	WHITEHORSE FINANCE		11/19/2021	RAYMOND JAMES		3,999,880	4,000,000	
97068L-AB-4	WILLIS-KNIGHTON MED CTR		02/03/2021	GOLDMAN SACHS & CO		6,500,000	6,500,000	
978097-AG-8	WOLVERINE WORLD WIDE		10/13/2021	CITIGROUP GLOBAL		1,481,250	1,500,000	8,167
000000-00-0	HI.Q., INC.		07/29/2021	DIRECT ISSUE		10,000,000	10,000,000	
Q7397#-AT-1	PRATT FINANCE PR		07/13/2021	EXCHANGE		4,370,000	4,000,000	
Q7397#-AU-8	PRATT FINANCE PR		07/13/2021	EXCHANGE		6,555,000	6,000,000	

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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
11271L-AF-9	BROOKFIELD FINANCE INC		08/24/2021	BARCLAYS CAPITAL		5,321,800	5,000,000	70,972
125491-AP-5	CI FINANCIAL CORP		06/02/2021	BOFA SECURITIES INC		9,994,800	10,000,000	
136375-CV-2	CANADIAN NATL RAILWAY		06/09/2021	VARIOUS		18,221,700	15,000,000	218,174
36168Q-AL-8	GFL ENVIRONMENTAL INC		10/27/2021	CITIGROUP GLOBAL		737,813	750,000	7,333
36168Q-AP-9	GFL ENVIRONMENTAL INC		08/04/2021	VARIOUS		1,503,125	1,500,000	
460919-AB-9	INTERTAPE POLYMER GROUP		05/18/2021	BOFA SECURITIES INC		1,510,000	1,500,000	
68245X-AM-1	1011778 BC / NEW RED FIN		07/22/2021	VARIOUS		1,475,140	1,500,000	16,389
683715-AD-8	OPEN TEXT CORP		11/10/2021	CITIGROUP GLOBAL		998,750	1,000,000	
878742-AS-4	TECK RESOURCES LIMITED		01/07/2021	CREDIT SUISSE		4,938,920	4,000,000	97,333
878742-AZ-8	TECK RESOURCES LIMITED		12/20/2021	MIZUHO SECURITIES USA		6,147,300	5,000,000	105,750
00103C-AA-7	ACRES 2021-FL1 A	C	05/07/2021	JP MORGAN SECURITIES		4,500,000	4,500,000	
00103C-AC-3	ACRES 2021-FL1 AS	C	05/07/2021	JP MORGAN SECURITIES		2,500,000	2,500,000	
00120J-AE-3	AGL 2021-13A B	C	09/24/2021	MIZUHO SECURITIES USA		1,500,000	1,500,000	
00176D-AN-9	AMMC 2013-13A B1LR	C	12/07/2021	BOFA SECURITIES INC		2,075,000	2,075,000	9,659
00489T-AC-0	ACR 2021-FL4 AS	C	01/21/2021	WELLS FARGO SECURITY		3,000,000	3,000,000	
00500J-AA-1	ACRES 2021-FL2 A	C	12/07/2021	JP MORGAN SECURITIES		4,000,000	4,000,000	
00500J-AE-3	ACRES 2021-FL2 B	C	12/07/2021	JP MORGAN SECURITIES		4,200,000	4,200,000	
00653X-AA-5	ADANI GREEN ENERGY LTD	C	09/02/2021	VARIOUS		2,006,200	2,000,000	
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA	C	10/21/2021	VARIOUS		10,055,425	10,000,000	
00787C-AD-4	AEROPUERTO INTL TOCUMEN	C	08/06/2021	VARIOUS		2,076,775	2,050,000	
00787C-AE-2	AEROPUERTO INTL TOCUMEN	C	08/06/2021	VARIOUS		5,765,938	5,720,000	
00831T-AC-5	AFRICAN EXPORT-IMPORT BA	C	05/12/2021	VARIOUS		6,181,160	6,170,000	
01609W-AZ-5	ALIBABA GROUP HOLDING LTD	C	06/21/2021	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		4,219,794	4,180,000	49,011
01609W-BA-9	ALIBABA GROUP HOLDING	C	07/20/2021	VARIOUS		11,044,730	11,000,000	161,868
032523-AB-8	ANADOLU EFES BIR	C	11/12/2021	VARIOUS		4,654,196	4,620,000	30,953
03754Q-AG-9	JFIN 2015-2A CR	C	01/12/2021	BNP PARIBAS		1,492,050	1,500,000	7,677
03759C-AX-8	APID 2016-24A BRR	C	02/26/2021	NATIXIS SECURITIES AMERICAS LLC		2,000,000	2,000,000	
03763Y-BQ-8	APID 2012-11A CR3	C	04/08/2021	RBC CAPITAL MARKETS		2,500,000	2,500,000	2,398
03881E-AA-5	ARCLO 2021-FL2 A	C	05/26/2021	JP MORGAN SECURITIES		4,000,000	4,000,000	
03881E-AC-1	ARCLO 2021-FL2 AS	C	05/26/2021	JP MORGAN SECURITIES		6,000,000	6,000,000	
03969Y-AB-4	ARDAGH METAL PACKAGING	C	03/11/2021	CITIGROUP GLOBAL		1,999,500	2,000,000	667
05591X-AA-9	BRSP 2021-FL1 A	C	07/12/2021	WELLS FARGO SECURITY		7,500,000	7,500,000	
05875M-AQ-5	BALLY 2019-2A A2R	C	02/05/2021	JP MORGAN SECURITIES		3,500,000	3,500,000	
067316-AH-2	BACARDI LTD	C	02/22/2021	VARIOUS		18,308,825	13,918,000	185,924
06738E-AV-7	BARCLAYS PLC	C	12/28/2021	VARIOUS		32,741,556	25,545,000	550,850
06759G-AA-2	BABSN 2015-2A ER	C	09/29/2021	MIZUHO SECURITIES USA		4,000,000	4,000,000	53,406
06759J-AS-7	BABSN 2019-1A BR	C	04/09/2021	BARCLAYS CAPITAL		4,500,000	4,500,000	
06760E-AE-6	BABSN 2013-IA CR	C	12/06/2021	BLAYLOCK VAN LLC		994,000	1,000,000	2,221
06760H-AA-7	BABSN 2018-1A D	C	07/29/2021	CREDIT SUISSE		970,000	1,000,000	2,813
07355T-AQ-5	BCHPK 2019-1A D1	C	12/13/2021	BOFA SECURITIES INC		3,007,500	3,000,000	20,408
08186X-AA-4	BSP 2021-23A E	C	07/29/2021	JP MORGAN SECURITIES		1,006,250	1,000,000	18,532
09609N-AN-5	BLUEM 2019-24A BR	C	03/18/2021	BOFA SECURITIES INC		2,000,000	2,000,000	
09628N-AW-2	BLUEM 2015-4A DR	C	10/13/2021	CITIGROUP GLOBAL		2,244,375	2,250,000	16,771
111021-AL-5	BRITISH TELECOMMUNICATIO	C	09/09/2021	CREDIT SUISSE		3,544,110	3,000,000	42,281
111021-AN-1	BRITISH TELECOMMUNICATIO	C	11/03/2021	VARIOUS		9,736,503	8,850,000	140,403
12553D-AL-1	CIFC 2019-1A BR	C	04/01/2021	MORGAN STANLEY & CO		2,550,000	2,550,000	
13887W-AN-0	CANYC 2019-2A CR	C	10/22/2021	BARCLAYS CAPITAL		2,000,000	2,000,000	
14316E-AU-3	CGMS 2019-2A CR	C	12/15/2021	BOFA SECURITIES INC		5,000,000	5,000,000	
15186A-AA-9	CBCF 2021-2A A1	C	12/21/2021	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000	
18452F-AB-7	CLEAR BLUE FIN HLDGS	C	12/22/2021	DIRECT ISSUE		4,000,000	4,000,000	
197363-BE-3	CECLO 2020-29A D1R	C	10/26/2021	JEFFERIES LLC		5,000,000	5,000,000	
202712-BJ-3	COMMONWEALTH BANK AUST	C	12/20/2021	VARIOUS		5,933,550	5,000,000	97,110
22846D-AL-7	CRNPT 2020-9A BR	C	07/07/2021	MORGAN STANLEY & CO		3,000,000	3,000,000	
26245M-AL-5	DRSLF 2018-55A D	C	10/13/2021	SG AMERICAS SECURITIES		1,539,460	1,550,000	
26251N-AE-0	DRSLF 2018-60A D	C	12/16/2021	BOFA SECURITIES INC		1,000,500	1,000,000	5,727
282523-BF-5	GUGG4 2016-1A CR	C	10/18/2021	CITIGROUP GLOBAL		9,495,250	9,500,000	4,583
29359U-AC-3	ENSTAR GROUP LTD	C	08/18/2021	WELLS FARGO SECURITY		2,994,870	3,000,000	
33883J-AU-5	FLAT 2019-1A DR	C	11/02/2021	JP MORGAN SECURITIES		4,000,000	4,000,000	
34961P-AL-4	FCBSL 2017-2A B2R	C	10/26/2021	RAYMOND JAMES		5,985,000	6,000,000	7,715
34963Q-AE-6	FCBSL 2021-3A B2	C	10/22/2021	CREDIT SUISSE		2,521,250	2,500,000	17,292
34963W-AJ-2	FCBSL 2021-5A B2	C	12/03/2021	CANTOR FITZGERALD & CO		2,781,797	2,750,000	1,753
35177P-AX-5	ORANGE SA	C	12/20/2021	VARIOUS		3,976,260	3,000,000	71,219
36318W-AL-4	GALXY 2013-15A BRR	C	06/02/2021	RBC CAPITAL MARKETS		1,000,000	1,000,000	2,725
36321P-AC-4	GALAXY PIPELINE ASSETS	C	02/18/2021	ML PIERCE FENNER SMITH		1,057,875	1,050,000	10,143
368266-AH-5	GAZPROM (GAZ CAPITAL SA)	C	02/25/2021	BNP PARIBAS		6,576,000	4,800,000	14,576

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38176E-AN-7	GCBSL 2019-40A BR	C	10/21/2021	MUFG SECURITY AMERICAS		5,400,000	5,400,000	
38177Y-AC-6	GCBSL 2021-53A B	C	05/18/2021	BOFA SECURITIES INC		5,000,000	5,000,000	
39809A-AG-3	GWOLF 2018-2A C	C	10/22/2021	CITIGROUP GLOBAL		1,000,900	1,000,000	564
39809P-AC-9	GSTNE 2021-FL3 AS	C	07/29/2021	WELLS FARGO SECURITY		2,500,000	2,500,000	
40052V-AD-6	GRUPO BIMBO SAB DE CV	C	10/19/2021	BOFA SECURITIES INC		4,180,330	3,500,000	54,031
404280-CL-1	HSBC HOLDINGS PLC	C	10/07/2021	GOLDMAN SACHS & CO		3,748,500	3,750,000	4,194
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	12/07/2021	VARIOUS		2,629,375	2,500,000	17,649
43133F-AC-0	HCOMF 2015-1A CRR	C	11/16/2021	PIPER SANDLER & CO		10,000,000	10,000,000	
44330Q-AD-3	HLM 12A-18 B	C	07/29/2021	WELLS FARGO SECURITY		5,000,000	5,000,000	3,858
45846A-AA-8	INTERCHILE SA	C	07/26/2021	VARIOUS		18,995,661	18,020,000	1,250
46616A-AW-6	JFIN 2012-1A CR	C	12/14/2021	CITIGROUP GLOBAL		2,005,000	2,000,000	10,233
466229-AE-1	JMP 2018-1A C	C	10/06/2021	BNP PARIBAS		5,000,000	5,000,000	27,944
47215P-AF-3	JD.COM INC	C	06/21/2021	VARIOUS		6,476,862	5,940,000	108,219
48250E-AU-9	KKR 30A CR	C	10/18/2021	CREDIT SUISSE		3,500,000	3,500,000	
48250E-AW-5	KKR 30A DR	C	10/18/2021	CREDIT SUISSE		1,500,000	1,500,000	
50200W-AE-2	LCM 28A D	C	12/27/2021	CREDIT SUISSE		4,455,000	4,500,000	26,963
50201M-AU-7	LCM 29A CR	C	06/22/2021	NATIXIS SECURITIES AMERICAS LLC		7,000,000	7,000,000	
50220P-AE-3	LSEGA FINANCING PLC	C	03/25/2021	BOFA SECURITIES INC		9,950,200	10,000,000	
552081-AM-3	LYONDELLBASELL IND NV	C	08/25/2021	BOFA SECURITIES INC		3,258,918	2,600,000	334
55283T-AA-6	MF1 2021-FL6 A	C	06/10/2021	JP MORGAN SECURITIES		3,800,000	3,800,000	
55283T-AC-2	MF1 2021-FL6 AS	C	06/10/2021	JP MORGAN SECURITIES		1,300,000	1,300,000	
59801W-AT-3	MIDO 2017-7A CR	C	08/17/2021	VARIOUS		1,099,000	1,100,000	5,074
62848F-AL-6	MYERS 2018-1A D	C	12/13/2021	CITIGROUP GLOBAL		1,000,300	1,000,000	4,949
631704-AC-7	NCC 2021-1A B1	C	07/21/2021	MIZUHO SECURITIES USA		5,000,000	5,000,000	
64132D-AL-2	NEUB 2019-32A BR	C	02/12/2021	WELLS FARGO SECURITY		1,000,000	1,000,000	
65130P-AS-9	NEWFL 2016-1A CR	C	01/12/2021	ROBERT W BAIRD		1,547,675	1,550,000	8,214
654579-AK-7	NIPPON LIFE INSURANCE	C	10/15/2021	VARIOUS		13,900,000	14,000,000	13,292
67091T-AD-7	OFFICE CHERIFIEN DES PHO	C	06/15/2021	VARIOUS		734,954	730,000	
67091T-AE-5	OFFICE CHERIFIEN DES PHO	C	07/07/2021	VARIOUS		1,355,539	1,340,000	1,663
67097Q-AE-5	OCP 2017-14A A2	C	04/23/2021	CREDIT SUISSE		498,500	500,000	1,495
67107F-BJ-5	OZLM 2014-8A CRR	C	12/16/2021	CITIGROUP GLOBAL		6,817,380	6,875,000	36,974
67107F-BN-6	OZLM 2014-8A A2R3	C	12/21/2021	AMHERST PIERPONT		4,400,000	4,400,000	
67570Q-AM-3	OCP 2019-16A BR	C	03/08/2021	RBC CAPITAL MARKETS		4,000,000	4,000,000	18,439
69689A-BL-3	PLMRS 2015-1A A2R4	C	05/24/2021	JP MORGAN SECURITIES		3,500,000	3,500,000	
74365P-AE-8	PROSUS NV	C	02/18/2021	ML PIERCE FENNER SMITH		1,046,175	1,110,000	8,743
74730D-AD-5	QATAR ENERGY	C	07/13/2021	VARIOUS		8,508,838	8,320,000	737
75625Q-AE-9	RECKITT BENCKISER TSY	C	10/07/2021	GOLDMAN SACHS & CO		269,343	250,000	2,208
75888R-AJ-8	REG15 2018-4A C	C	12/06/2021	BOFA SECURITIES INC		4,005,000	4,000,000	16,739
77340G-AN-1	ROCKT 2017-2A CR	C	12/07/2021	CITIGROUP GLOBAL		3,397,119	3,390,000	10,481
78081B-AP-8	ROYALTY PHARMA PLC	C	07/15/2021	BOFA SECURITIES INC		8,780,850	9,000,000	
80281L-AB-1	SANTANDER UK GROUP HLDGS	C	01/21/2021	JP MORGAN SECURITIES		7,992,438	5,967,000	121,205
80349B-BF-3	SARAT 2013-1A BR3	C	02/11/2021	GOLDMAN SACHS & CO		3,500,000	3,500,000	
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	03/15/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	
81881Q-AU-0	SHACK 2013-3A BR	C	04/23/2021	GOLDMAN SACHS & CO		749,625	750,000	433
833636-AL-7	SOCIEDAD QUIMICA Y MINER	C	09/14/2021	BOFA SECURITIES INC		3,461,500	3,500,000	
83367T-BT-5	SOCIETE GENERALE	C	02/22/2021	SG AMERICAS SECURITIES		3,874,230	3,000,000	42,188
83368R-BB-7	SOCIETE GENERALE	C	02/22/2021	SG AMERICAS SECURITIES		9,994,300	10,000,000	
83609N-AU-4	SNDPT 2016-3A CR	C	01/22/2021	GOLDMAN SACHS & CO		3,500,000	3,500,000	
85816B-DE-7	STCR 2015-1A BR2	C	03/05/2021	BNP PARIBAS		3,500,000	3,500,000	4,939
87190G-AL-5	SYMP 2021-26A DR	C	10/22/2021	CITIGROUP GLOBAL		1,503,000	1,500,000	883
87229W-AW-1	TSYMP 2016-1A DR2	C	10/29/2021	MORGAN STANLEY & CO		5,000,000	5,000,000	
87240N-BA-3	TCW 2017-1A CRR	C	09/24/2021	JEFFERIES LLC		2,000,000	2,000,000	
87248W-AS-7	TICP 2017-8A CR	C	10/29/2021	MIZUHO SECURITIES USA		2,000,000	2,000,000	
87249D-AA-7	TICP 2018-10A E	C	08/25/2021	JP MORGAN SECURITIES		1,477,500	1,500,000	8,921
88032W-AW-6	TENCENT HOLDINGS LTD	C	07/20/2021	VARIOUS		10,131,610	10,000,000	44,781
88032X-AV-6	TENCENT HOLDINGS LTD	C	06/23/2021	JP MORGAN CHASE		5,332,279	5,380,000	9,684
88432G-AU-1	WINDR 2015-2A DR	C	12/14/2021	CITIGROUP GLOBAL		1,377,750	1,375,000	6,450
89300J-AU-2	TRAL 2018-5A C1R	C	09/23/2021	JEFFERIES LLC		5,000,000	5,000,000	
89624N-AG-3	CAVU 2021-1A D	C	10/14/2021	CITIGROUP GLOBAL		5,507,150	5,500,000	47,689
89640Y-AW-4	TRNTS 2017-6A BR1	C	02/09/2021	JP MORGAN SECURITIES		5,000,000	5,000,000	
89641C-AM-3	TRNTS 2017-7A B1R	C	11/05/2021	GREENSLEDGE CAPITAL MARKETS LLC		6,500,000	6,500,000	
89641C-AP-6	TRNTS 2017-7A CR	C	11/05/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	
89642D-AN-8	TRNTS 2021-16A C2	C	12/01/2021	CANTOR FITZGERALD & CO		2,509,375	2,500,000	10,218
90320L-AG-2	UPC HOLDING BV	C	02/11/2021	GOLDMAN SACHS & CO		1,042,490	1,000,000	4,736
92329N-AU-4	VENTR 2013-13A DR	C	09/22/2021	BNP PARIBAS		5,000,000	5,000,000	8,539

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92330M-AS-8	VENTR 2015-21A DR	C	12/14/2021	CITIGROUP GLOBAL		1,663,320	1,660,000	8,359
92769X-AP-0	VIRGIN MEDIA SECURED FIN	C	10/27/2021	JANE ST EXECUTION		528,215	500,000	12,528
92858R-AB-6	VMED 02 UK FINAN	C	09/08/2021	MUFG SECURITY AMERICAS		2,057,500	2,000,000	16,625
94949R-AY-3	WELF 2016-1A DR	C	07/22/2021	BOFA SECURITIES INC		5,000,000	5,000,000	2,529
94949W-AN-6	WELF 2019-XA A2R	C	05/12/2021	MIZUHO SECURITIES USA		8,500,000	8,500,000	
96466C-AU-2	WBOX 2020-2A DR	C	10/28/2021	BOFA SECURITIES INC		1,000,000	1,000,000	
97316L-AC-2	WINDR 2017-3A BR	C	04/16/2021	JP MORGAN SECURITIES		3,000,000	3,000,000	
986254-AE-0	YCLO 2014-1A ERR	C	07/21/2021	CITIGROUP GLOBAL		5,647,750	5,800,000	929
000000-00-0	GOHL CAPITAL LTD	C	11/16/2021	JP MORGAN CHASE		2,444,353	2,350,000	31,627
000000-00-0	REC LTD	C	12/07/2021	BARCLAYS CAPITAL		2,229,826	2,050,000	19,753
000000-00-0	ICL GROUP LIMITED	C	03/31/2021	BARCLAYS CAPITAL		730,510	580,000	12,941
000000-00-0	AXIATA SPV5 LABUAN LTD	C	03/19/2021	MERRILL LYNCH		2,070,878	2,280,000	5,822
000000-00-0	HAIDILAO INTERNATIONAL H	C	12/03/2021	VARIOUS		2,445,599	2,615,000	20,178
000000-00-0	AFRICAN EXPORT-IMPORT BA	C	12/07/2021	VARIOUS		2,490,440	2,460,000	26,475
G2182G-AC-7	CK HUTCHISON INTNTL 21	C	06/16/2021	WELLS FARGO SECURITY		4,116,461	4,050,000	21,445
G4192D-AB-0	GROUP ARK INS	C	08/11/2021	DIRECT ISSUE		7,000,000	7,000,000	
G463PS-AE-4	HUARONG FINANCE 2017 CO LTD	C	11/10/2021	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		1,237,600	1,300,000	3,088
G87602-AA-9	TENGIZCHEVROIL FIN CO IN	C	12/09/2021	VARIOUS		2,454,755	2,300,000	24,302
L4191B-BL-6	GAZPROM (GAZ CAPITAL SA)	C	11/10/2021	VTB CAPITAL PLC		2,455,875	2,220,000	30,220
M6966L-AA-6	MERSIN ULUSLARARASI LIMA	C	11/10/2021	BARCLAYS CAPITAL		500,098	480,000	
M72005-AA-5	NATIONAL CENTRAL COOLING	C	11/10/2021	HSBC SECURITIES INC		2,494,187	2,510,000	4,183
N55218-AP-1	LUKOIL INTL FINANCE BV	C	11/10/2021	BARCLAYS CAPITAL		2,498,880	2,280,000	3,911
N8133N-AA-5	SIGMA FINANCE NL	C	11/12/2021	CITIGROUP GLOBAL		2,495,280	2,220,000	14,731
P09252-AK-6	BANCO DE BOGOTA SA	C	11/12/2021	SANTANDER INVESTMENT		877,200	800,000	556
P1000P-AA-3	ATP TOW / AND TELECOM	C	11/09/2021	LARRAIN VIAL SA CORREDORA DE BOLSA		1,008,990	1,010,000	1,704
P37115-AF-2	ENTEL CHILE SA	C	11/15/2021	SANTANDER INVESTMENT		2,501,250	2,300,000	31,561
P58072-AL-6	INVERSIONES CMPC SA	C	11/10/2021	JEFFERIES INTERNATIONAL LIMITED		2,508,000	2,280,000	11,360
P6629M-AC-6	MEXICO CITY ARPT TRUST	C	11/12/2021	SANTANDER INVESTMENT		2,520,000	2,400,000	3,100
P6777M-AB-8	MINERA MEXICO SA DE CV	C	02/25/2021	BRADESCO SECURITIES INC		2,073,600	1,920,000	6,960
P90475-AB-3	TELFON CELUAR DEL PARAGU	C	12/08/2021	JEFFERIES INTERNATIONAL LIMITED		1,101,780	1,060,000	6,503
V6143X-AB-4	MTN MAURITIUS INVSTMENTS	C	11/10/2021	BARCLAYS CAPITAL		501,468	440,000	2,542
Y00130-VS-3	ADANI PORTS AND SPECIAL	C	11/10/2021	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		2,461,740	2,360,000	27,809
Y0889V-AA-8	BHARTI AIRTEL LTD	C	11/10/2021	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		1,253,000	1,170,000	22,039
Y202ER-AD-2	ABJA INVESTMENT CO	C	11/10/2021	ML INTERNATIONAL		2,435,625	2,250,000	37,809
Y71372-AA-7	TOWER BERSAMA INFRASTRUC	C	11/10/2021	ML INTERNATIONAL		2,457,338	2,430,000	21,347
Y72570-AN-7	RELIANCE INDUSTRIES LTD	C	11/10/2021	MARKETAXESS CORP		497,467	460,000	7,731
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,391,348,108	3,287,146,271	11,588,549
064159-8N-9	BANK OF NOVA SCOTIA		10/13/2021	VARIOUS		5,865,000	6,000,000	4,833
4899999. Subtotal - Bonds - Hybrid Securities						5,865,000	6,000,000	4,833
00169Q-AD-1	AIR MEDICAL GROUP HOLDINGS		12/02/2021	KKR CAPITAL MARKETS, LLC		1,000,000	1,000,000	
00866H-AF-2	AHEAD DB		05/11/2021	RBC CAPITAL MARKETS		2,500,000	2,500,000	
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES INC		06/30/2021	VARIOUS		14,214	14,214	
20600R-AB-8	CONAIR		07/26/2021	GOLDMAN SACHS		2,010,000	2,000,000	
21870F-BA-6	CORELOGIC		08/12/2021	JP MORGAN CHASE		1,990,000	2,000,000	
27943U-AK-2	EDELMAN FINANCIAL CENTER (THE)		03/30/2021	MORGAN STANLEY		1,990,000	2,000,000	
29210R-AB-1	EMPIRE TODAY		04/22/2021	VARIOUS		995,000	1,000,000	
000000-00-0	EASTMAN TIRE (FLEXSYS)		11/08/2021	RBC CAPITAL MARKETS		1,225,000	1,250,000	
37254Y-AB-6	GEON PERFORMANCE		09/17/2021	HSBC GROUP		496,250	500,000	
38469E-AC-7	GRAHAM PACKAGING (GPC MERGER)		01/25/2021	CREDIT SUISSE		1,964,220	1,959,322	
389375-AL-0	GRAY TELEVISION INC		10/27/2021	JP MORGAN SECURITIES		492,650	500,000	924
44568F-AT-5	HUNTER FAN		12/23/2021	CREDIT SUISSE		997,500	997,500	
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)		03/03/2021	CREDIT SUISSE		1,000,000	1,000,000	
45674K-AB-1	INFINITE ELECTRONICS		03/17/2021	JEFFERIES AND CO		498,750	500,000	
57165K-AB-2	LIFTOFF MOBILE		10/04/2021	MORGAN STANLEY		1,990,000	2,000,000	
57767E-AE-2	MAVENIR SYSTEMS		08/25/2021	JP MORGAN CHASE		247,500	250,000	
60662W-AS-1	MITCHELL INTERNATIONAL INC		10/29/2021	GOLDMAN SACHS		993,125	1,000,000	
60976E-AH-6	MONOGRAM FOOD		09/08/2021	JP MORGAN CHASE		990,000	1,000,000	
74274N-AG-8	PROAMPAC PG BORROWER LLC		02/25/2021	ANTARES CAPITAL		1,500,000	1,500,000	
75025K-AH-1	RCN GRANDE (RADIATE HOLDCO)		11/19/2021	JP MORGAN CHASE		997,500	1,000,000	
75774E-AG-0	RSA SECURITY (REDSTONE)		08/09/2021	JP MORGAN CHASE		1,489,219	1,500,000	
76680Y-AG-7	RING CONTAINER		10/15/2021	BOFA SECURITIES INC		1,499,375	1,500,000	
81759A-AB-6	SERVICE LOGIC (SABER)		11/29/2021	JP MORGAN CHASE		101,746	101,493	
81759A-AC-4	SERVICE LOGIC (SABER)		10/29/2021	VARIOUS		1,750,284	1,746,269	
82981M-AC-6	SITEL WORLDWIDE		10/13/2021	BNP PARIBAS		1,293,500	1,300,000	

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
87583F-AK-4	TANK HOLDING CORP		01/06/2021	MORGAN STANLEY		985,000	1,000,000	
90932R-AJ-3	UNITED AIRLINES		08/12/2021	JP MORGAN CHASE		2,007,500	2,000,000	
92943H-AB-5	WR GRACE HOLDINGS		09/30/2021	JP MORGAN CHASE		827,925	830,000	
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		12/10/2021	DIRECT ISSUE		1,828,593	1,828,593	
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		12/10/2021	DIRECT ISSUE		984,229	984,229	
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		12/10/2021	DIRECT ISSUE		2,600,877	2,600,877	
000000-00-0	COP COLLISION CORPORATE		12/29/2021	DIRECT ISSUE		1,586,301	1,586,301	
000000-00-0	UNIRAC, INC.		10/15/2021	DIRECT ISSUE		6,659,435	6,659,435	
49865N-AT-7	KLOCKNER PENTAPLAST	C	12/09/2021	JP MORGAN CHASE		998,750	1,000,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						48,504,443	48,608,233	924
8399997. Total - Bonds - Part 3						3,885,425,156	3,775,189,845	12,027,132
8399998. Total - Bonds - Part 5						343,284,736	310,129,739	1,663,180
8399999. Total - Bonds						4,228,709,892	4,085,319,584	13,690,312
008252-83-5	AFFILIATED MANAGERS GROU		07/08/2021	WELLS FARGO SECURITY	150,000.000	3,750,000	25.00	
05580M-79-3	B RILEY FINANCIAL INC		12/01/2021	JANNEY MONTGOMERY SCOTT LLC	200,000.000	5,000,000	25.00	
084423-87-0	BERKLEY (WR) CORPORATION		02/03/2021	MORGAN STANLEY & CO	400,000.000	10,000,000	25.00	
14314C-10-5	CARLYLE FINANCE LLC		05/04/2021	MORGAN STANLEY & CO	280,000.000	7,000,000	25.00	
75574U-60-6	READY CAPITAL CORP		02/08/2021	STIFEL NICOLAUS	200,000.000	5,000,000	25.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						30,750,000	XXX	
8999997. Total - Preferred Stocks - Part 3						30,750,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						30,750,000	XXX	
928563-40-2	VMWARE INC-CLASS A		11/02/2021	SPIN-OFF	349.000	38,667		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						38,667	XXX	
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		12/20/2021	VARIOUS	78,750.000	7,875,000		
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		12/01/2021	EXCHANGE	45,095.306	4,509,531		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,384,531	XXX	
9799997. Total - Common Stocks - Part 3						12,423,198	XXX	
9799998. Total - Common Stocks - Part 5						142,489	XXX	
9799999. Total - Common Stocks						12,565,687	XXX	
9899999. Total - Preferred and Common Stocks						43,315,687	XXX	
9999999 - Totals						4,272,025,579	XXX	13,690,312

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
38373M-6N-5	GNR 2009-19 Z		12/01/2021	MBS PAYDOWN		22,047	22,047	22,874	22,104		(57)		(57)		22,047				632	03/16/2051
38373M-8M-5	GNR 2009-80 C		12/01/2021	MBS PAYDOWN		259,227	259,227	261,252	259,325		(99)		(99)		259,227				7,141	04/16/2050
38373M-P6-1	GNR 2007-77 E		12/01/2021	MBS PAYDOWN		61,485	61,485	68,396	62,250		(765)		(765)		61,485				1,597	03/16/2042
38376G-AD-2	GNR 2009-60 Z		12/01/2021	MBS PAYDOWN		120,755	120,755	111,729	120,573		181		181		120,755				3,240	06/16/2049
38376G-CV-0	GNR 2009-115 D		12/01/2021	MBS PAYDOWN		881,238	881,238	881,238	881,238						881,238				16,713	01/16/2050
38376J-JV-7	GNR 2009-104 XZ		12/01/2021	MBS PAYDOWN		643,301	643,301	643,301	643,301						643,301				16,638	11/20/2039
38376K-AP-6	GNR 2009-93 UZ		12/01/2021	MBS PAYDOWN		1,093,115	1,093,115	1,083,164	1,092,289		826		826		1,093,115				27,748	10/20/2039
912828-6D-7	US TREASURY N/B		02/28/2021	VARIOUS		530,000	530,000	531,212	530,107		(107)		(107)		530,000				6,625	02/28/2021
912828-RR-3	US TREASURY N/B		11/15/2021	MATURITY		118,000	118,000	117,935	117,994		6		6		118,000				2,360	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						3,729,168	3,729,168	3,721,101	3,729,181		(15)		(15)		3,729,168				82,694	XXX
195325-BK-0	REPUBLIC OF COLOMBIA	C	05/25/2021	ML INTERNATIONAL		2,343,045	1,810,000	2,501,745	2,470,765		(11,138)		(11,138)		2,459,627		(116,582)	(116,582)	92,329	09/18/2037
195325-CU-7	REPUBLIC OF COLOMBIA	C	05/26/2021	ML INTERNATIONAL		8,968,520	8,720,000	8,302,163	8,333,669		3,163		3,163		8,336,832		631,688	631,688	197,411	06/15/2045
P0092A-AC-3	AEROPUERTO INTL TOCUMEN	C	08/11/2021	TENDERED		229,000	200,000	231,000	230,788		(1,381)		(1,381)		229,407		(29,407)	(29,407)	37,219	05/18/2036
1099999. Subtotal - Bonds - All Other Governments						11,540,565	10,730,000	11,034,908	11,035,222		(9,356)		(9,356)		11,025,866		485,699	485,699	326,959	XXX
941247-N2-0	WATERBURY CT		12/01/2021	SINKING FUND PMT		25,000	25,000	28,365	25,084		(84)		(84)		25,000				1,772	12/01/2038
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,000	25,000	28,365	25,084		(84)		(84)		25,000				1,772	XXX
16103T-AE-8	CHARLOTTE NC ARPT SPL FACS REV		07/01/2021	SECURITY CALLED at 100.000		2,220,000	2,220,000	2,275,727	2,223,740		(3,740)		(3,740)		2,220,000				129,049	07/01/2031
16103T-AF-5	CHARLOTTE NC ARPT SPL FACS REV		07/01/2021	SECURITY CALLED at 100.000		13,000,000	13,000,000	13,057,280	13,003,827		(3,827)		(3,827)		13,000,000				788,190	07/01/2041
25484*-AC-6	DISTRICT ENERGY ST. PAUL, INC.		10/01/2021	SINKING FUND PMT		315,656	315,656	315,656	315,656						315,656				14,805	10/01/2033
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.		10/01/2021	SINKING FUND PMT		287,617	287,617	287,612	287,617						287,617				13,489	10/01/2033
261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA		08/15/2021	SINKING FUND PMT		140,000	140,000	139,965	139,672		328		328		140,000				8,694	08/15/2036
31283H-WB-7	FG G01542		12/01/2021	MBS PAYDOWN		5,355	5,355	5,395	5,360		(5)		(5)		5,355				165	03/01/2033
3128K6-GH-7	FG A45600		12/01/2021	MBS PAYDOWN		2,538	2,538	2,547	2,539		(1)		(1)		2,538				76	06/01/2035
31292G-H8-2	FG C00255		12/01/2021	MBS PAYDOWN		1,547	1,547	1,563	1,547						1,547				59	09/01/2023
31292G-J5-6	FG C00284		12/01/2021	MBS PAYDOWN		292	292	289	292						292				9	11/01/2023
31292G-J8-0	FG C00287		12/01/2021	MBS PAYDOWN		4,418	4,418	4,007	4,418						4,418				157	12/01/2023
31292G-K4-7	FG C00315		12/01/2021	MBS PAYDOWN		727	727	719	726		1		1		727				26	04/01/2024
31293R-P4-7	FG C27643		12/01/2021	MBS PAYDOWN		2,837	2,837	2,812	2,835		2		2		2,837				95	06/01/2029
31296M-2Q-1	FG A13483		12/01/2021	MBS PAYDOWN		25,211	25,211	25,402	25,229		(17)		(17)		25,211				665	09/01/2033
31296T-Q8-0	FG A18579		12/01/2021	MBS PAYDOWN		13,292	13,292	13,337	13,295		(2)		(2)		13,292				323	02/01/2034
31296U-JK-8	FG A19266		12/01/2021	MBS PAYDOWN		906	906	907	906						906				29	08/01/2034
31297Q-2U-2	FG A35287		12/01/2021	MBS PAYDOWN		1,716	1,716	1,722	1,716						1,716				52	06/01/2035
31356D-3W-4	FG D51713		03/01/2021	MBS PAYDOWN		750	750	742	747		3		3		750				7	04/01/2024
31356H-RU-3	FG D54999		12/01/2021	MBS PAYDOWN		3,168	3,168	3,194	3,168						3,168				113	05/01/2024
31356H-XZ-5	FG D55196		12/01/2021	MBS PAYDOWN		3,868	3,868	3,900	3,868						3,868				138	07/01/2024
31356J-2U-6	FG D56187		12/01/2021	MBS PAYDOWN		7,562	7,562	7,624	7,562						7,562				269	09/01/2024
313615-S4-9	FN 50939		12/01/2021	MBS PAYDOWN		1,060	1,060	1,045	1,057		3		3		1,060				36	10/01/2023
313615-TX-4	FN 50966		12/01/2021	MBS PAYDOWN		1,475	1,475	1,478	1,474		1		1		1,475				51	01/01/2024
31368H-H2-2	FN 190249		12/01/2021	MBS PAYDOWN		1,947	1,947	1,956	1,947						1,947				63	10/01/2023
31370Y-FZ-0	FN 245084		12/01/2021	MBS PAYDOWN		449	449	443	448		1		1		449				15	01/01/2024
31371C-P9-4	FN 248048		12/01/2021	MBS PAYDOWN		1,465	1,465	1,445	1,463		2		2		1,465				47	11/01/2023
31371E-WU-5	FN 250059		12/01/2021	MBS PAYDOWN		4,706	4,706	4,761	4,705						4,706				176	06/01/2024
31371F-BW-1	FN 250353		12/01/2021	MBS PAYDOWN		2,193	2,193	2,123	2,188		5		5		2,193				78	09/01/2025
31375D-PU-1	FN 331735		12/01/2021	MBS PAYDOWN		1,439	1,439	1,393	1,436		3		3		1,439				51	03/01/2026
3137AR-FM-3	FHR 4066 VZ		12/01/2021	MBS PAYDOWN		24,181	24,181	21,885	23,991		190		190		24,181				727	06/15/2042
31395C-QX-2	FHR 2825 PZ		12/01/2021	MBS PAYDOWN		60,037	60,037	65,123	60,484		(447)		(447)		60,037				1,704	07/15/2034
31396Q-L7-2	FNR 2009-65 JY		12/01/2021	MBS PAYDOWN		269,941	269,941	268,422	269,616		325		325		269,941				5,259	09/25/2039
31397J-TA-2	FHR 3342 PZ		12/01/2021	MBS PAYDOWN		146,644	146,644	146,626	146,643		1		1		146,644				3,803	06/15/2037
31397N-C5-2	FNR 2009-35 DB		12/01/2021	MBS PAYDOWN		3,160	3,160	3,081	3,162		(2)		(2)		3,160				77	05/25/2039
31397U-ZQ-5	FNR 2011-58 HL		12/01/2021	MBS PAYDOWN		277,708	277,708	286,484	278,154		(446)		(446)		277,708				5,174	07/25/2041
313987-TP-4	FG D46858		12/01/2021	MBS PAYDOWN		1,466	1,466	1,478	1,466						1,466				52	01/01/2024
31398G-HQ-5	FNR 2009-98 WK		12/01/2021	MBS PAYDOWN		298,732	298,732	298,639	298,717		15		15		298,732				7,660	12/25/2039
31398K-VF-4	FHR 3600 BJ		12/01/2021	MBS PAYDOWN		97,022	97,022	93,626	96,808		214		214		97,022				3,404	11/15/2039
31398N-4W-1	FNR 2010-132 BC		12/01/2021	MBS PAYDOWN		232,623	232,623	236,571	232,577		46		46		232,623				4,114	11/25/2040
31398N-F9-0	FNR 2010-112 DZ		12/01/2021	MBS PAYDOWN		4,040,585	4,040,585	3,864,010	4,004,658		35,927		35,927		4,040,585				85,599	10/25/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398N-H4-9	FNR 2010-112 LZ		12/01/2021	MBS PAYDOWN		1,969,518	1,969,518	1,884,803	1,951,960		17,559		17,559		1,969,518				41,730	10/25/2040
31398N-NE-0	FNR 2010-115 ZB		12/01/2021	MBS PAYDOWN		1,571,372	1,571,372	1,505,126	1,567,656		3,715		3,715		1,571,372				37,985	10/25/2040
31398N-SS-4	FNR 2010-109 GZ		12/01/2021	MBS PAYDOWN		871,008	871,008	834,043	863,445		7,563		7,563		871,008				13,481	10/25/2040
31398N-WU-4	FNR 2010-111 BZ		12/01/2021	MBS PAYDOWN		1,426,579	1,426,579	1,374,428	1,418,275		8,304		8,304		1,426,579				20,500	10/25/2040
31398P-CT-4	FNR 2010-38 ME		12/01/2021	MBS PAYDOWN		530,227	530,227	531,553	530,227						530,227				12,244	04/25/2040
31398S-XH-1	FNR 2010-141 AL		12/01/2021	MBS PAYDOWN		189,053	189,053	197,635	189,414		(361)		(361)		189,053				3,940	12/25/2040
31398W-VL-5	FHR 3654 Z		12/01/2021	MBS PAYDOWN		41,281	41,281	44,054	41,410		(129)		(129)		41,281				1,113	04/15/2040
432347-LU-4	HILLSBOROUGH CNTY FL UTILITY R		07/19/2021	SECURITY CALLED at 100.000		12,000,000	12,000,000	11,750,520	11,795,342		204,658		204,658		12,000,000				678,600	08/01/2040
45188R-L2-3	ILLINOIS ST DEV FIN AUTH		03/01/2021	SINKING FUND PMT		430,000	430,000	427,592	430,000						430,000				14,190	03/01/2022
54243R-AF-1	LONG BEACH CA REVENUE		11/01/2021	SINKING FUND PMT		610,000	610,000	610,000	610,000						610,000				44,420	11/01/2030
590545-N7-0	MESA AZ UTILITY SYS REVENUE		01/12/2021	SECURITY CALLED at 100.000		8,870,000	8,870,000	8,935,815	8,873,959		(3,959)		(3,959)		8,870,000				287,068	07/01/2034
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT		09/01/2021	SECURITY CALLED at 100.000		1,825,000	1,825,000	1,825,000	1,825,000						1,825,000				48,383	06/01/2051
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		11/09/2021	SINKING FUND PMT		426,912	426,912	426,912	426,912						426,912				10,214	11/09/2032
646136-6S-5	NEW JERSEY ST TRANSPRTN TRUST		05/12/2021	HILLTOP SECURITIES		21,245,000	20,000,000	20,057,150	20,055,293		(673)		(673)		20,054,620		1,190,380	1,190,380	341,955	06/15/2042
660043-AB-6	N HUDSON NJ SEWERAGE AUTH GROS		09/07/2021	SECURITY CALLED at 142.115		12,726,408	8,955,000	8,955,000	8,955,000						8,955,000				4,190,192	06/01/2042
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU		11/29/2021	HILLTOP SECURITIES		2,523,500	2,500,000	2,500,000							2,500,000		23,500	23,500		07/01/2043
914119-Z2-1	UNIV OF CINCINNATI OH RECPTS		07/06/2021	SECURITY CALLED at 100.000		5,715,000	5,715,000	5,715,000	5,715,000						5,715,000				221,307	06/01/2039
914760-7M-9	UNIV OF OKLAHOMA OK		07/01/2021	SECURITY CALLED at 100.000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				95,970	07/01/2031
914760-7N-7	UNIV OF OKLAHOMA OK		07/01/2021	SECURITY CALLED at 100.000		13,000,000	13,000,000	13,022,320	13,001,430		(1,430)		(1,430)		13,000,000				732,420	07/01/2041
93878L-AF-4	WASHINGTON DC CONVENTION & SPO		06/14/2021	SECURITY CALLED at 100.000		17,700,000	17,700,000	17,700,000	17,700,000						17,700,000				841,385	10/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						126,925,151	121,885,243	121,497,940	119,176,037		263,827		263,827		121,939,863		1,213,880	1,213,880	8,711,597	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		12/25/2021	MBS PAYDOWN		868,006	868,006	803,176	856,899		11,107		11,107		868,006				1,698	09/25/2036
00081T-AK-4	ACCO BRANDS CORP		03/01/2021	BARCLAYS CAPITAL		500,000	500,000	500,000							500,000					03/15/2029
00206R-DT-6	AT&T INC		03/25/2021	GOLDMAN SACHS & CO		12,525,400	10,000,000	13,073,950	13,036,071		(9,334)		(9,334)		13,026,736		(501,336)	(501,336)	329,333	03/01/2057
00252F-CU-3	AMIT 2005-4 M2		07/25/2021	MBS PAYDOWN		621,677	621,677	443,722	609,303		12,374		12,374		621,677				1,585	10/25/2035
00287Y-CZ-0	ABBVIE INC		03/23/2021	JEFFERIES LLC		7,001,340	6,000,000	6,128,428	6,113,540		(750)		(750)		6,112,790		888,550	888,550	134,125	10/01/2042
00287Y-DB-2	ABBVIE INC		12/14/2021	BOFA SECURITIES INC		3,731,610	3,000,000	2,981,337	2,985,890		306		306		2,986,196		745,414	745,414	178,521	03/15/2045
00404A-AM-1	ACADIA HEALTHCARE CO INC		03/01/2021	SECURITY CALLED at 101.625		5,081,250	5,000,000	5,302,500	5,068,124		(9,410)		(9,410)		5,058,714		(58,714)	(58,714)	243,750	03/01/2024
004375-AN-1	ACCR 2003-2 A1		09/01/2021	MBS PAYDOWN		1,936,828	1,936,828	1,893,875	1,899,249		37,580		37,580		1,936,828				65,073	10/25/2033
00442V-AA-5	ACE 2006-ASP3 A1		12/25/2021	MBS PAYDOWN		1,044,848	1,044,848	822,818	1,013,913		30,935		30,935		1,044,848				2,180	06/25/2036
00443P-AD-1	ACE 2007-HE2 A2C		12/25/2021	MBS PAYDOWN		1,114,631	1,114,631	641,609	1,090,074		24,557		24,557		1,114,631				2,071	12/25/2036
007036-ND-4	ARMT 2005-7 7A21		05/25/2021	MBS PAYDOWN		776,391	776,391	581,206	733,099		43,292		43,292		776,391				987	10/25/2035
008684-AA-0	AHMA 2006-6 A1A		12/25/2021	MBS PAYDOWN		739,958	826,689	584,366	732,266		7,692		7,692		739,958				1,362	12/25/2046
00868P-AA-3	AHOLD LEASE SERIES 2001-		08/24/2021	VARIOUS		2,940,987	2,940,987	3,348,447	2,963,651		(22,665)		(22,665)		2,940,987				237,013	01/02/2025
01166V-AA-7	ALASKA AIRLINES 2020 TR		08/15/2021	VARIOUS		627,106	627,106	627,694	627,167		(61)		(61)		627,106				26,177	08/15/2027
01446U-AA-1	ALERUS FINANCIAL CORPORATION		01/29/2021	SECURITY CALLED at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				36,334	12/30/2025
020002-BB-6	ALLSTATE CORP		05/12/2021	CREDIT SUISSE		12,605,884	11,792,000	12,392,405	12,197,462		(54,473)		(54,473)		12,142,989		462,895	462,895	506,647	08/15/2053
02148G-AD-5	CWALT 2007-OA8 2A1		12/25/2021	MBS PAYDOWN		1,670,582	1,688,950	1,338,296	1,647,133		23,449		23,449		1,670,582				2,624	06/25/2047
02150P-AA-6	CWALT 2007-OA6 A1A		12/25/2021	MBS PAYDOWN		278,918	278,918	246,145	275,494		3,424		3,424		278,918				400	06/25/2037
02376A-AA-7	AMER AIRLINE 17-2 AA PTT		10/15/2021	MBS PAYDOWN		155,331	155,331	145,739	154,394		937		937		155,331				3,903	10/15/2029
023771-R9-1	AMER AIRLINE 16-3 AA PTT		10/15/2021	MBS PAYDOWN		100,052	100,052	93,798	99,423		629		629		100,052				2,245	10/15/2028
02377B-AB-2	AMER AIRLN 15-2 AA PTT		09/22/2021	MBS PAYDOWN		153,985	153,985	145,516	152,984		1,001		1,001		153,985				4,158	09/22/2027
02377L-AA-2	AMER AIRLINE 19-1AA PTT		08/15/2021	MBS PAYDOWN		302,349	302,349	280,892	300,947		1,402		1,402		302,349				7,541	02/15/2032
02527T-AJ-5	ACAR 2017-3 E		03/10/2021	MBS PAYDOWN		7,000,000	7,000,000	6,998,106	6,999,777		223		223		7,000,000				90,475	06/10/2024
025816-BF-5	AMERICAN EXPRESS CO		03/24/2021	BARCLAYS CAPITAL		3,089,311	2,756,000	2,738,362	2,739,345		112		112		2,739,458		349,853	349,853	35,036	12/03/2042
02660T-ER-0	AHM 2005-2 5A1		12/01/2021	MBS PAYDOWN		143,883	143,883	144,673	141,713		2,169		2,169		143,883				2,293	09/25/2035
02660T-GN-7	AHM 2005-4 1A1		12/25/2021	MBS PAYDOWN		1,508,439	1,508,439	1,289,715	1,483,643		24,796		24,796		1,508,439				5,003	11/25/2045

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
026874-DB-0	AMERICAN INTL GROUP		03/23/2021	WELLS FARGO SECURITY		2,789,525	2,500,000	2,596,250	2,589,814		(291)		(291)		2,589,522		200,003	200,003	75,955	01/15/2055
026930-AA-5	AHMA 2007-2 A1		12/25/2021	MBS PAYDOWN		1,477,869	1,411,856	1,109,021	1,449,743		28,126		28,126		1,477,869				1,803	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1		12/01/2021	MBS PAYDOWN		997,488	1,145,262	872,905	996,048		1,440		1,440		997,488				17,184	06/25/2037
030288-AA-2	AMERICAN TRANSMISSION SY		12/29/2021	SECURITY CALLED at 100.219		11,024,090	11,000,000	10,990,540	10,999,015		943		943		10,999,957		43	43	864,673	01/15/2022
03040#-AE-2	AMERICAN WATER CAP CORP SER D		06/14/2021	SECURITY CALLED at 102.709		9,531,431	9,280,000	9,280,000	9,280,000						9,280,000				508,747	12/21/2021
03072S-A2-1	AMSI 2005-R3 M4		12/25/2021	MBS PAYDOWN		359	359	358	358		1		1		359				4	05/25/2035
03072S-QC-2	AMSI 2004-R3 M1		12/25/2021	MBS PAYDOWN		605,019	605,019	557,562	594,676		10,343		10,343		605,019				2,586	05/25/2034
03072S-WQ-4	AMSI 2004-R11 M1		12/25/2021	MBS PAYDOWN		1,353,606	1,353,606	1,265,199	1,331,803		21,803		21,803		1,353,606				7,883	11/25/2034
03072S-XD-2	AMSI 2004-R12 M1		11/30/2021	MBS PAYDOWN		693,996	693,997	670,574	686,169		7,827		7,827		693,996				3,360	01/25/2035
031162-CF-5	AMGEN INC		02/23/2021	JP MORGAN SECURITIES		1,234,350	1,000,000	1,333,290	1,326,993		(1,841)		(1,841)		1,325,151		(90,801)	(90,801)	9,067	06/15/2051
031921-AA-7	AMWINS GROUP INC		07/19/2021	SECURITY CALLED at 105.813		529,065	500,000	517,500	517,936		(2,560)		(2,560)		515,376		(15,376)	(15,376)	69,753	07/01/2026
03789X-AE-8	DIN 2019-1A A2II		09/05/2021	MBS PAYDOWN		97,500	97,500	97,500	97,500						97,500				2,302	06/05/2049
03842V-AB-3	AQFIT 2021-A B		10/04/2021	CREDIT SUISSE		4,021,094	4,000,000	3,999,638							3,999,638		21,456	21,456		07/17/2046
040104-PT-2	ARSI 2005-W4 A2D		12/25/2021	MBS PAYDOWN		1,088,561	1,088,561	700,761	1,057,486		31,075		31,075		1,088,561				5,098	02/25/2036
040104-QP-9	ARSI 2005-W5 A2D		12/25/2021	MBS PAYDOWN		1,249,988	1,249,988	890,617	1,223,404		26,584		26,584		1,249,988				4,836	01/25/2036
04541G-UP-5	ABSHE 2005-HE8 M2		12/25/2021	MBS PAYDOWN		2,028,151	2,028,151	1,807,590	1,989,480		38,671		38,671		2,028,151				9,164	11/25/2035
04542B-NL-2	ABFC 2005-HE2 M3		11/25/2021	MBS PAYDOWN		1,945,392	1,945,392	1,826,236	1,917,780		27,612		27,612		1,945,392				9,340	06/25/2035
04544N-AD-6	ABSHE 2006-HE6 A4		12/25/2021	MBS PAYDOWN		741,322	741,322	669,738	715,680		25,642		25,642		741,322				1,067	11/25/2036
04544P-AD-1	ABSHE 2006-HE5 A4		12/25/2021	MBS PAYDOWN		54,212	54,212	47,182	53,032		1,180		1,180		54,212				70	07/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4		12/25/2021	MBS PAYDOWN		1,251,979	1,251,979	831,001	1,220,263		31,716		31,716		1,251,979				1,979	11/25/2036
05377R-CH-5	AESOP 2016-1A C		06/20/2021	MBS PAYDOWN		6,000,000	6,000,000	5,997,698	5,999,854		146		146		6,000,000				86,450	06/20/2022
05377R-DJ-0	AESOP 2019-1A C		12/20/2021	MBS PAYDOWN		3,375,000	3,375,000	3,390,820	3,378,927		(3,927)		(3,927)		3,375,000				140,147	03/20/2023
05490Q-AD-0	BCAP 2015-RR6 1A4		12/01/2021	MBS PAYDOWN		1,213,542	1,213,542	1,146,797	1,205,863		7,679		7,679		1,213,542				29,161	05/26/2037
05492C-AJ-6	BBCMS 2018-RRI C		06/15/2021	MBS PAYDOWN		5,087,101	5,087,101	5,055,306	5,055,306		31,794		31,794		5,087,101				27,213	02/15/2033
05492G-AG-3	BBCMS 2019-CLP B		06/15/2021	MBS PAYDOWN		6,075,858	6,075,858	6,017,094	6,017,094		58,764		58,764		6,075,858				28,994	12/15/2031
05492G-AJ-7	BBCMS 2019-CLP C		06/15/2021	MBS PAYDOWN		3,271,616	3,271,616	3,239,980	3,239,980		31,636		31,636		3,271,616				18,707	12/15/2031
05532V-BE-6	BCAP 2010-RR2 5A2		08/01/2021	MBS PAYDOWN		51,934	51,934	51,415	51,696		238		238		51,934				1,053	12/26/2036
05564U-AN-0	BMWFT 2018-1 A2		05/15/2021	MBS PAYDOWN		17,000,000	17,000,000	17,012,617	17,000,000						17,000,000				32,007	05/15/2023
05570G-AD-5	BNCMT 2007-4 A4		12/25/2021	MBS PAYDOWN		375,873	375,873	291,302	370,359		5,514		5,514		375,873				3,467	11/25/2037
056054-AG-4	BX 2019-XL D		10/15/2021	MBS PAYDOWN		221,434	221,434	205,934	219,180		2,254		2,254		221,434				2,180	10/15/2036
056054-AH-2	BX 2019-XL E		10/15/2021	MBS PAYDOWN		893,680	893,680	893,680	893,680						893,680				10,770	10/15/2036
056054-AJ-8	BX 2019-XL F		10/15/2021	MBS PAYDOWN		504,433	504,433	505,063	504,433						504,433				6,715	10/15/2036
056054-AK-5	BX 2019-XL G		10/15/2021	MBS PAYDOWN		419,037	419,037	419,692	419,037						419,037				6,370	10/15/2036
056057-AA-0	BX 2018-BIOA A		12/15/2021	MBS PAYDOWN		160,524	160,524	158,216	160,400		124		124		160,524				1,261	03/15/2037
056059-AA-6	BX 2018-IND A		10/15/2021	MBS PAYDOWN		5,234,302	5,234,303	5,126,345	5,126,345		107,957		107,957		5,234,302				30,013	11/15/2035
056059-AN-8	BX 2018-IND E		12/15/2021	MBS PAYDOWN		3,007,409	3,007,409	2,853,750	2,933,296		74,114		74,114		3,007,409				51,166	11/15/2035
056070-AN-8	BX 2020-BXLP C		11/15/2021	MBS PAYDOWN		492,134	492,134	492,134	492,134						492,134				4,430	12/15/2036
058931-BL-9	BAFC 2006-3 5A8		12/01/2021	MBS PAYDOWN		110,809	114,503	104,913	111,001		(192)		(192)		110,809				2,754	03/25/2036
05946X-U9-2	BAFC 2005-7 4A3		12/01/2021	MBS PAYDOWN		243,764	243,764	239,269	243,311		453		453		243,764				9,089	11/25/2035
05946X-WF-6	BAFC 2005-3 1A23		12/01/2021	MBS PAYDOWN		307,098	307,098	298,269	305,318		1,780		1,780		307,098				6,961	06/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1		12/01/2021	MBS PAYDOWN		151,183	151,183	142,301	150,781		402		402		151,183				4,315	08/25/2035
05949Q-AY-1	BAFC 2006-2 2A17		12/01/2021	MBS PAYDOWN		13,244	13,667	13,393	13,175		69		69		13,244				370	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1		12/01/2021	MBS PAYDOWN		200,026	210,554	198,634	200,528		(502)		(502)		200,026				4,765	01/25/2036
05950F-AE-5	BAFC 2006-4 A5		12/01/2021	MBS PAYDOWN		119,589	147,322	131,206	120,345		(757)		(757)		119,589				5,128	07/25/2036
05950M-AB-6	BAFC 2006-G 2A1		12/20/2021	MBS PAYDOWN		698,773	698,773	631,055	674,707		24,065		24,065		698,773				1,949	07/20/2036
05950M-AE-0	BAFC 2006-G 2A4		12/20/2021	MBS PAYDOWN		187,789	187,789	170,418	182,606		5,182		5,182		187,789				656	07/20/2036
05951V-AV-1	BAFC 2006-I 6A1		12/20/2021	MBS PAYDOWN		205,610	202,415	148,113	198,704		6,906		6,906		205,610				559	12/20/2046
05968K-AE-4	BAFC 2014-R2 2A1		10/26/2021	MBS PAYDOWN		1,026,613	1,026,613	923,952	1,006,799		19,814		19,814		1,026,613				1,514	05/26/2037
06051G-BU-2	BAFC 2004-2 3A1		12/01/2021	MBS PAYDOWN		207,592	207,592	206,003	207,482		110		110		207,592				5,505	09/20/2034
06540V-BC-8	BANK 2019-BN24 XA		12/17/2021	INTEREST ONLY PAYMENT				22,074	20,230		(20,230)		(20,230)						1,483	11/15/2062
06650A-AA-5	BANK 2017-BNK8 A1		12/01/2021	MBS PAYDOWN		1,362,238	1,362,238	1,362,229	1,362,235		3		3		1,362,238				15,785	11/15/2050
07324S-CB-6	BAYC 2005-3A A1		12/25/2021	MBS PAYDOWN		539,160	539,160	491,310	535,103		4,057		4,057		539,160				1,616	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1		12/25/2021	MBS PAYDOWN		409,491	409,491	362,400	404,002		5,489		5,489		409,491				1,112	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1		12/25/2021	MBS PAYDOWN		93,866	93,866	85,184	92,845		1,021		1,021		93,866				160	07/25/2037
07336G-BP-8	BVINV 2021-4 B3A		12/01/2021	MBS PAYDOWN		34,625	34,625	35,629			(7)		(7)		34,625				203	10/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07336J-CK-2	BVINV 2021-5 B2		12/01/2021	MBS PAYDOWN		36,356	36,356	37,739			(5)		(5)		36,356				159	11/25/2051
07336J-CL-0	BVINV 2021-5 B3A		12/01/2021	MBS PAYDOWN		14,396	14,396	14,730			(1)		(1)		14,396				63	11/25/2051
073879-J7-4	BSABS 2005-HE8 M2		12/25/2021	MBS PAYDOWN		909,186	909,186	859,749	889,560		19,626		19,626		909,186				5,877	08/25/2035
073879-LN-6	BSABS 2004-AC6 A1		12/01/2021	MBS PAYDOWN		921,102	921,102	889,439	922,437		(1,335)		(1,335)		921,102				17,142	11/25/2034
07388E-AC-0	BSABS 2006-SD2 M2		02/16/2021	ROBERT W BAIRD		5,498,438	5,520,000	5,454,450	5,458,282		1,524		1,524		5,459,806		38,632	38,632	7,350	06/25/2036
07388V-AG-3	BSCMS 2007-T26 AM		12/01/2021	MBS PAYDOWN		83,250	83,250	80,752	83,100		150		150		83,250				2,758	01/12/2045
081437-AR-6	AMCOR FLEXIBLES NORTH AM		05/27/2021	SECURITY CALLED at 100.000		3,000,000	3,000,000	2,955,840	2,995,733		4,267		4,267		3,000,000				101,250	10/15/2021
08162Y-AK-8	BMARK 2019-B14 XA		12/20/2021	INTEREST ONLY PAYMENT				18,221	16,378		(16,378)		(16,378)						1,483	12/15/2062
08576P-AA-9	BERRY GLOBAL INC		05/28/2021	SECURITY CALLED at 102.250		2,905,945	2,842,000	2,742,530	2,773,962		4,469		4,469		2,778,431		63,569	63,569	160,743	02/15/2026
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		12/15/2021	SINKING FUND PMT		557,834	557,834	580,953	558,840		(1,006)		(1,006)		557,834				19,801	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		12/15/2021	SINKING FUND PMT		116,100	116,100	115,643	116,037		64		64		116,100				2,520	06/15/2032
091798-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		12/15/2021	SINKING FUND PMT		130,969	130,969	130,969	130,969						130,969				3,293	03/15/2033
097023-CF-0	BOEING CO		03/24/2021	HILLTOP SECURITIES		2,784,930	3,000,000	2,881,680	2,884,073		303		303		2,884,376		(99,446)	(99,446)	65,131	03/01/2059
108058-AB-0	BRIDGE INV GRP		11/23/2021	RETURN OF CAPITAL		10,000		10,000	10,000						10,000					07/22/2027
11042C-AA-8	BRITISH AIR 21-1 A PPT		12/15/2021	SINKING FUND PMT		384	384	384							384				4	03/15/2035
11042T-AA-1	BRITISH AIR 18-1 AA PTT		12/20/2021	MBS PAYDOWN		37,007	37,007	39,135			(21)		(21)		37,007				352	09/20/2031
11044M-AA-4	BRITISH AIR 20-1 A PTT		11/15/2021	MBS PAYDOWN		2,129,057	2,129,057	2,151,412	2,130,395		(1,338)		(1,338)		2,129,057				28,665	11/15/2032
12189P-AL-6	BURLINGTN NO SF 02-1 TR		01/15/2021	MBS PAYDOWN		48,862	48,862	48,862	48,862						48,862				1,452	01/15/2022
12189P-AM-4	BURLINGTN NO SF 02-2 TR		01/15/2021	MATURITY		251	251	251	251						251				6	01/15/2021
12433A-AC-3	BX 2020-FOX B		11/15/2021	MBS PAYDOWN		785,982	785,982	785,982	785,982						785,982				8,923	11/15/2032
12433A-AE-9	BX 2020-FOX C		11/15/2021	MBS PAYDOWN		1,100,374	1,100,374	1,100,374	1,100,374						1,100,374				14,207	11/15/2032
12433Y-AJ-6	BX 2020-VKNG C		10/15/2021	MBS PAYDOWN		1,065,433	1,065,433	1,065,433	1,065,433						1,065,433				13,556	10/15/2037
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		12/15/2021	VARIOUS		27,326	27,326	27,326	27,326						27,326				703	04/15/2044
12510H-AF-7	CAUTO 2020-1A A6		12/15/2021	MBS PAYDOWN		23,750	23,750	23,735	23,714		35		35		23,750				491	02/15/2050
12515H-BD-6	CD 2017-CD5 C		06/08/2021	CREDIT SUISSE		10,847,656	10,000,000	10,055,859	10,044,241		(3,051)		(3,051)		10,041,190		806,467	806,467	221,008	08/15/2050
125282-AG-8	CGDBB 2017-BIOC B		03/15/2021	MBS PAYDOWN		3,197,402	3,197,402	3,197,402	3,197,402						3,197,402				8,820	07/15/2032
125282-AJ-2	CGDBB 2017-BIOC C		03/15/2021	MBS PAYDOWN		5,801,001	5,801,001	5,801,001	5,801,001						5,801,001				17,162	07/15/2032
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		12/10/2021	SINKING FUND PMT		372,827	372,827	372,825	372,400		427		427		372,827				9,700	07/10/2040
12543-AD-4	CWHL 2006-J3 A4		12/01/2021	MBS PAYDOWN		1,010,836	1,010,836	950,186	1,000,085		10,751		10,751		1,010,836				29,962	05/25/2036
12543P-AK-9	CWHL 2006-21 A10		12/01/2021	MBS PAYDOWN		93,419	93,311	78,639	93,407		11		11		93,419				2,742	02/25/2037
12543R-AM-1	CWHL 2007-3 A12		12/01/2021	MBS PAYDOWN		228,568	229,264	184,554	228,036		532		532		228,568				7,439	04/25/2037
12543T-AU-9	CWHL 2006-13 1A19		12/01/2021	MBS PAYDOWN		103,036	94,292	75,434	103,233		(197)		(197)		103,036				3,193	09/25/2036
12543W-AJ-7	CWHL 2006-18 2A7		11/01/2021	MBS PAYDOWN		83,603	83,678	70,708	83,177		425		425		83,603				2,503	12/25/2036
12543X-AF-3	CWHL 2006-19 1A6		12/01/2021	MBS PAYDOWN		152,104	148,513	126,329	151,934		170		170		152,104				4,638	01/25/2037
12544A-AS-4	CWHL 2006-20 1A17		12/01/2021	MBS PAYDOWN		107,551	111,269	88,528	107,251		301		301		107,551				2,970	02/25/2037
12554T-AL-5	CIM 2019-INV2 A11		12/25/2021	MBS PAYDOWN		2,030,807	2,030,807	2,013,037	2,022,471		8,336		8,336		2,030,807				9,319	05/25/2049
12563L-AM-9	CLIF 2019-1A B		06/18/2021	MBS PAYDOWN		2,946,750	2,946,750	2,946,263	2,947,091		(341)		(341)		2,946,750				66,634	05/18/2044
12566T-AM-9	CMALT 2006-A7 1A12		12/01/2021	MBS PAYDOWN		213,222	232,269	169,148	211,575		1,647		1,647		213,222				7,752	12/25/2036
12566U-AJ-3	CMALT 2007-A2 1A9		12/01/2021	MBS PAYDOWN		752,381	803,791	682,217	754,585		(2,204)		(2,204)		752,381				27,422	02/25/2037
12566V-AN-2	CMALT 2007-A4 1A13		12/01/2021	MBS PAYDOWN		256,826	293,332	252,678	257,518		(692)		(692)		256,826				9,033	04/25/2037
12567A-AG-2	CMALT 2007-A3 1A7		12/01/2021	MBS PAYDOWN		398,679	449,794	391,743	400,475		(1,796)		(1,796)		398,679				13,563	03/25/2037
12593F-BG-8	COMM 2015-LC21 B		06/08/2021	AMHERST PIERPONT		5,507,422	5,000,000	5,045,313	5,030,854		(3,314)		(3,314)		5,027,540		479,882	479,882	114,994	07/10/2048
12594X-AM-6	CSMC 2017-HL1 A12		12/01/2021	MBS PAYDOWN		4,035,730	4,035,730	4,045,488	4,035,730						4,035,730				81,636	06/25/2047
12638P-CP-2	CSMC 2007-3 2A19		12/01/2021	MBS PAYDOWN		448,495	463,248	410,012	454,843		(6,349)		(6,349)		448,495				13,873	04/25/2037
126458-AD-0	CTR PARTNERSHIP/CARETRST		07/01/2021	SECURITY CALLED at 102.625		4,618,125	4,500,000	4,506,250	4,502,745		(541)		(541)		4,502,204		(2,204)	(2,204)	255,938	06/01/2025
12653V-AA-4	CSMC 2019-ICE4 A		07/16/2021	JP MORGAN SECURITIES		7,012,031	7,000,000	6,977,813	6,990,519		(7,980)		(7,980)		6,982,539		29,492	29,492	46,125	05/15/2036
12659T-BG-9	CSMC 2021-INV2 A15		12/01/2021	MBS PAYDOWN		252,192	252,192	257,236			(6)		(6)		252,192				1,261	11/25/2056
126650-CZ-1	CVS HEALTH CORP		05/12/2021	BNP PARIBAS		4,854,360	4,000,000	5,329,320	5,327,858		(11,588)		(11,588)		5,316,270		(461,910)	(461,910)	128,494	03/25/2048
126670-CK-2	CWL 2005-11 AF5A		12/01/2021	MBS PAYDOWN		2,046,119	2,046,119	2,052,513	2,031,447		14,672		14,672		2,046,119				64,685	02/25/2036
126670-GQ-5	CWL 2005-13 AF3		07/01/2021	VARIOUS		949,520	947,852	852,474	148,588		800,932		800,932		949,520				16,546	02/25/2033
126670-GT-9	CWL 2005-13 AF6		12/01/2021	MBS PAYDOWN		137,544	137,977	122,454	134,914		2,630		2,630		137,544				3,232	04/25/2036
126670-LQ-9	CWL 2005-14 M2		12/25/2021	MBS PAYDOWN		6,982,145	6,982,145	5,590,080	6,750,173		231,971		231,971		6,982,145				29,936	04/25/2036
126671-3Y-0	CWL 2004-2 3A4		11/25/2021	MBS PAYDOWN		97,344	97,344	94,424	97,050		294		294		97,344				299	07/25/2034
126673-GB-2	CWL 2004-9 MF1		12/01/2021	MBS PAYDOWN		1,090,780	1,090,780	1,060,783	1,088,075		2,705		2,705		1,090,780				25,694	12/25/2034
126673-NE-8	CWL 2004-12 AF6		05/01/2021	MBS PAYDOWN		994	994	943	920		73		73		994				8	03/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-QX-3	CWL 2004-13 AF6		03/01/2021	MBS PAYDOWN		420	420	398	361		59		59		420				2	04/25/2035
126673-SN-3	CWL 2004-13 AF5B		06/01/2021	MBS PAYDOWN		176,597	176,597	174,081	175,715		882		882		176,597				1,974	05/25/2035
126673-WD-0	CWL 2005-1 AF6		12/01/2021	MBS PAYDOWN		5,254	5,254	4,578	4,917		337		337		5,254				80	07/25/2035
126673-Y9-7	CWL 2005-7 AF6		12/01/2021	MBS PAYDOWN		13,635	13,635	11,999	11,300		2,335		2,335		13,635				249	10/25/2035
12667F-GD-1	CWALT 2004-7T1 A4		12/01/2021	MBS PAYDOWN		193,010	193,010	191,954	192,455		555		555		193,010				5,443	06/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2021	MBS PAYDOWN		770,546	770,546	732,019	766,476		4,070		4,070		770,546				25,736	10/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1		12/01/2021	MBS PAYDOWN		1,933,543	1,933,543	1,923,876	1,935,728		(2,184)		(2,184)		1,933,543				57,584	11/25/2034
12667G-PB-3	CWALT 2005-24 4A1		12/20/2021	MBS PAYDOWN		902,224	902,225	800,724	889,663		12,562		12,562		902,224				3,165	07/20/2035
12667G-RV-7	CWALT 2005-17 1A1		12/25/2021	MBS PAYDOWN		1,196,043	1,196,043	1,033,082	1,181,189		14,854		14,854		1,196,043				3,286	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6		12/01/2021	MBS PAYDOWN		320,033	320,945	271,142	315,847		4,185		4,185		320,033				8,775	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3		12/25/2021	MBS PAYDOWN		333,519	333,519	283,491	328,399		5,119		5,119		333,519				1,148	09/25/2035
12668A-2N-4	CWALT 2005-70CB A4		12/01/2021	MBS PAYDOWN		138,012	138,321	114,893	136,631		1,381		1,381		138,012				4,000	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1		12/19/2021	MBS PAYDOWN		498,556	498,556	406,947	487,805		10,751		10,751		498,556				2,126	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1		12/14/2021	MBS PAYDOWN		414,737	414,738	398,148	416,139		(1,402)		(1,402)		414,737				12,598	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1		12/25/2021	MBS PAYDOWN		667,716	667,717	524,047	662,448		5,268		5,268		667,716				2,571	12/25/2035
126694-2H-0	CWHL 2006-10 1A11		12/01/2021	MBS PAYDOWN		151,313	152,841	120,362	152,004		(691)		(691)		151,313				4,447	05/25/2036
126694-3B-2	CWHL 2006-8 1A1		12/01/2021	MBS PAYDOWN		221,193	218,693	191,179	221,643		(450)		(450)		221,193				6,294	05/25/2036
126694-EK-0	CWHL 2005-18 A3		12/01/2021	MBS PAYDOWN		176,188	178,295	161,977	176,921		(732)		(732)		176,188				4,067	10/25/2035
126694-GU-6	CWHL 2005-23 A1		12/01/2021	MBS PAYDOWN		284,865	286,118	253,786	285,454		(588)		(588)		284,865				9,883	11/25/2035
126694-PH-5	CWHL 2005-28 A3		12/01/2021	MBS PAYDOWN		132,196	132,743	113,164	131,211		984		984		132,196				4,132	12/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2		12/01/2021	MBS PAYDOWN		209,514	209,514	157,136	202,350		7,164		7,164		209,514				3,680	11/20/2034
12669G-Q5-3	CWHL 2005-15 A1		12/01/2021	MBS PAYDOWN		76,355	75,814	70,601	76,234		121		121		76,355				2,107	08/25/2035
12669G-Q9-5	CWHL 2005-15 A5		12/01/2021	MBS PAYDOWN		316,484	314,238	280,672	315,437		1,047		1,047		316,484				8,733	08/25/2035
12669G-R4-5	CWHL 2005-15 A8		12/01/2021	MBS PAYDOWN		532,696	528,916	460,157	530,388		2,308		2,308		532,696				14,699	08/25/2035
12672#-AA-6	CVS CAREMARK CORPORATION		12/10/2021	MBS PAYDOWN		443,939	443,939	443,939	443,939						443,939				11,393	09/10/2034
12738A-AB-7	CADENCE BANCORP		06/28/2021	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				215,000	06/28/2021
12803P-AB-4	CAJUN 2017-1A A2		09/20/2021	VARIOUS		17,900,000	17,900,000	18,280,891	18,118,170		(191,552)		(191,552)		17,926,618		(26,618)	(26,618)	942,505	08/20/2047
131347-CK-0	CALPINE CORP		12/29/2021	VARIOUS		4,143,300	4,032,000	3,913,580	3,948,120		9,509		9,509		3,957,629		132,331	132,331	223,442	06/01/2026
140501-AA-5	CAPITAL SOUTHWEST CORP		09/24/2021	SECURITY CALLED at 112.157		5,607,850	5,000,000	5,000,000	5,000,000						5,000,000				871,374	10/01/2024
14448C-AS-3	CARRIER GLOBAL CORP		03/10/2021	BOFA SECURITIES INC		11,836,920	12,000,000	12,704,630	12,705,002		(3,027)		(3,027)		12,701,975		(865,055)	(865,055)	186,600	04/05/2050
14576A-AD-4	CARM 2020-1A A4		12/15/2021	MBS PAYDOWN		31,375	31,375	31,355	31,330		45		45		31,375				625	12/15/2050
14855J-AB-1	CLAST 2016-1 A		12/15/2021	MBS PAYDOWN		772,660	772,660	772,433	771,551		1,109		1,109		772,660				12,775	08/15/2041
15769#-AL-9	CHAMBERLAIN GRP INC SER D		11/02/2021	SECURITY CALLED at 104.549		7,318,433	7,000,000	7,000,000	7,000,000						7,000,000				717,277	06/13/2023
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)		12/01/2021	SINKING FUND PMT		548,693	548,693	548,693	548,693						548,693				21,406	09/01/2027
16159W-AC-8	CHASE 2019-1 A3		12/01/2021	MBS PAYDOWN		6,774,684	6,774,684	6,860,426	6,807,220		(32,536)		(32,536)		6,774,684				104,874	03/25/2050
16162W-KT-5	CHASE 2005-S1 1A13		12/01/2021	MBS PAYDOWN		39,268	39,268	38,090	39,206		62		62		39,268				828	05/25/2035
165183-BB-9	CFII 2017-4A A1		04/15/2021	MBS PAYDOWN		957,866	957,866	958,091	957,890		(23)		(23)		957,866				5,596	11/15/2029
165183-BF-0	CFII 2017-4A A2		04/15/2021	MBS PAYDOWN		1,596,444	1,596,444	1,597,629	1,596,444						1,596,444				1,950	11/15/2029
172967-HS-3	CITIGROUP INC		05/26/2021	CITIGROUP GLOBAL		21,969,151	16,880,000	18,472,847	18,304,380		(14,124)		(14,124)		18,290,256		3,678,895	3,678,895	501,992	05/06/2044
172967-KR-1	CITIGROUP INC		05/26/2021	CITIGROUP GLOBAL		22,806,642	18,673,000	19,701,588	19,683,441		(10,472)		(10,472)		19,672,969		3,133,673	3,133,673	468,122	05/18/2046
172967-MD-0	CITIGROUP INC		12/14/2021	MORGAN STANLEY & CO		3,882,690	3,000,000	3,036,000	3,034,541		(619)		(619)		3,033,923		848,767	848,767	194,913	07/23/2048
172973-W5-4	CMSI 2005-4 1A6		12/01/2021	MBS PAYDOWN		163,149	163,149	156,419	162,773		376		376		163,149				4,259	07/25/2035
172981-AD-4	CMLTI 2006-4 2A1A		12/01/2021	MBS PAYDOWN		317,064	335,643	295,307	312,758		4,307		4,307		317,064				11,608	12/25/2035
17305E-GF-6	CCCIT 2017-A7 A7		03/03/2021	DEUTSCHE BANK		10,040,625	10,000,000	10,003,125	10,000,000						10,000,000		40,625	40,625	12,243	08/08/2024
17305E-GL-3	CCCIT 2018-A2 A2		03/03/2021	DEUTSCHE BANK		7,166,775	7,140,000	7,113,783	7,113,783						7,113,783		52,992	52,992	6,845	01/20/2025
17309K-AJ-6	CMALT 2006-A3 1A9		12/01/2021	MBS PAYDOWN		1,142,967	1,358,087	1,213,790	1,145,159		(2,192)		(2,192)		1,142,967				44,087	07/25/2036
17309Y-AD-9	CMLTI 2006-FX1 A4		12/01/2021	MBS PAYDOWN		194,827	194,827	147,460	193,731		1,096		1,096		194,827				5,004	10/25/2036
173103-AD-4	CMSI 2007-6 1A4		12/01/2021	MBS PAYDOWN		185,059	184,045	154,138	183,308		1,751		1,751		185,059				6,039	07/25/2037
17312E-AA-4	CMLTI 2007-AMC3 A1		12/25/2021	MBS PAYDOWN		2,632,266	2,632,266	2,074,961	2,571,685		60,581		60,581		2,632,266				4,812	03/25/2037
17327X-AC-1	CGCMT 2019-SST2 B		04/15/2021	MBS PAYDOWN		3,535,000	3,535,000	3,535,000	3,535,000						3,535,000				14,571	12/15/2036
17327X-AE-7	CGCMT 2019-SST2 C		04/15/2021	MBS PAYDOWN		1,705,000	1,705,000	1,705,000	1,705,000						1,705,000				8,174	12/15/2036
18976G-AC-0	CMALT 2007-A6 1A3		12/01/2021	MBS PAYDOWN		1,532,110	1,607,943	1,388,861	1,538,424		(6,313)		(6,313)		1,532,110				49,266	06/25/2037
19260M-AA-4	COIN 2017-1A A2		10/25/2021	MBS PAYDOWN		115,000	115,000	115,000	115,000						115,000				3,749	04/25/2047
193051-AL-3	COLD 2020-ICE5 C		12/15/2021	MBS PAYDOWN		267,899	267,899	267,899	267,899						267,899				827	11/15/2037
194204-AA-1	CASL 2017-A A1		12/25/2021	MBS PAYDOWN		414,553	414,553	414,553	414,553						414,553				3,349	11/26/2046
19421U-AA-2	CASL 2019-A A1		12/25/2021	MBS PAYDOWN		408,834	408,834	406,857	408,190		644		644		408,834				2,898	12/28/2048

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
19421U-AD-6	CASL 2019-A C		12/25/2021	MBS PAYDOWN		967,105	967,105	966,754	964,472		2,633		2,633		967,105				35,938	12/28/2048
19423D-AA-8	CASL 2018-A A1		12/25/2021	MBS PAYDOWN		258,550	258,550	258,550	258,550						258,550				1,780	12/26/2047
19423D-AB-6	CASL 2018-A A2		12/25/2021	MBS PAYDOWN		387,826	387,826	387,652	386,885		940		940		387,826				8,407	12/26/2047
20267T-AB-8	CBSLT 2016-A A2		12/25/2021	MBS PAYDOWN		283,629	283,629	283,629	283,629						283,629				3,651	05/25/2040
20267T-AC-6	CBSLT 2016-A B		12/25/2021	MBS PAYDOWN		209,604	209,604	202,209	209,519		85		85		209,604				4,160	05/25/2040
20338Q-AB-9	COMMSCOPE INC		08/12/2021	SECURITY CALLED at 102.750		2,055,000	2,000,000	2,030,000	2,016,898		(4,767)		(4,767)		2,012,130		(12,130)	(12,130)	161,944	03/01/2024
21036P-AZ-1	CONSTELLATION BRANDS INC		03/09/2021	BOFA SECURITIES INC		3,232,380	3,000,000	3,190,560	3,186,338		(801)		(801)		3,185,537		46,843	46,843	70,383	02/15/2048
225458-XJ-2	CSFB 2005-6 1A4		12/01/2021	MBS PAYDOWN		35,398	35,398	35,785	35,669		(272)		(272)		35,398				914	07/25/2035
225470-VP-5	CSMC 2006-1 4A13		12/01/2021	MBS PAYDOWN		266,295	248,829	226,589	265,329		966		966		266,295				6,870	02/25/2036
229648-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		12/15/2021	SINKING FUND PMT		277,024	277,024	277,024	277,024						277,024				7,696	08/15/2034
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)		12/20/2021	VARIOUS		138,644	138,644	138,644	138,644						138,644				3,441	01/20/2040
22968#-AA-0	TR CTF - HOLIDAY CVS LLC		12/20/2021	SINKING FUND PMT		151,002	151,002	151,002	151,002						151,002				3,706	01/20/2040
23242W-AR-0	CWALT 2006-J4 2A9		12/01/2021	MBS PAYDOWN		307,976	314,915	219,850	305,018		2,958		2,958		307,976				9,816	07/25/2036
232434-AE-0	CWALT 2006-OC8 2A3		12/25/2021	MBS PAYDOWN		450,698	440,358	259,631	437,802		12,896		12,896		450,698				1,893	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B		12/20/2021	MBS PAYDOWN		520,483	507,483	368,559	499,866		20,618		20,618		520,483				976	09/20/2046
23244G-AD-4	CWALT 2006-OA18 A1		12/25/2021	MBS PAYDOWN		2,972,708	2,972,709	2,571,393	2,920,154		52,554		52,554		2,972,708				4,772	12/25/2046
233046-AF-8	DNKN 2017-1A A2II		11/20/2021	MBS PAYDOWN		235,350	235,350	234,548	235,230		120		120		235,350				5,928	11/20/2047
233046-AL-5	DNKN 2019-1A A23		11/20/2021	MBS PAYDOWN		150,000	150,000	150,000	150,000						150,000				4,080	05/20/2049
23312V-AA-4	DBJPM 2016-C3 A1		08/01/2021	MBS PAYDOWN		371,572	371,572	367,653	370,770		802		802		371,572				2,160	08/10/2049
23341K-AA-3	DRB 2015-D A1		06/25/2021	VARIOUS		820,023	820,023	802,107	808,751		11,272		11,272		820,023				6,803	01/25/2040
23342E-AE-8	DTAOT 2017-3A E		09/15/2021	MBS PAYDOWN		1,500,000	1,500,000	1,521,855	1,503,486		(3,486)		(3,486)		1,500,000				58,733	08/15/2024
23342L-AJ-1	DTAOT 2017-4A E		10/15/2021	MBS PAYDOWN		1,500,000	1,500,000	1,501,172	1,500,193		(193)		(193)		1,500,000				57,108	11/15/2024
24381P-AE-3	DRMT 2019-2A B1		05/01/2021	MBS PAYDOWN		4,750,000	4,750,000	4,749,882	4,744,208		5,792		5,792		4,750,000				93,456	04/25/2059
25150M-AC-0	DBALT 2007-RMP1 A2		12/25/2021	MBS PAYDOWN		896,342	896,342	729,361	884,819		11,524		11,524		896,342				11,322	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1		12/25/2021	MBS PAYDOWN		1,004,084	1,004,084	813,308	983,148		20,936		20,936		1,004,084				1,588	02/25/2047
25150V-AL-0	DBALT 2007-AR3 2A4		12/25/2021	MBS PAYDOWN		4,426,072	4,396,629	2,644,301	4,336,159		89,913		89,913		4,426,072				19,200	06/25/2037
25150W-AA-2	DBALT 2007-OA3 A1		12/25/2021	MBS PAYDOWN		276,404	276,404	237,362	272,272		4,132		4,132		276,404				377	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2		12/25/2021	MBS PAYDOWN		1,514,419	1,486,971	1,150,438	1,477,787		36,632		36,632		1,514,419				2,936	08/25/2036
25151A-AG-6	DBALT 2006-AR3 A6		12/25/2021	MBS PAYDOWN		514,015	508,963	360,728	501,526		12,489		12,489		514,015				1,922	08/25/2036
25151K-AA-7	DBALT 2007-3 1A1		12/01/2021	MBS PAYDOWN		1,874,608	1,715,464	1,440,990	1,848,166		26,442		26,442		1,874,608				19,790	10/25/2047
25151K-AC-3	DBALT 2007-3 2A1		12/25/2021	MBS PAYDOWN		749,890	630,697	513,229	741,828		8,062		8,062		749,890				2,745	10/25/2047
25151R-AF-1	DBALT 2007-AR1 A4		12/25/2021	MBS PAYDOWN		1,141,105	1,118,175	901,636	1,102,558		38,547		38,547		1,141,105				1,821	01/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1		12/25/2021	MBS PAYDOWN		1,549,574	1,549,574	1,412,049	1,522,546		27,028		27,028		1,549,574				2,900	08/25/2047
251563-DL-3	DMSI 2004-2 A5		12/01/2021	MBS PAYDOWN		552,190	552,190	552,190	552,190						552,190				20,074	01/25/2034
25278X-AH-2	DIAMONDBACK ENERGY INC		07/26/2021	SECURITY CALLED at 102.688		3,080,640	3,000,000	3,042,150	3,021,439		(5,505)		(5,505)		3,015,934		(15,934)	(15,934)	198,442	05/31/2025
254010-AE-1	DIGNITY HEALTH		03/22/2021	WELLS FARGO SECURITY		22,219,560	18,000,000	18,375,415	18,364,503		(518)		(518)		18,363,985		3,855,575	3,855,575	376,591	11/01/2064
25755T-AE-0	DPABS 2015-1A A2II		10/25/2021	MBS PAYDOWN		55,500	55,500	54,816	55,297		203		203		55,500				1,862	10/25/2045
25755T-AF-7	DPABS 2017-1A A2I		04/21/2021	SECURITY CALLED at 100.000		3,395,000	3,395,000	3,393,560	3,392,456		2,545		2,545		3,395,000				24,612	07/25/2047
25755T-AH-3	DPABS 2017-1A A23		10/25/2021	MBS PAYDOWN		112,500	112,500	112,500	112,500						112,500				3,475	07/25/2047
25755T-AK-6	DPABS 2018-1A A2II		10/25/2021	MBS PAYDOWN		37,500	37,500	37,499	37,394		106		106		37,500				1,217	07/25/2048
25755T-AP-5	DPABS 2021-1A A2II		10/25/2021	MBS PAYDOWN		75,000	75,000	75,000							75,000				945	04/25/2051
26208L-AC-2	HONK 2018-1A A2		10/20/2021	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,481	04/20/2048
26208L-AD-0	HONK 2019-1A A2		10/20/2021	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,450	04/20/2049
26209X-AC-5	HONK 2020-2A A2		10/20/2021	MBS PAYDOWN		97,500	97,500	97,500	97,500						97,500				1,894	01/20/2051
26224H-AC-1	DRUGC 2017-1A A1		07/15/2021	MBS PAYDOWN		965,626	965,626	965,626	965,626						965,626				11,299	04/15/2027
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)		12/01/2021	SINKING FUND PMT		440,566	440,566	440,566	440,566						440,566				16,883	01/01/2034
26907Y-AB-0	ESH HOSPITALITY INC.		06/16/2021	SECURITY CALLED at 107.490		1,074,897	1,000,000	1,011,250	1,009,075		(1,032)		(1,032)		1,008,042		(8,042)	(8,042)	107,657	10/01/2027
27034J-AA-9	EARN 2016-B A1		07/25/2021	VARIOUS		632,830	632,830	632,830	632,830						632,830				6,734	02/26/2035
28416L-AD-4	EHGVT 2021-A D		12/25/2021	MBS PAYDOWN		140,149	140,149	140,117			304		304		140,149				602	08/27/2035
29272W-AB-5	ENERGIZER HOLDINGS INC		01/08/2021	SECURITY CALLED at 111.096		833,224	750,000	814,688	793,413		(258)		(258)		793,155		(43,155)	(43,155)	111,156	01/15/2027
29444U-AR-7	EQUINIX INC		06/02/2021	SECURITY CALLED at 107.253		6,435,150	6,000,000	6,087,500	6,057,495		(4,975)		(4,975)		6,052,520		(52,520)	(52,520)	611,630	05/15/2027
299808-AH-8	EVEREST REINSURANCE HLDG		03/08/2021	WELLS FARGO SECURITY		4,894,100	5,000,000	4,942,200	4,942,470		222		222		4,942,692		(48,592)	(48,592)	74,375	10/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30247D-AD-3	FFML 2006-FF13 A2C		12/25/2021	MBS PAYDOWN		1,263,148	1,263,148	894,862	1,240,161		22,988		22,988		1,263,148				2,859	10/25/2036
000000-00-0	FLCON 2017-1 A		11/15/2021	MBS PAYDOWN		1,717,592	1,717,592	1,717,587	1,714,960		2,632		2,632		1,717,592				35,119	02/15/2042
30711X-C3-6	CAS 2018-C02 2M2		11/19/2021	VARIOUS		6,931,357	6,815,076	6,865,125	6,857,617		(16,959)		(16,959)		6,840,658		(25,582)	(25,582)	258,374	08/25/2030
30711X-DS-0	CAS 2016-C06 1M2		12/25/2021	MBS PAYDOWN		277,355	277,355	292,740	280,773		(3,417)		(3,417)		277,355				9,732	04/25/2029
30711X-EP-5	CAS 2017-C01 1M2		12/25/2021	MBS PAYDOWN		201,584	201,584	207,073	202,149		(566)		(566)		201,584				3,975	07/25/2029
30711X-J7-0	CAS 2018-C03 1M2		12/25/2021	MBS PAYDOWN		196,020	196,020	196,901	196,131		(111)		(111)		196,020				2,356	10/25/2030
30711X-JX-3	CAS 2017-C03 1M2		12/25/2021	MBS PAYDOWN		381,303	381,303	382,425	381,513		(210)		(210)		381,303				9,457	10/25/2029
30711X-LT-9	CAS 2017-C04 2M2		12/25/2021	MBS PAYDOWN		355,265	355,265	368,436	356,709		(1,443)		(1,443)		355,265				5,654	11/25/2029
30711X-NX-8	CAS 2017-C05 1M2		12/25/2021	MBS PAYDOWN		186,116	186,116	190,885	186,873		(757)		(757)		186,116				2,327	01/25/2030
30711X-Y2-4	CAS 2018-C05 1M2		06/25/2021	VARIOUS		5,966,335	5,904,416	6,013,601	5,989,896		(23,689)		(23,689)		5,966,207		127	127	66,009	01/25/2031
30711X-YX-6	CAS 2018-C01 1M2		12/25/2021	MBS PAYDOWN		222,389	222,389	225,868	222,904		(514)		(514)		222,389				2,801	07/25/2030
3137G0-AD-1	STACR 2013-DN2 M2		12/25/2021	MBS PAYDOWN		2,025,184	2,025,184	2,080,243			(7,501)		(7,501)		2,025,184				24,893	11/25/2023
3137G0-AM-1	STACR 2014-DN1 M3		12/25/2021	MBS PAYDOWN		259,053	259,053	268,120			(301)		(301)		259,053				1,923	02/25/2024
3137G0-PU-7	STACR 2017-HQA2 M2		12/25/2021	MBS PAYDOWN		445,507	445,507	456,826	420,878		(1,264)		(1,264)		445,507				6,614	12/25/2029
3137G0-QQ-5	STACR 2017-DNA3 M2		12/25/2021	MBS PAYDOWN		38,003	38,003	39,315	38,255		(252)		(252)		38,003				1,000	03/25/2030
314300-BG-1	FELCOR LODGING LP		09/28/2021	VARIOUS		4,080,000	4,000,000	4,140,000	4,070,742		(20,807)		(20,807)		4,049,935		(49,935)	(49,935)	278,000	06/01/2025
31620M-AR-7	FIDELITY NATIONAL INFORM		04/01/2021	SECURITY CALLED at 116.337		10,470,291	9,000,000	8,975,610	8,986,759		614		614		8,987,372		12,628	12,628	1,677,791	10/15/2025
32027N-A3-5	FFML 2006-FF2 A5		12/25/2021	MBS PAYDOWN		2,173,216	2,173,216	1,709,710	2,136,336		36,881		36,881		2,173,216				7,316	02/25/2036
32027N-VE-8	FFML 2005-FFH3 M3		12/25/2021	MBS PAYDOWN		1,374,167	1,374,167	1,259,939	1,355,935		18,232		18,232		1,374,167				7,592	09/25/2035
32027N-YR-6	FFML 2006-FF1 M1		12/25/2021	MBS PAYDOWN		3,465,021	3,465,021	2,564,116	3,301,105		163,916		163,916		3,465,021				17,551	01/25/2036
32028P-AE-5	FFML 2006-FF11 2A3		12/25/2021	MBS PAYDOWN		1,286,195	1,286,195	934,099	1,257,995		28,199		28,199		1,286,195				2,472	08/25/2036
32051H-AF-0	FHAMS 2006-FA3 A6		12/01/2021	MBS PAYDOWN		102,223	106,428	80,353	102,385		(163)		(163)		102,223				3,019	07/25/2036
32056C-AH-2	FHASI 2007-4 1A8		12/01/2021	MBS PAYDOWN		665,389	657,208	589,228	671,131		(5,742)		(5,742)		665,389				23,420	08/25/2037
337738-AL-2	FISERV INC		06/15/2021	MATURITY		18,000,000	18,000,000	18,012,370	18,000,701		(701)		(701)		18,000,000				427,500	06/15/2021
33851R-BE-0	FSMT 2021-10IN B3		12/01/2021	MBS PAYDOWN		40,079	40,079	41,350			(7)		(7)		40,079				236	10/25/2051
33851T-AU-1	FSMT 2021-11IN A18		12/01/2021	MBS PAYDOWN		46,404	46,404	46,237			1		1		46,404				146	11/25/2051
33852C-BW-2	FSMT 2021-3INV B3		12/01/2021	MBS PAYDOWN		99,520	99,520	99,616			(6)		(6)		99,520				1,075	06/25/2051
33852F-BU-9	FSMT 2021-4 B3		12/01/2021	MBS PAYDOWN		68,051	68,051	66,038			34		34		68,051				541	06/01/2051
33852H-BG-6	FSMT 2021-8INV B3		12/01/2021	MBS PAYDOWN		53,459	53,459	56,143			(31)		(31)		53,459				395	09/25/2051
33852J-BU-1	FSMT 2021-7 B3		12/01/2021	MBS PAYDOWN		58,560	58,560	58,526							58,560				361	08/25/2051
33853G-BL-6	FSMT 2021-12 B1		12/01/2021	MBS PAYDOWN		25,033	25,033	25,235							25,033				62	11/25/2051
33853G-BM-4	FSMT 2021-12 B2		12/01/2021	MBS PAYDOWN		6,258	6,258	6,176							6,258				16	11/25/2051
34417M-AB-3	FOCUS 2017-1A A2II		10/30/2021	MBS PAYDOWN		160,000	160,000	160,000	160,000						160,000				5,093	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2		10/30/2021	MBS PAYDOWN		90,000	90,000	90,000	90,000						90,000				2,916	10/30/2048
34719R-AA-9	FCRE 2018-1A A1		07/21/2021	MBS PAYDOWN		11,000,000	11,000,000	10,939,500	10,939,500		60,500		60,500		11,000,000				80,628	11/16/2035
361928-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		12/15/2021	SINKING FUND PMT		1,062,790	1,062,790	1,073,418	1,063,349		(559)		(559)		1,062,790				26,310	03/15/2030
362257-AC-1	GSAA 2006-17 A3A		12/25/2021	MBS PAYDOWN		597,698	597,698	350,271	590,096		7,601		7,601		597,698				2,898	11/25/2036
3622EC-AC-0	GSAA 2007-5 2A2A		12/25/2021	MBS PAYDOWN		682,569	682,569	418,927	665,187		17,382		17,382		682,569				1,215	04/25/2047
3622EC-AF-3	GSAA 2007-5 2A3A		12/25/2021	MBS PAYDOWN		819,079	819,079	507,829	798,375		20,704		20,704		819,079				1,848	04/25/2047
3622MG-AD-0	GSAMP 2007-NC1 A2C		12/25/2021	MBS PAYDOWN		1,115,077	1,115,077	602,141	1,090,711		24,365		24,365		1,115,077				1,722	12/25/2046
362334-GT-5	GSAA 2006-5 2A3		12/25/2021	MBS PAYDOWN		581,652	581,652	394,796	570,329		11,323		11,323		581,652				3,172	03/25/2036
362334-MH-4	GSAA 2006-6 AF6		12/01/2021	MBS PAYDOWN		270,613	270,613	162,706	268,984		1,629		1,629		270,613				1,861	03/25/2036
362341-KD-0	GSAMP 2005-HE4 M2		07/25/2021	MBS PAYDOWN		1,895,532	1,895,532	1,825,671	1,862,743		32,789		32,789		1,895,532				4,963	07/25/2045
362341-Z2-8	GSAA 2006-1 A1		12/25/2021	MBS PAYDOWN		471,526	471,530	253,153	465,070		6,456		6,456		471,526				1,306	01/25/2036
362439-AD-3	GSAMP 2006-HE4 A2C		04/25/2021	MBS PAYDOWN		262,972	262,972	246,043	261,570		1,402		1,402		262,972				208	06/25/2036
36245A-AD-8	GSAMP 2006-HE6 A4		12/25/2021	MBS PAYDOWN		809,367	809,367	605,002	793,780		15,587		15,587		809,367				1,666	08/25/2036
36245R-AB-5	GSAA 2007-6 1A2		12/25/2021	MBS PAYDOWN		1,904,051	1,904,052	1,356,637	1,850,923		53,129		53,129		1,904,051				5,441	05/25/2047
36245R-AF-6	GSAA 2007-6 A4		12/25/2021	MBS PAYDOWN		809,394	809,395	643,469	790,880		18,514		18,514		809,394				2,985	05/25/2047
36245T-AE-5	GSAMP 2006-FM3 A2D		12/25/2021	MBS PAYDOWN		2,036,629	2,036,629	1,089,597	1,994,665		41,964		41,964		2,036,629				3,854	11/25/2036
36249B-AD-2	GSAA 2007-7 A4		12/25/2021	MBS PAYDOWN		599,215	599,215	541,973	584,228		14,986		14,986		599,215				2,136	07/25/2037
36253B-AS-2	GSMS 2014-GC22 A3		12/01/2021	MBS PAYDOWN		10,999,606	10,999,606	11,149,562	11,031,661		(32,055)		(32,055)		10,999,606				167,567	06/10/2047
36259V-AY-9	GSMBS 2020-PJ4 B3		12/01/2021	MBS PAYDOWN		116,203	116,203	115,799	116,189		14		14		116,203				2,132	01/25/2051
36260R-AD-1	GSMBS 2020-PJ6 A4		12/01/2021	MBS PAYDOWN		485,372	485,372	489,771			(256)		(256)		485,372				1,864	05/25/2051
36261M-AY-5	GSMBS 2021-PJ1 B3		12/01/2021	MBS PAYDOWN		70,865	70,865	69,431			55		55		70,865				994	06/25/2051
36262D-AS-7	GSMBS 2020-PJ2 B2		12/01/2021	MBS PAYDOWN		122,247	122,247	125,723	122,530		(283)		(283)		122,247				3,287	07/25/2050
36262J-BJ-3	GSMBS 2021-GR2 B3		12/01/2021	MBS PAYDOWN		44,021	44,021	45,794			(20)		(20)		44,021				312	02/25/2052
36262L-BA-7	GSMBS 2021-PJ6 B3		12/01/2021	VARIOUS		145,629	145,629	142,377			61		61		145,629				1,145	11/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36262P-AD-3	GSMBS 2021-PJ10 A4		12/01/2021	MBS PAYDOWN		171,584	171,584	170,780			4		4		171,584				563	03/25/2052
36263C-AD-1	GSMBS 2021-PJ9 A4		12/01/2021	MBS PAYDOWN		171,530	171,530	173,138			(36)		(36)		171,530				709	02/26/2052
36418G-BC-7	GFMT 2018-2 A52		12/01/2021	MBS PAYDOWN		3,315,956	3,315,956	3,356,369	3,330,775		(14,820)		(14,820)		3,315,956				113,861	10/25/2058
36418W-BC-2	GFMT 2019-1 A52		12/01/2021	MBS PAYDOWN		6,047,951	6,047,951	5,962,444	6,030,031		17,920		17,920		6,047,951				188,728	02/25/2059
36804P-AF-3	GATX 2005-1 PASS-THRU TR		07/02/2021	VARIOUS		974,084	974,084	974,084	974,084						974,084				59,560	01/02/2025
369604-BY-8	GENERAL ELECTRIC CO		03/10/2021	VARIOUS		8,765,840	8,000,000	9,428,070	9,426,709		(5,635)		(5,635)		9,421,073		(655,233)	(655,233)	126,029	05/01/2050
37045V-AQ-3	GENERAL MOTORS CO		05/12/2021	JP MORGAN SECURITIES		1,191,480	1,000,000	1,263,840			(1,690)		(1,690)		1,262,150		(70,670)	(70,670)	33,450	04/01/2048
374593-A*-2	GIANTS STADIUM LLC		04/06/2021	MBS PAYDOWN		327,292	327,292	327,292	327,292						327,292				11,619	04/01/2040
38141E-B8-1	GOLDMAN SACHS GROUP INC		07/16/2021	MIZUHO SECURITIES USA		3,093,147	3,000,000	3,116,055	3,077,780		(16,602)		(16,602)		3,061,178		31,969	31,969	34,469	11/29/2023
38406H-AE-2	GRCE 2014-GRCE B		01/01/2021	MBS PAYDOWN		11,878,000	11,878,000	12,064,058	11,919,596		(41,596)		(41,596)		11,878,000				34,842	06/10/2028
39539L-AH-4	GPMF 2007-AR2 2A1		12/25/2021	MBS PAYDOWN		1,571,940	1,571,645	1,266,156	1,538,786		33,154		33,154		1,571,940				3,085	05/25/2037
40430H-EQ-7	HASC 2006-NC1 1A		12/25/2021	MBS PAYDOWN		1,182,360	1,182,360	1,129,153	1,167,139		15,221		15,221		1,182,360				2,924	11/25/2035
40439H-AC-3	HINTT 2020-A C		12/09/2021	MBS PAYDOWN		536,360	536,360	536,290	535,853		506		506		536,360				9,539	10/09/2039
41165A-AB-8	HVMLT 2007-5 A1A		12/19/2021	MBS PAYDOWN		1,683,544	1,683,544	1,512,345	1,662,508		21,035		21,035		1,683,544				2,763	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A		12/19/2021	MBS PAYDOWN		1,483,097	1,483,098	1,298,637	1,461,818		21,280		21,280		1,483,097				2,521	08/19/2037
411707-AD-4	HNGRY 2018-1A A2II		12/20/2021	MBS PAYDOWN		200,000	200,000	200,000	200,000						200,000				6,199	06/20/2048
411707-AH-5	HNGRY 2020-1A A2		12/20/2021	MBS PAYDOWN		40,000	40,000	40,000	40,000						40,000				991	12/20/2050
412822-AE-8	HARLEY-DAVIDSON INC		12/08/2021	BOFA SECURITIES INC		10,794,900	10,000,000	10,328,810	10,305,127		(6,883)		(6,883)		10,298,244		496,656	496,656	632,083	07/28/2045
416515-BC-7	HARTFORD FINL SVCS GRP		03/10/2021	BOFA SECURITIES INC		16,821,740	17,848,000	15,923,738	15,925,952		1,618		1,618		15,927,570		894,170	894,170	134,595	02/12/2067
42249#-AA-7	HEALTHPARTNERS INC		05/15/2021	SINKING FUND PMT		383,919	383,919	383,919	383,919						383,919				8,849	05/15/2030
428041-BP-1	HFLF 2019-1 E		04/12/2021	MBS PAYDOWN		3,500,000	3,500,000	3,499,541	3,499,750		250		250		3,500,000				53,900	01/10/2033
432833-AD-3	HILTON DOMESTIC OPERATIN		02/04/2021	SECURITY CALLED at 103.654		5,182,700	5,000,000	5,008,750	5,004,353		(162)		(162)		5,004,191		(4,191)	(4,191)	248,898	05/01/2026
43285H-AB-4	HGVT 2020-AA B		12/25/2021	MBS PAYDOWN		527,584	527,584	527,575	526,290		1,294		1,294		527,584				10,105	02/25/2039
437076-BX-9	HOME DEPOT INC		09/24/2021	WELLS FARGO SECURITY		11,336,267	8,617,000	10,954,447			(15,855)		(15,855)		10,938,592		397,674	397,674	120,638	12/06/2048
437084-NZ-5	HEAT 2005-7 M1		12/25/2021	MBS PAYDOWN		1,113,988	1,113,988	1,033,224	1,093,882		20,106		20,106		1,113,988				3,509	01/25/2036
437084-PZ-3	HEAT 2005-8 M1		12/25/2021	MBS PAYDOWN		2,879,837	2,879,837	2,680,048	2,818,932		60,905		60,905		2,879,837				8,196	02/25/2036
437208-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		12/15/2021	SINKING FUND PMT		1,477,372	1,477,372	1,477,372	1,477,372						1,477,372				46,209	03/15/2025
43814U-AD-1	HAROT 2018-1 A4		08/15/2021	MBS PAYDOWN		1,425,000	1,425,000	1,441,143	1,429,127		(4,127)		(4,127)		1,425,000				25,400	05/15/2024
448579-AG-7	HYATT HOTELS CORP		12/09/2021	DEUTSCHE BANK		6,510,120	6,000,000	5,991,960	5,993,761		661		661		5,994,422		515,698	515,698	326,667	09/15/2028
44974A-AL-1	IMTT 2017-APTS DFL		04/15/2021	MBS PAYDOWN		998,179	998,179	998,179	998,179						998,179				5,625	06/15/2034
45071K-BM-5	IXIS 2005-HE2 M4		01/25/2021	MBS PAYDOWN		16,546	16,546	15,533	16,503		43		43		16,546				14	09/25/2035
45254N-PU-5	IMM 2005-5 A1		12/25/2021	MBS PAYDOWN		1,198,276	1,198,276	1,160,081	1,190,343		7,933		7,933		1,198,276				5,163	08/25/2035
45254T-SM-7	IMSA 2005-2 A1		12/25/2021	MBS PAYDOWN		1,819,138	1,840,980	1,241,006	1,787,648		31,490		31,490		1,819,138				9,075	03/25/2036
45257B-AD-2	IMSA 2006-4 A2C		12/25/2021	MBS PAYDOWN		2,871,027	2,871,027	1,884,111	2,789,188		81,839		81,839		2,871,027				6,161	01/25/2037
45257V-AB-2	IMSA 2007-3 A1B		12/25/2021	VARIOUS		1,291,844	1,334,554	935,856	1,266,580		25,264		25,264		1,291,844				1,863	09/25/2037
455434-BS-8	INDIANAPOLIS PWR & LIGHT		09/24/2021	JP MORGAN SECURITIES		6,319,350	5,000,000	6,196,500	6,179,461		(24,095)		(24,095)		6,155,367		163,984	163,984	252,625	09/01/2045
45660N-F7-5	RAST 2004-A3 A7		12/01/2021	MBS PAYDOWN		87,607	87,607	84,815	87,456		151		151		87,607				3,515	06/25/2034
45661E-AF-1	INDX 2006-AR2 2A1		12/25/2021	MBS PAYDOWN		984,656	984,656	781,878	969,237		15,420		15,420		984,656				2,712	02/25/2046
456652-AG-1	INMJA 2007-A1 A7		12/01/2021	MBS PAYDOWN		67,286	67,286	55,105	67,776		(489)		(489)		67,286				2,762	08/25/2037
45667W-AA-6	INDX 2006-FLX1 A1		12/25/2021	MBS PAYDOWN		1,393,308	1,393,308	1,234,820	1,374,857		18,451		18,451		1,393,308				2,878	11/25/2036
456866-AL-6	TRANE TECHNOLOGIES CO LL		06/01/2021	SINKING FUND PMT		447,000	447,000	487,156	447,220		(220)		(220)		447,000				16,092	06/01/2025
45780K-AS-5	INTOW 2020-1A C		01/15/2021	MBS PAYDOWN		1,966,635	1,750,000	1,750,000	1,750,000		216,635		216,635		1,966,635				6,144	09/15/2050
45783N-AB-3	INSTR 2021-1A B		06/15/2021	MBS PAYDOWN		1,879	1,879	1,878			2		2		1,879				17	02/15/2054
45866F-AH-7	INTERCONTINENTALEXCHANGE		03/15/2021	VARIOUS		22,512,200	20,000,000	20,770,010	20,751,973		(3,063)		(3,063)		20,748,910		1,763,290	1,763,290	407,056	09/21/2048
460146-CS-0	INTERNATIONAL PAPER CO		02/23/2021	BOFA SECURITIES INC		3,550,140	3,000,000	3,537,930	3,531,808		(1,810)		(1,810)		3,529,998		20,142	20,142	68,875	08/15/2048
46185J-AC-2	IHSFR 2018-SFR1 B		12/17/2021	MBS PAYDOWN		574	574	574	574						574				4	03/17/2037
46187V-AE-9	IHSFR 2018-SFR3 C		12/17/2021	MBS PAYDOWN		6,748,307	6,748,307	6,752,056	6,748,307						6,748,307				88,253	07/17/2037
46187X-AC-9	IHSFR 2018-SFR4 B		08/17/2021	MBS PAYDOWN		300	300	300	300						300				3	01/17/2038
46591A-BF-1	JPMDB 2018-C8 B		06/08/2021	BARCLAYS CAPITAL		6,845,859	6,000,000	6,179,991	6,138,294		(7,699)		(7,699)		6,130,595		715,265	715,265	142,430	06/15/2051
46591K-AC-7	JPMMT 2019-8 A3		12/01/2021	MBS PAYDOWN		5,085,895	5,085,895	5,151,853	5,103,935		(18,040)		(18,040)		5,085,895				78,989	03/25/2050
46591N-BW-6	JPMMT 2020-LTV1 B3A		12/01/2021	MBS PAYDOWN		117,092	117,092	116,067	117,026		66		66		117,092				2,241	06/25/2050
46591T-BT-0	JPMMT 2020-2 B2A		12/01/2021	MBS PAYDOWN		287,408	287,408	295,222	287,871		(463)		(463)		287,408				5,373	07/25/2050
46592W-BP-0	JPMMT 2021-12 A15		12/01/2021	MBS PAYDOWN		401,876	401,876	402,127			(10)		(10)		401,876				1,546	02/25/2052
46592X-BP-8	JPMMT 2021-13 A15		12/01/2021	MBS PAYDOWN		371,061	371,061	369,380			16		16		371,061				1,019	04/25/2052
46592X-CC-6	JPMMT 2021-13 B2		12/01/2021	MBS PAYDOWN		86,898	86,898	87,971			(3)		(3)		86,898				343	04/25/2052
46592X-CF-9	JPMMT 2021-13 B3		12/01/2021	MBS PAYDOWN		55,037	55,037	55,113							55,037				217	04/25/2052
465968-AA-3	JPMCC 2017-JP7 A1		12/01/2021	MBS PAYDOWN		1,360,834	1,360,834	1,356,369	1,359,783		1,051		1,051		1,360,834				14,658	09/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46616V-AA-8	HENDR 2012-1A A		12/15/2021	MBS PAYDOWN		400,869	400,869	400,778	400,249		620		620		400,869				8,440	02/16/2065
46617A-AB-1	HENDR 2012-3A B		12/15/2021	MBS PAYDOWN		152,331	152,331	152,329	151,990		341		341		152,331				5,189	09/15/2067
46617F-AC-8	HENDR 2013-1A B		12/15/2021	MBS PAYDOWN		989,627	989,627	988,845	987,685		1,942		1,942		989,627				27,430	04/15/2069
466247-VD-2	JPMMT 2005-S2 2A11		12/01/2021	MBS PAYDOWN		5,845	5,760	5,479	5,905		(59)		(59)		5,845				170	09/25/2035
466247-VH-3	JPMMT 2005-S2 2A15		12/01/2021	MBS PAYDOWN		235,330	223,031	205,467	235,812		(482)		(482)		235,330				7,940	09/25/2035
46625H-RW-2	JPMORGAN CHASE & CO		07/14/2021	RBC CAPITAL MARKETS		3,040,710	3,000,000	3,062,961	3,030,587		(9,629)		(9,629)		3,020,958		19,752	19,752	31,424	10/24/2023
46627M-AV-9	JPALT 2005-S1 2A10		12/01/2021	MBS PAYDOWN		324,992	302,692	255,774	324,170		822		822		324,992				10,551	12/25/2035
46640L-AD-4	JPMBB 2013-C14 A4		12/01/2021	MBS PAYDOWN		2,462,063	2,462,063	2,464,756	2,462,063						2,462,063				82,083	08/15/2046
46645G-AG-3	JPMMT 2015-6 A7		12/01/2021	MBS PAYDOWN		1,220,055	1,220,055	1,230,921	1,221,281		(1,227)		(1,227)		1,220,055				26,128	10/25/2045
46648C-AH-7	JPMMT 2017-1 A8		12/25/2021	MBS PAYDOWN		7,116,960	7,116,960	7,107,090	7,111,520		5,440		5,440		7,116,960				204,091	01/25/2047
46648H-AG-8	JPMMT 2017-2 A7		12/01/2021	MBS PAYDOWN		7,421,460	7,421,460	7,393,745	7,409,684		11,775		11,775		7,421,460				199,779	05/25/2047
46649C-AG-8	JPMMT 2018-4 A7		12/01/2021	MBS PAYDOWN		2,928,858	2,928,858	2,996,588	2,948,954		(20,096)		(20,096)		2,928,858				70,867	10/25/2048
46649K-AC-9	JPMMT 2018-5 A3		12/01/2021	MBS PAYDOWN		7,657,315	7,657,315	7,792,514	7,739,624		(82,310)		(82,310)		7,657,315				115,563	10/25/2048
46650H-AE-8	JPMMT 2019-1 A5		12/01/2021	MBS PAYDOWN		6,488,106	6,488,107	6,319,696	6,457,399		30,707		30,707		6,488,106				107,557	05/25/2049
46650H-AK-4	JPMMT 2019-1 A10		12/01/2021	MBS PAYDOWN		3,963,502	3,963,502	3,900,307	3,949,579		13,923		13,923		3,963,502				65,705	05/25/2049
46650J-AE-4	JPMMT 2018-6 1A5		02/01/2021	MBS PAYDOWN		2,184,249	2,184,249	2,111,131	2,171,579		12,670		12,670		2,184,249				7,843	12/25/2048
46650J-AG-9	JPMMT 2018-6 1A7		12/01/2021	MBS PAYDOWN		5,771,306	5,771,306	5,404,287	5,663,450		107,855		107,855		5,771,306				103,465	12/25/2048
46650M-AG-2	JPMMT 2018-8 A7		12/01/2021	MBS PAYDOWN		8,288,350	8,288,350	8,143,304	8,242,307		46,043		46,043		8,288,350				143,828	01/25/2049
46650P-AE-0	JPMMT 2019-LTV1 A5		12/01/2021	MBS PAYDOWN		11,973,839	11,973,839	11,797,602	11,913,677		60,162		60,162		11,973,839				231,833	06/25/2049
46650P-AR-1	JPMMT 2019-LTV1 A15		12/01/2021	MBS PAYDOWN		1,404,891	1,404,891	1,396,769	1,400,135		4,756		4,756		1,404,891				23,436	06/25/2049
46650Q-BA-5	JPMMT 2019-3 B2		12/01/2021	MBS PAYDOWN		108,797	108,797	109,817	109,068		(271)		(271)		108,797				2,703	09/25/2049
46651B-AC-4	JPMMT 2019-6 A3		12/10/2021	VARIOUS		5,728,882	5,715,680	5,809,453	5,785,408		(53,386)		(53,386)		5,732,023		(3,140)	(3,140)	117,520	12/25/2049
46651G-AC-3	JPMMT 2019-7 A3		12/01/2021	MBS PAYDOWN		1,815,799	1,815,799	1,847,008	1,823,303		(7,504)		(7,504)		1,815,799				28,129	02/25/2050
46651Y-AC-4	JPMMT 2019-9 A3		12/01/2021	MBS PAYDOWN		4,108,820	4,108,820	4,166,600	4,131,458		(22,638)		(22,638)		4,108,820				60,039	05/25/2050
46652F-CA-6	JPMMT 2020-4 B3		12/01/2021	MBS PAYDOWN		106,608	106,608	104,721	106,368		240		240		106,608				2,142	11/25/2050
46653Q-BP-9	JPMMT 2021-14 A15		12/01/2021	MBS PAYDOWN		83,503	83,503	82,420							83,503				174	05/25/2052
46653Q-CA-1	JPMMT 2021-14 B1		12/01/2021	MBS PAYDOWN		10,120	10,120	10,264							10,120				27	05/25/2052
46654K-BP-1	JPMMT 2021-11 A15		12/01/2021	MBS PAYDOWN		200,614	200,614	202,746			(57)		(57)		200,614				840	01/25/2052
46654K-CB-1	JPMMT 2021-11 B2		12/01/2021	MBS PAYDOWN		94,330	94,330	95,978			(18)		(18)		94,330				599	01/25/2052
46654K-CE-5	JPMMT 2021-11 B3		12/01/2021	MBS PAYDOWN		122,087	122,087	123,967			(21)		(21)		122,087				775	01/25/2052
477164-AA-5	JETBLUE AIRWAYS CORP		11/15/2021	SINKING FUND PMT		327,185	327,185	329,639	327,306		(121)		(121)		327,185				9,816	11/15/2032
47760Q-AB-9	JIMMY 2017-1A A2II		01/30/2021	MBS PAYDOWN		42,500	42,500	42,500	42,500						42,500				515	07/30/2047
48251C-AA-6	KKR WOLVERINE I LLC		10/15/2021	SINKING FUND PMT		3,709,253	3,709,253	3,709,253	3,709,253						3,709,253				72,686	01/15/2027
48253Q-AG-0	KIND 2020-AIP B		10/15/2021	MBS PAYDOWN		9,642,057	9,642,057	8,557,326	8,711,634		930,424		930,424		9,642,057				117,386	03/15/2037
48254C-AN-5	KIND 2021-KDIP D		10/15/2021	MBS PAYDOWN		875,000	875,000	875,000							875,000				8,528	12/15/2037
483007-AK-6	KAISER ALUMINUM CORP		05/21/2021	SECURITY CALLED at 108.830		1,197,129	1,100,000	1,120,000	1,116,951		(1,808)		(1,808)		1,115,142		(15,142)	(15,142)	136,851	05/01/2025
485170-BC-7	KANSAS CITY SOUTHERN		03/25/2021	CITIGROUP GLOBAL		2,113,960	2,000,000	2,177,470	2,030,200		(269)		(269)		2,177,011		(63,051)	(63,051)	31,267	11/15/2069
50077L-AB-2	KRAFT HEINZ FOODS CO		06/03/2021	DEUTSCHE BANK		4,836,600	4,500,000	3,923,325	3,945,793		4,592		4,592		3,950,385		886,215	886,215	101,719	06/01/2046
50212Y-AB-0	LPL HOLDINGS INC.		03/15/2021	SECURITY CALLED at 102.875		1,543,125	1,500,000	1,514,520	1,508,796		(771)		(771)		1,508,025		(8,025)	(8,025)	86,250	09/15/2025
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A		07/19/2021	SINKING FUND PMT		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				100,600	07/19/2024
50249A-AA-1	LYB INT FINANCE III		03/25/2021	BARCLAYS CAPITAL		1,058,810	1,000,000	1,034,310	1,033,694		(158)		(158)		1,033,536		25,274	25,274	19,133	10/15/2049
513075-BL-4	LAMAR MEDIA CORP		02/03/2021	SECURITY CALLED at 102.875		8,230,000	8,000,000	8,423,750	8,197,465		(5,247)		(5,247)		8,192,217		(192,217)	(192,217)	462,556	02/01/2026
525221-EE-3	LXS 2005-8 2A4A		12/01/2021	MBS PAYDOWN		137,606	137,237	110,990	122,779		14,827		14,827		137,606				3,522	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A		12/25/2021	MBS PAYDOWN		374,376	374,376	333,194	369,892		4,484		4,484		374,376				1,419	12/25/2035
525221-GM-3	LXS 2005-9N 1A1		12/25/2021	MBS PAYDOWN		1,205,978	1,205,978	1,041,446	1,193,458		12,520		12,520		1,205,978				3,842	02/25/2036
525226-AG-1	LXS 2006-12N A31A		12/25/2021	MBS PAYDOWN		1,206,374	1,202,533	879,105	1,151,759		54,615		54,615		1,206,374				3,555	08/25/2046
525229-AE-0	LXS 2006-10N 1A3A		12/25/2021	MBS PAYDOWN		1,104,342	1,090,517	846,514	1,076,742		27,600		27,600		1,104,342				3,007	07/25/2046
52522R-AD-2	LXS 2006-GP1 A3A		12/25/2021	MBS PAYDOWN		1,517,042	1,498,370	1,324,185	1,460,117		56,925		56,925		1,517,042				3,827	05/25/2046
52524H-AB-6	LXS 2007-4N 1A2A		03/29/2021	VARIOUS		321,182	324,686				258,273		258,273		258,273		62,909	62,909	3	03/25/2047
52524V-AG-4	LXS 2007-15N 2A1		12/25/2021	MBS PAYDOWN		1,203,924	1,203,924	1,032,365	1,174,241		29,683		29,683		1,203,924				2,159	08/25/2037
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		12/01/2021	SINKING FUND PMT		60,437	60,437	59,053	60,331		106		106		60,437				2,186	05/01/2022
52603V-AA-1	LFT 2018-1A A		05/20/2021	MBS PAYDOWN		1,000,000	1,000,000	970,625	980,283		19,717		19,717		1,000,000				15,875	12/21/2026
52603V-AC-7	LFT 2018-1A C		05/20/2021	SECURITY CALLED at 100.000		1,700,000	1,700,000	1,699,998	1,699,998		2		2		1,700,000				35,629	12/21/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52736R-BG-6	LEVI STRAUSS & CO		09/30/2021	SECURITY CALLED at 102.500		1,023,334	1,000,000	1,006,250	1,004,892		(581)		(581)		1,004,311		(4,311)	(4,311)	46,140	05/01/2025
53079E-BL-7	LIBERTY MUTUAL GROUP INC		06/09/2021	VARIOUS		4,482,060	5,000,000	5,000,000							5,000,000		(517,940)	(517,940)	48,494	02/01/2061
53627N-AC-5	LIONS GATE CAPITAL HOLD		04/01/2021	SECURITY CALLED at 103.188		1,031,880	1,000,000	1,027,390	1,016,130		(1,845)		(1,845)		1,014,285		(14,285)	(14,285)	74,380	02/01/2024
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		06/30/2021	SINKING FUND PMT		112,409	112,409	112,409	112,409						112,409				3,867	12/31/2047
542514-DB-7	LBMLT 2002-5 M1		12/25/2021	MBS PAYDOWN		455,379	455,379	427,997	452,313		3,067		3,067		455,379				3,182	11/25/2032
55028B-AG-2	LUM 2006-7 2A1		12/25/2021	MBS PAYDOWN		995,138	995,138	903,088	986,001		9,137		9,137		995,138				1,505	12/25/2036
55294@-AA-5	MCH WHALLY, LLC (WALGREENS)		12/10/2021	SINKING FUND PMT		258,824	258,824	258,824	258,824						258,824				8,503	12/10/2033
553777-AA-1	MTS SYSTEMS CORP		04/12/2021	SECURITY CALLED at 109.739		1,097,390	1,000,000	1,045,000	1,036,990		(2,654)		(2,654)		1,034,337		(34,337)	(34,337)	135,244	08/15/2027
576433-RU-2	MARM 2004-9 M2		12/25/2021	MBS PAYDOWN		933,739	933,739	892,888	916,915		16,824		16,824		933,739				8,099	11/25/2034
576434-TE-4	MALT 2004-7 3A1		12/01/2021	MBS PAYDOWN		240,277	240,277	239,751	238,602		1,675		1,675		240,277				8,762	08/25/2034
576434-UG-7	MALT 2004-9 A5		12/01/2021	MBS PAYDOWN		216,354	216,354	199,857	214,732		1,622		1,622		216,354				6,701	08/25/2034
57643A-AA-8	MASD 2006-2 A		12/25/2021	MBS PAYDOWN		649,629	649,629	616,742	644,960		4,669		4,669		649,629				2,336	02/25/2036
57643L-LC-8	MABS 2005-AB1 A4		12/01/2021	MBS PAYDOWN		362,914	362,914	357,357	360,240		2,674		2,674		362,914				5,493	11/25/2035
57643L-NX-0	MABS 2006-AB1 A4		12/01/2021	MBS PAYDOWN		251,279	251,279	228,036	247,174		4,105		4,105		251,279				4,229	02/25/2036
585491-BV-4	MELLO 2021-INV3 B2		12/01/2021	MBS PAYDOWN		47,517	47,517	48,632			(6)		(6)		47,517				257	10/25/2051
585491-BW-2	MELLO 2021-INV3 B3		12/01/2021	MBS PAYDOWN		18,340	18,340	18,549			(1)		(1)		18,340				99	10/25/2051
585495-EQ-3	MELLO 2021-MTG1 B3		12/01/2021	MBS PAYDOWN		54,514	54,514	52,410			52		52		54,514				544	04/25/2051
59001K-AD-2	MERITOR INC		06/03/2021	SECURITY CALLED at 101.042		1,562,109	1,546,000	1,549,865	1,546,791		(292)		(292)		1,546,499		(499)	(499)	93,409	02/15/2024
590027-AG-3	MHP 2020-HILL B		12/15/2021	MBS PAYDOWN		131,022	131,022	131,022	131,022						131,022				1,496	08/15/2037
59020U-BL-8	MLMI 2004-WMC2 M2		08/25/2021	MBS PAYDOWN		580,456	580,456	557,238	557,238		23,218		23,218		580,456				6,468	12/25/2034
59020U-VR-3	MLMI 2005-A3 A2		02/25/2021	MBS PAYDOWN		26,845	26,845	24,093	26,708		137		137		26,845				28	04/25/2035
59020U-Z6-5	MLMI 2005-A10 A		12/25/2021	MBS PAYDOWN		369,402	369,402	334,456	365,120		4,282		4,282		369,402				1,031	02/25/2036
590238-AA-9	MLMI 2007-HE3 A1		12/25/2021	MBS PAYDOWN		733,305	733,305	393,922	718,842		14,463		14,463		733,305				681	04/25/2047
59560W-AE-7	MDST 2010-1 B		08/01/2021	MBS PAYDOWN		292,969	292,969	304,372	294,417		(1,447)		(1,447)		292,969				10,902	12/15/2045
60871R-AH-3	MOLSON COORS BEVERAGE		03/24/2021	BOFA SECURITIES INC		5,185,800	5,000,000	5,610,800	5,610,028		(3,601)		(3,601)		5,606,427		(420,627)	(420,627)	146,417	07/15/2046
61691U-BF-5	MSC 2019-L3 XA		12/17/2021	INTEREST ONLY PAYMENT				10,115	9,343		(9,343)		(9,343)						726	11/15/2052
61744C-GD-2	MSAC 2004-HE7 M1		12/25/2021	MBS PAYDOWN		276,716	276,716	273,257	276,221		495		495		276,716				1,362	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1		12/25/2021	MBS PAYDOWN		116,448	116,448	114,956	116,201		248		248		116,448				671	09/25/2034
61744C-TL-0	MSAC 2005-HE4 M2		12/26/2021	MBS PAYDOWN		657,203	657,203	612,299	642,691		14,512		14,512		657,203				2,665	07/25/2035
61744Y-AG-3	MORGAN STANLEY		07/16/2021	MIZUHO SECURITIES USA		1,525,923	1,500,000	1,531,155	1,517,524		(4,500)		(4,500)		1,513,024		12,899	12,899	14,821	05/08/2024
61746W-A7-5	MSDWC 2003-NC2 M1		12/25/2021	MBS PAYDOWN		276,473	276,474	263,687	274,661		1,813		1,813		276,473				2,109	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1		12/25/2021	MBS PAYDOWN		438,319	438,319	423,389	434,269		4,050		4,050		438,319				4,754	11/25/2032
61748H-KA-8	MSM 2005-4 3A1		12/01/2021	MBS PAYDOWN		251,878	251,879	222,913	246,951		4,928		4,928		251,878				7,138	08/25/2035
61762D-BB-6	MSBAM 2013-C9 C		11/10/2021	CREDIT SUISSE		2,039,688	2,000,000	1,851,641	1,944,296		13,151		13,151		1,957,447		82,241	82,241	78,044	05/15/2046
61771Q-CC-3	MSRM 2020-1 B3		12/01/2021	VARIOUS		32,914	32,914	32,083			20		20		32,914				424	12/25/2050
61772C-AZ-4	MSRM 2021-3 B3		12/01/2021	MBS PAYDOWN		27,484	27,484	26,784			12		12		27,484				227	06/25/2051
61772L-BW-0	MSRM 2021-2 B3		12/01/2021	VARIOUS		50,974	50,974	50,129			20		20		50,974				514	05/25/2051
61772Q-AT-7	MSRM 2021-6 A9		12/01/2021	MBS PAYDOWN		109,215	109,215	109,044			1		1		109,215				423	09/25/2051
61772Q-AY-6	MSRM 2021-6 B3		12/01/2021	MBS PAYDOWN		14,337	14,337	14,149							14,337				56	09/25/2051
624758-AE-8	MUELLER WATER PRODUCTS		06/17/2021	SECURITY CALLED at 102.750		1,027,500	1,000,000	1,022,500	1,014,021		(2,506)		(2,506)		1,011,515		(11,515)	(11,515)	55,306	06/15/2026
62878Y-AA-2	BUNDT 2021-1 A2		10/30/2021	MBS PAYDOWN		26,250	26,250	26,250							26,250				196	07/30/2051
62955M-AB-2	NZES 2021-FHT1 A		12/25/2021	MBS PAYDOWN		278,996	278,996	278,990			544		544		278,996				1,783	07/25/2026
63615#-AD-3	THE NATL FOOTBALL LEAGUE		10/15/2021	SINKING FUND PMT		548,120	548,120	548,120	548,120						548,120				23,127	03/31/2024
638612-AK-7	NATIONWIDE FINANCIAL SER		03/25/2021	MATURITY		15,128,000	15,128,000	15,265,888	15,132,135		(4,135)		(4,135)		15,128,000				406,565	03/25/2021
63938P-BL-2	NAVMT 2019-1 D		05/25/2021	MBS PAYDOWN		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				12,277	05/25/2024
64016N-AA-5	NBLY 2021-1A A2		10/30/2021	MBS PAYDOWN		68,750	68,750	68,750							68,750				1,164	04/30/2051
64352V-LY-5	NCHET 2005-A A4		12/01/2021	MBS PAYDOWN		2,415,669	2,415,669	2,335,650	2,396,255		19,413		19,413		2,415,669				58,909	08/25/2035
64352V-NJ-6	NCHET 2005-B A2D		05/25/2021	MBS PAYDOWN		379,754	379,742	356,483	375,714		4,041		4,041		379,754				871	10/25/2035
64352V-NK-3	NCHET 2005-B M1		12/25/2021	MBS PAYDOWN		1,623,725	1,623,725	1,210,690	1,542,961		80,764		80,764		1,623,725				9,665	10/25/2035
64828F-CQ-3	NRZT 2018-4A A1S		12/25/2021	MBS PAYDOWN		645,228	645,228	631,114	642,520		2,709		2,709		645,228				2,950	01/25/2048
64828G-BQ-2	NRZT 2019-6A B3C		12/01/2020	VARIOUS		41,894	41,894	43,518	43,496		(1,602)		(1,602)		41,894				29,729	09/25/2059
64828M-BK-2	NRZT 2017-3A B3		12/01/2021	MBS PAYDOWN		737,520	737,520	773,721	740,971		(3,452)		(3,452)		737,520				21,442	04/25/2057
64828N-AA-3	NRZT 2017-5A A1		12/25/2021	MBS PAYDOWN		583,464	583,464	582,553	582,774		691		691		583,464				5,100	06/25/2057

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
64829C-AM-0	NRZT 2015-1A B4		12/01/2021	MBS PAYDOWN		174,879	174,879	179,216	175,433		(554)		(554)		174,879				5,350	05/28/2052
64829X-BJ-0	NRZT 2018-5A B3		12/01/2021	MBS PAYDOWN		1,022,481	1,022,481	1,044,208	1,024,258		(1,777)		(1,777)		1,022,481				27,899	12/25/2057
64830Q-AD-6	NRZT 2019-NQM2 M1		03/01/2021	MBS PAYDOWN		2,500,000	2,500,000	2,499,999	2,494,500		5,500		5,500		2,500,000				26,669	04/25/2049
65341K-AZ-9	NFMOT 2018-1A A1		02/15/2021	MBS PAYDOWN		3,520,000	3,520,000	3,527,150	3,520,000						3,520,000				4,819	02/15/2023
65342R-AC-4	NFP CORP		06/01/2021	SECURITY CALLED at 109.619		1,096,190	1,000,000	1,011,250	1,009,640		(1,079)		(1,079)		1,008,562		(8,562)	(8,562)	134,301	05/15/2025
65535V-PD-4	NAA 2005-AP3 A3		12/01/2021	MBS PAYDOWN		139,979	139,979	92,911	138,998		981		981		139,979				1,537	08/25/2035
65536H-AG-3	NHELI 2005-FM1 M2		12/25/2021	MBS PAYDOWN		479,081	479,081	453,031	470,348		8,734		8,734		479,081				2,090	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A		12/25/2021	MBS PAYDOWN		2,079,486	2,040,474	1,486,650	2,031,701		47,785		47,785		2,079,486				4,532	02/25/2037
65540G-BD-5	NMRR 2014-4R 3A10		12/25/2021	MBS PAYDOWN		2,422,464	2,422,464	1,792,624	2,300,184		122,281		122,281		2,422,464				3,630	09/26/2036
655664-AU-4	NORDSTROM INC		04/26/2021	SECURITY CALLED at 112.967		564,835	500,000	500,000	500,000						500,000				84,158	05/15/2025
669884-AA-6	NHEL 2006-1 A1A		12/25/2021	MBS PAYDOWN		973,101	973,101	927,487	963,247		9,854		9,854		973,101				2,256	05/25/2036
670001-AC-0	NOVELIS CORPORATION		08/25/2021	SECURITY CALLED at 103.381		1,550,715	1,500,000	1,580,475	1,559,400		(13,320)		(13,320)		1,546,080		(46,080)	(46,080)	119,257	09/30/2026
67079B-AF-7	NUTRITION & BIOSCIENCES		03/09/2021	UBS SECURITIES		1,458,825	1,500,000	1,588,305	1,588,223		(288)		(288)		1,587,935		(129,110)	(129,110)	25,288	12/01/2050
67113A-AP-5	OBX 2019-EXP3 1A8		12/01/2021	MBS PAYDOWN		2,895,779	2,895,779	2,924,289	2,903,466		(7,687)		(7,687)		2,895,779				48,035	10/25/2059
67113K-AL-2	OBX 2019-EXP2 2A2		12/25/2021	MBS PAYDOWN		1,559,151	1,559,151	1,559,151	1,559,151						1,559,151				11,494	06/25/2059
67114K-AV-9	OBX 2021-INV2 A19		12/01/2021	MBS PAYDOWN		96,236	96,236	95,679			4		4		96,236				274	10/25/2051
67181D-AJ-0	OAKIG 2021-2A A1		12/20/2021	MBS PAYDOWN		7,137	7,137	7,135			5		5		7,137				5	11/20/2051
67181D-AK-7	OAKIG 2021-2A A2		12/20/2021	MBS PAYDOWN		7,137	7,137	7,137			6		6		7,137				6	11/20/2051
67448Q-AT-8	OBX 2019-EXP1 2A1B		12/25/2021	MBS PAYDOWN		216,250	216,250	213,591	217,063		(813)		(813)		216,250				2,297	01/25/2059
67448W-BE-7	OBX 2020-EXP3 2A2		12/25/2021	MBS PAYDOWN		1,930,474	1,930,474	1,930,474	1,930,474						1,930,474				12,944	01/25/2060
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		06/08/2021	VARIOUS		2,410,956	2,800,000	2,800,212	2,800,352		(6)		(6)		2,800,346		(389,390)	(389,390)	86,333	03/15/2048
67647E-AU-1	OCMT 2021-5 A19		12/01/2021	MBS PAYDOWN		191,965	191,965	191,815			2		2		191,965				584	10/25/2051
67647W-CF-2	BVINV 2021-3 B3A		12/01/2021	MBS PAYDOWN		8,163	8,163	8,554			(5)		(5)		8,163				61	07/25/2051
68267L-AA-6	OMFIT 2017-1A A1		06/14/2021	MBS PAYDOWN		1,878,461	1,878,461	1,858,503	1,867,178		11,283		11,283		1,878,461				12,203	09/14/2032
68267L-AE-8	OMFIT 2017-1A D		06/14/2021	MBS PAYDOWN		10,000,000	10,000,000	9,931,074	9,992,308		7,692		7,692		10,000,000				226,000	09/14/2032
68275C-AC-2	FB 2005-1 A3		12/08/2021	MBS PAYDOWN		2,320,559	2,320,559	2,285,508	2,317,163		3,396		3,396		2,320,559				110,364	08/10/2035
68383N-CA-9	OPMAC 2005-4 1APT		12/25/2021	MBS PAYDOWN		396,049	396,050	358,219	388,626		7,423		7,423		396,049				1,492	11/25/2035
68389F-EG-5	OOMLT 2003-6 M1		08/25/2021	MBS PAYDOWN		1,324,851	1,324,851	1,318,227	1,318,227		6,624		6,624		1,324,851				9,228	11/25/2033
68389F-JH-8	OOMLT 2005-4 M1		06/30/2021	VARIOUS		496,255	496,255	468,341	491,120		5,135		5,135		496,255				1,095	11/25/2035
68389X-BG-9	ORACLE CORP		03/25/2021	GOLDMAN SACHS & CO		10,822,100	10,000,000	10,553,100	10,540,839		(1,833)		(1,833)		10,539,006		283,094	283,094	162,847	05/15/2055
690742-AG-6	OWENS CORNING		03/15/2021	BARCLAYS CAPITAL		3,113,539	2,875,000	3,434,820	3,434,278		(2,908)		(2,908)		3,431,370		(317,831)	(317,831)	83,103	07/15/2047
69337B-AH-7	PHHAM 2007-1 21A		12/01/2021	MBS PAYDOWN		442,541	500,976	378,186	440,742		1,799		1,799		442,541				16,051	02/25/2037
69359Y-BC-0	PMTLT 2021-INV1 A27		12/01/2021	MBS PAYDOWN		226,648	226,648	225,621			9		9		226,648				701	07/25/2051
69374X-AA-8	PSMC 2019-2 A1		12/01/2021	MBS PAYDOWN		1,766,574	1,766,574	1,801,905	1,793,359		(26,785)		(26,785)		1,766,574				23,583	10/25/2049
694308-JR-9	PACIFIC GAS & ELECTRIC		11/15/2021	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				62,669	11/15/2021
70069F-BS-5	PPSI 2004-WHQ1 M2		12/25/2021	MBS PAYDOWN		922,641	922,641	868,479	909,668		12,973		12,973		922,641				5,582	09/25/2034
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)		12/01/2021	SINKING FUND PMT		91,750	91,750	97,267	92,409		(659)		(659)		91,750				3,435	09/01/2022
72345H-AA-3	PINNACLE BANK TN		07/30/2021	SECURITY CALLED at 100.000		4,000,000	4,000,000	3,960,920	3,975,294		24,706		24,706		4,000,000				101,000	07/30/2025
72703P-AC-7	PLNT 2019-1A A2		12/05/2021	MBS PAYDOWN		20,000	20,000	20,590	20,040		(40)		(40)		20,000				482	12/05/2049
73316N-AB-1	POPLR 2007-A A2		12/25/2021	MBS PAYDOWN		627,398	627,398	539,562	608,407		18,991		18,991		627,398				1,392	06/25/2047
73316P-CK-4	POPLR 2005-2 M1		12/01/2021	MBS PAYDOWN		2,740,350	2,740,350	2,711,817	2,736,673		3,677		3,677		2,740,350				62,667	04/25/2035
73316P-DS-6	POPLR 2005-3 M1		12/01/2021	MBS PAYDOWN		4,468,225	4,468,225	4,380,471	4,460,326		7,899		7,899		4,468,225				89,850	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1		12/25/2021	MBS PAYDOWN		325,137	325,137	300,345	317,549		7,588		7,588		325,137				1,014	11/25/2035
73316P-HP-8	POPLR 2005-D A5		12/01/2021	MBS PAYDOWN		1,616,588	1,616,588	1,528,181	1,609,056		7,532		7,532		1,616,588				35,382	01/25/2036
73316P-KJ-8	POPLR 2006-B M1		12/25/2021	MBS PAYDOWN		427,081	427,081	407,329	424,743		2,338		2,338		427,081				1,766	05/25/2036
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		12/15/2021	SINKING FUND PMT		376,131	376,131	376,131	376,131						376,131				12,336	06/15/2033
74162F-AB-1	PRIME 2007-1 A2		12/01/2021	MBS PAYDOWN		2,914,546	3,109,584	2,399,576	2,918,218		(3,672)		(3,672)		2,914,546				83,751	03/25/2037
74166Y-AA-8	PROSE 2019-1A A2		10/30/2021	MBS PAYDOWN		80,000	80,000	80,000	80,000						80,000				2,238	07/30/2049
74251V-AL-6	PRINCIPAL FINANCIAL GRP		05/12/2021	CREDIT SUISSE		7,436,850	7,500,000	7,368,750	7,368,750						7,368,750		68,100	68,100	122,009	05/15/2055
74922N-AB-5	RALI 2006-QA10 A2		12/25/2021	MBS PAYDOWN		1,132,858	1,077,358	805,325	1,108,363		24,495		24,495		1,132,858				1,899	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1		12/25/2021	MBS PAYDOWN		597,164	597,164	524,571	586,084		11,080		11,080		597,164				1,030	04/25/2037
749239-AF-6	RAMP 2006-RZ5 M1		12/25/2021	MBS PAYDOWN		42,550	44,141	34,908	41,685		865		865		42,550				223	08/25/2046
74923L-AB-8	RALI 2007-Q04 A1A		12/25/2021	MBS PAYDOWN		1,481,658	1,481,658	1,337,659	1,457,359		24,299		24,299		1,481,658				2,616	05/25/2047
74923P-AB-9	RAMP 2007-RZ1 A2		04/25/2021	MBS PAYDOWN		158,404	158,404	145,534	156,754		1,650		1,650		158,404				113	02/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74924Y-AC-7	RASC 2007-KS3 A13		12/25/2021	MBS PAYDOWN		1,694,023	1,694,023	1,530,477	1,656,114		37,909		37,909		1,694,023				3,262	04/25/2037
749357-AA-7	RCKT 2019-1 A1		12/01/2021	MBS PAYDOWN		3,473,375	3,473,375	3,527,104	3,488,580		(15,205)		(15,205)		3,473,375				51,987	09/25/2049
749384-CB-7	RCKT 2021-5 A25		12/01/2021	MBS PAYDOWN		90,361	90,361	89,754							90,361				188	11/25/2051
74957E-AF-4	RFMSI 2006-S5 A6		12/01/2021	MBS PAYDOWN		195,095	206,580	164,231	193,146		1,949		1,949		195,095				6,833	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12		12/01/2021	MBS PAYDOWN		330,423	349,874	279,897	326,901		3,522		3,522		330,423				11,573	06/25/2036
749685-AW-3	RPM INTERNATIONAL INC		05/12/2021	JEFFERIES LLC		3,119,850	3,000,000	2,999,910	3,000,000						3,000,000		119,850	119,850	105,896	01/15/2048
74978F-AA-7	RAAC 2007-SP3 A1		11/25/2021	MBS PAYDOWN		326,736	326,736	319,814	323,864		2,872		2,872		326,736				2,161	09/25/2047
74978F-AH-2	RAAC 2007-SP3 A2		12/25/2021	MBS PAYDOWN		134,665	134,665	131,298	134,088		577		577		134,665				1,995	09/25/2047
75114H-AA-5	RALI 2006-Q05 1A1		12/25/2021	MBS PAYDOWN		895,871	895,871	788,366	886,292		9,579		9,579		895,871				2,604	05/25/2046
75114H-AD-9	RALI 2006-Q05 2A1		12/25/2021	MBS PAYDOWN		946,646	932,261	713,763	910,942		35,704		35,704		946,646				2,598	05/25/2046
75114R-AD-7	RALI 2006-QA3 A1		09/25/2021	MBS PAYDOWN		228,558	214,821	190,251	206,651		21,907		21,907		228,558				460	04/25/2036
751153-AA-5	RALI 2006-Q010 A1		12/25/2021	MBS PAYDOWN		1,441,475	1,441,475	1,111,062	1,401,377		40,098		40,098		1,441,475				3,197	01/25/2037
75115Y-AA-7	RALI 2007-Q01 A1		12/25/2021	MBS PAYDOWN		1,598,756	1,598,756	1,406,329	1,579,808		18,948		18,948		1,598,756				2,274	02/25/2047
75157D-AC-8	RAMP 2007-RS2 A3		12/25/2021	MBS PAYDOWN		2,860,730	2,786,643	1,810,941	2,784,033		76,697		76,697		2,860,730				10,925	05/25/2037
75409Q-DH-1	RATE 2021-J2 B3		12/01/2021	MBS PAYDOWN		24,219	24,219	23,171			10		10		24,219				140	08/25/2051
75886A-AL-2	ENRGY TRANS LP/REG FIN		10/29/2021	SECURITY CALLED at 100.000		500,000	500,000	492,115	498,615		1,385		1,385		500,000				36,719	03/01/2022
75913M-AA-7	REGIONS BANK OF ALABAMA		12/08/2021	KEYBANC CAPITAL MKTS		4,906,650	3,500,000	4,347,525	4,297,685		(31,595)		(31,595)		4,266,089		640,561	640,561	215,717	06/26/2037
759351-AE-9	REINSURANCE GRP OF AMER		03/11/2021	BOFA SECURITIES INC		5,766,000	6,200,000	6,014,000	6,014,000						6,014,000		(248,000)	(248,000)	44,663	12/15/2065
759351-AJ-8	REINSURANCE GRP OF AMER		06/01/2021	MATURITY		7,000,000	7,000,000	6,961,290	6,997,979		2,021		2,021		7,000,000				175,000	06/01/2021
75970N-BE-6	RAMC 2005-3 AF4		12/01/2021	MBS PAYDOWN		1,233,429	1,233,429	1,100,450	1,215,522		17,908		17,908		1,233,429				36,358	11/25/2035
759950-EM-6	RAMC 2004-4 AF5		12/01/2021	MBS PAYDOWN		430,322	430,322	418,922	429,715		607		607		430,322				9,059	02/25/2035
76110W-N6-9	RASC 2005-KS2 M1		12/25/2021	MBS PAYDOWN		274,067	274,067	255,310	267,444		6,622		6,622		274,067				1,105	03/25/2035
761118-UG-1	RALI 2006-QS2 1A1		12/01/2021	MBS PAYDOWN		234,544	261,666	181,858	233,424		1,120		1,120		234,544				7,799	02/25/2036
76111X-RB-1	RFMSI 2004-S9 1A23		12/01/2021	MBS PAYDOWN		242,344	242,344	222,048	241,419		926		926		242,344				4,921	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B		12/25/2021	MBS PAYDOWN		800,305	800,305	741,283	789,600		10,705		10,705		800,305				4,025	03/25/2036
76112B-K3-3	RAMP 2005-EFC6 M2		12/27/2021	MBS PAYDOWN		597,099	597,099	531,418	584,041		13,058		13,058		597,099				2,666	11/25/2035
76112B-SQ-4	RAAC 2005-SP1 2A3		12/01/2021	MBS PAYDOWN		520,983	520,983	471,490	516,221		4,762		4,762		520,983				13,998	09/25/2034
76112B-X3-9	RAMP 2006-NC1 M1		12/25/2021	MBS PAYDOWN		756,587	756,587	541,906	714,490		42,098		42,098		756,587				4,951	01/25/2036
76114D-AE-4	RAST 2006-A1S A5		12/01/2021	MBS PAYDOWN		208,187	213,753	151,641	210,773		(2,587)		(2,587)		208,187				6,558	01/25/2037
77846E-AJ-4	RPT 2017-ROSS D		06/15/2021	MBS PAYDOWN		10,237,965	10,237,965	10,237,965	10,237,965						10,237,965				154,706	06/15/2033
78388J-AV-8	SBA COMMUNICATIONS CORP		11/08/2021	SECURITY CALLED at 101.219		7,085,330	7,000,000	6,901,250	6,940,256		12,928		12,928		6,953,183		46,817	46,817	490,090	09/01/2024
78443C-BH-6	SLMA 2004-A A3		12/15/2021	MBS PAYDOWN		516,748	516,748	483,483	512,410		4,339		4,339		516,748				1,891	06/15/2033
78469P-AA-2	SOFI 2016-A A1		12/25/2021	MBS PAYDOWN		77,243	77,243	76,549	77,031		212		212		77,243				738	08/25/2036
78469X-AE-7	SPX FLOW INC		09/02/2021	SECURITY CALLED at 102.938		4,117,520	4,000,000	4,125,000	4,075,741		(12,933)		(12,933)		4,062,808		(62,808)	(62,808)	363,617	08/15/2026
78470R-AA-5	SOFI 2016-E A1		12/25/2021	MBS PAYDOWN		400,610	400,610	404,350	400,610						400,610				1,985	07/25/2039
80557B-AC-8	SAST 2007-3 2A2		06/25/2021	MBS PAYDOWN		805,228	805,228	745,842	792,807		12,420		12,420		805,228				916	09/25/2047
81375W-JT-4	SABR 2006-FR1 A2C		12/25/2021	MBS PAYDOWN		1,491,438	1,491,438	1,397,291	1,458,892		32,547		32,547		1,491,438				5,752	11/25/2035
81743A-AA-7	SEMT 2019-5 A1		12/14/2021	MBS PAYDOWN		5,188,755	5,188,746	5,279,549	5,222,059		(33,303)		(33,303)		5,188,755				81,787	12/25/2049
81744L-AA-2	SEMT 2007-2 1A1		12/20/2021	MBS PAYDOWN		94,274	94,274	83,432	92,642		1,632		1,632		94,274				201	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1		12/20/2021	MBS PAYDOWN		119,665	119,665	107,100	117,862		1,803		1,803		119,665				315	07/20/2036
81745J-AA-6	SEMT 2013-11 A1		12/01/2021	MBS PAYDOWN		98,872	98,872	94,098	97,687		1,185		1,185		98,872				1,428	09/25/2043
81746Q-AG-6	SEMT 2018-2 A7		12/01/2021	MBS PAYDOWN		4,131,140	4,131,140	4,231,191	4,154,589		(23,449)		(23,449)		4,131,140				111,395	02/25/2048
81746W-AN-8	SEMT 2018-CH3 A13		12/01/2021	MBS PAYDOWN		1,646,598	1,646,598	1,675,984	1,649,387		(2,789)		(2,789)		1,646,598				47,697	08/25/2048
81747A-AN-5	SEMT 2019-1 A7		11/01/2021	MBS PAYDOWN		2,129,803	2,129,803	2,093,343	2,114,147		15,656		15,656		2,129,803				44,612	02/25/2049
81747A-BN-4	SEMT 2019-1 A19		11/01/2021	MBS PAYDOWN		1,171,392	1,171,392	1,164,986	1,166,266		5,126		5,126		1,171,392				24,537	02/25/2049
81747G-AA-0	SEMT 2018-5 A1		12/10/2021	VARIOUS		7,912,703	7,894,588	8,037,677	8,003,469		(86,105)		(86,105)		7,917,364		(4,661)	(4,661)	171,194	05/25/2048
81747M-AN-9	SEMT 2019-CH1 A13		12/01/2021	MBS PAYDOWN		6,786,784	6,786,784	6,995,187	6,826,027		(39,243)		(39,243)		6,786,784				143,011	03/25/2049
81748B-AB-8	SEMT 2019-3 A2		12/01/2021	MBS PAYDOWN		7,013,598	7,013,598	7,124,282	7,042,285		(28,687)		(28,687)		7,013,598				105,171	09/25/2049
81748J-AA-3	SEMT 2019-4 A1		12/01/2021	MBS PAYDOWN		1,649,612	1,649,612	1,684,150	1,658,642		(9,030)		(9,030)		1,649,612				23,873	11/25/2049
81748R-CE-5	SEMT 2020-4 B3		12/01/2021	MBS PAYDOWN		41,429	41,429	40,199	41,365		64		64		41,429				682	11/25/2050
81748R-CF-2	SEMT 2020-4 B4		12/01/2021	MBS PAYDOWN		19,123	19,123	16,498	19,015		107		107		19,123				315	11/25/2050
81748Y-AU-6	SEMT 2021-6 A19		12/01/2021	MBS PAYDOWN		113,520	113,520	114,461			(19)		(19)		113,520				468	10/25/2051
817565-BU-7	SERVICE CORP INTL		06/09/2021	SECURITY CALLED at 103.224		6,296,691	6,100,000	6,122,625	6,102,603		(1,288)		(1,288)		6,101,314		(1,314)	(1,314)	473,224	11/15/2021
81761T-AC-9	SERV 2020-1 A2II		10/30/2021	MBS PAYDOWN		75,000	75,000	75,000	75,000						75,000				1,606	01/30/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
817743-AA-5	SPRO 2019-1A A2		10/25/2021	MBS PAYDOWN		53,250	53,250	53,525	53,269		(19)		(19)		53,250				1,292	10/25/2049
826525-AC-1	SRFC 2020-2A C		12/20/2021	MBS PAYDOWN		2,712,698	2,712,698	2,712,361	2,708,184		4,514		4,514		2,712,698				47,866	07/20/2037
82652N-AA-6	SRFC 2019-3A A		12/20/2021	MBS PAYDOWN		1,223,500	1,223,500	1,137,855	1,201,923		21,577		21,577		1,223,500				14,448	08/20/2036
82669G-AS-3	SIGNATURE BANK NEW YORK		04/19/2021	SECURITY CALLED at 100.000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				371,000	04/22/2026
82967N-AW-8	SIRIUS XM RADIO INC		09/02/2021	SECURITY CALLED at 102.688		2,567,200	2,500,000	2,501,250	2,500,655		(115)		(115)		2,500,540		(540)	(540)	219,118	07/15/2026
83402Q-AC-6	SCLP 2016-2 B		12/25/2021	MBS PAYDOWN		3,472,912	3,472,912	3,471,690	3,473,582		(670)		(670)		3,472,912				78,911	10/27/2025
83405A-AB-0	SCLP 2017-1 B		06/25/2021	MBS PAYDOWN		4,406,809	4,406,809	4,405,963	4,407,286		(476)		(476)		4,406,809				71,015	01/26/2026
83405T-AA-1	SCLP 2019-3 A		11/25/2021	MBS PAYDOWN		2,974,680	2,974,680	2,933,778	2,948,867		25,813		25,813		2,974,680				37,756	05/25/2028
83406C-AA-7	SCLP 2019-2 A		09/25/2021	MBS PAYDOWN		1,307,637	1,307,637	1,215,285	1,254,530		53,107		53,107		1,307,637				14,621	04/25/2028
83546D-AJ-7	SONIC 2020-1A A2II		12/20/2021	MBS PAYDOWN		70,000	70,000	70,000	70,000						70,000				1,644	01/20/2050
83611M-NJ-3	SVHE 2006-2 M2		02/16/2021	GOLDMAN SACHS & CO		1,192,500	1,200,000	1,187,250	1,189,086		600		600		1,189,686		2,814	2,814	1,130	03/25/2036
83611Y-AD-4	SVHE 2006-OPT4 2A3		06/25/2021	MBS PAYDOWN		718,171	718,171	653,535	709,334		8,837		8,837		718,171				728	06/25/2036
83612J-AC-8	SVHE 2006-EQ1 A3		12/25/2021	MBS PAYDOWN		2,709,310	2,709,310	2,164,572	2,549,586		159,724		159,724		2,709,310				4,061	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3		12/25/2021	MBS PAYDOWN		2,823,634	2,823,634	1,988,897	2,697,725		125,909		125,909		2,823,634				5,006	01/25/2037
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		12/01/2021	SINKING FUND PMT		461,567	461,567	461,659	461,571		(5)		(5)		461,567				18,965	01/01/2027
84470P-AC-3	SOUTHSIDE BANCSHARES INC		09/30/2021	SECURITY CALLED at 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				385,000	09/30/2026
84683#-AB-0	SPARTAN PETR CO (BP/AMOCO)		12/01/2021	VARIOUS		137,674	137,674	137,674	137,674						137,674				5,466	12/01/2021
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2021	VARIOUS		187,376	187,376	187,376	187,376						187,376				4,697	04/01/2039
85572T-AD-7	STAR 2019-IMC1 M1		04/01/2021	MBS PAYDOWN		7,420,000	7,420,000	7,419,780	7,409,341		10,659		10,659		7,420,000				123,198	02/25/2049
86207#-AA-4	STONEHENGE CAP		12/01/2021	SINKING FUND PMT		62,671	62,671	62,671	62,671						62,671				2,647	03/01/2023
86212X-AC-4	STR 2019-1 A3		12/20/2021	MBS PAYDOWN		11,250	11,250	11,057	11,218		32		32		11,250				205	11/20/2049
86212X-AD-2	STR 2019-1 A4		12/20/2021	MBS PAYDOWN		90,000	90,000	89,965	89,790		210		210		90,000				2,189	11/20/2049
86213A-AB-5	STR 2013-3A A2		11/20/2021	MBS PAYDOWN		1,536,056	1,536,056	1,616,219	1,573,297		(37,241)		(37,241)		1,536,056				72,635	11/20/2043
86358E-E6-9	SAIL 2006-2 A3		12/25/2021	MBS PAYDOWN		396,876	396,876	353,715	383,995		12,881		12,881		396,876				956	04/25/2036
86358E-EK-8	SAIL 2003-BC11 A3		12/25/2021	MBS PAYDOWN		611,526	611,527	606,176	610,525		1,001		1,001		611,526				3,649	10/25/2033
86358E-RB-4	SAIL 2005-2 M2		12/25/2021	MBS PAYDOWN		188,031	188,031	177,866	185,580		2,451		2,451		188,031				897	03/25/2035
86358E-RX-6	SAIL 2005-3 M3		12/25/2021	MBS PAYDOWN		1,174,858	1,174,858	1,158,153	1,171,703		3,155		3,155		1,174,858				7,145	04/25/2035
86358E-SM-9	SAIL 2005-4 M3		12/25/2021	MBS PAYDOWN		1,353,077	1,353,077	1,252,442	1,318,098		34,979		34,979		1,353,077				5,803	05/25/2035
86358E-UW-4	SAIL 2005-HE1 M2		12/25/2021	MBS PAYDOWN		959,794	959,794	928,301	954,796		4,997		4,997		959,794				5,436	07/25/2035
86359A-2G-7	SAIL 2003-BC10 A4		12/25/2021	MBS PAYDOWN		926,720	926,720	890,810	914,781		11,939		11,939		926,720				5,405	10/25/2033
86359B-G5-4	SASC 2004-18H A5		03/01/2021	MBS PAYDOWN		1,528,005	1,528,005	1,302,624	1,328,121		199,884		199,884		1,528,005				17,887	10/25/2034
86359D-UJ-4	LBSBC 2005-2A M3		10/25/2021	MBS PAYDOWN		1,885,237	1,885,237	1,792,153	1,871,073		14,164		14,164		1,885,237				7,344	09/25/2030
86359D-UL-9	LXS 2005-5N 1A1		12/25/2021	MBS PAYDOWN		1,810,119	1,810,119	1,650,664	1,765,897		44,222		44,222		1,810,119				3,851	11/25/2035
86359D-VD-6	SASC 2005-OPT1 A3		12/25/2021	MBS PAYDOWN		865,000	865,000	462,775	832,849		32,152		32,152		865,000				6,364	11/25/2035
86772F-AA-9	SUNRN 2019-2 A		10/30/2021	MBS PAYDOWN		2,706	2,706	2,705	2,703		4		4		2,706				61	02/01/2055
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)		12/01/2021	SINKING FUND PMT		568,334	568,334	568,334	568,334						568,334				22,172	07/01/2028
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP LLC		11/23/2021	RETURN OF CAPITAL		101,278		101,278	101,278						101,278					01/10/2028
87166P-AA-9	SYNIT 2018-A1 A		09/15/2021	MBS PAYDOWN		9,345,000	9,345,000	9,570,959	9,417,537		(72,537)		(72,537)		9,345,000				236,896	09/15/2024
87244B-AA-6	TGIF 2017-1A A2		10/30/2021	MBS PAYDOWN		427,004	427,004	435,561	427,150		(146)		(146)		427,004				19,000	04/30/2047
87342R-AC-8	BELL 2016-1A A23		11/25/2021	MBS PAYDOWN		175,000	175,000	175,000	175,000						175,000				5,436	05/25/2046
87342R-AE-4	BELL 2018-1A A2II		11/25/2021	MBS PAYDOWN		137,000	137,000	139,556	137,175		(175)		(175)		137,000				4,230	11/25/2048
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)		12/15/2021	SINKING FUND PMT		139,733	139,733	139,733	139,733						139,733				4,298	09/15/2035
88156T-AB-9	TMTS 2006-9HGA A2		11/25/2021	MBS PAYDOWN		788,734	788,734	733,030	751,809		36,925		36,925		788,734				1,904	10/25/2037
88156Y-AA-0	TMTS 2006-11 A1		12/25/2021	MBS PAYDOWN		1,388,503	1,388,503	1,333,830	1,377,700		10,802		10,802		1,388,503				2,147	10/25/2037
883203-BS-9	TEXTRON INC		06/21/2021	SECURITY CALLED at 100.000		2,000,000	2,000,000	1,993,900	1,999,430		570		570		2,000,000				89,250	09/21/2021
885220-FE-8	TMST 2004-2 A1		12/25/2021	MBS PAYDOWN		954,398	954,397	892,362	947,403		6,994		6,994		954,398				3,525	06/25/2044
88632A-AN-8	TBMLT 2018-3 A13		12/01/2021	MBS PAYDOWN		5,411,299	5,411,299	5,238,997	5,368,821		42,478		42,478		5,411,299				93,784	11/25/2048
89177L-BE-2	TPMT 2019-3 M2D		02/22/2021	VARIOUS		10,351,563	10,000,000	10,114,063	10,112,706		4,037		4,037		10,116,743		234,820	234,820	99,411	02/25/2059
891792-AA-1	TOWER HEALTH		06/04/2021	VARIOUS		1,681,960	2,000,000	2,080,560	2,079,357		(487)		(487)		2,078,869		(396,909)	(396,909)	66,889	02/01/2050
893647-AX-5	TRANSDIGM INC		02/16/2021	SECURITY CALLED at 101.625		3,048,750	3,000,000	3,093,750	3,016,078		(3,706)		(3,706)		3,012,373		(12,373)	(12,373)	161,958	07/15/2024
89566E-A@-7	TRI-STATE GEN & TRAN ASSOC		04/08/2021	MATURITY		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				50,480	04/08/2021
89656C-AA-1	TRL 2010-1A A		12/16/2021	MBS PAYDOWN		911,176	911,176	959,653	910,609		566		566		911,176				24,804	10/16/2040

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
898813-AK-6	TUCSON ELECTRIC POWER CO		07/20/2021	SECURITY CALLED at 100.000		12,000,000	12,000,000	12,023,640	12,001,493		(1,493)		(1,493)		12,000,000				472,083	11/15/2021
90276E-AJ-6	UBSCM 2017-C1 B		06/08/2021	JP MORGAN SECURITIES		7,352,988	6,700,000	6,582,488	6,602,193		4,719		4,719		6,606,913		746,076	746,076	141,966	06/15/2050
90276U-BD-2	UBSCM 2017-C6 B		06/08/2021	CITIGROUP GLOBAL		4,428,750	4,000,000	3,972,969	3,977,880		874		874		3,978,753		449,997	449,997	87,232	12/15/2050
90278P-BB-5	UBSCM 2019-C18 XA		12/15/2021	INTEREST ONLY PAYMENT				66,878	60,984		(60,984)		(60,984)						5,210	12/15/2052
90352W-AB-0	STEAM 2018-1 A2		02/25/2021	SECURITY CALLED at 107.130		3,213,885	3,000,000	2,999,894	2,999,913		2		2		2,999,914		86	86	236,940	04/25/2048
90539J-AA-7	UNION BANKSHARES CORP		12/15/2021	SECURITY CALLED at 100.000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				175,000	12/15/2026
909318-AA-5	UNITED AIR 2018-1 AA PTT		09/01/2021	SINKING FUND PMT		50,557	50,557	47,144	50,401		155		155		50,557				1,327	03/01/2030
911365-BE-3	UNITED RENTALS NORTH AM		09/15/2021	SECURITY CALLED at 102.938		1,029,380	1,000,000	1,033,750	1,018,064		(3,168)		(3,168)		1,014,896		(14,896)	(14,896)	88,130	09/15/2026
915271-AA-8	UNIVEST FINANCIAL CORP		05/28/2021	VARIOUS		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				159,132	03/30/2025
91824N-BB-7	UWM 2021-1 B3		12/01/2021	VARIOUS		46,833	46,833	46,011			19		19		46,833				468	06/25/2051
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)		12/01/2021	SINKING FUND PMT		688,286	688,286	688,286	688,286						688,286				28,281	08/01/2024
922048-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)		12/01/2021	SINKING FUND PMT		357,153	357,153	357,153	357,153						357,153				14,181	02/01/2029
92345Y-AA-4	VERISK ANALYTICS INC		05/01/2021	MATURITY		4,950,000	4,950,000	4,938,516	4,949,520		480		480		4,950,000				143,550	05/01/2021
92348X-AB-1	VZOT 2018-A A1B		03/03/2021	VARIOUS		3,765,392	3,763,517	3,760,136	3,760,136		845		845		3,760,981		4,411	4,411	2,635	04/20/2023
92349F-AB-9	VZOT 2018-1A A1B		05/20/2021	MBS PAYDOWN		4,061,168	4,061,168	4,060,948	4,060,515		654		654		4,061,168				3,446	09/20/2022
92537D-AA-8	VERUS 2019-1 A1		03/01/2021	MBS PAYDOWN		9,405,157	9,405,157	9,058,342	9,061,226		343,931		343,931		9,405,157				83,940	02/25/2059
92537G-AE-3	VERUS 2019-2 A3		05/01/2021	MBS PAYDOWN		9,693,573	9,693,573	9,611,784	9,648,633		44,941		44,941		9,693,573				139,264	05/25/2059
92537K-AJ-3	VERUS 2019-4 A1B		12/01/2021	MBS PAYDOWN		6,485,704	6,485,704	6,145,205	6,332,594		153,110		153,110		6,485,704				105,926	11/25/2059
92553P-AP-7	VIACOMCBS INC		03/24/2021	TRUIST SECURITIES INC		8,123,250	7,500,000	7,926,375	7,911,238		(2,731)		(2,731)		7,908,508		214,742	214,742	174,089	03/15/2043
92855H-AB-1	VSLR 2020-1A B		07/30/2021	MBS PAYDOWN		266,252	266,252	266,194	266,026		226		226		266,252				4,571	07/31/2051
928668-AQ-5	VOLKSWAGEN GROUP AMERICA		11/12/2021	MATURITY		2,000,000	2,000,000	1,975,746	1,984,698		15,302		15,302		2,000,000				22,640	11/12/2021
929160-AV-1	VULCAN MATERIALS CO		03/18/2021	BARCLAYS CAPITAL		8,995,840	8,000,000	8,838,570	8,818,009		(4,202)		(4,202)		8,813,808		182,032	182,032	97,000	06/15/2047
92922F-2N-7	WAMU 2005-AR11 A1C3		12/25/2021	MBS PAYDOWN		499,371	499,371	498,903	498,878		493		493		499,371				3,509	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3		12/25/2021	MBS PAYDOWN		1,492,358	1,492,358	1,486,762	1,490,174		2,185		2,185		1,492,358				8,384	10/25/2045
92922F-L4-8	WAMU 2005-AR6 2AB3		12/25/2021	MBS PAYDOWN		1,242,532	1,242,532	1,130,704	1,220,385		22,147		22,147		1,242,532				4,398	04/25/2045
92938J-AF-9	WFRBS 2013-UBS1 ASB		12/01/2021	MBS PAYDOWN		3,048,784	3,048,784	3,180,977	3,066,090		(17,307)		(17,307)		3,048,784				59,914	03/15/2046
92966*-AG-4	WABASH VALLEY PWR ASSOC		10/30/2021	SINKING FUND PMT		286,723	286,723	286,723	286,723						286,723				11,087	01/31/2028
930059-A@-9	WADDELL & REED FINANCIAL INC		01/13/2021	MATURITY		22,000,000	22,000,000	21,635,000	21,996,298		3,702		3,702		22,000,000				632,500	01/13/2021
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)		12/15/2021	SINKING FUND PMT		158,929	158,929	160,518	158,977		(48)		(48)		158,929				4,259	11/15/2037
93363X-AA-1	WMHE 2007-HE4 1A		12/25/2021	MBS PAYDOWN		1,393,927	1,393,929	913,023	1,368,894		25,033		25,033		1,393,927				1,695	07/25/2047
93364E-AA-2	WMHE 2007-HE3 1A		12/25/2021	MBS PAYDOWN		1,689,556	1,689,558	1,267,168	1,649,542		40,015		40,015		1,689,556				3,056	05/25/2037
93934F-DF-6	WMALT 2005-8 3CB1		12/01/2021	MBS PAYDOWN		469,913	613,501	455,908	471,363		(1,450)		(1,450)		469,913				17,295	10/25/2035
93934F-HC-9	WMALT 2005-AR1 A1A		12/25/2021	MBS PAYDOWN		452,303	452,303	368,344	440,178		12,126		12,126		452,303				2,195	12/25/2035
93934J-AD-6	WMABS 2006-HE2 A4		12/25/2021	MBS PAYDOWN		499,087	499,087	344,994	487,958		11,129		11,129		499,087				1,586	05/25/2036
93934X-AA-1	WMABS 2006-HE5 1A		12/25/2021	MBS PAYDOWN		1,946,690	1,946,690	1,401,617	1,902,084		44,607		44,607		1,946,690				3,020	10/25/2036
93935H-AH-0	WMALT 2006-7 A5		12/01/2021	MBS PAYDOWN		168,227	168,227	95,889	168,218		9		9		168,227				1,663	09/25/2036
93935Y-AD-2	WMALT 2006-AR10 A3A		12/25/2021	MBS PAYDOWN		1,268,867	1,268,867	986,544	1,236,596		32,271		32,271		1,268,867				2,285	12/25/2036
949746-RF-0	WELLS FARGO & COMPANY		05/26/2021	WELLS FARGO SECURITY		13,266,700	10,000,000	11,531,200	11,385,971		(14,017)		(14,017)		11,371,954		1,894,746	1,894,746	487,411	01/15/2044
94974B-GQ-7	WELLS FARGO & COMPANY		05/26/2021	WELLS FARGO SECURITY		15,402,051	12,573,000	13,231,568	13,178,325		(5,415)		(5,415)		13,172,910		2,229,141	2,229,141	326,863	11/17/2045
94974B-GU-8	WELLS FARGO & COMPANY		05/26/2021	WELLS FARGO SECURITY		8,463,000	7,000,000	8,930,670	8,906,486		(19,460)		(19,460)		8,887,027		(424,027)	(424,027)	157,938	12/07/2046
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2021	VARIOUS		107,363	107,363	107,363	107,363						107,363				5,915	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/03/2021	VARIOUS		249,427	249,427	249,427	249,427						249,427				7,889	01/27/2029
949797-AA-2	WFMBS 2007-15 A1		04/13/2021	VARIOUS		836,592	866,438	832,683	834,556		(5,916)		(5,916)		828,640		7,952	7,952	18,347	11/25/2037
9497EB-AB-5	WFHET 2006-3 A2		01/25/2021	MBS PAYDOWN		48,317	48,317	43,546	47,994		323		323		48,317				17	01/25/2037
949831-AA-9	WFMBS 2019-3 A1		12/10/2021	VARIOUS		3,233,069	3,225,498	3,291,015	3,291,015		(55,679)		(55,679)		3,235,336		(2,267)	(2,267)	67,826	07/25/2049
94985F-AA-6	WFALT 2007-PA2 1A1		12/01/2021	VARIOUS		317,598	327,303	263,785	313,393		4,206		4,206		317,598				11,353	06/25/2037
94989U-AJ-0	WFMBS 2018-1 A9		12/01/2021	MBS PAYDOWN		8,777,944	8,777,944	8,169,551	8,634,144		143,799		143,799		8,777,944				157,818	07/25/2047
95000G-AY-0	WFCM 2016-BNK1 A3		12/10/2021	WELLS FARGO SECURITY		2,536,994	2,450,000	2,505,125	2,481,674		(5,584)		(5,584)		2,476,090		60,904	60,904	67,320	08/15/2049
95001T-AE-5	WFMBS 2019-1 A5		12/01/2021	VARIOUS		9,834,976	9,834,976	9,628,466	9,758,594		76,381		76,381		9,834,976				163,528	11/25/2048
95001T-AJ-4	WFMBS 2019-1 A9		12/01/2021	VARIOUS		2,959,599	2,959,599	2,920,984	2,943,065		16,535		16,535		2,959,599				49,214	11/25/2048
95002B-AF-0	WFCM 2019-C53 XA		12/17/2021	INTEREST ONLY PAYMENT				19,330	17,632		(17,632)		(17,632)						1,535	10/15/2052
95002C-AC-5	WFCM 2020-SOP B		06/15/2021	MBS PAYDOWN		10,000,000	10,000,000	9,988,710	9,988,710		11,290		11,290		10,000,000				82,406	01/15/2035
95002F-AA-2	WFMBS 2019-4 A1		12/01/2021	VARIOUS		5,642,973	5,642,973	5,743,489	5,685,390		(42,417)		(42,417)		5,642,973				80,581	09/25/2049
95002F-BJ-2	WFMBS 2019-4 B2		12/01/2021	VARIOUS		168,511	168,511	173,777	168,877		(366)		(366)		168,511				4,790	09/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95002T-BK-9	WFMBS 2020-3 B3		12/01/2021	MBS PAYDOWN		51,564	51,564	50,283	51,498		67		67		51,564				925	06/25/2050
95003B-BK-7	WFMBS 2020-5 B3		12/01/2021	MBS PAYDOWN		42,178	42,178	38,488	42,074		104		104		42,178				638	09/25/2050
95003F-AR-4	WFMBS 2021-INV2 A17		12/01/2021	MBS PAYDOWN		87,650	87,650	89,663							87,650				219	09/25/2051
95003K-BK-7	WFMBS 2021-INV1 B3		12/01/2021	MBS PAYDOWN		16,092	16,092	16,326			(1)		(1)		16,092				67	08/25/2051
95003L-AG-5	WFCM 2021-SAVE B		08/15/2021	MBS PAYDOWN		386,657	386,657	386,657							386,657				955	02/15/2040
95058X-AC-2	WEN 2015-1A A23		06/22/2021	VARIOUS		16,107,500	16,107,500	16,083,516	16,104,455		3,045		3,045		16,107,500				375,710	06/15/2045
95058X-AH-1	WEN 2019-1A A2II		12/15/2021	MBS PAYDOWN		675,000	675,000	675,000	675,000						675,000				18,360	06/15/2049
96042N-AN-7	WLAKE 2018-1A E		08/15/2021	MBS PAYDOWN		3,500,000	3,500,000	3,481,680	3,497,718		2,282		2,282		3,500,000				104,519	05/15/2023
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		12/15/2021	SINKING FUND PMT		370,589	370,589	370,589	370,589						370,589				10,315	09/15/2033
97651L-CE-9	WIN 2015-4 B4		12/01/2021	MBS PAYDOWN		968,555	968,555	957,054	965,212		3,344		3,344		968,555				16,899	06/20/2045
978097-AF-0	WOLVERINE WORLD WIDE		08/26/2021	SECURITY CALLED at 107.338		1,073,380	1,000,000	1,007,500	1,006,431		(1,146)		(1,146)		1,005,285		(5,285)	(5,285)	123,140	05/15/2025
98311A-AA-3	WYNDHAM HOTELS & RESORTS		04/15/2021	SECURITY CALLED at 102.688		4,107,520	4,000,000	4,021,875	4,010,694		(1,276)		(1,276)		4,009,418		(9,418)	(9,418)	215,020	04/15/2026
98419M-AB-6	XYLEM INC		10/01/2021	MATURITY		23,500,000	23,500,000	23,689,103	23,518,685		(18,685)		(18,685)		23,500,000				1,145,625	10/01/2021
G9224*-AF-1	UNITED DRUG FINANCE LIMITED		08/16/2021	SECURITY CALLED at 107.788		10,778,847	10,000,000	10,000,000	10,000,000						10,000,000				1,178,313	09/25/2023
071734-AH-0	BAUSCH HEALTH COS INC		06/08/2021	JEFFERIES LLC		1,179,963	1,250,000	1,273,750	1,269,518		(1,949)		(1,949)		1,267,569		(87,607)	(87,607)	53,819	01/30/2028
071734-AK-3	BAUSCH HEALTH COS INC		06/04/2021	GOLDMAN SACHS & CO		975,320	1,000,000	1,000,000	1,000,000						1,000,000		(24,680)	(24,680)	50,868	02/15/2029
125491-AN-0	CI FINANCIAL CORP		06/02/2021	JP MORGAN SECURITIES		3,050,070	3,000,000	2,996,190	2,996,203		139		139		2,996,341		53,729	53,729	44,533	12/17/2030
683715-AB-2	OPEN TEXT CORP		12/09/2021	SECURITY CALLED at 102.938		4,117,500	4,000,000	4,105,000	4,054,116		(13,967)		(13,967)		4,040,149		(40,149)	(40,149)	357,722	06/01/2026
878744-AB-7	TECK RESOURCES LIMITED		12/09/2021	BOFA SECURITIES INC		4,750,880	4,000,000	3,999,300	4,003,008		(268)		(268)		4,002,740		748,140	748,140	266,933	03/01/2042
007924-AJ-2	AEGON NV	C	05/27/2021	SG AMERICAS SECURITIES		6,782,400	6,000,000	6,480,000	6,426,438		(20,970)		(20,970)		6,405,468		376,932	376,932	210,833	04/11/2048
00900L-AG-9	AIMCO 2015-AA AR	C	10/15/2021	MBS PAYDOWN		2,783,918	2,783,918	2,783,918	2,783,918						2,783,918				24,764	01/15/2028
02014P-DN-1	ALM 2015-17A A2R	C	04/05/2021	MBS PAYDOWN		1,000,000	1,000,000	995,000	995,209		4,791		4,791		1,000,000				8,786	01/15/2028
02154C-AE-3	ALTICE FINANCING SA	C	08/13/2021	SECURITY CALLED at 103.750		1,556,250	1,500,000	1,609,200	1,570,377		(9,534)		(9,534)		1,560,842		(60,842)	(60,842)	177,500	05/15/2026
02343*-AC-6	AMCOR LTD	C	12/15/2021	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				476,000	12/15/2021
03759C-AN-0	APID 2016-24A BR	C	03/11/2021	SECURITY CALLED at 100.000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				23,374	10/20/2030
03763Y-BE-5	APID 2012-11A CRR	C	04/29/2021	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				36,252	10/17/2030
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA	C	06/03/2021	JEFFERIES LLC		1,012,600	1,000,000	1,034,700	1,033,254		(3,706)		(3,706)		1,029,547		(16,947)	(16,947)	29,458	08/15/2027
05587T-AA-4	BSPRT 2019-FL5 A	C	12/15/2021	MBS PAYDOWN		666,855	666,855	666,855	666,855						666,855				7,160	05/15/2029
05607K-AC-5	BXMT 2017-FL1 AS	C	04/15/2021	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				43,925	06/15/2035
05607M-AA-5	HEATHROW FUNDING LTD	C	07/15/2021	MATURITY		17,000,000	17,000,000	16,853,800	16,990,233		9,767		9,767		17,000,000				828,750	07/15/2021
059514-AE-9	BANCO DE BOGOTA SA	C	08/06/2021	VARIOUS		1,322,305	1,270,000	1,258,950	1,262,184		616		616		1,262,800		59,505	59,505	55,895	08/03/2027
06759J-AG-3	BABSN 2019-1A B	C	04/22/2021	VARIOUS		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				32,870	04/15/2031
08179H-AB-6	BSP 2017-12A A2	C	10/15/2021	MBS PAYDOWN		3,309,000	3,309,000	3,280,046	3,280,046		28,954		28,954		3,309,000				62,966	10/15/2030
09609N-AE-5	BLUEM 2019-24A B	C	05/06/2021	SECURITY CALLED at 100.000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				22,754	04/20/2031
09626U-AQ-1	BLUEM 2013-1A BR	C	11/29/2021	VARIOUS		4,350,000	4,350,000	4,350,000	4,350,000						4,350,000				138,257	01/20/2029
12547L-AE-8	CIFC 2020-2A B	C	09/24/2021	MBS PAYDOWN		500,000	500,000	502,650	502,626		(2,626)		(2,626)		500,000				11,186	08/24/2032
12553D-AC-1	CIFC 2019-1A B	C	04/20/2021	MBS PAYDOWN		3,050,000	3,050,000	3,050,000	3,050,000						3,050,000				31,165	04/20/2032
12554X-AA-0	CIFC 2019-5A A1	C	12/15/2021	MBS PAYDOWN		2,500,000	2,500,000	2,498,750	2,498,750		1,250		1,250		2,500,000				45,256	10/15/2032
13887W-AE-0	CANYC 2019-2A C	C	11/15/2021	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				80,281	10/15/2032
14312J-AS-1	CGMS 2015-5A A2R	C	09/20/2021	MBS PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				67,374	01/20/2032
143658-BC-5	CARNIVAL CORP	C	10/18/2021	VARIOUS		2,828,344	2,500,000	2,475,000	2,480,266		9,530		9,530		2,489,796		13,329	13,329	626,295	04/01/2023
14889E-AL-0	CRMN 2013-1A AR	C	12/31/2021	VARIOUS		3,972,035	3,972,035	3,972,035	3,972,035						3,972,035				31,589	01/27/2028
14918P-AY-2	CATLK 2015-3A CR	C	01/15/2021	MBS PAYDOWN		1,200,000	1,200,000	1,201,200	1,200,000						1,200,000				9,160	07/16/2029
150323-AQ-6	CEDF 2014-4A BR	C	06/23/2021	VARIOUS		1,000,000	1,000,000	997,800	997,888		2,112		2,112		1,000,000				12,270	07/23/2030
15032D-AK-7	CEDF 2016-6A BR	C	04/20/2021	MBS PAYDOWN		3,000,000	3,000,000	2,980,500	2,980,500		19,500		19,500		3,000,000				27,621	10/20/2028
15137E-BG-7	CECLO 2014-21A BR2	C	03/27/2021	MBS PAYDOWN		4,475,000	4,475,000	4,466,050	4,466,050		8,950		8,950		4,475,000				47,828	07/27/2030
210314-AB-6	TRANSMANTARO	C	06/18/2021	VARIOUS		5,603,123	5,190,000	5,434,145	5,425,426		(13,435)		(13,435)		5,411,991		191,132	191,132	139,144	04/16/2034
225401-AH-1	CREDIT SUISSE GROUP AG	C	08/11/2021	JP MORGAN SECURITIES		8,125,040	8,000,000	8,063,349	8,032,096		(11,264)		(11,264)		8,020,832		104,208	104,208	73,579	06/12/2024
22846D-AC-7	CRNPT 2020-9A B	C	07/28/2021	MBS PAYDOWN		1,000,000	1,000,000	1,006,000	1,006,000		(6,000)		(6,000)		1,000,000				23,136	07/14/2032
235822-AA-1	DANA FINANCING LUX SARL	C	06/10/2021	SECURITY CALLED at 103.250		1,032,500	1,000,000	1,066,250	1,033,195		(3,951)		(3,951)		1,029,244		(29,244)	(29,244)	64,097	06/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
252391-AB-3	DEXUS DIVERSIFIED/OFFICE	C	03/15/2021	MATURITY		19,000,000	19,000,000	19,175,750	19,005,115		(5,115)		(5,115)		19,000,000				532,000	03/15/2021
256853-AB-8	DOLPHIN ENERGY LTD	C	10/21/2021	SECURITY CALLED at 100.215		5,120,994	5,110,000	5,614,388	5,197,696		(83,586)		(83,586)		5,114,110		(4,110)	(4,110)	279,553	12/15/2021
26250J-AW-0	DRSLF 2012-25A CRR	C	10/15/2021	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,752	10/15/2027
36190C-AA-5	GNL QUINTERO SA	C	07/31/2021	SINKING FUND PMT		287,532	287,532	287,532	287,532						287,532				13,324	07/31/2029
36318W-AF-7	GALXY 2013-15A BR	C	06/09/2021	MBS PAYDOWN		1,000,000	1,000,000	994,500	994,677		5,323		5,323		1,000,000				12,023	10/15/2030
36320T-AP-8	GALXY 2016-22A C1R	C	05/16/2021	VARIOUS		500,000	500,000	500,350	500,000						500,000				6,841	07/16/2028
36656A-AL-2	SIX10 2018-3A C	C	10/01/2021	MBS PAYDOWN		2,000,000	2,000,000	1,948,000	1,948,000		52,000		52,000		2,000,000				39,403	07/17/2028
37952U-AE-3	SEACO 2014-1A A2	C	12/17/2021	MBS PAYDOWN		1,000,000	1,000,000	937,344	990,737		9,263		9,263		1,000,000				16,738	07/17/2029
38137Y-AG-6	GLM 2019-4A B	C	05/14/2021	SECURITY CALLED at 100.000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				33,543	04/24/2031
38176E-AE-7	GCBSL 2019-40A B	C	10/25/2021	MBS PAYDOWN		7,400,000	7,400,000	7,400,000	7,400,000						7,400,000				163,365	01/25/2032
38218E-AB-3	GOODG 2019-2A B	C	04/14/2021	VARIOUS		88,732	86,690	86,676	86,676		1		1		86,676		2,056	2,056	1,668	10/15/2054
404280-AQ-2	HSBC HOLDINGS PLC	C	12/08/2021	RBC CAPITAL MARKETS		11,009,880	8,500,000	9,170,025	9,140,924		(15,097)		(15,097)		9,125,827		1,884,053	1,884,053	552,854	03/14/2044
40538B-AN-2	HLA 2014-2A A2R	C	07/28/2021	MBS PAYDOWN		2,245,063	2,245,063	2,245,063	2,245,063						2,245,063				23,322	04/28/2025
449786-AP-7	ING BANK NV	C	06/09/2021	MATURITY		2,000,000	2,000,000	1,992,220	1,999,572		428		428		2,000,000				50,000	06/09/2021
478375-AN-8	JOHNSON CONTROLS INTL PL	C	03/26/2021	JEFFERIES LLC		1,815,169	1,494,000	2,060,166	2,059,908		(1,492)		(1,492)		2,058,417		(243,248)	(243,248)	54,999	07/02/2064
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO	C	06/21/2021	RETURN OF CAPITAL		48,552		48,552	48,552						48,552					04/19/2047
55283L-AA-3	MAPSL 2019-1A A	C	12/15/2021	MBS PAYDOWN		914,262	914,262	920,811	914,023		239		239		914,262				33,861	03/15/2044
55379V-AA-6	M360 2019-CRE2 A	C	12/15/2021	MBS PAYDOWN		3,088,684	3,088,684	3,088,684	3,088,684						3,088,684				33,743	09/15/2034
55818V-AY-3	MDPK 2014-15A A2R	C	05/25/2021	SECURITY CALLED at 100.000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				34,918	01/27/2026
592838-AA-4	MEXICO GENERADORA DE ENE	C	12/06/2021	SINKING FUND PMT		118,358	118,358	125,984	118,783		(424)		(424)		118,358				4,882	12/06/2032
59803A-AE-2	MIDO 2019-10A B	C	10/23/2021	MBS PAYDOWN		2,500,000	2,500,000	2,503,000	2,500,000						2,500,000				65,855	10/23/2032
64132D-AC-2	NEUB 2019-32A B	C	03/05/2021	SECURITY CALLED at 100.000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				31,504	01/19/2032
67054K-AA-7	ALTICE FRANCE SA	C	09/27/2021	SECURITY CALLED at 103.688		2,073,760	2,000,000	2,030,000	2,015,490		(2,298)		(2,298)		2,013,192		(13,192)	(13,192)	222,899	05/01/2026
67107F-BE-6	OZLM 2014-8A A2RR	C	12/17/2021	MBS PAYDOWN		3,000,000	3,000,000	2,988,000	2,988,000		12,000		12,000		3,000,000				71,932	10/17/2029
67110A-AW-3	OZLM 2015-13A BR	C	11/01/2021	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,274	07/30/2027
67570Q-AC-5	OCP 2019-16A B	C	03/31/2021	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				27,956	01/20/2032
68620Y-AA-0	ORIGIN ENERGY FINANCE LT	C	10/14/2021	VARIOUS		38,153,350	38,000,000	38,221,400	38,021,845		(17,924)		(17,924)		38,003,921		149,430	149,430	1,896,903	10/14/2021
69689A-AW-0	PLMRS 2015-1A A2R2	C	01/15/2021	SECURITY CALLED at 100.000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				8,227	05/21/2029
69689A-AY-6	PLMRS 2015-1A BR2	C	01/15/2021	SECURITY CALLED at 100.000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				9,064	05/21/2029
69689A-BE-9	PLMRS 2015-1A A2R3	C	06/21/2021	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				16,906	05/21/2029
69689A-BG-4	PLMRS 2015-1A BR3	C	06/21/2021	MBS PAYDOWN		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				20,953	05/21/2029
75405U-AA-4	RAS LAFFAN LNG 3	C	09/30/2021	SINKING FUND PMT		187,708	187,708	211,509	188,701		(993)		(993)		187,708				8,384	09/30/2027
75888H-AE-1	REG12 2019-1A B	C	10/15/2021	MBS PAYDOWN		1,000,000	1,000,000	1,002,000	1,001,994		(1,994)		(1,994)		1,000,000				19,738	10/15/2032
78081B-AF-0	ROYALTY PHARMA PLC	C	03/10/2021	JEFFERIES LLC		6,561,310	7,000,000	6,671,420	6,673,387		1,177		1,177		6,674,563		(113,253)	(113,253)	131,153	09/02/2050
81727T-AA-6	SENSATA TECH UK FIN CO	C	03/05/2021	SECURITY CALLED at 103.125		9,013,125	8,740,000	9,354,628	9,012,509		(14,441)		(14,441)		8,998,068		(258,068)	(258,068)	576,597	02/15/2026
83368R-AA-0	SOCIETE GENERALE	C	04/15/2021	MATURITY		18,500,000	18,500,000	18,594,505	18,503,453		(3,453)		(3,453)		18,500,000				481,000	04/15/2021
83614N-AE-3	SNDPT 2019-3A B	C	11/01/2021	MBS PAYDOWN		1,000,000	1,000,000	1,004,200	1,004,160		(4,160)		(4,160)		1,000,000				23,520	10/25/2032
85572R-AA-7	STARR 2018-1 A	C	12/15/2021	MBS PAYDOWN		965,960	965,960	967,752	965,155		804		804		965,960				18,068	05/15/2043
85816B-CQ-1	STCR 2015-1A BR	C	03/21/2021	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				19,876	05/21/2029
85816V-AB-2	STCR 2017-1A B	C	07/09/2021	RAYMOND JAMES		1,246,875	1,250,000	1,250,000	1,250,000						1,250,000		(3,125)	(3,125)	17,134	10/15/2030
87124V-AA-7	SYDNEY AIRPORT FINANCE	C	02/22/2021	MATURITY		18,150,000	18,150,000	18,482,904	18,156,201		(6,201)		(6,201)		18,150,000				465,094	02/22/2021
87164K-AC-8	SYNGENTA FINANCE NV	C	01/14/2021	UBS SECURITIES		4,101,700	3,950,000	3,849,315	3,871,087		235		235		3,871,323		230,377	230,377	43,558	04/24/2028
87240N-AN-6	TCW 2017-1A CR	C	10/20/2021	SECURITY CALLED at 100.000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				61,859	07/29/2029
87241E-AG-0	TCW 2019-1A B	C	02/16/2021	DIRECT ISSUE		4,000,000	4,000,000	4,002,000	4,000,000						4,000,000				20,659	02/15/2029
88315L-AD-0	TMCL 2019-1A B	C	04/20/2021	MBS PAYDOWN		6,066,667	6,066,667	6,064,295	6,095,218		(28,551)		(28,551)		6,066,667				98,745	04/20/2044
88315L-AF-5	TMCL 2020-1A B	C	12/20/2021	MBS PAYDOWN		409,738	409,738	409,608	408,695		1,043		1,043		409,738				10,887	08/21/2045
88606W-AA-0	TBOLT 2017-A A	C	12/15/2021	MBS PAYDOWN		514,453	514,453	514,431	513,648		805		805		514,453				14,661	05/17/2032
89300J-AE-8	TRAL 2018-5A B	C	10/20/2021	MBS PAYDOWN		1,000,000	1,000,000	990,000	990,369		9,631		9,631		1,000,000				19,173	10/20/2028
89300J-AG-3	TRAL 2018-5A C	C	10/20/2021	MBS PAYDOWN		2,500,000	2,500,000	2,447,500	2,447,500		52,500		52,500		2,500,000				60,606	10/20/2028

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
89387Y-AC-5	TRANSPRTDRA DE GAS INTL	C	06/07/2021	VARIOUS		9,486,930	8,520,000	8,535,813	8,533,044		(408)		(408)		8,532,636		954,294	954,294	257,030	11/01/2028
89640Y-AC-8	TRNTS 2017-6A B	C	02/25/2021	MBS PAYDOWN		3,000,000	3,000,000	2,990,700	2,990,700		9,300		9,300		3,000,000				20,999	07/25/2029
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED	C	08/30/2021	VARIOUS		1,224,129	1,200,000	1,199,400	1,199,921		52		52		1,199,973		27	27	76,929	04/30/2022
89675*-AR-8	TRITON CONTAINER INTERNATIONAL LIMITED	C	08/30/2021	VARIOUS		1,224,328	1,200,000	1,199,400	1,199,901		66		66		1,199,967		33	33	77,528	04/30/2022
90351D-AE-7	UBS GROUP AG	C	04/14/2021	MATURITY		4,500,000	4,500,000	4,508,625	4,500,000						4,500,000				45,702	04/14/2021
90352J-AD-5	UBS GROUP AG	C	11/05/2021	UBS SECURITIES		3,018,480	3,000,000	3,010,170	3,000,000						3,000,000		18,480	18,480	33,197	08/15/2023
92769X-AM-7	VIRGIN MEDIA SECURED FIN	C	07/23/2021	SECURITY CALLED at 103.256		3,607,812	3,500,000	3,533,750	3,517,040		(2,375)		(2,375)		3,514,665		(14,665)	(14,665)	286,429	08/15/2026
92857W-BT-6	VODAFONE GROUP PLC	C	03/25/2021	BOFA SECURITIES INC		1,395,180	1,150,000	1,362,313	1,360,024		(550)		(550)		1,359,474		35,706	35,706	16,372	06/19/2059
94949W-AE-6	WELF 2019-XA A2	C	05/20/2021	SECURITY CALLED at 100.000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				45,685	04/20/2032
97063P-AB-0	WILLIS TOWERS WATSON PLC	C	03/15/2021	MATURITY		1,500,000	1,500,000	1,549,560	1,501,318		(1,318)		(1,318)		1,500,000				43,125	03/15/2021
98954N-AA-7	ZIGGO BV	C	03/09/2021	SECURITY CALLED at 103.000		618,000	600,000	600,000	600,000						600,000				39,450	01/15/2027
G03698-AK-2	ANGLIAN WATER SERVICES LIMITED SER B	C	09/08/2021	SECURITY CALLED at 101.115		16,178,428	16,000,000	15,993,600	15,993,600						15,993,600		6,400	6,400	806,935	12/05/2021
G03698-AQ-9	ANGLIAN WATER SERVICES FINANCING CLS B	C	09/08/2021	SECURITY CALLED at 104.668		7,326,727	7,000,000	6,997,200	6,997,200						6,997,200		2,800	2,800	654,366	10/01/2022
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC	C	03/17/2021	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				225,600	03/17/2021
G4146*-AD-2	GRP 4 SECURICOR PLC SER D	C	07/23/2021	SECURITY CALLED at 103.327		10,332,719	10,000,000	9,995,000	9,999,432		268		268		9,999,700		300	300	876,436	03/01/2022
G5241#-AF-4	KERRY GROUP PLC PVT	C	06/23/2021	SECURITY CALLED at 102.507		9,225,641	9,000,000	9,000,000	9,000,000						9,000,000				636,064	01/20/2022
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL LIMITED	C	08/30/2021	SECURITY CALLED at 106.966		8,557,286	8,000,000	7,996,000	7,998,926		142		142		7,999,068		932	932	883,286	10/31/2024
G9284#-AY-3	VITOL FINANCE LIMITED	C	07/28/2021	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				516,600	07/28/2021
G9300#-AC-1	BORD GAIS EIREANN	C	03/31/2021	MATURITY		9,000,000	9,000,000	9,126,000	9,004,123		(4,123)		(4,123)		9,000,000				307,800	03/31/2021
M28368-AB-0	DOLPHIN ENERGY LTD	C	10/21/2021	SECURITY CALLED at 100.215		5,048,839	5,038,000	5,258,872	5,111,592		(70,137)		(70,137)		5,041,455		(3,455)	(3,455)	275,614	12/15/2021
M8222M-AA-0	RAS LAFFAN LNG 3	C	09/30/2021	SINKING FUND PMT		88,596	88,596	99,671	89,126		(530)		(530)		88,596				3,957	09/30/2027
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD	C	09/07/2021	VARIOUS		4,893,358	4,666,667	4,666,667	4,666,667						4,666,667				375,581	03/30/2024
N7334#-AC-7	WERELDHAVE N.V.	C	03/22/2021	MATURITY		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				522,500	03/22/2021
P00173-AA-5	ABENGOA TRANSMISION SUR	C	10/30/2021	SINKING FUND PMT		21,971	21,971	24,526	22,031		(60)		(60)		21,971				1,166	04/30/2043
P3083S-AD-7	TRANSMANTARO	C	06/18/2021	VARIOUS		2,064,823	1,890,000	2,115,200	2,110,849		(15,602)		(15,602)		2,095,247		(30,424)	(30,424)	58,878	04/16/2034
P31442-AC-3	CORP LINDLEY SA	C	10/12/2021	SINKING FUND PMT		444,500	444,500	431,824	442,781		1,719		1,719		444,500				20,558	04/12/2023
P4909L-AA-8	GNL QUINTERO SA	C	07/31/2021	SINKING FUND PMT		335,160	335,160	341,196	335,395		(235)		(235)		335,160				15,531	07/31/2029
P7077#-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	12/31/2021	SINKING FUND PMT		400,000	400,000	400,000	400,000						400,000				17,500	11/30/2033
P93077-AC-2	TRANSPRTDRA DE GAS INTL	C	06/01/2021	VARIOUS		3,202,125	2,840,000	2,886,860	2,879,188		(1,148)		(1,148)		2,878,040		324,085	324,085	69,341	11/01/2028
P9367R-AG-6	TRANSPORT DE GAS PERU	C	05/25/2021	VARIOUS		2,433,800	2,260,000	2,279,235	2,275,611		(1,081)		(1,081)		2,274,530		159,270	159,270	54,893	04/30/2028
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LIMITED SER A	C	07/14/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,400	07/14/2021
Q7397#-AM-6	PRATT FINANCE PTY LTD SER F	C	07/13/2021	EXCHANGE		4,370,000	4,000,000	4,000,000	4,000,000						4,000,000		370,000	370,000	212,800	07/13/2023
Q7397#-AN-4	PRATT FINANCE PTY LTD SER G	C	07/13/2021	EXCHANGE		6,555,000	6,000,000	6,000,000	6,000,000						6,000,000		555,000	555,000	325,200	07/13/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,043,495,325	1,982,469,419	1,972,003,161	1,967,852,240		6,511,456		6,511,456		2,005,956,760		27,994,198	27,994,198	57,248,771	XXX
48128B-AG-6	JPMORGAN CHASE & CO		05/26/2021	JP MORGAN SECURITIES		4,080,000	4,000,000	4,000,000	4,000,000						4,000,000		80,000	80,000	151,800	01/01/9999
05565A-LQ-4	BNP PARIBAS	C	04/23/2021	SG AMERICAS SECURITIES		10,071,000	10,000,000	9,980,000	9,980,001						9,980,002		90,998	90,998	302,500	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						14,151,000	14,000,000	13,980,000	13,980,001						13,980,002		170,998	170,998	454,300	XXX
464288-62-0	ISHARES BROAD USD INVESTMENT G		05/14/2021	SUSQUEHANNA FINANCIAL	0.000	18,556,327		19,237,823	19,237,823						19,237,823		(681,496)	(681,496)	151,284	
92206C-81-3	VANGUARD LONG-TERM CORPORATE B		05/14/2021	SUSQUEHANNA FINANCIAL	0.000	18,452,601		19,895,039	19,895,039						19,895,039		(1,442,438)	(1,442,438)	194,368	
8099999. Subtotal - Bonds - SVO Identified Funds						37,008,928		39,132,862	39,132,862						39,132,862		(2,123,934)	(2,123,934)	345,652	XXX
00169Q-AD-1	AIR MEDICAL GROUP HOLDINGS		12/31/2021	SINKING FUND PMT		2,573	2,573	2,573							2,573					03/14/2025
00216H-AB-8	ATI HOLDINGS ACQUISITION		12/31/2021	SINKING FUND PMT		286,075	286,075	246,025	279,209		6,867		6,867		286,075				4,158	05/10/2023
00866H-AF-2	AHEAD DB		12/31/2021	SINKING FUND PMT		12,500	12,500	12,500							12,500				294	10/18/2027
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES INC		09/01/2021	VARIOUS		1,986,671	1,986,671	1,809,150	1,813,542		173,129		173,129		1,986,671				90,059	10/24/2023
03835E-AE-4	APPLOVIN CORP		02/12/2021	SINKING FUND PMT		992,500	992,500	942,875	947,723		44,777		44,777		992,500				4,906	08/15/2025
04270Y-AB-6	ARRAY TECHNOLOGIES		02/23/2021	SINKING FUND PMT		1,468,085	1,468,085	1,447,899	1,448,736		19,349		19,349		1,468,085				14,207	10/14/2027
04649V-AV-2	ASURION LLC		06/25/2021	VARIOUS		665,837	667,505	669,174	667,701		(195)		(195)		667,505		(1,669)	(1,669)	10,916	11/03/2023
05988H-AE-7	BMC SOFTWARE (BOXER PARENT)		02/28/2021	SINKING FUND PMT		989,899	989,899	977,525	977,860		12,039		12,039		989,899				6,631	10/02/2025

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
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)		12/31/2021	SINKING FUND PMT		15,228	15,228	15,247	15,228						15,228				299	06/15/2025
20600R-AB-8	CONAIR		12/31/2021	SINKING FUND PMT		5,000	5,000	5,025			(1)		(1)		5,000				93	05/17/2028
21870F-BA-6	CORELOGIC		12/31/2021	SINKING FUND PMT		5,000	5,000	4,975			17		17		5,000				78	06/02/2028
24736C-BM-5	DELTA AIR LINES		03/26/2021	SINKING FUND PMT		1,990,000	1,990,000	1,987,513	1,987,720		2,280		2,280		1,990,000				46,724	04/29/2023
256604-BF-5	DOLE FOOD CO INC		08/03/2021	VARIOUS		1,460,000	1,460,000	1,463,650	1,461,661		(1,661)		(1,661)		1,460,000				34,299	04/06/2024
27943U-AK-2	EDELMAN FINANCIAL CENTER (THE)		12/31/2021	SINKING FUND PMT		10,000	10,000	9,950			25		25		10,000				262	04/07/2028
29102T-AB-8	PRESS GANEY (AZALEA)		12/31/2021	SINKING FUND PMT		10,025	10,025	10,063	10,027		(2)		(2)		10,025				235	07/24/2026
29210R-AB-1	EMPIRE TODAY		12/31/2021	VARIOUS		10,000	5,000	9,962			26		26		10,000				142	04/03/2028
37254Y-AB-6	GEON PERFORMANCE		12/31/2021	SINKING FUND PMT		1,250	1,250	1,241			6		6		1,250				8	08/18/2028
38469E-AC-7	GRAHAM PACKAGING (GPC MERGER)		02/26/2021	SINKING FUND PMT		1,959,322	1,959,322	1,964,220			(4,898)		(4,898)		1,959,322				7,837	08/04/2027
41254H-AG-4	HARGRAY COMMUNICATIONS GROUP INC		05/03/2021	SINKING FUND PMT		1,484,615	1,484,615	1,484,615	1,484,615						1,484,615				18,989	05/16/2024
000000-00-0	HELPSYSTEMS (HS PURCHASER)		09/30/2021	SINKING FUND PMT		18,906	18,906	18,739	18,819		88		88		18,906				491	11/19/2026
44958A-AJ-6	INSIGHT GLOBAL (IG INVESTMENTS)		09/22/2021	SINKING FUND PMT		1,997,449	1,997,449	1,953,769	1,954,848		42,601		42,601		1,997,449				83,256	05/23/2025
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)		12/31/2021	VARIOUS		20,050	20,050	19,750	9,918		82		82		20,050				519	09/13/2024
45674K-AB-1	INFINITE ELECTRONICS		12/31/2021	SINKING FUND PMT		2,500	2,500	2,494			9		9		2,500				68	03/02/2028
57165K-AB-2	LIFTOFF MOBILE		12/31/2021	SINKING FUND PMT		5,000	5,000	4,975			19		19		5,000				52	10/02/2028
57906P-AG-4	MCAFEE		12/31/2021	SINKING FUND PMT		198,411	198,411	199,651	198,611		(199)		(199)		198,411				4,568	09/30/2024
59835X-AC-8	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN)		12/31/2021	SINKING FUND PMT		7,423	7,423	7,414	7,396		27		27		7,423				215	03/12/2028
59909T-AC-8	MILANO ACQUISITION (DXC)		12/31/2021	SINKING FUND PMT		25,000	25,000	24,725	24,879		121		121		25,000				970	10/01/2027
60662W-AM-4	MITCHELL INTERNATIONAL INC		10/15/2021	SINKING FUND PMT		989,822	989,822	979,924	979,924		9,898		9,898		989,822				26,506	11/29/2024
69338C-AH-4	PG&E		02/01/2021	SINKING FUND PMT		995,000	995,000	982,563	984,362		10,638		10,638		995,000				4,960	06/23/2025
69519U-AF-9	PACKERS HOLDINGS LLC		12/31/2021	SINKING FUND PMT		7,343	7,343	7,353	7,351		(7)		(7)		7,343				207	03/09/2028
70476X-AC-9	PETVET CARE (PEARL INTERMEDIATE)		06/30/2021	VARIOUS		979,976	989,824	979,925	979,925		51		51		979,976				15,491	02/14/2025
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)		12/31/2021	SINKING FUND PMT		9,975	9,975	9,825	9,944		31		31		9,975				346	08/03/2026
73641V-AG-8	PORTILLO'S HOLDINGS LLC		12/31/2021	SINKING FUND PMT		5,421	5,421	5,366	5,386		35		35		5,421				222	09/06/2024
74274N-AG-8	PROAMPAC PG BORROWER LLC		12/31/2021	SINKING FUND PMT		11,250	11,250	11,250							11,250				257	11/03/2025
75025K-AF-5	RCN GRANDE (RADIATE HOLDCO)		11/01/2021	SINKING FUND PMT		1,000,000	1,000,000	995,000	995,158		4,842		4,842		1,000,000				35,897	09/25/2026
75774E-AB-1	RSA SECURITY (REDSTONE)		04/27/2021	SINKING FUND PMT		1,500,000	1,500,000	1,478,125	1,478,843		21,157		21,157		1,500,000				36,945	09/01/2027
75774E-AG-0	RSA SECURITY (REDSTONE)		12/31/2021	VARIOUS		7,969	3,750	7,932			25		25		7,969				83	04/27/2028
81527C-AL-1	SEDGWICK HOLDINGS INC		12/31/2021	SINKING FUND PMT		10,101	10,101	10,101	10,101						10,101				214	12/31/2025
81527C-AN-7	SEDGWICK HOLDINGS, INC		12/31/2021	SINKING FUND PMT		507,500	507,500	496,081	504,180		3,320		3,320		507,500				15,881	09/03/2026
81759A-AC-4	SERVICE LOGIC (SABER)		09/30/2021	VARIOUS		4,132	4,132	4,142			(1)		(1)		4,132				64	10/29/2027
82981M-AC-6	SITEL WORLDWIDE		12/31/2021	SINKING FUND PMT		3,250	3,250	3,234			12		12		3,250				30	08/28/2028
87403U-AB-9	ANVIL INTERNATIONAL		12/31/2021	SINKING FUND PMT		10,050	10,050	8,141	9,843		207		207		10,050				325	05/28/2026
87583F-AK-4	TANK HOLDING CORP		10/29/2021	SINKING FUND PMT		49,167	49,167	48,429			257		257		49,167				1,558	03/26/2026
89334G-AX-2	TRANS UNION LLC		12/31/2021	VARIOUS		47,181	47,181	47,181	47,181						47,181				299	11/16/2026
89787R-AH-5	TRUGREEN LP		12/31/2021	SINKING FUND PMT		20,000	20,000	19,950	19,921		79		79		20,000				600	11/02/2027
90932R-AJ-3	UNITED AIRLINES		12/31/2021	SINKING FUND PMT		10,025	10,025	10,063			(2)		(2)		10,025				72	04/21/2028
91116K-AB-1	UNITED NATURAL FOODS		02/11/2021	VARIOUS		1,455,037	1,455,037	1,440,487	1,440,896		14,141		14,141		1,455,037				6,628	10/22/2025
92345M-AQ-5	VERINT SYSTEMS INC		04/15/2021	VARIOUS		1,824,265	1,824,265	1,821,528	1,821,528		2,736		2,736		1,824,265				13,689	06/28/2024
93369P-AF-1	CALIBER COLLISION (WAND NEWCO)		06/04/2021	VARIOUS		980,125	990,000	994,950	990,268		(268)		(268)		990,000		(9,875)	(9,875)	14,385	02/05/2026
96244U-AD-9	WHATABURGER (WHATABRANDS)		08/03/2021	VARIOUS		1,432,218	1,432,218	1,435,798	1,432,268		(50)		(50)		1,432,218				26,210	07/31/2026
000000-00-0	CORSAIR COMPONENTS		09/03/2021	SINKING FUND PMT		1,133,260	1,133,260	1,126,054	1,126,093		7,167		7,167		1,133,260				33,441	08/28/2024
C4953E-AD-7	KDC (KNOWLTON DEV CORP)		10/29/2021	SINKING FUND PMT		10,101	10,101	10,126	10,101						10,101				179	12/22/2025
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC	C	12/03/2021	VARIOUS		83,633	80,555	83,045	83,415		218		218		83,633				1,483	11/15/2027
49865N-AT-7	KLOCKNER PENTAPLAST	C	12/31/2021	SINKING FUND PMT		2,513	2,513	2,509			8		8		2,513					02/12/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						28,718,633	28,727,727	28,314,781	26,245,181		369,000		369,000		28,730,176		(11,544)	(11,544)	566,248	XXX
8399997. Total - Bonds - Part 4						2,265,593,770	2,161,566,557	2,189,713,118	2,181,175,808		7,134,828		7,134,828		2,224,519,697		27,729,297	27,729,297	67,737,993	XXX
8399998. Total - Bonds - Part 5						337,119,110	310,129,739	343,284,736			(154,777)		(154,777)		343,129,958		(6,010,854)	(6,010,854)	3,732,833	XXX
8399999. Total - Bonds						2,602,712,880	2,471,696,296	2,532,997,854	2,181,175,808		6,980,051		6,980,051		2,567,649,655		21,718,443	21,718,443	71,470,826	XXX
428388-10-8	HF CHLOR-ALKALI LLC CLASS B		11/30/2021	VARIOUS	997.458	5,882,610	10,000.00	5,882,610	5,886,005	369,060		372,455	(3,395)		5,882,610					
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,882,610	XXX	5,882,610	5,886,005	369,060		372,455	(3,395)		5,882,610					XXX
233331-86-7	DTE ENERGY CO		12/15/2021	SECURITY CALLED at 25.000	180,000.000	4,500,000	25.00	4,459,000	4,459,000		41,000		41,000		4,500,000				270,000	

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
25746U-84-4	DOMINION ENERGY INC		08/31/2021	SECURITY CALLED at 25.000	289,649.000	7,241,225	25.00	7,218,424	7,218,424		22,801		22,801		7,241,225				316,804	
316500-20-6	FIDUS INVESTMENT CORP		01/19/2021	SECURITY CALLED at 25.000	200,000.000	5,000,000	25.00	5,000,000	5,000,000						5,000,000				63,646	
410120-30-7	HANCOCK WHITNEY CORP		05/04/2021	VARIOUS	480,000.000	12,000,000	25.00	11,972,000	11,972,000						11,972,000		28,000	28,000	357,000	
65339K-10-0	NEXTERA ENERGY CAPITAL		12/22/2021	SECURITY CALLED at 25.000	171,282.000	4,282,050	25.00	3,848,006	3,848,006		434,044		434,044		4,282,050				237,921	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						33,023,275	XXX	32,497,430	32,497,430		497,845		497,845		32,995,275		28,000	28,000	1,245,371	XXX
8999997. Total - Preferred Stocks - Part 4						38,905,885	XXX	38,380,040	38,383,435	369,060	497,845	372,455	494,450		38,877,885		28,000	28,000	1,245,371	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						38,905,885	XXX	38,380,040	38,383,435	369,060	497,845	372,455	494,450		38,877,885		28,000	28,000	1,245,371	XXX
09259E-10-8	BLACKROCK TCP CAPITAL CORP		06/22/2021	SUSQUEHANNA FINANCIAL	515,779.000	7,245,601		7,747,001	5,797,356	1,949,645			1,949,645		7,747,001		(501,400)	(501,400)	309,467	
38173M-10-2	GOLUB CAPITAL BDC INC		06/10/2021	SUSQUEHANNA FINANCIAL	216,788.000	3,349,574		3,977,583	3,065,382	912,201			912,201		3,977,583		(628,009)	(628,009)	125,737	
56035L-10-4	MAIN STREET CAPITAL CORP		06/08/2021	SUSQUEHANNA FINANCIAL	100,884.000	4,197,168		3,784,371	3,254,518	529,853			529,853		3,784,371		412,797	412,797	124,087	
83012A-10-9	SIXTH STREET SPECIALTY LENDING INC		01/15/2021	PRIOR YEAR INCOME	0.000														31,896	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,792,343	XXX	15,508,955	12,117,256	3,391,699			3,391,699		15,508,955		(716,612)	(716,612)	591,187	XXX
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		12/01/2021	EXCHANGE	45,737.669	4,573,767		4,573,767	4,573,767						4,573,767				169,999	
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		12/20/2021	EXCHANGE	34,681.303	3,468,130		3,468,130	97,881						3,468,130				1,670	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,041,897	XXX	8,041,897	4,671,648						8,041,897				171,669	XXX
9799997. Total - Common Stocks - Part 4						22,834,240	XXX	23,550,852	16,788,904	3,391,699			3,391,699		23,550,852		(716,612)	(716,612)	762,856	XXX
9799998. Total - Common Stocks - Part 5						147,246	XXX	142,489							142,489		4,711	4,711	381	XXX
9799999. Total - Common Stocks						22,981,486	XXX	23,693,341	16,788,904	3,391,699			3,391,699		23,693,341		(711,901)	(711,901)	763,237	XXX
9899999. Total - Preferred and Common Stocks						61,887,371	XXX	62,073,381	55,172,339	3,760,759	497,845	372,455	3,886,149		62,571,226		(683,901)	(683,901)	2,008,608	XXX
9999999 - Totals						2,664,600,251	XXX	2,595,071,235	2,236,348,147	3,760,759	7,477,896	372,455	10,866,200		2,630,220,881		21,034,542	21,034,542	73,479,434	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00833M-AD-6	AFFRM 2021-A D		02/09/2021	BARCLAYS CAPITAL	06/08/2021	CREDIT SUISSE	1,000,000	999,812	1,016,406	999,841		29		29			16,565	16,565	10,858	
015271-AX-7	ALEXANDRIA REAL ESTATE E		02/03/2021	GOLDMAN SACHS & CO	03/09/2021	JP MORGAN SECURITIES	4,000,000	3,983,520	3,629,120	3,983,520							(354,400)	(354,400)	7,667	
023135-CC-8	AMAZON.COM INC		06/14/2021	MORGAN STANLEY & CO	09/24/2021	BOFA SECURITIES INC	10,000,000	10,388,600	10,919,400	10,387,281		(1,319)		(1,319)			532,119	532,119	122,778	30,694
02528B-AL-8	ACAR 2021-1 F		01/19/2021	DEUTSCHE BANK	06/08/2021	DEUTSCHE BANK	1,000,000	999,743	1,018,438	999,774		31		31			18,664	18,664	14,703	
03027X-AM-2	AMERICAN TOWER CORP		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	RBC CAPITAL MARKETS	1,300,000	1,385,163	1,379,365	1,385,073		(90)		(90)			(5,708)	(5,708)	10,043	9,818
03027X-AP-5	AMERICAN TOWER CORP		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	BOFA SECURITIES INC	250,000	272,448	270,858	272,426		(21)		(21)			(1,569)	(1,569)	2,194	2,145
03666H-AC-5	ANTARES HOLDINGS		09/30/2021	WELLS FARGO SECURITY	11/16/2021	BOFA SECURITIES INC	3,000,000	3,161,910	3,100,950	3,157,985		(3,925)		(3,925)			(57,035)	(57,035)	40,488	26,004
03740L-AB-8	AON CORP/AON GLOBAL HOLD		08/18/2021	CITIGROUP GLOBAL	09/22/2021	VARIOUS	10,000,000	9,962,200	10,028,500	9,962,260		60		60			66,240	66,240	21,750	
04010L-AZ-6	ARES CAPITAL CORP		10/07/2021	GOLDMAN SACHS & CO	11/04/2021	SUSQUEHANNA FINANCIAL	1,000,000	1,067,730	1,064,630	1,066,614		(1,116)		(1,116)			(1,984)	(1,984)	12,163	9,365
04685A-3D-1	ATHENE GLOBAL FUNDING		10/07/2021	GOLDMAN SACHS & CO	11/22/2021	TRUIST SECURITIES INC	3,750,000	3,749,100	3,678,075	3,749,121		21		21			(71,046)	(71,046)	9,010	1,442
05369A-AL-5	AVIATION CAPITAL GROUP		09/16/2021	CREDIT SUISSE	10/12/2021	JP MORGAN SECURITIES	3,000,000	2,990,910	2,955,960	2,991,026		116		116			(35,066)	(35,066)	3,900	
05609V-AN-5	BX 2021-VOLT E		09/15/2021	CITIGROUP GLOBAL	09/29/2021	DEUTSCHE BANK	4,000,000	4,000,000	4,007,500	4,000,000							7,500	7,500	467	
05609V-AQ-8	BX 2021-VOLT F		09/16/2021	VARIOUS	11/16/2021	BARCLAYS CAPITAL	5,500,000	5,510,156	5,469,063	5,509,469		(687)		(687)			(40,407)	(40,407)	19,006	
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	BOFA SECURITIES INC	07/16/2021	MIZUHO SECURITIES USA	2,500,000	2,500,000	2,534,415	2,500,000							34,415	34,415	6,078	
08576P-AD-3	BERRY GLOBAL INC		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	GOLDMAN SACHS & CO	1,600,000	1,584,016	1,573,200	1,584,033		17		17			(10,833)	(10,833)	8,800	8,653
085770-AA-3	BERRY GLOBAL INC		10/07/2021	GOLDMAN SACHS & CO	11/04/2021	JEFFERIES LLC	2,000,000	2,103,600	2,090,000	2,098,399		(5,201)		(5,201)			(8,399)	(8,399)	30,604	23,563
08862B-AC-9	BHG 2021-B C		09/10/2021	CREDIT SUISSE	11/17/2021	CREDIT SUISSE	8,400,000	8,398,532	8,206,406	8,398,570		38		38			(192,164)	(192,164)	29,792	
09261H-AC-1	BLACKSTONE PRIVATE CRE		09/10/2021	CITIGROUP GLOBAL	11/29/2021	BOFA SECURITIES INC	3,000,000	2,978,970	2,913,600	2,979,813		843		843			(66,213)	(66,213)	16,625	
097023-CU-7	BOEING CO		09/10/2021	UBS SECURITIES	09/29/2021	CITIGROUP GLOBAL	2,251,000	2,596,596	2,584,193	2,593,789		(2,807)		(2,807)			(9,596)	(9,596)	47,271	41,914
097023-DG-7	BOEING CO		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	WELLS FARGO SECURITY	3,750,000	3,777,525	3,771,600	3,777,410		(115)		(115)			(5,810)	(5,810)	16,013	15,555
11135F-BE-0	BROADCOM INC		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	CITIGROUP GLOBAL	3,500,000	3,457,440	3,435,215	3,457,476		36		36			(22,261)	(22,261)	11,185	10,806
11135F-BG-5	BROADCOM INC		01/06/2021	BOFA SECURITIES INC	03/15/2021	BARCLAYS CAPITAL	2,000,000	2,020,720	1,903,700	2,020,672		(48)		(48)			(116,972)	(116,972)	12,083	
14448C-AS-3	CARRIER GLOBAL CORP		01/14/2021	JP MORGAN SECURITIES	03/10/2021	BOFA SECURITIES INC	10,000,000	10,794,700	9,894,245	10,792,414		(2,286)		(2,286)			(898,169)	(898,169)	155,997	103,336
172967-MD-0	CITIGROUP INC		05/20/2021	CITIGROUP GLOBAL	05/21/2021	JP MORGAN SECURITIES	5,000,000	6,187,850	6,193,950	6,187,778		(72)		(72)			6,172	6,172	78,792	78,146
17305E-GE-9	CCCIT 2017-A6 A6		03/26/2021	JP MORGAN SECURITIES	04/12/2021	JP MORGAN SECURITIES	2,000,000	2,026,563	2,024,141	2,026,432		(131)		(131)			(2,291)	(2,291)	1,460	730
177376-AG-5	CITRIX SYSTEMS INC		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	GOLDMAN SACHS & CO	250,000	245,930	245,060	245,935		5		5			(875)	(875)	373	356
20030N-CA-7	COMCAST CORP		10/07/2021	GOLDMAN SACHS & CO	11/29/2021	MARKETAXESS CORP	3,000,000	3,261,420	3,203,760	3,255,866		(5,554)		(5,554)			(52,106)	(52,106)	27,825	14,963
22822V-AH-4	CROWN CASTLE INTL CORP		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	FIFTH THIRD SECURITY	3,100,000	3,405,567	3,390,129	3,405,280		(287)		(287)			(15,151)	(15,151)	13,515	12,887
254687-FW-1	WALT DISNEY COMPANY/THE		10/07/2021	GOLDMAN SACHS & CO	11/17/2021	KEYBANC CAPITAL MKTS	3,000,000	3,094,530	3,042,000	3,093,066		(1,464)		(1,464)			(51,066)	(51,066)	23,100	16,317
257812-AC-1	DFLF2 2021-2 A1		04/20/2021	JP MORGAN SECURITIES	07/12/2021	BARCLAYS CAPITAL	7,000,000	7,000,000	7,006,836	7,000,000							6,836	6,836	6,293	
26078J-AF-7	DUPONT DE NEMOURS INC		02/03/2021	SMBC NIKKO SECURITY AMERICA	03/15/2021	BARCLAYS CAPITAL	3,000,000	4,180,530	3,873,810	4,177,426		(3,104)		(3,104)			(303,616)	(303,616)	55,093	36,127
27409L-AA-1	EAST OHIO GAS CO/THE		10/07/2021	GOLDMAN SACHS & CO	11/16/2021	KEYBANC CAPITAL MKTS	2,500,000	2,508,925	2,477,400	2,508,688		(237)		(237)			(31,288)	(31,288)	13,813	10,563
281020-AM-9	EDISON INTERNATIONAL		10/07/2021	GOLDMAN SACHS & CO	11/23/2021	CREDIT SUISSE	3,500,000	3,744,930	3,728,410	3,740,491		(4,440)		(4,440)			(12,081)	(12,081)	28,474	10,828
29089Q-AC-9	EMERGENT BIOSOLUTIONS		03/16/2021	JP MORGAN SECURITIES	04/29/2021	JEFFERIES LLC	2,000,000	1,977,500	1,875,000	1,977,846		346		346			(102,846)	(102,846)	16,792	7,104
30212P-AP-0	EXPEDIA GROUP INC		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	JEFFERIES LLC	3,500,000	3,793,510	3,769,955	3,793,261		(249)		(249)			(23,306)	(23,306)	21,797	21,058
302635-AH-0	FS KKR CAPITAL CORP		09/09/2021	SMBC NIKKO SECURITY AMERICA	11/29/2021	GOLDMAN SACHS & CO	2,000,000	2,009,640	1,966,540	2,009,310		(330)		(330)			(42,770)	(42,770)	23,917	12,542
369604-BY-8	GENERAL ELECTRIC CO		01/28/2021	MORGAN STANLEY & CO	03/09/2021	JEFFERIES LLC	4,000,000	4,664,280	4,362,640	4,662,843		(1,437)		(1,437)			(300,203)	(300,203)	62,833	43,500
37045V-AQ-3	GENERAL MOTORS CO		02/16/2021	BOFA SECURITIES INC	05/12/2021	JP MORGAN SECURITIES	3,000,000	3,750,270	3,574,440	3,746,515		(3,755)		(3,755)			(172,075)	(172,075)	100,350	61,650
37045V-AU-4	GENERAL MOTORS CO		09/10/2021	WELLS FARGO SECURITY	09/28/2021	BOFA SECURITIES INC	2,000,000	2,514,220	2,497,400	2,510,598		(3,622)		(3,622)			(13,198)	(13,198)	67,622	61,578
37045X-AZ-9	GENERAL MOTORS FINL CO		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	BOFA SECURITIES INC	250,000	273,925	273,100	273,888		(37)		(37)			(788)	(788)	2,717	2,658
37045X-CG-9	GENERAL MOTORS FINL CO		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	CITIGROUP GLOBAL	2,000,000	2,176,480	2,169,100	2,176,328		(152)		(152)			(7,228)	(7,228)	21,175	20,747
37045X-DH-6	GENERAL MOTORS FINL CO		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	JP MORGAN SECURITIES	1,000,000	1,012,180	1,007,800	1,012,170		(10)		(10)			(4,370)	(4,370)	267	133
40390F-AA-8	HCRX INVESTMENTS HOLDCO		07/20/2021	JEFFERIES LLC	10/29/2021	SECURITY CALLED at 100.0	2,470,000	2,513,225	2,470,000	2,470,000		(43,225)		(43,225)					27,788	
437076-BX-9	HOME DEPOT INC		06/15/2021	JEFFERIES LLC	09/24/2021	WELLS FARGO SECURITY	1,383,000	1,758,153	1,819,433	1,755,608		(2,545)		(2,545)			63,825	63,825	19,362	1,902
44148J-AA-7	HIIRE 2021-1 A2		11/09/2021	MORGAN STANLEY & CO	11/22/2021	BARCLAYS CAPITAL	6,000,000	6,000,000	5,949,844	6,000,000							(50,156)	(50,156)	1,926	
446413-AL-0	HUNTINGTON INGALLS INDUS		09/09/2021	CITIGROUP GLOBAL	09/24/2021	CITIGROUP GLOBAL	5,000,000	5,459,500	5,402,200	5,456,477		(3,023)		(3,023)			(54,277)	(54,277)	56,599	49,343
44891A-BP-1	HYUNDAI CAPITAL AMERICA		09/10/2021	GOLDMAN SACHS & CO	11/17/2021	JANE ST EXECUTION	3,835,000	3,917,951	3,813,601	3,915,589		(2,362)		(2,362)			(101,989)	(101,989)	54,143	37,698
46647P-CF-1	JPMORGAN CHASE & CO		04/16/2021	GOLDMAN SACHS & CO	07/16/2021	MORGAN STANLEY & CO	2,500,000	2,503,100	2,528,150	2,502,945		(155)		(155)			25,205	25,205	5,549	
478160-CK-8	JOHNSON & JOHNSON		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	CITIGROUP GLOBAL	250,000	269,828	268,903	269,810		(17)		(17)			(908)	(908)	1,792	1,752
48254C-AL-9	KIND 2021-KDIP C		01/12/2021	BARCLAYS CAPITAL	07/16/2021	JP MORGAN SECURITIES	2,500,000	2,500,000	2,501,172	2,500,000							1,172	1,172	13,260	
50249A-AA-1	LYB INT FINANCE III		01/07/2021	JP MORGAN SECURITIES	03/25/2021	BARCLAYS CAPITAL	3,000,000	3,405,750	3,176,430	3,404,006		(1,744)		(1,744)			(227,576)	(227,576)	57,400	30,100
50249A-AD-5	LYB INT FINANCE III		01/28/2021	GOLDMAN SACHS & CO	03/15/2021	GOLDMAN SACHS & CO	4,000,000	4,571,160	4,217,120	4,569,836		(1,324)		(1,324)			(352,716)	(352,716)	62,067	42,000
50249A-AK-9	LYB INT FINANCE III		01/07/2021	JEFFERIES LLC	05/05/2021	BARCLAYS CAPITAL	2,000,000	2,068,620	1,979,340	2,068,434		(186)		(186)			(89,094)	(89,094)	44,122	19,633
571903-AY-9	MARRIOTT INTERNATIONAL		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	DEUTSCHE BANK	3,200,000	3,513,312	3,491,456	3,513,057		(255)		(255)			(21,601)	(21,601)	63,644	62,933
574599-BM-7	MASCO CORP		02/05/2021	JEFFERIES LLC	03/10/2021	BOFA SECURITIES INC	7,000,000	8,613,710	8,162,070	8,610,081		(3,629)		(3,629)			(448,011)	(448,011)	102,375	73,500
60871R-AH-3	MOLSON COORS BEVERAGE		01/28/2021	VARIOUS	03/24/2021	BOFA SECURITIES INC	8,775,000	9,822,095	9,101,079	9,817,463		(4,632)		(4,632)			(716,384)	(716,384)	130,961	65,750
64352V-KW-0	NCHET 2005-2 M4		01/12/2021	CREDIT SUISSE	02/16/2021	CREDIT SUISSE	2,442,052	2,435,947	2,437,474	2,436,106		159		159			1,368	1,368	3,753	1,260

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67079B-AF-7	NUTRITION & BIOSCIENCES		01/07/2021	GOLDMAN SACHS & CO	03/08/2021	DEUTSCHE BANK	3,000,000	3,147,960	2,906,460	3,147,600		(360)		(360)			(241,140)	(241,140)	50,286	33,235
694308-HW-0	PACIFIC GAS & ELECTRIC		10/07/2021	GOLDMAN SACHS & CO	11/30/2021	VARIOUS	250,000	257,440	254,443	257,283		(157)		(157)			(2,841)	(2,841)	4,148	3,002
694308-JK-4	PACIFIC GAS & ELECTRIC		10/07/2021	GOLDMAN SACHS & CO	11/30/2021	JANE ST EXECUTION	3,000,000	3,148,590	3,135,240	3,145,862		(2,728)		(2,728)			(10,622)	(10,622)	47,188	31,563
783897-AG-6	SCFET 2021-1A E		02/10/2021	BOFA SECURITIES INC	06/08/2021	CREDIT SUISSE	3,300,000	3,299,022	3,290,203	3,299,742		720		720			(9,539)	(9,539)	34,591	
816851-BG-3	SEMPRA ENERGY		10/07/2021	GOLDMAN SACHS & CO	11/04/2021	JP MORGAN SECURITIES	3,500,000	3,781,155	3,783,115	3,777,955		(3,200)		(3,200)			5,160	5,160	32,064	23,469
845743-BQ-5	SOUTHWESTERN PUBLIC SERV		05/12/2021	DEUTSCHE BANK	09/28/2021	WELLS FARGO SECURITY	2,000,000	2,041,420	2,133,280	2,041,073		(347)		(347)			92,207	92,207	42,500	16,811
871829-BH-9	SYSCO CORPORATION		02/25/2021	JP MORGAN SECURITIES	03/15/2021	CREDIT SUISSE	5,000,000	5,585,050	5,548,700	5,584,548		(502)		(502)			(35,848)	(35,848)	112,486	102,597
89236T-GX-7	TOYOTA MOTOR CREDIT CORP		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	BOFA SECURITIES INC	250,000	266,638	265,873	266,611		(26)		(26)			(739)	(739)	271	229
89469A-AD-6	TREEHOUSE FOODS INC		05/27/2021	JANE ST EXECUTION	11/16/2021	GOLDMAN SACHS & CO	2,000,000	1,990,500	1,897,500	1,991,125		625		625			(93,625)	(93,625)	57,111	20,000
89788M-AF-9	TRUIST FINANCIAL CORP		06/18/2021	MUFG SECURITY AMERICAS	07/13/2021	MUFG SECURITY AMERICAS	4,000,000	4,000,000	3,997,320	4,000,000							(2,680)	(2,680)	1,856	706
898813-AT-7	TUCSON ELECTRIC POWER CO		06/02/2021	VARIOUS	09/27/2021	CITIGROUP GLOBAL	8,000,000	7,938,560	8,433,160	7,938,988		428		428			494,172	494,172	99,215	4,153
907818-DY-1	UNION PACIFIC CORP		10/07/2021	GOLDMAN SACHS & CO	10/12/2021	CITIGROUP GLOBAL	250,000	267,290	266,263	267,259		(31)		(31)			(996)	(996)	2,009	1,964
92928Q-AH-1	WEA FINANCE LLC		09/10/2021	JEFFERIES LLC	11/04/2021	GOLDMAN SACHS & CO	2,000,000	2,080,940	2,067,960	2,078,720		(2,220)		(2,220)			(10,760)	(10,760)	18,049	9,424
95003L-AN-0	WFCM 2021-SAVE E		11/18/2021	WELLS FARGO SECURITY	12/17/2021	VARIOUS	9,277,065	9,331,491	9,206,531	9,326,992		(4,500)		(4,500)			(120,461)	(120,461)	191,205	3,454
125491-AN-0	CI FINANCIAL CORP		01/13/2021	BOFA SECURITIES INC	06/02/2021	JP MORGAN SECURITIES	5,000,000	5,045,650	5,083,450	5,044,202		(1,448)		(1,448)			39,248	39,248	74,222	14,222
78016E-ZR-1	ROYAL BANK OF CANADA		06/18/2021	NATWEST MARKET SECURITIES INC	07/14/2021	MIZUHO SECURITIES USA	3,000,000	3,010,230	3,006,813	3,010,109		(121)		(121)			(3,296)	(3,296)	3,954	2,710
03328W-AY-4	ANCHC 2016-9A DR2	C	10/21/2021	BOFA SECURITIES INC	11/22/2021	CITIGROUP GLOBAL	3,500,000	3,515,400	3,465,000	3,515,400							(50,400)	(50,400)	14,119	2,379
05581K-AC-5	BNP PARIBAS	C	09/09/2021	BNP PARIBAS	11/29/2021	BOFA SECURITIES INC	3,000,000	3,402,030	3,324,240	3,386,983		(15,047)		(15,047)			(62,743)	(62,743)	30,063	
05682L-AQ-0	BCC 2019-2A DR	C	09/23/2021	GOLDMAN SACHS & CO	11/22/2021	CITIGROUP GLOBAL	5,000,000	5,000,000	4,937,500	5,000,000							(62,500)	(62,500)	21,363	
07133P-AG-4	BATLN 2021-17A D	C	10/14/2021	BOFA SECURITIES INC	11/22/2021	CITIGROUP GLOBAL	2,625,000	2,631,563	2,605,313	2,631,563							(26,250)	(26,250)	31,088	22,209
12552F-AL-7	CIFC 2014-4RA C	C	07/29/2021	JP MORGAN SECURITIES	12/17/2021	MBS PAYDOWN	2,000,000	2,002,500	2,000,000	2,000,000		(2,500)		(2,500)					30,328	2,593
43133F-AA-4	HCOMF 2015-1A C	C	08/11/2021	PIPER SANDLER & CO	11/24/2021	MBS PAYDOWN	7,000,000	6,991,250	7,000,000	7,000,000		8,750		8,750					115,354	12,250
59802X-AN-3	MIDO 2016-6A CR	C	01/05/2021	BOFA SECURITIES INC	04/20/2021	MBS PAYDOWN	1,641,000	1,641,263	1,641,000	1,641,000		(263)		(263)					24,234	10,509
67401X-AN-1	OAKCL 2019-1A CR	C	09/07/2021	CREDIT SUISSE	11/19/2021	BMO CAPITAL MARKETS	5,000,000	5,000,000	4,987,500	5,000,000							(12,500)	(12,500)	21,729	
71568Q-AE-7	PERUSAHAAN LISTRIK NEGAR	C	11/10/2021	ML INTERNATIONAL	11/30/2021	WELLS FARGO SECURITY	2,120,000	2,448,600	2,433,760	2,446,432		(2,168)		(2,168)			(12,672)	(12,672)	61,300	55,844
71654Q-CK-6	PETROLEOS MEXICANOS	C	11/09/2021	MORGAN STANLEY & CO INT PLC	11/30/2021	MORGAN STANLEY & CO	1,380,000	1,379,724	1,328,250	1,379,752		28		28			(51,502)	(51,502)	22,559	18,458
78081B-AF-0	ROYALTY PHARMA PLC	C	02/22/2021	JEFFERIES LLC	03/09/2021	JEFFERIES LLC	5,000,000	4,882,650	4,641,950	4,882,789		139		139			(240,839)	(240,839)	93,188	84,806
83609N-AE-0	SNDPT 2016-3A C	C	01/06/2021	BOFA SECURITIES INC	02/12/2021	SECURITY CALLED at 100.0	3,500,000	3,500,700	3,500,000	3,500,000		(700)		(700)					31,148	21,404
91911T-AP-8	VALE OVERSEAS LIMITED	C	11/09/2021	BNP PARIBAS	11/30/2021	HSBC SECURITIES INC	1,730,000	2,006,800	1,970,470	2,003,766		(3,034)		(3,034)			(33,296)	(33,296)	33,639	27,632
92331N-AG-1	VENTR 2017-30A C	C	09/22/2021	BNP PARIBAS	12/03/2021	CITIGROUP GLOBAL	5,000,000	5,000,000	4,902,500	5,000,000							(97,500)	(97,500)	41,793	21,626
92857W-BT-6	VODAFONE GROUP PLC	C	01/12/2021	JP MORGAN SECURITIES	03/25/2021	BOFA SECURITIES INC	10,000,000	13,286,400	12,132,000	13,278,003		(8,397)		(8,397)			(1,146,003)	(1,146,003)	142,361	34,878
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							305,579,117	323,744,808	317,590,376	323,603,856		(140,951)		(140,951)			(6,013,486)	(6,013,486)	3,305,845	1,663,180
464288-51-3	ISHARES IBOXX HIGH YIELD CORPO		06/01/2021	VARIOUS	06/07/2021	VARIOUS	171,800.000	14,975,479	14,978,111	14,975,479							2,632	2,632	258,301	
8099999. Subtotal - Bonds - SVO Identified Funds								14,975,479	14,978,111	14,975,479							2,632	2,632	258,301	
24701P-AD-8	MATERIAL HANDLING SYSTEMS (DELIVERY BUY)		02/05/2021	RBC CAPITAL MARKETS	12/17/2021	SINKING FUND PMT	2,000,000	2,010,000	2,000,000	2,000,000		(10,000)		(10,000)					115,486	
53227V-AB-3	LIFTOFF MOBILE		04/06/2021	MORGAN STANLEY	09/30/2021	SINKING FUND PMT	1,598,500	1,602,326	1,598,500	1,598,500		(3,826)		(3,826)					34,839	
LX1684-51-8	CORSAIR COMPONENTS		04/09/2021	NORTHERN TRUST	09/03/2021	SINKING FUND PMT	952,122	952,123	952,123	952,123									18,362	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							4,550,622	4,564,449	4,550,623	4,550,623		(13,826)		(13,826)					168,687	
8399998. Total - Bonds							310,129,739	343,284,736	337,119,110	343,129,958		(154,777)		(154,777)			(6,010,854)	(6,010,854)	3,732,833	1,663,180
8999998. Total - Preferred Stocks																				
24703L-20-2	DELL TECHNOLOGIES INC		06/29/2021	DISTRIBUTION	12/13/2021	VARIOUS	793.000	78,253	82,962	78,253							4,663	4,663		
928563-40-2	VMWARE INC-CLASS A		11/02/2021	NORTHERN TRUST	12/02/2021	NORTHERN TRUST	0.420		48								48	48		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								78,253	83,010	78,253							4,711	4,711		
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		10/01/2021	EXCHANGE	11/30/2021	EXCHANGE	642.362	64,236	64,236	64,236									381	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								64,236	64,236	64,236									381	
9799998. Total - Common Stocks								142,489	147,246	142,489							4,711	4,711	381	
9899999. Total - Preferred and Common Stocks								142,489	147,246	142,489							4,711	4,711	381	
9999999 - Totals								343,427,225	337,266,356	343,272,447		(154,777)		(154,777)			(6,006,143)	(6,006,143)	3,733,214	1,663,180

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
12509#-13-1	CDOC INC 1994 SERIES 9%			51-0406066	8BIII	23,507,493			51,774.143	55.1
0199999. Subtotal - Preferred Stock - Parent						23,507,493			XXX	XXX
0999999. Total Preferred Stocks						23,507,493			XXX	XXX
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.			36-3215139	8BIII	67,623		67,623	1,000.000	100.0
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP			37-1872060	8BIII	80,630,503			100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						80,698,126		67,623	XXX	XXX
1899999. Total Common Stocks						80,698,126		67,623	XXX	XXX
1999999 - Totals						104,205,619		67,623	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	01/06/2021	01/05/2022	2,900	10,869,606	3,748.14		493,480		1,665,353		1,665,353	1,171,873						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	01/07/2021	01/06/2022	3,600	13,693,644	3,803.79		624,430		1,896,922		1,896,922	1,272,492						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	01/08/2021	01/07/2022	5,000	19,123,400	3,824.68		862,465		2,598,535		2,598,535	1,736,069						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	01/15/2021	01/12/2022	7,000	26,377,750	3,768.25		1,266,132		4,032,653		4,032,653	2,766,521						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	01/22/2021	01/12/2022	3,000	11,524,410	3,841.47		176,471		299,596		299,596	123,125						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	01/19/2021	01/14/2022	2,000	7,597,820	3,798.91		350,260		1,108,562		1,108,562	758,302						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/15/2021	01/14/2022	4,200	15,984,906	3,805.93		522,495		996,927		996,927	474,431						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022	2,000	7,649,540	3,824.77		299,199		1,056,849		1,056,849	757,650						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	01/20/2021	01/18/2022	1,000	3,851,850	3,851.85		177,185		485,418		485,418	308,233						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	01/21/2021	01/20/2022	1,000	3,853,070	3,853.07		178,397		477,841		477,841	299,444						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	01/22/2021	01/21/2022	3,200	12,292,704	3,841.47		578,986		1,624,973		1,624,973	1,045,986						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/01/2021	01/27/2022	1,800	6,792,948	3,773.86		375,650		1,083,686		1,083,686	708,036						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/02/2021	01/27/2022	3,000	11,478,930	3,826.31		175,811		298,353		298,353	122,542						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/10/2021	01/27/2022	2,000	7,819,760	3,909.88		115,067		195,399		195,399	80,332						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/03/2021	02/01/2022	2,500	9,575,425	3,830.17		483,559		1,374,512		1,374,512	890,953						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/04/2021	02/03/2022	2,200	8,517,828	3,871.74		410,133		1,126,669		1,126,669	716,535						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	02/05/2021	02/04/2022	10,500	40,811,715	3,886.83		1,946,719		5,141,374		5,141,374	3,194,655						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	6,000	23,493,540	3,915.59		1,113,594		3,008,582		3,008,582	1,894,988						99/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/12/2021	02/09/2022	1,000	3,934,830	3,934.83		189,265		483,521		483,521	294,255						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/12/2021	02/11/2022	3,500	13,937,175	3,982.05		575,666		1,518,112		1,518,112	942,446						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/16/2021	02/15/2022	2,600	10,224,734	3,932.59		491,810		1,313,796		1,313,796	821,987						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/12/2021	02/15/2022	3,800	15,101,884	3,974.18		466,730		904,275		904,275	437,545						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/17/2021	02/16/2022	1,500	5,896,995	3,931.33		295,439		751,695		751,695	456,255						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/24/2021	02/16/2022	3,200	12,561,376	3,925.43		186,186		312,815		312,815	126,630						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/18/2021	02/17/2022	2,300	9,002,131	3,913.97		451,907		1,166,717		1,166,717	714,810						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/19/2021	02/18/2022	7,400	28,909,654	3,906.71		1,394,891		3,704,733		3,704,733	2,309,842						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/22/2021	02/18/2022	1,400	5,427,100	3,876.50		266,471		743,168		743,168	476,697						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWID171265Z06	02/23/2021	02/22/2022	1,500	5,822,055	3,881.37		295,178		818,783		818,783	523,605						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/04/2021	02/28/2022	1,200	4,522,164	3,768.47		226,108		818,712		818,712	592,604						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	03/05/2021	03/03/2022	10,000	38,419,400	3,841.94		2,043,912		6,198,858		6,198,858	4,154,946						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/16/2021	03/03/2022	3,500	13,869,485	3,962.71		206,863		352,207		352,207	145,344						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/08/2021	03/07/2022	6,600	25,220,910	3,821.35		1,226,997		4,433,168		4,433,168	3,206,171						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	03/09/2021	03/08/2022	1,400	5,425,616	3,875.44		257,717		862,938		862,938	605,221						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	04/05/2021	03/08/2022	1,634	6,996,478	4,281.81		84,624		343,641		343,641	259,017						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	03/10/2021	03/09/2022	1,650	6,433,037	3,898.81		306,213		978,155		978,155	671,942						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/11/2022	1,600	6,309,344	3,943.34		301,587		864,611		864,611	563,024						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/15/2021	03/14/2022	1,500	5,953,410	3,968.94		279,810		780,469		780,469	500,658						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/15/2021	03/14/2022	3,600	14,466,780	4,018.55		574,385		1,694,670		1,694,670	1,120,285						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/16/2021	03/15/2022	1,600	6,340,336	3,962.71		285,949		865,028		865,028	579,079						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/15/2021	03/15/2022	4,000	16,034,520	4,008.63		495,574		953,547		953,547	457,973						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	03/17/2021	03/16/2022	4,100	16,293,892	3,974.12		749,519		2,149,739		2,149,739	1,400,220						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/18/2021	03/17/2022	2,800	10,963,288	3,915.46		494,444		1,598,087		1,598,087	1,103,643						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/30/2021	03/17/2022	4,000	15,834,200	3,958.55		237,734		401,305		401,305	163,570						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/19/2021	03/18/2022	6,600	25,826,460	3,913.10		1,194,474		3,723,030		3,723,030	2,528,557						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	1,800	7,093,062	3,940.59		316,351		988,771		988,771	672,420						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/23/2021	03/22/2022	3,600	14,077,872	3,910.52		602,533		2,103,947		2,103,947	1,501,414						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	03/25/2021	03/23/2022	600	2,345,712	3,909.52		107,434		361,902		361,902	254,469						100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	04/01/2021	03/25/2022	4,000	16,079,480	4,019.87		238,158		398,620		398,620	160,462						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	ES7IP3U3RHIGC71XBU11	03/31/2021	03/28/2022	1,700	6,753,913	3,972.89		270,157		922,729		922,729	652,572						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	04/01/2021	03/31/2022	8,600	34,570,882	4,019.87		1,365,550		4,212,390		4,212,390	2,846,840						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	09/30/2021	03/31/2022	1,600	6,892,064	4,307.54		372,218		778,048		778,048	405,829						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	04/05/2021	04/04/2022	2,500	10,194,775	4,077.91		389,440		1,104,883		1,104,883	715,442						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	04/06/2021	04/05/2022	2,800	11,407,032	4,073.94		440,311		1,269,906		1,269,906	829,594						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2022	6,400	26,111,680	4,079.95		997,466		2,919,168		2,919,168	1,921,702						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	04/08/2021	04/07/2022	4,000	16,388,680	4,097.17		629,325		1,808,120		1,808,120	1,178,795						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	04/09/2021	04/08/2022	1,000	4,128,800	4,128.80		160,817		417,743		417,743	256,926						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	04/13/2021	04/11/2022	1,000	4,141,590	4,141.59		159,451		394,148		394,148	234,696						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	04/22/2021	04/11/2022	3,700	15,299,426	4,134.98		218,979		354,483		354,483	135,503						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022	8,500	35,576,495	4,185.47		1,351,907		3,027,213		3,027,213	1,675,306						101/103

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2021	04/14/2022	1,400	5,846,806	4,176.29		196,823		511,436		511,436	314,613						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/15/2021	04/14/2022	4,000	16,848,480	4,212.12		504,064		924,412		924,412	420,348						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/15/2021	04/14/2022	4,000	16,890,200	4,222.55		527,975		1,276,417		1,276,417	748,442						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/19/2021	04/18/2022	2,500	10,408,150	4,163.26		408,520		903,059		903,059	494,539						101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/21/2021	04/20/2022	2,750	11,476,905	4,173.42		459,076		961,505		961,505	502,429						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2022	1,500	6,202,470	4,134.98		241,586		604,694		604,694	363,108						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/23/2021	04/22/2022	700	2,926,119	4,180.17		117,045		256,383		256,383	139,338						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/03/2021	04/28/2022	3,500	14,674,310	4,192.66		579,635		1,296,306		1,296,306	716,671						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/13/2021	04/29/2022	3,000	12,337,500	4,112.50		178,421		284,554		284,554	106,134						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/04/2021	05/02/2022	1,800	7,496,388	4,164.66		317,097		728,764		728,764	411,667						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/05/2021	05/03/2022	2,000	8,335,180	4,167.59		331,740		805,520		805,520	473,780						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/06/2021	05/04/2022	3,900	16,386,318	4,201.62		670,200		1,431,346		1,431,346	761,145						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	9,000	38,093,400	4,232.60		1,485,643		3,142,704		3,142,704	1,657,061						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/10/2021	05/09/2022	1,400	5,863,802	4,188.43		225,756		557,582		557,582	331,826						102/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/12/2021	05/10/2022	1,300	5,281,952	4,063.04		239,272		679,800		679,800	440,528						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	2,700	11,269,395	4,173.85		464,299		1,116,004		1,116,004	651,705						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/14/2021	05/13/2022	3,600	15,085,980	4,190.55		500,557		847,215		847,215	346,658						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	4,500	18,876,240	4,194.72		717,485		1,766,236		1,766,236	1,048,751						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/17/2021	05/16/2022	7,100	29,559,359	4,163.29		1,242,971		3,054,167		3,054,167	1,811,196						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/18/2021	05/17/2022	3,200	13,209,056	4,127.83		545,534		1,453,453		1,453,453	907,919						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/19/2021	05/18/2022	1,200	4,938,816	4,115.68		234,100		552,317		552,317	318,217						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	5,700	23,688,402	4,155.86		993,728		2,371,713		2,371,713	1,377,985						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/24/2021	05/23/2022	1,200	5,036,460	4,197.05		201,458		495,064		495,064	293,606						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/04/2021	05/23/2022	4,000	16,919,560	4,229.89		247,252		365,577		365,577	118,325						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/01/2021	05/27/2022	2,200	9,244,488	4,202.04		347,593		901,154		901,154	553,561						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/03/2021	06/01/2022	2,000	8,385,700	4,192.85		325,365		823,340		823,340	497,974						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/04/2021	06/03/2022	8,800	37,223,032	4,229.89		1,407,031		3,402,098		3,402,098	1,995,067						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/07/2021	06/06/2022	7,300	30,853,596	4,226.52		1,175,522		2,906,784		2,906,784	1,731,262						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/08/2021	06/07/2022	2,000	8,454,520	4,227.26		321,272		816,440		816,440	495,168						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/09/2021	06/08/2022	1,800	7,595,190	4,219.55		288,617		743,677		743,677	455,060						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	2,700	11,488,905	4,255.15		421,643		1,009,408		1,009,408	587,765						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/15/2021	06/14/2022	4,800	20,567,088	4,284.81		658,391		1,660,729		1,660,729	1,002,338						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/16/2021	06/15/2022	2,200	9,292,140	4,223.70		358,677		918,508		918,508	559,832						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/15/2021	06/15/2022	4,200	17,978,352	4,280.56		556,723		882,904		882,904	326,181						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2022	5,800	24,486,788	4,221.86		930,498		2,407,531		2,407,531	1,477,033						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	7,800	32,498,310	4,166.45		1,293,433		3,580,738		3,580,738	2,287,306						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/21/2021	06/20/2022	1,600	6,759,664	4,224.79		262,275		633,005		633,005	370,730						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2022	4,900	20,807,556	4,246.44		777,162		1,884,799		1,884,799	1,107,637						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/20/2021	06/27/2022	4,500	19,453,770	4,323.06		311,502		423,122		423,122	111,620						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/06/2021	07/01/2022	8,800	38,300,592	4,352.34		1,344,351		2,569,844		2,569,844	1,225,493						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/06/2021	07/05/2022	4,000	17,374,160	4,343.54		634,157		1,247,948		1,247,948	613,791						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	07/07/2021	07/06/2022	5,200	22,662,276	4,358.13		833,972		1,583,594		1,583,594	749,622						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2022	3,500	15,122,870	4,320.82		581,474		1,222,053		1,222,053	640,578						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/09/2021	07/08/2022	3,400	14,856,470	4,369.55		543,747		1,031,369		1,031,369	487,622						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/09/2021	07/12/2022	1,400	6,546,582	4,676.13		57,709		90,349		90,349	32,639						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/16/2021	07/14/2022	6,000	25,962,960	4,327.16		999,574		2,026,097		2,026,097	1,026,523						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/16/2021	07/15/2022	4,000	17,481,720	4,370.43		541,971		795,733		795,733	253,762						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/16/2021	07/15/2022	4,500	19,666,935	4,370.43		642,583		1,385,060		1,385,060	742,477						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/19/2021	07/18/2022	1,000	4,258,490	4,258.49		183,967		401,935		401,935	217,968						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/20/2021	07/19/2022	2,600	11,239,956	4,323.06		456,904		891,295		891,295	434,391						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/21/2021	07/20/2022	2,000	8,717,380	4,358.69		346,952		608,269		608,269	261,317						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/22/2021	07/21/2022	1,300	5,677,724	4,367.48		217,457		394,172		394,172	176,716						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/03/2021	07/27/2022	1,100	4,865,465	4,423.15		186,347		296,659		296,659	110,312						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/04/2021	07/29/2022	2,000	8,805,320	4,402.66		336,363		580,192		580,192	243,829						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/16/2021	08/02/2022	4,000	17,918,840	4,479.71		256,452		310,919		310,919	54,467						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/05/2021	08/03/2022	1,500	6,643,650	4,429.10		253,787		395,926		395,926	142,139						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	13,500	59,893,020	4,436.52		2,263,956		3,512,947		3,512,947	1,248,991						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/13/2021	08/11/2022	4,600	20,552,800	4,468.00		758,398		1,109,956		1,109,956	351,558						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	4,000	18,050,720	4,512.68		561,181		826,191		826,191	265,010						106/103

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/16/2021	08/15/2022	2,000	8,959,420	4,479.71		339,562		488,005		488,005	148,443						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/17/2021	08/16/2022	3,000	13,344,240	4,448.08		512,419		802,085		802,085	289,666						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/13/2021	08/16/2022	3,200	14,440,576	4,512.68		441,635		582,614		582,614	140,979						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/18/2021	08/17/2022	3,400	14,960,918	4,400.27		595,445		1,024,108		1,024,108	428,663						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/19/2021	08/18/2022	700	3,084,060	4,405.80		132,306		209,286		209,286	76,980						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/20/2021	08/19/2022	6,500	28,870,855	4,441.67		1,177,931		1,763,639		1,763,639	585,708						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/08/2021	08/26/2022	2,800	12,639,396	4,514.07		177,109		205,220		205,220	28,111						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	09/03/2021	09/02/2022	14,700	66,670,821	4,535.43		2,560,160		3,084,253		3,084,253	524,094						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/07/2021	09/06/2022	3,800	17,176,114	4,520.03		671,586		866,949		866,949	195,363						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/08/2021	09/07/2022	3,000	13,542,210	4,514.07		552,522		722,483		722,483	169,961						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	09/09/2021	09/08/2022	800	3,594,624	4,493.28		142,707		205,499		205,499	62,792						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/10/2021	09/09/2022	1,100	4,904,438	4,458.58		200,101		308,389		308,389	108,288						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/13/2021	09/12/2022	1,400	6,256,222	4,468.73		260,884		384,673		384,673	123,788						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/14/2021	09/13/2022	2,300	10,219,015	4,443.05		429,199		674,461		674,461	245,263						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	09/16/2021	09/14/2022	3,800	17,000,250	4,473.75		702,110		1,035,274		1,035,274	333,163						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	09/15/2021	09/14/2022	3,500	15,839,285	4,525.51		550,454		809,008		809,008	258,554						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/15/2021	09/15/2022	3,800	17,196,938	4,525.51		551,848		688,540		688,540	136,693						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/17/2021	09/16/2022	10,000	44,329,900	4,432.99		1,912,835		3,099,988		3,099,988	1,187,153						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	09/20/2021	09/19/2022	1,900	8,279,687	4,357.73		392,457		711,196		711,196	318,739						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	09/21/2021	09/20/2022	2,100	9,143,799	4,354.19		428,844		787,572		787,572	358,728						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/22/2021	09/21/2022	2,200	9,670,408	4,395.64		421,630		763,107		763,107	341,477						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	10/13/2021	09/23/2022	4,800	20,946,240	4,363.80		299,775		389,850		389,850	90,075						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	10/01/2021	09/26/2022	6,800	29,627,872	4,357.04		1,318,440		2,589,448		2,589,448	1,271,007						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	10/04/2021	10/03/2022	1,100	4,730,506	4,300.46		223,280		480,510		480,510	257,230						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	10/05/2021	10/04/2022	4,500	19,555,740	4,345.72		864,364		1,795,932		1,795,932	931,568						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	10/06/2021	10/05/2022	3,000	13,090,650	4,363.55		602,170		1,156,342		1,156,342	554,172						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	10/07/2021	10/06/2022	6,000	26,398,560	4,399.76		1,137,778		2,156,257		2,156,257	1,018,479						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	10/11/2021	10/10/2022	1,000	4,361,190	4,361.19		185,351		397,768		397,768	212,417						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	10/14/2021	10/12/2022	2,800	12,427,128	4,438.26		500,813		946,486		946,486	445,673						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	11/09/2021	10/12/2022	600	2,937,654	4,896.09		41,043		39,331		39,331	(1,712)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	10/15/2021	10/14/2022	8,000	35,770,960	4,471.37		1,405,799		2,468,984		2,468,984	1,063,186						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	10/15/2021	10/14/2022	3,600	16,161,336	4,489.26		516,819		653,687		653,687	136,868						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	10/21/2021	10/14/2022	700	3,184,846	4,549.78		221,044		301,342		301,342	80,298						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	10/15/2021	10/14/2022	4,500	20,221,785	4,493.73		730,398		1,306,148		1,306,148	575,749						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	10/18/2021	10/17/2022	3,500	15,702,610	4,486.46		623,394		1,044,707		1,044,707	421,313						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	10/22/2021	10/17/2022	2,000	9,089,800	4,544.90		131,006		150,735		150,735	19,729						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	10/19/2021	10/18/2022	1,200	5,423,556	4,519.63		211,519		331,584		331,584	120,065						106/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	10/20/2021	10/19/2022	1,100	4,989,809	4,536.19		192,607		291,615		291,615	99,008						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	10/21/2021	10/20/2022	1,000	4,549,780	4,549.78		176,076		253,634		253,634	77,558						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	11/03/2021	10/27/2022	3,600	16,778,052	4,660.57		634,210		708,349		708,349	74,138						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	11/04/2021	10/31/2022	6,000	28,080,360	4,680.06		1,067,054		1,118,298		1,118,298	51,245						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	11/11/2021	10/31/2022	3,000	13,947,810	4,649.27		198,487		214,885		214,885	16,398						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	11/05/2021	11/04/2022	10,800	50,733,324	4,697.53		1,943,086		1,928,152		1,928,152	(14,935)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	11/08/2021	11/07/2022	700	3,291,190	4,701.70		130,989		129,474		129,474	(1,515)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	11/09/2021	11/08/2022	1,000	4,685,250	4,685.25		190,690		194,160		194,160	3,471						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	11/12/2021	11/10/2022	6,000	28,097,100	4,682.85		1,101,406		1,188,622		1,188,622	87,216						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	11/16/2021	11/14/2022	4,600	21,624,140	4,700.90		841,179		865,891		865,891	24,712						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	11/15/2021	11/14/2022	4,500	21,283,335	4,729.63		717,522		757,570		757,570	40,048						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	11/17/2021	11/15/2022	4,000	18,754,680	4,688.67		752,063		791,217		791,217	39,155						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	11/15/2021	11/15/2022	3,500	16,553,705	4,729.63		511,289		554,124		554,124	42,834						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	11/18/2021	11/16/2022	3,600	16,936,344	4,704.54		691,003		676,271		676,271	(14,732)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	11/19/2021	11/17/2022	5,000	23,489,800	4,697.96		964,256		956,460		956,460	(7,796)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	11/22/2021	11/18/2022	1,000	4,682,940	4,682.94		192,469		199,723		199,723	7,255						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	12/03/2021	11/25/2022	6,600	29,953,638	4,538.43		1,566,575		1,943,515		1,943,515	376,940						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	12/17/2021	11/28/2022	4,000	18,482,560	4,620.64		271,890		298,102		298,102	26,212						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	12/06/2021	12/02/2022	6,300	28,927,521	4,591.67		1,420,341		1,683,289		1,683,289	262,948						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	12/07/2021	12/05/2022	11,800	55,303,650	4,686.75		2,477,604		2,547,789		2,547,789	70,185						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	12/08/2021	12/06/2022	900	4,231,089	4,701.21		186,591		188,306		188,306	1,715						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	12/13/2021	12/09/2022	1,000	4,668,970	4,668.97		206,368		226,870		226,870	20,502						105/103

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/14/2021	12/12/2022	3,800	17,609,542	4,634.09		825,888		949,211		949,211	123,323						105/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/15/2021	12/14/2022	4,500	21,406,275	4,756.95		886,983		818,113		818,113	(68,869)						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2022	4,200	19,608,414	4,668.67		874,535		975,443		975,443	100,907						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/15/2021	12/15/2022	3,500	16,649,325	4,756.95		545,524		558,338		558,338	12,814						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/17/2021	12/16/2022	9,000	41,585,760	4,620.64		1,958,689		2,329,965		2,329,965	371,275						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/20/2021	12/19/2022	1,500	6,852,030	4,568.02		342,602		440,394		440,394	97,793						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/21/2021	12/20/2022	2,000	9,298,460	4,649.23		437,028		494,244		494,244	57,217						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/22/2021	12/21/2022	700	3,287,592	4,696.56		147,942		155,982		155,982	8,040						104/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/30/2021	12/28/2022	6,000	28,672,380	4,778.73		1,187,037		1,132,176		1,132,176	(54,860)						103/103
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											110,223,546		219,926,667	XXX	219,926,667	109,703,121					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											110,223,546		219,926,667	XXX	219,926,667	109,703,121					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											110,223,546		219,926,667	XXX	219,926,667	109,703,121					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											110,223,546		219,926,667	XXX	219,926,667	109,703,121					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											110,223,546		219,926,667	XXX	219,926,667	109,703,121					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											110,223,546		219,926,667	XXX	219,926,667	109,703,121					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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/06/2020	01/04/2021	01/04/2021	EXPIRE	1,600	5,194,048	3,246.28	177,117						171,416			(177,117)			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/21/2020	01/04/2021	01/04/2021	EXPIRE	936	3,241,915	3,463.58	31,083						31,083			(31,083)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/07/2020	01/05/2021	01/04/2021	EXERCISE	4,500	14,567,310	3,237.18	497,474		109,984		109,984		376,726			(387,490)			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/08/2020	01/06/2021	01/05/2021	EXERCISE	3,100	10,084,455	3,253.05	337,829		67,443		67,443		268,495			(270,386)			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/09/2020	01/07/2021	01/06/2021	EXERCISE	4,800	15,718,560	3,274.70	517,141		34,564		34,564		492,772			(482,577)			100/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	01/07/2021	EXERCISE	5,500	17,959,425	3,265.35	578,293		166,975		166,975		443,144			(411,318)			100/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/16/2020	01/08/2021	01/07/2021	EXERCISE	2,200	7,296,982	3,316.81	112,495		189,684		189,684		(78,649)			77,189			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	01/15/2020	01/13/2021	01/13/2021	EXPIRE	1,000	3,289,300	3,289.30	104,599						104,581			(104,599)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/15/2020	01/14/2021	01/14/2021	EXPIRE	5,100	16,876,053	3,309.03	473,904						473,877			(473,904)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/16/2020	01/14/2021	01/14/2021	EXPIRE	900	2,985,129	3,316.81	93,136						93,135			(93,136)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/15/2020	01/15/2021	01/14/2021	EXERCISE	4,500	14,890,635	3,309.03	509,417		1,036,075		1,036,075		(513,815)			526,658			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/17/2020	01/15/2021	01/15/2021	EXPIRE	7,500	24,972,150	3,329.62	784,126						784,124			(784,126)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	01/22/2020	01/20/2021	01/20/2021	EXPIRE	4,500	14,947,875	3,321.75	472,353						472,353			(472,353)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/23/2020	01/21/2021	01/21/2021	EXPIRE	2,800	9,311,512	3,325.54	303,555						303,555			(303,555)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2020	01/22/2021	01/22/2021	EXPIRE	4,600	15,159,162	3,295.47	503,284						503,253			(503,284)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/28/2020	01/22/2021	01/21/2021	EXERCISE	2,400	7,862,976	3,276.24	124,377		208,320		208,320		(82,763)			83,943			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	01/31/2020	01/29/2021	01/28/2021	EXERCISE	4,200	13,547,184	3,225.52	495,827		111,360		111,360		369,968			(384,467)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/03/2020	01/29/2021	01/28/2021	EXERCISE	2,600	8,447,192	3,248.92	132,766		228,022		228,022		(93,242)			95,256			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/03/2020	02/01/2021	01/29/2021	EXERCISE	3,800	12,345,896	3,248.92	433,341		25,615		25,615		393,677			(407,726)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/04/2020	02/02/2021	02/02/2021	EXPIRE	4,300	14,179,637	3,297.59	477,854						469,740			(477,854)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/05/2020	02/03/2021	02/03/2021	EXPIRE	2,800	9,337,132	3,334.69	308,125						308,114			(308,125)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2020	02/04/2021	02/04/2021	EXPIRE	4,000	13,383,120	3,345.78	437,628						437,479			(437,628)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/21/2020	02/04/2021	02/04/2021	EXPIRE	900	3,154,176	3,504.64	30,357						30,357			(30,357)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/07/2020	02/05/2021	02/05/2021	EXPIRE	13,000	43,260,230	3,327.71	1,429,751						1,413,828			(1,429,751)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/10/2020	02/08/2021	02/08/2021	EXPIRE	5,500	18,436,495	3,352.09	615,779						610,397			(615,779)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/11/2020	02/09/2021	02/09/2021	EXPIRE	2,000	6,715,500	3,357.75	216,239						215,006			(216,239)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/12/2020	02/10/2021	02/10/2021	EXPIRE	800	2,703,560	3,379.45	87,595						87,458			(87,595)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/13/2020	02/11/2021	02/11/2021	EXPIRE	850	2,867,849	3,373.94	93,779						93,744			(93,779)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/20/2020	02/11/2021	02/10/2021	EXERCISE	3,800	12,818,274	3,373.23	198,869		337,086		337,086		(114,132)			138,217			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	02/12/2021	EXPIRE	5,100	17,238,816	3,380.16	555,952						555,930			(555,952)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/14/2020	02/12/2021	02/12/2021	EXPIRE	4,200	14,338,632	3,413.96	376,212						376,212			(376,212)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/14/2020	02/12/2021	02/11/2021	EXERCISE	3,500	11,948,860	3,413.96	389,288		828,085		828,085		(306,352)			438,797			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/18/2020	02/16/2021	02/16/2021	EXPIRE	2,100	7,077,609	3,370.29	233,561						233,402			(233,561)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/19/2020	02/17/2021	02/17/2021	EXPIRE	4,400	14,899,060	3,386.15	484,219						483,861			(484,219)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/20/2020	02/18/2021	02/18/2021	EXPIRE	1,800	6,071,814	3,373.23	199,763						199,464			(199,763)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/21/2020	02/19/2021	02/19/2021	EXPIRE	7,500	25,033,125	3,337.75	886,173						877,238			(886,173)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/24/2020	02/22/2021	02/19/2021	EXERCISE	3,200	10,322,848	3,225.89	420,140		232,499		232,499		242,520			(187,641)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/25/2020	02/23/2021	02/22/2021	EXERCISE	2,200	6,882,062	3,128.21	302,639		349,982		349,982		(6,933)			47,343			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/26/2020	02/24/2021	02/23/2021	EXERCISE	2,000	6,232,780	3,116.39	270,503		392,905		392,905		(78,290)			122,402			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/27/2020	02/25/2021	02/24/2021	EXERCISE	1,000	2,978,760	2,978.76	153,704		337,242		337,242		(168,189)			183,538			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/06/2020	02/26/2021	02/25/2021	EXERCISE	4,000	11,889,480	2,972.37	269,960		475,510		475,510		(204,340)			205,550			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/02/2020	03/01/2021	02/26/2021	EXERCISE	600	1,854,138	3,090.23	99,753		146,639		146,639		(38,059)			46,886			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/04/2020	03/03/2021	03/02/2021	EXERCISE	3,100	9,703,372	3,130.12	478,376		658,944		658,944		(141,677)			180,568			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/05/2020	03/04/2021	03/03/2021	EXERCISE	3,000	9,071,820	3,023.94	548,845		962,950		962,950		(392,342)			414,105			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/06/2020	03/05/2021	03/04/2021	EXERCISE	9,300	27,643,041	2,972.37	1,964,038		3,751,891		3,751,891		(1,630,716)			1,787,853			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/19/2020	03/05/2021	03/04/2021	EXERCISE	1,000	2,650,330	2,650.33	152,033		725,469		725,469		(556,341)			573,437			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/05/2021	EXERCISE	1,900	5,218,464	2,746.56	425,827		1,270,886		1,270,886		(795,667)			845,060			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/10/2020	03/09/2021	03/08/2021	EXERCISE	3,300	9,511,359	2,882.23	746,642		1,802,386		1,802,386		(956,548)			1,055,744			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/11/2020	03/10/2021	03/09/2021	EXERCISE	3,200	8,772,416	2,741.38	697,407		2,192,541		2,192,541		(1,392,793)			1,495,134			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/12/2020	03/11/2021	03/10/2021	EXERCISE	2,300	5,705,472	2,480.64	565,412		2,143,378		2,143,378		(1,499,569)			1,577,965			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/13/2020	03/12/2021	03/11/2021	EXERCISE	4,500	12,321,586	2,738.13	1,138,222		3,061,537		3,061,537		(1,761,507)			1,923,315			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/13/2020	03/12/2021	03/11/2021	EXERCISE	4,100	11,226,333	2,738.13	389,229		722,452		722,452		(332,646)			333,223			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/19/2020	03/12/2021	03/11/2021	EXERCISE	2,500	6,023,475	2,409.39	97,674		165,600		165,600		(67,861)			67,926			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/16/2020	03/15/2021	03/12/2021	EXERCISE	1,100	2,624,743	2,386.13	308,145		1,147,284		1,147,284		(802,113)			839,140			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/18/2020	03/15/2021	03/12/2021	EXERCISE	1,600	4,220,656	2,637.91	345,710		1,265,929		1,265,929		(863,359)			920,219			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/17/2020	03/16/2021	03/15/2021	EXERCISE	1,500	3,793,785	2,529.19	434,768		1,360,883		1,360,883		(873,749)			926,115			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/18/2020	03/17/2021	03/16/2021	EXERCISE	2,000	4,796,200	2,398.10	676,264		2,087,967		2,087,967		(1,344,102)			1,411,702			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/19/2020	03/18/2021	03/17/2021	EXERCISE	2,500	6,023,475	2,409.39	725,829		2,567,458		2,567,458		(1,772,966)			1,841,630			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/20/2020	03/19/2021	03/18/2021	EXERCISE	8,100	18,669,852	2,304.92	1,880,054		9,107,215		9,107,215		(6,990,350)			7,227,161			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/25/2020	03/24/2021	03/23/2021	EXERCISE	1,100	2,723,116	2,475.56	248,893		1,053,177		1,053,177		(766,226)			804,284			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/30/2020	03/24/2021	03/23/2021	EXERCISE	4,000	10,506,600	2,626.65	159,936		283,630		283,630		(123,509)			123,695			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/26/2020	03/25/2021	03/24/2021	EXERCISE	900	2,367,063	2,630.07	195,993		724,886		724,886		(495,504)			528,893			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	03/26/2021	EXERCISE	5,500	14,446,575	2,626.65	1,240,961		4,487,615		4,487,615		(3,013,880)			3,246,654			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/01/2020	03/31/2021	03/30/2021	EXERCISE	1,500	3,705,750	2,470.50	333,518		1,461,425		1,461,425		(1,099,142)			1,127,908			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/02/2020	03/31/2021	03/30/2021	EXERCISE	1,000	3,348,440	3,348.44	242,457		624,440		624,440		(180,105)			381,983			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/02/2020	04/01/2021	03/31/2021	EXERCISE	1,600	4,043,040	2,526.90	363,874		1,498,947		1,498,947		(1,073,910)			1,135,073			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/03/2020	04/01/2021	03/31/2021	EXERCISE	900	2,239,785	2,488.65	198,893		877,583		877,583		(646,639)			678,690			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/09/2020	04/03/2021	04/02/2021	EXERCISE	3,500	9,764,370	2,789.82	155,449		268,470		268,470		(112,510)			113,021			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/06/2020	04/05/2021	04/02/2021	EXERCISE	1,700	4,528,256	2,663.68	354,110		1,435,748		1,435,748		(1,004,866)			1,081,638			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/07/2020	04/06/2021	04/05/2021	EXERCISE	1,000	2,659,410	2,659.41	207,168		850,469		850,469		(596,646)			643,301			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/08/2020	04/07/2021	04/06/2021	EXERCISE	2,800	7,699,944	2,749.98	587,506		2,154,199		2,154,199		(1,421,753)			1,566,693			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/09/2020	04/08/2021	04/07/2021	EXERCISE	7,000	19,528,740	2,789.82	1,480,278		5,165,253		5,165,253		(3,295,520)			3,684,975			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/15/2020	04/14/2021	04/13/2021	EXERCISE	2,700	7,853,247	2,908.61	381,766		1,679,418		1,679,418		(1,115,585)			1,297,652			101/101

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	04/15/2020	04/15/2021	04/14/2021	EXERCISE	4,500	12,963,510	2,880.78	374,732		776,565		776,565		(397,635)			401,833			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	04/16/2020	04/15/2021	04/14/2021	EXERCISE	1,000	2,799,550	2,799.55	211,366		745,154		745,154		(462,522)			533,788			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	04/17/2020	04/16/2021	04/15/2021	EXERCISE	2,400	6,903,864	2,876.61	512,936		1,625,708		1,625,708		(935,663)			1,112,772			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	04/22/2020	04/21/2021	04/20/2021	EXERCISE	3,900	10,917,309	2,799.31	873,385		2,900,420		2,900,420		(1,746,736)			2,027,036			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	04/23/2020	04/22/2021	04/21/2021	EXERCISE	1,600	4,476,480	2,797.80	343,793		1,197,372		1,197,372		(745,528)			853,579			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	04/24/2020	04/23/2021	04/22/2021	EXERCISE	2,000	5,673,480	2,836.74	437,425		1,410,353		1,410,353		(834,627)			972,928			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	05/12/2020	04/23/2021	04/22/2021	EXERCISE	3,600	10,332,432	2,870.12	161,798		278,914		278,914		(115,260)			117,116			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	04/29/2020	04/28/2021	04/27/2021	EXERCISE	500	1,469,755	2,939.51	93,917		301,821		301,821		(175,627)			207,903			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	05/04/2020	04/29/2021	04/28/2021	EXERCISE	3,000	8,528,220	2,842.74	610,621		2,117,510		2,117,510		(1,324,810)			1,506,889			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	05/05/2020	05/04/2021	05/03/2021	EXERCISE	2,100	6,023,724	2,868.44	401,782		1,499,915		1,499,915		(959,404)			1,098,132			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	05/06/2020	05/05/2021	05/04/2021	EXERCISE	1,800	5,127,156	2,848.42	346,596		1,382,544		1,382,544		(890,491)			1,035,948			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	05/07/2020	05/06/2021	05/05/2021	EXERCISE	2,500	7,202,975	2,881.19	473,956		1,853,640		1,853,640		(1,166,912)			1,379,684			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	05/08/2020	05/07/2021	05/06/2021	EXERCISE	5,500	16,113,900	2,929.80	1,026,455		3,861,848		3,861,848		(2,324,826)			2,835,392			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	05/11/2020	05/10/2021	05/07/2021	EXERCISE	1,000	2,930,190	2,930.19	182,551		712,827		712,827		(428,595)			530,276			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	05/12/2020	05/11/2021	05/10/2021	EXERCISE	2,700	7,749,324	2,870.12	453,335		2,040,714		2,040,714		(1,315,464)			1,587,379			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	05/13/2020	05/12/2021	05/11/2021	EXERCISE	600	1,692,000	2,820.00	112,180		485,638		485,638		(316,246)			373,458			101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	05/14/2020	05/13/2021	05/12/2021	EXERCISE	2,700	7,701,750	2,852.50	550,675		2,111,303		2,111,303		(1,286,996)			1,560,628			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	05/15/2020	05/14/2021	05/13/2021	EXERCISE	2,000	5,841,940	2,920.97	316,725		1,439,518		1,439,518		(915,124)			1,122,793			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	05/15/2020	05/14/2021	05/13/2021	EXERCISE	4,500	13,015,530	2,892.34	455,102		837,580		837,580		(370,770)			382,478			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	05/18/2020	05/17/2021	05/14/2021	EXERCISE	4,200	12,406,422	2,953.91	750,589		2,964,003		2,964,003		(1,759,595)			2,213,414			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	05/19/2020	05/18/2021	05/17/2021	EXERCISE	2,500	7,307,350	2,922.94	437,272		1,801,256		1,801,256		(1,116,573)			1,363,984			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	05/21/2020	05/20/2021	05/19/2021	EXERCISE	1,800	5,307,318	2,948.51	327,462		1,252,235		1,252,235		(738,289)			924,773			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	05/22/2020	05/21/2021	05/20/2021	EXERCISE	3,000	8,866,350	2,955.45	548,827		2,064,510		2,064,510		(1,195,638)			1,515,683			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	05/26/2020	05/24/2021	05/21/2021	EXERCISE	3,000	8,975,310	2,991.77	517,875		1,969,928		1,969,928		(1,124,199)			1,452,052			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	06/10/2020	05/26/2021	05/25/2021	EXERCISE	2,000	6,380,280	3,190.14	98,006		169,040		169,040		(57,115)			71,034			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/03/2020	06/02/2021	06/01/2021	EXERCISE	800	2,498,296	3,122.87	135,408		446,470		446,470		(218,469)			311,062			101/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	06/04/2020	06/03/2021	06/02/2021	EXERCISE	2,000	6,224,700	3,112.35	334,889		1,121,190		1,121,190		(563,212)			786,301			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	06/05/2020	06/04/2021	06/03/2021	EXERCISE	7,000	22,357,510	3,193.93	1,153,648		3,373,183		3,373,183		(1,471,444)			2,219,536			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/08/2020	06/07/2021	06/07/2021	EXERCISE	5,000	16,161,950	3,232.39	825,876		2,428,067		2,428,067		(935,560)			1,602,191			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	06/09/2020	06/08/2021	06/07/2021	EXERCISE	2,600	8,338,668	3,207.18	447,786		1,331,215		1,331,215		(526,226)			883,429			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	06/10/2020	06/09/2021	06/08/2021	EXERCISE	2,100	6,699,294	3,190.14	363,772		1,139,838		1,139,838		(474,520)			776,066			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/11/2020	06/10/2021	06/09/2021	EXERCISE	900	2,701,890	3,002.10	168,058		655,503		655,503		(358,131)			487,445			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/15/2020	06/14/2021	06/11/2021	EXERCISE	3,300	10,119,747	3,066.59	582,897		2,026,070		2,026,070		(1,160,022)			1,443,173			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	06/15/2020	06/15/2021	06/14/2021	EXERCISE	4,000	12,266,360	3,066.59	412,256		772,710		772,710		(305,177)			360,454			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/16/2020	06/15/2021	06/14/2021	EXERCISE	3,300	10,311,642	3,124.74	650,149		2,070,673		2,070,673		(925,283)			1,420,524			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	06/17/2020	06/15/2021	06/14/2021	EXERCISE	2,700	8,406,423	3,113.49	526,242		1,725,860		1,725,860		(798,034)			1,199,618			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/18/2020	06/17/2021	06/16/2021	EXERCISE	3,500	10,903,690	3,115.34	688,023		2,228,272		2,228,272		(989,965)			1,540,249			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/19/2020	06/18/2021	06/17/2021	EXERCISE	3,600	11,152,512	3,097.92	709,259		2,279,862		2,279,862		(1,084,490)			1,570,603			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/22/2020	06/21/2021	06/18/2021	EXERCISE	2,300	7,171,078	3,117.86	458,232		1,425,266		1,425,266		(627,875)			967,034			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/23/2020	06/22/2021	06/21/2021	EXERCISE	3,100	9,706,999	3,131.29	581,449		1,887,745		1,887,745		(857,056)			1,306,296			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	06/24/2020	06/23/2021	06/22/2021	EXERCISE	2,300	7,015,759	3,050.33	463,040		1,573,583		1,573,583		(773,976)			1,110,543			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/08/2020	06/23/2021	06/22/2021	EXERCISE	4,000	12,679,760	3,169.94	196,736		329,630		329,630		(104,291)			132,895			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/25/2020	06/24/2021	06/23/2021	EXERCISE	2,000	6,167,520	3,083.76	406,440		1,331,998		1,331,998		(618,225)			925,559			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/21/2020	06/24/2021	06/23/2021	EXERCISE	1,300	4,530,903	3,485.31	64,364		343,784		343,784		(98,926)			279,420			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	06/26/2020	06/25/2021	06/24/2021	EXERCISE	1,500	4,513,575	3,009.05	295,639		1,111,304		1,111,304		(591,729)			815,665			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	06/29/2020	06/28/2021	06/25/2021	EXERCISE	1,300	3,969,212	3,053.24	255,617		902,945		902,945		(452,255)			647,328			101/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	07/02/2020	07/01/2021	06/30/2021	EXERCISE	7,100	22,223,071	3,130.01	1,245,381		4,559,164		4,559,164		(2,160,395)			3,313,784			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/06/2020	07/02/2021	07/02/2021	EXERCISE	1,700	5,405,524	3,179.72	295,682		1,025,267		1,025,267		(445,242)			729,585			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/07/2020	07/06/2021	07/02/2021	EXERCISE	1,600	5,032,512	3,145.32	281,317		1,057,025		1,057,025		(492,492)			775,708			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/08/2020	07/07/2021	07/06/2021	EXERCISE	2,400	7,607,856	3,169.94	448,103		1,557,914		1,557,914		(664,214)			1,109,811			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/09/2020	07/08/2021	07/07/2021	EXERCISE	2,500	7,880,125	3,152.05	477,536		1,657,606		1,657,606		(713,598)			1,180,071			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/06/2020	07/08/2021	07/07/2021	EXERCISE	940	2,707,463	2,880.28	475,380		878,724		878,724		(227,439)			403,344			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/10/2020	07/09/2021	07/08/2021	EXERCISE	4,900	15,606,696	3,185.04	916,113		3,181,758		3,181,758		(1,301,818)			2,265,645			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/10/2020	07/09/2021	07/08/2021	EXERCISE	4,000	12,740,160	3,185.04	200,196		331,190		331,190		(98,344)			130,994			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/15/2020	07/14/2021	07/13/2021	EXERCISE	3,600	11,673,684	3,242.69	636,536		2,150,127		2,150,127		(793,757)			1,513,591			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/15/2020	07/15/2021	07/14/2021	EXERCISE	4,800	15,487,488	3,226.56	526,776		929,182		929,182		(273,563)			402,406			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	07/17/2020	07/16/2021	07/15/2021	EXERCISE	5,500	17,736,015	3,224.73	990,556		3,413,300		3,413,300		(1,334,309)			2,422,744			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/20/2020	07/19/2021	07/16/2021	EXERCISE	1,800	5,853,312	3,251.84	316,079		1,006,956		1,006,956		(373,130)			690,877			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/27/2020	07/19/2021	07/16/2021	EXERCISE	2,800	9,070,348	3,239.41	135,256		223,082		223,082		(60,067)			87,826			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	07/21/2020	07/20/2021	07/19/2021	EXERCISE	1,400	4,560,220	3,257.30	235,307		791,313		791,313		(293,529)			556,005			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/22/2020	07/21/2021	07/20/2021	EXERCISE	2,600	8,517,652	3,276.02	455,694		1,438,589		1,438,589		(468,777)			982,894			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	07/23/2020	07/22/2021	07/21/2021	EXERCISE	2,000	6,471,320	3,235.66	337,156		1,191,070		1,191,070		(452,656)			853,914			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/24/2020	07/23/2021	07/22/2021	EXERCISE	1,300	4,180,319	3,215.63	230,336		801,941		801,941		(308,721)			571,605			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/04/2020	07/30/2021	07/29/2021	EXERCISE	1,600	5,290,416	3,306.51	271,398		850,467		850,467		(267,427)			579,068			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/10/2020	08/02/2021	07/30/2021	EXERCISE	3,500	11,761,645	3,360.47	176,623		296,330		296,330		(63,434)			119,707			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/05/2020	08/03/2021	08/02/2021	EXERCISE	3,000	9,983,310	3,327.77	509,149		1,623,243		1,623,243		(465,106)			1,114,094			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/06/2020	08/05/2021	08/04/2021	EXERCISE	1,800	6,028,488	3,349.16	309,864		985,155		985,155		(268,117)			675,291			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/07/2020	08/06/2021	08/05/2021	EXERCISE	10,000	33,512,800	3,351.28	1,702,450		5,452,942		5,452,942		(1,452,371)			3,750,491			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/10/2020	08/09/2021	08/06/2021	EXERCISE	1,100	3,696,517	3,360.47	187,783		620,397		620,397		(158,899)			432,614			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/11/2020	08/10/2021	08/09/2021	EXERCISE	900	3,000,321	3,333.69	150,316		526,631		526,631		(150,872)			376,315			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/12/2020	08/11/2021	08/10/2021	EXERCISE	2,000	6,760,700	3,380.35	343,444		1,081,823		1,081,823		(244,869)			738,380			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/08/2020	08/11/2021	08/10/2021	EXERCISE	682	2,385,929	3,498.43	70,442		288,370		288,370		(57,458)			217,928			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	08/14/2020	08/13/2021	08/12/2021	EXERCISE	1,700	5,733,845	3,372.85	294,720		942,659		942,659		(223,376)			647,939			100/106

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	08/14/2020	08/13/2021	08/12/2021	EXERCISE	4,000	13,626,320	3,406.58	423,785		809,370		809,370		(184,329)			385,585			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	08/14/2020	08/13/2021	08/12/2021	EXERCISE	3,850	13,167,270	3,420.07	566,167		1,953,047		1,953,047		(440,228)			1,386,881			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	08/20/2020	08/13/2021	08/12/2021	EXERCISE	3,000	10,156,530	3,385.51	158,621		264,032		264,032		(50,756)			105,410			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	08/17/2020	08/16/2021	08/13/2021	EXERCISE	2,000	6,763,980	3,381.99	347,330		1,111,157		1,111,157		(260,744)			763,826			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	08/18/2020	08/17/2021	08/16/2021	EXERCISE	2,600	8,813,428	3,389.78	448,603		1,411,590		1,411,590		(319,051)			962,986			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	08/19/2020	08/18/2021	08/17/2021	EXERCISE	1,400	4,724,790	3,374.85	235,767		745,166		745,166		(187,314)			509,399			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	08/20/2020	08/19/2021	08/18/2021	EXERCISE	2,200	7,448,122	3,385.51	385,068		1,125,658		1,125,658		(252,491)			740,590			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	08/21/2020	08/20/2021	08/19/2021	EXERCISE	6,000	20,382,960	3,397.16	1,036,474		3,080,260		3,080,260		(639,185)			2,043,786			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	08/24/2020	08/23/2021	08/20/2021	EXERCISE	2,400	8,235,072	3,431.28	414,224		1,179,420		1,179,420		(178,391)			765,196			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	08/25/2020	08/24/2021	08/23/2021	EXERCISE	2,000	6,887,240	3,443.62	350,561		987,463		987,463		(134,120)			636,903			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	09/04/2020	08/27/2021	08/26/2021	EXERCISE	4,000	13,707,840	3,426.96	207,214		342,630		342,630		(55,772)			135,416			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	09/04/2020	08/31/2021	08/30/2021	EXERCISE	7,600	26,044,896	3,426.96	1,721,568		3,791,222		3,791,222		(217,383)			2,069,654			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	09/08/2020	09/03/2021	09/02/2021	EXERCISE	4,200	13,993,728	3,331.84	849,419		2,633,575		2,633,575		(609,873)			1,784,156			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	WELLS FARGO	09/09/2020	09/08/2021	09/07/2021	EXERCISE	8,000	27,191,680	3,398.96	1,560,802		4,840,707		4,840,707		(914,296)			3,279,904			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	09/15/2020	09/10/2021	09/09/2021	EXERCISE	3,000	10,203,600	3,401.20	155,190		265,240		265,240		(51,531)			110,050			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/14/2020	09/13/2021	09/10/2021	EXERCISE	2,000	6,767,080	3,383.54	376,926		1,275,590		1,275,590		(285,661)			898,664			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/14/2020	09/13/2021	09/10/2021	EXERCISE	4,500	15,378,210	3,417.38	762,819		2,717,798		2,717,798		(590,726)			1,954,978			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	09/15/2020	09/15/2021	09/14/2021	EXERCISE	4,000	13,632,000	3,408.00	445,042		829,870		829,870		(171,985)			384,828			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	09/16/2020	09/15/2021	09/14/2021	EXERCISE	1,500	5,078,235	3,385.49	279,811		963,605		963,605		(215,500)			683,794			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	09/17/2020	09/16/2021	09/15/2021	EXERCISE	4,800	16,113,648	3,357.01	912,032		3,221,984		3,221,984		(811,029)			2,309,952			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/18/2020	09/17/2021	09/16/2021	EXERCISE	6,800	22,572,396	3,319.47	1,284,369		4,779,680		4,779,680		(1,390,860)			3,495,311			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/21/2020	09/20/2021	09/17/2021	EXERCISE	1,600	5,249,696	3,281.06	320,756		1,145,597		1,145,597		(353,338)			824,841			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/22/2020	09/21/2021	09/20/2021	EXERCISE	3,000	9,946,710	3,315.57	602,771		2,070,670		2,070,670		(561,059)			1,467,899			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	09/23/2020	09/21/2021	09/20/2021	EXERCISE	2,800	9,063,376	3,236.92	543,803		2,152,845		2,152,845		(747,619)			1,609,043			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	09/24/2020	09/22/2021	09/21/2021	EXERCISE	3,200	10,389,088	3,246.59	630,618		2,437,291		2,437,291		(818,700)			1,806,673			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	09/28/2020	09/23/2021	09/22/2021	EXERCISE	2,800	9,235,688	3,298.46	565,224		2,030,700		2,030,700		(574,787)			1,465,476			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	10/06/2020	09/24/2021	09/23/2021	EXERCISE	4,600	15,460,462	3,360.97	232,186		401,898		401,898		(88,893)			169,712			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	09/28/2020	09/27/2021	09/24/2021	EXERCISE	1,500	5,027,400	3,351.60	294,103		1,008,949		1,008,949		(245,809)			714,846			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	WELLS FARGO	09/29/2020	09/28/2021	09/27/2021	EXERCISE	3,000	10,006,410	3,335.47	587,877		2,033,178		2,033,178		(515,823)			1,445,301			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	04/01/2021	09/29/2021	09/28/2021	EXERCISE	1,300	5,225,831	4,019.87		240,474	441,454		441,454					200,980			101/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	10/02/2020	10/01/2021	09/30/2021	EXERCISE	3,000	10,045,320	3,348.44	599,203		2,045,573		2,045,573		(481,572)			1,446,369			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/05/2020	10/04/2021	10/01/2021	EXERCISE	2,200	7,498,964	3,408.62	443,186		1,390,637		1,390,637		(271,265)			947,450			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	WELLS FARGO	10/07/2020	10/06/2021	10/05/2021	EXERCISE	5,000	17,097,250	3,419.45	983,947		3,265,233		3,265,233		(621,055)			2,281,287			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	10/08/2020	10/07/2021	10/06/2021	EXERCISE	3,700	12,753,271	3,446.83	710,357		2,351,199		2,351,199		(395,019)			1,640,842			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/09/2020	10/08/2021	10/07/2021	EXERCISE	5,200	18,081,128	3,477.14	963,721		3,149,263		3,149,263		(472,661)			2,185,542			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	10/20/2020	10/12/2021	10/12/2021	EXERCISE	2,500	8,607,800	3,443.12	130,888		227,200		227,200		(40,019)			96,312			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	10/15/2020	10/14/2021	01/29/2021	EXERCISE	1,200	4,263,612	3,553.01	175,978		267,600		267,600		(126,676)			91,622			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	10/15/2020	10/14/2021	10/13/2021	EXERCISE	2,300	8,171,923	3,553.01	337,292		1,254,938		1,254,938		(138,192)			917,646			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	10/15/2020	10/15/2021	10/14/2021	EXERCISE	2,800	9,850,876	3,518.17	307,251		594,842		594,842		(93,697)			287,591			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/16/2020	10/15/2021	10/14/2021	EXERCISE	4,800	16,722,288	3,483.81	874,576		3,006,812		3,006,812		(461,504)			2,132,236			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	11/04/2020	10/15/2021	10/14/2021	EXERCISE	2,300	7,999,101	3,477.87	339,764		1,454,426		1,454,426		(304,813)			1,114,662			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/19/2020	10/18/2021	10/15/2021	EXERCISE	3,000	10,280,760	3,426.92	556,189		1,969,618		1,969,618		(414,432)			1,413,428			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	10/20/2020	10/19/2021	10/18/2021	EXERCISE	1,400	4,820,368	3,443.12	262,228		893,067		893,067		(174,457)			630,839			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	10/21/2020	10/20/2021	10/19/2021	EXERCISE	2,400	8,245,344	3,435.56	451,845		1,566,210		1,566,210		(308,067)			1,114,365			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/22/2020	10/21/2021	10/20/2021	EXERCISE	1,800	6,216,282	3,453.49	337,544		1,161,279		1,161,279		(206,109)			823,735			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	10/23/2020	10/22/2021	10/21/2021	EXERCISE	3,300	11,435,787	3,465.39	612,958		2,091,554		2,091,554		(353,302)			1,478,596			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	10/29/2020	10/25/2021	10/22/2021	EXERCISE	1,600	5,296,176	3,310.11	332,600		1,304,607		1,304,607		(352,657)			972,007			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	11/04/2020	10/27/2021	10/26/2021	EXERCISE	4,000	13,773,760	3,443.44	205,454		358,070		358,070		(63,526)			152,616			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	WELLS FARGO	10/30/2020	10/29/2021	10/28/2021	EXERCISE	2,200	7,193,912	3,269.96	466,885		1,874,233		1,874,233		(561,351)			1,407,348			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	11/02/2020	11/01/2021	10/29/2021	EXERCISE	2,300	7,613,552	3,310.24	465,569		1,913,677		1,913,677		(536,118)			1,448,108			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	11/05/2020	11/03/2021	11/02/2021	EXERCISE	1,100	3,861,495	3,510.45	198,095		704,109		704,109		(104,313)			506,014			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	11/06/2020	11/05/2021	11/04/2021	EXERCISE	10,300	36,147,232	3,509.44	1,847,124		6,761,075		6,761,075		(1,025,555)			4,913,951			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	11/09/2020	11/08/2021	11/05/2021	EXERCISE	2,000	7,101,000	3,550.50	327,356		1,263,225		1,263,225		(177,055)			935,869			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CREDIT SUISSE	11/12/2020	11/10/2021	11/09/2021	EXERCISE	2,000	7,074,020	3,537.01	343,797		1,286,115		1,286,115		(174,984)			942,318			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	11/19/2020	11/10/2021	11/09/2021	EXERCISE	3,600	12,894,732	3,581.87	201,325		341,662		341,662		(28,469)			140,337			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	11/13/2020	11/12/2021	11/10/2021	EXERCISE	3,000	10,755,450	3,585.15	516,799		1,774,258		1,774,258		(172,756)			1,257,458			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	11/13/2020	11/12/2021	11/10/2021	EXERCISE	3,600	13,087,224	3,635.34	519,488		1,948,425		1,948,425		(179,697)			1,428,937			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	11/13/2020	11/15/2021	11/12/2021	EXERCISE	4,500	16,294,500	3,621.00	492,171		983,996		983,996		(108,880)			491,825			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	11/17/2020	11/15/2021	11/12/2021	EXERCISE	1,200	4,331,436	3,609.53	201,845		710,604		710,604		(60,018)			508,759			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CREDIT SUISSE	11/18/2020	11/17/2021	11/16/2021	EXERCISE	2,800	9,989,812	3,567.79	465,525		1,755,038		1,755,038		(222,445)			1,289,512			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	11/19/2020	11/18/2021	11/17/2021	EXERCISE	2,500	8,954,675	3,581.87	431,615		1,490,796		1,490,796		(162,533)			1,059,180			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CREDIT SUISSE	11/20/2020	11/19/2021	11/18/2021	EXERCISE	5,500	19,566,470	3,557.54	929,407		3,390,709		3,390,709		(466,412)			2,461,301			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	11/23/2020	11/22/2021	11/19/2021	EXERCISE	1,900	6,797,421	3,577.59	327,636		1,169,236		1,169,236		(130,953)			841,601			100/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	TRUIST BANK	12/17/2020	11/22/2021	11/19/2021	EXERCISE	1,300	5,202,171	4,001.67	51,780		248,700		248,700		(590)			196,920			99/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	12/01/2020	11/26/2021	11/24/2021	EXERCISE	1,800	6,592,410	3,662.45	296,658		985,571		985,571		(54,049)			688,912			99/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	12/02/2020	11/26/2021	11/24/2021	EXERCISE	3,200	11,740,832	3,669.01	175,116		305,198		305,198		(15,307)			130,082			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	12/03/2020	12/01/2021	11/30/2021	EXERCISE	1,700	6,233,424	3,666.72	284,244		928,941		928,941		(51,981)			644,697			100/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	12/04/2020	12/03/2021	12/02/2021	EXERCISE	8,800	32,552,256	3,699.12	1,484,383		4,611,831		4,611,831		(117,230)			3,127,448			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	12/07/2020	12/06/2021	12/03/2021	EXERCISE	2,500	9,229,900	3,691.96	424,575		1,384,808		1,384,808		(45,110)			960,233			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	BARCLAYS BANK	12/08/2020	12/07/2021	12/06/2021	EXERCISE	5,600	20,732,600	3,702.25	935,040		3,146,897		3,146,897		(91,628)			2,211,856			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	CIBC	12/09/2020	12/08/2021	12/07/2021	EXERCISE	1,600	5,876,512	3,672.82	263,268		948,063		948,063		(55,443)			684,795			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	RBC CAPITAL	12/10/2020	12/09/2021	12/08/2021	EXERCISE	1,500	5,502,150	3,668.10	254,750		901,790		901,790		(47,809)			647,040			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index,	ABN AMRO CLEARING	12/18/2020	12/09/2021	12/08/2021	EXERCISE	4,000	14,837,640	3,709.41	230,214		391,670		391,670		(5,566)			161,456			99/105

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	12/11/2020	12/10/2021	12/09/2021	EXERCISE	3,000	10,990,380	3,663.46	529,736		1,810,803		1,810,803		(82,849)			1,281,066			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/14/2020	12/13/2021	12/10/2021	EXERCISE	4,000	14,589,960	3,647.49	697,400		2,480,407		2,480,407		(167,206)			1,783,007			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/15/2020	12/14/2021	12/13/2021	EXERCISE	4,000	14,852,360	3,713.09	669,465		2,236,947		2,236,947		(51,672)			1,567,482			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6CS98	12/15/2020	12/15/2021	12/14/2021	EXERCISE	4,100	15,299,437	3,731.57	504,567		984,466		984,466		(29,257)			479,899			100/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/18/2020	12/17/2021	12/16/2021	EXERCISE	10,000	37,094,100	3,709.41	1,758,260		5,600,258		5,600,258		(93,119)			3,841,998			99/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/21/2020	12/20/2021	12/17/2021	EXERCISE	4,000	14,779,680	3,694.92	745,635		2,239,253		2,239,253		(36,837)			1,493,618			99/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/22/2020	12/21/2021	12/20/2021	EXERCISE	2,800	10,324,328	3,687.26	501,246		1,640,648		1,640,648		(59,152)			1,139,402			99/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/23/2020	12/22/2021	12/21/2021	EXERCISE	1,600	5,904,016	3,690.01	278,670		939,321		939,321		(40,325)			660,652			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2021	12/22/2021	EXERCISE	2,300	8,505,400	3,698.00	391,897		1,367,910		1,367,910		(57,375)			976,013			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/28/2020	12/27/2021	12/23/2021	EXERCISE	2,000	7,470,720	3,735.36	337,677		1,111,978		1,111,978		(23,110)			774,302			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6CS98	01/04/2021	12/27/2021	12/23/2021	EXERCISE	4,200	15,542,730	3,700.65		247,353	413,398		413,398					166,045			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/30/2020	12/29/2021	12/28/2021	EXERCISE	2,100	7,837,284	3,732.04	368,352		1,183,187		1,183,187		(16,360)			814,835			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	12/31/2020	12/30/2021	12/29/2021	EXERCISE	3,200	11,936,000	3,730.00	550,464		1,757,179		1,757,179		(38,840)			1,206,715			100/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/05/2021	01/03/2022	12/30/2021	EXERCISE	2,800	10,435,208	3,726.86		522,804	1,622,740		1,622,740					1,099,936			100/103
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other																	XXX							XXX
1719999999. Subtotal - Replication																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												110,296,112	1,010,631	317,018,612		317,018,612	XXX	(99,780,078)			205,711,869			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		15,677,446		15,677,446	15,677,446		15,677,446		
BARCLAYS BANK G5GSEF7VJP5I7OUK5573	Y	Y			49,235,827		49,235,827	49,235,827		49,235,827		
CIBC 2IGI19DL77OXOHC3ZE78	Y	Y			22,811,576		22,811,576	22,811,576		22,811,576		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y			42,125,109		42,125,109	42,125,109		42,125,109		
RBC CAPITAL ES7IP3U3RHIGC71XBU11	Y	Y			32,475,062		32,475,062	32,475,062		32,475,062		
TRUIST BANK JJKC32MCHWDI71265Z06	Y	N			10,291,118		10,291,118	10,291,118		10,291,118		
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y			47,310,530		47,310,530	47,310,530		47,310,530		
0299999999. Total NAIC 1 Designation					204,249,221		204,249,221	204,249,221		204,249,221		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					219,926,667		219,926,667	219,926,667		219,926,667		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					219,926,667							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
ABN AMRO Clearing	Chicago, IL					25,173,594	XXX
The Bank of New York Mellon	New York, NY					(2,775,538)	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					5,083,816	XXX
JPMorgan Chase Bank	New York, NY					14,449,470	XXX
KeyBank National Association	Cleveland, OH					4,285,195	XXX
The Northern Trust Company	Chicago, IL		0.000	6,896		85,237,788	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	6,896		131,454,326	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	6,896		131,454,326	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	6,896		131,454,326	XXX

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

1.	January	33,070,856	4.	April	16,839,729	7.	July	13,707,115	10.	October	35,383,632
2.	February	11,214,236	5.	May	56,681,122	8.	August	41,708,720	11.	November	67,650,962
3.	March	94,099,145	6.	June	87,633,593	9.	September	92,470,064	12.	December	131,454,326

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE		12/29/2021	0.000		62,677,267	2,744	4,128
8699999. Subtotal - All Other Money Market Mutual Funds						62,677,267	2,744	4,128
9999999 - Total Cash Equivalents						62,677,267	2,744	4,128

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 ......$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE	130,432	139,669		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE	2,496,622	2,573,048		
11. Georgia GA	B	LIFE INSURANCE	38,564	39,358		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	1,889,987	1,955,504		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE	118,406	116,876		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE	227,050	223,591		
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE	408,089	395,680		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE	427,857	437,363		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,737,007	5,881,089		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				