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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code 4926 (Current) 4926 (Prior) NAIC Company Code 88072 Employer's ID Number 06-0974148

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

Country of Domicile United States of America

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

Incorporated/Organized 02/16/1978 Commenced Business 01/01/1979

Statutory Home Office 1 American Row, Hartford, CT, US 06103
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 American Row
(Street and Number)
Hartford, CT, US 06103, 800-862-6668
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 American Row, Hartford, CT, US 06103
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 American Row
(Street and Number)
Hartford, CT, US 06103, 800-862-6668
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.talcottresolution.com

Statutory Statement Contact Andrew G. Helming, 860-791-0166
(Name) (Area Code) (Telephone Number)
Statement.questions@talcottresolution.com, 860-624-0444
(E-mail Address) (FAX Number)

OFFICERS

EVP, Chief Legal Officer and Chief Compliance Officer	Lisa Michelle Proch	VP and Appointed Actuary	John Buck Brady
VP and Controller	Lindsay Piper Mastroianni	Treasurer	Shantanu Mishra #

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Oliver Peter Jakob #	Samir Srivastava	Robert William Stein
Ronald Kazuo Tanemura	Lisa Michelle Proch	James Francis O'Grady #
John Peter Marra #		

State of Connecticut
County of Hartford 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.

Lisa M. Proch
EVP, Chief Legal Officer and Chief Compliance Officer

Lindsay P. Mastroianni
Vice President and Controller

Christopher B. Cramer
Senior Vice President and Corporate Secretary

Subscribed and sworn to before me this 13 day of February 2025

JILL Z. GILL
NOTARY PUBLIC
My Commission Expires July 31, 2026

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.....

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)	10,788,082,053		10,788,082,053	11,961,644,163
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	21,478,713		21,478,713	10,096,766
	2.2 Common stocks	649,346,141	13,128,736	636,217,405	913,093,547
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,088,430,893		1,088,430,893	1,161,762,330
	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 ($ 363,797,582 , Schedule E - Part 1), cash equivalents ($ 508,389,478 , Schedule E - Part 2) and short-term investments ($ 462,000,000 , Schedule DA)	1,334,187,060		1,334,187,060	1,008,424,621
6.	Contract loans (including $ ..... premium notes)	1,475,217,306		1,475,217,306	1,438,151,068
7.	Derivatives (Schedule DB)	157,372,315		157,372,315	208,075,919
8.	Other invested assets (Schedule BA)	718,974,292		718,974,292	841,120,413
9.	Receivables for securities				7,869,947
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	327,678,955		327,678,955	216,125,327
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,560,767,728	13,128,736	16,547,638,992	17,766,364,101
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	164,450,007	365,007	164,085,000	163,531,108
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	51,235		51,235	55,828
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,228,362		16,228,362	24,203,360
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	363,573,791		363,573,791	391,098,726
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	103,530,926		103,530,926	48,510,743
18.2	Net deferred tax asset	187,822,412	107,426,589	80,395,823	82,598,000
19.	Guaranty funds receivable or on deposit	1,360,742		1,360,742	331,013
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	40,480,763		40,480,763	6,592,242
24.	Health care ($ .....) and other amounts receivable	2,023		2,023	2,680
25.	Aggregate write-ins for other-than-invested assets	492,700,473	4,856,173	487,844,300	261,651,464
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,930,968,462	125,776,505	17,805,191,957	18,744,939,265
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	66,608,458,521		66,608,458,521	65,371,428,212
28.	Total (Lines 26 and 27)	84,539,426,983	125,776,505	84,413,650,478	84,116,367,477
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	327,678,955		327,678,955	216,125,327
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	327,678,955		327,678,955	216,125,327
2501.	Deferred asset SSAP 108	343,840,361		343,840,361	222,327,249
2502.	ICOLI cash surrender value	99,874,778		99,874,778	
2503.	Disbursements and items not allocated	48,985,334	4,856,173	44,129,161	39,324,215
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	492,700,473	4,856,173	487,844,300	261,651,464

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 13,446,466,900 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 6,851,978,402 Modco Reserve)	13,446,466,900	13,970,589,650
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	79,412	103,128
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 30,367,918 Modco Reserve)	102,746,324	111,106,643
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	256,104,737	245,956,503
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 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 $ 0 Modco)	1,529,449	1,567,761
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 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 $ 0 discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	407,431,056	370,448,177
	9.3 Other amounts payable on reinsurance, including $ 47,949,180 assumed and $ 84,285,025 ceded	132,234,205	144,418,167
	9.4 Interest maintenance reserve (IMR, Line 6)	112,707,866	222,239,546
10.	Commissions to agents due or accrued-life and annuity contracts $ 9,433,033 accident and health $ 0 and deposit-type contract funds $ 0	9,433,033	7,050,240
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	34,656,897	29,119,357
13.	Transfers to Separate Accounts due or accrued (net) (including $ (161,741,882) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(901,091,077)	(861,132,497)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	991,117	2,393,112
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,245,144	4,944,331
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,468,288	
18.	Amounts held for agents' account, including $ 6,697,331 agents' credit balances	6,699,354	7,814,710
19.	Remittances and items not allocated	58,206,027	30,862,345
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 $ 300,000,000 and interest thereon $ 7,548,297	307,548,297	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	250,517,374	271,325,822
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	744,982,530	794,419,070
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	53,575,245	38,779,713
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	301,025,342	281,931,778
	24.08 Derivatives	149,885,626	94,981,689
	24.09 Payable for securities	92,741,729	170,660,916
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	491,139,250	617,326,528
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,065,324,125	16,556,906,689
27.	From Separate Accounts Statement	66,608,458,521	65,371,428,212
28.	Total liabilities (Lines 26 and 27)	82,673,782,646	81,928,334,901
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	168,330,037	187,383,846
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	536,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	151,421,777	68,373,245
35.	Unassigned funds (surplus)	877,890,172	819,049,639
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)	1,734,177,832	2,182,342,576
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,739,867,832	2,188,032,576
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	84,413,650,478	84,116,367,477
	DETAILS OF WRITE-INS		
2501.	Deferred liability SSAP 108	192,418,585	153,954,004
2502.	Payable for repurchase agreements	182,083,180	321,461,492
2503.	Derivative collateral liability	54,655,000	87,996,041
2598.	Summary of remaining write-ins for Line 25 from overflow page	61,982,485	53,914,991
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	491,139,250	617,326,528
3101.	Gain on inforce reinsurance	168,330,037	187,383,846
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	168,330,037	187,383,846
3401.	Special surplus SSAP 108	151,421,777	68,373,245
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	151,421,777	68,373,245

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	145,315,988	151,310,738
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	986,757,628	767,388,680
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,876,816	43,962,326
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)	107,085,582	197,796,023
7.	Reserve adjustments on reinsurance ceded	(2,270,497,625)	(2,250,834,647)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	935,566,462	890,326,326
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	132,608,348	122,583,077
9.	Total (Lines 1 to 8.3)	52,713,199	(77,467,477)
10.	Death benefits	553,600,878	608,920,664
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,442,793	3,169,757
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	283,928,456	274,616,641
13.	Disability benefits and benefits under accident and health contracts	12,900	21,600
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,708,743,641	2,199,536,668
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	17,878,830	21,352,187
18.	Payments on supplementary contracts with life contingencies	121,741	143,334
19.	Increase in aggregate reserves for life and accident and health contracts	(524,146,466)	(259,829,959)
20.	Totals (Lines 10 to 19)	3,044,582,773	2,847,930,892
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	36,732,059	36,840,544
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	82,147,073	109,864,255
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	155,491,186	149,995,794
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,703,416	3,613,026
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,156,554,546)	(2,520,281,386)
27.	Aggregate write-ins for deductions	(1,738,028,226)	(1,257,058,776)
28.	Totals (Lines 20 to 27)	(571,926,265)	(629,095,651)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	624,639,464	551,628,174
30.	Dividends to policyholders and refunds to members	3,706,798	2,654,998
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	620,932,666	548,973,176
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(10,501,277)	(22,518,867)
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)	631,433,943	571,492,043
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 12,381,358 (excluding taxes of $ (27,922,618) transferred to the IMR)	(100,287,426)	(445,895,006)
35.	Net income (Line 33 plus Line 34)	531,146,517	125,597,037
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,188,032,576	2,738,487,489
37.	Net income (Line 35)	531,146,517	125,597,037
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (26,937,213)	(463,467,201)	(133,182,997)
39.	Change in net unrealized foreign exchange capital gain (loss)	(5,404)	2,329,637
40.	Change in net deferred income tax	(26,358,013)	29,788,306
41.	Change in nonadmitted assets	(3,283,811)	4,654,430
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	20,808,445	(10,473,885)
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		
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	(571,000,000)	
	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		(575,000,000)
53.	Aggregate write-ins for gains and losses in surplus	63,994,723	5,832,559
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(448,164,744)	(550,454,913)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,739,867,832	2,188,032,576
	DETAILS OF WRITE-INS		
08.301.	Reinsurance hedge program allowance	91,845,068	88,649,233
08.302.	Miscellaneous income	27,859,302	27,691,488
08.303.	Other investment management fees	7,060,980	3,817,494
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,842,998	2,424,862
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	132,608,348	122,583,077
2701.	IMR adjustment on reinsurance ceded	11,387,365	125,261
2702.	Miscellaneous deductions	7,734,378	8,448,468
2703.	Change in provision for future dividends	178,989	(1,363,794)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,757,328,958)	(1,264,268,711)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,738,028,226)	(1,257,058,776)
5301.	Special surplus SSAP 108	83,048,532	24,886,367
5302.	Gain on inforce reinsurance	(19,053,809)	(19,053,808)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	63,994,723	5,832,559

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	198,441,030	(13,432,019)
2.	Net investment income	1,041,866,604	868,410,524
3.	Miscellaneous income	1,164,378,244	1,199,823,278
4.	Total (Lines 1 through 3)	2,404,685,878	2,054,801,783
5.	Benefit and loss related payments	5,842,583,126	5,352,702,447
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,116,595,966)	(2,530,117,812)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(1,443,385,259)	(876,171,804)
8.	Dividends paid to policyholders	3,745,110	2,884,120
9.	Federal and foreign income taxes paid (recovered) net of $ (15,541,260) tax on capital gains (losses)	28,977,646	46,367,759
10.	Total (Lines 5 through 9)	2,315,324,657	1,995,664,710
11.	Net cash from operations (Line 4 minus Line 10)	89,361,221	59,137,073
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,210,459,593	1,539,793,497
	12.2 Stocks	44,206,183	37,962,674
	12.3 Mortgage loans	83,368,901	289,832,163
	12.4 Real estate		5,798,890
	12.5 Other invested assets	184,044,717	63,244,567
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(24,785)	10,986
	12.7 Miscellaneous proceeds	7,869,947	142,658,848
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,529,924,556	2,079,301,625
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,271,619,519	1,046,407,858
	13.2 Stocks	693,200	795,820
	13.3 Mortgage loans	19,674,928	58,940,272
	13.4 Real estate		
	13.5 Other invested assets	88,245,907	82,289,455
	13.6 Miscellaneous applications	358,988,713	454,690,009
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,739,222,268	1,643,123,414
14.	Net increase/(decrease) in contract loans and premium notes	37,066,238	40,685,080
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	753,636,051	395,493,131
	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	(571,000,000)	
	16.3 Borrowed funds	307,548,297	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,360,319)	(7,857,045)
	16.5 Dividends to stockholders		575,000,000
	16.6 Other cash provided (applied)	(245,422,812)	(133,369,319)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(517,234,834)	(716,226,364)
	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)	325,762,439	(261,596,160)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,008,424,621	1,270,020,781
	19.2 End of year (Line 18 plus Line 19.1)	1,334,187,060	1,008,424,621

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

20.0001.	Non-cash proceeds from asset exchanges - bonds and preferred stock	(48,004,090)	(274,842,851)
20.0002.	Non-cash acquisitions from asset exchanges - bonds and preferred stock	(48,004,090)	(274,842,851)
20.0003.	Non-cash ceded premiums for reinsurance	(11,387,365)	(125,261)
20.0004.	Non-cash payable on reinsurance	(9,295,532)	(11,662,840)
20.0005.	Non-cash transfer of funds witheld for unauthorized reinsurance	20,682,897	11,788,101
20.0006.	Non-cash transfer of IMR liability for reinsurance	11,387,365	125,261
20.0007.	Non-cash IMR reserve transferred on reinsurance	(11,387,365)	(125,261)
20.0008.	Non-cash deferred asset SSAP 108	(121,513,112)	(154,274,911)
20.0009.	Non-cash deferred liability SSAP 108	38,464,581	129,388,544
20.0010.	Non-cash special surplus SSAP 108	83,048,532	24,886,367

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	145,315,988	(53,597,982)	(74,948,209)	273,830,894	31,285				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	986,757,628	34,703,895	105,925,986	619,912,838	(81,853,886)			308,068,795	
4.	Amortization of Interest Maintenance Reserve (IMR)	15,876,816	(630,565)	(801,107)	18,902,813				(1,594,326)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	107,085,582	873,229	1,089,129	58,920,118	41,051,075	5,152,031	XXX		
7.	Reserve adjustments on reinsurance ceded	(2,270,497,625)	(111,069,478)		(1,236,428,325)	(922,999,822)		XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	935,566,462	250,887,143	479,804,343	131,804,532	73,070,444		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	132,608,348	5,807,416	(55,739,459)	121,309,823	61,239,387			(8,819)	
9.	Totals (Lines 1 to 8.3)	52,713,199	126,973,658	455,330,683	(11,747,306)	(829,461,517)	5,152,031		306,465,650	
10.	Death benefits	553,600,878	225,176,132	328,424,747			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,442,793		4,442,793			XXX	XXX		
12.	Annuity benefits	283,928,456	XXX	XXX	176,826,647	107,101,809	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	12,900					12,900	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,708,743,641	31,127,499	8,700,472	2,650,592,272	18,323,398	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	17,878,830	3,966,455	10,649,240	4,653,592	(1,390,457)		XXX		
18.	Payments on supplementary contracts with life contingencies	121,741			121,741		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(524,146,466)	(1,300,414)	73,950,294	(556,220,067)	(40,552,562)	(23,717)	XXX		
20.	Totals (Lines 10 to 19)	3,044,582,773	258,969,671	426,167,546	2,275,974,185	83,482,188	(10,817)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,732,059	853,866	3,724,987	27,006,166		5,147,040			XXX
22.	Commissions and expense allowances on reinsurance assumed	82,147,073	32,222		82,120,258		(5,407)	XXX		
23.	General insurance expenses and fraternal expenses	155,491,186	20,430,014	38,891,794	64,543,456	(757,190)			32,383,112	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,703,416	7,064	441,925	3,219,001				35,426	
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,156,554,546)	(165,395,474)	(31,909,396)	(1,177,297,225)	(781,952,451)		XXX		
27.	Aggregate write-ins for deductions	(1,738,028,226)	673,129		(1,742,578,494)	(344,277)			4,221,416	
28.	Totals (Lines 20 to 27)	(571,926,265)	115,570,492	437,316,855	(467,012,653)	(699,571,730)	5,130,816		36,639,954	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	624,639,464	11,403,166	18,013,827	455,265,346	(129,889,787)	21,215		269,825,696	
30.	Dividends to policyholders and refunds to members	3,706,798	3,706,798					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	620,932,666	7,696,368	18,013,827	455,265,346	(129,889,787)	21,215		269,825,696	
32.	Federal income taxes incurred (excluding tax on capital gains)	(10,501,277)			33,901				(10,535,178)	
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)	631,433,943	7,696,368	18,013,827	455,231,445	(129,889,787)	21,215		280,360,874	
34.	Policies/certificates in force end of year	1,276,084	271,382	88,550	550,653	364,878	621	XXX		
	DETAILS OF WRITE-INS									
08.301.	Reinsurance hedge program allowance	91,845,068			91,845,068					
08.302.	Miscellaneous income	27,859,302	5,775,027	20,904,989	1,188,105				(8,819)	
08.303.	Other investment management fees	7,060,980	32,389	(76,644,448)	21,861,235	61,811,804				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,842,998			6,415,415	(572,417)				
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	132,608,348	5,807,416	(55,739,459)	121,309,823	61,239,387			(8,819)	
2701.	IMR adjustment on reinsurance ceded	11,387,365			11,387,365					
2702.	Miscellaneous deductions	7,734,378	494,140		2,999,936	18,886			4,221,416	
2703.	Change in provision for future dividends	178,989	178,989							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,757,328,958)			(1,756,965,795)	(363,163)				
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(1,738,028,226)	673,129		(1,742,578,494)	(344,277)			4,221,416	

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]	(53,597,982)		88,564			3,630,019			(57,316,565)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	34,703,895		1,540,082			29,241,102			3,922,711			
4.	Amortization of Interest Maintenance Reserve (IMR)	(630,565)		(630,565)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	873,229			403,948		71,825	70,848		324,782		1,826	
7.	Reserve adjustments on reinsurance ceded	(111,069,478)						(17,299,286)		(93,770,192)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	250,887,143						1,363,101		249,524,042			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	5,807,416						59,328		5,748,088			
9.	Totals (Lines 1 to 8.3)	126,973,658		998,081	403,948		32,942,946	(15,806,009)		108,432,866		1,826	
10.	Death benefits	225,176,132		202,022			13,858,337	5,821,016		205,294,757			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
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												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	31,127,499		36,522						31,090,977			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	3,966,455		27			249,001			3,717,427			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(1,300,414)		958,630			5,415,642			(7,674,686)			
20.	Totals (Lines 10 to 19)	258,969,671		1,197,201			19,522,980	5,821,016		232,428,475			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	853,866			7,263		89,718	64,082		692,279		524	XXX
22.	Commissions and expense allowances on reinsurance assumed	32,222		(1,302)			33,524						
23.	General insurance expenses	20,430,014					1,068,873			19,360,815		326	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,064										7,064	
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(165,395,474)						(21,697,873)		(143,697,602)			
27.	Aggregate write-ins for deductions	673,129			396,685		178,998	6,766		89,704		976	
28.	Totals (Lines 20 to 27)	115,570,492		1,195,899	403,948		20,894,092	(15,806,009)		108,873,671		8,890	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	11,403,166		(197,818)			12,048,854	(1)		(440,805)		(7,064)	
30.	Dividends to policyholders and refunds to members	3,706,798					3,706,798						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,696,368		(197,818)			8,342,056	(1)		(440,805)		(7,064)	
32.	Federal income taxes incurred (excluding tax on capital gains)												
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)	7,696,368		(197,818)			8,342,056	(1)		(440,805)		(7,064)	
34.	Policies/certificates in force end of year	271,382		57	15,616		27,371	8,919		219,419			
	DETAILS OF WRITE-INS												
08.301.	Reinsurance hedge program allowance												
08.302.	Miscellaneous income	5,775,027								5,775,027			
08.303.	Other investment management fees	32,389						59,328		(26,939)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,807,416						59,328		5,748,088			
2701.	IMR adjustment on reinsurance ceded												
2702.	Miscellaneous deductions	494,140			396,685		9	6,766		89,704		976	
2703.	Change in provision for future dividends	178,989					178,989						
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	673,129			396,685		178,998	6,766		89,704		976	

(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)	(74,948,209)			(4,625,263)		(70,322,947)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	105,925,986			89,866,281		16,059,705			
4.	Amortization of Interest Maintenance Reserve (IMR)	(801,107)					(801,107)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	1,089,129		1,089,129						
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	479,804,343					479,804,343			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	(55,739,459)			35,314		(55,774,773)			
9.	Totals (Lines 1 to 8.3)	455,330,683		1,089,129	85,276,332		368,965,221			
10.	Death benefits	328,424,747			53,608,283		274,816,464			
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,442,793			4,063,328		379,465			
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	8,700,472			(227)		8,700,699			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	10,649,240			239,641		10,409,599			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	73,950,294			20,792,154		53,158,140			
20.	Totals (Lines 10 to 19)	426,167,546			78,703,179		347,464,367			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,724,987		1,089,129			2,635,858			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	38,891,794			261,407		38,630,387			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	441,925					441,925			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(31,909,396)					(31,909,396)			
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	437,316,855		1,089,129	78,964,585		357,263,141			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	18,013,827			6,311,747		11,702,080			
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)	18,013,827			6,311,747		11,702,080			
32.	Federal income taxes incurred (excluding tax on capital gains)									
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)	18,013,827			6,311,747		11,702,080			
34.	Policies/certificates in force end of year	88,550		76	9,235		79,239			
	DETAILS OF WRITE-INS									
08.301.	Reinsurance hedge program allowance									
08.302.	Miscellaneous income	20,904,990					20,904,990			
08.303.	Other investment management fees	(76,644,449)			35,314		(76,679,763)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(55,739,459)			35,314		(55,774,773)			
2701.	IMR adjustment on reinsurance ceded									
2702.	Miscellaneous deductions									
2703.	Change in provision for future dividends									
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(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
		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 individual annuity contracts	273,830,894	142,030	153,200,032	35,760,747		82,182,346	2,545,739
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	619,912,838	38	266,583,243	(61,442,013)		24,051	414,747,519
4.	Amortization of Interest Maintenance Reserve (IMR)	18,902,813		19,045,912	(5,943,994)			5,800,895
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	58,920,118	11,038,851	15,221,189	28,088,305		811,733	3,760,040
7.	Reserve adjustments on reinsurance ceded	(1,236,428,325)		(477,349,435)	(672,203,975)		14,932,812	(101,807,727)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	131,804,532			131,804,532			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	121,309,824	700,839	100,745,456	17,712,255		1,916,528	234,746
9.	Totals (Lines 1 to 8.3)	(11,747,305)	11,881,758	77,446,397	(526,224,143)		99,867,471	325,281,212
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	176,826,647	54,057	28,443,782	(592,433)		10,634,537	138,286,704
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	2,650,592,272	81,459,300	292,730,224	2,276,402,748			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	4,653,592	170		35,243		169,949	4,448,230
18.	Payments on supplementary contracts with life contingencies	121,741					121,741	
19.	Increase in aggregate reserves for life and accident and health contracts	(556,220,067)	(723,552)	(368,281,789)	(215,179,045)		26,836,654	1,127,665
20.	Totals (Lines 10 to 19)	2,275,974,185	80,789,975	(47,107,783)	2,060,666,513		37,762,881	143,862,599
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	27,006,166	1,438,594		25,567,572			
22.	Commissions and expense allowances on reinsurance assumed	82,120,258		67,113,607	15,006,651			
23.	General insurance expenses	64,543,456	10,816,336	3,024,359	38,083,010		12,979,745	(359,994)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,219,001	554,776	145,827	1,805,115		713,283	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,177,297,225)	(104,758,566)		(1,056,326,871)		(16,211,788)	
27.	Aggregate write-ins for deductions	(1,742,578,494)	(323,284)	2,525,359	(1,749,766,058)		2,438,386	2,547,103
28.	Totals (Lines 20 to 27)	(467,012,653)	(11,482,169)	25,701,369	(664,964,068)		37,682,507	146,049,708
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	455,265,347	23,363,927	51,745,028	138,739,925		62,184,963	179,231,504
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)	455,265,347	23,363,927	51,745,028	138,739,925		62,184,963	179,231,504
32.	Federal income taxes incurred (excluding tax on capital gains)	33,901						33,901
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)	455,231,446	23,363,927	51,745,028	138,739,925		62,184,963	179,197,603
34.	Policies/certificates in force end of year	550,653	11,341	384,885	134,194		12,235	7,998
	DETAILS OF WRITE-INS							
08.301.	Reinsurance hedge program allowance	91,845,068		91,845,068				
08.302.	Miscellaneous income	1,188,105		1,188,964	(2,888)		2,029	
08.303.	Other investment management fees	21,861,235		2,525,359	17,421,377		1,914,499	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	6,415,416	700,839	5,186,065	293,766			234,746
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	121,309,824	700,839	100,745,456	17,712,255		1,916,528	234,746
2701.	IMR adjustment on reinsurance ceded	11,387,365			8,841,626			2,545,739
2702.	Miscellaneous deductions	2,999,936	(6,178)	2,525,359	479,081		310	1,364
2703.	Change in provision for future dividends							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,756,965,795)	(317,106)		(1,759,086,765)		2,438,076	
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(1,742,578,494)	(323,284)	2,525,359	(1,749,766,058)		2,438,386	2,547,103

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	31,285					(23,852)	55,137
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	(81,853,886)						(81,853,886)
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	41,051,075	903,978					40,147,097
7.	Reserve adjustments on reinsurance ceded	(922,999,822)	(760,306,776)			(133,939,403)		(28,753,643)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	73,070,444			42,482	73,970,652	(942,690)	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	61,239,387	(572,442)		(42,457)	59,968,751	1,948,116	(62,581)
9.	Totals (Lines 1 to 8.3)	(829,461,517)	(759,975,240)		25		981,574	(70,467,876)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	107,101,809					(61,429,533)	168,531,342
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	18,323,398	(8,281,111)		1,628,304			24,976,205
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(1,390,457)						(1,390,457)
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(40,552,562)						(40,552,562)
20.	Totals (Lines 10 to 19)	83,482,188	(8,281,111)		1,628,304		(61,429,533)	151,564,528
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	(757,190)	(757,190)					
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(781,952,451)	(738,902,255)		(2,533,850)		(7,127,386)	(33,388,960)
27.	Aggregate write-ins for deductions	(344,277)	(4,509)		(358,669)			18,901
28.	Totals (Lines 20 to 27)	(699,571,730)	(747,945,065)		(1,264,215)		(68,556,919)	118,194,469
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(129,889,787)	(12,030,175)		1,264,240		69,538,493	(188,662,345)
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)	(129,889,787)	(12,030,175)		1,264,240		69,538,493	(188,662,345)
32.	Federal income taxes incurred (excluding tax on capital gains)							
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)	(129,889,787)	(12,030,175)		1,264,240		69,538,493	(188,662,345)
34.	Policies/certificates in force end of year	364,878	188,928		13	128,074		47,863
	DETAILS OF WRITE-INS							
08.301.	Reinsurance hedge program allowance							
08.302.	Miscellaneous income							
08.303.	Other investment management fees	61,811,804			(42,482)	59,968,751	1,948,116	(62,581)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(572,417)	(572,442)		25			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	61,239,387	(572,442)		(42,457)	59,968,751	1,948,116	(62,581)
2701.	IMR adjustment on reinsurance ceded							
2702.	Miscellaneous deductions	18,886			(15)			18,901
2703.	Change in provision for future dividends							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(363,163)	(4,509)		(358,654)			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(344,277)	(4,509)		(358,669)			18,901

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts													
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													
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	5,152,031			40,995							3,509,197	13,912	1,587,927
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													
9.	Totals (Lines 1 to 8.3)	5,152,031			40,995							3,509,197	13,912	1,587,927
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	12,900												12,900
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													
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	(23,717)												(23,717)
20.	Totals (Lines 10 to 19)	(10,817)												(10,817)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,147,040			40,995							3,509,197	13,912	1,582,936
22.	Commissions and expense allowances on reinsurance assumed	(5,407)												(5,407)
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
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)	5,130,816			40,995							3,509,197	13,912	1,566,712
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	21,215												21,215
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)	21,215												21,215
32.	Federal income taxes incurred (excluding tax on capital gains)													
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,215												21,215
34.	Policies/certificates in force end of year	621			50							63	1	507
	DETAILS OF WRITE-INS													
08.301.	ICOLI change in cash surrender value													
08.302.	Miscellaneous income													
08.303.	Other investment management fees													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.	Change in provision for future dividends													
2702.	IMR adjustment on reinsurance ceded													
2703.	MODCO adjustment													
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 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 Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	579,947,624		26,440,393			483,017,285			70,489,946			
2. Tabular net premiums or considerations	103,615,799		88,564			3,631,158			99,896,077			
3. Present value of disability claims incurred												
4. Tabular interest	22,639,883		715,126			19,875,738			2,049,019			
5. Tabular less actual reserve released												
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)	292,364		193,483			98,881						
8. Totals (Lines 1 to 7)	706,495,670		27,437,566			506,623,062			172,435,042			
9. Tabular cost	106,827,701					7,417,528			99,410,173			
10. Reserves released by death	10,774,629		2,022			10,772,607						
11. Reserves released by other terminations (net)	36,522		36,522									
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts	10,209,610								10,209,610			
14. Total Deductions (Lines 9 to 13)	127,848,462		38,544			18,190,135			109,619,783			
15. Reserve December 31 of current year	578,647,208		27,399,022			488,432,927			62,815,259			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	436,130,875		26,650,050			409,480,825						
17. Amount Available for Policy Loans Based upon Line 16 CSV	436,130,875		26,650,050			409,480,825						

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	1,431,471,022			1,217,223,539		214,247,483			
2.	Tabular net premiums or considerations	230,619,836			2,102,625		228,517,211			
3.	Present value of disability claims incurred									
4.	Tabular interest	89,694,912			82,146,842		7,548,070			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	1,751,785,770			1,301,473,006		450,312,764			
9.	Tabular cost	243,230,342			17,455,056		225,775,286			
10.	Reserves released by death	41,939,155			41,939,155					
11.	Reserves released by other terminations (net)	(226)			(226)					
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts	(38,804,817)			4,063,328		(42,868,145)			
14.	Total Deductions (Lines 9 to 13)	246,364,454			63,457,313		182,907,141			
15.	Reserve December 31 of current year	1,505,421,316			1,238,015,693		267,405,623			
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	114,710,868			114,710,868					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	114,710,868			114,710,868					

(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
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	11,100,527,844	4,474,443	7,649,768,722	1,420,207,660		280,258,903	1,745,818,116
2.	Tabular net premiums or considerations	684,530,249	142,030	612,800,132	(1,069,561)		72,657,648	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	167,208,576	17,551		28,918,634		2,898,801	135,373,590
5.	Tabular less actual reserve released	(754,824,671)	155,959	(754,980,630)				
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	18,589,533			8,312,038		10,277,495	
8.	Totals (Lines 1 to 7)	11,216,031,531	4,789,983	7,507,588,224	1,456,368,771		366,092,847	1,881,191,706
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	481,524,264	985,034	226,101,293	254,437,937			
12.	Annuity, supplementary contract and disability payments involving life contingencies	193,350,433	54,057		53,162		62,914,155	130,329,059
13.	Net transfers to or (from) Separate Accounts	(3,248,438)			(3,248,438)			
14.	Total Deductions (Lines 9 to 13)	671,626,259	1,039,091	226,101,293	251,242,661		62,914,155	130,329,059
15.	Reserve December 31 of current year	10,544,405,272	3,750,892	7,281,486,931	1,205,126,110		303,178,692	1,750,862,647
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	7,012,860,805	3,750,893	5,846,121,634	1,162,988,278			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,300,622,554		3,300,622,554				

(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	858,643,163			737,880			857,905,283
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	119,465,158			(100,867)			119,566,025
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	408			408			
8.	Totals (Lines 1 to 7)	978,108,729			637,421			977,471,308
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	(2,964)			(2,964)			
12.	Annuity, supplementary contract and disability payments involving life contingencies	193,507,547						193,507,547
13.	Net transfers to or (from) Separate Accounts	(33,388,960)						(33,388,960)
14.	Total Deductions (Lines 9 to 13)	160,115,623			(2,964)			160,118,587
15.	Reserve December 31 of current year	817,993,106			640,385			817,352,721
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	24,934,898			640,385			24,294,513
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) 19,299,423	20,483,956
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 476,981,758	473,575,139
1.3	Bonds of affiliates	(a) 3,725,561	5,157,898
2.1	Preferred stocks (unaffiliated)	(b) 1,756,777	1,391,227
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	105,071	105,071
2.21	Common stocks of affiliates	275,000,000	275,000,000
3.	Mortgage loans	(c) 50,152,498	50,128,505
4.	Real estate	(d)	
5	Contract loans	91,803,054	98,832,123
6	Cash, cash equivalents and short-term investments	(e) 38,617,512	40,728,892
7	Derivative instruments	(f) (30,029,329)	(35,962,271)
8.	Other invested assets	63,320,344	68,767,958
9.	Aggregate write-ins for investment income	14,181,313	17,097,037
10.	Total gross investment income	1,004,913,982	1,015,305,535
11.	Investment expenses		(g) 20,999,610
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 7,548,297
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)		28,547,907
17.	Net investment income (Line 10 minus Line 16)		986,757,628
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	14,181,313	17,097,037
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	14,181,313	17,097,037
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 16,514,024 accrual of discount less $ 73,171,129 amortization of premium and less $ 4,656,369 paid for accrued interest on purchases.

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

(c) Includes $ 385,272 accrual of discount less $ 103,492 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 $ 642,096 accrual of discount less $ 3,343 amortization of premium and less $ 16,555 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 486,973 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	83		83		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(137,232,364)	(798,200)	(138,030,564)	(44,102)	(1,881,275)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(1,106,459)		(1,106,459)	(561,253)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	678,415		678,415	41,457	
2.21	Common stocks of affiliates	4,807,959		4,807,959	(264,761,260)	
3.	Mortgage loans	(9,919,244)		(9,919,244)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(4,174)	(20,611)	(24,785)		
7.	Derivative instruments	(111,418,850)	902,804	(110,516,046)	(166,483,264)	1,875,871
8.	Other invested assets	56,499,360	(401,144)	56,098,216	(81,454,481)	
9.	Aggregate write-ins for capital gains (losses)		(22,858,489)	(22,858,489)	22,858,489	
10.	Total capital gains (losses)	(197,695,274)	(23,175,640)	(220,870,914)	(490,404,414)	(5,404)
	DETAILS OF WRITE-INS					
0901.	SSAP 108 gains (losses)		(22,858,489)	(22,858,489)	22,858,489	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)		(22,858,489)	(22,858,489)	22,858,489	

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct	(81)	(81)						
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	(81)	(81)						
6.4 Net								
7. Line 5 + Line 6.4								
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct	(81)	(81)						
9.2 Reinsurance assumed								
9.3 Reinsurance ceded	(81)	(81)						
9.4 Net (Line 7 - Line 8)								
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	1,094,589,000	106,111,608	214,916,026	117,916,447	655,644,919			
10.2 Reinsurance assumed	678,185,084			678,185,084				
10.3 Reinsurance ceded	1,178,029,504	3,205		522,412,665	655,613,634			
10.4 Net	594,744,580	106,108,403	214,916,026	273,688,866	31,285			
RENEWAL								
11. Uncollected	51,234		51,234					
12. Deferred and accrued	(239,533,811)	(42,467,415)	(197,066,396)					
13. Deferred, accrued and uncollected:								
13.1 Direct	(405,098,399)	(71,395,623)	(335,267,859)			1,565,084		
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	(165,615,821)	(28,928,208)	(138,252,698)			1,565,084		
13.4 Net (Line 11 + Line 12)	(239,482,577)	(42,467,415)	(197,015,162)					
14. Advance								
15. Line 13.4 - Line 14	(239,482,577)	(42,467,415)	(197,015,162)					
16. Collected during year:								
16.1 Direct	(197,029,452)	(12,282,103)	(200,920,125)	135,905		16,036,871		
16.2 Reinsurance assumed	6,348	223		6,125				
16.3 Reinsurance ceded	231,813,135	140,638,888	75,137,376			16,036,871		
16.4 Net	(428,836,239)	(152,920,768)	(276,057,501)	142,030				
17. Line 15 + Line 16.4	(668,318,816)	(195,388,183)	(473,072,662)	142,030				
18. Prior year (uncollected + deferred and accrued - advance)	(218,890,225)	(35,681,797)	(183,208,428)					
19. Renewal premiums and considerations:								
19.1 Direct	(234,469,769)	(25,275,743)	(224,932,302)	135,905		15,602,371		
19.2 Reinsurance assumed	6,348	223		6,125				
19.3 Reinsurance ceded	214,965,171	134,430,866	64,931,934			15,602,371		
19.4 Net (Line 17 - Line 18)	(449,428,592)	(159,706,386)	(289,864,236)	142,030				
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	860,119,150	80,835,784	(10,016,276)	118,052,352	655,644,919	15,602,371		
20.2 Reinsurance assumed	678,191,432	223		678,191,209				
20.3 Reinsurance ceded	1,392,994,594	134,433,990	64,931,934	522,412,665	655,613,634	15,602,371		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	145,315,988	(53,597,983)	(74,948,210)	273,830,896	31,285			

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other	3,745,110	3,745,110						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	4,551	4,227	46			278		
	23.2 Reinsurance assumed	33,991,331			33,991,331				
	23.3 Net ceded less assumed	(33,986,780)	4,227	46	(33,991,331)		278		
24.	Single:								
	24.1 Reinsurance ceded	98,098,781			57,951,684	40,147,097			
	24.2 Reinsurance assumed	28,197,296			28,197,296				
	24.3 Net ceded less assumed	69,901,485			29,754,388	40,147,097			
25.	Renewal:								
	25.1 Reinsurance ceded	8,982,252	869,001	1,089,084	968,436	903,978	5,151,753		
	25.2 Reinsurance assumed	19,958,446	32,222		19,931,631		(5,407)		
	25.3 Net ceded less assumed	(10,976,194)	836,779	1,089,084	(18,963,195)	903,978	5,157,160		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	107,085,584	873,228	1,089,129	58,920,120	41,051,075	5,152,031		
	26.2 Reinsurance assumed (Page 6, Line 22)	82,147,073	32,222		82,120,258		(5,407)		
	26.3 Net ceded less assumed	24,938,511	841,006	1,089,129	(23,200,138)	41,051,075	5,157,438		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	4,551	4,227	46			278		
28.	Single	2,633,946			2,633,946				
29.	Renewal	34,093,564	849,639	3,724,942	24,372,221		5,146,762		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	36,732,061	853,866	3,724,987	27,006,167		5,147,040		

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	865,954			47,974			913,928
2.	Salaries and wages	29,851,653			6,831,322			36,682,975
3.11	Contributions for benefit plans for employees	6,127,617			357,434			6,485,051
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	631,192			193,615			824,807
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,282,228			425,415			1,707,643
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	2,721,132			345,478			3,066,610
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	353,625			56,848			410,473
5.2	Advertising	47,913			8,853			56,766
5.3	Postage, express, telegraph and telephone	392,732			33,455			426,186
5.4	Printing and stationery	1,855,125			218,543			2,073,669
5.5	Cost or depreciation of furniture and equipment				8,917			8,917
5.6	Rental of equipment	22,193			1,165			23,358
5.7	Cost or depreciation of EDP equipment and software	8,106,957			463,907			8,570,864
6.1	Books and periodicals	26,877			1,413			28,290
6.2	Bureau and association fees	843,677			33,857			877,534
6.3	Insurance, except on real estate	410,261			21,543			431,804
6.4	Miscellaneous losses	(12,462)			(649)			(13,112)
6.5	Collection and bank service charges	561,912			116,446			678,358
6.6	Sundry general expenses	20,537,582			21,318,809			41,856,390
6.7	Group service and administration fees	50,380,675						50,380,675
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)							
7.3	Agency conferences other than local meetings							
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					20,999,610		20,999,610
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	125,006,841			30,484,345	20,999,610	(b)	(a) 176,490,796
11.	General expenses unpaid Dec. 31, prior year	15,709,830			8,863,538	4,545,988		29,119,356
12.	General expenses unpaid Dec. 31, current year	25,678,500			4,108,722	4,869,675		34,656,897
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)	115,038,171			35,239,161	20,675,923		170,953,255
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ ..... 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	201,662		551,095			752,757
3.	State taxes on premiums	532,165		243,360			775,525
4.	Other state taxes, including $ for employee benefits	165,704		(95,240)			70,464
5.	U.S. Social Security taxes	2,260,308		119,405			2,379,713
6.	All other taxes	508,151		(783,195)			(275,044)
7.	Taxes, licenses and fees incurred	3,667,990		35,425			3,703,415
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,012,250	(1,215,256)	2,596,117			2,393,111
9.	Taxes, licenses and fees unpaid Dec. 31, current year	3,253,506	(1,215,256)	(1,047,134)			991,116
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,426,734		3,678,676			5,105,410

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	3,745,110	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	3,745,110	
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,745,110	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,529,449	
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	1,529,449	
16.	Total from prior year	1,567,761	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,706,798	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 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.	01 CSO 4%	58,543				58,543
0100002.	2001 CSO 2.00% CRVM	71,284		71,284		
0100003.	2001 CSO 3.00% CRVM	2,675,043		2,675,043		
0100004.	2001 CSO 3.50% CRVM	318,562,631		318,562,631		
0100005.	2001 CSO 4.00% CRVM	967,066,675		967,066,675		
0100006.	2001 CSO 4.5% CRVM 2010-NB	1,667,773				1,667,773
0100007.	2001 CSO 4.50% CRVM	13,778,633		13,778,633		
0100008.	41 CSO 2.50% CRVM	100,436		100,436		
0100009.	41 CSO 2.50% MOD CRVM NJ	1,183,211		1,183,211		
0100010.	41 CSO 2.50% NLP	162,730		162,730		
0100011.	41 CSO 3.00% CRVM	1,570,683		1,570,683		
0100012.	41 CSO 3.00% MOD CRVM NJ	1,466,989		1,466,989		
0100013.	41 CSO 3.00% NLP	21,434		21,434		
0100014.	41 CSO 3.50% CRVM	43,971		43,971		
0100015.	58 CET 2.50% CRVM	5,429		5,429		
0100016.	58 CET 2.50% MOD CRVM NJ	5,971		5,971		
0100017.	58 CET 2.75% CRVM	4,249		4,249		
0100018.	58 CET 2.75% NLP	2,835		2,835		
0100019.	58 CET 3.00% CRVM	65,486		65,486		
0100020.	58 CET 3.00% MOD CRVM IL	93		93		
0100021.	58 CET 3.00% MOD CRVM NJ	109,856		109,856		
0100022.	58 CET 3.00% NLP	11,975		11,975		
0100023.	58 CET 3.50% CRVM	50,626		50,626		
0100024.	58 CET 3.50% MOD CRVM NJ	3,788		3,788		
0100025.	58 CET 4.00% CRVM	72,231		72,231		
0100026.	58 CET 4.00% MOD CRVM NJ	14,728		14,728		
0100027.	58 CET 4.50% CRVM	8,048		8,048		
0100028.	58 CSO 2.50% CRVM	349,857		349,857		
0100029.	58 CSO 2.50% MOD CRVM NJ	1,537,997		1,537,997		
0100030.	58 CSO 2.50% NLP	53,866		53,866		
0100031.	58 CSO 2.75% CRVM	93,740		93,740		
0100032.	58 CSO 2.75% NLP	934,803		934,803		
0100033.	58 CSO 3.00% CRVM	5,030,360		5,030,360		
0100034.	58 CSO 3.00% MOD CRVM IL	132,520		132,520		
0100035.	58 CSO 3.00% MOD CRVM NJ	14,526,958		14,526,958		
0100036.	58 CSO 3.00% NLP	982,524		982,524		
0100037.	58 CSO 3.25% MOD CRVM NJ	89,167		89,167		
0100038.	58 CSO 3.25% NLP	10,758		10,758		
0100039.	58 CSO 3.50% CRVM	2,068		2,068		
0100040.	58 CSO 3.50% CRVM	3,235,014		3,235,014		
0100041.	58 CSO 3.50% MOD CRVM NJ	3,094,777		3,094,777		
0100042.	58 CSO 3.50% NLP	631,729		631,729		
0100043.	58 CSO 4%	185,841				185,841
0100044.	58 CSO 4.00% CRVM	503,638		503,638		
0100045.	58 CSO 4.00% CRVM	294,463		294,463		
0100046.	58 CSO 4.00% CRVM	15,769,243		15,769,243		
0100047.	58 CSO 4.00% MOD CRVM IL	7,041		7,041		
0100048.	58 CSO 4.00% MOD CRVM NJ	1,343,845		1,343,845		
0100049.	58 CSO 4.00% NLP	5,654		5,654		
0100050.	58 CSO 4.50% CRVM	286,637		286,637		
0100051.	58 CSO 4.50% CRVM	1,655,701		1,655,701		
0100052.	58 CSO 4.50% NLP	384		384		
0100053.	58 CSO 5.50% CRVM	917,550		917,550		
0100054.	58 CSO 5.50% NLP	165		165		
0100055.	58 CSO 6.00% NLP	572		572		
0100056.	71 GAM 11.25%	8,010				8,010
0100057.	71 GAM 7.5%	11,525				11,525
0100058.	71 GAM 8.0%	9,273				9,273
0100059.	71 GAM 9.25%	172,803				172,803
0100060.	80 CET 4.50% CRVM	12,953		12,953		
0100061.	80 CET 5.50% CRVM	22,262		22,262		
0100062.	80 CET 5.50% CRVM	71,689		71,689		
0100063.	80 CET 5.50% NLP	13,514		13,514		
0100064.	80 CSO 3.00% CRVM	11,726,183		11,726,183		
0100065.	80 CSO 3.50% CRVM	3,947,127		3,947,127		
0100066.	80 CSO 4%, CRVM, 97-NB	352,384,102		73,473,940		278,910,162
0100067.	80 CSO 4%, from 1983 NLP	57,094,090		57,094,090		
0100068.	80 CSO 4.00% CRVM	205,197,174		205,197,174		
0100069.	80 CSO 4.5%	18,223				18,223
0100070.	80 CSO 4.5% CRVM	569,356				569,356
0100071.	80 CSO 4.5% CRVM 85-91	425,421,329				425,421,329
0100072.	80 CSO 4.5%, CRVM, 95-NB	2,394		2,394		
0100073.	80 CSO 4.50% CRVM	381,783,811		381,783,811		
0100074.	80 CSO 5%, CRVM 93-94	71,921,646		71,921,646		
0100075.	80 CSO 5.00% CRVM	259,129,961		259,129,961		
0100076.	80 CSO 5.5%	26,067				26,067
0100077.	80 CSO 5.5% CRVM 87	810,926,591				810,926,591
0100078.	80 CSO 5.5%, CRVM 87-92	305,596,477		305,596,477		
0100079.	80 CSO 5.50% CRVM	155,060,302		155,060,302		
0100080.	80 CSO 5.50% NLP	572,681		572,681		
0100081.	80 CSO 6%	6,000				6,000
0100082.	80 CSO 6%, CRVM 85-86	80,108,274		80,108,274		
0100083.	80 CSO 6.00% CRVM	4,246,921		4,246,921		
0100084.	83 GAM 6.25%	3,827				3,827
0100085.	94 GAR 5.25%	5,931				5,931
0100086.	94 GAR 5.5%	50,037				50,037
0100087.	94 GAR 6.0%	5,196				5,196
0100088.	94 GAR 6.5%	56,029				56,029
0100089.	AE 3.00% NLP	29,433		29,433		
0100090.	AE 3.50% MOD CRVM IL	53,285		53,285		
0100091.	AE 3.50% NLP	3,421		3,421		
0100092.	Unearned Premium	(2,610)				(2,610)

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. Unearneed Premium	339,410				339,410
0199997. Totals (Gross)	4,487,066,920		2,968,617,604		1,518,449,316
0199998. Reinsurance ceded	2,402,998,396		2,389,970,397		13,027,999
0199999. Life Insurance: Totals (Net)	2,084,068,524		578,647,207		1,505,421,317
0200001. 1971 IAM @5.7%	10,727,063	XXX	10,727,063	XXX	
0200002. 1983 GAM @5.25%	577,834	XXX		XXX	577,834
0200003. 1983 GAM @5.5%	202,251	XXX		XXX	202,251
0200004. 1983 GAM @6.25%	50,038,849	XXX		XXX	50,038,849
0200005. 1983 GAM @6.5%	2,664,149	XXX		XXX	2,664,149
0200006. 1983 GAM @6.75%	129,041,418	XXX		XXX	129,041,418
0200007. 1983 GAM @7.25%	29,421,625	XXX		XXX	29,421,625
0200008. 1983 IAM @3.75%	218	XXX	218	XXX	
0200009. 1983 IAM @4.00%	3,215	XXX	3,215	XXX	
0200010. 1983 IAM @4.25%	755,891	XXX	755,891	XXX	
0200011. 1983 IAM @4.5%	14,720	XXX	14,720	XXX	
0200012. 1983 IAM @4.75%	961,816	XXX	961,816	XXX	
0200013. 1983 IAM @5%	889,428	XXX	889,428	XXX	
0200014. 1983 IAM @5.25%	75,790,838	XXX	75,790,838	XXX	
0200015. 1983 IAM @5.5%	71,936,132	XXX	71,936,132	XXX	
0200016. 1983 IAM @5.7%	237,712,487	XXX	237,712,487	XXX	
0200017. 1983IAM @ 11.25%	32,089	XXX	32,089	XXX	
0200018. 1983IAM @ 6.25%	1,052,069	XXX	1,052,069	XXX	
0200019. 1983IAM @ 6.5%	710,096	XXX	710,096	XXX	
0200020. 1983IAM @ 6.75%	5,204,885	XXX	5,204,885	XXX	
0200021. 1983IAM @ 7%	403,911	XXX	403,911	XXX	
0200022. 1983IAM @ 7.25%	1,525,999	XXX	1,525,999	XXX	
0200023. 1983IAM @ 7.75%	371,642	XXX	371,642	XXX	
0200024. 1983IAM @ 8.25%	747,710	XXX	747,710	XXX	
0200025. 1983IAM @ 8.75%	1,984	XXX	1,984	XXX	
0200026. 1994 GAR @4%	103,757	XXX		XXX	103,757
0200027. 1994 GAR @4.25%	104,849	XXX		XXX	104,849
0200028. 1994 GAR @4.5%	338,758	XXX		XXX	338,758
0200029. 1994 GAR @5%	127,272	XXX		XXX	127,272
0200030. 1994 GAR @5.25%	191,949,032	XXX		XXX	191,949,032
0200031. 1994 GAR @5.5%	342,173,101	XXX		XXX	342,173,101
0200032. 1994 GAR @6%	191,523,534	XXX		XXX	191,523,534
0200033. 1994 GAR @6.25%	77,934,792	XXX		XXX	77,934,792
0200034. 1994 GAR @6.5%	50,071,289	XXX		XXX	50,071,289
0200035. 1994 GAR @6.75%	373,337,739	XXX		XXX	373,337,739
0200036. 1994 GAR @7%	62,858,773	XXX		XXX	62,858,773
0200037. 2012 IAR 3.75% DEF	28,906	XXX		XXX	28,906
0200038. 2012 IAR 3.75% IMM	1,576,302	XXX		XXX	1,576,302
0200039. 2012 IAR VM-22 Non-Jumbo 1.00% - 1.49% IMM..... 2018-2024	2,668	XXX		XXX	2,668
0200040. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% DEF..... 2018-2024	237,923	XXX		XXX	237,923
0200041. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% IMM..... 2018-2024	122,849	XXX		XXX	122,849
0200042. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% IMM..... 2018-2024	615,948	XXX		XXX	615,948
0200043. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% DEF..... 2018-2024	35,273	XXX		XXX	35,273
0200044. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% IMM..... 2018-2024	1,402,086	XXX		XXX	1,402,086
0200045. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% DEF..... 2018-2024	158,484	XXX		XXX	158,484
0200046. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% IMM..... 2018-2024	2,126,393	XXX		XXX	2,126,393
0200047. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% DEF..... 2018-2024	19,945	XXX		XXX	19,945
0200048. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% IMM..... 2018-2024	415,010	XXX		XXX	415,010
0200049. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% DEF..... 2018-2024	72,142	XXX		XXX	72,142
0200050. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% IMM..... 2018-2024	414,419	XXX		XXX	414,419
0200051. 2012 IAR VM-22 Non-Jumbo 4.50% - 4.99% IMM..... 2018-2024	4,085,315	XXX		XXX	4,085,315
0200052. 2012 IAR VM-22 Non-Jumbo 5.00% - 5.49% IMM..... 2018-2024	855,130	XXX		XXX	855,130
0200053. 71 IAM 10.75% DEF	8,392	XXX		XXX	8,392
0200054. 71 IAM 11.25% DEF	39,183	XXX		XXX	39,183
0200055. 71 IAM 11.25% IMM	210,366	XXX		XXX	210,366
0200056. 71 IAM 3.50% CARVM	42,012	XXX	42,012	XXX	
0200057. 71 IAM 3.50% CARVM	109,365	XXX	109,365	XXX	
0200058. 71 IAM 4.00% CARVM	441,176	XXX	441,176	XXX	
0200059. 71 IAM 4.00% CARVM	28,481	XXX	28,481	XXX	
0200060. 71 IAM 4.00% IMM	15,882	XXX		XXX	15,882
0200061. 71 IAM 5.50% DEF	30,232	XXX		XXX	30,232
0200062. 71 IAM 5.50% IMM	92,782	XXX		XXX	92,782
0200063. 71 IAM 7.50% DEF	1,772,063	XXX		XXX	1,772,063
0200064. 71 IAM 7.75% DEF	409,621	XXX		XXX	409,621
0200065. 71 IAM 8.00% CARVM	487,200	XXX	487,200	XXX	
0200066. 71 IAM 8.00% CARVM	247,126	XXX	247,126	XXX	
0200067. 71 IAM 8.25% CARVM	252,341	XXX	252,341	XXX	
0200068. 71 IAM 8.25% CARVM	17,003	XXX	17,003	XXX	
0200069. 71 IAM 9.75% DEF	276,797	XXX		XXX	276,797
0200070. 83IAM @ 6.75%	4,321	XXX	4,321	XXX	
0200071. 83a 10.50% DEF	2,172	XXX		XXX	2,172
0200072. 83a 11.00% DEF	10,832	XXX		XXX	10,832
0200073. 83a 11.00% IMM	221,949	XXX		XXX	221,949
0200074. 83a 5.00% CARVM	1,322	XXX	1,322	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200075. 83a 5.00% DEF	320,335	XXX		XXX	320,335
0200076. 83a 5.25% CARVM	3,112	XXX	3,112	XXX	
0200077. 83a 5.25% DEF	150,398	XXX		XXX	150,398
0200078. 83a 5.50% CARVM	206,451	XXX	206,451	XXX	
0200079. 83a 5.50% DEF	63,135	XXX		XXX	63,135
0200080. 83a 6.00% CARVM	65,430	XXX	65,430	XXX	
0200081. 83a 6.00% CARVM	159,400	XXX	159,400	XXX	
0200082. 83a 6.00% DEF	1,070,979	XXX		XXX	1,070,979
0200083. 83a 6.25% CARVM	6,985	XXX	6,985	XXX	
0200084. 83a 6.25% CARVM	358,261	XXX	358,261	XXX	
0200085. 83a 6.25% DEF	3,624,212	XXX		XXX	3,624,212
0200086. 83a 6.25% IMM	6,053,464	XXX		XXX	6,053,464
0200087. 83a 6.50% CARVM	94,269	XXX	94,269	XXX	
0200088. 83a 6.50% DEF	32,608	XXX		XXX	32,608
0200089. 83a 6.50% IMM	4,991,279	XXX		XXX	4,991,279
0200090. 83a 6.75% CARVM	520,979	XXX	520,979	XXX	
0200091. 83a 6.75% CARVM	168,256	XXX	168,256	XXX	
0200092. 83a 6.75% DEF	645,537	XXX		XXX	645,537
0200093. 83a 6.75% IMM	7,676,920	XXX		XXX	7,676,920
0200094. 83a 7.00% DEF	14,762,593	XXX		XXX	14,762,593
0200095. 83a 7.00% IMM	9,123,734	XXX		XXX	9,123,734
0200096. 83a 7.25% DEF	427,155	XXX		XXX	427,155
0200097. 83a 7.25% IMM	5,514,448	XXX		XXX	5,514,448
0200098. 83a 7.50% DEF	728,124	XXX		XXX	728,124
0200099. 83a 7.75% DEF	339,977	XXX		XXX	339,977
0200100. 83a 7.75% IMM	3,940,697	XXX		XXX	3,940,697
0200101. 83a 8.00% CARVM	64,417	XXX	64,417	XXX	
0200102. 83a 8.00% CARVM	22,034	XXX	22,034	XXX	
0200103. 83a 8.00% DEF	169,931	XXX		XXX	169,931
0200104. 83a 8.00% IMM	483,625	XXX		XXX	483,625
0200105. 83a 8.25% DEF	270,871	XXX		XXX	270,871
0200106. 83a 8.25% IMM	5,653,215	XXX		XXX	5,653,215
0200107. 83a 8.50% DEF	10,376	XXX		XXX	10,376
0200108. 83a 8.75% DEF	207,322	XXX		XXX	207,322
0200109. 83a 8.75% IMM	2,138,819	XXX		XXX	2,138,819
0200110. 83a 9.25% DEF	2,233	XXX		XXX	2,233
0200111. 83a 9.25% IMM	525,295	XXX		XXX	525,295
0200112. 83a 9.50% DEF	202,344	XXX		XXX	202,344
0200113. Account Value	8,747,758	XXX	8,747,758	XXX	
0200114. Ann2000 @ 4%	6,261	XXX	6,261	XXX	
0200115. Ann2000 @ 4%	9,021,691	XXX	9,021,691	XXX	
0200116. Ann2000 @ 4.25%	2,110	XXX	2,110	XXX	
0200117. Ann2000 @ 4.25%	25,637,028	XXX	25,637,028	XXX	
0200118. Ann2000 @ 4.5%	18,841	XXX	18,841	XXX	
0200119. Ann2000 @ 4.5%	8,684,069	XXX	8,684,069	XXX	
0200120. Ann2000 @ 5%	1,223	XXX	1,223	XXX	
0200121. Ann2000 @ 5%	38,191,644	XXX	38,191,644	XXX	
0200122. Ann2000 @ 5.25%	124,023	XXX	124,023	XXX	
0200123. Ann2000 @ 5.25%	33,357,298	XXX	33,357,298	XXX	
0200124. Ann2000 @ 5.5%	21,237	XXX	21,237	XXX	
0200125. Ann2000 @ 5.5%	137,461,503	XXX	137,461,503	XXX	
0200126. Ann2000 @ 6%	25,046	XXX	25,046	XXX	
0200127. Ann2000 @ 6%	33,344,701	XXX	33,344,701	XXX	
0200128. Ann2000 @ 6.25%	1,913,201	XXX	1,913,201	XXX	
0200129. Ann2000 @ 6.5%	4,894,364	XXX	4,894,364	XXX	
0200130. Ann2000 @ 6.75%	3,341,222	XXX	3,341,222	XXX	
0200131. Ann2000 @ 7%	3,263,253	XXX	3,263,253	XXX	
0200132. Annuity2000 @ 5.50%	32,556	XXX	32,556	XXX	
0200133. Deferred Annuity Account Value	455,273	XXX	455,273	XXX	
0200134. Fixed Indexed Annuities - CARVM	6,769,853,571	XXX	6,769,853,571	XXX	
0200135. IAR2012 @ 2.4%	44,868,535	XXX	44,868,535	XXX	
0200136. IAR2012 @ 2.7%	11,044,230	XXX	11,044,230	XXX	
0200137. IAR2012 @ 3.75%	371,993	XXX	371,993	XXX	
0200138. IAR2012 @ 4%	260,355	XXX	260,355	XXX	
0200139. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2024	559,700	XXX	559,700	XXX	
0200140. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2024	7,577,505	XXX	7,577,505	XXX	
0200141. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2024	1,016	XXX	1,016	XXX	
0200142. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2024	52,661,393	XXX	52,661,393	XXX	
0200143. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2024	328,464	XXX	328,464	XXX	
0200144. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2024	28,840,138	XXX	28,840,138	XXX	
0200145. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2024	12,530	XXX	12,530	XXX	
0200146. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2024	168,321,559	XXX	168,321,559	XXX	
0200147. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2021-2024	802,697	XXX	802,697	XXX	
0200148. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2024	60,962	XXX	60,962	XXX	
0200149. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2024	1,820,639	XXX	1,820,639	XXX	
0200150. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2021-2024	604,350	XXX	604,350	XXX	
0200151. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2024	279,364	XXX	279,364	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200152. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2024	10,969,782	XXX	10,969,782	XXX	
0200153. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2021-2024	5,784,993	XXX	5,784,993	XXX	
0200154. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2024	10,962,777	XXX	10,962,777	XXX	
0200155. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2024	6,210,136	XXX	6,210,136	XXX	
0200156. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2021-2024	11,370,457	XXX	11,370,457	XXX	
0200157. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2024	17,979,331	XXX	17,979,331	XXX	
0200158. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2024	17,908,871	XXX	17,908,871	XXX	
0200159. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2021-2024	153,117,633	XXX	153,117,633	XXX	
0200160. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2024	20,171,913	XXX	20,171,913	XXX	
0200161. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2024	24,665,807	XXX	24,665,807	XXX	
0200162. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2021-2024	251,020,466	XXX	251,020,466	XXX	
0200163. IAR2012 VM-22 Non-Jumbo - 5.5% - 5.99% 2021-2024	61,567,716	XXX	61,567,716	XXX	
0200164. IAR2012 VM-22 Non-Jumbo - 6% - 6.49% 2021-2024	27,365,049	XXX	27,365,049	XXX	
0200165. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2024	53,697	XXX	53,697	XXX	
0200166. IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2024	22,885	XXX	22,885	XXX	
0200167. Manual Reserves	5,671,137	XXX		XXX	5,671,137
0200168. Other - Fund Balance Reserves	3,543,957,395	XXX		XXX	3,543,957,395
0200169. Substandard Tables @3.75%	43,960	XXX	43,960	XXX	
0200170. Substandard Tables @4.00%	341,648	XXX	341,648	XXX	
0200171. Substandard Tables @4.25%	7,688,494	XXX	7,688,494	XXX	
0200172. Substandard Tables @4.5%	791,697	XXX	791,697	XXX	
0200173. Substandard Tables @4.75%	550,795	XXX	550,795	XXX	
0200174. Substandard Tables @5%	3,122,150	XXX	3,122,150	XXX	
0200175. Substandard Tables @5.25%	322,667,540	XXX	322,667,540	XXX	
0200176. Substandard Tables @5.5%	628,335,650	XXX	628,335,650	XXX	
0200177. Substandard Tables @5.7%	736,369,983	XXX	736,369,983	XXX	
0200178. VACARVM	283,656,229	XXX	283,656,229	XXX	
0200179. VACARVM	879,972,434	XXX	879,332,049	XXX	640,385
0200180. a-2000 3.75% DEF	20,091	XXX		XXX	20,091
0200181. a-2000 4.00% DEF	2,494,633	XXX		XXX	2,494,633
0200182. a-2000 4.00% IMM	794,814	XXX		XXX	794,814
0200183. a-2000 4.25% DEF	1,764,944	XXX		XXX	1,764,944
0200184. a-2000 4.25% IMM	1,001,319	XXX		XXX	1,001,319
0200185. a-2000 4.50% DEF	362,140	XXX		XXX	362,140
0200186. a-2000 4.50% IMM	417,760	XXX		XXX	417,760
0200187. a-2000 4.75% DEF	566,308	XXX		XXX	566,308
0200188. a-2000 4.75% IMM	20,019	XXX		XXX	20,019
0200189. a-2000 5.00% DEF	7,496,273	XXX		XXX	7,496,273
0200190. a-2000 5.00% IMM	1,124,501	XXX		XXX	1,124,501
0200191. a-2000 5.25% DEF	6,716,519	XXX		XXX	6,716,519
0200192. a-2000 5.25% IMM	4,878,786	XXX		XXX	4,878,786
0200193. a-2000 5.50% DEF	5,192,371	XXX		XXX	5,192,371
0200194. a-2000 5.50% IMM	7,072,821	XXX		XXX	7,072,821
0200195. a-2000 5.75% DEF	83,797	XXX		XXX	83,797
0200196. a-2000 6.00% DEF	14,944,484	XXX		XXX	14,944,484
0200197. a-2000 6.00% IMM	6,025,747	XXX		XXX	6,025,747
0200198. a-2000 6.25% DEF	1,098,595	XXX		XXX	1,098,595
0200199. a-2000 6.50% DEF	5,824,826	XXX		XXX	5,824,826
0200200. a-2000 6.50% IMM	7,678,839	XXX		XXX	7,678,839
0200201. a-2000 6.75% DEF	2,539,958	XXX		XXX	2,539,958
0200202. a-2000 6.75% IMM	6,571,458	XXX		XXX	6,571,458
0299997. Totals (Gross)	16,512,844,777	XXX	11,291,027,145	XXX	5,221,817,632
0299998. Reinsurance ceded	5,192,675,620	XXX	788,851,091	XXX	4,403,824,529
0299999. Annuities: Totals (Net)	11,320,169,157	XXX	10,502,176,054	XXX	817,993,103
0300001. 1971IAM @ 11.25%	19,438		19,438		
0300002. 1971IAM @ 3.5%	129,920		129,920		
0300003. 1971IAM @ 7.5%	9,105		9,105		
0300004. 1983IAM @ 11%	85,842		85,842		
0300005. 1983IAM @ 6.5%	22,539		22,539		
0300006. 1983IAM @ 6.75%	65,275		65,275		
0300007. 1983IAM @ 7%	19,272		19,272		
0300008. 1983IAM @ 7.25%	25,805		25,805		
0300009. 1983IAM @ 7.75%	4,962		4,962		
0300010. 1983IAM @ 8%	1,911		1,911		
0300011. 1983IAM @ 8.25%	56,557		56,557		
0300012. 1983IAM @ 8.75%	23,262		23,262		
0300013. 1983IAM @ 9.25%	12,469		12,469		
0300014. Ann2000 @ 6.25%	20,689		20,689		
0300015. Ann2000 @ 6.5%	9,748		9,748		
0300016. Ann2000 @ 6.75%	72,598		72,598		
0300017. Ann2000 @ 7%	29,843		29,843		
0399997. Totals (Gross)	609,235		609,235		
0399998. Reinsurance ceded	517,851		517,851		
0399999. SCWLC: Totals (Net)	91,384		91,384		
0400001. 59 ADB 3.00% NLP	4,176		4,176		
0400002. 59 ADB 4.50% NLP	101		101		
0499997. Totals (Gross)	4,277		4,277		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0499998. Reinsurance ceded	4,277		4,277		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. INTERCO 52 W/58 CSO 3.00% NLP	4,800		4,800		
0599997. Totals (Gross)	4,800		4,800		
0599998. Reinsurance ceded	4,800		4,800		
0599999. Disability-Active Lives: Totals (Net)					
0600001. 2023 GTL PW Table 3.5%	690,284				690,284
0600002. 2023 GTL PW Table 4.0%	3,122,258				3,122,258
0600003. 2023 GTL PW Table 4.5%	3,520				3,520
0600004. 2023 GTL PW Table 4.5%	939,888				939,888
0600005. 2023 GTL PW Table 5.0%	421,886				421,886
0600006. 2023 GTL PW Table 5.5%	114,934				114,934
0600007. 2023 GTL PW Table 6.0%	8,029				8,029
0600008. INTERCO 52 3.00%	1,849,868		1,849,868		
0600009. INTERCO 52 3.50%	615,355		615,355		
0600010. INTERCO 52 4.00%	171,163		171,163		
0600011. INTERCO 52 4.50%	537,993		537,993		
0600012. INTERCO 52 5.00%	369,922		369,922		
0600013. INTERCO 52 5.50%	158,012		158,012		
0600014. INTERCO 52 6.00%	7,703		7,703		
0699997. Totals (Gross)	9,010,815		3,710,016		5,300,799
0699998. Reinsurance ceded	9,010,815		3,710,016		5,300,799
0699999. Disability-Disabled Lives: Totals (Net)					
0700001. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	72,000,000		72,000,000		
0700002. FOR EXCESS OF ... (DEFICIENCY)	106,897		106,897		
0700003. GMDB	557,264				557,264
0700004. GROUP CONVERSION SUBSTANDARD	3,856		3,856		
0700005. GUARANTEED MINIMUM DEATH BENEFIT	5,669,772		5,669,772		
0700006. SUBSTANDARD	85,187		85,187		
0700007. VACARVM - direct	29,383,128		29,383,128		
0700008. VACARVM GMDB + GMWB Gross	19,819,039		19,819,039		
0700009. VACARVM GMDB + GMWB Gross	142,287		142,287		
0799997. Totals (Gross)	127,767,430		127,210,166		557,264
0799998. Reinsurance ceded	85,629,598		85,072,334		557,264
0799999. Miscellaneous Reserves: Totals (Net)	42,137,832		42,137,832		
9999999. Totals (Net) - Page 3, Line 1	13,446,466,897		11,123,052,477		2,323,414,420

(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 $ 166,762,998 ; Supplementary Contracts with Life Contingencies $ 13,081 ; 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.

.....

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,699,911,915

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: ..... $ 2,116,004,202

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 [ ] No [X]

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

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

9.3 Identify where the reserves are reported in the blank:

.....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	1,997,604										416,296		1,581,308
2.	Additional contract reserves (b)	633,154										633,154		
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	2,630,758										1,049,450		1,581,308
8.	Reinsurance ceded	2,630,758										1,049,450		1,581,308
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	178,469,252										78,677,293	98,999,907	792,052
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	178,469,252										78,677,293	98,999,907	792,052
15.	Reinsurance ceded	178,389,840										78,597,881	98,999,907	792,052
16.	Totals (Net)	79,412										79,412		
17.	TOTAL (Net)	79,412										79,412		
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 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 through 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	2,353,050,805		535,988,479		1,667,681	1,815,394,645
2. Deposits received during the year	133,169,437			37,839,657	10,123	95,319,657
3. Investment earnings credited to the account	76,105,289		23,820,877	169,949	37,947	52,076,516
4. Other net change in reserves	(559,715)		(443,288)			(116,427)
5. Fees and other charges assessed	1,896,391					1,896,391
6. Surrender charges						
7. Net surrender or withdrawal payments	375,018,465		60,382,954	38,009,606	80,827	276,545,078
8. Other net transfers to or (from) Separate Accounts	55,161,725					55,161,725
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	2,129,689,235		498,983,114		1,634,924	1,629,071,197
10. Reinsurance balance at the beginning of the year	(2,241,944,165)		(434,568,421)		(1,667,681)	(1,805,708,063)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(215,001,253)		(30,449,039)		(32,758)	(184,519,456)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(2,026,942,912)		(404,119,382)		(1,634,923)	(1,621,188,607)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	102,746,323		94,863,732		1	7,882,590

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
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								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	154,530,418	89,168,740	64,645,021			716,657		
	2.22 Reinsurance assumed	543,160	587,504				(44,344)		
	2.23 Reinsurance ceded	78,224,611	51,215,571	26,336,728			672,313		
	2.24 Net	76,848,967	(b) 38,540,673	(b) 38,308,293	(b)		(b)		
3. Incurred but unreported:									
	3.1 Direct	335,157,660	112,150,369	221,289,316			1,717,975		
	3.2 Reinsurance assumed	741,576	708,411				33,165		
	3.3 Reinsurance ceded	156,643,465	72,276,712	82,615,613			1,751,140		
	3.4 Net	179,255,771	(b) 40,582,068	(b) 138,673,703	(b)		(b)		
4. TOTALS	4.1 Direct	489,688,078	201,319,109	285,934,337			2,434,632		
	4.2 Reinsurance assumed	1,284,736	1,295,915				(11,179)		
	4.3 Reinsurance ceded	234,868,076	123,492,283	108,952,341			2,423,453		
	4.4 Net	256,104,737	(a) 79,122,741	(a) 176,981,997					

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

(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 Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ .....
are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... 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 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	1,415,468,793	483,657,866	381,160,667	313,765,661	201,537,445	35,347,154		
1.2 Reinsurance assumed	131,880,008	302,763		131,565,130		12,115		
1.3 Reinsurance ceded	730,966,284	268,306,359	60,326,402	271,585,367	95,396,046	35,352,110		
1.4 Net	(c) 816,382,517	215,654,270	320,834,265	173,745,424	106,141,399	7,159		
2. Liability December 31, current year from Part 1:								
2.1 Direct	489,688,078	201,319,109	285,934,337			2,434,632		
2.2 Reinsurance assumed	1,284,736	1,295,915				(11,179)		
2.3 Reinsurance ceded	234,868,076	123,492,283	108,952,341			2,423,453		
2.4 Net	256,104,737	79,122,741	176,981,997					
3. Amounts recoverable from reinsurers December 31, current year	16,228,363	368,136	71,671	15,775,818		12,738		
4. Liability December 31, prior year:								
4.1 Direct	482,611,811	205,442,989	274,199,720			2,969,102		
4.2 Reinsurance assumed	1,099,990	1,112,368				(12,378)		
4.3 Reinsurance ceded	237,755,298	129,021,725	105,776,849			2,956,724		
4.4 Net	245,956,504	77,533,633	168,422,871					
5. Amounts recoverable from reinsurers December 31, prior year	24,203,359	699,869	3,545,820	18,978,782	960,409	18,479		
6. Incurred Benefits								
6.1 Direct	1,422,545,060	479,533,985	392,895,284	313,765,661	201,537,445	34,812,684		
6.2 Reinsurance assumed	132,064,754	486,310		131,565,130		13,314		
6.3 Reinsurance ceded	720,104,067	262,445,184	60,027,744	268,382,403	94,435,637	34,813,098		
6.4 Net	834,505,747	217,575,111	332,867,540	176,948,388	107,101,808	12,900		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 4,442,793 in Line 1.1, $ 4,442,793 in Line 1.4.
$ 4,442,793 in Line 6.1, and $ 4,442,793 in Line 6.4.

(b) 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.

(c) Includes $ ..... 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	13,128,736	12,774,692	(354,044)
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.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
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)	13,128,736	12,774,692	(354,044)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	365,007	525,593	160,586
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	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	107,426,589	104,645,212	(2,781,377)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
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			
25.	Aggregate write-ins for other-than-invested assets	4,856,173	4,547,197	(308,976)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	125,776,505	122,492,694	(3,283,811)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	125,776,505	122,492,694	(3,283,811)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Disbursements and items not allocated	4,856,173	4,547,197	(308,976)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,856,173	4,547,197	(308,976)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life Insurance Company (the "Company" or "TL") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company ("TLA"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 531,146,517	$ 125,597,037
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	(2,976,629)	2,256,095
				(2,976,629)	2,256,095
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 534,123,146	$ 123,340,942
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,739,867,832	$ 2,188,032,576
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61R	3	1	5,213,542	8,190,171
Less: Reinsurance reserve credit (TLA) (as described above)	61R	3	35	20,957,376	18,386,767
				26,170,918	26,576,938
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,713,696,914	$ 2,161,455,638

The Company's reported investment in TLA was $626,632,214 and $886,939,559 as of December 31, 2024 and December 31, 2023, respectively. The Company's investment in TLA would have been reported as $605,674,838 and $868,552,792 as of December 31, 2024 and December 31, 2023, respectively, without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Cash flows from derivative instruments and associated gains and losses are presented within Miscellaneous proceeds or Miscellaneous applications within the cash from investments section.

In addition, the Company uses the following accounting policies:

1. Short-term investments include investments whose remaining maturities, at the time of acquisition, are one year or less and are stated at amortized cost. Cash equivalents include investments whose remaining maturities , at time of acquisition, are 90 days or less and are stated at amortized cost. Cash equivalents also include money market instruments which are carried at fair value.

2. Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value. Perpetual bonds which do not possess or no longer possess an effective call option are carried at fair value, regardless of NAIC designation.

3. Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than-temporary impaired.

4. Highest-quality, high-quality or medium quality redeemable preferred stocks (NAIC designations 1 to 3) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of amortized cost or fair value. Perpetual preferred stocks and publicly traded preferred stock warrants are valued at fair value, not to exceed any currently effective call price.

5. Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6. Loan-backed bonds and structured securities, excluding residual tranches or interests, are carried at amortized cost, except those rated in NAIC class 6, which are carried at the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43, Loan-Backed and Structured Securities. Significant

changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated securities, which use the retrospective method. Residual tranches or interests are carried as other invested assets at the lower of amortized cost or fair value.

7. Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 - Investment in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.

8. The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

9. For certain derivative instruments accounted for in accordance with SSAP No. 86 - Derivatives ("SSAP No. 86"), on the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department and the New York State Department of Financial Services.

   Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

   Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

   Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

   Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

   Certain derivative instruments are accounted for in accordance with SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees ("SSAP No. 108") and reported at fair value. The Company has elected to adopt SSAP No. 108 for certain limited derivative instruments hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. These derivative instruments are highly effective in achieving offsetting changes in fair value attributed to the hedged risk during the period that the hedge is designated. Changes in value of the derivative instrument attributable to the hedged risk that offset the current period change in the designated portion of the hedged liability are recorded in net realized capital gains (losses). Change in value of the derivative instruments attributable to the hedged risk that do not offset the current period change in the designated portion of the hedged liability are recognized as deferred assets and deferred liabilities. Changes in value of the derivative instruments that are not attributable to the hedged risk, are recognized as unrealized gains or unrealized losses.

10. The Company considers anticipated investment income as a factor in the premium deficiency calculation in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.

11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

    Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.

12. The Company follows accounting for implementation costs incurred in a cloud computing arrangement that is a service contract in accordance with SSAP No. 16 – Electronic Data Processing Equipment and Software. Implementation costs for service contracts are capitalized as nonoperating system software and as a nonadmitted asset and will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are service contracts will be amortized over the lesser of the term of the hosting agreement or up to five years.

13. The Company has no pharmaceutical rebate receivables.

14. The Company writes down the book value of investments when declines in values are considered to be other than temporary impairments (OTTI).

    Bonds:

    The Company evaluates OTTI by conducting a quarterly analysis of bonds. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

    Mortgage Loans:

    The Company performs internal reviews quarterly to determine if individual mortgage loans are performing or nonperforming. Mortgage loans are considered to be impaired when, based upon current available information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement. A valuation allowance is recorded on a loan-by-loan basis in net unrealized capital losses for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral. Collectability and estimated decreases in collateral values are also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the estimated loss on the loan, the valuation allowance is adjusted accordingly. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting estimated value of the collateral.

    Joint Ventures, Partnerships, and LLCs:

When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair values of limited partnership interests are generally based on the Company's share of the net asset value (NAV) as provided in the financial statements of the investees.

15. The Company enters into repurchase agreements from time to time. For the accounting policy refer to Note 5.F.1.

D. Going Concern

The Company is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

In 2024, the NAIC modified SSAP No. 15 – Debt and Holding Company Obligations to require additional disclosures related to unused commitments and lines of credit, disaggregated by short and long-term commitments. The Company adopted this guidance in 2024, however, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 86 – Derivatives to require additional disclosures identifying where cash flows associated with derivative transactions are presented in the Statement of Cash Flow. The Company adopted this guidance in 2024, however, it is not material to the Company.

In 2023, the NAIC modified SSAP No. 34 – Investment Income Due and Accrued to require additional disclosures to capture gross, non-admitted and admitted amounts of accrued interest income and to separately identify the cumulative amount of paid-in-kind interest income included in the current principal balance. The guidance is effective December 31, 2023. The Company adopted this guidance in 2023, however, it is not material to the Company.

In 2023, the NAIC modified SSAP No. 43 - Loan-Backed and Structured Securities to add collateralized loan obligations (CLO) to the financial modeling guidance and clarify CLOs are not captured as legacy securities. This guidance is effective December 31, 2023 and will eventually result in CLOs no longer being eligible to use credit rating provider ratings to determine NAIC designation. The Company adopted this guidance in 2023, but effects of the guidance will not have an impact until CLO modeling methodology is implemented by the Securities Valuation Office.

In 2023, the NAIC modified several statutory statements to ensure consistency in the reporting of residual interests, irrespective of legal form. The changes incorporate the 2022 principles-based definition of residual interests, which are characterized as investments in structures backed by a discrete pool of collateral assets, where cash flows first provide principal and interest payments to debt holders, with remaining funds provided to holders of residual interests. The changes modify the following statutory statements: SSAP No. 30 – Common Stock, SSAP No. 32 – Preferred Stock, SSAP 43 – Loan-Backed and Structured Securities, and SSAP No. 48 – Joint Ventures, Partnerships and Limited Liability Companies. All changes are effective December 31, 2023. The Company adopted this guidance in 2023 and identified approximately $86.8 million of residual interests.

Recently Issued Accounting Standards

In 2024, the NAIC modified SSAP No. 21 – Other Admitted Assets to prescribe a measurement framework for all residual interests regardless of legal form and provide guidance for admitting debt securities that do not qualify as bonds or asset-backed securities under principles-based guidance within SSAP 26 or SSAP 43, respectively. The Company is currently evaluating the impact of the changes. The Company will adopt the revised standards effective January 1, 2025; however, the Company does not expect the changes to have a material impact to the financial statements.

In 2023, the NAIC adopted revisions to several statutory statements to finalize guidance throughout applicable standards related to the updated definition of a bond. The changes incorporate a principles-based definition which categorizes bonds as either issuer credit obligations or asset-backed securities. The changes primarily modify the following statutory statements: SSAP No. 26 – Bonds and SSAP No. 43 – Loan-Backed and Structured Securities, and in conjunction with the changes modify the title of SSAP No. 43 to Asset-Backed Securities. The Company will adopt the revised standards effective January 1, 2025 and classify investments in accordance with the new principles; however, the Company does not expect the changes to have a material impact to statutory surplus.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method.

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The Company had no new mortgage loans during 2024.

2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 83.45%.

3. The Company had no taxes, assessments or 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
1. Current year							
1. Recorded investment (all)							
a. Current	$ —	$ —	$ —	$ —	$ 1,088,430,893	$ —	$ 1,088,430,893
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) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	—	—	$ 555,004,140	—	$ 555,004,140
2. Prior Year							
1. Recorded investment (all)							
a) Current	$ —	$ —	$ —	$ —	$ 1,161,762,330	$ —	$ 1,161,762,330
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) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	—	—	$ 730,046,324	—	$ 730,046,324

5. **Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:**

The Company had no investment in impaired loans in 2024.

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	$ —	$ —	$ —	$ —	$ 47,927,817	$ —	$ 47,927,817
2. Interest income recognized	—	—	—	—	236,821	—	236,821
3. Recorded investments on nonaccrual status	—	—	—	—		—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	2,541,939	—	2,541,939

7.

	December 31, 2024	December 31, 2023
Allowance for credit losses:		
a. Balance at beginning of period	$ —	$ 43,316
b. Additions charged to operations	—	—
c. Less direct write-downs charged against the allowances	—	43,316
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of year	$ —	$ —

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2024 and 2023.

9. Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms. Interest income on defaulted loans is recognized when received.

B. Debt Restructuring

	December 31, 2024	December 31, 2023
Total recorded investment in restructured loans, as of year-end	$ 30,234,499	$ 12,721,053
Realized capital losses related to these loans	$ —	$ —
Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The Company had no OTTI for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company has no OTTI recognized during 2024.

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 3,903,998
2. 12 Months or Longer	$ 92,812,323

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

1. Less than 12 Months	$ 229,020,436
2. 12 Months or Longer	$ 723,186,949

5. As of December 31, 2024, loan-backed securities in an unrealized loss position comprised 462 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and collateralized loan obligations ("CLO"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2024.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. For Dollar Repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending.

2. The Company did not pledge any of its assets as collateral as of December 31, 2024 and 2023.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2024 and 2023.

4. The Company did not use affiliated agents for its securities lending transactions.

5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2024 and 2023.

6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2024 and 2023.

7. As of December 31, 2024, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

Under repurchase agreements, the Company transfers collateral of U.S. government, government agency and corporate securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's consolidated balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Other liabilities on the Company's consolidated balance sheets.

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing.

2. Type of Repurchase Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	Yes	Yes	Yes	Yes
b. Tri-Party (YES/NO)	No	No	No	No

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	51,327,500	49,000,000	—	—
5. >1 month to 3 months	243,996,059	221,766,567	188,387,728	188,713,180
6. >3 months to 1 year		—	49,367,500	—
7. > 1 year	—	—		—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	51,327,500	16,957,591	5,984,073	—
5. >1 month to 3 months	243,996,059	163,809,867	182,402,568	188,713,180
6. >3 months to 1 year	—	—	49,367,500	—
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repurchase - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 295,323,559	$ 270,766,567	$ 237,755,228	$ 188,713,180
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	295,323,559	180,767,458	237,754,141	182,083,180
2. Securities (FV)	—	—	—	—

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	Does Not Qualify as Admitted
a.	Cash	$ —	$182,083,180	$ —	$ —	$ —	$ —	$ —	$ —
b.	Bonds - FV	—	—	—	—	—	—	—	—
c.	LB & SS - FV	—	—	—	—	—	—	—	—
d.	Preferred stock - FV	—	—	—	—	—	—	—	—
e.	Common stock	—	—	—	—	—	—	—	—
f.	Mortgage loans - FV	—	—	—	—	—	—	—	—
g.	Real estate - FV	—	—	—	—	—	—	—	—
h.	Derivatives - FV	—	—	—	—	—	—	—	—
i.	Other invested assets - FV	—	—	—	—	—	—	—	—
j.	Total collateral assets - FV	$ —	$182,083,180	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	182,083,180
c. 31 to 90 days	—
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 182,083,180	$ 182,083,180
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 295,323,559	$ 270,766,567	$ 237,755,228	$ 188,713,180
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 295,323,559	$ 180,767,458	$ 237,754,141	$ 182,083,180
2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements transactions accounted for as a sale transaction.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

J. Real Estate

1. In October 2023, the Company sold the office property held which was located in Maryland. The Company recognized an impairment of $4.5 million due to the sale.
2. As of December 31, 2024 and 2023, the Company had no properties classified as held-for-sale.
3. There were no changes during the year in the Company's plans to sell investment real estate.
4. The Company did not engage in retail land sales operations in 2024 or 2023.
5. The Company did not hold real estate with participating mortgage loan features in 2024 or 2023.

K. Investments in Low-income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	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 Non admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted)Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %
b. Collateral held under security lending agreements	—		—	—	—	—	—	—	—	0.0 %	0.0 %
c. Subject to repurchase agreements	208,842,418	—	—	—	208,842,418	500,943,000	(292,100,582)	—	208,842,418	0.3 %	0.3 %
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
i. FHLB capital stock	5,000,000	—	—	—	5,000,000	5,000,000	—	—	5,000,000	0.0 %	0.0 %
j. On deposit with states	4,451,249	—	—	—	4,451,249	4,208,658	242,591	—	4,451,249	0.0 %	0.0 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
l. Pledged collateral to FHLB (including assets backing funding agreements)	326,084,877	—	—	—	326,084,877	333,537,614	(7,452,737)	—	326,084,877	0.4 %	0.4 %
m. Pledged as collateral not captured in other categories	436,147,139	—	—	—	436,147,139	334,786,629	101,360,510	—	436,147,139	0.5 %	0.5 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
o. Total restricted assets	$ 980,525,683	$ —	$ —	$ —	$ 980,525,683	$1,178,475,901	$ (197,950,218)	$ —	$ 980,525,683	1.2 %	1.2 %

(a) Subset of column 1.
(b) Subset of column 3.
(c) Column 5 divided by Asset Page, Column 1, Line 28.
(d) Column 9 divided by Asset Page, Column 3, Line 28.

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Separate Account (S/A) Restricted Assets	Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 436,147,139	$ —	$ —	$ —	$ 436,147,139	$ 334,786,629	$ 101,360,510	$ 436,147,139	0.5%	0.5%
Total (c)	$ 436,147,139	$ —	$ —	$ —	$ 436,147,139	$ 334,786,629	$ 101,360,510	$ 436,147,139	0.5%	0.5%

(a) Subset of column 1.

(b) Subset of column 3.
(c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.

3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)*	(4) % of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short Term Investments	$ 536,521,372	$ 536,521,372	3.0 %	3.0 %
b. Schedule D, Part 1	—	—	0.0 %	0.0 %
c. Schedule D, Part 2, Sec. 1	—	—	0.0 %	0.0 %
d. Schedule D, Part 2, Sec. 2	—	—	0.0 %	0.0 %
e. Schedule B	—	—	0.0 %	0.0 %
f. Schedule A	—	—	0.0 %	0.0 %
g Schedule BA, Part 1	—	—	0.0 %	0.0 %
h. Schedule DL, Part 1	—	—	0.0 %	0.0 %
i. Other	—	—	0.0 %	0.0 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 536,521,372	$ 536,521,372	3.0 %	3.0 %

* Column 1 divided by Asset Page, Line 26 Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	(1) Amount	(2) % of Liability to Total Liabilities
k. Recognized Obligation to Return Collateral Asset	$ 536,521,372	3.3 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

O. 5* 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	—	—	$ —	$ —	$ —	$ —
(2) Bonds - FV	—	—	—	—	—	—
(3) LB & SS - AC	—	—	—	—	—	—
(4) LB & SS - FV	—	—	—	—	—	—
(3) Preferred Stock - AC	1	1	3,000,000	2,988,735	3,000,000	2,988,735
(4) Preferred Stock - FV	—	1	—	11,293	—	11,293
(5) Total (1+2+3+4+5+6)	1	2	$ 3,000,000	$ 3,000,028	$ 3,000,000	$ 3,000,028

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPS	27	—
2. Aggregate Amount of Investment Income	$ 4,223,668	$ —

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

The Company did not participate in a short term investment pool as of December 31, 2024.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2024.

B. Impaired Investments in Joint Ventures, Partnerships or Limited Liability Companies

1. The Company impaired 2 limited partnerships that included 2 private equity partnerships in 2024. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary.

b. The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amounts of the impairments were $401,144 and $8,178,784 for the years ended December 31, 2024 and 2023, respectively.

Note 7 - Investment Income

A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.

B. The total amount of investment income due and accrued excluded from surplus at December 31, 2024 and 2023 was $365,007 and $525,593, respectively .

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest income due and accrued	Amount
1. Gross	$ 164,450,007
2. Nonadmitted	$ 365,007
3. Admitted	$ 164,085,000

D. The Company had no aggregate deferred interest.

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 902,382

Note 8 - Derivative Instruments

Overview

The Company utilizes a variety of Over-the counter ("OTC") derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department and the New York State Department of Financial Services.

Interest rate, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2024 and 2023 are disclosed in the table presented below. During the years 2024 and 2023, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

(Amounts in thousands)	As of December 31, 2024			As of December 31, 2023		
Derivative type by strategy	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Cash flow hedges						
Interest rate and index swaps	$ 125,000	$ (16,069)	$ —	$ 125,000	$ (14,489)	$ —
Foreign currency swaps	37,150	8,430	9,075	76,833	10,907	10,194
Replication transactions						
Credit default swaps	—	—	—	250,000	4,858.00	3,460.00
Interest rate swaps	440,000	(127,971)	60.35	440,000	(104,725)	60
Other investment and/or Risk Management activities						
Interest rate and index swaps, swaptions	447,000	(80,539)	(80,539)	447,000	(46,740)	(46,740)
Macro hedge program	10,351,579	74,120	74,120	8,968,036	146,120	146,120
Total	$ 11,400,729	$ (142,029)	$ 2,715	$ 10,306,869	$ (4,069)	$ 113,094

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps that assume credit risk as part of replication transactions. Replication transactions are used as an economical means to synthetically replicate the characteristics and performance of assets that are permissible investments under the Company's investment policies.

Interest rate swaps: The Company periodically enters in interest rate swaps as part of replication transactions to reproduce the investment characteristics of permissible investments.

Other Investment and/or Risk Management Activities

Interest rate and index swaps, and swaptions: The Company enters into interest rate swaps, index swaps, and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of December 31, 2024 and 2023, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2025	$ 41,464
2026	16,849
2027	—
2028	—
Thereafter	25,887
Total Future Settled Premiums	$ 84,200

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
December 31, 2024	$84,200	$32,006	$(52,194)
December 31, 2023	$101,075	$(22,094)	$(22,094)

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company may have exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

The Company does not have excluded components of derivatives.

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

(1) Discussion of Hedged Item/Hedging Instruments and Hedging Strategy

0001 Interest Rate Hedge

Present Value of Future Cash Flows of Certain Variable Annuity Contracts:

The hedged item consists of a portion of the Company's variable annuity block of business, including related minimum benefit guarantees, that is sensitive to interest rate movement. The hedged portion of the block is reviewed on a monthly basis and the hedge effectiveness is measured quarterly based on the ratio of the percentage change in asset interest rate risk (rho) compared to the percentage change in the liability interest rate risk (rho). The related hedging instrument is a portfolio of interest rate derivatives which follows a semi-static hedging strategy. Changes in interest rates impact the present value of the future product cash flows.

The Company will recognize a deferred asset within Other assets or a deferred liability within Other liabilities on the Statements of Admitted Assets, Liabilities and Capital and Surplus, for fluctuations in fair value that do not offset the changes in the liability. The deferred asset or liability will then be amortized over the timeframe required under SSAP No. 108, which is the Macaulay duration of guarantee benefit cash flows, or approximately 8 years.

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of December 31, 2024.

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a.	Scheduled Amortization		
	Amortization Year	Deferred assets	Deferred liabilities
2	2025	(49,872,896)	27,679,572
3	2026	(49,872,896)	27,679,572
4	2027	(49,872,896)	27,679,572
5	2028	(49,872,896)	27,679,572
6	2029	(49,872,896)	27,679,572
7	2030	(45,547,299)	27,679,572
8	2031	(33,782,487)	20,671,654
9	2032	(15,146,096)	5,669,499
10	2033		
11	Total	(343,840,362)	192,418,585
b.	Total Deferred Balance*		(151,421,777)

*Should agree to Column 19 of Schedule DB, Part E

c.	Reconciliation of Amortization:	
1	Prior Year Total Deferred Balance	(68,373,245)
2	Current Year Amortization	(12,716,726)
3	Current Year Deferred Recognition	95,765,258
4	Ending Deferred Balance [1-(2+3)]	(151,421,777)

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86: Not applicable.

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108: Not applicable.

(3) Hedging Strategies Identified as No Longer Highly Effective: Not applicable.

(4) Hedging Strategies Terminated: Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

1

	2024		
	Ordinary	Capital	Total
(a) Gross DTA	$ 240,597,867	$ 7,165,253	$ 247,763,120
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	240,597,867	7,165,253	247,763,120
(d) Deferred tax assets nonadmitted	107,426,589	—	107,426,589
(e) Subtotal net admitted deferred tax assets	133,171,278	7,165,253	140,336,531
(f) Deferred tax liabilities	6,187,906	53,752,802	59,940,708
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 126,983,372	$ (46,587,549)	$ 80,395,823

2

	2024		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	76,759,410	3,636,413	80,395,823
(1) DTA's expected to be realized after the balance sheet date	76,759,410	3,636,413	80,395,823
(2) DTA's allowed per limitation threshold	XXX	XXX	248,920,801
(c) DTA's offset against DTLs	56,411,868	3,528,840	59,940,708
(d) DTA's admitted as a result of application of SSAP No. 101	$ 133,171,278	$ 7,165,253	$ 140,336,531

3

(a) Ratio % used to determine recovery period and threshold limitations	934 %
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 1,659,472,009

4

	2024	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 240,597,867	$ 7,165,253
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 133,171,278	$ 7,165,253
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	2.7 %	— %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

1

	2023		
	Ordinary	Capital	Total
(a) Gross DTA	$ 256,838,575	$ 6,726,988	$ 263,565,563
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	256,838,575	6,726,988	263,565,563
(d) Deferred tax assets nonadmitted	104,645,212	—	104,645,212
(e) Subtotal net admitted deferred tax assets	152,193,363	6,726,988	158,920,351
(f) Deferred tax liabilities	13,171,538	63,150,813	76,322,351
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 139,021,825	$ (56,423,825)	$ 82,598,000

2

	2023		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	79,399,852	3,198,148	82,598,000
(1) DTA's expected to be realized after the balance sheet date	79,399,852	3,198,148	82,598,000
(2) DTA's allowed per limitation threshold	XXX	XXX	315,815,186
(c) DTA's offset against DTLs	72,793,511	3,528,840	76,322,351
(d) DTA's admitted as a result of application of SSAP No. 101	$ 152,193,363	$ 6,726,988	$ 158,920,351

3

(a) Ratio % used to determine recovery period and threshold limitation	1030 %
(b) Adjusted capital and surplus used to determine 2(b) thresholds	2,105,434,576

4

	2023	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 256,838,575	$ 6,726,988
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 152,193,363	$ 6,726,988
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	2.1 %	— %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

1

	Change During 2024		
	Ordinary	Capital	Total
(a) Gross DTA	$ (16,240,708)	$ 438,265	$ (15,802,443)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	(16,240,708)	438,265	(15,802,443)
(d) Deferred tax assets nonadmitted	2,781,377	—	2,781,377
(e) Subtotal net admitted deferred tax assets	(19,022,085)	438,265	(18,583,820)
(f) Deferred tax liabilities	(6,983,632)	(9,398,011)	(16,381,643)
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ (12,038,453)	$ 9,836,276	$ (2,202,177)

2

	Change During 2024		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	(2,640,442)	438,265	(2,202,177)
(1) DTA's expected to be realized after the balance sheet date	(2,640,442)	438,265	(2,202,177)
(2) DTA's allowed per limitation threshold	XXX	XXX	(66,894,385)
(c) DTA's offset against DTLs	(16,381,643)	—	(16,381,643)
(d) DTA's admitted as a result of application of SSAP No. 101	$ (19,022,085)	$ 438,265	$ (18,583,820)

3

(a) Ratio % used to determine recovery period and threshold limitation	(96)%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	(445,962,567)

4

	Change During 2024	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ (16,240,708)	$ 438,265
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ (19,022,085)	$ 438,265
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	0.6 %	— %

B. DTLs are not recognized for the following amounts:

Not Applicable.

C. Significant Components of Income Taxes Incurred

1. The components of current income tax expense are as follows:

	2024	2023	Change
(a) Federal	$ (10,501,277)	$ (22,518,867)	$12,017,590
(b) Foreign	—	—	—
(c) Subtotal	(10,501,277)	(22,518,867)	12,017,590
(d) Federal income tax on net capital gains	(15,541,260)	(12,108,002)	(3,433,258)
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ (26,042,537)	$ (34,626,869)	$8,584,332

2. The main components of the period end deferred tax amounts and the change in those components are as follows:

	2024	2023	Change
DTA: Ordinary			
Policyholder Reserves	$ 160,316,504	$ 167,006,154	$ (6,689,650)
Deferred acquisition costs	43,432,788	41,988,831	1,443,957
Compensation and benefits	287	—	287
Investments	—	7,423,903	(7,423,903)
Net operating loss carryforward	23,066,996	27,742,758	(4,675,762)
Tax credit carryforward	10,533,841	9,353,371	1,180,470
Other	3,247,451	3,323,558	(76,107)
Subtotal: DTA ordinary	240,597,867	256,838,575	(16,240,708)
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	240,597,867	256,838,575	(16,240,708)
Nonadmitted ordinary DTA	107,426,589	104,645,212	2,781,377
Admitted ordinary DTA	133,171,278	$ 152,193,363	(19,022,085)
DTA: Capital			
Investments	7,165,253	6,726,988	438,265
Subtotal: DTA capital	7,165,253	6,726,988	438,265
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	7,165,253	6,726,988	438,265
Nonadmitted capital DTA	—	—	—
Admitted capital DTA	7,165,253	6,726,988	438,265
Total Admitted DTA	$ 140,336,531	$ 158,920,351	$ (18,583,820)
DTL: Ordinary			
Investments	$ 5,722,037	$ 3,237,107	$ 2,484,930
Policyholder reserves	465,869	9,934,431	(9,468,562)
Gross DTL ordinary	6,187,906	13,171,538	(6,983,632)
DTL: Capital			
Investments	53,752,802	63,150,813	(9,398,011)
Gross DTL capital	53,752,802	63,150,813	(9,398,011)
Total DTL	59,940,708	76,322,351	(16,381,643)
Net adjusted DTA/(DTL)	$ 80,395,823	$ 82,598,000	$ (2,202,177)
Adjust for the change in deferred tax on unrealized gains/losses			(26,937,211)
Adjust for the change in nonadmitted deferred tax			2,781,377
Other adjustments			(2)
Adjusted change in net deferred Income Tax			$ (26,358,013)

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2024 Tax effect	% of Pre-tax income $ 505,103,980	2023 Tax effect	% of Pre-tax income $ 90,970,168
Statutory tax	$ 106,071,836	21.00 %	$ 19,103,735	21.00 %
Tax preferred investments	(16,011,938)	(3.17)%	(17,443,389)	(19.17)%
Affiliated dividends	(57,750,000)	(11.43)%	(19,908,000)	(21.88)%
VA hedge losses reported in surplus	(25,249,269)	(5.00)%	(5,807,449)	(6.38)%
Interest maintenance reserve	(23,001,653)	(4.55)%	(32,150,963)	(35.34)%
Prior period adjustment	369,078	0.07 %	641,987	0.71 %
SSAP 108	22,240,474	4.40 %	(3,530,268)	(3.88)%
Change in deferred tax on non-admitted assets	(31,162)	(0.01)%	683,186	0.75 %
Foreign related investments	(2,060,197)	(0.41)%	(2,078,941)	(2.29)%
Amortization of inception gain	(4,001,300)	(0.79)%	(4,001,300)	(4.40)%
All other	(260,393)	(0.05)%	76,227	0.07 %
Total statutory income tax	$ 315,476	0.06 %	$ (64,415,175)	(70.81)%
Federal and foreign income taxes incurred	(26,042,537)	(5.16)%	(34,626,869)	(38.06)%
Change in net deferred income taxes	26,358,013	5.22 %	(29,788,306)	(32.75)%
Total statutory income tax	$ 315,476	0.06 %	$ (64,415,175)	(70.81)%

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At December 31, 2024, the Company had $109,842,838 of net operating loss carryforwards with no expiration, and $10,533,841 of foreign tax credit carryovers which expire between 2028 and 2034.

2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:

2024	$ —
2023	$ —
2022	$ —

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $— as of December 31, 2024.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included within TR Re, Ltd.'s ("TR Re"), consolidated federal income tax return. The consolidated federal income tax return includes the following entities:

TR Re, Ltd.
Talcott Resolution Life Insurance Company
Talcott Resolution Life and Annuity Insurance Company

2. Federal Income Tax Allocation

Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time the return is filed. The method of allocation among affiliates of the Company is subject to a written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

B. The Company had no reportable transactions with affiliates in 2024.

D. The Company reported $40,480,763 and $6,592,242 as receivables from parents, subsidiaries and affiliates as of December 31, 2024 and 2023, respectively. Amounts are settled in accordance with terms of the agreements.

On December 23, 2024, TL loaned $250 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 4.30% and the maturity date is December 22, 2025.

On December 5, 2024, TL loaned $150 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 4.30% and the maturity date is December 4, 2025.

On December 27, 2023, TL loaned $250 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 5.26% and the maturity date was December 26, 2024. On September 13, 2024, TR Re partially repaid $100M plus accrued interest. On December 5, 2024, TR Re repaid $150 M plus accrued interest.

On July 3, 2024, TLA loaned $300 million to TL per the 2018 intercompany liquidity agreement. The interest rate of this loan is 5.06% and the maturity date is July 2, 2025.

On September 22, 2023, TL loaned $50 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 5.12% and the maturity date is September 21, 2024. The loan including accrued interest was repaid on September 13, 2024.

See additional information in Note 11. A. Debt.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

Effective September 21, 2022, TL entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Talcott Life Re, Ltd ("TLR") and Talcott Life & Annuity Re, Ltd. ("TLAR"). TL may lend a total of $500M in aggregate to the affiliates. TL may also borrow a total of $1.5B consisting of $500M from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another.

Effective September 21, 2022, TLA entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, TLR and TLAR. TLA may lend a total of $200M in aggregate to the affiliates. TLA may also borrow a total of $600M consisting of $200M from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another.

Effective December 28, 2021, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into an Investment Management Agreement with Sixth Street Insurance Solutions, L.P. to provide investment management services with respect to certain assets.

Effective July 1, 2021, TL and certain of its affiliates, including but not limited to Talcott Companies, entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost plus basis.

Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.

Effective June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement. On December 30, 2021, TR Re, Ltd., a new subsidiary of Hopmeadow Holdings, LP, was added to the agreement via joinder.

Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding.

Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life, Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. There are currently no advances outstanding.

Effective July 14, 2012, TL entered into an administrative service agreement (the "ASA") with Talcott Administrative Services Company LLC ("TASC", formerly known as Lombard International Administration Services Company, LLC). Under the ASA, TASC provides certain administrative services with respect to specified contracts and accounts.

Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

G. All outstanding shares of the Company's stock are owned by TR Re.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.

I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.

J. The Company has no impaired investments in an SCA company.

K. The Company has no investments in a foreign subsidiary.

L. The Company has no investments in a downstream noninsurance holding company.

M. The Company has no investments in noninsurance SCA entities.

N. The Company has no direct investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures. See additional information in Note 1.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

A. In accordance with the liquidity agreement described in Note 7, the Company has an outstanding liability for Borrowed money in the amount of $307.5 million, including accrued interest, due to TLA. The principal amount plus accrued interest is due on July 2, 2025. At the option of the Company, early repayment may be made. Interest at 5.06% is required to be paid annually.

There are no short-term or long-term financing arrangements with unused commitments to the Company as of December 31, 2024.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of December 31, 2024, there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2024, the Company's borrowing capacity is $435 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. FHLB Capital Stock

a. Aggregate Totals

1. December 31, 2024

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 434,966,958	$ 434,966,958	$ —

2. December 31, 2023

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock		—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 547,000,000	$ 547,000,000	$ —

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

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

3. Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2024

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 293,205,498	$ 326,084,877	$—
2	Current Year General Account: Total Collateral Pledged	293,205,498	326,084,877	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	307,238,656	333,537,614	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 300,251,206	$ 333,115,535	$ —
2	Current Year General Account Maximum Collateral Pledged	300,251,206	333,115,535	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	342,031,464	379,031,599	—

4. a. & b. Borrowing from FHLB - Amount as of the Reporting Date

The Company had no borrowings from the FHLB as of December 31, 2024.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2024.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

E. Defined Contribution Plans

The Company has no direct plans.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

Talcott Deferred Compensation Plan

As of June 1, 2018, TL adopted an investment and savings plan, the Talcott 401(k) Plan and a non-qualified savings plan, the Talcott Resolution Deferred Compensation Plan. Effective December 31, 2018, both plans were assigned to TLI, the Company's indirect parent. Substantially all U.S. employees of the Company are eligible to participate in the Talcott 401(k) Plan under which designated contributions can be invested in a variety of investments. Subject to IRS limits, the employee can contribute up to 90% of their eligible compensation. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period.

The Talcott Resolution Deferred Compensation Plan is for a select group of management and provides an opportunity to defer compensation on a pre-tax basis and accumulate tax-deferred earnings. The Plan has a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently $350,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The Plan shall represent an unfunded, unsecured obligation of the company to provide deferred compensation. Any payments to a participant or other person hereunder shall be paid from the general assets of the Company, and each participant shall have the status of an unsecured general creditor of the Company with respect to any amounts payable under the Plan. The accrued liability for the company during 2024 and 2023 was immaterial.

Talcott Long-term Disability Plan

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2024 and 2023.

Talcott Resolution Long-term Incentive Plan

In September, 2021, the Company adopted a new Long-term Cash Incentive Plan (“the Plan”) to attract and retain executive and management level employees of the Company and its affiliates in support of the continued growth and long-term performance of the Company. U.S. employees in certain employment bands (generally executive and management level) are eligible to participate in the Plan. Targets vary by employment level. Awards are issued annually at the discretion of management, and vest in full on the third anniversary of the date of the grant, subject to the participant’s continued employment with the Company. Any payments to a participant or other person hereunder shall be paid from the general assets of the Company, and each participant shall have the status of an unsecured general creditor of the Company with respect to any amounts payable under the Plan The expense accrued for the Company during 2024 and 2023 was immaterial.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

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

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

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

1. The Company has 1,000 shares of common capital stock authorized, issued and outstanding. The par value of the stock is $5,690.

2. The Company has no preferred shares authorized.

3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner (the “Commissioner”), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer’s earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state

statutes and regulations, and are not cumulative. With respect to dividends to its parent, TR Re, the Company's dividend limitation under the holding company laws of Connecticut is $631,433,943 in 2025.

4. On June 27, 2024, TL declared and accrued a return of capital of $571,000,000 to TR Re, Ltd. ("TR Re"), the Company's parent. TL paid the return of capital on July 11, 2024. On July 11, 2024, TL paid a dividend of $571,000,000 to TR Re, Ltd. ("TR Re"), the Company's parent. On July 6, 2023, TL paid a dividend of $575,000,000 to TR Re.

5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

6. No restrictions have been placed on the unassigned funds of the Company.

7. The Company is not organized as a mutual company.

8. No stock is being held by the Company for special purposes.

9. The Company had no changes in the balances of any special surplus funds from the prior period.

10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $353,075,428, before tax.

11. The Company has no surplus notes outstanding.

12. The Company had no restatements due to quasi-reorganization.

13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2024, the Company has outstanding commitments totaling $647,660,627 of which $342,322,699 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $23,336,179 is related to commercial whole loans generally expected to fund in the first half of 2025 and $282,001,749 is related to various funding obligation associated with private placement securities.

b. Detail of Other Contingent Commitments

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 the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of December 31, 2024 and 2023, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

(1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.

3. Summary of Detail in Note 14.A.2.

Not applicable.

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid/(received) guaranty fund assessments of approximately $1,511,515 and $39,158 in 2024 and 2023, respectively. The Company had a guaranty fund receivable of $1,360,742 and $331,013 as of December 31, 2024 and 2023, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 331,013
b. Decrease current year:	
Premium tax offsets applied	(98,246)
Premium tax offsets charged off/expired	
c. Increase current year:	
Premium tax offsets accrued	1,127,975
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 1,360,742

3. Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts

a. Discount Rate Applied $0

b. The undiscounted and discounted amount of the 2024 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessments		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Insurance Company	$ 120,894	$ 120,984	$ 120,894	$ 120,894
American Network Insurance Company	45,772	45,772	45,772	45,772

c. The Company did not discount guaranty fund liabilities and assets related to insolvency assessments for long-term contracts due to immateriality.

C. Gain Contingencies

The Company has no gain contingencies.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

The amounts the Company paid during 2024 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

F. All Other Contingencies

On August 15, 2023, Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company (collectively "Talcott Resolution") were named as defendants in a putative class action lawsuit in the United States District Court for the District of Massachusetts. The case is captioned as Casey v. Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company, et al. (MA). The lawsuit relates to data security events involving the MOVEit file transfer system ("MOVEit Cybersecurity Incident"). The MOVEit file transfer system is software used by a broad range of companies to move sensitive electronic data. PBI Research Services ("PBI"), a former third-party service provider for Talcott Resolution, used the MOVEit file transfer system in the performance of its services. PBI used the software on behalf of Talcott Resolution to, among other things, search various databases to identify the deaths of insured persons and annuitants under life insurance policies and annuity contracts, respectively, as required by applicable law. Plaintiffs seek to represent various classes and subclasses of Talcott Resolution insurance policy and annuity contract holders whose data allegedly was accessed or potentially accessed in connection with the MOVEit Cybersecurity Incident. Plaintiffs allege that Talcott Resolution breached a purported duty to safeguard their sensitive data from unauthorized access. The complaints assert claims for, among other things, negligence, negligence per se, breach of contract, unjust enrichment, and violations of various consumer protection statutes, and the Plaintiffs seek declaratory and injunctive relief, compensatory and punitive damages, restitution, attorneys' fees and costs, and other relief. On October 4, 2023, the Judicial Panel on Multidistrict Litigation issued an order consolidating all actions relating to the MOVEit Cybersecurity Incident before a single federal judge in the United States District Court for the District of Massachusetts. We intend to vigorously defend these actions.

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by the Company with the United States Securities and Exchange Commission.

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to The Hartford and Nassau Life Insurance Company for space occupied and equipment used by Talcott Companies was $790,545 and $527,357 in 2024 and 2023, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2025	$ 694,640
2.	2026	702,308
3.	2027	717,643
4.	2028	717,643
5.	2029	725,310
6.	Total	$ 3,557,544

The office of the Company, together with its parent and other life insurance affiliates, is located in Hartford, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

b. Leasing is not a source of income for the Company.

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2024 and 2023.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

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

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2024	2023	2024	2023
a. Swaps	$ 1,752,734,191	$ 1,778,833,192	$ 1,744,150,020	$ 598,959,426
b. Futures	481,858,406	433,800,000	415,730,275	337,187,325
c. Options	8,040,757,250	5,150,560,127	1,615,821,986	—
d. Total	$ 10,275,349,847	$ 7,363,193,319	$ 3,775,702,281	$ 936,146,751

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

A. The Company had no transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

1. The Company had no securities lending agreements.
2. The Company had no servicing assets or servicing liabilities.
3. The Company had no servicing assets or servicing liabilities measured at fair value.
4. The Company had no securitization, asset-backed financing arrangements and similar transfer accounted for as sales.
5. The Company had no transfers of financial assets accounted for as a secured borrowing.
6. The Company had no transfers of receivables with recourse.
7. Please refer to Note 5E for a description of the securities underlying the repurchase agreements.

C. Wash sales

The Company had no wash sales.

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The following table presents direct premiums written by managing general agents/third party administrators for the year ended December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2024 Direct Written Premium	2023 Direct Written Premium
Other TPA's (aggregate)					$ 15,766,228	$ 15,444,488
Total					$ 15,766,228	$ 15,444,488

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company utilizes the services of third-party investment managers, including Hartford Investment Management Company ("HIMCO"), Pacific Investment Management Company, LLC ("PIMCO"), Hunter Point Capital GPFS LP ("Hunter Point"), and Sixth Street Insurance Solutions, L.P., that are registered investment advisers under the Investment Advisers Act of 1940. The Company's Investment Valuation Committee ("IVC"), a working group chaired by the Chief Financial Officer ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, oversees the investment activities of these investment managers and directs other investments to maximize economic value and generate the returns necessary to support the Company's various product obligations, within internally established objectives, guidelines and risk tolerances. The portfolio objectives and guidelines are developed, by the Company, based upon the asset/liability profile, including duration, convexity and other characteristics within specified risk tolerances. The risk tolerances considered include, but are not limited to, asset sector, credit issuer allocation limits, and maximum portfolio limits for below investment grade holdings. The Company attempts to minimize adverse impacts to the investment portfolio and the Company's results of operations from changes in economic conditions through asset diversification, asset allocation limits, and asset/liability duration matching and the use of derivatives. The following section applies the fair value hierarchy and disclosure requirements for the Company's Separate Account assets, and categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g. changes in risk assumptions) inputs are used in determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

December 31, 2024					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value:					
Preferred stocks - unaffiliated	$ —	$ 10,683	$ 10,796	$ —	$ 21,479
Common stocks - unaffiliated	—	—	9,585	—	9,585
Cash equivalents	491,413	—	—	—	491,413
Total bonds and stocks	491,413	10,683	20,381	—	522,477
Derivative assets					
Macro hedge program	4,771	—	143,466	—	148,237
Total derivative assets	4,771	—	143,466	—	148,237
Separate Account assets [1]	29,211,193	35,496,138	54,887	—	64,762,218
Total assets accounted for at fair value	$ 29,707,377	$ 35,506,821	$ 218,734	$ —	$ 65,432,932
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (51,721)	$ (28,819)	$ —	(80,540)
Macro hedge program	—	(55,059)	(14,287)	—	(69,346)
Total liabilities accounted for at fair value	$ —	$ (106,780)	$ (43,106)	$ —	$ (149,886)

[1] Excludes approximately $1.8 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the respective Valuation Committees of the Company's investment managers, which are comprised of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources.

In addition, the IVC is responsible for the approval and monitoring of the Valuation Policy of the Company as well as the adjudication of any valuation disputes thereunder. The Valuation Policy addresses valuation of all financial instruments held in the general account and guaranteed separate accounts of the Company, including all derivative positions. The IVC meets regularly, and its members include a cross-functional group of senior management as well as various investment, accounting, finance, and risk management professionals.

The Company also has an enterprise-wide Operational Risk Management function with Enterprise Risk Management ("ERM") which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. The Enterprise Model Oversight Working Group ensures compliance with the ERM framework by providing an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment managers using a "waterfall" approach utilizing the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company's investment managers utilize an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment managers develop credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Company's investment managers perform ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment managers ensure that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment managers determine that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment managers.

The Company's investment managers conduct other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment managers feel a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company's investment managers have analyzed the third-party pricing services' valuation methodologies and related inputs, and have also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs.

Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Company performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a cross-functional group of investment, actuarial, risk and information technology professionals that analyze impacts of changes in the market environment and investigate variances. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. As to certain derivatives that are held by the Company as well as its investment manager's other clients, the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. On a daily basis, the Company's derivatives collateral agent compares market valuations to counterparty valuations for all OTC derivatives held by the Company for collateral purposes.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 bonds and stocks, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include mostly bonds and preferred stocks.

Asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. Commercial and residential mortgage-backed securities prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

All other corporate bonds, including surplus debentures - Primary inputs also include observations of credit default swap curves related to the issuer, and political events in emerging market economies where applicable.

State, municipalities and political subdivisions - Primary inputs also include Municipal Securities Rulemaking Board reported trades notices, and issuer financial statements.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Guaranteed Separate Account investments for bonds, stocks, mortgage loans and limited partnerships are valued in the same manner, and using the same pricing sources and inputs, as the invested assets held in the General Account of the Company. Non-guaranteed Separate Account assets are primarily invested in mutual funds but also have investments in bonds, stocks, mortgage loans, limited partnerships and other alternative investments. Non-guaranteed Separate Account investments in mutual funds are valued by the underlying mutual funds in accordance to their valuation policies and procedures. Non-guaranteed Separate Account investments in bonds, stocks mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2024:

(Amounts in thousands)	Fair Value As of 01 /01/ 2024	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income (1)	Total Realized/ Unrealized Gains (Losses) Included in: Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of 12 /31/ 2024
Assets									
Preferred stocks - unaffiliated	$ 10,097	$ —	$ —	$ —	$ 6	$ 693	$ —		$ 10,796
Common stocks - unaffiliated	9,694	—	—	678	41	—	(828)	—	9,585
Total bonds and stocks	19,791	—	—	678	47	693	(828)	—	20,381
Derivatives									
Macro hedge program	194,159	—	—	—	(131,480)	66,341	—	160	129,180
Total derivatives [3]	194,159	—	—	—	(131,480)	66,341	—	160	129,180
Separate Accounts	114,340	422	(8,524)	(570)	404	23,961	(67,904)	(7,243)	54,887
Total assets	$ 328,290	$ 422	$ (8,524)	$ 108	$ (131,029)	$ 90,995	$ (68,732)	$ (7,083)	$ 204,448
Liabilities									
Derivatives									
Interest rate derivatives	$ (11,127)	$ —	$ —	$ —	$ (17,691)	$ —	$ —	$ —	$ (28,818)
Total derivatives [3]	(11,127)	—	—	—	(17,691)	—	—	—	(28,818)
Total liabilities	$ (11,127)	$ —	$ —	$ —	$ (17,691)	$ —	$ —	$ —	$ (28,818)

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	December 31, 2024						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 9,439,776	$ 10,698,503		$ 7,863,405	$ 1,576,371		
Bonds - affiliated	91,036	89,579		38,003	53,033		
Preferred stocks - unaffiliated	21,479	21,479		10,683	10,796		
Common stocks - unaffiliated	9,585	9,585			9,585		
Mortgage loans	992,013	1,088,431			992,013		
Cash, cash equivalents and short-term investments -unaffiliated	934,333	934,187	855,210	16,979	62,144		
Cash, cash equivalents and short-term investments - affiliated	400,000	400,000			400,000		
Derivative-related assets	156,668	157,372	4,771	9,135	143,466		
Contract loans	1,475,217	1,475,217			1,475,217		
Surplus debentures	45,488	46,125		34,887	10,601		
Separate Account assets [1]	64,762,218	64,762,218	29,211,193	35,496,138	54,887	—	—
Total assets	$ 78,327,813	$ 79,682,696	$ 30,066,403	$ 43,469,230	$ 4,788,113	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (102,746)	$ (102,746)	$ —	$ —	$ (95,885)	$ —	$ —
Derivative related liabilities	(293,926)	(149,886)	—	(106,780)	(43,106)	—	—
Separate Account liabilities [1]	(64,762,218)	(64,762,218)	(29,211,193)	(35,496,138)	(54,887)	—	—
Total liabilities	$ (65,158,890)	$ (65,014,850)	$ (29,211,193)	$ (35,602,918)	$ (200,739)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.8 billion as of December 31, 2024.

(Amounts in thousands)	December 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,677,673	$ 11,925,773	$ —	$ 9,243,569	$ 1,434,104	$ —	$ —
Bonds - affiliated	27,479	35,871	—	8,994	18,485	—	—
Preferred stocks – unaffiliated	10,097	10,097	—	—	10,097	—	—
Common stocks - unaffiliated	9,694	9,694	—	—	9,694	—	—
Mortgage loans	1,060,227	1,161,762	—	—	1,060,227	—	—
Cash, cash equivalents and short-term investments - unaffiliated	708,356	708,425	657,505	23,298	27,553	—	—
Cash, cash equivalents and short-term investments - affiliated	300,000	300,000	—	—	300,000	—	—
Derivative-related assets	208,005	208,076		13,846	194,159	—	—
Contract loans	1,438,151	1,438,151	—	—	1,438,151	—	—
Surplus debentures	50,718	51,071	—	50,718	—	—	—
Separate Account assets [1]	63,989,601	63,989,601	28,771,526	35,103,735	114,340	—	—
Total assets	$ 78,480,001	$ 79,538,521	$ 29,429,031	$ 44,444,160	$ 4,606,810	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (103,864)	$ (111,107)	$ —	$ —	$ (103,864)	$ —	$ —
Derivative related liabilities	(94,910)	(94,982)		(83,783)	(11,127)	—	—
Separate Account liabilities [1]	(63,989,601)	(63,989,601)	(28,771,526)	(35,103,735)	(114,340)	—	—
Total liabilities	$ (64,188,375)	$ (64,195,690)	$ (28,771,526)	$ (35,187,518)	$ (229,331)	$ —	$ —

[1]Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.4 billion as of December 31, 2023.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of cash, cash equivalents and short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. Financial Instruments for Which Not Practicable to Estimate Fair Values

As of December 31, 2024, the Company had no investments where it was not practicable to estimate fair value.

E. Financial Instruments Measured Using the NAV

The Company had no investments measured using the NAV.

Note 21 – Other Items

A. Unusual or infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

The Company had no other disclosures during the reporting period.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

The Company had no unused state transferable or nontransferable tax credits.

F. Subprime Mortgage-Related Risk Exposure

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

   To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

   Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. There is no direct exposure through investments in subprime mortgage loans.

3. Direct exposure through other investments as of December 31, 2024:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 2,283,704	$ 2,305,473	$ 2,112,773	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 2,283,704	$ 2,305,473	$ 2,112,773	$ —

4. There is no underwriting exposure to subprime mortgage risk.

G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("the Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

   Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

   Interest rates did not change during the reporting year. Between January 1, 2024, and December 31, 2024, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

   The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

2. The retained asset accounts held within the Program are aged as follows:

	December 31, 2024		December 31, 2023	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	11	$ 332,192	11	$ 447,682
b. 13 to 24 Months	6	145,342	11	208,514
c. 25 to 37 Months	5	162,468	11	272,134
d. 38 to 48 Months	6	203,788	12	304,332
e. 49 to 60 Months	7	244,448	7	297,906
f. Over 60 Months	334	6,793,102	388	8,154,679
g. Total	369	$ 7,881,340	440	$ 9,685,247

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	440	$ 9,685,247	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	15	773,353	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	35,243	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A		—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	N/A		—	—
f. Number/amount of retained asset accounts closed/ reinsured during the year	86	2,612,503	—	—
g. Number/balance of retained asset accounts at the end of the year	369	$ 7,881,340	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

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:

(1)	Amount of admitted balance that could be realized from an investment vehicle	$	99,874,778
(2)	Percentage Bonds		%
(3)	Percentage Stocks		%
(4)	Percentage Mortgage Loans		%
(5)	Percentage Real Estate		%
(6)	Percentage Cash, cash equivalents and short-term investments		2 %
(7)	Percentage Derivatives		%
(8)	Percentage Other Invested Assets		98 %

Note 22 - Events Subsequent

On February 11, 2025, the Company requested approval from the Department for an extraordinary dividend totaling $125,000,000 to its parent TR Re.

The Company had no other material subsequent events through the filing date of February 26, 2025.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

a. There are no 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.

b. No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.

    a. For the years ended December 31, 2024 and 2023, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $5,213,542 and $8,190,171, respectively.

    b. For the years ended December 31, 2024 and 2023, the total amount of reinsurance credit taken for this agreement was $6,599,420 and $10,367,305, respectively.

2. The Company has no 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.

Section 3 - Ceded Reinsurance Report - Part B

1. The reduction in surplus due to a hypothetical termination of all reinsurance agreements would be highly dependent on the facts and circumstances of such termination. The impact of such amount as of December 31, 2024 (excluding those agreements reflected in Section 2 above) is estimated to be $282 million (before tax) prior to consideration of potential replacement reinsurance facilities.

2. There have been no new agreements executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has not commuted any material ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E. The Company has no variable annuity reinsurance contracts with an affiliated captive reinsurer.

F. The Company has no reinsurance agreements with an affiliated captive reinsurer.

G. The Company does not utilize captives to assume reserves for ceding entities.

H. Reinsurance Credit

1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

2. The Company has 6 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.

3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.

4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.

5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.

6. Not applicable.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.-C. The Company has no retrospectively rated contracts.

D. The Company had no medical loss ratio rebates.

E. The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were $3,630,019 and $4,432,321 for the years ended December 31, 2024 and 2023, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2024 and 2023, the Company paid policyholder dividends in the amount of $3,706,798 and $2,654,998, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company had no premium deficiency reserves.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.

2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.

3. As of December 31, 2024, the Company had $15,745,469 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled $106,897 at year end and are reported on Exhibit 5, Miscellaneous Reserves.

4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.

5. Tabular Interest is determined as the balancing item.

6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under reinsurance agreements.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2024 (including General and Separate Account liabilities) is presented below:

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	$ —	$ 814,741,704	$ —	$ 814,741,704	4 %
b.. At book value less current surrender charge of 5% or more	700,392	—	—	700,392	0 %
c. At fair value	—	—	8,194,421,543	8,194,421,543	40 %
d. Total with market value adjustment or at fair value	700,392	814,741,704	8,194,421,543	9,009,863,639	44 %
e. At book value without adjustment (minimal or no charge or adjustment)	7,134,105,640	—	—	7,134,105,640	35 %
2. Not subject to discretionary withdrawal	4,156,830,347	—	158,751,321	4,315,581,668	21 %
3. Total (gross)	11,291,636,379	814,741,704	8,353,172,864	20,459,550,947	100 %
4. Reinsurance ceded	789,368,943	684,800,163	—	1,474,169,106	
5. Total (net)	$ 10,502,267,436	$ 129,941,541	$ 8,353,172,864	$18,985,381,841	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 350,196	$ —	$ —	$ 350,196	

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	$ 3,318,833,380	$ 890,549,860	$ —	$ 4,209,383,240	31 %
b.. At book value less current surrender charge of 5% or more	520	—	—	520	0 %
c. At fair value	—	—	7,192,087,592	7,192,087,592	53 %
d. Total with market value adjustment or at fair value	3,318,833,900	890,549,860	7,192,087,592	11,401,471,352	84 %
e. At book value without adjustment (minimal or no charge or adjustment)	225,763,881	—	—	225,763,881	2 %
2. Not subject to discretionary withdrawal	1,677,219,853	—	290,539,334	1,967,759,187	14 %
3. Total (gross)	5,221,817,634	890,549,860	7,482,626,926	13,594,994,420	100 %
4. Reinsurance ceded	4,403,824,529	748,517,826	—	5,152,342,355	
5. Total (net)	$ 817,993,105	$ 142,032,034	$ 7,482,626,926	$ 8,442,652,065	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 260	$ —	$ —	$ 260	

C. Deposit-Type Contracts

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ 1,546,687,305	$ —	$ —	$ 1,546,687,305	16 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0 %
c. At fair value	—	—	7,736,861,039	7,736,861,039	78 %
d. Total with market value adjustment or at fair value	1,546,687,305	—	7,736,861,039	9,283,548,344	94 %
e. At book value without adjustment (minimal or no charge or adjustment)	84,018,815	—	—	84,018,815	1 %
2. Not subject to discretionary withdrawal	498,983,115	—	—	498,983,115	5 %
3. Total (gross)	2,129,689,235	—	7,736,861,039	9,866,550,274	100 %
4. Reinsurance ceded	2,026,942,912	—	—	2,026,942,912	
5. Total (net)	$ 102,746,323	$ —	$ 7,736,861,039	$ 7,839,607,362	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —		

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 11,320,169,157
2. Exhibit 5, Supplementary Contract Section, Total (net)	91,384
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	102,746,323
4. Subtotal	11,423,006,864
5. Exhibit 3, Annuities Section, Total (net)	$ 16,107,773,365
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	7,736,861,039
11. Subtotal	23,844,634,404
12. Combined total	$ 35,267,641,268

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life insurance actuarial reserves by withdrawal characteristics as of December 31, 2024 is presented below:

A. General Account

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 44,456,494	$ 44,456,494	$ 52,782,593
b. Universal Life	2,653,482,464	2,650,985,978	2,644,335,975
c. Universal Life with Secondary Guarantees	430,772,704	394,290,034	1,482,244,406
d. Indexed Universal Life	28,008,884	26,272,286	30,243,630
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	26,093,913	26,679,549	27,780,505
h. Variable Life	—	—	—
i. Variable Universal Life	94,334,038	94,303,508	148,689,475
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ 100,990,337
b. Accidental Death Benefits	XXX	XXX	4,277
c. Disability - Active Lives	XXX	XXX	4,800
d. Disability - Disabled Lives	XXX	XXX	9,010,815
e. Miscellaneous Reserves	XXX	XXX	77,865,712
3. Total (gross: direct + assumed)	3,277,148,497	3,236,987,849	4,573,952,525
4. Reinsurance Ceded	1,194,385,082	1,153,664,865	2,489,884,000
5. Total (net) (3) - (4)	$ 2,082,763,415	$ 2,083,322,984	$ 2,084,068,525

B. Separate Account with Guarantees

Not applicable.

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	145,669,221	145,669,221	159,306,709
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	39,311,437,892	39,311,437,892	39,310,599,635
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ —
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
3. Total (gross: direct + assumed)	39,457,107,113	39,457,107,113	39,469,906,344
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	$ 39,457,107,113	$ 39,457,107,113	$ 39,469,906,344

Reconciliation of total life actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	$ 2,084,068,525
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	—
3. Exhibit 5, Disability - Active Lives Section, Total (net)	—
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	—
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	—
6. Subtotal	2,084,068,525
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	$ 39,469,906,344
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	39,469,906,344
11. Combined Total ((6) and (10))	$ 41,553,974,869

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31:

	2024	
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	—	—
Group life	51,234	49,221
Total	$ 51,234	$ 49,221

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $66,608,458,521 and $65,371,428,212 as of December 31, 2024 and 2023, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:

   a Individual variable annuities
   b Group variable annuities
   c Variable life insurance
   d Group life insurance
   e Group annuities
   f Modified guarantee contracts

   In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state statute.

2. In accordance with the products/transactions recorded within the Separate Account, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

   As of December 31, 2024 and 2023, the Company's Separate Account statement included legally insulated assets of $66,089,255,206 and $64,775,567,761, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2024		December 31, 2023	
Product Lines	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	$ 8,514,095,741	$ —	$ 9,592,765,306	$ —
Group variable annuities	14,784,625,257	—	15,370,538,148	—
Variable life insurance	879,907,103	—	863,164,416	—
Group life insurance	41,582,360,505	—	38,619,387,404	—
Group annuities	328,266,600	—	329,712,487	—
Modified guarantee contracts	—	519,203,315	—	595,860,451
Total	$ 66,089,255,206	$ 519,203,315	$ 64,775,567,761	$ 595,860,451

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

   Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

   As of December 31, 2024, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $240,236,937. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2024	$ 1,222,478
b.	2023	$ 1,226,062
c.	2022	$ 1,314,901
d.	2021	$ 1,591,846
e.	2020	$ 1,526,522

   As of December 31, 2024, the General Account of the Company had paid no Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2024, 2023, 2022,and 2021 were $0.

4. During 2024 and 2023 the Company did not engage in securities lending transactions within the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were $935,566,462 and $890,326,326 for the years ended December 31, 2024 and 2023, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual and group variable annuity, variable and group life contracts, group pension contracts and modified guaranteed contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

An analysis of the Separate Account reserves as of December 31, 2024 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2024	$ —	$ —	$ 0	$ 1,553,685,421	$ 1,553,685,421
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ 259,905,749	$ 411,611,472	$ 62,643,023,527	$ 63,314,540,748
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 259,905,749	$ 411,611,472	$ 62,643,023,527	$ 63,314,540,748
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	259,905,749	171,374,535	30,509,203,320	30,940,483,604
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	24,000,275,181	24,000,275,181
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	7,924,491,308	7,924,491,308
5. Subtotal	—	259,905,749	171,374,535	62,433,969,809	62,865,250,093
b. Not subject to discretionary withdrawal	—	—	240,236,937	209,053,718	449,290,655
c. Total	$ —	$ 259,905,749	$ 411,611,472	$ 62,643,023,527	$ 63,314,540,748
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfers to (from) Separate Accounts:

	December 31, 2024	December 31, 2023
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	$ 913,070,206	$ 871,909,031
b. Transfer from Separate Accounts	3,059,737,292	3,412,312,352
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,146,667,086)	(2,540,403,321)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	(9,887,460)	20,121,935
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	$ (2,156,554,546)	$ (2,520,281,386)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

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? ..... CT

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/27/2024

3.4 By what department or departments?
State of Connecticut Insurance Department .....

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 [X] N/A [ ]

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

8.4 If response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Talcott Resolution Distribution Company, Inc.	Hartford, CT	....NO.....	....NO.....	....NO.....	...YES....
.....	.....	.....	.....	.....	.....

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402 .....

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

John Buck Brady, F.S.A., M.A.A.A., Vice President and Chief Actuary, 1 American Row, Hartford, CT 06103 .....

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

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

12.2 If yes, provide explanation

.....

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

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

.....

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

.....

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

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

The Code of Ethics and Business Conduct was last updated on October 21, 2024 for technical, administrative, and other non-substantive changes .....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 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 [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 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	$ 208,842,418
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	$ 5,000,000
26.28	On deposit with states	$ 4,451,249
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 436,147,139
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 326,084,877
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 [X] No [ ]

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 [X] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [X]
27.43	Other accounting guidance	Yes [ ] No [X]

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 [X] 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 [ ] No [X]

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase Bank N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

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)
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286	

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. This includes both primary and sub-advisors. 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
Hartford Investment Management Company	U
Pacific Investment Management Company, LLC	U
Sixth Street Insurance Solutions, LP	A
Hunter Point Capital GPFS LP	U

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

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 [X] No [ ]

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
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
104559	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	SEC	NO
317703	Sixth Street Insurance Solutions, LP	549300XV81PTBGKNGO44	SEC	DS
310871	Hunter Point Capital GPFS LP		SEC	NO

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

30.2 If yes, complete the following schedule:

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

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	11,267,058,724	10,009,789,622	(1,257,269,102)
31.2 Preferred stocks	21,478,713	21,478,716	3
31.3 Totals	11,288,537,437	10,031,268,338	(1,257,269,099)

31.4 Describe the sources or methods utilized in determining the fair values:
See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value. .....

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 [ ] No [X]

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 Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures. .....

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 its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
a. The security was either:
i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 224,553

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

1 Name	2 Amount Paid
American Council of Life Insurers	 144,120
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 1,707,643

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

1 Name	2 Amount Paid
Eversheds Sutherland LLP	 519,631
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 5,531

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

1 Name	2 Amount Paid
Life Insurance Council of New York, Inc.	 5,531
.....	.....

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. ..... $ 931,557

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. ..... $ 951,450

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 ..... $ 160,272

1.65 Total incurred claims ..... $ 129,323

1.66 Number of covered lives 30

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 ..... $ 771,285

1.75 Total incurred claims ..... $ 822,127

1.76 Number of covered lives 313

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		99
2.2	Premium Denominator	145,315,988	151,310,738
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	13,702,651,046	14,216,649,285
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 161,741,882

3.4 State the authority under which Separate Accounts are maintained:

Connecticut General Statutes Sections 38a-433 and 38a-459

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 35,818,311

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 ..... $ .....
7.2 Total Incurred Claims .....$ .....
7.3 Number of Covered Lives ....

*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 guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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 [ ]

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 26,984,604,673
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 577,538,139
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 16,242,692,479
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 16,820,230,618
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 10,164,374,055

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 696,071
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 696,071

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 37,793,413,443
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 1,505,421,316
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 22,191,001,941
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 23,696,423,257
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 14,096,990,186

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

11.1 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 [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 11,702,400

11.22 Received $

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

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

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 536,535,846

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

14.11 Cash $ 4,141,958,356

14.12 Stock $

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

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

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

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium			
15.32	Paid claims			
15.33	Claim liability and reserve (beginning of year)			
15.34	Claim liability and reserve (end of year)			
15.35	Incurred claims			

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 - 99,999		
15.43	$100,000 - 249,999		
15.44	$250,000 - 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
.....
18. How are the subordinate branches represented in the supreme or governing body?
.....
19. What is the basis of representation in the governing body?
.....
20.1 How often are regular meetings of the governing body held?
.....
20.2 When was the last regular meeting of the governing body held? .....
20.3 When and where will the next regular or special meeting of the governing body be held?
.....
20.4 How many members of the governing body attended the last regular meeting? .....
20.5 How many of the same were delegates of the subordinate branches? .....
21. How are the expenses of the governing body defrayed?
.....
22. When and by whom are the officers and directors elected?
.....
23. What are the qualifications for membership?
.....
24. What are the limiting ages for admission?
.....
25. What is the minimum and maximum insurance that may be issued on any one life?
.....
26. Is a medical examination required before issuing [illegible] to applica[illegible]? ..... Yes [ ] No [ ]
27. Are applicants admitted to membership without fi[illegible] a[illegible]ti[illegible]with and b[illegible]mi[illegible]a m[illegible] of a[illegible]al branch by ballot and initiation? ..... Yes [ ] No [ ]
28.1 Are notices of the payments required sent to the [illegible]mbe[illegible] ..... Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which [illegible] mone[illegible] to be u[illegible] ..... Yes [ ] No [ ]
29. What proportion of first and subsequent year's payments may be used for management expenses?
29.11 First Year ..... %
29.12 Subsequent Years ..... %
30.1 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 [ ]
30.2 If so, what amount and for what purpose? ..... $ .....
.....
31.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence? .....
32.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
32.2 If yes, when?
.....
33. 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 [ ]
34.1 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 [ ]
34.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain
.....
35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
35.2 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 [ ]
36. 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 [ ]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding l[illegible]ce [illegible]ns th[illegible]main[illegible] surp[illegible]

Date	Outstanding Lien Amount
.....	.....
.....	.....

NONE

NONE

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	46,499,321	47,109,598	48,068,951	49,562,732	50,163,692
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,545,019	3,810,127	4,044,693	4,170,863	4,326,422
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	46,708,752	45,817,565	45,855,729	47,877,264	47,698,358
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	96,753,092	96,737,290	97,969,373	101,610,859	102,188,472
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	183	50	50		
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
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)	183	50	50		
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	(53,597,983)	(42,317,190)	(54,349,787)	(43,219,041)	(57,663,571)
15.	Group life (Line 20.4, Col. 3)	(74,948,210)	(82,071,042)	(52,118,478)	(67,032,400)	(82,365,369)
16.	Individual annuities (Line 20.4, Col. 4)	273,830,896	275,563,623	1,535,697,275	1,909,477,409	89,927,228
17.	Group annuities (Line 20.4, Col. 5)	31,285	135,248	171,228	(638,188,652)	322,902
18.	Accident & Health (Line 20.4, Col. 6)		99	57	249	412
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	145,315,988	151,310,737	1,429,400,295	1,161,037,565	(49,778,398)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	17,805,191,957	18,744,939,265	20,065,674,789	19,699,623,843	11,769,686,680
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	16,065,324,125	16,556,906,689	17,327,187,300	17,546,167,678	8,627,480,153
23.	Aggregate life reserves (Page 3, Line 1)	13,446,466,900	13,970,589,650	14,230,413,078	14,527,202,742	6,956,404,721
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	79,412	103,128	109,659	115,431	157,093
25.	Deposit-type contract funds (Page 3, Line 3)	102,746,324	111,106,643	118,963,688	130,956,737	231,427,677
26.	Asset valuation reserve (Page 3, Line 24.01)	250,517,374	271,325,822	260,851,937	233,880,175	170,141,095
27.	Capital (Page 3, Lines 29 and 30)	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28.	Surplus (Page 3, Line 37)	1,734,177,832	2,182,342,576	2,732,797,489	2,147,766,165	3,136,516,527
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	89,361,221	59,137,073	165,232,688	(261,836,039)	638,722,993
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,005,870,612	2,460,968,139	2,991,634,828	2,337,865,925	3,294,898,009
31.	Authorized control level risk - based capital	206,050,322	230,817,783	276,035,250	265,112,911	232,748,326
	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)	65.2	67.3	65.0	71.4	59.4
33.	Stocks (Lines 2.1 and 2.2)	4.0	5.2	5.5	4.7	6.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.6	6.5	7.2	6.2	10.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)			0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	8.1	5.7	6.5	5.1	4.1
37.	Contract loans (Line 6)	8.9	8.1	7.2	7.3	11.9
38.	Derivatives (Page 2, Line 7)	1.0	1.2	2.7	1.4	2.4
39.	Other invested assets (Line 8)	4.3	4.7	4.0	3.5	4.8
40.	Receivables for securities (Line 9)		0.0	0.4	0.3	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	2.0	1.2	1.5	0.0	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	89,578,641	35,870,756	4,352,978		
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	639,760,950	916,174,503	1,012,459,191	835,517,009	684,233,495
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	400,000,000	300,000,000	100,000,000		
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	82,879,077	43,161,171			
50.	Total of above Lines 44 to 49	1,212,218,668	1,295,206,430	1,116,812,169	835,517,009	684,233,495
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	125,776,505	122,492,694	127,147,125	130,949,226	99,417,066
53.	Total admitted assets (Page 2, Line 28, Col. 3)	84,413,650,478	84,116,367,477	84,573,583,683	100,902,031,328	92,345,508,040
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	986,757,628	767,388,679	680,253,422	558,161,785	866,187,539
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(100,287,426)	(445,895,006)	(135,765,350)	(97,121,688)	166,770
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(463,467,201)	(133,182,997)	88,192,673	174,378,224	(326,934,094)
57.	Total of above Lines 54, 55 and 56	423,003,001	188,310,676	632,680,745	635,418,321	539,420,214
	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)	3,550,715,769	3,086,243,729	2,482,334,471	2,370,932,025	2,238,938,456
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	12,900	21,600	19,800	21,933	27,920
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(1,300,414)	16,363,552	10,243,584	6,747,304	(39,235,919)
61.	Increase in A & H reserves (Line 19, Col. 6)	(23,717)	(6,531)	(5,772)	(41,662)	(9,511)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	3,706,798	2,654,998	3,228,662	3,103,689	59,774,150
	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	115.1	65.4	10.4	97.5	(249.3)
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	1.2	1.1	1.1	0.8	6.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)		15,221.2	24,610.5	(7,923.3)	4,488.8
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)		(12,941.4)	(6,012.3)	(5,865.9)	(2,963.1)
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)				XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	92,312	124,728		XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	103,128	109,659		XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	(197,818)	(852,641)	(880,187)	(1,185,583)	(880,729)
74.	Individual term life (Page 6.1, Col. 4)					
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)	8,342,056	(1,936,100)	(1,884,120)	(4,398,243)	(149,552)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(1)	(1)		2	
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)	(440,805)	(1,350,328)	(759,772)	(2,501,406)	(2,077,172)
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)	(7,064)	(1,033)	(1,130)	15,442	(804)
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)					16,679
85.	Group universal life (Page 6.2, Col. 4)	6,311,747	2,286,909	1,495,504	521,959	3,765,206
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)	11,702,080	9,323,750	3,724,763	16,815,255	11,509,871
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	23,363,927	12,918,579	22,925,751	24,332,674	29,687,005
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	51,745,028	57,796,611	91,186,706	(679,130,845)	
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	138,739,925	343,577,119	184,144,363	151,382,052	113,019,844
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	62,184,963	64,269,439	49,942,748	35,936,414	36,722,929
96.	Individual other annuities (Page 6.3, Col. 7)	179,197,603	29,879,413	86,777,142	4,207,965	97,571,050
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	(12,030,175)	(14,208,349)	(14,002,661)	(17,683,291)	(22,640,745)
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	1,264,240	(721,425)	(2,415)	(5,416)	(60,960)
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)		44	316	2,444	15,762
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	69,538,493	81,370,081	95,647,668	7,998,888	2,028,873
102.	Group other annuities (Page 6.4, Col. 7)	(188,662,345)	(133,678,947)	21,615,629	(132,169,075)	(105,803,166)
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)					
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)	21,215	(2,158)	(10,544)	34,583	(5,789)
115.	Aggregate of all other lines of business (Page 6, Col. 8)	280,360,874	122,821,080	38,416,295	130,223,656	433,872,036
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	631,433,943	571,492,043	578,336,057	(465,602,524)	596,590,338

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: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4926 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 88072

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	88,341							1,865		36,522	27	38,414
3. Term	6,625,137		(397)	1,300	3,205		4,108	10,015,177	212,825	1,393,735	763,636	12,385,374
4. Indexed												
5. Universal	28,759,852				3,745,110		3,745,110	83,358,647	1,935,495	22,671,059	1,277,486	109,242,686
6. Universal with secondary guarantees	36,828,572							73,900,909		15,074,288	506,520	89,481,717
7. Variable												
8. Variable universal	17,516,005							321,570,766		60,069,171	2,297,211	383,937,148
9. Credit												
10. Other											38,181	38,181
11. Total Individual Life	89,817,907		(397)	1,300	3,748,315		3,749,219	488,847,363	2,148,320	99,244,775	4,883,061	595,123,520
Group Life												
12. Whole												
13. Term	3,083,437							1,541,882			4,107	1,545,989
14. Universal	2,172,427							52,787,796	4,063,328	(227)	207,641	57,058,538
15. Variable												
16. Variable universal	8,740,036							322,388,196	379,465	8,700,699	2,399,469	333,867,829
17. Credit												
18. Other												
19. Total Group Life	13,995,901							376,717,874	4,442,793	8,700,472	2,611,217	392,472,356
Individual Annuities												
20. Fixed	135,905							43,297		276,397,611	158	276,441,066
21. Indexed												
22. Variable with guarantees		6,137,282						1,291,189		1,237,612,608		1,238,903,797
23. Variable without guarantees												
24. Life contingent payout	111,779,165							174,022,729			121,741	174,144,470
25. Other								138,286,705				138,286,705
26. Total Individual Annuities	111,915,070	6,137,282						313,643,920		1,514,010,220	121,899	1,827,776,038
Group Annuities												
27. Fixed		160,075,014						33,006,103		900,013,370		933,019,473
28. Indexed												
29. Variable with guarantees										2,539,778		2,539,778
30. Variable without guarantees	72,792,473	422,722,296								1,252,701,913		1,252,701,913
31. Life contingent payout												
32. Other	55,137							168,531,342		24,976,205		193,507,547
33. Total Group Annuities	72,847,610	582,797,310						201,537,444		2,180,231,267		2,381,768,711
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)	931,557							XXX	XXX	XXX	939,081	939,081
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	1,748,644							XXX	XXX	XXX	19,006,815	19,006,815
44. Long-term care (d)	2,487,866							XXX	XXX	XXX	5,922,702	5,922,702
45. Other health (d)	10,868,804							XXX	XXX	XXX	9,478,556	9,478,556
46. Total Accident and Health	16,036,871							XXX	XXX	XXX	35,347,154	35,347,154
47. Total	304,613,358 (c)	588,934,593	(397)	1,300	3,748,315		3,749,219	1,380,746,602	6,591,113	3,802,186,733	42,963,331	5,232,487,779

LIFE INSURANCE (STATE PAGE) (Continued)(b)

NAIC Group Code 4926 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 88072

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	2,168	1	1,865					1	1,865	303			(1)	119,676	57	1,419,625
3. Term	9,230,024	577	10,238,980					577	10,238,980	1,240,707			(1,158)	(270,007,906)	15,526	3,600,245,140
4. Indexed	60,000	1	60,000					1	60,000				(5)	(2,682,311)	235	377,014,977
5. Universal	95,291,768	601	104,379,890					601	104,379,890	27,836,609			(1,331)	(214,486,830)	27,407	3,250,130,213
6. Universal with secondary guarantees	45,284,544	156	48,934,145					156	48,934,145	7,192,156			(237)	(91,982,415)	8,683	4,229,033,741
7. Variable										9,985,751						
8. Variable universal	318,054,372	1,969	304,944,397					1,969	304,944,397	42,913,519			(2,279)	(290,283,801)	219,474	38,444,970,266
9. Credit																
10. Other																
11. Total Individual Life	467,922,876	3,305	468,559,277					3,305	468,559,277	89,169,045			(5,011)	(869,323,587)	271,382	49,902,813,961
Group Life																
12. Whole																
13. Term	921,931	421	1,541,882					421	1,541,882	2,018,918			(2)	(19,274,171)	76	201,665,855
14. Universal	55,316,954	301	52,787,795					301	52,787,795	9,841,728			(334)	11,517,859	9,235	1,760,684,289
15. Variable																
16. Variable universal	340,381,226	849	322,388,196					849	322,388,196	52,702,057			(859)	898,943,256	79,239	44,746,401,116
17. Credit																(a)
18. Other																
19. Total Group Life	396,620,111	1,571	376,717,874					1,571	376,717,874	64,562,703			(1,195)	891,186,944	88,550	46,708,751,260
Individual Annuities																
20. Fixed	43,297	8	43,297					8	43,297		19	176,404	3,821	21,813,687	11,332	131,420,923
21. Indexed																
22. Variable with guarantees	1,291,189	154	1,291,189					154	1,291,189		441	34,847,867	(9,585)	(105,600,722)	87,521	9,068,141,032
23. Variable without guarantees																
24. Life contingent payout	174,144,470	15,181	174,144,470					15,181	174,144,470		939	43,861,182	1,030	50,274,816	15,421	1,100,436,077
25. Other	138,286,705	5,429	138,286,705					5,429	138,286,705				4,714	54,362,486	4,714	54,362,486
26. Total Individual Annuities	313,765,660	20,772	313,765,660					20,772	313,765,660		1,399	78,885,452	(20)	20,850,267	118,988	10,354,360,518
Group Annuities																
27. Fixed	33,006,103	4,251	33,006,103					4,251	33,006,103		71	455,185	11,449	(1,946,920,228)	20,848	1,007,358,258
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees													(566)	(307,513,947)	3,697	2,678,631,172
31. Life contingent payout																
32. Other	168,531,342	36,215	168,531,342					36,215	168,531,342				3	(64,715,182)	47,863	1,008,227,390
33. Total Group Annuities	201,537,444	40,466	201,537,444					40,466	201,537,444		71	455,185	10,886	(2,319,149,356)	72,408	4,694,216,820
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(5)	931,557	50	931,557
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(31)	1,371,791	273	1,748,644
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				2,487,866	1	2,487,866
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(78)	10,868,804	296	10,868,804
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(114)	15,660,018	620	16,036,871
47. Total	1,379,846,092	66,114	1,360,580,256					66,114	1,360,580,256	153,731,748	1,470	79,340,637	4,546	(2,260,775,714)	551,948	111,676,179,430

(a) 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 $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ .....735,339,382 Total: $ 735,339,382

(d) 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 .....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

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			289,634	50,919,725			196	94,518	45,817,565	96,737,290
2. Issued during year			3	183						183
3. Reinsurance assumed										
4. Revived during year			14	5,736				52	10,113	15,849
5. Increased during year (net)				226,916					1,291,367	1,518,283
6. Subtotals, Lines 2 to 5			17	232,835				52	1,301,480	1,534,315
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			289,651	51,152,560			196	94,570	47,119,045	98,271,605
Deductions during year:										
10. Death			2,946	474,806			XXX	1,150	377,708	852,514
11. Maturity			167	11,879			XXX			11,879
12. Disability							XXX			
13. Expiry			11	1,575						1,575
14. Surrender			872	220,005			2	39	10,514	230,519
15. Lapse			1,132	369,392				11	4,779	374,171
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				30,563				121	17,292	47,855
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			5,128	1,108,220			2	1,321	410,293	1,518,513
21. In force end of year (b) (Line 9 minus Line 20)			284,523	50,044,340			194	93,249	46,708,752	96,753,092
22. Reinsurance ceded end of year	XXX		XXX	23,057,930	XXX		XXX	XXX	8,915,338	31,973,268
23. Line 21 minus Line 22	XXX		XXX	26,986,410	XXX	(a)	XXX	XXX	37,793,414	64,779,824
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 through 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 through 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	1,022
25. Other paid-up insurance			6,336	49,673
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				
28. Term policies - other			4,609	3,525,223
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	
31. Totals (Lines 27 to 30)			4,609	3,525,223
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	706	19,795
34. Totals, whole life and endowment	3	183	279,208	46,499,321
35. Totals (Lines 31 to 34)	3	183	284,523	50,044,339

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	183		49,214,650	829,689
38. Credit Life (Group and Individual)				
39. Group			46,708,751	
40. Totals (Lines 36 to 39)	183		95,923,401	829,689

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		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			88,474	46,507,085

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	17,404

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

NONE

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

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			5,058	484,220				
49. Disability Income			193	172				
50. Extended Benefits			XXX	XXX				
51. Other							4,775	201,666
52. Total		(a)	5,251	(a) 484,392		(a)	4,775	(a) 201,666

(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	99			
2.	Issued during year				102
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	99			102
	Deductions during year:				
6.	Decreased (net)	8			102
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	8			102
9.	In force end of year (line 5 minus line 8)	91			
10.	Amount on deposit		(a)		(a)
11.	Income now payable	91			
12.	Amount of income payable	(a) 16,524	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	28,141	600,398	483	68,345
2.	Issued during year	5,332	460	8	378
3.	Reinsurance assumed		5,256		
4.	Increased during year (net)				62
5.	Totals (Lines 1 to 4)	33,473	606,114	491	68,785
	Deductions during year:				
6.	Decreased (net)	2,157	86,804	304	15,590
7.	Reinsurance ceded			(286)	
8.	Totals (Lines 6 and 7)	2,157	86,804	18	15,590
9.	In force end of year (line 5 minus line 8)	31,316	519,310	473	53,195
	Income now payable:				
10.	Amount of income payable	(a) 219,038,538	XXX	XXX	(a) 116,461,404
	Deferred fully paid:				
11.	Account balance	XXX	(a) 17,695,863,321	XXX	(a) 323,485,162
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 8,374,756	XXX	(a) 20,082,152,014

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					238	476
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	238	XXX
	Deductions during year:						
6.	Conversions	XXX	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	XXX	XXX		XXX	28	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	28	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	210	(a) 349

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	440	
2.	Issued during year	15	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	455	
	Deductions During Year:		
6.	Decreased (net)	86	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	86	
9.	In force end of year (line 5 minus line 8)	369	
10.	Amount of account balance	(a) 7,881,341	(a)

(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	222,239,545
2.	Current year's realized pre-tax capital gains/(losses) of $ (132,964,847) transferred into the reserve net of taxes of $ (27,922,618)	(105,042,228)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	11,387,366
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	128,584,683
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,876,817
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	112,707,866

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.	2024	31,979,036	(17,262,027)	1,159,808	15,876,817
2.	2025	27,753,371	(13,954,547)	1,587,606	15,386,430
3.	2026	23,363,941	(12,145,825)	1,476,928	12,695,044
4.	2027	20,475,906	(10,551,059)	1,361,172	11,286,019
5.	2028	17,815,054	(8,891,574)	1,240,904	10,164,384
6.	2029	14,256,185	(7,113,012)	1,112,899	8,256,072
7.	2030	10,888,050	(5,799,408)	961,148	6,049,790
8.	2031	7,656,190	(5,028,489)	800,375	3,428,076
9.	2032	6,842,532	(4,152,967)	618,965	3,308,530
10.	2033	8,327,305	(3,303,781)	440,406	5,463,930
11.	2034	8,632,899	(2,311,622)	232,856	6,554,133
12.	2035	7,751,903	(1,765,868)	121,452	6,107,487
13.	2036	6,974,329	(1,641,314)	100,124	5,433,139
14.	2037	6,101,952	(1,511,912)	75,335	4,665,375
15.	2038	5,439,128	(1,375,415)	51,396	4,115,109
16.	2039	4,633,144	(1,221,190)	24,606	3,436,560
17.	2040	3,897,578	(1,092,248)	10,870	2,816,200
18.	2041	3,004,687	(998,863)	11,494	2,017,318
19.	2042	2,609,141	(899,693)	11,878	1,721,326
20.	2043	2,174,993	(796,251)	12,871	1,391,613
21.	2044	1,748,858	(687,025)	13,623	1,075,456
22.	2045	1,205,342	(586,564)	11,665	630,443
23.	2046	656,447	(504,785)	5,904	157,566
24.	2047	35,058	(417,360)	626	(381,676)
25.	2048	(300,711)	(328,422)	(5,504)	(634,637)
26.	2049	(401,572)	(232,325)	(12,003)	(645,900)
27.	2050	(424,319)	(163,756)	(13,989)	(602,064)
28.	2051	(517,558)	(129,876)	(11,095)	(658,529)
29.	2052	(310,251)	(95,995)	(8,201)	(414,447)
30.	2053	(29,072)	(59,291)	(5,065)	(93,428)
31.	2054 and Later		(19,764)	(1,688)	(21,452)
32.	Total (Lines 1 to 31)	222,239,546	(105,042,228)	11,387,366	128,584,684

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	112,733,516	6,403,756	119,137,273	961,432	151,227,117	152,188,549	271,325,822
2. Realized capital gains/(losses) net of taxes - General Account	(1,806,458)	(7,836,203)	(9,642,661)	535,948	44,317,590	44,853,538	35,210,877
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(478,320)		(478,320)	32,751	(58,143,544)	(58,110,793)	(58,589,113)
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	22,972,957	2,193,855	25,166,812		44,083	44,083	25,210,895
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	133,421,696	761,409	134,183,104	1,530,131	137,445,246	138,975,377	273,158,481
9. Maximum reserve	116,315,943	11,116,388	127,432,332	940,321	127,208,799	128,149,120	255,581,451
10. Reserve objective	66,534,452	8,574,430	75,108,883	922,321	127,096,602	128,018,923	203,127,805
11. 20% of (Line 10 - Line 8)	(13,377,449)	1,562,604	(11,814,844)	(121,562)	(2,069,729)	(2,191,291)	(14,006,135)
12. Balance before transfers (Lines 8 + 11)	120,044,247	2,324,013	122,368,260	1,408,569	135,375,517	136,784,086	259,152,346
13. Transfers	(3,728,623)	3,728,623					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero				(468,248)	(8,166,718)	(8,634,966)	(8,634,966)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	116,315,624	6,052,636	122,368,260	940,321	127,208,799	128,149,120	250,517,380

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	816,911,258	XXX	XXX	816,911,258	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	612,078,076	XXX	XXX	612,078,076	0.0002	122,416	0.0007	428,455	0.0013	795,701
2.2	1	NAIC Designation Category 1.B	244,384,551	XXX	XXX	244,384,551	0.0004	97,754	0.0011	268,823	0.0023	562,084
2.3	1	NAIC Designation Category 1.C	396,152,914	XXX	XXX	396,152,914	0.0006	237,692	0.0018	713,075	0.0035	1,386,535
2.4	1	NAIC Designation Category 1.D	384,256,473	XXX	XXX	384,256,473	0.0007	268,980	0.0022	845,364	0.0044	1,690,728
2.5	1	NAIC Designation Category 1.E	497,650,258	XXX	XXX	497,650,258	0.0009	447,885	0.0027	1,343,656	0.0055	2,737,076
2.6	1	NAIC Designation Category 1.F	1,375,265,776	XXX	XXX	1,375,265,776	0.0011	1,512,792	0.0034	4,675,904	0.0068	9,351,807
2.7	1	NAIC Designation Category 1.G	2,101,819,969	XXX	XXX	2,101,819,969	0.0014	2,942,548	0.0042	8,827,644	0.0085	17,865,470
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	5,611,608,017	XXX	XXX	5,611,608,017	XXX	5,630,066	XXX	17,102,920	XXX	34,389,403
3.1	2	NAIC Designation Category 2.A	1,601,883,341	XXX	XXX	1,601,883,341	0.0021	3,363,955	0.0063	10,091,865	0.0105	16,819,775
3.2	2	NAIC Designation Category 2.B	1,603,523,313	XXX	XXX	1,603,523,313	0.0025	4,008,808	0.0076	12,186,777	0.0127	20,364,746
3.3	2	NAIC Designation Category 2.C	978,139,375	XXX	XXX	978,139,375	0.0036	3,521,302	0.0108	10,563,905	0.0180	17,606,509
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,183,546,030	XXX	XXX	4,183,546,030	XXX	10,894,065	XXX	32,842,547	XXX	54,791,030
4.1	3	NAIC Designation Category 3.A	85,314,498	XXX	XXX	85,314,498	0.0069	588,670	0.0183	1,561,255	0.0262	2,235,240
4.2	3	NAIC Designation Category 3.B	34,275,831	XXX	XXX	34,275,831	0.0099	339,331	0.0264	904,882	0.0377	1,292,199
4.3	3	NAIC Designation Category 3.C	20,684,070	XXX	XXX	20,684,070	0.0131	270,961	0.0350	723,942	0.0500	1,034,204
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	140,274,399	XXX	XXX	140,274,399	XXX	1,198,962	XXX	3,190,080	XXX	4,561,642
5.1	4	NAIC Designation Category 4.A	16,112,626	XXX	XXX	16,112,626	0.0184	296,472	0.0430	692,843	0.0615	990,927
5.2	4	NAIC Designation Category 4.B	216,572	XXX	XXX	216,572	0.0238	5,154	0.0555	12,020	0.0793	17,174
5.3	4	NAIC Designation Category 4.C	9,864,431	XXX	XXX	9,864,431	0.0310	305,797	0.0724	714,185	0.1034	1,019,982
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	26,193,629	XXX	XXX	26,193,629	XXX	607,424	XXX	1,419,047	XXX	2,028,083
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
6.3	5	NAIC Designation Category 5.C	9,548,448	XXX	XXX	9,548,448	0.0836	798,250	0.1498	1,430,358	0.2496	2,383,293
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	9,548,448	XXX	XXX	9,548,448	XXX	798,250	XXX	1,430,358	XXX	2,383,293
7.	6	NAIC 6	276	XXX	XXX	276	0.0000		0.2370	66	0.2370	66
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)	10,788,082,058	XXX	XXX	10,788,082,058	XXX	19,128,768	XXX	55,985,018	XXX	98,153,516
		PREFERRED STOCKS										
10.	1	Highest Quality	7,794,143	XXX	XXX	7,794,143	0.0005	3,897	0.0016	12,471	0.0033	25,721
11.	2	High Quality	2,888,526	XXX	XXX	2,888,526	0.0021	6,066	0.0064	18,487	0.0106	30,618
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality	14,173	XXX	XXX	14,173	0.0245	347	0.0572	811	0.0817	1,158
14.	5	Lower Quality	10,781,871	XXX	XXX	10,781,871	0.0630	679,258	0.1128	1,216,195	0.1880	2,026,992
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)	21,478,714	XXX	XXX	21,478,714	XXX	689,568	XXX	1,247,963	XXX	2,084,489

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	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		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G	51,666,667	XXX	XXX	51,666,667	0.0014	72,333	0.0042	217,000	0.0085	439,167
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	51,666,667	XXX	XXX	51,666,667	XXX	72,333	XXX	217,000	XXX	439,167
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C	400,000,000	XXX	XXX	400,000,000	0.0036	1,440,000	0.0108	4,320,000	0.0180	7,200,000
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	400,000,000	XXX	XXX	400,000,000	XXX	1,440,000	XXX	4,320,000	XXX	7,200,000
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
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		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C	10,333,333	XXX	XXX	10,333,333	0.0310	320,333	0.0724	748,133	0.1034	1,068,467
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	10,333,333	XXX	XXX	10,333,333	XXX	320,333	XXX	748,133	XXX	1,068,467
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
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)	462,000,000	XXX	XXX	462,000,000	XXX	1,832,667	XXX	5,285,133	XXX	8,707,633
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	35,465,784	XXX	XXX	35,465,784	0.0005	17,733	0.0016	56,745	0.0033	117,037
28.	2	High Quality	11,769,451	XXX	XXX	11,769,451	0.0021	24,716	0.0064	75,324	0.0106	124,756
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	47,235,235	XXX	XXX	47,235,235	XXX	42,449	XXX	132,070	XXX	241,793
34.		Total (Lines 9 + 17 + 25 + 33)	11,318,796,007	XXX	XXX	11,318,796,007	XXX	21,693,451	XXX	62,650,184	XXX	109,187,432

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	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	860,832,590		XXX	860,832,590	0.0011	946,916	0.0057	4,906,746	0.0074	6,370,161
44.		Commercial Mortgages - All Other - CM2 - High Quality	123,221,690		XXX	123,221,690	0.0040	492,887	0.0114	1,404,727	0.0149	1,836,003
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	104,376,613		XXX	104,376,613	0.0069	720,199	0.0200	2,087,532	0.0257	2,682,479
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)	1,088,430,893		XXX	1,088,430,893	XXX	2,160,001	XXX	8,399,005	XXX	10,888,643
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,088,430,893		XXX	1,088,430,893	XXX	2,160,001	XXX	8,399,005	XXX	10,888,643

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		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	4,585,191	XXX	XXX	4,585,191	0.0000		0.1945	891,820	0.1945	891,820
3.		Federal Home Loan Bank	5,000,000	XXX	XXX	5,000,000	0.0000		0.0061	30,500	0.0097	48,500
4.		Affiliated - Life with AVR	626,632,214	XXX	XXX	626,632,214	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		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					0.0000 (b)		0.0000 (b)		0.0000 (b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	636,217,405			636,217,405	XXX		XXX	922,320	XXX	940,320
		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	33,306,179	XXX	XXX	33,306,179	0.0005	16,653	0.0016	53,290	0.0033	109,910
31.	2	High Quality	12,818,470	XXX	XXX	12,818,470	0.0021	26,919	0.0064	82,038	0.0106	135,876
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)	46,124,649	XXX	XXX	46,124,649	XXX	43,572	XXX	135,328	XXX	245,786
		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		0.0000 (c)		0.0000 (c)		0.0000 (c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
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)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			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 COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	480,307,958	XXX	XXX	480,307,958	0.0000		0.1945	93,419,898	0.1945	93,419,898
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	66,016,501	XXX	XXX	66,016,501	0.0000		0.1945	12,840,209	0.1945	12,840,209
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	546,324,459	XXX	XXX	546,324,459	XXX		XXX	106,260,107	XXX	106,260,107
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	7,882,273			7,882,273	0.0000		0.0912	718,863	0.0912	718,863
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)	7,882,273			7,882,273	XXX		XXX	718,863	XXX	718,863
		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	
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	18,730,081	XXX	XXX	18,730,081	0.0000		0.1580	2,959,353	0.1580	2,959,353
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated	83,049,528	XXX	XXX	83,049,528	0.0000		0.1580	13,121,825	0.1580	13,121,825
84.		Common Stock - Affiliated	16,862,576	XXX	XXX	16,862,576	0.0000		0.1580	2,664,287	0.1580	2,664,287
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	118,642,185			118,642,185	XXX		XXX	18,745,465	XXX	18,745,465
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)		XXX			XXX		XXX		XXX	
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	718,973,566			718,973,566	XXX	43,572	XXX	125,859,764	XXX	125,970,222

(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
91278*BC7	R		BOND WITH INTEREST RATE SWAP	1.A Z	142,487,133	28,497	99,741	185,233
91278*BC7	CN	037833-AL-4	APPLE INC	1.B FE	8,516,170			
91278*BC7	CN	037833-BA-7	APPLE INC	1.B FE	6,733,897			
91278*BC7	CN	037833-BH-2	APPLE INC	1.B FE	6,274,706			
91278*BC7	CN	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,255,938			
91278*BC7	CN	097023-CX-1	BOEING CO	2.C FE	29,833,597			
91278*BC7	CN	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,874,978			
91278*BC7	CN	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	9,988,244			
91278*BC7	CN	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,729,617			
91278*BC7	CN	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,686,768			
91278*BC7	CN	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,183,354			
91278*BC7	CN	912810-SN-9	UNITED STATES TREASURY	1.A	23,105,900			
91278*BC7	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	5,899,300			
91278*BC7	CN	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.E	5,404,664			
91283#DN0	R		BOND WITH INTEREST RATE SWAP	1.C Z	83,627,281	50,176	150,529	292,695
91283#DN0	CN	02209S-AR-4	ALTRIA GROUP INC	2.B FE	19,383,813			
91283#DN0	CN	912810-SA-7	UNITED STATES TREASURY	1.A	527,163			
91283#DN0	CN	912810-SF-6	UNITED STATES TREASURY	1.A	1,773,565			
91283#DN0	CN	912810-SN-9	UNITED STATES TREASURY	1.A	61,942,740			
91283#HD8	R		BOND WITH INTEREST RATE SWAP	1.F	85,759,223	94,335	291,581	583,163
91283#HD8	CN	760719-BH-6	HSBC USA INC	1.G FE	15,095,824			
91283#HD8	CN	912810-SP-4	UNITED STATES TREASURY	1.A	70,663,399			
91278*AY0	R		BOND WITH INTEREST RATE SWAP	1.C Z	76,949,804	46,170	138,510	269,324
91278*AY0	CN	126408-HN-6	CSX CORP	1.G FE	1,989,229			
91278*AY0	CN	55336V-BT-6	MPLX LP	2.B FE	5,031,356			
91278*AY0	CN	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,467,511			
91278*AY0	CN	912810-SN-9	UNITED STATES TREASURY	1.A	25,999,964			
91278*AY0	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	33,498,335			
91278*AY0	CN	912810-TB-4	UNITED STATES TREASURY	1.A	7,963,409			
0199999. Subtotal Default Component - Other Than Mortgage					777,646,882	219,179	680,361	1,330,416
0599999 - Total					777,646,882	219,179	680,361	1,330,416

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
UF0832647	UF0832647	IL	2024	25,000			No coverage on spouse as policy terminated upon owner/insured/payer death.
0199999. Death Claims - Ordinary				25,000			XXX
0599999. Death Claims - Disposed Of				25,000			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				25,000			XXX
204427G	10382196	CT	2004	562,226		562,226	Lawsuit received
2999999. Death Claims - Group				562,226		562,226	XXX
3199999. Death Claims - Resisted				562,226		562,226	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				562,226		562,226	XXX
5399999 - Totals				587,226		562,226	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	(10,816)													
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	(10,816)													
6.	Increase in contract reserves														
7.	Commissions (a)	(10,399)													
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	(10,399)													
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	21,215													
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	21,215													
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims							(10,816)					
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							(10,816)					
6.	Increase in contract reserves												
7.	Commissions (a)							(10,399)					
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred							(10,399)					
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							21,215					
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							21,215					
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 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)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year	79,412										79,412		
2. Total prior year	103,128										103,128		
3. Increase	(23,716)										(23,716)		

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	12,900										12,900		
1.2 On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	79,412										79,412		
2.2 On claims incurred during current year													
3. Test:													
3.1 Lines 1.1 and 2.1	92,312										92,312		
3.2 Claim reserves and liabilities, December 31, prior year	103,128										103,128		
3.3 Line 3.1 minus Line 3.2	(10,816)										(10,816)		

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	(12,246)										(12,246)		
4. Commissions	(5,407)										(5,407)		
B. Reinsurance Ceded:													
1. Premiums written	15,262,707			931,196							1,328,203	2,487,866	10,515,442
2. Premiums earned	15,595,238			931,557							1,412,520	2,487,866	10,763,295
3. Incurred claims	24,322,144			951,453							3,719,923	10,696,449	8,954,319
4. Commissions	5,152,031			81,650							3,509,197	13,912	1,547,272

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims			951,453							3,721,352	10,696,449	8,954,319	24,323,573
2. Beginning claim reserves and liabilities			178,119							94,227,270	94,226,160	3,183,340	191,814,889
3. Ending claim reserves and liabilities			190,490							78,941,807	98,999,907	2,659,103	180,791,307
4. Claims paid			939,082							19,006,815	5,922,702	9,478,556	35,347,155
B. Assumed Reinsurance:													
1. Incurred claims										(12,246)			(12,246)
2. Beginning claim reserves and liabilities										125,758			125,758
3. Ending claim reserves and liabilities										101,398			101,398
4. Claims paid										12,114			12,114
C. Ceded Reinsurance:													
1. Incurred claims			951,453							3,719,923	10,696,449	8,954,319	24,322,144
2. Beginning claim reserves and liabilities			178,119							94,249,900	94,226,160	3,201,819	191,855,998
3. Ending claim reserves and liabilities			190,490							78,963,793	98,999,907	2,671,841	180,826,031
4. Claims paid			939,082							19,006,030	5,922,702	9,484,297	35,352,111
D. Net:													
1. Incurred claims										(10,817)			(10,817)
2. Beginning claim reserves and liabilities										103,128		(18,479)	84,649
3. Ending claim reserves and liabilities										79,412		(12,738)	66,674
4. Claims paid										12,899		(5,741)	7,158
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										(10,816)			(10,816)
2. Beginning reserves and liabilities										103,128		(18,479)	84,649
3. Ending reserves and liabilities										79,412		(12,737)	66,675
4. Paid claims and cost containment expenses										12,900		(5,742)	7,158

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												
64190	13-3191369	04/01/2003	Allianz Life Insurance Company of New York	NY	OTH/G	OL		3,520				
90611	41-1366075	10/01/2021	Allianz Life Insurance Company of North America	MN	CO/I	IA		6,289,206,919	221,361,903			
90611	41-1366075	08/02/2022	Allianz Life Insurance Company of North America	MN	CO/I	IA		992,280,014	391,438,230			
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	CO/I	OL	89,865,706	30,804,136		691,142		
62308	06-0303370	10/01/1995	Connecticut General Life Insurance Company	CT	CO/I	OL	51,275,176	26,289,954		600,000		
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	CO/I	VA		303,475,268	(1,910,616)			
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	CO/I	OA		51,187,146	21,907,550			
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/I	OL	384,364	1,709,543	6,348	4,773		
65676	35-0472300	07/01/2021	Lincoln National Life Insurance Company (The)	IN	CO/I	VA		3,900,189	20,711,913			
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	FA		455,273				
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	VA		4,291,722				
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	OA		113,460	579			
0899999. General Account - U.S. Non-Affiliates							141,525,246	7,703,717,144	653,515,907	1,295,915		
1099999. Total General Account - Non-Affiliates							141,525,246	7,703,717,144	653,515,907	1,295,915		
1199999. Total General Account							141,525,246	7,703,717,144	653,515,907	1,295,915		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	MCO/I	VA			9,578,605		5,371,817,149	
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	MCO/I	OA			15,096,920		72,939,515	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	FA					1,111,384	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	VA					5,342,719	
1999999. Separate Accounts - U.S. Non-Affiliates									24,675,525		5,451,210,767	
2199999. Total Separate Accounts - Non-Affiliates									24,675,525		5,451,210,767	
2299999. Total Separate Accounts									24,675,525		5,451,210,767	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							141,525,246	7,703,717,144	678,191,432	1,295,915	5,451,210,767	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							141,525,246	7,703,717,144	678,191,432	1,295,915	5,451,210,767	

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
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/I	OH			79,412			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	OH			6,944	9,885		
00000	AA-9995074	07/01/1990	LDG Special Risk Reinsurance	MA	OTH/G	OH			26,221	(21,063)		
0899999. U.S. Non-Affiliates									112,577	(11,178)		
1099999. Total - Non-Affiliates									112,577	(11,178)		
1199999. Total U.S. (Sum of 0399999 and 0899999)									112,577	(11,178)		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals									112,577	(11,178)		

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						
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		39,258,648
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	368,136	29,807,671
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	13,335,384	
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	2,181,698	
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	168,797	
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS		1,865
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		1,861
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		233
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		2,139
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		3,932
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS		61,331
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		2,982,756
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		101,730
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	8,055	36,477,496
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ		54,630,808
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO		213,234
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE		10,112,795
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	55,561	3,905,727
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	8,055	43,520,766
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO		11,361,631
0899999. Life and Annuity - U.S. Non-Affiliates					16,125,686	232,444,623
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	85,804	
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	3,520	
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	615	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					89,939	
1099999. Total Life and Annuity - Non-Affiliates					16,215,626	232,444,623
1199999. Total Life and Annuity					16,215,626	232,444,623
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		2,120,894
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		(11,179)
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		149,057
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	12,738	
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA		19,000
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL		131,606
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL		14,075
1999999. Accident and Health - U.S. Non-Affiliates					12,738	2,423,453
2199999. Total Accident and Health - Non-Affiliates					12,738	2,423,453
2299999. Total Accident and Health					12,738	2,423,453
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,138,424	234,868,076
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					89,939	
9999999 Totals - Life, Annuity and Accident and Health					16,228,363	234,868,076

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														
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/I	OL	1,430,442,634	1,527,770	1,446,492	2,070,540				9,781,449
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/G	OL	2,519,086,613	3,341,981	3,163,978	12,749,851				54,077,979
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	24,198,054			622,819				
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	24,198,054			622,819				
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/I	OL	2,509,605,130	3,390,483	3,208,817	14,422,134				14,808,329
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/G	OL	807,919,523	1,084,782	808,217	6,174,783				19,561,208
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	OA		1,193,488,325	1,281,988,195	27,522,179	112,490,358	123,372,506		
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		6,599,420	10,367,305	3,566,972				
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		607,202	1,337,840	1,798,979				
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA				101,167				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,027,000	49,163	45,038	20,981				
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	3,570,685			18,810				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	OA		138,883,546	142,068,168					
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	2,023,000	51,312	66,392	23,123				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	253,000	7,537	6,810	5,273				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,325,000	46,807	42,453	10,691				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	4,274,000	165,416	154,113	40,627				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	290,000	794	1,450	734				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							2,170,406	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA							7,230,877	
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	5,676,312			116,138				
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,296,350			20,125				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	201,666,000	908,766	939,644	2,904,779				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		3,520	3,469					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		5,873,699	6,851,787					
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	YRTFW/I	OL	2,404,052,711	2,742,482	2,624,120	11,876,693				28,233,057
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	YRTFW/G	OL	1,183,063,454	2,022,721	1,835,658	9,467,322				37,341,851
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	2,666,850			17,203				
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	CO/G	FA		5,334,781,258	5,940,024,304	160,075,014				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	XXXL	3,497,373,000	100,049,520	104,266,672	5,503,166				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	AXXX	4,564,690,000	1,580,390,467	1,497,056,392	36,533,482				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	OL	2,415,002,000	781,772,126	829,084,202	30,514,587				
93572	43-1235868	03/27/2003	RGA Reinsurance Company	MO	YRT/I	OL	8,943,711			176,435				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	9,587,358			116,569				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRTFW/G	OL	99,532,994	60,756	56,661	437,862				
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,666,850			14,319				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/I	OL	30,203,932	60,065	52,127	585,180				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/G	OL	458,126,426	658,158	581,829	3,435,332				15,414,095
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	667,831			5,924				
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/I	OL	12,792,820	11,940	11,266	61,014				349,605
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/G	OL	407,639,525	482,566	459,781	4,920,784				8,206,506
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	19,538,492			88,692				
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	25,761,428			531,462				
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,032,300			32,150				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	YRTFW/I	OL	2,434,256,643	2,802,547	2,676,245	12,516,866				28,227,851
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	YRTFW/G	OL	1,726,054,415	2,751,862	2,485,482	18,644,336				49,500,730
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	39,932,959			563,411				
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,120,268			143,436				
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	28,976,075			283,024				
82627	06-0839705	06/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		38,276	39,583					
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	YRTFW/I	OL	82,107,895	123,395	115,937	406,697				2,014,881
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	YRTFW/G	OL	1,463,852,905	1,101,712	1,039,426	4,951,246				33,507,801
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA				3,558,769				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	CO/I	VA				328,169				
70688	36-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	13,201,121			247,957				
0899999. General Account - Authorized U.S. Non-Affiliates							28,478,695,318	9,165,880,374	9,834,909,853	378,850,626	112,490,358	123,372,506	9,401,283	301,025,342
1099999. Total General Account - Authorized Non-Affiliates							28,478,695,318	9,165,880,374	9,834,909,853	378,850,626	112,490,358	123,372,506	9,401,283	301,025,342
1199999. Total General Account Authorized							28,478,695,318	9,165,880,374	9,834,909,853	378,850,626	112,490,358	123,372,506	9,401,283	301,025,342
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				(7,997,037)			437,880,433	
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA							915,353,288	
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				22,397,125			58,596,117	
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	COFW/G	OA		551,903,895	580,657,538	(11,363,513)			744,982,531	
00000	AA-3191486	10/01/2022	TR Re, Ltd.	BMU	MCO/I	IA				459,600,099			5,461,115,199	
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								551,903,895	580,657,538	462,636,674			6,872,945,037	744,982,531
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								551,903,895	580,657,538	462,636,674			6,872,945,037	744,982,531
1899999. Total General Account - Unauthorized Affiliates								551,903,895	580,657,538	462,636,674			6,872,945,037	744,982,531
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			255,359	2,037,862				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			386,372	403,028				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			712,490	1,152,041				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									1,354,221	3,592,931				
2199999. Total General Account - Unauthorized Non-Affiliates									1,354,221	3,592,931				
2299999. Total General Account Unauthorized								551,903,895	582,011,759	466,229,605			6,872,945,037	744,982,531
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							28,478,695,318	9,717,784,269	10,416,921,612	845,080,230	112,490,358	123,372,506	6,882,346,320	1,046,007,873
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		684,800,163	856,869,335					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/G	FA		748,517,826	932,001,928					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							30,775,160	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							10,466	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							9,280,230	
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				495,514,768			14,932,133,353	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	MCO/I	OL	3,494,573,000			17,466,548			1,036,211,716	
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							3,494,573,000	1,433,317,989	1,788,871,263	512,981,316			16,008,410,925	
5599999. Total Separate Accounts - Authorized Non-Affiliates							3,494,573,000	1,433,317,989	1,788,871,263	512,981,316			16,008,410,925	
5699999. Total Separate Accounts Authorized							3,494,573,000	1,433,317,989	1,788,871,263	512,981,316			16,008,410,925	
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				2,648,114			4,093,036,528	
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				16,682,564			38,279,736	
6199999. Separate Accounts - Unauthorized Non-U.S. Affiliates - Other										19,330,678			4,131,316,264	
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates										19,330,678			4,131,316,264	
6399999. Total Separate Accounts - Unauthorized Affiliates										19,330,678			4,131,316,264	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized										19,330,678			4,131,316,264	
7099999. Total Separate Accounts - Certified U.S. Affiliates														

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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							3,494,573,000	1,433,317,989	1,788,871,263	532,311,994			20,139,727,189	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							31,973,268,318	10,599,198,363	11,623,781,116	891,831,942	112,490,358	123,372,506	16,017,812,208	301,025,342
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								551,903,895	582,011,759	485,560,283			11,004,261,301	744,982,531
9999999 - Totals							31,973,268,318	11,151,102,258	12,205,792,875	1,377,392,224	112,490,358	123,372,506	27,022,073,509	1,046,007,873

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													
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	4,129,614	1,211,440	390,154				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			68,675,667				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	1,328,203	358,781	6,397,425				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS	950,478	3,684					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH			33,165				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH	6,302,866	366,184					
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	QA/G	LTC	2,487,866		98,999,907				
19445	25-0687550	06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa.	PA	QA/G	SD	17,125		401,898				
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA	QA/G	MS	46,555						
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL	QA/I	OH	4,744	819					
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL	QA/I	LTDI	334,921	56,696	4,124,778				
0899999. General Account - Authorized U.S. Non-Affiliates							15,602,372	1,997,604	179,022,994				
1099999. Total General Account - Authorized Non-Affiliates							15,602,372	1,997,604	179,022,994				
1199999. Total General Account Authorized							15,602,372	1,997,604	179,022,994				
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							15,602,372	1,997,604	179,022,994				
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													

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
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)							15,602,372	1,997,604	179,022,994				
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							15,602,372	1,997,604	179,022,994				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
...00000	..AA-3191486 ..	10/01/2021	TR Re, Ltd.	551,903,895		193,078,635	744,982,530				744,982,531			744,982,530
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				551,903,895		193,078,635	744,982,530		XXX		744,982,531			744,982,530
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				551,903,895		193,078,635	744,982,530		XXX		744,982,531			744,982,530
0799999. Total General Account - Life and Annuity Affiliates				551,903,895		193,078,635	744,982,530		XXX		744,982,531			744,982,530
...00000	..AA-3194154 ..	10/01/2002	Chubb Tempest Life Reinsurance Ltd		85,804		85,804	164,000	0001	468,398				85,804
...00000	..AA-3194154 ..	06/02/2003	Chubb Tempest Life Reinsurance Ltd		3,520		3,520		0001	3,520				3,520
...00000	..AA-3194154 ..	04/01/2004	Chubb Tempest Life Reinsurance Ltd		615		615		0001	615				615
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					89,939		89,939	164,000	XXX	472,533				89,939
1099999. Total General Account - Life and Annuity Non-Affiliates					89,939		89,939	164,000	XXX	472,533				89,939
1199999. Total General Account Life and Annuity				551,903,895	89,939	193,078,635	745,072,469	164,000	XXX	472,533	744,982,531			745,072,469
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				551,903,895	89,939	193,078,635	745,072,469	164,000	XXX	472,533	744,982,531			745,072,469
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				551,903,895	89,939	193,078,635	745,072,469	164,000	XXX	472,533	744,982,531			745,072,469
9999999 - Totals				551,903,895	89,939	193,078,635	745,072,469	164,000	XXX	472,533	744,982,531			745,072,469

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1.....	121000248	Wells Fargo Bank National Association	 164,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,392,995	1,514,084	7,165,271	8,931,940	1,321,535
2.	Commissions and reinsurance expense allowances	107,086	197,796	94,441	(68,012)	30,360
3.	Contract claims	720,104	854,471	725,610	660,351	628,458
4.	Surrender benefits and withdrawals for life contracts	(3,930,561)	(4,121,692)	(2,555,052)	(2,425,292)	(3,051,218)
5.	Dividends to policyholders and refunds to members	(17)	(22)	(17)	(25)	28
6.	Reserve adjustments on reinsurance ceded	(2,270,498)	(2,250,835)	4,471,589	5,512,296	(1,325,292)
7.	Increase in aggregate reserve for life and accident and health contracts	(1,065,804)	(1,320,806)	(627,099)	58,724	(1,264,369)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(165,616)	(148,771)	(134,171)	(119,001)	(125,830)
9.	Aggregate reserves for life and accident and health contracts	11,332,123	12,397,926	13,704,721	14,331,820	14,273,096
10.	Liability for deposit-type contracts	2,024,818	2,239,819	2,513,482	2,623,595	2,850,293
11.	Contract claims unpaid	234,868	237,755	204,304	207,367	207,378
12.	Amounts recoverable on reinsurance	16,228	24,203	41,377	33,055	28,970
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
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)	744,983	794,419	833,586	848,733	
19.	Letters of credit (L)	164	1,103	4,515	925	4,656
20.	Trust agreements (T)	473	449	426	420	420
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)	16,547,638,992		16,547,638,992
2.	Reinsurance (Line 16)	379,802,153	(379,802,153)	
3.	Premiums and considerations (Line 15)	51,235	(165,615,821)	(165,564,586)
4.	Net credit for ceded reinsurance	XXX	10,676,876,430	10,676,876,430
5.	All other admitted assets (balance)	877,699,577		877,699,577
6.	Total assets excluding Separate Accounts (Line 26)	17,805,191,957	10,131,458,455	27,936,650,412
7.	Separate Account assets (Line 27)	66,608,458,521	1,433,317,989	68,041,776,510
8.	Total assets (Line 28)	84,413,650,478	11,564,776,444	95,978,426,922
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	13,446,546,312	7,871,861,955	21,318,408,267
10.	Liability for deposit-type contracts (Line 3)	102,746,324	2,024,728,424	2,127,474,748
11.	Claim reserves (Line 4)	256,104,737	234,868,076	490,972,813
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,529,449		1,529,449
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	652,373,127		652,373,127
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)	744,982,530		744,982,530
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)	861,041,646		861,041,646
20.	Total liabilities excluding Separate Accounts (Line 26)	16,065,324,125	10,131,458,455	26,196,782,580
21.	Separate Account liabilities (Line 27)	66,608,458,521	1,433,317,989	68,041,776,510
22.	Total liabilities (Line 28)	82,673,782,646	11,564,776,444	94,238,559,090
23.	Capital & surplus (Line 38)	1,739,867,832	XXX	1,739,867,832
24.	Total liabilities, capital & surplus (Line 39)	84,413,650,478	11,564,776,444	95,978,426,922
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	7,871,861,955		
26.	Claim reserves	234,868,076		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	2,024,728,424		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	379,802,153		
32.	Other ceded reinsurance recoverables	(1,433,317,989)		
33.	Total ceded reinsurance recoverables	9,077,942,619		
34.	Premiums and considerations	(165,615,821)		
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	(1,433,317,989)		
40.	Total ceded reinsurance payable/offsets	(1,598,933,810)		
41.	Total net credit for ceded reinsurance	10,676,876,430		

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	273,727	1,642,750	259,701	7,447,183	9,623,361	15,406,605
2. Alaska	AK	L	31,679	507,698	53,707	3,816,866	4,409,950	6,207,539
3. Arizona	AZ	L	620,608	1,967,878	145,808	1,603,247	4,337,541	6,796,063
4. Arkansas	AR	L	836,962	1,447,495	84,690	1,729,537	4,098,684	2,032,343
5. California	CA	L	4,624,636	18,509,677	621,995	93,361,170	117,117,478	92,423,886
6. Colorado	CO	L	480,642	1,922,644	281,804	1,069,059	3,754,149	5,560,831
7. Connecticut	CT	L	1,620,745	1,977,392	167,611	21,227,801	24,993,549	16,469,457
8. Delaware	DE	L	171,714	183,545	27,037	2,458,802	2,841,098	3,923,663
9. District of Columbia	DC	L	29,460	679,306	33,477	177,107	919,350	2,005,144
10. Florida	FL	L	5,060,318	11,922,793	1,179,617	27,645,256	45,807,984	68,658,905
11. Georgia	GA	L	919,293	8,566,217	283,464	11,653,867	21,422,841	31,523,178
12. Hawaii	HI	L	712,769	934,650	1,420,298	1,433,644	4,501,361	9,637,846
13. Idaho	ID	L	158,354	49,986	64,941	532,858	806,139	569,850
14. Illinois	IL	L	1,241,742	5,059,214	272,625	9,755,948	16,329,529	27,275,690
15. Indiana	IN	L	429,901	2,678,912	317,206	3,563,945	6,989,964	5,893,002
16. Iowa	IA	L	237,689	958,454	54,817	2,573,941	3,824,901	6,678,587
17. Kansas	KS	L	4,490,776	2,592,671	120,449	2,669,706	9,873,602	3,177,040
18. Kentucky	KY	L	161,685	1,267,903	86,885	4,957,406	6,473,879	12,313,506
19. Louisiana	LA	L	494,705	1,753,853	117,062	20,866,403	23,232,023	16,999,732
20. Maine	ME	L	222,465	518,640	103,009	3,958,675	4,802,789	10,369,567
21. Maryland	MD	L	827,772	2,759,486	277,856	9,017,589	12,882,703	12,160,497
22. Massachusetts	MA	L	806,141	8,520,653	131,293	11,189,189	20,647,276	9,849,671
23. Michigan	MI	L	743,419	2,743,669	175,919	8,047,581	11,710,588	26,340,880
24. Minnesota	MN	L	1,311,921	3,804,279	178,295	4,492,327	9,786,822	12,522,080
25. Mississippi	MS	L	465,891	113,782	55,073	818,027	1,452,773	6,128,844
26. Missouri	MO	L	2,761,256	5,003,338	241,174	8,454,622	16,460,390	16,078,123
27. Montana	MT	L	113,672	1,627,474	33,330	2,552,611	4,327,087	1,989,425
28. Nebraska	NE	L	71,040	664,172	95,746	1,097,599	1,928,557	2,971,640
29. Nevada	NV	L	361,109	1,188,573	88,063	14,292,146	15,929,891	2,641,579
30. New Hampshire	NH	L	248,597	565,556	65,384	4,670,961	5,550,498	1,581,365
31. New Jersey	NJ	L	3,866,616	13,902,248	184,686	20,626,509	38,580,059	48,099,123
32. New Mexico	NM	L	296,637	1,994,266	67,138	1,698,255	4,056,296	232,408
33. New York	NY	L	54,765,354	29,061,009	3,285,073	42,959,159	130,070,595	29,569,759
34. North Carolina	NC	L	1,813,550	5,913,498	371,986	6,638,503	14,737,537	16,441,722
35. North Dakota	ND	L	112,357	1,566,514	14,261	6,924,832	8,617,964	19,048,369
36. Ohio	OH	L	759,588	4,621,339	465,813	6,495,997	12,342,737	18,800,223
37. Oklahoma	OK	L	331,861	2,299,265	226,117	3,211,738	6,068,981	4,563,957
38. Oregon	OR	L	253,260	2,018,173	118,994	6,321,267	8,711,694	10,421,513
39. Pennsylvania	PA	L	2,538,091	6,127,353	478,541	79,086,627	88,230,612	451,272
40. Rhode Island	RI	L	242,701	232,975	32,417	920,238	1,428,331	1,777,716
41. South Carolina	SC	L	451,383	2,465,073	205,987	4,351,201	7,473,644	5,783,465
42. South Dakota	SD	L	57,204	563,897	28,312	2,207,022	2,856,435	3,221,042
43. Tennessee	TN	L	548,735	1,990,642	229,008	15,948,866	18,717,251	36,666,624
44. Texas	TX	L	2,616,662	5,960,039	623,301	46,790,787	55,990,789	64,348,627
45. Utah	UT	L	180,601	171,795	75,992	1,806,576	2,234,964	3,427,969
46. Vermont	VT	L	86,673	2,315,317	356,073	1,281,272	4,039,335	3,973,693
47. Virginia	VA	L	2,818,078	4,711,473	1,581,075	6,101,450	15,212,076	13,764,137
48. Washington	WA	L	734,168	3,412,118	372,228	26,400,442	30,918,956	7,854
49. West Virginia	WV	L	54,818	1,069,392	76,991	3,918,393	5,119,594	17,910,100
50. Wisconsin	WI	L	395,053	1,382,498	173,471	17,572,079	19,523,101	
51. Wyoming	WY	L	111,970	785,928	24,031	538,307	1,460,236	643,271
52. American Samoa	AS	N						
53. Guam	GU	N	575		353		928	
54. Puerto Rico	PR	N	69,670	65,208	1,432		136,310	
55. U.S. Virgin Islands	VI	N			3,935		3,935	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	9,130		845		9,975	
58. Aggregate Other Alien	OT	XXX	168,384		474		168,858	
59. Subtotal		XXX	103,813,807	184,762,680	16,036,870	588,934,593	893,547,950	735,339,382
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	3,748,315				3,748,315	
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	263,202				263,202	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	107,825,324	184,762,680	16,036,870	588,934,593	897,559,467	735,339,382
96. Plus reinsurance assumed		XXX	223	261,474,880		416,716,329	678,191,432	
97 Totals (All Business)		XXX	107,825,547	446,237,560	16,036,870	1,005,650,922	1,575,750,899	735,339,382
98. Less reinsurance ceded		XXX	215,779,388	304,362,502	16,036,870	885,051,164	1,421,229,924	735,330,882
99. Totals (All Business) less Reinsurance Ceded		XXX	(107,953,841)	141,875,058	(c)	120,599,758	154,520,975	8,500
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	168,384		474		168,858	
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	168,384		474		168,858	
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:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payor.Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policycovering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or to the situs of the contract.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.

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	273,727	1,642,750	4,520	16,577	15,406,605	17,344,179
2. Alaska	AK	31,679	507,698	5,256	5,526	6,207,539	6,757,698
3. Arizona	AZ	620,608	1,967,878	23,722	11,051	6,796,063	9,419,322
4. Arkansas	AR	836,962	1,447,495	16,325	4,144	2,032,343	4,337,269
5. California	CA	4,624,636	18,509,677	154,003	145,045	92,423,886	115,857,247
6. Colorado	CO	480,642	1,922,644	18,131	15,195	5,560,831	7,997,443
7. Connecticut	CT	1,620,745	1,977,392	34,701	26,246	16,469,457	20,128,541
8. Delaware	DE	171,714	183,545	7,676		3,923,663	4,286,598
9. District of Columbia	DC	29,460	679,306	10,165	2,763	2,005,144	2,726,838
10. Florida	FL	5,060,318	11,922,793	105,174	95,315	68,658,905	85,842,505
11. Georgia	GA	919,293	8,566,217	13,646	26,246	31,523,178	41,048,580
12. Hawaii	HI	712,769	934,650	6,163	1,373,092	9,637,846	12,664,520
13. Idaho	ID	158,354	49,986	5,308	5,526	569,850	789,024
14. Illinois	IL	1,241,742	5,059,214	139,362	16,577	27,275,690	33,732,585
15. Indiana	IN	429,901	2,678,912	32,662	180,961	5,893,002	9,215,438
16. Iowa	IA	237,689	958,454	22,078	1,381	6,678,587	7,898,189
17. Kansas	KS	4,490,776	2,592,671	17,182	1,381	3,177,040	10,279,050
18. Kentucky	KY	161,685	1,267,903	7,972	11,051	12,313,506	13,762,117
19. Louisiana	LA	494,705	1,753,853	17,454	2,763	16,999,732	19,268,507
20. Maine	ME	222,465	518,640	7,756	5,526	10,369,567	11,123,954
21. Maryland	MD	827,772	2,759,486	25,382	16,577	12,160,497	15,789,714
22. Massachusetts	MA	806,141	8,520,653	60,212	11,051	9,849,671	19,247,728
23. Michigan	MI	743,419	2,743,669	41,719	30,390	26,340,880	29,900,077
24. Minnesota	MN	1,311,921	3,804,279	95,295	27,628	12,522,080	17,761,203
25. Mississippi	MS	465,891	113,782	6,501	2,763	6,128,844	6,717,781
26. Missouri	MO	2,761,256	5,003,338	15,328	23,483	16,078,123	23,881,528
27. Montana	MT	113,672	1,627,474	4,051	2,763	1,989,425	3,737,385
28. Nebraska	NE	71,040	664,172	17,096	12,432	2,971,640	3,736,380
29. Nevada	NV	361,109	1,188,573	16,571	13,814	2,641,579	4,221,646
30. New Hampshire	NH	248,597	565,556	10,933	9,670	1,581,365	2,416,121
31. New Jersey	NJ	3,866,616	13,902,248	84,571	37,297	48,099,123	65,989,855
32. New Mexico	NM	296,637	1,994,266	4,759	12,432	232,408	2,540,502
33. New York	NY	54,765,354	29,061,009	300,310	30,390	29,569,759	113,726,822
34. North Carolina	NC	1,813,550	5,913,498	27,472	29,009	16,441,722	24,225,251
35. North Dakota	ND	112,357	1,566,514	4,945	1,381	19,048,369	20,733,566
36. Ohio	OH	759,588	4,621,339	35,191	56,637	18,800,223	24,272,978
37. Oklahoma	OK	331,861	2,299,265	14,911	19,339	4,563,957	7,229,333
38. Oregon	OR	253,260	2,018,173	9,921	11,051	10,421,513	12,713,918
39. Pennsylvania	PA	2,538,091	6,127,353	67,018	16,577	451,272	9,200,311
40. Rhode Island	RI	242,701	232,975	10,112		1,777,716	2,263,504
41. South Carolina	SC	451,383	2,465,073	10,858	8,288	5,783,465	8,719,067
42. South Dakota	SD	57,204	563,897	6,279	1,381	3,221,042	3,849,803
43. Tennessee	TN	548,735	1,990,642	22,069	23,483	36,666,624	39,251,553
44. Texas	TX	2,616,662	5,960,039	52,342	30,390	64,348,627	73,008,060
45. Utah	UT	180,601	171,795	2,951	6,907	3,427,969	3,790,223
46. Vermont	VT	86,673	2,315,317	1,280		3,973,693	6,376,963
47. Virginia	VA	2,818,078	4,711,473	39,472	35,916	13,764,137	21,369,076
48. Washington	WA	734,168	3,412,118	37,264	11,051	7,854	4,202,455
49. West Virginia	WV	54,818	1,069,392	6,467	2,763	17,910,100	19,043,540
50. Wisconsin	WI	395,053	1,382,498	62,127	55,255		1,894,933
51. Wyoming	WY	111,970	785,928	1,476	1,381	643,271	1,544,026
52. American Samoa	AS						
53. Guam	GU	575					575
54. Puerto Rico	PR	69,670	65,208				134,878
55. U.S. Virgin Islands	VI			3,865			3,865
56. Northern Mariana Islands	MP						
57. Canada	CAN	9,130		640			9,770
58. Aggregate Other Alien	OT	168,384					168,384
59. Total		103,813,807	184,762,680	1,748,644	2,487,865	735,339,382	1,028,152,378

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

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU		98-1578697	Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU		98-1673007	Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU		98-1673064	Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU		98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM		98-1652614	Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE		86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE		82-3930622	Talcott Financial Group GP, LLC	100%
Talcott Acquisition, Inc.	DE		82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Talcott Acquisition, Inc.	100%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life, Inc.	100%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Administration Services Company, LLC	DE		45-4036343	TR Re, Ltd.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	TR Re, Ltd.	100%
TC 3700M Member LLC	DE		99-4083399	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service	CT		06-1120503	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life Insurance Company	100%
Talcott US Holdings, Ltd.	BMU			Talcott Financial Group, Ltd.	100%

[1] Pursuant to the operating agreement of TAO Insurance Holdings, LLC, Alan Waxman, as a member of TAO Insurance Holdings, LLC, has the authority to appoint the managing member of TAO Insurance Holdings, LLC and has appointed A. Michael Muscolino.

[2] TAO Insurance Holdings, LLC is the managing member of TAO Sutton Parent, LLC, which in turn is a non-voting member of TAO Sutton Holdings, LLC. Sixth Street TAO Partners, L.P., Sixth Street TAO Partners (A), L.P., Sixth Street TAO Partners (B), L.P., Sixth Street TAO Partners (C), L.P., Sixth Street TAO Partners (D), L.P., Sixth Street TAO Partners (E), L.P., Sixth Street TAO Partners (F), L.P., Super TAO MA, L.P., Super TAO Contingent MA, L.P., Knight TAO, L.P., and PSERS TAO Partners Parallel Fund, L.P. (collectively, "Sixth Street TAO") are non-voting members of TAO Sutton Parent, LLC. Certain of the entities that comprise Sixth Street TAO are indirect owners of Klaverblad Levensverzekering N.V., Lifetri Uitvaartverzekeringen N.V., and Lifetri Verzekeringen N.V.

[3] In addition to Sixth Street TAO, certain investers ("Co-Investors") invested in the Domestic Insurers outside of Sixth Street TAO. All Co-Investors are passive investors and do not own any voting securities of the Domestic Insurers or of any of the other entities in this organizational chart and do not have the ability to appoint directors of Talcott Financial Group Investments, LLC or the Domestic Insurers.

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 *
4926	Talcott Holdings Grp	00000	86-1856539				Talcott Financial Group GP, LLC	DE	UIP	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3930622				Talcott Holdings, LP	DE	UIP	Talcott Financial Group GP, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3950446				Talcott Acquisition, Inc.	DE	UIP	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UIP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	95-1627971				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re Ltd.		UDP	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA	Talcott Administration Services Company, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	RE	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	99-4083399				TC 3700M Member LLC	DE	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman		
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company, Inc.	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	82-3930622	Talcott Holdings, LP	220,000,000				(760,962)				219,239,038	
00000	82-3950446	Talcott Acquisition, Inc.										
00000	06-1470915	Talcott Resolution Life, Inc.	430,000,000	575,000,000			(11,127,035)			(275,581,017)	718,291,948	
00000	95-1627971	TR Re Ltd.	(650,000,000)	(4,000,000)			(24,300,962)	(89,728,122)		(267,822,907)	(1,035,851,991)	(551,903,895)
00000	45-4036343	Talcott Administration Services Company, LLC					(20,872,011)				(20,872,011)	
00000		LIAS Administration Fee Issuer LLC										
88072	06-0974148	Talcott Resolution Life Insurance Company	275,000,000	(571,000,000)			78,486,243	30,230,790		394,608,819	207,325,852	551,903,895
81213	06-1422508	American Maturity Life Insurance Company					14,897				14,897	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					(6,765)				(6,765)	
00000	83-2918805	21 Church Street R, LLC										
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company	(275,000,000)				(19,269,982)	59,497,332		148,795,105	(85,977,545)	
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					(2,163,423)				(2,163,423)	
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)
Talcott Resolution Life Insurance Company	TR Re, Ltd.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
Talcott Resolution Life and Annuity Insurance Company	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
American Maturity Life Insurance Company	Talcott Resolution Life, Inc.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
Talcott Resolution International Life Reassurance Corporation	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.
39. The data for this supplement is not required to be filed.
41. The data for this supplement is not required to be filed.
42. The data for this supplement is not required to be filed.
46. The data for this supplement is not required to be filed.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

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

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

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]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

39. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities - abandoned property unpaid funds	30,232,076	30,255,500
2505.	Miscellaneous liabilities	11,585,144	2,629,307
2506.	Provision for future dividends	11,103,859	11,213,211
2507.	Accrued interest on derivatives in a liability position	8,287,855	9,026,831
2508.	Interest on policy or contract funds due or accrued	773,551	790,142
2597.	Summary of remaining write-ins for Line 25 from overflow page	61,982,485	53,914,991

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Separate Account loads	5,608,252	2,424,862
08.305.	ICOLI Change Cash Surrender Value	234,746	
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	5,842,998	2,424,862

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	MODCO adjustment	(1,757,328,958)	(1,264,268,711)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,757,328,958)	(1,264,268,711)

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. Separate Account loads	5,608,252			6,180,669	(572,417)				
08.305. ICOLI Change Cash Surrender Value	234,746			234,746					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	5,842,998			6,415,415	(572,417)				

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. MODCO adjustment	(1,757,328,958)			(1,756,965,795)	(363,163)				
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,757,328,958)			(1,756,965,795)	(363,163)				

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	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
08.304. Separate Account loads												
08.305. ICOLI change in cash surrender value												
08.397. Summary of remaining write-ins for Line 8.3 from overflow page												

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	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
2704. MODCO adjustment												
2797. Summary of remaining write-ins for Line 27 from overflow page												

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3

	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
08.304. Separate Account loads									
08.305. ICOLI change in cash surrender value									
08.397. Summary of remaining write-ins for Line 8.3 from overflow page									

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	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
2704. MODCO adjustment									
2797. Summary of remaining write-ins for Line 27 from overflow page									

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Separate Account loads	6,180,670	700,839	5,186,065	293,766			
08.305. ICOLI change in cash surrender value	234,746						234,746
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	6,415,416	700,839	5,186,065	293,766			234,746

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. MODCO adjustment	(1,756,965,795)	(317,106)		(1,759,086,765)		2,438,076	
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,756,965,795)	(317,106)		(1,759,086,765)		2,438,076	

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Separate Account loads	(572,417)	(572,442)		25			
08.305. ICOLI change in cash surrender value							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(572,417)	(572,442)		25			

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. MODCO adjustment	(363,163)	(4,509)		(358,654)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(363,163)	(4,509)		(358,654)			

Additional Write-ins for Analysis of Operations - Accident and Health Line 8.3

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
08.304. Reinsurance hedge program allowance													
08.305. Separate Account loads													
08.397. Summary of remaining write-ins for Line 8.3 from overflow page													

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
2704. Miscellaneous deductions													
2797. Summary of remaining write-ins for Line 27 from overflow page													

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	816,911,258	4.933	816,911,258		816,911,258	4.937
	1.02 All other governments	408,418,939	2.466	408,418,939		408,418,939	2.468
	1.03 U.S. states, territories and possessions, etc. guaranteed	17,368,166	0.105	17,368,166		17,368,166	0.105
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	22,972,356	0.139	22,972,356		22,972,356	0.139
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	505,740,569	3.054	505,740,569		505,740,569	3.056
	1.06 Industrial and miscellaneous	8,667,715,425	52.339	8,667,715,425		8,667,715,425	52.380
	1.07 Hybrid securities	122,262,718	0.738	122,262,717		122,262,717	0.739
	1.08 Parent, subsidiaries and affiliates	89,578,641	0.541	89,578,641		89,578,641	0.541
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	137,113,987	0.828	137,113,987		137,113,987	0.829
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	10,788,082,053	65.142	10,788,082,053		10,788,082,053	65.194
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	21,478,714	0.130	21,478,714		21,478,714	0.130
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	21,478,713	0.130	21,478,713		21,478,713	0.130
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	9,585,191	0.058	9,585,191		9,585,191	0.058
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	639,760,950	3.863	626,632,214		626,632,214	3.787
	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 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	649,346,141	3.921	636,217,405		636,217,405	3.845
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	1,088,430,893	6.572	1,088,430,893		1,088,430,893	6.578
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	1,088,430,893	6.572	1,088,430,893		1,088,430,893	6.578
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)	363,797,582	2.197	363,797,582		363,797,582	2.198
	6.02 Cash equivalents (Schedule E, Part 2)	508,389,478	3.070	508,389,478		508,389,478	3.072
	6.03 Short-term investments (Schedule DA)	462,000,000	2.790	462,000,000		462,000,000	2.792
	6.04 Total cash, cash equivalents and short-term investments	1,334,187,060	8.056	1,334,187,060		1,334,187,060	8.063
7.	Contract loans	1,475,217,306	8.908	1,475,217,306		1,475,217,306	8.915
8.	Derivatives (Schedule DB)	157,372,315	0.950	157,372,315		157,372,315	0.951
9.	Other invested assets (Schedule BA)	718,974,292	4.341	718,974,292		718,974,292	4.345
10.	Receivables for securities		0.000				0.000
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	327,678,955	1.979	327,678,955		327,678,955	1.980
13.	Total invested assets	16,560,767,728	100.000	16,547,638,992		16,547,638,992	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		1,161,762,330
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	19,674,928	19,674,928
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		385,272
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		(9,919,244)
7.	Deduct amounts received on disposals, Part 3, Column 15		83,368,901
8.	Deduct amortization of premium and mortgage interest points and commitment fees		103,492
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)		1,088,430,893
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		1,088,430,893
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,088,430,893

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			841,120,413
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	14,218,593		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	77,809,919		92,028,512
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			219,059
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	(28,890,202)		
	5.2 Totals, Part 3, Column 9	(52,564,280)		(81,454,482)
6.	Total gain (loss) on disposals, Part 3, Column 19			56,499,360
7.	Deduct amounts received on disposals, Part 3, Column 16			188,992,226
8.	Deduct amortization of premium and depreciation			45,203
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	401,144		
	10.2 Totals, Part 3, Column 11			401,144
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			718,974,289
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			718,974,289

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			12,897,609,168
2.	Cost of bonds and stocks acquired, Part 3, Column 7			1,316,534,204
3.	Accrual of discount			16,514,024
4.	Unrealized valuation increase/(decrease):			
	4.1. Part 1, Column 12	(44,167)		
	4.2. Part 2, Section 1, Column 15	(561,252)		
	4.3. Part 2, Section 2, Column 13	(259,911,849)		
	4.4. Part 4, Column 11	(4,807,895)		(265,325,163)
5.	Total gain (loss) on disposals, Part 4, Column 19			(133,650,568)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			2,301,946,025
7.	Deduct amortization of premium			73,171,129
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	(1,881,274)		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16			
	8.4. Part 4, Column 15			(1,881,274)
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			
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			4,223,668
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			11,458,906,905
12.	Deduct total nonadmitted amounts			13,128,736
13.	Statement value at end of current period (Line 11 minus Line 12)			11,445,778,169

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	816,911,258	582,831,837	806,375,984	979,303,311
Governments	2.	Canada	1,400,747	1,262,213	1,461,132	1,317,000
(Including all obligations guaranteed by governments)	3.	Other Countries	407,018,192	366,844,785	408,065,867	421,728,027
	4.	Totals	1,225,330,197	950,938,835	1,215,902,983	1,402,348,338
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	17,368,166	14,635,646	18,387,905	13,795,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,972,356	19,006,120	24,002,411	18,655,000
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	505,740,569	422,780,328	530,228,309	416,242,730
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	6,646,930,005	5,899,620,072	6,753,170,130	6,451,928,125
	9.	Canada	149,456,013	126,511,008	152,815,267	140,586,000
	10.	Other Countries	2,130,706,112	2,006,284,680	2,164,156,969	2,077,601,346
	11.	Totals	8,927,092,130	8,032,415,759	9,070,142,366	8,670,115,471
Parent, Subsidiaries and Affiliates	12.	Totals	89,578,641	91,036,268	89,578,641	89,578,641
	13.	Total Bonds	10,788,082,059	9,530,812,957	10,948,242,615	10,610,735,180
PREFERRED STOCKS	14.	United States	21,478,714	21,478,716	21,626,294	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	21,478,714	21,478,716	21,626,294	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	21,478,714	21,478,716	21,626,294	
COMMON STOCKS	20.	United States	9,543,369	9,543,369	8,771,425	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries	41,822	41,822		
	23.	Totals	9,585,191	9,585,191	8,771,425	
Parent, Subsidiaries and Affiliates	24.	Totals	639,760,950	639,760,950	11,792,349	
	25.	Total Common Stocks	649,346,141	649,346,141	20,563,774	
	26.	Total Stocks	670,824,855	670,824,858	42,190,068	
	27.	Total Bonds and Stocks	11,458,906,914	10,201,637,814	10,990,432,683	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	17,661,713	4,532,762	10,059,954	16,535,612	785,097,881	XXX	833,887,923	7.4	665,183,230	5.4	833,887,923	
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	17,661,713	4,532,762	10,059,954	16,535,612	785,097,881	XXX	833,887,923	7.4	665,183,230	5.4	833,887,923	
2. All Other Governments												
2.1 NAIC 1		18,535,904	26,213,758	21,231,880	126,415,390	XXX	192,396,932	1.7	123,378,353	1.0	167,020,559	25,376,373
2.2 NAIC 2	750,058	34,104,847	41,082,101	75,027,949	65,057,052	XXX	216,022,007	1.9	171,989,410	1.4	187,539,624	28,482,383
2.3 NAIC 3						XXX			8,983,661	0.1		
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	750,058	52,640,751	67,295,858	96,259,829	191,472,442	XXX	408,418,939	3.6	304,351,424	2.5	354,560,183	53,858,756
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	119,363	2,792,254	5,536,879	8,614,076	305,594	XXX	17,368,166	0.2	62,394,513	0.5	17,368,166	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	119,363	2,792,254	5,536,879	8,614,076	305,594	XXX	17,368,166	0.2	62,394,513	0.5	17,368,166	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	202,658	810,633	6,732,900	12,627,764	2,598,400	XXX	22,972,356	0.2	48,431,114	0.4	22,972,356	
4.2 NAIC 2						XXX			186,825	0.0		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	202,658	810,633	6,732,900	12,627,764	2,598,400	XXX	22,972,356	0.2	48,617,939	0.4	22,972,356	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,593,308	45,342,546	95,417,576	227,238,324	118,577,870	XXX	504,169,625	4.5	767,930,718	6.2	492,625,214	11,544,411
5.2 NAIC 2	107,607	430,426	538,033	170,377	324,502	XXX	1,570,944	0.0	16,569,946	0.1	1,570,944	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	17,700,915	45,772,972	95,955,609	227,408,701	118,902,372	XXX	505,740,569	4.5	784,500,664	6.4	494,196,158	11,544,411

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	447,094,670	1,147,722,066	1,413,874,230	796,459,070	920,106,173	XXX	4,725,256,209	41.9	5,195,667,116	42.2	2,820,301,707	1,904,954,502
6.2 NAIC 2	178,679,589	533,689,128	1,363,564,638	688,656,733	1,021,945,453	XXX	3,786,535,541	33.6	4,128,890,496	33.5	2,437,383,928	1,349,151,613
6.3 NAIC 3	14,209,803	28,165,033	57,877,365	19,929,117		XXX	120,181,319	1.1	187,690,705	1.5	40,707,107	79,474,211
6.4 NAIC 4	1,846,268	10,378,810	13,968,551			XXX	26,193,629	0.2	28,685,637	0.2		26,193,629
6.5 NAIC 5		9,548,448				XXX	9,548,448	0.1	438	0.0		9,548,448
6.6 NAIC 6	276					XXX	276	0.0			276	
6.7 Totals	641,830,606	1,729,503,486	2,849,284,784	1,505,044,920	1,942,051,626	XXX	8,667,715,423	76.9	9,540,934,392	77.5	5,298,393,019	3,369,322,404
7. Hybrid Securities												
7.1 NAIC 1						XXX			8,250,000	0.1		
7.2 NAIC 2		69,274,320	16,433,210	9,013,240	7,448,867	XXX	102,169,637	0.9	158,213,187	1.3	74,706,999	27,462,638
7.3 NAIC 3				5,058,260	15,034,821	XXX	20,093,081	0.2	20,616,875	0.2	15,034,821	5,058,260
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		69,274,320	16,433,210	14,071,500	22,483,688	XXX	122,262,717	1.1	187,080,062	1.5	89,741,819	32,520,898
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	460,990	1,843,958	20,027,645	5,387,199	460,990	XXX	28,180,782	0.3	16,967,726	0.1		28,180,782
8.2 NAIC 2	400,500,000	500,000	6,566,357	11,433,643	42,397,859	XXX	461,397,859	4.1	318,903,030	2.6		461,397,859
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	400,960,990	2,343,958	26,594,002	16,820,842	42,858,849	XXX	489,578,641	4.3	335,870,756	2.7		489,578,641
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
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							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	59,716,667	82,284,741	28,087,932		2,841,314	XXX	172,930,654	1.5	310,153,564	2.5	57,657,722	115,272,932
10.2 NAIC 2		7,450,000	2,700,000	5,700,000		XXX	15,850,000	0.1	8,855,691	0.1	8,400,000	7,450,000
10.3 NAIC 3						XXX			64,621,860	0.5		
10.4 NAIC 4	10,333,333					XXX	10,333,333	0.1			10,333,333	
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	70,050,000	89,734,741	30,787,932	5,700,000	2,841,314	XXX	199,113,987	1.8	383,631,115	3.1	76,391,055	122,722,932
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 542,849,370	1,303,864,864	1,605,950,875	1,088,093,927	1,956,403,612		6,497,162,647	57.7	XXX	XXX	4,411,833,648	2,085,328,999
12.2 NAIC 2	(d) 580,037,254	645,448,721	1,430,884,338	790,001,942	1,137,173,733		4,583,545,988	40.7	XXX	XXX	2,709,601,495	1,873,944,493
12.3 NAIC 3	(d) 14,209,803	28,165,033	57,877,365	24,987,377	15,034,821		140,274,399	1.2	XXX	XXX	55,741,928	84,532,471
12.4 NAIC 4	(d) 12,179,601	10,378,810	13,968,551				36,526,963	0.3	XXX	XXX	10,333,333	26,193,629
12.5 NAIC 5	(d)	9,548,448					(c) 9,548,448	0.1	XXX	XXX		9,548,448
12.6 NAIC 6	(d) 276						(c) 276	0.0	XXX	XXX	276	
12.7 Totals	1,149,276,304	1,997,405,877	3,108,681,129	1,903,083,245	3,108,612,166		(b) 11,267,058,721	100.0	XXX	XXX	7,187,510,680	4,079,548,041
12.8 Line 12.7 as a % of Col. 7	10.2	17.7	27.6	16.9	27.6		100.0	XXX	XXX	XXX	63.8	36.2
13. Total Bonds Prior Year												
13.1 NAIC 1	593,564,865	1,743,621,723	1,885,518,908	1,160,970,325	1,814,680,513		XXX	XXX	7,198,356,334	58.5	5,121,383,294	2,076,973,040
13.2 NAIC 2	505,917,081	788,311,321	1,533,012,158	723,860,213	1,252,507,812		XXX	XXX	4,803,608,585	39.0	3,112,020,264	1,691,588,321
13.3 NAIC 3	75,294,663	59,453,955	111,615,158	9,903,085	25,646,240		XXX	XXX	281,913,101	2.3	137,441,779	144,471,322
13.4 NAIC 4	9,557,322	10,192,483	8,935,832				XXX	XXX	28,685,637	0.2	113,254	28,572,383
13.5 NAIC 5	71	238	129				XXX	XXX	(c) 438	0.0		438
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	1,184,334,002	2,601,579,720	3,539,082,185	1,894,733,623	3,092,834,565		XXX	XXX	(b) 12,312,564,095	100.0	8,370,958,591	3,941,605,504
13.8 Line 13.7 as a % of Col. 9	9.6	21.1	28.7	15.4	25.1		XXX	XXX	100.0	XXX	68.0	32.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	185,504,914	806,971,898	786,706,895	821,538,913	1,811,111,028		4,411,833,648	39.2	5,121,383,294	41.6	4,411,833,648	XXX
14.2 NAIC 2	116,835,400	385,897,411	691,196,289	534,036,743	981,635,652		2,709,601,495	24.0	3,112,020,264	25.3	2,709,601,495	XXX
14.3 NAIC 3	1,874,000	11,241,203	25,657,854	1,934,050	15,034,821		55,741,928	0.5	137,441,779	1.1	55,741,928	XXX
14.4 NAIC 4	10,333,333						10,333,333	0.1	113,254	0.0	10,333,333	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6	276						276	0.0			276	XXX
14.7 Totals	314,547,923	1,204,110,513	1,503,561,038	1,357,509,706	2,807,781,501		7,187,510,680	63.8	8,370,958,591	68.0	7,187,510,680	XXX
14.8 Line 14.7 as a % of Col. 7	4.4	16.8	20.9	18.9	39.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.8	10.7	13.3	12.0	24.9		63.8	XXX	XXX	XXX	63.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	357,344,456	496,892,965	819,243,979	266,555,014	145,292,584		2,085,328,999	18.5	2,076,973,040	16.9	XXX	2,085,328,999
15.2 NAIC 2	463,201,854	259,551,310	739,688,049	255,965,199	155,538,081		1,873,944,493	16.6	1,691,588,321	13.7	XXX	1,873,944,493
15.3 NAIC 3	12,335,803	16,923,830	32,219,511	23,053,327			84,532,471	0.8	144,471,322	1.2	XXX	84,532,471
15.4 NAIC 4	1,846,268	10,378,810	13,968,551				26,193,629	0.2	28,572,383	0.2	XXX	26,193,629
15.5 NAIC 5		9,548,448					9,548,448	0.1	438	0.0	XXX	9,548,448
15.6 NAIC 6											XXX	
15.7 Totals	834,728,381	793,295,364	1,605,120,091	545,573,540	300,830,666		4,079,548,041	36.2	3,941,605,504	32.0	XXX	4,079,548,041
15.8 Line 15.7 as a % of Col. 7	20.5	19.4	39.3	13.4	7.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.4	7.0	14.2	4.8	2.7		36.2	XXX	XXX	XXX	XXX	36.2

(a) Includes $ 2,245,689,570 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ 15,167,958 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 $ 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 $ 68,643,332 ; NAIC 2 $ 400,000,000 ; NAIC 3 $; NAIC 4 $ 10,333,333 ; 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	16,976,665	2,121,939	8,604,016	12,792,092	784,222,169	XXX	824,716,881	7.3	656,443,089	5.3	824,716,881	
1.02 Residential Mortgage-Backed Securities	358,086	1,153,888	1,161,989	3,199,096	30,021	XXX	5,903,080	0.1	6,335,474	0.1	5,903,080	
1.03 Commercial Mortgage-Backed Securities	326,962	1,256,935	293,950	544,424	845,691	XXX	3,267,962	0.0	2,404,667	0.0	3,267,962	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	17,661,713	4,532,762	10,059,954	16,535,612	785,097,881	XXX	833,887,923	7.4	665,183,230	5.4	833,887,923	
2. All Other Governments												
2.01 Issuer Obligations	635,679	52,640,751	67,295,858	96,259,829	191,472,442	XXX	408,304,560	3.6	304,017,738	2.5	354,445,804	53,858,756
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities	114,379					XXX	114,379	0.0	333,686	0.0	114,379	
2.05 Totals	750,058	52,640,751	67,295,858	96,259,829	191,472,442	XXX	408,418,939	3.6	304,351,424	2.5	354,560,183	53,858,756
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	119,363	2,792,254	5,536,879	8,614,076	305,594	XXX	17,368,166	0.2	62,394,513	0.5	17,368,166	
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	119,363	2,792,254	5,536,879	8,614,076	305,594	XXX	17,368,166	0.2	62,394,513	0.5	17,368,166	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	202,658	810,633	6,732,900	12,627,764	2,598,400	XXX	22,972,356	0.2	48,617,939	0.4	22,972,356	
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	202,658	810,633	6,732,900	12,627,764	2,598,400	XXX	22,972,356	0.2	48,617,939	0.4	22,972,356	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	13,568,370	29,517,211	79,593,933	219,777,509	118,673,828	XXX	461,130,850	4.1	725,194,309	5.9	449,586,439	11,544,411
5.02 Residential Mortgage-Backed Securities	645,346	2,048,636	2,514,173	6,086,559	89,198	XXX	11,383,913	0.1	19,150,306	0.2	11,383,913	
5.03 Commercial Mortgage-Backed Securities	3,130,673	11,294,600	11,589,981	129,624	139,346	XXX	26,284,225	0.2	32,439,195	0.3	26,284,225	
5.04 Other Loan-Backed and Structured Securities	356,526	2,912,525	2,257,523	1,415,008		XXX	6,941,582	0.1	7,716,854	0.1	6,941,582	
5.05 Totals	17,700,915	45,772,972	95,955,609	227,408,702	118,902,372	XXX	505,740,569	4.5	784,500,664	6.4	494,196,158	11,544,411
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	227,658,595	1,066,556,124	2,149,161,147	1,338,165,476	1,921,493,233	XXX	6,703,034,575	59.5	7,321,012,329	59.5	4,863,414,746	1,839,619,829
6.02 Residential Mortgage-Backed Securities	29,095,623	41,890,774	35,863,583	24,133,362	5,269,755	XXX	136,253,098	1.2	172,438,794	1.4	865,506	135,387,591
6.03 Commercial Mortgage-Backed Securities	159,860,586	325,264,646	94,867,995	5,567,519	972,027	XXX	586,532,773	5.2	1,137,482,379	9.2	350,154,282	236,378,491
6.04 Other Loan-Backed and Structured Securities	225,215,802	295,791,943	569,392,061	137,178,562	14,316,611	XXX	1,241,894,979	11.0	910,000,890	7.4	83,958,485	1,157,936,494
6.05 Totals	641,830,606	1,729,503,486	2,849,284,786	1,505,044,920	1,942,051,626	XXX	8,667,715,424	76.9	9,540,934,392	77.5	5,298,393,019	3,369,322,405
7. Hybrid Securities												
7.01 Issuer Obligations		69,274,320	16,433,210	14,071,500	22,483,688	XXX	122,262,717	1.1	187,080,062	1.5	89,741,819	32,520,898
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		69,274,320	16,433,210	14,071,500	22,483,688	XXX	122,262,717	1.1	187,080,062	1.5	89,741,819	32,520,898
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	400,460,990	1,843,958	2,304,948	4,609,896	42,858,849	XXX	452,078,641	4.0	318,903,030	2.6		452,078,641
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	500,000	500,000	24,289,054	12,210,945		XXX	37,499,999	0.3	16,967,726	0.1		37,499,999
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	400,960,990	2,343,958	26,594,002	16,820,841	42,858,849	XXX	489,578,640	4.3	335,870,756	2.7		489,578,640

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	70,050,000	89,734,741	30,787,932	5,700,000	2,841,314	XXX	199,113,987	1.8	383,631,115	3.1	76,391,055	122,722,932
10.03 Totals	70,050,000	89,734,741	30,787,932	5,700,000	2,841,314	XXX	199,113,987	1.8	383,631,115	3.1	76,391,055	122,722,932
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	659,622,320	1,225,557,190	2,335,662,890	1,706,918,143	3,084,108,203	XXX	9,011,868,746	80.0	XXX	XXX	6,622,246,211	2,389,622,535
12.02 Residential Mortgage-Backed Securities	30,099,056	45,093,297	39,539,745	33,419,018	5,388,974	XXX	153,540,090	1.4	XXX	XXX	18,152,499	135,387,591
12.03 Commercial Mortgage-Backed Securities	163,318,221	337,816,181	106,751,926	6,241,567	1,957,064	XXX	616,084,959	5.5	XXX	XXX	379,706,469	236,378,491
12.04 Other Loan-Backed and Structured Securities	226,186,707	299,204,468	595,938,638	150,804,515	14,316,611	XXX	1,286,450,939	11.4	XXX	XXX	91,014,446	1,195,436,493
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	70,050,000	89,734,741	30,787,932	5,700,000	2,841,314	XXX	199,113,987	1.8	XXX	XXX	76,391,055	122,722,932
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,149,276,304	1,997,405,877	3,108,681,131	1,903,083,244	3,108,612,166		11,267,058,722	100.0	XXX	XXX	7,187,510,680	4,079,548,042
12.10 Line 12.09 as a % of Col. 7	10.2	17.7	27.6	16.9	27.6		100.0	XXX	XXX	XXX	63.8	36.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	606,694,468	1,444,788,056	2,854,284,308	1,671,677,382	3,046,218,795	XXX	XXX	XXX	9,623,663,009	78.2	7,357,573,169	2,266,089,840
13.02 Residential Mortgage-Backed Securities	20,547,983	44,478,608	47,114,445	80,697,314	5,086,224	XXX	XXX	XXX	197,924,574	1.6	20,381,925	177,542,649
13.03 Commercial Mortgage-Backed Securities	395,250,728	467,437,646	272,657,726	24,538,982	12,441,159	XXX	XXX	XXX	1,172,326,241	9.5	806,766,886	365,559,355
13.04 Other Loan-Backed and Structured Securities	97,218,963	415,135,658	278,598,676	117,819,945	26,245,914	XXX	XXX	XXX	935,019,156	7.6	127,270,198	807,748,958
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	64,621,860	229,739,752	86,427,030		2,842,473	XXX	XXX	XXX	383,631,115	3.1	58,966,413	324,664,702
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	1,184,334,002	2,601,579,720	3,539,082,185	1,894,733,623	3,092,834,565		XXX	XXX	12,312,564,095	100.0	8,370,958,591	3,941,605,504
13.10 Line 13.09 as a % of Col. 9	9.6	21.1	28.7	15.4	25.1		XXX	XXX	100.0	XXX	68.0	32.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	180,607,142	909,213,877	1,403,235,557	1,328,432,899	2,800,756,736	XXX	6,622,246,211	58.8	7,357,573,169	59.8	6,622,246,211	XXX
14.02 Residential Mortgage-Backed Securities	1,419,498	3,575,260	3,748,531	9,289,974	119,236	XXX	18,152,499	0.2	20,381,925	0.2	18,152,499	XXX
14.03 Commercial Mortgage-Backed Securities	51,248,363	240,764,815	86,034,206	674,048	985,037	XXX	379,706,469	3.4	806,766,886	6.6	379,706,469	XXX
14.04 Other Loan-Backed and Structured Securities	19,272,921	44,565,505	7,842,744	13,412,785	5,920,491	XXX	91,014,446	0.8	127,270,198	1.0	91,014,446	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans	62,000,000	5,991,055	2,700,000	5,700,000		XXX	76,391,055	0.7	58,966,413	0.5	76,391,055	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	314,547,923	1,204,110,513	1,503,561,038	1,357,509,706	2,807,781,501		7,187,510,680	63.8	8,370,958,591	68.0	7,187,510,680	XXX
14.10 Line 14.09 as a % of Col. 7	4.4	16.8	20.9	18.9	39.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.8	10.7	13.3	12.0	24.9		63.8	XXX	XXX	XXX	63.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	479,015,178	316,343,313	932,427,334	378,485,244	283,351,467	XXX	2,389,622,535	21.2	2,266,089,840	18.4	XXX	2,389,622,535
15.02 Residential Mortgage-Backed Securities	28,679,558	41,518,037	35,791,214	24,129,044	5,269,738	XXX	135,387,591	1.2	177,542,649	1.4	XXX	135,387,591
15.03 Commercial Mortgage-Backed Securities	112,069,858	97,051,367	20,717,720	5,567,519	972,027	XXX	236,378,491	2.1	365,559,355	3.0	XXX	236,378,491
15.04 Other Loan-Backed and Structured Securities	206,913,786	254,638,963	588,095,893	137,391,731	8,396,120	XXX	1,195,436,493	10.6	807,748,958	6.6	XXX	1,195,436,493
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	8,050,000	83,743,685	28,087,932		2,841,314	XXX	122,722,932	1.1	324,664,702	2.6	XXX	122,722,932
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	834,728,381	793,295,364	1,605,120,092	545,573,538	300,830,666		4,079,548,042	36.2	3,941,605,504	32.0	XXX	4,079,548,042
15.10 Line 15.09 as a % of Col. 7	20.5	19.4	39.3	13.4	7.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.4	7.0	14.2	4.8	2.7		36.2	XXX	XXX	XXX	XXX	36.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	327,621,858	27,621,858			300,000,000
2. Cost of short-term investments acquired	469,096,207	69,096,207			400,000,000
3. Accrual of discount	136,598	136,598			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(5,234)	(5,234)			
6. Deduct consideration received on disposals	334,846,085	34,846,085			300,000,000
7. Deduct amortization of premium	3,343	3,343			
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)	462,000,000	62,000,000			400,000,000
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	462,000,000	62,000,000			400,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			113,094,231
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	53,891,455		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	6,977,420	60,868,875	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(181,078,263)		
	3.2 Section 2, Column 19	27,044,777	(154,033,486)	
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(31,668,009)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(2,113,028)
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	(486,973)	(486,973)	
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	10,951,891		
	8.2 Section 2, Column 23		10,951,891	
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	1,875,880		
	9.2 Section 2, Column 20		1,875,880	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			2,715,437
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			2,715,437

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			34,711,829
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			753,955
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	4,771,369		
	3.14 Section 1, Column 18, prior year	17,220,558	(12,449,189)	(12,449,189)
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	4,771,369		
	3.24 Section 1, Column 19, prior year plus	17,220,558		
	3.25 SSAP No. 108 Adjustments		(12,449,189)	(12,449,189)
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)			(78,848,034)
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)	(78,848,034)		
	4.23 SSAP No. 108 Adjustments		(78,848,034)	
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)			35,465,784
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			35,465,784

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	Bond With Interest Rate Swap	1.A	8,702,932	8,518,528	4,939,867	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,358	(2,973,951)	037833-AL-4	APPLE INC	1.B FE	8,516,170	7,913,818
91278*BC7	Bond With Interest Rate Swap	1.A	7,341,149	6,735,886	3,728,558	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,989	(2,508,605)	037833-BA-7	APPLE INC	1.B FE	6,733,897	6,237,163
91278*BC7	Bond With Interest Rate Swap	1.A	6,047,271	6,276,345	3,789,209	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,639	(2,066,463)	037833-BH-2	APPLE INC	1.B FE	6,274,706	5,855,672
91278*BC7	Bond With Interest Rate Swap	1.A	7,253,973	7,257,904	4,642,115	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,966	(2,478,815)	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,255,938	7,120,930
91278*BC7	Bond With Interest Rate Swap	1.A	25,283,834	29,840,449	17,127,378	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	6,852	(8,639,949)	097023-CX-1	BOEING CO	2.C FE	29,833,597	25,767,327
91278*BC7	Bond With Interest Rate Swap	1.A	6,888,750	6,876,845	4,883,767	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,867	(2,354,012)	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,874,978	7,237,779
91278*BC7	Bond With Interest Rate Swap	1.A	9,778,410	9,990,894	4,484,564	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,650	(3,341,462)	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	9,988,244	7,826,026
91278*BC7	Bond With Interest Rate Swap	1.A	13,764,654	13,733,347	10,635,931	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	3,730	(4,703,634)	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,729,617	15,339,565
91278*BC7	Bond With Interest Rate Swap	1.A	10,706,148	10,689,669	7,127,835	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,901	(3,658,487)	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,686,768	10,786,322
91278*BC7	Bond With Interest Rate Swap	1.A	8,112,887	8,185,553	4,173,742	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,199	(2,772,322)	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,183,354	6,946,064
91278*BC7	Bond With Interest Rate Swap	1.A	29,752,116	23,113,963	5,256,670	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	8,063	(10,166,843)	912810-SN-9	UNITED STATES TREASURY	1.A	23,105,900	15,423,513
91278*BC7	Bond With Interest Rate Swap	1.A	5,964,683	5,900,916	1,725,020	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,616	(2,038,242)	912810-SZ-2	UNITED STATES TREASURY	1.A	5,899,300	3,763,262
91278*BC7	Bond With Interest Rate Swap	1.A	5,403,192	5,406,128	3,742,186	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,464	(1,846,370)	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.E	5,404,664	5,588,556
91283#DN0	Bond With Interest Rate Swap	1.C	17,909,211	19,383,813	17,636,938	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(1,588,609)	02209S-AR-4	ALTRIA GROUP INC	2.B FE	19,383,813	19,225,547
91283#DN0	Bond With Interest Rate Swap	1.C	538,978	527,163	402,845	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(47,809)	912810-SA-7	UNITED STATES TREASURY	1.A	527,163	450,654
91283#DN0	Bond With Interest Rate Swap	1.C	1,763,928	1,773,565	1,306,502	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(156,466)	912810-SF-6	UNITED STATES TREASURY	1.A	1,773,565	1,462,968
91283#DN0	Bond With Interest Rate Swap	1.C	79,787,883	61,942,740	35,527,566	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(7,077,460)	912810-SN-9	UNITED STATES TREASURY	1.A	61,942,740	42,605,026
91283#HD8	Bond With Interest Rate Swap	1.F	19,360,000	15,095,824	17,038,658	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(9,647,716)	760719-BH-6	HSBC USA INC	1.G FE	15,095,824	26,686,374
91283#HD8	Bond With Interest Rate Swap	1.F	90,640,000	70,663,399	5,590,948	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(45,168,854)	912810-SP-4	UNITED STATES TREASURY	1.A	70,663,399	50,759,802
91278*AY0	Bond With Interest Rate Swap	1.C	1,921,057	1,989,705	1,745,417	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	476	(333,019)	126408-HN-6	CSX CORP	1.G FE	1,989,229	2,078,436
91278*AY0	Bond With Interest Rate Swap	1.C	5,079,126	5,032,614	4,420,738	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	1,258	(880,476)	55336V-BT-6	MPLX LP	2.B FE	5,031,356	5,301,214
91278*AY0	Bond With Interest Rate Swap	1.C	2,457,642	2,468,120	2,480,054	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	609	(426,037)	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,467,511	2,906,091
91278*AY0	Bond With Interest Rate Swap	1.C	33,479,635	26,008,258	13,637,437	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,294	(5,803,754)	912810-SN-9	UNITED STATES TREASURY	1.A	25,999,964	19,441,191
91278*AY0	Bond With Interest Rate Swap	1.C	33,870,400	33,506,725	18,065,746	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,390	(5,871,494)	912810-SZ-2	UNITED STATES TREASURY	1.A	33,498,335	23,937,240
91278*AY0	Bond With Interest Rate Swap	1.C	8,192,139	7,965,438	4,119,632	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	2,029	(1,420,122)	912810-TB-4	UNITED STATES TREASURY	1.A	7,963,409	5,539,754
9999999999 - Totals				388,883,791	198,229,323	XXX	XXX	XXX	60,350	(127,970,971)	XXX	XXX	XXX	388,823,441	326,200,294

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	5	622,172,300	5	626,589,506	5	629,459,269	5	390,263,749	5	622,172,300
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,417,206	XXX	8,704,515	XXX	8,501,590	XXX	156,682	XXX	21,779,993
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	5,834,752	XXX	247,697,110	XXX	1,536,642	XXX	255,068,504
7. Ending Inventory	5	626,589,506	5	629,459,269	5	390,263,749	5	388,883,789	5	388,883,789

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	2,715,433	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	35,465,784	
3.	Total (Line 1 plus Line 2)		38,181,217
4.	Part D, Section 1, Column 6	188,066,846	
5.	Part D, Section 1, Column 7	(149,885,629)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(142,029,246)	
8.	Part B, Section 1, Column 13	4,771,369	
9.	Total (Line 7 plus Line 8)		(137,257,877)
10.	Part D, Section 1, Column 9	167,825,216	
11.	Part D, Section 1, Column 10	(305,083,093)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	36,778,711	
14.	Part B, Section 1, Column 20	4,710,000	
15.	Part D, Section 1, Column 12	41,488,711	
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	345,169,225	23,298,050	321,871,174	
2. Cost of cash equivalents acquired	4,983,037,361	345,945,362	4,637,091,999	
3. Accrual of discount	619,712	619,712		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	1,060	1,060		
6. Deduct consideration received on disposals	4,820,437,880	352,887,511	4,467,550,369	
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)	508,389,479	16,976,674	491,412,805	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	508,389,479	16,976,674	491,412,805	

(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
BHM01GJ76		ONTARIO	CA		11/18/2015	3.530	537,859						3,659,764	07/08/2024
BHM01GJ84		ONTARIO	CA		11/18/2015	3.530	557,167						3,992,626	10/30/2024
BHM01JC69		NEW YORK	NY		05/10/2019	3.780	4,690,668		(79,389)				16,216,132	07/08/2024
BHM02T4T5		SIMI VALLEY	CA		09/05/2007	5.980	9,634,296						25,680,900	11/30/2023
BHM0JMW53		STAMFORD	CT		03/18/2011	6.030	6,791,112						5,990,134	09/30/2024
BHM0K4486		MULTI-CITY	MD		04/15/2020	5.676	27,255,216		24,731				53,395,058	09/26/2024
BHM0K4494		MULTI-CITY	MD		03/28/2019	4.250	25,225,357						49,355,757	09/26/2024
BHM0L88N5		GLEN BURNIE	MD		11/30/2011	5.000	1,422,114						2,957,143	09/25/2024
BHM0LC8T7		SAN BRUNO	CA		01/08/2020	4.770	10,895,812						37,437,529	12/07/2023
BHM0LZHT6		CARLSBAD	CA		04/03/2012	4.080	2,888,071						12,488,168	11/11/2024
BHM0M26W3		WASHINGTON	DC		09/21/2017	3.640	5,031,822						5,342,096	08/16/2024
BHM0M67U7		MULTI-CITY	US		04/28/2015	3.550	27,034,948						93,703,137	12/21/2023
BHM0MN8Z8		MULTI-CITY	US		05/10/2019	3.631	1,680,574		(9,808)				2,566,937	09/30/2024
BHM0SMD47		FALLS CHURCH	VA		04/28/2015	4.200	1,512,316						4,323,810	11/11/2024
BHM0T2SQ5		BOSTON	MA		04/28/2015	3.650	819,077						1,915,002	10/15/2024
BHM0U02F9		BOSTON	MA		04/28/2015	3.970	2,071,603						5,062,508	10/30/2024
BHM0UP068		BOSTON	MA		09/13/2013	4.500	5,133,871						11,400,007	12/05/2023
BHM0V2CJ5		DALLAS	TX		10/03/2013	4.855	6,079,468		6,667				8,375,740	09/30/2024
BHM0XQNM1		TIMONIUM	MD		01/15/2014	5.140	16,414,386		32				23,670,594	07/10/2024
BHM13T3U0		CHARLESTON	SC		05/10/2019	3.912	5,303,618		(1,218)				14,299,856	11/01/2024
BHM15T4C7		LAUREL	MD		05/10/2019	4.466	5,259,011		6,450				11,872,225	11/18/2024
BHM15X6S1		GLEN MILLS	PA		05/10/2019	4.253	7,041,498		16,650				11,456,626	10/07/2024
BHM1947Z4		FAIRFAX	VA		04/28/2015	7.000	2,396,459						2,969,474	09/24/2024
BHM195YY4		FORT MILL	SC		04/03/2015	3.780	19,540,907						33,800,000	07/08/2024
BHM19G5H9		MULTI-CITY	US		05/26/2015	3.610	2,002,752						6,153,057	12/15/2023
BHM1AKCX5		WESTMINSTER	MD		08/27/2015	4.000	3,870,498						9,336,854	05/29/2024
BHM1D68D2		PALO ALTO	CA		11/05/2015	3.720	587,689						1,145,189	08/12/2024
BHM1DBX43		ONTARIO	CA		11/18/2015	3.530	990,212						4,104,577	10/30/2024
BHM1J09R7		TACOMA	WA		03/23/2016	3.850	1,282,793		1				2,353,076	08/30/2024
BHM1K1AN0		MULTI-CITY	MD		12/22/2016	3.670	45,576,809		42				64,754,278	10/02/2024
BHM1K89H0		CARROLLTON	TX		02/16/2017	4.200	8,263,161						23,003,434	11/08/2024
BHM1KBXM5		ELKRIDGE	MD		11/22/2016	3.810	9,904,223						25,500,000	04/23/2024
BHM1KFJV2		MULTI-CITY	NJ		11/01/2016	3.390	27,720,929						83,393,764	10/28/2024
BHM1NWMJ5		SAN DIEGO	CA		04/26/2017	4.385	60,301,749		6,436				160,300,121	11/25/2024
BHM1QNTR7		PHOENIX	AZ		06/09/2017	3.951	14,743,392		11,978				39,400,000	08/26/2024
BHM1R1JQ7		IRVING	TX		07/11/2017	3.810	24,400,000						65,600,000	11/14/2024
BHM1R8X11		JERICHO	NY		08/31/2017	4.111	40,770,398		29,648				64,100,000	09/13/2024
BHM1T6GL8		SANTA CLARA	CA		03/01/2018	3.990	47,000,000						84,900,000	10/01/2024
BHM1TLYF8		ARLINGTON	TX		06/28/2018	4.481	25,958,870		23,031				51,313,579	09/04/2024
BHM1U1PQ6		COPPELL	TX		06/28/2018	4.410	14,287,968						20,609,537	08/19/2024
BHM1XQC17		BOSTON	MA		11/27/2018	4.500	25,000,000						36,606,101	10/15/2024
BHM1XTEQ4		SAN JOSE	CA		01/15/2019	4.630	8,100,000						13,639,377	08/05/2024
BHM1ZBA51		WILMINGTON	NC		05/10/2019	5.000	4,651,556						7,757,570	10/11/2024
BHM1ZVWA2		BOSTON	MA		05/23/2019	3.980	6,600,000						11,531,251	07/08/2024
BHM20BQD3		DALLAS	TX		11/05/2019	4.100	6,500,000						12,001,510	07/31/2024
BHM20ZLX1		DEER PARK	NY		09/30/2019	4.150	7,439,061						10,882,825	10/16/2024
BHM215A18		DENVER	CO		08/28/2019	3.510	10,300,000						12,461,728	09/30/2024
BHM21LBR5		MULTI-CITY	WI		02/11/2020	3.760	10,548,896						22,363,415	08/16/2024
BHM227VA0		OLNEY	MD		11/26/2019	3.250	41,000,000						76,300,000	10/02/2024
BHM228G23		SAN DIEGO	CA		02/06/2020	3.700	7,743,922						15,396,946	08/16/2024
BHM228ZB2		FREDERICK	MD		11/01/2019	3.500	5,179,935						12,816,932	11/18/2024
BHM229HF1		MULTI-CITY	US		12/19/2019	3.350	32,300,000						60,580,485	12/14/2023

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
BHM242AQ7		CHARLOTTE	NC		06/30/2020	3.200	3,800,000						7,611,722	12/19/2023
BHM245W94		HOUSTON	TX		03/30/2020	3.120	6,400,000						8,971,139	07/10/2024
BHM2524R1		VALENCIA	CA		07/23/2020	3.250	5,300,000						10,427,768	07/01/2024
BHM25U4C2		MIAMI	FL		12/04/2020	3.370	7,400,000						9,745,960	09/30/2024
BHM2605Y8		VENICE	CA		09/16/2020	3.700	3,326,204						5,291,729	10/28/2024
BHM27EG66		SALT LAKE CITY	UT		01/11/2021	2.900	6,900,000						10,461,142	05/14/2024
BHM27EGK5		NEWPORT BEACH	CA		06/01/2021	2.840	12,351,205						24,944,319	09/09/2024
BHM27LD63		HERNDON	VA		01/14/2021	3.250	9,200,000						22,340,031	10/31/2024
BHM27SMZ4		CHARLOTTE	NC		12/29/2020	3.284	6,565,426		10,789				12,420,841	11/27/2023
BHM284RK4		NASHVILLE	TN		04/01/2022	4.084	14,364,256		10,362				27,074,176	11/18/2024
BHM286D81		REDLANDS	CA		01/22/2021	7.391	4,135,916		1,886				9,353,699	12/21/2023
BHM2889H2		OGDEN	UT		03/01/2021	2.990	8,574,935						18,280,762	11/04/2024
BHM28JJV6		CENTREVILLE	VA		04/07/2021	3.010	900,000						2,234,539	11/14/2024
BHM28JK02		CHICAGO	IL		04/07/2021	2.810	1,800,000						2,909,392	12/18/2023
BHM28JK36		SAN DIEGO	CA		04/07/2021	2.810	800,000						1,723,636	12/14/2023
BHM28JKC6		EDMONDS	WA		04/07/2021	2.810	1,000,000						2,179,105	11/22/2024
BHM295TQ5		RALEIGH	NC		05/26/2021	3.210	1,200,000						3,136,004	11/25/2024
BHM296J50		WASHINGTON	DC		05/27/2021	2.880	10,900,000						17,850,895	10/31/2024
BHM29Y844		PHOENIX	AZ		06/30/2021	2.800	6,907,614						10,447,351	11/20/2024
BHM2A22X4		TEMECULA	CA		07/21/2021	2.900	3,150,000						6,493,257	10/28/2024
BHM2AR5D0		CHARLESTON	SC		09/30/2021	2.880	2,600,000						33,349,750	10/21/2024
BHM2B1WM6		SEATTLE	WA		10/05/2021	3.000	2,018,181						3,202,183	09/30/2024
BHM2B68G5		BLOOMINGDALE	GA		03/01/2022	8.572	7,877,038		19,483				14,928,062	03/29/2024
BHM2BRJB8		AURORA	CO		12/14/2021	3.080	5,000,000						7,372,113	10/07/2024
BHM2BRZT1		WOODSTOCK	GA		03/28/2022	8.009	9,900,363		16,365				15,298,258	10/28/2024
BHM2BRZV6		BRASELTON	GA		03/25/2022	8.809	5,787,505		13,609				8,946,911	10/28/2024
BHM2BYKT2		MINNEAPOLIS	MN		12/17/2021	2.950	10,211,348						12,404,515	10/18/2023
BHM2CAL08		STONECREST	GA		12/07/2021	2.910	2,000,000						2,707,408	08/19/2024
BHM2CMAN1		AUSTIN	TX		12/22/2021	2.510	1,700,000						2,326,318	10/30/2024
BHM2CSBX5		HIALEAH	FL		01/26/2022	3.460	5,300,000						9,943,827	11/09/2023
BHM2D7095		SANDY	UT		03/01/2022	2.600	33,100,000						66,300,000	12/14/2023
BHM2DC9R5		BALTIMORE	MD		02/23/2022	3.030	4,000,000						6,741,936	11/22/2024
BHM2DC9U8		RICHMOND	VA		02/23/2022	2.930	24,250,000						45,800,000	12/15/2023
BHM2DMYQ7		MOHEGAN LAKE	NY		02/09/2022	3.130	39,660,000						60,000,000	10/28/2024
BHM2E91A6		OGDEN	UT		05/18/2022	3.370	4,947,427						9,840,337	11/11/2024
BHM2E9UR7		DENVER	CO		08/23/2023	7.302	7,634,838		(1,885)				20,762,638	03/09/2022
BHM2EAH08		MCCOOK	IL		03/22/2022	8.056	19,404,164		48,928				32,252,201	11/20/2024
BHM2EG3B6		TAMPA	FL		03/29/2022	7.132	5,981,816		10,972				6,827,922	08/12/2024
BHM2G4LQ8		DALLAS	TX		06/30/2022	8.858	44,378,106		47,771				55,264,198	12/17/2021
BHM2G64N9		ROCHESTER	MN		12/02/2022	7.667	9,818,591		(1,316)				14,275,003	12/19/2023
BHM2G64R0		COTTAGE GROVE	MN		12/02/2022	7.667	6,568,808		(886)				10,886,093	10/28/2024
BHM2G64U3		EAST HANOVER	NJ		04/20/2023	7.663	14,552,641		(2,477)				34,545,515	10/28/2024
BHM2G64V1		LAKELAND	FL		11/22/2022	8.571	9,045,794		24,693				39,848,631	12/22/2023
BHM2G6961		COMMERCE	CA		07/29/2022	7.468	9,476,676		13,258				16,763,309	11/04/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							1,088,430,893		246,802				2,184,721,425	XXX
0899999. Total Mortgages in good standing							1,088,430,893		246,802				2,184,721,425	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							1,088,430,893		246,802				2,184,721,425	XXX

General Interrogatory:

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

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 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
BHM2B68G5	BLOOMINGDALE	GA		03/08/2024	9.345		277,583	14,928,062
BHM2BRZV6	BRASELTON	GA		01/25/2024	8.810		50,691	8,946,911
BHM2E9UR7	DENVER	CO		12/01/2024	7.921		5,815,881	20,762,638
BHM2EAH08	MCCOOK	IL		12/09/2024	8.737		3,598,644	32,252,201
BHM2G64N9	ROCHESTER	MN		10/01/2024	8.426		1,499,507	14,275,003
BHM2G64R0	COTTAGE GROVE	MN		10/01/2024	8.464		370,913	10,886,093
BHM2G64U3	EAST HANOVER	NJ		12/01/2024	8.255		4,849,072	34,545,515
BHM2G64V1	LAKELAND	FL		12/23/2024	8.965		3,212,637	39,848,631
0599999. Mortgages in good standing - Commercial mortgages-all other							19,674,928	176,445,055
0899999. Total Mortgages in good standing							19,674,928	176,445,055
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							19,674,928	176,445,055

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	10/01/2024	3,925,753							3,925,753	3,925,753			
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	04/01/2024	2,973,486							2,973,486	2,973,486			
0199999. Mortgages closed by repayment						6,899,239							6,899,239	6,899,239			
BHM0MN8Z8	MULTI-CITY	US		05/10/2019		45,217		(1,035)			(1,035)		44,182	44,182			
BHM0M26W3	WASHINGTON	DC		09/21/2017		710,520							710,520	54,048		(656,472)	(656,472)
BHM15X6S1	GLEN MILLS	PA		05/10/2019		193,822		6,485			6,485		200,307	200,307			
BHM13T3U0	CHARLESTON	SC		05/10/2019		171,062		(256)			(256)		170,806	170,806			
BHM01JC69	NEW YORK	NY		05/10/2019		161,853		(5,221)			(5,221)		156,632	156,631		(1)	(1)
BHM15T4C7	LAUREL	MD		05/10/2019		140,441		5,924			5,924		146,365	146,365			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		200,234							200,234	200,227		(7)	(7)
BHM0LZHT6	CARLSBAD	CA		04/03/2012		82,782							82,782	82,782			
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		620,402							620,402	620,401			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		1,190,728		9,213			9,213		1,199,942	1,301,912		101,970	101,970
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		242,805							242,805	242,805			
BHM2B1WM6	SEATTLE	WA		10/05/2021		928,364							928,364	928,364			
BHM2BRZV6	BRASELTON	GA		03/25/2022		336,570		1			1		336,571	336,571			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		925,874							925,874	925,874			
BHM2E91A6	OGDEN	UT		05/18/2022		144,598							144,598	144,598			
BHM195YY4	FORT MILL	SC		04/03/2015		209,093							209,093	209,093			
BHM1DBX43	ONTARIO	CA		11/18/2015		22,857							22,857	22,857			
BHM2AR5D0	CHARLESTON	SC		09/30/2021		20,000,000							20,000,000	15,713,906		(4,286,095)	(4,286,095)
BHM27EGK5	NEWPORT BEACH	CA		06/01/2021		277,591							277,591	277,591			
BHM0V2CJ5	DALLAS	TX		10/03/2013		143,794		839			839		144,633	144,633			
BHM1J09R7	TACOMA	WA		03/23/2016		26,014							26,014	26,014			
BHM1D68D2	PALO ALTO	CA		11/05/2015		255,783							255,783	255,993		210	210
BHM1947Z4	FAIRFAX	VA		04/28/2015		24,593							24,593	24,593			
BHM1R8X11	JERICHO	NY		08/31/2017		1,075,743		7,982			7,982		1,083,724	1,083,724			
BHM0SMD47	FALLS CHURCH	VA		04/28/2015		52,642							52,642	52,642			
BHM228ZB2	FREDERICK	MD		11/01/2019		107,632							107,632	107,632			
BHM2605Y8	VENICE	CA		09/16/2020		63,447							63,447	63,447			
BHM02T4T5	SIMI VALLEY	CA		09/05/2007		936,644							936,644	936,644			
BHM2B68G5	BLOOMINGDALE	GA		03/01/2022		4,542,091		3,246			3,246		4,545,337	4,564,313		18,976	18,976
BHM1K89H0	CARROLLTON	TX		02/16/2017		220,059							220,059	220,059			
BHM1AKCX5	WESTMINSTER	MD		08/27/2015		282,597							282,597	282,597			
BHM0XQNM1	TIMONIUM	MD		01/15/2014		452,587							452,587	452,587			
BHM1U1PQ6	COPPELL	TX		06/28/2018		417,280							417,280	417,280			
BHM1KBXM5	ELKRIDGE	MD		11/22/2016		206,193							206,193	206,193			
BHM01GJ76	ONTARIO	CA		11/18/2015		12,416							12,416	12,415			
BHM01GJ84	ONTARIO	CA		11/18/2015		12,861							12,861	12,861			
BHM1NWMJ5	SAN DIEGO	CA		04/26/2017		1,048,700		1,101			1,101		1,049,801	1,049,801			
BHM1K1AN0	MULTI-CITY	MD		12/22/2016		984,880							984,880	984,880			
BHM286D81	REDLANDS	CA		01/22/2021		563,827		257			257		564,084	564,084			
BHM1ZBA51	WILMINGTON	NC		05/10/2019		213,019							213,019	213,019			
BHM20ZLX1	DEER PARK	NY		09/30/2019		253,521							253,521	253,521			
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011		84,458							84,458	91,656		7,198	7,198
BHM0JMW53	STAMFORD	CT		03/18/2011		855,006							855,006	855,006			
BHM2889H2	OGDEN	UT		03/01/2021		284,670							284,670	284,670			
BHM0UP068	BOSTON	MA		09/13/2013		130,584							130,584	130,584			
BHM0T2SQ5	BOSTON	MA		04/28/2015		24,511							24,511	24,512			
BHM0U02F9	BOSTON	MA		04/28/2015		59,183							59,183	59,183			
BHM2G4LQ8	DALLAS	TX		06/30/2022		2,021,952		6,443			6,443		2,028,395	2,028,395			

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						41,961,500		34,979			34,979		41,996,479	37,182,258		(4,814,221)	(4,814,221)
BHM0MG4H7	MULTI-CITY	TX		04/28/2015	01/24/2024	3,000,000							3,000,000	2,947,777		(52,223)	(52,223)
BHM197Y38	NORTH BETHESDA	MD		04/10/2015	01/24/2024	7,000,000							7,000,000	6,758,013		(241,987)	(241,987)
BHM1D68L4	PALO ALTO	CA		11/05/2015	12/11/2024	942,427							942,427	942,332		(95)	(95)
BHM1V4CS9	LOUISVILLE	KY		06/14/2018	01/24/2024	5,000,000							5,000,000	4,866,921		(133,079)	(133,079)
BHM20W7T3	DENVER	CO		12/02/2019	01/24/2024	2,000,000							2,000,000	1,780,770		(219,230)	(219,230)
BHM217CD6	UPLAND	CA		02/28/2020	01/24/2024	4,600,000							4,600,000	4,077,595		(522,405)	(522,405)
BHM223KU7	SAN DIEGO	CA		11/27/2019	01/24/2024	5,900,000							5,900,000	4,882,500		(1,017,500)	(1,017,500)
BHM28JJL8	HERNDON	VA		04/07/2021	01/24/2024	1,650,000							1,650,000	1,336,073		(313,927)	(313,927)
BHM28JJT1	BURKE	VA		04/07/2021	01/24/2024	1,600,000							1,600,000	1,298,541		(301,459)	(301,459)
BHM28JJX2	BALTIMORE	MD		04/07/2021	01/24/2024	1,300,000							1,300,000	1,081,490		(218,510)	(218,510)
BHM28JK69	AGOURA HILLS	CA		04/07/2021	01/24/2024	1,400,000							1,400,000	1,131,243		(268,757)	(268,757)
BHM28JK85	SAN BRUNO	CA		04/07/2021	01/24/2024	2,100,000							2,100,000	1,699,382		(400,618)	(400,618)
BHM28JKA0	WALNUT CREEK	CA		04/07/2021	01/24/2024	1,900,000							1,900,000	1,579,349		(320,652)	(320,652)
BHM2CDU90	SACRAMENTO	CA		07/01/2022	01/24/2024	6,000,000							6,000,000	4,905,418		(1,094,582)	(1,094,582)
0399999. Mortgages disposed						44,392,427							44,392,427	39,287,404		(5,105,023)	(5,105,023)
0599999 - Totals						93,253,166		34,979			34,979		93,288,145	83,368,901		(9,919,244)	(9,919,244)

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
B0A0AG-UG-3	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	FTV Capital		06/13/2006	1	11,405	33,354	33,354	2,841							0.752
B0A0AG-UK-4	ADAMS STREET PARTNERS		CHICAGO	IL	Adams Street Partners		11/30/2009	3	102,193	70,834	70,834	(18,068)						357,120	0.806
BENRVC-7L-1	Metacomet Fund L.P		WILMINGTON	DE	Metacomet Fund L.P		01/02/2024	3	6,100,115	6,667,642	6,667,642	567,527						16,399,885	9.880
BHM00V-2Q-0	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	Caltius		11/15/2010	3	51,460	79,984	79,984	(161,352)						543,311	2.051
BHM00X-JR-6	HURON II LLP		DETROIT	MI	Huron Capital Partners		06/20/2008	3	1	16,117	16,117							2,451,101	6.008
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	Lincolnshire Management		07/31/2009	3	2,135,678	1,932,242	1,932,242	(318,723)							3.683
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	Charlesbank Capital Partners		11/24/2010	3	413,624	416,276	416,276	1,582					23,756	287,874	0.861
BHM01A-ME-0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	Apollo Global Management		01/24/2008	3	185,872	169,716	169,716	(7,312)						146,144	0.139
BHM01Q-52-0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	Arlington Capital Partners		05/24/2018	3				47,728					20,918	202,035	1.236
BHM01Q-7D-4	BRAZOS EQUITY FUND II L P		DALLAS	TX	Brazos Private Equity Partners		12/23/2015	3										24,670	2.501
BHM01V-2W-6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN	PA	Morgan Stanley		04/05/2021	3	305,816	247,379	247,379	(385,629)						902,439	3.447
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	Clearview Capital		06/22/2022	3		22,063	22,063	12,130					96,324	3,892,224	0.001
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V		NEW YORK	NY	The Blackstone Group		10/29/2012	3	147,256	175,142	175,142	(7,534)					22,576	968,054	0.788
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.		NEW YORK	NY	Halyard Capital		04/15/2013	3	1,701,479	1,854,073	1,854,073	(1,123,746)					1,050,505	1,028,111	4.397
BHM02X-9R-5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	The Carlyle Group		01/25/2013	3	807,993	859,213	859,213	(30,610)					38,365	652,929	0.109
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	US	New Silk Route Growth Capital		06/08/2015	3		224,176	224,176	(21,572)						1,735,640	1.120
BHM035-2R-2	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	EIG Partners		11/23/2010	3	370,168	340,820	340,820	(10,572)						276,114	1.157
BHM035-DC-3	KRG CAPITAL FUND IV LP		DENVER	CO	KRG Capital		12/27/2017	3	1	465,137	465,137	(241,353)						51,383	0.889
BHM037-87-6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	Fortress Investment Group		12/29/2023	13											0.009
BHM03C-AA-5	THE HURON FUND III LP		DETROIT	MI	Huron Capital Partners		12/07/2011	3	3,264,450	1,613,965	1,613,965	121,292						545,073	3.092
BHM03E-Z8-9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	Morgan Stanley		07/16/2012	3	1,668,251	1,493,200	1,493,200	(17,189)						172,706	0.203
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	Brookside Mezzanine Partners Management,		08/20/2012	2	206	28,165	28,165	(3,209)						1,571	0.442
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	Brookside Mezzanine Partners Management,		08/20/2012	2	338,088	678,637	678,637	(85,604)						785,523	9.931
BHM03T-V8-0	GLOBAL INFRASTRUCTURE PARTNERS-A L		NEW YORK	NY	Global Infrastructure Partners		03/15/2011	3	83,320	36,491	36,491	(2,613)							0.576
BHM03W-XD-0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	Apollo Global Management		09/27/2018	3	1,182			(325)						7,531	204,249	0.054
BHM045-M8-1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	Stone Arch Capital		05/02/2014	3	731,079	512,817	512,817	(747,220)		323,144				1,422,471	5.030
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES	CA	TCW		06/03/2019	2	6,605			(57,962)					51,356		0.000
BHM05D-GA-5	TPF II LP		OMAHA	NE	Tenaska Capital Management		11/22/2013	3	33,766	35,975	35,975	7,625						1,316,163	0.581
BHM05F-QF-8	BRAZOS EQUITY FUND III L P		DALLAS	TX	Brazos Private Equity Partners		08/23/2013	3	877,807	610,151	610,151	(106,442)						171,774	1.771
BHM0L5-YM-8	BRYNWOOD VI PCC PARALLEL I LP		GREENWICH	CT	Brynwood Partners		12/31/2023	3	1	1	1								2.529
BHM0L7-3Z-9	EDG PARTNERS II LP		ATLANTA	GA	EDG Partners		01/22/2019	3	314,675	323,534	323,534	18,736						43,647	3.363
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTE	NC	Carousel Capital		12/19/2017	3	1,044,138	2,576,945	2,576,945	156,938						497,198	1.849
BHM14X-G2-8	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	Freeman Spogli		06/16/2016	3	4,519,032	5,426,305	5,426,305	(265,450)					391,544	153,782	0.376
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP		NEW YORK	NY	Tailwind Capital		03/30/2016	3	3,396,826	3,124,676	3,124,676	(332,736)						109,468	0.481
BHM197-VC-1	UPFRONT V LP		SANTA MONICA	CA	Upfront Ventures		05/15/2017	1	2,418,656	7,630,150	7,630,150	327,081						2,958,811	1.633
BHM19E-G1-7	UPFRONT GROWTH I LP		SANTA MONICA	CA	Upfront Ventures		09/02/2015	1	2,739,025	3,694,854	3,694,854	(408,370)						802,784	8.228
BHM1AM-CW-3	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO		04/30/2015	3	6,509,727	12	12								5.056
BHM1B4-26-0	LINEAGE CAPITAL II LP		BOSTON	MA	Lineage Capital		06/10/2015	3	1,363,623	2,576,868	2,576,868	66,435					287,760	988,000	2.234
BHM1CS-2E-9	CORTEC GROUP FUND VI LP		NEW YORK	NY	Cortec Group		01/10/2018	3	10,907,216	18,563,812	18,563,812	(1,602,893)					3,875,044	443,998	2.485
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC		ATLANTA	GA	HIMCO		09/14/2015	3	100										2.741
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP		ATLANTA	GA	MSouth Equity Partners		01/06/2020	3	1,583,206	1,747,737	1,747,737	(782,635)					569,571	603,026	2.054
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L		SAN FRANCISCO	CA	Encore Consumer Capital		03/06/2018	3	5,352,156	10,112,208	10,112,208	2,007,085					48,032	576,110	2.991
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP		BOSTON	MA	Century Equity Partners		02/08/2018	3	6,603,901	8,179,399	8,179,399	(1,069,342)					834,915	122,235	2.974
BHM1JL-JQ-2	AEA INVESTORS SBF III LP		NEW YORK	NY	AEA Investors		08/15/2016	3	10,218,340	11,069,149	11,069,149	246,208					243,241	1,701,187	3.742
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH	NJ	Tailwind Capital		03/30/2016	3	3,633,571	9,123,179	9,123,179	843,877							1.568
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR	NY	Saw Mill Capital		05/23/2016	3	10,906,581	9,904,025	9,904,025	(4,597,055)					1,595,525	3,608,227	3.761

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
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP		NEW YORK	NY	Gamut Capital Management, L.P.		09/15/2017	3	8,672,581	12,873,406	12,873,406	(1,300,024)						2,000,431	0.986
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	NY	The Blackstone Group		02/17/2017	3	12,380,053	12,544,175	12,544,175	(686,696)					2,070,171	876,852	0.077
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP		NEW YORK	NY	The Blackstone Group		09/22/2017	3	8,596,698	7,616,965	7,616,965	(1,821,280)						6,016,258	0.298
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK	NY	Monomoy Capital Partners		10/28/2019	3	5,841,941	8,522,695	8,522,695	(2,182,778)					3,329,486	3,421,958	1.695
BHM1K7-8W-0	POLK GROUP HOLDINGS LP - A		LAKELAND	FL	HIMCO		07/20/2016	3	1,143,216			(1,681,200)							3.700
BHM1KA-3R-9	CIP CAPITAL FUND II LP		NEW YORK	NY	CIP Capital		04/18/2018	3	4,456,311	5,996,227	5,996,227	(69,671)						5,464	3.273
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP		SANTA CLARA	CA	Upfront Ventures		03/17/2017	1	1,288,514	10,838,542	10,838,542	1,273,797					(27,666)	3,366,687	12.688
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP		CHICAGO	IL	Prairie Capital		05/17/2017	3	190,403	8,045,594	8,045,594	(183,431)						1,000,000	2.632
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L		EVANSTON	IL	Silver Oak Services Partners		04/17/2017	3	8,527,449	13,435,191	13,435,191	959,087					3,667,870	1,398,864	4.930
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV		NEW YORK	NY	Lexington Partners		03/27/2019	3	18,512,957	21,528,567	21,528,567	(720,153)					1,416,603	4,025,534	1.061
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTE	NC	Carousel Capital		03/23/2018	3	5,247,239	9,221,019	9,221,019	1,653,730					233,455	283,804	1.758
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L		GREENWICH	CT	Union Capital		07/26/2018	3	4,861,208	8,838,983	8,838,983	(6,855,992)					9,535,730	835,202	3.292
BHM1Q2-BC-5	MPE PARTNERS II LP		BOSTON	MA	MPE Partners		12/20/2017	3	1,857,725	9,964,102	9,964,102	(262,018)					144,104	1,593,150	4.293
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP		CHICAGO	IL	WindPoint Partner		09/25/2018	3	3,782,011	6,888,118	6,888,118	(2,271,741)					137,100	2,702,933	1.871
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I		NEW YORK	NY	The Riverside Company		05/23/2017	3	12,701,471	15,483,178	15,483,178	(876,595)					1,702,652	859,630	4.938
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY		NEW YORK	NY	Kohlberg Kravis and Roberts		10/26/2017	13	20,718,962	21,655,303	21,655,303	(235,105)					1,903,694	2,702,711	3.620
BHM1SY-9W-2	UPFRONT VI LP		SANTA MONICA	CA	Upfront Ventures		12/19/2017	1	10,076,095	16,935,926	16,935,926	14,758					(227,972)	1,230,488	2.759
BHM1SZ-U2-1	UPFRONT GROWTH II LP		SANTA MONICA	CA	Upfront Ventures		03/29/2018	1	5,328,470	7,517,229	7,517,229	(1,869,990)						4,503,717	13.713
BHM1T8-E2-8	PAMLICO CAPITAL IV LP		CHARLOTTE	NC	Pamlico Capital		06/25/2018	3	5,422,769	7,973,063	7,973,063	(570,546)					1,305,097	474,663	0.757
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP		OAKS	PA	Highland Capital		12/29/2017	13	9,684	8,267	8,267	(8,000)					12,583		0.932
BHM1TE-L2-7	DRAWBRIDGE SPECIAL OPPS FUND II		NEW YORK	NY	Fortress Investment Group		12/29/2017	13	80,000	39,408	39,408	(2,224)							0.001
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP		DALLAS	TX	Trinity Hunt Partners		12/20/2019	3	8,306,382	8,306,382	8,306,382	(2,728,368)					1,611,708	2,240,466	3.776
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP		NEW YORK	NY	Leeds Equity Partners		02/01/2018	3	2,973,523	4,318,720	4,318,720	(294,129)					49,987	394,721	0.644
BHM1U9-03-7	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	HIMCO		02/22/2018	3				4,810		78,000					0.154
BHM1UE-C8-2	VMG PARTNERS IV LP		SAN FRANCISCO	CA	VMG Partners		06/05/2019	3	2,777,488	2,736,229	2,736,229	(1,671,560)					2,547,481	1,005,134	2.672
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP		GREENWICH	CT	Brynwood Partners		08/27/2018	3	2,794,661	4,025,362	4,025,362	(451,967)					1,813,904	116,263	0.424
BHM1V3-NS-9	INVENTUS POWER HOLDINGS LLC		WOODRIDGE	IL	HIMCO		04/25/2018	3	1,757,179	812,700	812,700	(1,862,331)							5.168
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP		NORWALK	CT	Heartwood Partners		05/30/2018	3	11,816,536	12,048,343	12,048,343	231,807					2,612,268	1,298,475	2.662
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK	NY	Tailwind Capital		06/24/2019	3	13,573,555	15,881,104	15,881,104	(792,996)					1,220,471	2,731,005	0.988
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP		NEW YORK	NY	Apollo Global Management		03/15/2019	3	14,873,638	19,972,566	19,972,566	(995,151)					2,184,278	5,174,804	0.185
BHM20N-5B-4	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO		05/31/2019	3	331,798	1,161,294	1,161,294								5.192
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX - TA		NEW YORK	NY	Lexington Partners		09/18/2020	3	15,009,384	19,657,335	19,657,335	(591,728)					1,088,324	4,185,638	0.183
BHM25F-TM-6	POLK GROUP HOLDINGS LP - A1		LAKELAND	FL	HIMCO		06/03/2020	3	735,167	781,777	781,777	(763,672)							1.760
BHM25U-4A-6	GLOBAL LONG SHORT PARTNERS SPV LTD		NEW YORK	NY	Goldman Sachs		06/30/2020	13	1	6,929	6,929	(3,620)							0.040
BHM27K-5S-6	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	Gridiron Capital		11/20/2020	3	8,782	104,000	104,000	(2,846,965)					3,179,896		0.678
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	Century Equity Partners		12/31/2023	3		16,666	16,666	36,724					830,114		11.012
BHM281-M0-9	CENTURY HCC CO-INVEST LP		BOSTON	MA	Century Equity Partners		12/29/2020	3	2,195,817	1,414,580	1,414,580	(356,452)							5.998
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP		GREENWICH	CT	Southfield Capital		02/24/2021	3	2,891,250	3,360,545	3,360,545	111,378					18,000	507,917	1.109
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP		NEW YORK	NY	Goldman Sachs		04/28/2021	13	51,295	6,979	6,979	(8,948)							0.066
BHM28X-S5-2	SPT CAPITAL MANAGEMENT		GREENWICH	CT	HIMCO		04/28/2021	13				4,095							0.131
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTE	NC	Carousel Capital		04/21/2021	3	1,936,038	2,016,524	2,016,524	149,680						2,555,604	0.643
BHM29A-RG-8	PAMLICO CAPITAL V LP		CHARLOTTE	NC	Pamlico Capital		04/27/2021	3	7,263,179	7,486,322	7,486,322	574,831					160,880	1,562,497	0.618
BHM2AL-CS-2	COVENTURE - SPOTTER		NEW YORK	NY	CoVenture		07/12/2021	3	18,557,242	19,818,736	19,818,736	(181,264)					2,025,661		20.900
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP		CHICAGO	IL	CIVC Partners		07/27/2021	3	2,653,698	2,997,580	2,997,580	(96,369)					247,987	384,118	0.767
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP - TALCOTT		NEW YORK	NY	Elliott Associates		07/01/2021	13	91,597			(946)							0.013
BHM2BV-56-5	VMG PARTNERS V LP		SAN FRANCISCO	CA	VMG Partners		10/14/2021	3	2,319,351	3,238,458	3,238,458	166,101					10,428	1,339,843	0.466
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP		NEW YORK	NY	Monomoy Capital Partners		12/09/2021	3	3,140,880	4,054,945	4,054,945	391,317					9,149	1,568,110	0.464
BHM2F0-BU-9	POLK GROUP HOLDINGS LP A-2		TAMPA	FL	HIMCO		04/15/2022	3	918,959	2,067,657	2,067,657	(95,194)							1.572

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

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BHM2GM-62-8	WIND POINT PARTNERS AAV II LP		CHICAGO	IL	WindPoint Partner		07/28/2022	3.	3,806,379	1,790,816	1,790,816	(1,955,765)					12,947		1.295
BHM2JE-2S-0	RIESELHOLDCO LLC		WILMINGTON	DE	RIESEL HOLDCO LLC		12/20/2022	13.	1,316,667	1,637,027	1,637,027	320,360							1.669
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP		BRIARCLIFF MANOR	NY	Saw Mill Capital		02/24/2023	3.	6,841,717	9,605,843	9,605,843	568,293					86,721	1,555,893	3.756
BHM2KJ-6R-5	ALPINE INVESTORS IX LP		SAN FRANCISCO	CA	Alpine Investors		12/15/2023	1.	2,496,296	2,416,130	2,416,130	(80,166)						7,661,413	0.110
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP		GREENWICH	CT	Brynwood Partners		07/27/2023	3.	2,441,126	2,153,105	2,153,105	(156,686)						7,558,874	1.330
BHM2LK-9Q-0	MPE Partners IV LP		CLEVELAND	OH	MPE Partners		08/01/2024	3.	2,240,784	1,969,085	1,969,085	(271,699)						7,759,216	0.790
BHM2MB-LV-4	GRIDION CAPITAL FUND V LP - TALCOT		NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP		11/27/2023	3.	4,442,036	4,737,047	4,737,047	295,011						3,057,964	0.714
BHM2MZ-FR-7	CIVC Partners Fund VII LP		CHICAGO	IL	CIVC Partners		01/02/2024	3.	1,151,252	1,144,787	1,144,787	(6,465)						4,473,748	0.647
1999999. Joint Venture Interests - Common Stock - Unaffiliated									372,258,004	480,307,957	480,307,957	(39,032,540)		401,144			54,057,127	141,590,031	XXX
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND		SAN FRANCISCO	CA	Sixth Street Partners		09/29/2022		19,133,677	20,911,833	20,911,833	1,831,793						5,867,341	0.620
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND		SAN FRANCISCO	CA	Sixth Street Partners		09/12/2022		10,897,335	11,813,116	11,813,116	948,044						14,101,650	1.290
2099999. Joint Venture Interests - Common Stock - Affiliated									30,031,012	32,724,949	32,724,949	2,779,837						19,968,991	XXX
BHM1NB-HR-9	ARBORS OF WATERMARK - JV		COLUMBUS	OH	HIMCO		12/31/2023					41,443					54,623		0.000
BHM14W-AW-0	BROOKDALE ON THE PARK		NAPERVILLE	IL	HIMCO		01/13/2015					5,749,473						167,684	0.000
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)		CARMEL	IN	HIMCO		10/14/2015										14,245		0.000
BHM193-0C-4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN	HIMCO		03/25/2015		864,823	804,674	804,674	118,069							20.788
BHM1BV-A5-3	1250 23RD STREET NW		VIENNA	VA	HIMCO		11/23/2015		2,707,680	3,419,132	3,419,132	79,414					92,534		8.500
BHM1CC-4R-3	MCBEE STATION		GREENVILLE	SC	HIMCO		07/30/2015		1,988,677	922,091	922,091	(177,783)					60,473		9.000
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)		WESTFILED	IN	HIMCO		02/18/2016		1,811,282	173,712	173,712	(42,742)					735,100		18.000
BHM1J5-US-0	ATRIUM AT WORLDGATE		HERNDON	VA	HIMCO		03/14/2016		1,034,257	2,118,364	2,118,364	136,969					61,200	765,743	12.750
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV		MINNEAPOLIS	MN	HIMCO		04/17/2020		173,901	444,300	444,300	14,214						966,224	9.749
2199999. Joint Venture Interests - Real Estate - Unaffiliated									8,580,619	7,882,273	7,882,273	5,919,056					130,068	2,787,758	XXX
BHM025-HJ-5	GREAT LAKES II LLC		SPRINGFIELD	MA	Barings		12/14/2006		12,088			(33,913)					21,825		12.195
2599999. Joint Venture Interests - Other - Unaffiliated									12,088			(33,913)					21,825		XXX
BENQGH-FD-8	Golden Road IT 1, LLC		VARIOUS	US	Sixth Street Partners		08/16/2023		32,689,316	33,291,552	33,291,552	731,173					702,037		7.000
2699999. Joint Venture Interests - Other - Affiliated									32,689,316	33,291,552	33,291,552	731,173					702,037		XXX
08162J-AA-3	BENCHMARK INSURANCE COMPANY		WAYZATA	MN	BENCHMARK INSURANCE COMPANY	2.A	FE	08/22/2022	10,232,500	10,600,851	10,218,470		(6,082)				675,000		0.000
256141-AB-8	DOCTORS CO		NAPA	CA	DOCTORS CO	2.B	FE	01/12/2022	2,600,000	2,185,862	2,600,000						117,000		0.000
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		NEW YORK	NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D	FE	12/28/2017	14,036,450	16,158,139	14,102,639		12,013				944,150		0.000
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	10/11/2019	4,241,762	3,601,040	4,276,162		7,561				208,004		0.000
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	11/21/2023	1,429,560	1,433,892	1,430,712		1,033				85,080		0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	08/12/2016	1,587,610	1,274,169	1,445,569		(20,135)				93,750		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	01/25/2019	5,960,150	4,988,687	5,951,519		(1,075)				291,555		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C	FE	09/20/2019	2,908,709	2,428,785	2,945,704		7,895				131,588		0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D	FE	09/15/2014	3,152,066	2,816,913	3,153,875		260				154,595		0.000
2799999. Surplus Debentures, etc - Unaffiliated									46,148,807	45,488,337	46,124,649		1,470				2,700,721		XXX
784498-AC-7	SLR 2022-2 LLC - ABS			CYM	SLR 2022-2 LLC - ABS	6.		12/22/2022	4,651,263	4,650,003	4,650,003	(120,393)	190,297						0.000
127828-AE-7	CLR 2023-1 LLC		SEYMOUR	CT	CLR LLC	2.C		11/13/2024	14,104,757	13,533,962	14,080,078		(17,472)				997,003		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									18,756,020	18,183,965	18,730,081	(120,393)	172,825				997,003		XXX
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP		NEW YORK CITY	NY	Angelo Gordon		06/28/2022	3.	25,800,000	48,678,543	48,678,543	16,174,799						4,200,000	38.140
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP		NEWPORT BEACH	CA	PIMCO		04/01/2022	3.	17,597,014	14,947,689	14,947,689	(20,118,061)					2,100,426		13.104
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP		NEWPORT BEACH	CA	PIMCO		04/19/2022	3.	6,731,864	18,824,021	18,824,021	3,160,155						17,666,873	20.274
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP		HUNTERSVILLE	NC	Golub Capital Strategic Partners Fund 3		12/18/2024		600,000	600,000	600,000								0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									50,728,878	83,050,254	83,050,254	(783,107)					2,100,426	21,866,873	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								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
BHM2HE-FA-7 ..	SIXTH ST CMS DYN CRD NT IS LLC CFO LP		DALLAS	TX	SIXTH ST CMS DYN CRD NT IS LLC CFO		11/08/2022	3.	1,882,171	2,508,454	2,508,454	607,164					609,060	8,263,407	10.000
BHM2QH-2D-8 ..	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I		SAN FRANCISCO	CA	Sixth Street		03/30/2024	3.	5,707,591	4,419,406	4,419,406	(1,288,185)						29,077,409	7.500
BHM2LK-6H-3 ..	SSLP NOTE ISSUER LLC CFO		DALLAS	TX	Sixth Street Partners		06/27/2023	2.	7,651,277	9,934,716	9,934,716	2,330,706					602,922	7,348,723	16.579
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated									15,241,039	16,862,576	16,862,576	1,649,685					1,211,982	44,689,539	XXX
6099999. Total - Unaffiliated									496,484,417	634,912,787	636,095,215	(34,050,897)	174,295	401,144			60,007,169	166,244,662	XXX
6199999. Total - Affiliated									77,961,367	82,879,077	82,879,077	5,160,695					1,914,019	64,658,530	XXX
6299999 - Totals									574,445,784	717,791,864	718,974,292	(28,890,202)	174,295	401,144			61,921,188	230,903,192	XXX

1.

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

1A	1A ...$		1B ..$		1C ..$	2,945,704	1D ..$	22,963,387	1E ..$		1F ..$		1G ..$	7,397,088
1B	2A ...$	10,218,470	2B ..$	2,600,000	2C ..$	14,080,078								
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$	4,650,003												

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
BENRVC-7L-1	Metacomet Fund L.P	WILMINGTON	DE	Metacomet Fund L.P	01/02/2024	3		6,100,115		9.880
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	Charlesbank Capital Partners	11/24/2010	3		3,965		0.861
BHM03E-Z8-9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	Morgan Stanley	07/16/2012	3		308,717		0.203
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	Carousel Capital	12/19/2017	3		20,139		1.849
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Freeman Spogli	06/16/2016	3		3,798		0.376
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	Tailwind Capital	03/30/2016	3		495,688		0.481
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	Upfront Ventures	05/15/2017	1		176,220		1.633
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	Upfront Ventures	09/02/2015	1		24,148		8.228
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	MA	Lineage Capital	06/10/2015	3		13,200		2.234
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	Cortec Group	01/10/2018	3		188,181		2.485
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	MSouth Equity Partners	01/06/2020	3		56,357		2.054
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	Encore Consumer Capital	03/06/2018	3		120,059		2.991
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	Tailwind Capital	03/30/2016	3		38,280		1.568
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	Gamut Capital Management, L.P.	09/15/2017	3		133,097		0.986
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017	3		36,773		0.077
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	Upfront Ventures	03/17/2017	1		(51,149)		12.688
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	Prairie Capital	05/17/2017	3		(1,080,000)		2.632
BHM1NO-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	Arlington Capital Partners	12/19/2016	3		54,802		0.000
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	Carousel Capital	03/23/2018	3		86,846		1.758
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner	09/25/2018	3		568,806		1.871
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	The Riverside Company	05/23/2017	3		(636,208)		4.938
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	Kohlberg Kravis and Roberts	10/26/2017	13		283,653		3.620
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	Upfront Ventures	12/19/2017	1		336,009		2.759
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	Upfront Ventures	03/29/2018	1		76,405		13.713
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners	12/20/2019	3		262,000		3.776
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners	08/27/2018	3		40,113		0.424
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018	3		579,380		2.662
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	Tailwind Capital	06/24/2019	3		530,855		0.988
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	Apollo Global Management	03/15/2019	3		290,356		0.185
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX - TA	NEW YORK	NY	Lexington Partners	09/18/2020	3		412,866		0.183
BHM281-M0-9	CENTURY HCC CO-INVEST LP	BOSTON	MA	Century Equity Partners	12/29/2020	3		95,817		5.998
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital	02/24/2021	3		805,059		1.109
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital	04/21/2021	3		301,306		0.643
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	Pamlico Capital	04/27/2021	3		868,454		0.618
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners	07/27/2021	3		(95,763)		0.767
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners	10/14/2021	3		498,860		0.466
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	Monomoy Capital Partners	12/09/2021	3		1,885,987		0.464
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	CHICAGO	IL	WindPoint Partner	07/28/2022	3		552,163		1.295
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors	12/15/2023	1		1,573,985		0.110
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023	3		1,075,890		1.330
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	OH	MPE Partners	08/01/2024	3		2,240,784		0.790
BHM2MB-LV-4	GRIDIRON CAPITAL FUND V LP - TALCOT	NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP	11/27/2023	3		1,227,858		0.714
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners	01/02/2024	3		1,151,252		0.647
1999999. Joint Venture Interests - Common Stock - Unaffiliated								21,655,123		XXX
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	SAN FRANCISCO	CA	Sixth Street Partners	09/29/2022	3		6,517,025		0.620
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND	SAN FRANCISCO	CA	Sixth Street Partners	09/12/2022	3		3,148,832		1.290
2099999. Joint Venture Interests - Common Stock - Affiliated								9,665,857		XXX
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	HIMCO	04/17/2020			38,990		9.749
2199999. Joint Venture Interests - Real Estate - Unaffiliated								38,990		XXX
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/16/2023			20,348,174		7.000
2699999. Joint Venture Interests - Other - Affiliated								20,348,174		XXX
12782@-AE-7	CLR 2023-1 LLC	SEYMOUR	CT	CLR LLC	11/13/2024		14,080,078			0.000
78449@-AC-7	SLR 2022-2 LLC - ABS		CYM	SLR 2022-2 LLC - ABS	12/22/2022		138,515			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							14,218,593			XXX
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP	NEW YORK CITY	NY	Angelo Gordon	06/28/2022	3		6,300,000		38.140
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	04/19/2022	3		6,003,236		20.274
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								12,303,236		XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	03/30/2024	3		8,422,591		7.500
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO LP	DALLAS	TX	SIXTH ST CMS DYN CRD NT IS LLC CFO	11/08/2022	3		629,800		10.000
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	06/27/2023	2		4,146,147		16.579

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated								13,198,538		XXX
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	HUNTERSVILLE	NC	Golub Capital Strategic Partners Fund 3	12/18/2024			600,000		0.000
5899999. Any Other Class of Assets - Unaffiliated								600,000		XXX
6099999. Total - Unaffiliated							14,218,593	34,597,349		XXX
6199999. Total - Affiliated								43,212,569		XXX
6299999 - Totals							14,218,593	77,809,919		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
B0A0AG-UG-3	FINANCIAL TECHNOLOGY VENTURES II	SAN FRANCISCO	CA	FTV Capital	06/13/2006	09/20/2024	14,578							14,578	14,578				
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	Lincolnshire Management	07/31/2009	06/25/2024	227,871							227,871	227,871				
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	Charlesbank Capital Partners	11/24/2010	09/06/2024	94,835							94,835	94,835				
BHM01Q-52-0	ARLINGTON CAPITAL PARTNERS II LP	WASHINGTON	DC	Arlington Capital Partners	05/24/2018	12/18/2024	192,875							192,875	192,875				
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	Halyard Capital	04/15/2013	05/30/2024	1,190,298							1,190,298	1,190,298				
BHM03E-Z8-9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	Morgan Stanley	07/16/2012	09/27/2024	810,584							810,584	810,584				
BHM03W-XD-0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	Apollo Global Management	09/27/2018	03/07/2024	84,854							84,854	84,854				
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	TCW	06/03/2019	02/29/2024	81,277							81,277	81,277				
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	Carousel Capital	12/19/2017	07/31/2024	8,913							8,913	8,913				
BHM0ZK-TA-2	SBP HOLDING LP - CL B	GLENBURNIE	MD	HIMCO	03/27/2014	09/25/2024	45,622					45,622		45,622	21,921		(23,701)	(23,701)	
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Freeman Spogli	06/16/2016	08/02/2024	86,830							86,830	86,830				
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	Cortec Group	01/10/2018	12/05/2024	1,106,325							1,106,325	1,106,325				
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	MSouth Equity Partners	01/06/2020	12/11/2024	851,644							851,644	851,644				
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	Encore Consumer Capital	03/06/2018	10/15/2024	116,893							116,893	116,893				
BHM1JL-JQ-2	AEA INVESTORS SBF III LP	NEW YORK	NY	AEA Investors	08/15/2016	10/11/2024	3,457,429							3,457,429	3,457,429				
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	05/23/2016	12/13/2024	542,348							542,348	542,348				
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017	12/19/2024	583,203							583,203	583,203				
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group	09/22/2017	12/18/2024	1,907,572							1,907,572	1,907,572				
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	Monomoy Capital Partners	10/28/2019	12/13/2024	1,546,237							1,546,237	1,546,237				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	Upfront Ventures	03/17/2017	12/24/2024	4,527							4,527	4,527				
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	Silver Oak Services Partners	04/17/2017	12/02/2024	1,963,915							1,963,915	1,963,915				
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	Arlington Capital Partners	12/19/2016	03/28/2024	26,409,487	(7,022,296)				(7,022,296)		19,387,191	26,500,660		7,113,469	7,113,469	
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	Parthenon Capital Partners	01/03/2017	03/28/2024	28,066,551	(14,356,151)				(14,356,151)		13,710,400	29,987,958		16,277,558	16,277,558	
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	Lexington Partners	03/27/2019	12/20/2024	567,737							567,737	567,737				
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	Carousel Capital	03/23/2018	07/31/2024	1,123,067							1,123,067	1,123,067				
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	Union Capital	07/26/2018	11/01/2024	1,654,621							1,654,621	1,654,621				
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner	09/25/2018	11/21/2024	2,062,652							2,062,652	2,062,652				
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	One Rock Capital Partners	10/30/2017	03/28/2024	19,408,825	(6,467,565)				(6,467,565)		12,941,260	18,435,327		5,494,067	5,494,067	
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	Upfront Ventures	12/19/2017	07/11/2024	48,108							48,108	48,108				
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP	OAKS	PA	Highland Capital	12/29/2017	04/11/2024	5,928							5,928	5,928				
BHM1TE-L2-7	DRAWBRIDGE SPECIAL OPPS FUND II	NEW YORK	NY	Fortress Investment Group	12/29/2017	12/02/2024	9,095							9,095	9,095				
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners	12/20/2019	12/24/2024	3,832,733							3,832,733	3,832,733				
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG Partners	06/05/2019	11/12/2024	4,408,889							4,408,889	4,408,889				
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	Frontenac Company	04/17/2018	03/28/2024	7,766,878	(927,744)				(927,744)		7,766,878	8,689,101		922,223	922,223	
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018	12/27/2024	871,297							871,297	871,297				
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	Apollo Global Management	03/15/2019	12/11/2024	390,337							390,337	390,337				
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX - TA	NEW YORK	NY	Lexington Partners	09/18/2020	12/20/2024	521,018							521,018	521,018				
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	HIMCO	01/24/2020	12/13/2024	131,134	131,135				131,135		131,134	131,134				288,818
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LLC	CHICAGO	IL	HIMCO	06/01/2020	03/28/2024	24,833,125	(16,717,148)				(16,717,148)		8,115,977	28,582,353		20,466,376	20,466,376	
BHM27K-5S-6	GSM EQUITY INVESTORS LP	NEW CANAAN	CT	Gridiron Capital	11/20/2020	10/04/2024	1,566,218							1,566,218	1,566,218				
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.	BOSTON	MA	Century Equity Partners	12/31/2023	12/16/2024	20,058							20,058	20,058				
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital	02/24/2021	06/20/2024	65,833							65,833	65,833				
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP	NEW YORK	NY	Goldman Sachs	04/28/2021	08/05/2024	968							968	968				
BHM28X-S5-2	SPT CAPITAL MANAGEMENT	GREENWICH	CT	HIMCO	04/28/2021	01/26/2024	4,095							4,095	4,095				
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	Pamlico Capital	04/27/2021	07/03/2024	151,891							151,891	151,891				
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners	07/27/2021	10/09/2024	167,540							167,540	167,540				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	Monomoy Capital Partners	12/09/2021	12/27/2024	465,558							465,558	465,558				
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	CHICAGO	IL	WindPoint Partner	07/28/2022	07/16/2024	3,453							3,453	3,453				
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors	12/15/2023	08/01/2024	15,702							15,702	15,702				
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023	12/10/2024	106,496							106,496	106,496				
BHM2M7-YJ-6	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	Frontenac Company	04/17/2018	04/02/2024	14,653,514	(7,250,133)				(7,250,133)		7,403,381	13,173,991		6,249,368	6,249,368	1,918,005
1999999. Joint Venture Interests - Common Stock - Unaffiliated							154,205,813	(52,564,280)				(52,564,280)		102,438,143	158,458,744		56,499,360	56,499,360	2,206,823
BHM1NB-HR-9	ARBORS OF WATERMARK - JV	COLUMBUS	OH	HIMCO	12/31/2023	01/26/2024	41,443							41,443	41,443				
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	HIMCO	01/13/2015	12/30/2024	5,749,473							5,749,473	5,749,473				
BHM193-0C-4	MERITEX METROAIR3 (JV EQUITY)	PLAINFIELD	IN	HIMCO	03/25/2015	10/29/2024	160,340							160,340	160,340				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	HIMCO	02/18/2016	12/18/2024	200,700							200,700	200,700				

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
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,151,956							6,151,956	6,151,956				
BHM025-HJ-5	GREAT LAKES II LLC	SPRINGFIELD	MA	Barings	12/14/2006	03/19/2024	1,087							1,087	1,087				
2599999. Joint Venture Interests - Other - Unaffiliated							1,087							1,087	1,087				
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/16/2023	12/30/2024	5,612,862							5,612,862	5,612,862				
2699999. Joint Venture Interests - Other - Affiliated							5,612,862							5,612,862	5,612,862				
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS	SIOUX FALLS	SD	DAKOTA TRUCK UNDERWRITERS	08/22/2022	09/01/2024	3,414,084		(303)			(303)		3,413,781	3,413,781				175,761
32011P-AA-2	FIRST DAKOTA INDEMNITY CO	SIOUX FALLS	SD	FIRST DAKOTA INDEMNITY CO	08/22/2022	09/01/2024	1,533,864		(136)			(136)		1,533,728	1,533,728				78,965
2799999. Surplus Debentures, etc - Unaffiliated							4,947,948		(439)			(439)		4,947,509	4,947,509				254,726
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	04/01/2022	11/14/2024	1,969,838							1,969,838	1,969,838				
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	04/19/2022	11/14/2024	8,807,733							8,807,733	8,807,733				
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							10,777,571							10,777,571	10,777,571				
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	03/30/2024	12/23/2024								2,715,000	2,715,000				
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO LP	DALLAS	TX	SIXTH ST CMS DYN CRD NT IS LLC CFO	11/08/2022	09/16/2024	327,496							327,496	327,496				
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							327,496							3,042,496	3,042,496				
6099999. Total - Unaffiliated							176,084,376	(52,564,280)	(439)			(52,564,719)		124,316,266	180,336,868		56,499,360	56,499,360	2,461,549
6199999. Total - Affiliated							5,940,358							8,655,358	8,655,358				
6299999 - Totals							182,024,734	(52,564,280)	(439)			(52,564,719)		132,971,624	188,992,226		56,499,360	56,499,360	2,461,549

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-CK-7	UNITED STATES TREASURY	...@..			1.A	5,646,675	76.4767	8,315,311	10,873,000	8,604,016		317,231			0.000	3.857	N/A			12/05/2013	02/15/2031
912810-FG-8	UNITED STATES TREASURY				1.A	1,876,699	103.6540	1,554,811	1,500,000	1,622,358		(27,366)			5.250	3.125	FA	29,745	78,750	03/31/2014	02/15/2029
912810-FT-0	UNITED STATES TREASURY				1.A	2,348,125	99.8556	1,997,112	2,000,000	2,208,461		(15,164)			4.500	3.369	FA	33,995	90,000	03/31/2014	02/15/2036
912810-QU-5	UNITED STATES TREASURY	..SD..			1.A	118,125	80.2264	100,283	125,000	120,254		204			3.125	3.420	FA	1,475	3,906	03/16/2012	02/15/2042
912810-QZ-4	UNITED STATES TREASURY				1.A	3,020,026	78.9931	2,369,004	2,999,000	3,014,005		(544)			3.125	3.089	FA	35,399	93,719	03/27/2013	02/15/2043
912810-RB-6	UNITED STATES TREASURY				1.A	914,015	75.7415	757,415	1,000,000	937,686		2,446			2.875	3.331	MN	3,733	28,750	06/28/2013	05/15/2043
912810-RD-2	UNITED STATES TREASURY				1.A	6,042,061	86.1058	5,334,255	6,195,000	6,079,864		4,292			3.750	3.890	MN	30,162	247,238	12/05/2013	11/15/2043
912810-RD-2	UNITED STATES TREASURY	..SD..			1.A	429,138	86.1058	378,866	440,000	431,823		305			3.750	3.890	MN	2,142	16,500	12/05/2013	11/15/2043
912810-RK-6	UNITED STATES TREASURY	..SD..			1.A	185,599	69.3823	131,826	190,000	186,681		127			2.500	2.612	FA	1,794	4,750	04/24/2015	02/15/2045
912810-RY-6	UNITED STATES TREASURY	..SD..			1.A	98,051	70.3263	71,733	102,000	98,719		103			2.750	2.946	FA	1,060	2,805	10/25/2017	08/15/2047
912810-SA-7	UNITED STATES TREASURY				1.A	590,679	73.3551	443,799	605,000	592,870		367			3.000	3.122	FA	6,856	18,150	05/07/2018	02/15/2048
912810-SF-6	UNITED STATES TREASURY	..SD..			1.A	2,812,469	72.7542	2,033,479	2,795,000	2,810,271		(371)			3.000	2.968	FA	31,672	83,850	03/21/2019	02/15/2049
912810-SF-6	UNITED STATES TREASURY				1.A	135,844	72.7542	98,218	135,000	135,738		(18)			3.000	2.968	FA	1,530	45,401	03/21/2019	02/15/2049
912810-SN-9	UNITED STATES TREASURY				1.A	217,203,783	47.4085	156,711,134	330,555,000	224,115,794		2,737,169			1.250	3.090	MN	536,467	4,016,938	08/02/2022	05/15/2050
912810-SN-9	UNITED STATES TREASURY	...C..			1.A	104,567,824	47.4085	73,402,565	154,830,000	107,773,349		1,230,675			1.250	2.960	MN	251,278	1,935,375	08/02/2022	05/15/2050
912810-SN-9	UNITED STATES TREASURY	..SD..			1.A	534,445	47.4085	391,120	825,000	567,962		6,683			1.250	3.016	MN	1,339	10,313	08/02/2022	05/15/2050
912810-SP-4	UNITED STATES TREASURY				1.A	79,010,928	48.7620	40,435,364	82,923,900	79,456,681		120,783			1.375	1.574	FA	430,675	732,708	10/27/2020	08/15/2050
912810-SP-4	UNITED STATES TREASURY	...C..			1.A	19,128,759	48.7620	9,789,511	20,076,100	19,236,678		15,458			1.375	1.574	FA	104,268	163,785	10/27/2020	08/15/2050
912810-SZ-2	UNITED STATES TREASURY				1.A	89,222,314	57.1410	51,624,017	90,345,000	89,311,691		30,707			2.000	2.055	FA	682,498	1,816,949	10/21/2021	08/15/2051
912810-SZ-2	UNITED STATES TREASURY	...C..			1.A	15,798,894	57.1410	9,142,556	16,000,000	15,815,304		4,081			2.000	2.056	FA	145,853	234,038	10/21/2021	08/15/2051
912810-TB-4	UNITED STATES TREASURY				1.A	71,882,168	55.1542	41,089,867	74,500,000	72,087,086		67,683			1.875	2.032	MN	181,362	1,415,625	11/23/2021	11/15/2051
912810-TB-4	UNITED STATES TREASURY	...C..			1.A	1,929,609	55.1542	1,103,084	2,000,000	1,935,134		1,819			1.875	2.032	MN	23,619	18,750	11/16/2021	11/15/2051
912810-UA-4	UNITED STATES TREASURY				1.A	164,392,195	97.1598	161,382,385	166,100,000	164,411,541		19,345			4.625	4.689	MN	997,403	3,841,063	06/12/2024	05/15/2054
912810-UC-0	UNITED STATES TREASURY				1.A	4,703,255	91.3201	4,566,004	5,000,000	4,703,531		276			4.250	4.619	FA	80,265		12/13/2024	08/15/2054
912810-UE-6	UNITED STATES TREASURY				1.A	983,125	95.3428	953,428	1,000,000	983,140		15			4.500	4.604	MN	5,843		12/16/2024	11/15/2054
91282C-CF-6	UNITED STATES TREASURY				1.A	498,535	95.2419	476,209	500,000	499,581		296			0.750	0.810	MN	330	3,750	05/27/2021	05/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						794,073,341	XXX	574,653,354	973,614,000	807,740,217		4,516,602			XXX	XXX	XXX	3,620,760	14,903,112	XXX	XXX
36179U-CA-8	G2 MA5465 - RMBS			4	1.A	100,736	90.3887	91,225	100,925	100,526		(1)			3.500	3.564	MON	294	3,883	09/11/2018	09/20/2048
36179U-CA-8	G2 MA5465 - RMBS	...C..		4	1.A		92.7843								3.500	3.563	MON	89		09/11/2018	09/20/2048
36200Q-JD-7	GN 569160 - RMBS			4	1.A	973	102.9489	961	933	1,020		(10)			7.000	3.609	MON	5	65	07/18/2002	03/15/2032
36200Q-WP-5	GN 569554 - RMBS			4	1.A	989	102.7325	974	948	1,030		(10)			7.000	3.695	MON	6	66	07/18/2002	01/15/2032
36200W-TB-7	GN 574846 - RMBS			4	1.A	490	101.7272	489	480	497		(2)			7.000	5.599	MON	3	34	03/20/2002	11/15/2031
36201C-PY-4	GN 579239 - RMBS			4	1.A	22,423	103.0590	22,771	22,095	22,455		(42)			6.500	5.886	MON	120	1,436	02/05/2002	01/15/2032
36201F-PK-7	GN 581926 - RMBS			4	1.A	53,875	102.4283	53,690	52,417	54,794		(253)			7.000	5.358	MON	306	3,669	04/17/2002	05/15/2032
36201F-Q6-7	GN 581977 - RMBS			4	1.A	7,512	100.7357	7,363	7,309	7,578		(42)			7.000	5.268	MON	43	512	04/17/2002	05/15/2032
36201J-EW-5	GN 584349 - RMBS			4	1.A	40,608	100.6375	39,725	39,473	41,009		(172)			7.000	5.545	MON	230	2,763	04/19/2002	04/15/2032
36201U-AH-7	GN 593208 - RMBS			4	1.A	12,883	100.6772	12,439	12,356	13,378		(201)			7.000	2.712	MON	72	865	07/18/2002	08/15/2032
36202E-3E-7	G2 004397 - RMBS			4	1.A	43,210	97.1747	41,153	42,350	43,298		(47)			4.500	3.940	MON	159	1,906	04/16/2009	03/20/2039
36202F-CN-4	G2 004577 - RMBS			4	1.A	19,143	97.1433	18,389	18,930	19,156		1			4.500	4.199	MON	71	819	11/17/2009	11/20/2039
36202F-DB-9	G2 004598 - RMBS			4	1.A	19,329	97.1329	18,301	18,842	19,330		(22)			4.500	3.875	MON	71	848	12/17/2009	12/20/2039
36202F-EH-5	G2 004636 - RMBS			4	1.A	41,313	97.1226	39,815	40,994	41,344		3			4.500	4.281	MON	154	1,772	03/16/2010	02/20/2040
36202F-GW-0	G2 004713 - RMBS			4	1.A	27,662	97.0708	24,164	24,893	29,004		(11)			4.500	1.075	MON	93	1,075	05/10/2024	06/20/2040
36202F-HY-5	G2 004747 - RMBS			4	1.A	325,805	99.6542	303,841	304,896	331,090		(1,116)			5.000	3.131	MON	1,270	15,245	04/28/2015	07/20/2040
36202F-LP-9	G2 004834 - RMBS			4	1.A	113,905	97.0501	105,567	108,776	115,522		(280)			4.500	3.111	MON	408	4,895	04/28/2015	10/20/2040
36209A-6R-6	GN 466280 - RMBS			4	1.A	354	100.2180	351	350	357		(1)			8.000	6.988	MON	2	28	07/13/2000	07/15/2030

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
36209E-VR-0	GN 469624 - RMBS			4	1.A	653	100.5602	629	626	663		(9)			7.000	3.404	MON	4	44	07/18/2002	10/15/2028
36209S-TU-5	GN 480363 - RMBS			4	1.A	374	99.9203	358	359	369		(7)			7.000	2.773	MON	2	25	07/18/2002	06/15/2028
3620A1-X7-8	GN 716302 - RMBS			4	1.A	2,717	99.6861	2,623	2,631	2,755		(5)			5.000	3.933	MON	11	132	04/28/2015	06/15/2039
3620A8-LU-5	GN 722239 - RMBS			4	1.A	7,942	99.3780	7,656	7,704	8,018		(13)			5.000	4.085	MON	32	385	04/28/2015	08/15/2039
3620A9-SH-5	GN 723320 - RMBS			4	1.A	20,487	99.6183	19,795	19,871	20,513		(28)			5.000	4.252	MON	83	994	04/28/2015	09/15/2039
3620AC-3Z-5	GN 726316 - RMBS			4	1.A	40,816	98.8730	39,158	39,605	41,024		(62)			5.000	4.175	MON	165	1,980	04/28/2015	09/15/2039
3620AC-4G-6	GN 726323 - RMBS			4	1.A	3,989	99.8092	3,864	3,872	4,024		(7)			5.000	4.093	MON	16	194	04/28/2015	09/15/2039
3620AR-JT-9	G2 737474 - RMBS			4	1.A	160,368	95.9903	148,291	154,485	159,694		(219)			4.500	3.715	MON	579	6,952	04/28/2015	10/20/2040
36212J-WR-3	GN 535356 - RMBS			4	1.A	799	99.8798	789	790	800		(2)			8.000	7.300	MON	5	63	07/13/2000	08/15/2030
36213D-3C-0	GN 551695 - RMBS			4	1.A	6,391	103.9924	6,482	6,233	6,332		(20)			6.500	5.651	MON	34	405	04/28/2015	02/15/2032
36213E-YA-8	GN 552505 - RMBS			4	1.A	1,002	101.4669	997	982	1,015		(4)			7.000	5.782	MON	6	69	03/20/2002	04/15/2032
36213T-6Y-4	GN 564387 - RMBS			4	1.A	9,729	102.3928	9,773	9,545	9,813		(41)			7.000	5.692	MON	56	668	03/20/2002	10/15/2031
36213V-R2-6	GN 565805 - RMBS			4	1.A	10,238	100.1803	9,757	9,740	10,031		(34)			7.000	5.848	MON	57	682	04/28/2015	11/15/2031
36213X-T5-3	GN 567672 - RMBS			4	1.A	1,154	99.8977	1,078	1,079	1,117		(4)			7.000	5.725	MON	6	76	04/28/2015	05/15/2032
36225B-G7-7	GN 781122 - RMBS			4	1.A	1,834	102.9784	1,826	1,773	1,842		(16)			7.000	4.701	MON	10	124	10/15/2001	12/15/2029
36225B-LL-0	GN 781231 - RMBS			4	1.A	6,335	102.6110	6,286	6,126	6,390		(57)			7.000	4.555	MON	36	429	10/15/2001	12/15/2030
36225B-NC-8	GN 781287 - RMBS			4	1.A	445	103.1383	450	437	450		(2)			7.000	5.501	MON	3	31	03/20/2002	05/15/2031
36225B-PM-4	GN 781328 - RMBS			4	1.A	3,948	103.2246	3,956	3,833	4,015		(30)			7.000	4.726	MON	22	268	03/06/2002	09/15/2031
36225B-TE-8	GN 781449 - RMBS			4	1.A	33,306	104.6514	33,429	31,943	34,800		(378)			7.000	3.394	MON	186	2,236	07/18/2002	05/15/2032
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS			4	1.A	563,948	74.3253	408,186	549,188	561,889		(1,027)			3.000	2.835	MON	1,373	16,211	12/01/2023	01/20/2043
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS			4	1.A	306,723	86.7094	258,533	298,160	305,968		(236)			2.750	2.389	MON	683	8,199	01/01/2022	10/16/2043
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS			4	1.A	1,129,516	82.6048	904,182	1,094,588	1,127,369		(723)			3.000	2.642	MON	2,736	32,838	12/30/2021	09/20/2045
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS			4	1.A	785,033	74.5201	544,158	730,217	772,484		(4,023)			3.000	2.515	MON	1,826	21,555	12/01/2023	10/20/2045
38379P-LY-1	GNR 2015-077 JY - CMO/RMBS			4	1.A	307,689	77.2610	224,945	291,150	304,584		(745)			3.000	2.631	MON	728	8,735	12/30/2021	05/20/2045
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS			4	1.A	551,789	81.9996	438,141	534,320	550,889		(204)			3.000	2.622	MON	1,336	16,030	12/30/2021	01/20/2046
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS			4	1.A	1,126,385	83.2088	909,544	1,093,086	1,124,843		(311)			3.000	2.621	MON	2,733	32,793	12/30/2021	07/20/2046
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,914,821	XXX	4,766,107	5,689,311	5,903,080		(10,414)			XXX	XXX	XXX	16,124	191,996	XXX	XXX
38378N-HQ-9	GNR 2013-175 IO - CMBS			3	1.A	46,563	0.1647	1,520		38,729		(9,605)			0.150	(143.629)	MON	116	1,502	01/26/2016	05/16/2055
38378X-TX-9	GNR 2014-148 IO - CMBS			3	1.A	340,110	0.9991	45,976		31,477		(6,562)			0.408	27.279	MON	1,565	19,188	10/16/2014	10/16/2056
38380J-8R-2	GNR 2018-095 IO - CMBS			3	1.A	534,880	3.1007	312,187		45,161		(7,707)			0.337	237.772	MON	2,826	34,136	07/25/2018	01/16/2060
38380J-DW-5	GNR 2017-168 IO - CMBS			3	1.A	140,852	2.6286	54,286		60,002		(9,514)			0.553	6.149	MON	952	15,309	11/20/2017	12/16/2059
38380J-ND-6	GNR 2018-010 IO - CMBS			3	1.A	2,392,463	3.1322	973,305		841,424		(182,380)			0.715	15.322	MON	18,511	230,338	01/19/2018	04/16/2060
38380M-E9-8	GNR 2019-008 IO - CMBS			3	1.A	108,105	5.3325	85,502		106,563		(3,136)			0.762	(1.855)	MON	1,018	12,306	01/25/2019	11/16/2060
38380M-G5-4	GNR 2019-014 IO - CMBS			3	1.A	515,165	4.9058	300,643		507,863		(14,502)			0.832	(5.626)	MON	4,247	51,346	01/25/2019	11/16/2060
38380M-K7-5	GNR 2019-017 IO - CMBS			3	1.A	436,360	3.6926	235,578		430,455		(12,835)			0.653	(5.289)	MON	3,471	42,049	02/20/2019	12/16/2060
38380N-5G-0	GNR 2020-025 IO - CMBS			3	1.A	1,712,784	5.0414	993,929		1,064,320		(156,120)			0.740	5.073	MON	12,164	147,003	02/19/2020	01/16/2062
38380N-KC-2	GNR 2019-105 IO - CMBS			3	1.A	160,540	4.8777	409,450		141,968		(20,680)			0.723	85.288	MON	5,059	61,110	08/21/2019	08/16/2061
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						6,387,822	XXX	3,412,376		3,267,962		(423,040)			XXX	XXX	XXX	49,929	614,288	XXX	XXX
0109999999. Total - U.S. Government Bonds						806,375,984	XXX	582,831,837	979,303,311	816,911,258		4,083,148			XXX	XXX	XXX	3,686,812	15,709,396	XXX	XXX
00402D-2D-6	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		C	2	1.C FE	987,940	91.9710	919,710	1,000,000	987,982		42			5.250	5.331	AO	12,979		09/25/2024	10/02/2054
00946A-AE-4	AIRPORT AUTHORITY HONG KONG		C	1,2	1.B FE	1,981,040	72.5597	1,451,194	2,000,000	1,982,215		418			3.250	3.300	JJ	30,514	65,000	01/05/2022	01/12/2052
00946A-AF-1	AIRPORT AUTHORITY HONG KONG		C	1,2	1.B FE	2,100,000	73.2563	1,538,383	2,100,000	2,100,000					3.500	3.500	JJ	34,504	73,500	01/05/2022	01/12/2062
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		C	1	2.A FE	480,995	93.8410	370,672	395,000	463,600		(5,960)			4.950	2.905	JJ	8,256	19,553	12/30/2021	07/29/2035

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
12570T-AA-9	CIMB BANK BHD		D		1.G FE	1,070,196	93.6037	1,123,245	1,200,000	1,107,285		33,110			2.125	5.408	JJ	11,404	25,500	11/16/2023	07/20/2027
168863-DS-4	CHILE, REPUBLIC OF (GOVERNMENT)		C	2	1.F FE	5,845,800	71.3498	4,495,040	6,300,000	5,896,941		18,038			3.100	3.622	MN	29,295	195,300	01/19/2022	05/07/2041
168863-DU-9	CHILE, REPUBLIC OF (GOVERNMENT)		C	2	1.F FE	605,500	58.8602	588,602	1,000,000	607,437		1,771			3.250	5.643	MS	9,028	32,500	11/27/2023	09/21/2071
168863-DV-7	CHILE, REPUBLIC OF (GOVERNMENT)		C	1,2	1.F FE	1,741,880	86.0180	1,720,361	2,000,000	1,757,272		19,697			3.500	5.193	JJ	29,361	52,500	04/10/2024	01/31/2034
168863-DW-5	CHILE, REPUBLIC OF (GOVERNMENT)		C	1,2	1.F FE	1,485,750	74.3977	1,115,966	1,500,000	1,486,549		310			4.000	4.055	JJ	25,167	60,000	01/27/2022	01/31/2052
168863-DY-1	CHILE, REPUBLIC OF (GOVERNMENT)		C	1,2	1.F FE	2,997,600	83.7390	2,512,170	3,000,000	2,997,984		241			4.340	4.346	MS	41,230	130,200	03/02/2022	03/07/2042
168863-DZ-8	CHILE, REPUBLIC OF (GOVERNMENT)		C	1,2	1.F FE	3,478,728	94.5803	3,404,892	3,600,000	3,485,158		6,430			4.950	5.337	JJ	87,120	89,100	03/13/2024	01/05/2036
21987D-AG-9	CORPORACION FINANCIERA DE DESARROLLO SA		C	1	2.C FE	1,284,517	101.1460	1,314,898	1,300,000	1,286,340		1,823			5.950	6.231	AO	13,107	38,675	04/23/2024	04/30/2029
23330J-AA-9	DP WORLD LTD		C		2.B FE	341,713	108.8392	282,982	260,000	329,632		(4,181)			6.850	4.092	JJ	8,856	17,810	12/30/2021	07/02/2037
268317-AC-8	ELECTRICITE DE FRANCE SA		C		2.A FE	5,099,536	109.0914	3,835,652	3,516,000	4,883,332		(74,485)			6.950	3.440	JJ	105,211	244,362	12/30/2021	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA		C		2.A FE	722,222	96.2520	533,236	554,000	700,775		(7,382)			5.600	3.347	JJ	13,271	31,024	12/30/2021	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE SA		C		2.A FE	4,565,458	86.3647	3,200,675	3,706,000	4,482,346		(28,605)			4.875	3.376	JJ	79,795	180,668	12/30/2021	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	1,486,082	87.9941	1,043,611	1,186,000	1,459,237		(9,239)			4.950	3.372	AO	12,720	58,707	12/30/2021	10/13/2045
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	1,301,571	86.3313	852,954	988,000	1,286,098		(5,331)			5.250	3.605	AO	11,239	51,870	12/30/2021	10/13/2055
28504D-AD-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	4,966,150	107.2644	5,363,222	5,000,000	4,967,216		854			6.900	6.953	MN	36,417	345,000	05/17/2023	05/23/2053
29135L-AB-6	EMIRATE OF ABU DHABI		C		1.C FE	501,300	80.6852	338,071	419,000	494,668		(2,274)			4.125	3.022	AO	3,841	17,284	12/30/2021	10/11/2047
29135L-AJ-9	EMIRATE OF ABU DHABI		C		1.C FE	294,489	76.4043	193,303	253,000	291,568		(1,001)			3.875	3.010	AO	2,042	9,804	12/30/2021	04/16/2050
29135L-AN-0	EMIRATE OF ABU DHABI		C		1.C FE	2,353,286	54.5516	1,408,522	2,582,000	2,359,888		2,288			2.700	3.050	MS	23,044	69,714	12/30/2021	09/02/2070
29135L-AU-4	EMIRATE OF ABU DHABI		C		1.C FE	3,078,342	98.1795	3,043,565	3,100,000	3,078,651		309			5.500	5.547	AO	28,890	85,250	08/12/2024	04/30/2054
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	2	1.G FE	859,600	86.8493	694,795	800,000	850,703		(1,337)			5.000	4.536	JJ	17,333	40,000	05/24/2017	01/25/2047
29446M-AG-7	EQUINOR ASA		C	1,2	1.D FE	405,364	80.7927	323,171	400,000	404,724		(226)			3.625	3.522	AO	3,424	14,500	02/15/2022	04/06/2040
29446M-AH-5	EQUINOR ASA		C	1,2	1.D FE	173,754	74.0416	113,284	153,000	172,247		(516)			3.700	2.978	AO	1,337	5,661	12/30/2021	04/06/2050
30216K-AE-2	EXPORT IMPORT BANK OF INDIA		D		2.C FE	3,176,139	91.2693	2,843,952	3,116,000	3,155,364		(7,121)			3.250	2.978	JJ	46,697	101,270	01/01/2022	01/15/2030
445545-AF-3	HUNGARY (GOVERNMENT)		C		2.B FE	15,009,323	110.8398	11,019,693	9,942,000	14,444,342		(199,963)			7.625	3.799	MS	193,731	700,890	06/12/2024	03/29/2041
445545-AU-0	HUNGARY (GOVERNMENT)		C		2.B FE	978,830	93.5636	935,636	1,000,000	980,257		1,427			5.500	5.741	MS	14,514	39,110	01/03/2024	03/26/2036
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LTD		C		2.C FE	2,097,640	86.6305	1,992,500	2,300,000	2,121,679		9,793			2.800	4.239	FA	25,223	36,400	11/21/2024	02/10/2031
455780-CH-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	4,983,500	98.6858	4,934,289	5,000,000	4,986,065		2,565			4.750	4.826	FA	92,361	118,750	03/26/2024	02/11/2029
465077-AL-9	ISRAEL ELECTRIC CORP LTD		D	1	2.A FE	1,865,500	95.7050	1,914,100	2,000,000	1,888,903		21,020			4.250	5.971	FA	32,347	42,500	09/26/2024	08/14/2028
46513J-B5-9	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	1,721,125	69.6500	975,100	1,400,000	1,720,187		(308)			4.500	3.640	AO	15,400	63,000	01/13/2022	04/03/2120
46514B-RL-3	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	1,488,300	97.5610	1,463,415	1,500,000	1,489,024		724			5.500	5.603	MS	24,979	41,250	03/05/2024	03/12/2034
46514B-RM-1	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	2,835,410	91.4439	2,743,317	3,000,000	2,836,467		1,057			5.750	6.154	MS	52,229	71,875	10/31/2024	03/12/2054
500631-BB-1	KOREA ELECTRIC POWER CORP		C		1.C FE	1,497,105	100.2336	1,503,504	1,500,000	1,497,947		842			4.875	4.945	JJ	30,672	36,563	01/24/2024	01/31/2027
50065L-AH-3	KOREA NATIONAL OIL CORP		C		1.C FE	496,370	99.2198	496,099	500,000	496,858		488			4.875	5.041	AO	5,958	12,188	03/25/2024	04/03/2029
62878U-2B-7	NBN CO LTD		C	1,2	1.D FE	452,863	86.4185	389,748	451,000	452,310		(187)			2.625	2.573	MN	1,842	11,839	12/30/2021	05/05/2031
68327L-AC-0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP			1,2	1.E FE	1,461,132	95.8400	1,262,213	1,317,000	1,400,747		(20,581)			4.125	2.380	FA	22,636	54,326	12/30/2021	02/01/2029
69370R-AF-4	PERTAMINA (PERSERO) PT		D	2	2.B FE	7,483,354	90.1250	6,604,360	7,328,000	7,427,588		(19,025)			3.100	2.796	JJ	100,964	227,168	01/01/2022	01/21/2030
69377F-AC-0	PT FREEPORT INDONESIA		C	1,2	2.C FE	3,235,000	98.7600	3,265,005	3,306,000	3,235,741		741			6.200	6.364	AO	43,841	142,972	05/29/2024	04/14/2052
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	8,377,760	118.7200	8,191,680	6,900,000	8,270,241		(102,539)			8.750	5.851	MN	67,083	603,750	03/20/2024	11/21/2033
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	5,904,860	104.1000	5,631,810	5,410,000	5,836,317		(23,237)			6.550	5.583	MS	105,322	288,855	05/30/2024	03/14/2037
715638-BM-3	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	3,349,150	93.5500	3,274,250	3,500,000	3,350,665		1,515			5.625	5.950	MN	23,516	98,438	05/30/2024	11/18/2050
715638-DR-0	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	2,979,500	52.4500	3,094,550	5,900,000	2,980,424		598			3.230	6.408	JJ	80,992	190,570	10/30/2023	07/28/2121
715638-EB-4	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	599,574	96.0176	576,105	600,000	599,586		12			5.375	0.000	FA	12,810		08/01/2024	02/08/2035
715638-EC-2	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,387,526	95.2840	1,333,976	1,400,000	1,387,587		61			5.875	0.000	FA	32,672		08/01/2024	08/08/2054
718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	5,498,900	107.5641	5,378,206	5,000,000	5,470,449		(28,451)			6.375	5.141	AO	60,208	318,750	03/20/2024	10/23/2034
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	5,725,850	79.6029	5,572,206	7,000,000	5,761,903		36,053			3.700	5.348	MS	86,333	203,500	06/18/2024	03/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	3,592,000	69.3889	3,469,445	5,000,000	3,619,876		27,876			3.200	5.381	JJ	77,778	80,000	03/07/2024	07/06/2046
731011-AV-4	POLAND, REPUBLIC OF (GOVERNMENT)		C	2	1.G FE	6,265,910	96.0572	6,243,718	6,500,000	6,282,758		16,006			4.875	5.357	AO	76,578	248,625	04/22/2024	10/04/2033
731011-AY-8	POLAND, REPUBLIC OF (GOVERNMENT)		C	2	1.G FE	498,515	96.8490	484,245	500,000	498,601		86			5.125	5.162	MS	7,332	12,813	03/11/2024	09/18/2034
731011-AZ-5	POLAND, REPUBLIC OF (GOVERNMENT)		C	2	1.G FE	8,247,564	92.0141	7,821,199	8,500,000	8,250,285		2,721			5.500	4.366	MS	133,757	233,750	05/28/2024	03/18/2054
74727P-AV-3	QATAR, STATE OF (GOVERNMENT)		C	1	1.C FE	1,060,338	89.4978	749,992	838,000	1,041,067		(6,615)			4.625	3.072	JD	3,122	38,758	12/30/2021	06/02/2046
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)		C	1	1.C FE	947,121	94.8850	664,195	700,000	928,014		(6,563)			5.103	3.125	AO	6,747	35,721	12/30/2021	04/23/2048
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	5,449,050	116.6470	5,249,113	4,500,000	5,398,597		(50,453)			7.625	5.091	MS	95,313	171,563	03/26/2024	03/21/2036
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	771,529	88.3778	665,784	753,339	769,343		(491)			4.975	4.811	AO	7,392	37,479	03/07/2024	04/20/2055
760942-BG-6	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C	1,2	2.B FE	1,417,450	90.9670	1,364,505	1,500,000	1,417,609		159			5.250	5.607	MS	24,281		11/20/2024	09/10/2060
77586R-AV-2	ROMANIA (GOVERNMENT)		C		2.C FE	397,172	89.2277	356,911	400,000	397,226		54			5.750	5.841	MS	6,197		09/19/2024	03/24/2035
77586T-AE-6	ROMANIA (GOVERNMENT)		D		2.C FE	13,875,264	88.9557	9,436,421	10,608,000	13,580,217		(102,154)			6.125	4.008	JJ	286,969	649,740	12/30/2021	01/22/2044
78520L-AB-6	SABIC CAPITAL II BV		C		1.F FE	3,757,391	97.9306	3,264,027	3,333,000	3,577,778		(61,340)			4.500	2.449	AO	33,747	149,985	12/30/2021	10/10/2028
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	1,668,358	80.6750	1,148,812	1,424,000	1,648,693		(6,769)			4.500	3.463	AO	11,570	64,080	12/30/2021	10/26/2046
80413T-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	1,000,812	86.5692	683,897	790,000	983,221		(7,971)			5.000	3.478	AO	8,119	39,500	12/30/2021	04/17/2049
80413T-AL-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	214,750	89.9440	179,888	200,000	213,372		(265)			5.250	4.789	JJ	4,813	10,500	04/01/2019	01/16/2050
80413T-BG-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	989,930	97.1028	971,028	1,000,000	990,691		761			5.000	5.130	JJ	22,917	25,000	01/08/2024	01/16/2034
85771P-AQ-5	EQUINOR ASA		C	1	1.D FE	1,009,139	91.9809	725,729	789,000	986,806		(7,664)			4.800	3.043	MN	5,576	37,872	12/30/2021	11/08/2043
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	10,075,200	76.5350	9,299,008	12,150,000	10,076,815		1,525			5.750	6.937	AO	153,309	583,625	06/04/2024	10/12/2110
91087B-AK-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	1,932,000	90.5996	1,811,993	2,000,000	1,934,358		2,358			4.750	5.300	AO	16,889	47,500	09/26/2024	04/27/2032
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	14,243,422	56.5945	10,848,043	19,168,000	14,292,951		33,980			3.771	5.317	MN	74,290	722,825	03/13/2024	05/24/2061
91087B-AP-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME		D	1,2	2.B FE	1,867,650	54.9858	1,649,575	3,000,000	1,870,867		3,084			3.750	6.245	AO	22,500	93,750	08/12/2024	04/19/2071
91087B-AQ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	512,570	73.3326	371,063	506,000	511,858		(238)			4.280	4.179	FA	8,242	21,657	01/19/2022	08/14/2041
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	3,270,000	88.9816	3,025,373	3,400,000	3,271,962		1,772			6.338	2.754	MN	34,120	215,492	03/07/2024	05/04/2053
91087B-AZ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	2,975,580	94.1032	2,823,097	3,000,000	2,976,655		1,075			6.000	6.096	MN	27,000	149,500	01/02/2024	05/07/2036
91087B-BA-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	993,230	89.5486	895,486	1,000,000	993,194		(36)			6.400	6.452	MN	9,600	53,156	01/02/2024	05/07/2054
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	3,590,650	115.9765	3,479,296	3,000,000	3,548,617		(42,033)			7.875	5.076	JJ	108,938	118,125	03/20/2024	01/15/2033
AM2179-64-7	EMPRESA DE TRANSPORTE ME		C		1.G FE	1,766,538	87.4168	1,581,370	1,809,000	1,760,260		(1,318)			5.000	5.168	N/A	39,195	30,450	08/12/2024	01/25/2047
A05023-02-0	CORPORACION NACIONAL DEL COBRE DE CHILE		D	1	2.A FE	998,793	77.2994	673,278	871,000	988,865		(3,418)			4.500	3.606	FA	16,331	39,195	12/30/2021	08/01/2047
AP4164-57-4	ABU DHABI GOVT INT'L		C		1.C Z	3,197,495	80.9245	3,317,905	4,100,000	3,218,287		18,554			4.125	5.845	N/A	37,583	169,125	12/01/2023	10/11/2047
AP6574-19-2	ABU DHABI CRUDE OIL REGS				1.C FE	6,041,606	88.1515	5,012,294	5,686,000	5,979,399		(10,388)			4.600	4.210	JD	727	261,556	03/13/2024	11/02/2047
AS1975-80-2	STATE OF QATAR		C		1.C FE	15,958,126	95.0460	15,777,636	16,600,000	15,965,110		9,876			5.100	5.384	AO	159,913	612,360	05/28/2024	04/23/2048
BN6176-54-7	QNB FINANCE LTD		C		1.D FE	5,020,350	96.0654	5,283,600	5,500,000	5,247,637		205,446			1.375	5.873	N/A	32,561	59,125	03/26/2024	01/26/2026
BP3057-90-1	ABU DHABI PORTS CO PJSC		C		1.C Z	5,026,330	86.2032	5,258,398	6,100,000	5,148,194		112,708			2.500	5.439	N/A	23,299	152,500	03/20/2024	05/06/2031
207221-BB-7	REPUBLIC OF INDONESIA		C		2.B FE	11,936,134	96.6408	9,209,871	9,530,000	11,673,018		(90,666)			5.250	3.489	N/A	227,926	500,325	12/30/2021	01/17/2042
G3705Q-AB-3	GACI FIRST INVESTMENT CO		D	2	1.E FE	2,717,120	83.0325	2,740,073	3,300,000	2,717,515		343			5.375	6.530	AO	38,431	177,375	03/26/2024	10/13/2122
G3705Q-AE-7	GACI FIRST INVESTMENT CO		D	2	1.E FE	3,017,625	83.7030	3,264,417	3,900,000	3,029,628		10,204			5.125	6.941	FA	76,064	199,875	10/30/2023	02/14/2053
G4937M-AH-7	MDGH GMTN BV		D		1.C FE	3,818,100	114.5888	3,781,430	3,300,000	3,807,563		(10,537)			6.875	5.466	MN	37,813	113,454	05/28/2024	11/01/2041
M0152W-AL-5	EMIRATE OF ABU DHABI		D		1.C FE	6,223,240	54.5516	3,927,715	7,200,000	6,249,078		9,168			2.700	3.258	MS	64,260	194,400	01/21/2022	09/02/2070
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BANK		D	2	2.B FE	2,115,253	86.9968	2,174,920	2,500,000	2,150,378		35,125			3.798	6.514	MN	11,605	94,950	04/10/2024	05/17/2031
M28505-AF-8	DP WORLD LTD		D	2	2.B FE	217,500	83.0298	166,060	200,000	216,407		(376)			4.700	4.160	MS	2,376	9,400	12/30/2021	09/30/2049
M6320U-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	3,094,125	86.5692	3,203,060	3,700,000	3,106,237		10,569			5.000	6.299	AO	38,028	185,000	11/03/2023	04/17/2049
M6320U-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	1,614,000	76.4558	1,529,116	2,000,000	1,616,892		2,892			4.500	5.778	AO	17,250	90,000	02/28/2024	04/22/2060
M6320U-BC-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	4,071,840	60.7245	3,764,919	6,200,000	4,086,606		14,766			3.450	5.682	FA	88,531	106,950	03/13/2024	02/02/2061
M6320U-BM-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	2,594,000	63.0884	2,523,536	4,000,000	2,614,843		19,319			3.250	5.810	MN	15,889	130,000	03/07/2024	11/17/2051
M6320U-BY-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	530,375	100.7944	503,972	500,000	527,455		(2,831)			5.500	4.654	AO	5,042	27,500	12/18/2023	10/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
M6320U-CA-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	2,318,400	84.5675	2,367,890	2,800,000	2,325,652		6,186			5.000	6.294	JJ	63,389	140,000	11/06/2023	01/18/2053
M6320U-CJ-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	3,274,200	93.3900	3,175,260	3,400,000	3,275,380		1,180			5.750	6.019	JJ	89,604	97,750	05/30/2024	01/16/2054
M6846H-BV-4	MDGH GMTN (RSC) LTD		D	2	1.C FE	4,017,750	101.8585	4,074,340	4,000,000	4,017,286		(711)			5.500	5.430	AO	38,500	220,000	03/26/2024	04/28/2033
M81805-AP-4	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	2,259,700	111.1340	2,222,680	2,000,000	2,250,652		(9,048)			6.400	5.190	JJ	57,244	64,000	02/22/2024	01/20/2040
M8180A-AD-0	QATARENERGY		D	1,2	1.C FE	2,940,700	84.2036	2,947,126	3,500,000	3,006,461		63,062			2.250	4.790	JJ	36,969	78,750	12/18/2023	07/12/2031
M8180A-AE-8	QATARENERGY		D	1,2	1.C FE	1,165,260	73.8232	1,107,348	1,500,000	1,170,127		4,867			3.125	5.112	JJ	22,005		08/12/2024	07/12/2041
M8489S-AC-1	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	751,600	89.4978	531,617	594,000	737,940		(4,689)			4.625	3.072	JD	2,213	27,473	12/30/2021	06/02/2046
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	10,298,750	84.6712	8,213,106	9,700,000	10,234,767		(17,560)			4.400	4.007	AO	88,917	426,800	03/06/2024	04/16/2050
M9402M-AG-7	UNITED ARAB EMIRATES (GOVERNMENT)		D		1.D FE	5,413,450	91.5270	5,217,039	5,700,000	5,417,541		4,091			4.951	5.295	JJ	136,400	141,104	03/13/2024	07/07/2052
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		D	1,2	2.C FE	1,134,750	72.2000	1,227,400	1,700,000	1,141,972		5,971			5.125	8.170	FA	33,882	87,125	10/31/2023	08/11/2061
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		2.A FE	1,923,988	76.8108	1,536,216	2,000,000	1,939,607		2,271			4.250	4.500	JJ	38,722	85,000	02/26/2019	07/17/2042
P3143N-BQ-6	CORPORACION NACIONAL DEL COBRE DE CHILE		D	1,2	2.A FE	1,576,000	99.1414	1,586,263	1,600,000	1,577,940		1,793			5.950	6.151	JJ	45,749	79,333	11/30/2023	01/08/2034
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO		D	1,2	2.C FE	4,561,552	76.9928	3,577,857	4,647,000	4,566,339		2,322			4.500	4.624	MS	62,154	209,115	09/29/2022	09/14/2047
P3742R-AX-8	EMPRESA DE LOS FERROCARRILES DEL ESTADO		D	1,2	1.F FE	808,200	65.4495	785,394	1,200,000	809,381		1,181			3.830	6.048	MS	13,660	22,980	08/12/2024	09/14/2061
P42009-AE-3	FONDO MIVIVIENDA SA		D	1,2	2.B FE	4,321,780	98.2881	4,422,963	4,500,000	4,374,880		47,368			4.625	5.949	AO	45,672	208,125	03/20/2024	04/12/2027
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E		D	1,2	2.C FE	3,826,650	97.7123	3,908,490	4,000,000	3,860,787		30,327			5.550	6.587	MN	37,000	222,000	03/20/2024	11/01/2028
QZ9368-22-1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	2,743,488	80.6750	1,936,200	2,400,000	2,716,981		(9,340)			4.500	3.619	AO	19,500	108,000	01/21/2022	10/26/2046
V0055B-AY-1	AFRICA FINANCE CORP		D		1.G FE	5,022,125	91.4550	5,395,845	5,900,000	5,207,653		169,482			2.875	6.887	AO	29,684	169,625	03/13/2024	04/28/2028
X0645A-DC-3	BANK GOSPODARSTWA KRAJOWEGO		D		1.G FE	5,741,410	98.0324	5,391,782	5,500,000	5,741,366		(44)			6.250	5.933	JJ	164,236		10/31/2024	07/09/2054
X0R483-BD-3	BULGARIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,886,950	93.6997	2,717,291	2,900,000	2,887,202		252			5.000	5.049	MS	46,722		09/05/2024	03/05/2037
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT		D		2.B FE	4,893,450	101.5147	4,974,220	4,900,000	4,897,046		1,908			6.500	6.518	JD	1,769	318,500	02/27/2024	06/29/2028
X7360W-CQ-3	ROMANIA (GOVERNMENT)		D		2.C FE	2,023,500	101.3500	1,925,650	1,900,000	2,015,299		(8,201)			7.125	6.157	JJ	61,671	67,688	03/20/2024	01/17/2033
X7S904-CR-0	LATVIA, REPUBLIC OF (GOVERNMENT)		D		1.F FE	2,044,660	97.4274	1,948,548	2,000,000	2,043,707		(953)			5.125	4.837	JJ	60,076		08/19/2024	07/30/2034
X93622-GL-0	HUNGARY (GOVERNMENT)		D		2.C FE	2,173,880	101.5936	2,031,872	2,000,000	2,172,683		(1,197)			6.750	6.100	MS	36,000	67,500	08/12/2024	09/25/2052
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	1,605,500	120.6288	1,568,174	1,300,000	1,593,150		(12,350)			7.750	5.329	JJ	45,897	50,375	03/06/2024	01/17/2038
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD		D	2	2.B FE	6,482,370	97.2527	6,710,439	6,900,000	6,604,334		111,382			3.750	5.800	AO	61,094	258,750	03/07/2024	04/06/2027
Y6886M-AC-4	PETRONAS CAPITAL LTD		D	2	1.G FE	4,340,600	65.8031	3,290,153	5,000,000	4,361,138		7,808			3.404	4.082	AO	29,785	170,200	03/25/2022	04/28/2061
Y7133M-AB-5	PELABUHAN INDONESIA (PERSERO) PT		D		2.B FE	235,500	91.7502	183,500	200,000	232,630		(993)			5.375	4.177	MN	1,672	10,750	01/01/2022	05/05/2045
ZP6092-88-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		D		1.E FE	8,376,770	66.3444	8,027,672	12,100,000	8,418,175		38,814			3.750	5.929	FA	186,542	311,250	03/20/2024	01/21/2055
Z07813-68-1	PTTEP TREASURY CENTER CO		C		2.A FE	2,924,932	72.6648	2,946,560	4,055,000	2,935,474		9,665			3.900	5.726	N/A	10,982	158,267	11/24/2023	12/06/2059
ZR6656-90-7	AFRICAN EXPORT-IMPORT BA		C		2.B FE	3,707,882	92.4130	3,314,854	3,587,000	3,663,781		(14,647)			3.990	3.494	N/A	39,756	143,265	12/30/2021	09/21/2029
ZS0947-92-0	SAUDI ARABIAN OIL CO		D		1.E FE	235,522	85.5262	178,750	209,000	231,926		(1,236)			4.250	3.282	AO	1,851	8,883	12/30/2021	04/16/2039
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						409,425,941	XXX	367,995,799	422,929,339	408,304,560		177,540			XXX	XXX	XXX	5,660,948	16,304,603	XXX	XXX
G70464-AC-9	PERU ENHANCED PASS-THROUGH FINANCE LTD -	@	D	4	2.B FE	101,059	96.1200	111,199	115,688	114,379		3,581			0.000	2.728	N/A			09/11/2018	06/02/2025
0249999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						101,059	XXX	111,199	115,688	114,379		3,581			XXX	XXX	XXX			XXX	XXX
0309999999. Total - All Other Government Bonds						409,526,999	XXX	368,106,998	423,045,027	408,418,939		181,122			XXX	XXX	XXX	5,660,948	16,304,603	XXX	XXX
13063A-5G-5	CALIFORNIA STATE			1	1.C FE	1,002,824	118.3680	716,126	605,000	946,256		(19,374)			7.550	2.741	AO	11,419	45,678	12/30/2021	04/01/2039
13063A-5G-5	CALIFORNIA STATE	CF		1	1.C FE	2,479,748	118.3680	2,254,910	1,905,000	2,313,825		(18,948)			7.550	5.359	AO	35,957	143,829	12/08/2015	04/01/2039
13063A-7D-0	CALIFORNIA STATE			1	1.C FE	459,884	114.7090	338,392	295,000	434,327		(7,270)			7.300	3.245	AO	5,384	21,535	12/30/2021	10/01/2039
13063B-BU-5	CALIFORNIA STATE			1	1.C FE	313,668	114.9740	229,948	200,000	294,702		(6,492)			7.350	2.742	MN	2,450	14,700	12/30/2021	11/01/2039
13063B-FR-8	CALIFORNIA STATE			1	1.C FE	658,048	117.1190	468,476	400,000	621,201		(11,354)			7.625	2.708	MS	10,167	30,500	01/01/2022	03/01/2040
13063B-FR-8	CALIFORNIA STATE	CF		1	1.C FE	1,929,728	117.1190	1,791,921	1,530,000	1,806,568		(10,998)			7.625	5.686	MS	38,888	58,331	01/06/2012	03/01/2040
13063B-JC-7	CALIFORNIA STATE			1	1.C FE	2,523,415	119.1400	1,757,315	1,475,000	2,390,092		(45,643)			7.600	2.743	MN	18,683	112,100	12/30/2021	11/01/2040
57582P-UE-8	MASSACHUSETTS COMMONWEALTH			1	1.B FE	228,840	99.8630	169,767	170,000	219,023		(2,564)			5.456	3.038	JJ	4,638	9,275	12/30/2021	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57582R-YY-6	MASSACHUSETTS COMMONWEALTH			1	1.B FE	306,066	67.4380	202,314	300,000	305,594		(157)			2.900	2.792	MS	2,900	8,700	12/30/2021	09/01/2049
605580-5X-3	MISSISSIPPI ST			1	1.C FE	4,391,923	98.1270	3,444,258	3,510,000	4,113,813		(94,671)			5.245	2.140	MN	30,683	184,100	12/30/2021	11/01/2034
605581-FF-9	MISSISSIPPI ST			1	1.C FE	2,129,211	93.7070	1,724,209	1,840,000	2,049,226		(27,206)			3.729	2.003	AO	17,153	68,614	12/30/2021	10/01/2032
649791-CX-6	NEW YORK ST			1	1.B FE	362,227	100.7540	261,960	260,000	347,298		(4,545)			5.620	2.873	MS	4,871	14,612	12/30/2021	03/01/2040
880541-QX-8	TENNESSEE ST			1	1.A FE	1,078,047	97.8740	900,441	920,000	1,023,814		(14,409)			4.182	2.324	FA	16,031	38,474	12/30/2021	08/01/2031
882722-KF-7	TEXAS ST			1	1.A FE	370,295	100.0790	265,209	265,000	354,145		(5,090)			5.517	2.664	AO	3,655	14,620	12/30/2021	04/01/2039
882722-VN-8	TEXAS ST			1	1.A FE	153,980	92.0000	110,400	120,000	148,279		(1,947)			4.681	2.453	AO	1,404	5,617	12/30/2021	04/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						18,387,905	XXX	14,635,646	13,795,000	17,368,166		(270,670)			XXX	XXX	XXX	204,283	770,684	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						18,387,905	XXX	14,635,646	13,795,000	17,368,166		(270,670)			XXX	XXX	XXX	204,283	770,684	XXX	XXX
052430-FD-2	AUSTIN TEX INDPT SCH DIST			1	1.B FE	1,204,372	99.0360	911,131	920,000	1,142,437		(17,998)			5.241	2.612	FA	20,091	48,217	12/30/2021	08/01/2035
234667-JL-8	DALLAS CNTY TEX HOSP DIST			1	1.D FE	884,345	99.1020	629,298	635,000	854,314		(7,880)			5.621	3.231	FA	13,484	35,693	01/01/2022	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1.B FE	6,218,320	100.9840	4,796,740	4,750,000	5,820,938		(104,568)			5.664	2.790	JD	22,420	272,353	12/30/2021	12/01/2033
360046-G9-0	FULTON CNTY GA			1	1.B FE	343,103	98.2180	260,278	265,000	329,763		(3,504)			5.148	3.050	JJ	6,821	13,642	12/30/2021	07/01/2039
534366-AN-9	LINCOLN NEB WEST HAYMARKET JT PUB AGY			1	1.B FE	411,996	96.2770	298,459	310,000	400,918		(3,050)			5.000	3.088	JD	689	15,500	12/30/2021	12/15/2045
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	802,878	108.5190	553,447	510,000	767,896		(11,077)			6.600	2.907	FA	14,025	33,660	01/01/2022	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	2,275,774	111.3270	1,486,215	1,335,000	2,197,483		(23,351)			6.750	3.011	FA	37,547	90,113	01/01/2022	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	104,247	111.4750	78,033	70,000	97,770		(2,017)			6.680	2.675	FA	1,948	4,676	12/30/2021	08/01/2036
64966H-4K-3	NEW YORK CITY			1	1.C FE	755,051	100.2540	571,448	570,000	721,091		(9,608)			5.517	2.999	AO	7,862	31,447	12/30/2021	10/01/2037
64966H-TX-8	NEW YORK CITY			1	1.C FE	1,289,151	102.6870	1,006,333	980,000	1,219,313		(15,982)			5.985	3.466	JD	4,888	58,653	12/30/2021	12/01/2036
64966H-YM-6	NEW YORK CITY			1	1.C FE	3,909,171	103.0490	2,993,573	2,905,000	3,702,595		(59,288)			5.968	3.048	MS	57,790	173,370	12/30/2021	03/01/2036
64966H-YV-6	NEW YORK CITY	CF		1	1.C FE	3,485,000	101.1610	3,525,461	3,485,000	3,485,000					5.846	5.845	JD	118,844	101,867	06/10/2010	06/01/2040
64966J-AR-7	NEW YORK CITY			1	1.C FE	324,735	105.0510	241,617	230,000	307,585		(4,828)			6.271	3.085	JD	1,202	14,423	12/30/2021	12/01/2037
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	1,994,268	97.8750	1,654,087	1,690,000	1,925,254		(20,513)			5.269	3.531	JJ	44,523	92,564	12/30/2021	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						24,002,411	XXX	19,006,120	18,655,000	22,972,356		(283,665)			XXX	XXX	XXX	352,134	986,178	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						24,002,411	XXX	19,006,120	18,655,000	22,972,356		(283,665)			XXX	XXX	XXX	352,134	986,178	XXX	XXX
00402D-2A-2	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		C	2	1.C FE	397,876	101.1177	404,471	400,000	398,121		245			5.375	5.498	MN	3,165	10,750	04/30/2024	05/08/2029
00402D-2B-0	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		C	2	1.C FE	796,056	101.5879	812,703	800,000	796,252		196			5.500	5.565	MN	6,478	22,000	04/30/2024	05/08/2034
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT			1	1.G FE	6,175,891	95.2010	5,459,777	5,735,000	6,029,305		(33,816)			4.263	3.481	MS	71,987	244,483	06/14/2022	09/15/2032
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	930,707	112.0540	638,708	570,000	888,952		(11,284)			7.046	3.218	JD	3,347	40,162	01/01/2022	12/01/2044
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV	CF		1	1.F FE	14,074,254	102.8630	12,292,129	11,950,000	13,591,064		(54,470)			6.053	4.901	FA	634,926	361,667	12/02/2015	02/15/2043
02765U-DC-5	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	1,817,014	104.6620	1,418,170	1,355,000	1,682,599		(41,207)			6.424	2.673	FA	32,884	87,045	12/30/2021	02/15/2032
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	751,093	116.0670	533,908	460,000	720,960		(5,984)			7.499	3.926	FA	13,032	34,681	12/30/2021	02/15/2050
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	2,083,670	114.1680	1,609,769	1,410,000	1,907,995		(53,774)			7.734	2.835	FA	41,196	109,049	12/30/2021	02/15/2033
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	1,223,692	118.9660	886,297	745,000	1,154,592		(18,805)			7.834	3.382	FA	22,048	58,363	12/30/2021	02/15/2041
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	8,597,741	125.7650	6,426,592	5,110,000	8,222,734		(93,503)			8.084	3.853	FA	156,057	413,092	01/01/2022	02/15/2050
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	944,566	103.0110	685,023	665,000	927,629		(6,119)			6.270	3.813	FA	15,752	42,304	12/30/2021	02/15/2050
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV			1	1.C FE	119,732	101.3930	86,184	85,000	114,314		(1,395)			6.018	3.225	MN	654	5,115	12/30/2021	11/15/2040
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	625,964	106.3010	419,889	395,000	606,869		(5,789)			6.263	3.100	AO	6,185	24,739	12/30/2021	04/01/2049
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.D FE	475,322	112.2970	359,350	320,000	450,618		(6,415)			6.918	2.695	AO	5,534	42,473	01/01/2022	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.D FE	3,843,379	116.2260	2,574,406	2,215,000	3,705,891		(47,146)			7.043	2.910	AO	39,001	156,002	01/01/2022	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.E FE	1,775,032	113.5400	1,152,431	1,015,000	1,720,403		(17,932)			6.907	3.009	AO	17,527	70,106	12/30/2021	10/01/2050
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	900,000	90.2550	812,295	900,000	900,000					4.190	4.190	JD	3,143	37,710	03/30/2022	06/01/2037
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1	1.D FE	210,293	106.6400	149,296	140,000	202,165		(1,546)			6.486	3.704	MN	1,160	9,080	12/30/2021	05/15/2049
13077D-KU-5	CALIFORNIA ST UNIV REV			1,2	1.D FE	3,083,878	66.9720	2,431,084	3,630,000	3,119,298		14,357			2.975	3.931	MN	17,999	107,993	06/01/2022	11/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13077D-NL-2	CALIFORNIA ST UNIV REV			1,2	1.D FE	316,770	64.3570	199,507	310,000	314,669		(716)			3.267	2.983	MN	1,688	10,128	12/30/2021	11/01/2060
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			1	1.B FE	524,466	99.8510	384,426	385,000	503,785		(6,321)			5.491	2.914	MN	3,523	21,140	12/30/2021	11/01/2039
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	199,247	70.0650	129,620	185,000	198,200		(358)			3.204	2.805	JJ	2,733	5,927	12/30/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	216,729	106.0920	153,833	145,000	206,691		(3,247)			6.395	2.882	JJ	4,636	9,273	12/30/2021	01/01/2040
167593-H6-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	742,790	88.2240	502,877	570,000	729,439		(4,573)			4.472	2.854	JJ	12,745	25,490	12/30/2021	01/01/2049
167593-H7-0	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	210,245	88.4300	137,067	155,000	206,928		(1,136)			4.572	2.864	JJ	3,543	7,087	12/30/2021	01/01/2054
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	13,917,006	108.3230	10,761,397	9,934,545	13,371,284		(152,576)			6.899	3.950	JD	57,115	685,386	01/01/2022	12/01/2040
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	7,290,544	108.9990	5,672,632	5,204,298	7,004,589		(79,924)			6.899	3.950	JD	29,920	359,044	12/30/2021	12/01/2040
16772P-AQ-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	883,428	102.2940	664,911	650,000	843,449		(8,780)			6.200	3.707	JD	3,358	40,300	01/01/2022	12/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1.C FE	1,338,925	113.1380	972,987	860,000	1,287,367		(17,713)			6.820	3.148	JJ	29,326	58,652	12/30/2021	07/01/2045
190760-HT-8	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL			2	1.A FE	8,105,936	90.7680	6,680,525	7,360,000	7,701,182		(342,117)			4.500	(0.134)	JJ	165,600	331,200	12/30/2021	01/01/2047
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			1,2	1.B FE	1,325,879	104.4180	981,529	940,000	1,260,346		(15,086)			6.078	(19.375)	JD	4,761	57,133	12/30/2021	12/01/2040
19633S-AB-9	COLORADO BRDG ENTERPRISE REV	CF		1,2	1.B FE	1,145,000	104.4180	1,195,586	1,145,000	1,145,000					6.078	6.077	JD	40,596	34,797	12/02/2010	12/01/2040
196707-HZ-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			1	1.C FE	280,472	102.8860	205,772	200,000	268,167		(3,450)			6.057	3.202	MS	4,038	12,114	12/30/2021	03/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			1	1.D FE	1,988,809	103.8510	1,536,995	1,480,000	1,884,938		(20,851)			6.218	3.744	JD	7,669	92,026	12/30/2021	06/01/2039
20281P-ER-9	COMMONWEALTH FING AUTH PA REV			1	1.D FE	526,157	102.3760	399,266	390,000	504,310		(5,591)			5.787	3.339	JD	1,881	22,569	12/30/2021	06/01/2040
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.D FE	914,321	90.6540	711,634	785,000	892,836		(6,491)			4.144	2.901	JD	2,711	32,530	12/30/2021	06/01/2038
20281P-KT-8	COMMONWEALTH FING AUTH PA REV			1	1.D FE	416,468	88.4780	327,369	370,000	408,223		(2,295)			3.864	2.927	JD	1,191	14,297	12/30/2021	06/01/2038
20281P-KW-1	COMMONWEALTH FING AUTH PA REV				1.D FE	671,096	84.0750	496,043	590,000	660,853		(3,330)			3.807	2.883	JD	1,872	22,461	12/30/2021	06/01/2041
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.D FE	223,142	73.8210	162,406	220,000	222,771		(118)			2.991	2.898	JD	548	6,580	12/30/2021	06/01/2042
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	2.A FE	142,629	67.0010	93,801	140,000	142,461		(58)			3.539	3.436	JJ	2,477	4,955	12/30/2021	07/01/2051
231266-GC-5	CURATORS UNIV MO SYS FACS REV			1	1.B FE	1,048,047	102.4840	732,761	715,000	1,006,446		(13,458)			5.792	2.750	MN	6,902	41,413	12/30/2021	11/01/2041
231266-GC-5	CURATORS UNIV MO SYS FACS REV	CF		1	1.B FE	1,390,000	102.4840	1,424,528	1,390,000	1,390,000					5.792	5.791	MN	13,418	80,509	12/09/2010	11/01/2041
231266-MJ-3	CURATORS UNIV MO SYS FACS REV			1	1.B FE	258,262	82.0480	159,994	195,000	254,534		(1,275)			4.237	2.734	MN	1,377	8,262	12/30/2021	11/01/2054
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	154,938	101.5680	106,646	105,000	149,121		(1,574)			5.999	3.144	JD	525	6,299	12/30/2021	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	1,013,182	94.5940	690,536	730,000	988,704		(7,362)			5.022	2.947	JD	3,055	36,661	01/01/2022	12/01/2048
235241-LX-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	796,501	93.8620	567,865	605,000	771,814		(7,581)			4.922	2.855	JD	2,482	29,778	12/30/2021	12/01/2041
235241-VT-0	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1,2	1.C FE	402,040	79.9100	319,640	400,000	401,409		(214)			2.578	2.514	JD	859	10,312	12/30/2021	12/01/2035
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	10,873,759	112.7090	8,436,269	7,485,000	10,196,283		(163,039)			7.017	3.513	JD	23,343	525,222	12/30/2021	12/15/2037
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	151,841	93.3600	121,368	130,000	147,616		(1,101)			4.242	2.974	JD	245	5,515	12/30/2021	12/15/2037
259561-PU-6	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W			1	1.C FE	210,011	98.4350	152,574	155,000	201,205		(2,268)			5.495	3.081	MS	2,839	8,517	12/30/2021	09/01/2040
270618-DV-0	EAST BATON ROUGE LA SEW COMMN REV			1,2	1.D FE	1,072,310	99.9910	999,910	1,000,000	1,002,005		(23,691)			3.550	1.156	FA	14,792	35,500	12/30/2021	02/01/2027
270618-DW-8	EAST BATON ROUGE LA SEW COMMN REV			1,2	1.D FE	1,639,878	99.9760	1,524,634	1,525,000	1,528,186		(37,638)			3.650	1.156	FA	23,193	55,663	12/30/2021	02/01/2028
271012-DL-7	EAST BAY CALIF MUN UTIL DIST WASTEWATER			1	1.B FE	106,575	97.9790	78,383	80,000	102,656		(1,341)			5.176	2.702	JD	345	4,141	12/30/2021	06/01/2040
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.A FE	554,120	102.4760	399,656	390,000	530,779		(7,130)			5.874	2.944	JD	1,909	22,909	12/30/2021	06/01/2040
29270C-ZB-4	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	29,093	97.0340	24,259	25,000	27,724		(465)			4.052	1.953	JJ	507	1,013	12/30/2021	07/01/2030
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	2,786,272	86.7170	2,774,944	3,200,000	2,904,100		47,141			2.154	4.046	JJ	34,464	68,928	06/01/2022	07/01/2030
362848-RA-3	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1.E FE	332,573	106.1370	244,115	230,000	318,481		(4,361)			6.024	2.952	AO	3,464	13,855	12/30/2021	10/01/2040
38122N-B4-3	GOLDEN ST TOB SECURITIZATION CORP CALIF			1	1.D FE	2,543,300	88.7810	2,574,649	2,900,000	2,645,958		41,174			2.346	4.170	JD	5,670	68,034	06/01/2022	06/01/2030
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.G FE	6,910,590	79.4060	5,471,073	6,890,000	6,905,023		(1,829)			3.714	3.678	JD	21,325	255,895	12/09/2021	06/01/2041
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1	1.C FE	318,293	97.3670	233,681	240,000	308,585		(2,865)			5.184	3.081	AO	3,110	12,442	12/30/2021	10/01/2042
386442-UJ-4	GRAND RIVER DAM AUTH OKLA REV			1	1.E FE	386,292	110.1520	280,888	255,000	365,627		(5,341)			7.155	3.492	JD	1,520	18,245	01/01/2022	06/01/2040
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1,2	1.D FE	242,229	80.2050	184,472	230,000	238,234		(1,368)			3.473	2.767	JJ	3,994	7,988	12/30/2021	07/01/2041
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,333,985	98.4930	1,201,615	1,220,000	1,267,473		(20,523)			3.828	1.669	MN	5,967	46,702	12/30/2021	05/15/2028
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	792,583	77.6630	609,655	785,000	790,423		(740)			3.276	3.157	JD	1,143	25,717	12/30/2021	06/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452227-JN-2	ILLINOIS ST SALES TAX REV			1	1.F FE	944,954	95.3100	818,395	858,667	924,653		(3,568)			4.620	3.329	JD	1,763	39,670	12/30/2021	06/15/2038
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	356,205	102.4190	269,362	263,000	337,218		(6,491)			5.851	2.603	JD	1,282	15,388	12/30/2021	12/01/2034
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	551,140	99.8800	404,514	405,000	531,577		(5,530)			5.594	3.197	JJ	11,328	22,656	12/30/2021	01/01/2042
455057-SV-2	INDIANA ST FIN AUTH REV			1	1.B FE	490,563	108.7710	356,769	328,000	464,916		(7,725)			6.596	2.952	FA	9,015	21,635	12/30/2021	02/01/2039
45506E-CL-5	INDIANA ST FIN AUTH REV			1	1.F FE	6,374,151	71.1270	4,481,001	6,300,000	6,367,100		(2,480)			3.051	2.979	JJ	96,107	192,213	01/13/2022	01/01/2051
45528S-4Z-6	THE INDIANAPOLIS LOCAL PUBLIC IMPROVEMEN			1	1.C FE	217,851	102.6830	159,159	155,000	207,302		(2,679)			6.004	3.166	JJ	4,291	9,306	12/30/2021	01/15/2040
45528S-5S-1	THE INDIANAPOLIS LOCAL PUBLIC IMPROVEMEN			1	1.D FE	1,069,654	103.2710	790,023	765,000	1,018,043		(12,807)			6.116	3.307	JJ	21,574	46,787	01/01/2022	01/15/2040
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA			2	1.C FE	3,010,048	100.3560	2,779,861	2,770,000	2,770,000		(18,634)			5.500	5.500	MS	50,783	152,350	01/01/2022	03/01/2033
46246K-K3-5	IOWA FIN AUTH REV			1	1.A FE	1,133,661	100.8270	927,608	920,000	1,049,231		(21,239)			5.272	2.557	FA	20,209	48,502	12/30/2021	08/01/2030
46613C-WG-6	JEA FLA ELEC SYS REV			1	1.F FE	1,184,261	102.4550	942,586	920,000	1,111,091		(15,891)			6.406	3.832	AO	14,734	58,935	12/30/2021	10/01/2034
46613P-D3-7	JEA FLA WTR & SWR SYS REV			1	1.B FE	509,557	100.2340	370,866	370,000	488,060		(5,648)			5.887	3.277	AO	5,445	21,782	12/30/2021	10/01/2040
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	525,804	95.3790	419,668	440,000	509,369		(4,553)			4.727	3.168	AO	4,391	20,799	12/30/2021	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	619,555	94.4870	453,538	480,000	604,665		(4,314)			4.927	3.180	AO	4,993	23,650	12/30/2021	04/15/2045
48542R-SV-7	KANSAS ST DEV FIN AUTH REV			1	1.D FE	4,039,805	68.5650	3,359,685	4,900,000	4,102,844		17,701			2.774	3.752	MN	22,654	135,926	03/15/2022	05/01/2051
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.E FE	626,470	101.7708	637,563	626,470	626,470					6.093	6.092	MN	4,877	38,171	07/27/2006	05/15/2033
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV			1	1.E FE	138,137	91.0350	95,587	105,000	135,679		(845)			5.079	3.290	FA	2,015	5,333	12/30/2021	08/15/2048
517840-WJ-6	LAS VEGAS VALLEY NEV WTR DIST			1	1.B FE	236,622	99.1600	163,614	165,000	226,402		(3,247)			5.700	2.694	MS	3,135	9,405	12/30/2021	03/01/2040
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE	3,354,350	105.2860	2,663,736	2,530,000	3,230,701		(35,365)			6.582	4.025	MN	21,278	170,445	01/01/2022	05/15/2039
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	1,471,732	108.1420	989,499	915,000	1,416,272		(17,517)			6.574	2.983	JJ	30,076	60,152	12/30/2021	07/01/2045
544495-WA-8	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.C FE	833,516	112.8070	558,395	495,000	807,455		(8,027)			6.603	3.031	JJ	16,342	32,685	01/01/2022	07/01/2050
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	487,547	101.4380	355,033	350,000	466,518		(6,447)			5.713	2.875	JD	1,666	19,996	12/30/2021	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.B FE	1,795,603	117.0840	1,282,070	1,095,000	1,692,200		(29,204)			7.618	3.159	FA	34,757	83,417	12/30/2021	08/01/2040
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	CF		1	1.B FE	7,811,558	117.0840	6,334,244	5,410,000	7,153,367		(74,267)			7.618	4.681	FA	171,722	206,067	02/16/2017	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.B FE	4,121,490	107.4250	3,222,750	3,000,000	3,756,286		(81,621)			7.488	3.957	FA	93,600	233,439	12/30/2021	08/01/2033
546475-VT-8	LOUISIANA ST GAS & FUELS TAX REV			1,2	1.C FE	6,900,000	75.3860	5,201,634	6,900,000	6,900,000					2.952	2.952	MN	33,948	203,688	01/13/2022	05/01/2041
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE	155,057	101.5210	111,673	110,000	149,151		(1,970)			5.980	3.060	MN	841	6,578	12/30/2021	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE	1,658,449	105.8750	1,206,975	1,140,000	1,597,134		(17,818)			6.250	3.317	MN	9,104	71,250	12/30/2021	05/15/2043
557363-DY-1	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	536,893	87.8960	430,690	490,000	525,742		(3,794)			3.094	2.150	JJ	7,580	15,161	12/30/2021	07/01/2033
56035D-BW-1	MAIN STR NAT GAS INC GA GAS SUPPLY REV			1	1.F FE	1,486,916	104.2900	1,324,483	1,270,000	1,464,098		(4,584)			5.000	4.011	MN	8,114	63,500	05/01/2020	05/15/2049
574218-NE-9	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	395,827	87.2210	270,385	310,000	385,921		(3,009)			4.815	3.070	JJ	7,463	14,927	12/30/2021	07/01/2043
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1,2	1.F FE	155,968	68.4260	103,323	151,000	155,482		(235)			3.197	2.951	JJ	2,414	4,827	12/30/2021	07/01/2050
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	357,133	101.1600	263,016	260,000	338,718		(6,281)			5.715	2.496	FA	5,613	14,859	01/01/2022	08/15/2039
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	784,377	98.6820	666,103	675,000	764,871		(4,051)			5.192	4.033	FA	14,603	37,006	12/30/2021	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV	CF		1	1.A FE	1,715,000	101.6770	1,743,761	1,715,000	1,715,000					5.731	5.730	JD	57,334	49,143	12/16/2010	06/01/2040
59067A-CT-8	MESA ST COLLEGE COLO AUXILIARY FACS ENTE			1	1.C FE	410,073	109.0380	294,403	270,000	392,583		(5,159)			6.746	3.293	MN	2,327	18,214	12/30/2021	05/15/2042
592041-XW-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.A FE	82,149	80.6720	60,504	75,000	81,360		(206)			3.437	2.908	AO	644	2,578	12/30/2021	10/01/2046
592098-G5-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	3,575,653	107.6000	2,711,520	2,520,000	3,373,529		(54,564)			6.568	3.249	JJ	82,757	165,514	12/30/2021	07/01/2037
592098-G6-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	116,428	108.8550	81,641	75,000	111,051		(1,670)			6.693	2.983	JJ	2,510	5,020	12/30/2021	07/01/2041
592125-AA-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.E FE	304,620	113.5090	232,693	205,000	290,176		(3,001)			7.431	4.183	JJ	7,617	15,234	01/01/2022	07/01/2043
592125-AM-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.D FE	1,210,499	105.7390	888,208	840,000	1,153,709		(11,414)			6.731	3.883	JJ	28,270	56,540	12/30/2021	07/01/2043
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	993,894	116.7660	729,788	625,000	942,195		(16,634)			7.336	3.062	MN	5,859	60,916	01/01/2022	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	3,166,487	106.1460	2,467,895	2,325,000	2,901,784		(26,838)			6.668	4.380	MN	19,810	155,031	03/08/2016	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	664,982	105.7400	507,552	480,000	635,316		(7,654)			6.648	3.783	MN	4,077	31,910	12/30/2021	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,459,959	102.9820	1,997,851	1,940,000	2,293,867		(44,797)			6.548	3.534	MN	16,232	127,195	01/01/2022	11/15/2031
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	8,706,292	106.5470	6,962,846	6,535,000	7,982,945		(60,082)			6.687	4.687	MN	55,838	436,995	04/05/2016	11/15/2040

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
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	7,685,544	107.9170	5,967,810	5,530,000	6,978,514		(61,452)			6.814	4.486	MN	48,148	376,814	04/05/2016	11/15/2040
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS AUTH REV			1	1.G FE	474,962	92.6980	329,078	355,000	466,110		(2,798)			5.073	3.247	AO	4,502	18,009	12/30/2021	04/01/2050
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	2,351,954	107.1950	1,774,077	1,655,000	2,193,525		(41,979)			6.772	3.154	MS	37,359	112,077	12/30/2021	09/01/2035
59447T-KN-2	MICHIGAN FIN AUTH REV			1	1.D FE	2,427,859	91.5970	2,019,714	2,205,000	2,360,835		(17,708)			3.610	2.606	MN	13,267	79,601	12/30/2021	11/01/2032
59447T-XW-8	MICHIGAN FIN AUTH REV			1	1.D FE	692,322	85.9060	558,389	650,000	682,766		(2,875)			3.084	2.507	JD	1,671	20,046	12/30/2021	12/01/2034
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	334,738	80.3520	249,091	310,000	331,302		(1,043)			3.384	2.844	JD	874	10,490	12/30/2021	12/01/2040
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,117,103	73.4930	852,519	1,160,000	1,123,125		1,845			2.705	2.959	AO	6,624	31,378	12/30/2021	10/15/2040
60242N-DC-2	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	692,807	85.4270	2,661,051	3,115,000	2,547,378		152,894			0.000	6.286	N/A			12/18/2003	04/01/2028
60242N-DD-0	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	815,391	81.4120	3,183,209	3,910,000	3,004,336		180,599			0.000	6.297	N/A			12/18/2003	04/01/2029
60242N-DE-8	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	825,988	76.9710	3,252,025	4,225,000	3,049,656		183,604			0.000	6.307	N/A			12/18/2003	04/01/2030
60242N-DF-5	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	1,021,563	72.7010	4,053,081	5,575,000	3,779,519		227,893			0.000	6.317	N/A			12/18/2003	04/01/2031
60242N-DG-3	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	477,354	68.2110	1,896,266	2,780,000	1,769,765		106,876			0.000	6.327	N/A			12/18/2003	04/01/2032
60242N-DH-1	MILWAUKEE WIS REDEV AUTH REV	@			1.C FE	545,383	64.1920	2,176,109	3,390,000	2,026,136		122,544			0.000	6.337	N/A			12/18/2003	04/01/2033
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	141,786	83.1790	95,656	115,000	139,120		(912)			4.072	2.697	AO	989	4,683	12/30/2021	10/15/2044
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	112,067	77.6510	73,768	95,000	110,475		(544)			3.651	2.637	JJ	1,599	3,468	12/30/2021	01/15/2046
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	178,276	86.5640	134,174	155,000	173,886		(1,495)			3.471	2.220	JJ	2,481	5,380	12/30/2021	01/15/2036
60636W-NU-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	2,883,648	99.7600	2,294,480	2,300,000	2,711,448		(42,881)			5.445	3.002	MN	20,873	125,235	12/30/2021	05/01/2033
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	1.G FE	3,790,111	107.2700	2,755,766	2,569,000	3,719,884		(17,010)			6.637	4.108	AO	42,626	170,505	06/03/2022	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA			1	1.F FE	7,857,205	106.1560	6,582,734	6,201,000	7,727,579		(19,508)			6.655	5.071	AO	103,169	414,976	12/30/2021	04/01/2057
63968A-QR-9	NEBRASKA PUB PWR DIST REV			1	1.E FE	244,363	97.4670	180,314	185,000	235,930		(2,029)			5.423	3.371	JJ	5,016	10,033	12/30/2021	01/01/2043
644693-KW-2	NEW HAMPSHIRE ST TPK SYS REV			1	1.D FE	117,583	101.6920	86,438	85,000	111,405		(2,113)			6.009	2.652	MN	851	5,108	12/30/2021	11/01/2039
64577B-8J-6	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.F FE	2,748,386	92.2200	2,310,111	2,505,000	2,685,397		(21,562)			3.820	2.745	JD	4,253	95,691	12/30/2021	06/15/2032
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	1.F FE	4,619,867	107.5760	4,184,706	3,890,000	4,483,562		(23,848)			6.561	5.137	JD	11,343	255,223	12/30/2021	12/15/2040
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	4,072,144	115.6500	2,945,606	2,547,000	3,855,980		(67,613)			7.414	3.103	JJ	94,417	188,835	12/30/2021	01/01/2040
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV	CF		1	1.E FE	4,824,527	115.6500	4,036,185	3,490,000	4,450,104		(42,826)			7.414	4.817	JJ	129,374	129,374	09/25/2015	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	3,262,410	111.1890	2,328,298	2,094,000	3,100,840		(47,405)			7.102	3.230	JJ	74,358	148,716	01/01/2022	01/01/2041
647370-HY-4	NEW MEXICO ST HOSP EQUIP LN COUNCIL HOSP			1	1.D FE	190,018	85.2940	132,206	155,000	186,570		(1,010)			4.406	3.104	FA	2,846	6,829	12/30/2021	08/01/2046
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	359,557	99.6360	273,999	275,000	343,651		(4,391)			5.508	3.097	FA	6,311	15,147	12/30/2021	08/01/2037
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	9,623,389	98.7970	7,360,377	7,450,000	9,141,141		(164,995)			5.572	2.701	MN	69,186	415,114	01/01/2022	11/01/2038
64971M-S7-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	302,899	99.2180	228,201	230,000	288,729		(4,345)			5.467	2.819	MN	2,096	12,574	12/30/2021	05/01/2036
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	399,429	98.5130	270,911	275,000	384,231		(5,203)			5.750	2.736	JD	703	15,813	12/30/2021	06/15/2041
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	343,931	102.7480	236,320	230,000	330,680		(4,419)			6.011	2.818	JD	614	13,825	12/30/2021	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	467,200	99.1260	317,203	320,000	450,397		(5,754)			5.724	2.765	JD	814	18,317	01/01/2022	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	801,298	95.9070	537,079	560,000	775,430		(8,858)			5.440	2.764	JD	1,354	30,464	01/01/2022	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	363,024	102.6180	246,283	240,000	350,454		(4,229)			5.882	2.798	JD	627	14,117	12/30/2021	06/15/2044
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	1,867,510	108.8820	1,431,798	1,315,000	1,778,542		(21,536)			6.828	3.803	JJ	41,402	91,433	12/30/2021	07/15/2040
64972J-KS-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A	1,630,802	99.2130	1,537,802	1,550,000	1,550,000					3.190	3.189	FA	20,602		12/30/2021	08/01/2025
64972J-KT-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	436,634	99.2650	411,950	415,000	415,000		(4,942)			3.190	3.189	FA	5,516	13,239	12/30/2021	08/01/2025
649902-2E-2	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	2,308,845	97.8590	1,883,786	1,925,000	2,183,725		(26,962)			5.289	3.397	MS	29,978	101,813	12/30/2021	03/15/2033
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	2,011,568	97.8600	1,472,793	1,505,000	1,934,402		(21,976)			5.389	3.032	MS	23,881	81,104	12/30/2021	03/15/2040
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	5,490,353	100.5390	4,735,387	4,710,000	5,131,703		(72,577)			5.500	3.597	MS	76,276	259,050	12/30/2021	03/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	580,960	98.8030	429,793	435,000	556,876		(6,120)			5.600	3.250	MS	7,173	24,360	01/01/2022	03/15/2040
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	3,384,202	98.7930	2,726,687	2,760,000	3,212,403		(58,557)			4.802	2.275	JD	11,045	132,535	12/30/2021	12/01/2034
64990F-5N-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.B FE	224,654	76.7480	165,008	215,000	223,549		(349)			3.190	2.906	FA	2,591	6,859	12/30/2021	02/15/2043
64990F-E2-6	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	2,509,475	85.7220	2,143,050	2,500,000	2,506,667		(967)			2.152	2.106	MS	15,841	53,800	12/30/2021	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX				1.B FE	1,040,607	99.2960	804,298	810,000	990,236		(9,564)			5.628	3.611	MS	13,423	45,587	12/30/2021	03/15/2039
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	2,357,210	97.3670	1,820,763	1,870,000	2,254,701		(20,482)			5.427	3.568	MS	29,882	101,485	12/30/2021	03/15/2039
64990F-RA-4	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	419,044	86.0450	344,180	400,000	414,878		(1,422)			3.057	2.596	FA	4,619	12,228	12/30/2021	02/15/2034
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.E FE	668,130	79.9100	515,420	645,000	660,091		(2,758)			3.500	2.993	JJ	11,288	22,575	12/30/2021	01/01/2042
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	11,425,610	100.5880	9,359,713	9,305,000	10,773,436		(73,549)			5.770	4.276	MS	158,087	565,394	12/30/2021	03/15/2039
650036-JW-7	NEW YORK ST URBAN DEV CORP REV			2	1.A	509,798	97.1610	451,799	465,000	490,594		(1,761)			3.900	2.338	MS	5,340		12/30/2021	03/15/2033
650036-JX-5	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	2,148,826	93.1140	1,825,034	1,960,000	2,067,881		(27,605)			3.900	2.340	MS	22,507	76,440	12/30/2021	03/15/2033
657382-AR-8	NORTH AUGUSTA S C PUB FACS CORP INSTALLM			2	1.E FE	4,973,233	91.1980	4,076,551	4,470,000	4,724,645		(85,193)			4.987	2.877	MN	37,153	222,919	12/30/2021	11/01/2048
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.D FE	1,719,699	110.2100	1,130,755	1,026,000	1,656,684		(17,546)			6.718	3.077	JJ	34,463	68,927	12/30/2021	01/01/2049
664845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	2,856,014	109.8190	2,119,507	1,930,000	2,686,245		(35,194)			7.311	3.904	JD	11,759	141,102	12/30/2021	06/01/2040
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			1	1.G FE	1,210,255	104.2020	922,188	885,000	1,142,300		(13,368)			6.859	4.108	JJ	31,894	60,702	12/30/2021	01/01/2039
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV			1	1.D FE	8,760,967	100.9920	7,594,548	7,519,950	8,311,800		(89,025)			5.780	3.196	JD	19,318	434,653	10/25/2019	12/15/2032
677632-G9-6	OHIO ST UNIV GEN RCPTS			1	1.B FE	550,467	82.1340	350,712	427,000	543,863		(2,259)			4.048	2.754	JD	1,440	17,285	12/30/2021	12/01/2056
677632-MV-0	OHIO ST UNIV GEN RCPTS			1	1.B FE	614,832	94.3430	429,261	455,000	593,514		(7,281)			4.910	2.515	JD	1,862	22,341	12/30/2021	06/01/2040
677659-V7-6	OHIO ST WTR DEV AUTH REV			1	1.A FE	350,390	100.0000	270,000	270,000	337,636		(2,905)			4.917	3.052	JD	1,106	13,276	12/30/2021	06/01/2042
677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	CF		1	1.E FE	13,500,000	91.2980	12,325,230	13,500,000	13,500,000					5.590	5.590	JD	440,213	377,325	11/06/2014	12/01/2114
678908-4B-7	OKSDEV 2022 A3 - ABS			4	1.A FE	4,180,750	95.0730	3,974,766	4,180,750	4,180,750					5.087	5.086	FA	88,614	212,675	07/08/2022	02/01/2052
67910H-MT-4	OKLAHOMA ST MUN PWR AUTH PWR SUPPLY SYS			1	1.F FE	673,116	103.5210	460,668	445,000	650,060		(7,159)			6.440	3.280	JJ	14,329	28,658	12/30/2021	01/01/2045
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	9,755,177	108.2080	7,087,624	6,550,000	9,166,996		(117,520)			6.908	3.616	FA	170,935	452,474	12/30/2021	02/15/2041
70869P-FT-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.E FE	408,549	106.4970	308,841	290,000	389,040		(5,193)			6.532	3.501	JD	842	18,943	12/30/2021	06/15/2039
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.E FE	159,320	76.2240	121,958	160,000	159,406		27			3.143	3.171	JD	224	5,029	12/30/2021	06/15/2042
709221-TG-0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.F FE	110,894	104.9640	83,971	80,000	105,404		(1,552)			6.378	3.332	JD	425	5,102	12/30/2021	12/01/2037
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	584,478	96.3900	400,019	415,000	567,649		(5,118)			5.511	3.106	JD	1,906	22,871	12/30/2021	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	367,698	104.1180	267,583	257,000	351,063		(4,925)			6.105	3.035	JD	1,307	15,690	12/30/2021	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	976,479	98.7200	656,488	665,000	952,858		(7,607)			5.561	3.064	JD	3,082	36,981	12/30/2021	12/01/2049
709235-Q3-2	PENNSYLVANIA ST UNIV			1	1.C FE	225,441	68.3900	157,297	230,000	225,848		144			2.888	3.003	MS	2,214	6,642	12/30/2021	09/01/2050
709235-ZR-9	PENNSYLVANIA ST UNIV			1	1.C FE	445,304	88.3210	353,284	400,000	437,203		(2,434)			3.573	2.701	MS	4,764	14,292	12/30/2021	09/01/2037
709235-ZS-7	PENNSYLVANIA ST UNIV			1	1.C FE	352,228	81.0450	251,240	310,000	348,135		(1,151)			3.793	3.038	MS	3,919	11,758	12/30/2021	09/01/2047
73358W-CW-2	PORT AUTH N Y & N J				1.D FE	208,475	101.9030	152,855	150,000	199,631		(3,025)			5.647	2.698	MN	1,412	8,471	12/30/2021	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	229,322	102.2770	168,757	165,000	220,227		(2,695)			5.647	2.980	MN	1,553	9,318	12/30/2021	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J				1.D FE	1,298,525	93.1110	879,899	945,000	1,273,577		(7,876)			4.926	3.021	AO	11,638	46,551	01/01/2022	10/01/2051
73358W-EK-6	PORT AUTH N Y & N J	CF			1.D FE	1,557,897	93.1110	1,405,976	1,510,000	1,549,798		(621)			4.926	4.751	AO	18,596	74,383	01/06/2012	10/01/2051
73358W-F8-2	PORT AUTH N Y & N J			1	1.D FE	658,244	81.3800	431,314	530,000	651,116		(2,089)			4.229	3.112	AO	4,732	22,414	01/01/2022	10/15/2057
73358W-JA-3	PORT AUTH N Y & N J			1	1.D FE	4,195,986	83.9600	2,690,918	3,205,000	4,151,817		(12,924)			4.458	3.121	AO	35,720	142,879	12/30/2021	10/01/2062
73358W-JA-3	PORT AUTH N Y & N J	CF		1	1.D FE	2,907,816	83.9600	2,535,592	3,020,000	2,911,017		1,244			4.458	4.662	AO	33,658	134,632	09/28/2012	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J			1	1.D FE	1,462,309	93.3890	1,013,271	1,085,000	1,424,651		(12,875)			4.960	2.852	FA	22,423	53,816	01/01/2022	08/01/2046
73358W-X9-0	PORT AUTH N Y & N J			1	1.D FE	108,551	81.6650	73,499	90,000	106,951		(548)			4.031	2.869	MS	1,209	3,628	12/30/2021	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J			1	1.D FE	354,000	90.1890	234,491	260,000	349,308		(1,025)			4.810	3.277	AO	2,640	12,506	12/30/2021	10/15/2065
73358X-CN-0	PORT AUTH N Y & N J			2	1.D FE	153,041	64.5780	100,096	155,000	153,128		29			3.175	3.232	JJ	2,269	4,921	12/30/2021	07/15/2060
73474T-AP-5	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	229,179	82.4450	177,257	215,000	226,605		(849)			2.987	2.452	MS	2,141	6,422	12/30/2021	09/01/2036
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	207,909	72.9670	156,879	215,000	208,887		314			2.543	2.768	MS	1,822	5,467	12/30/2021	09/01/2040
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	117,769	67.7040	84,630	125,000	118,557		261			2.533	2.892	MS	1,055	3,166	12/30/2021	09/01/2043
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.C FE	1,029,814	100.8040	680,427	675,000	1,003,836		(8,207)			5.844	3.092	MN	6,575	39,447	12/30/2021	11/01/2050
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV	CF		1	1.C FE	6,131,268	100.8040	5,372,853	5,330,000	5,988,709		(12,393)			5.844	4.981	MN	51,914	311,485	09/02/2014	11/01/2050
759911-S6-8	REGIONAL TRANSN AUTH ILL			1	1.C FE	6,793,075	102.1240	5,397,253	5,285,000	6,451,134		(90,617)			6.000	3.474	JJ	158,550	317,100	12/30/2021	07/01/2035

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
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	121,088	116.9110	87,683	75,000	114,680		(1,900)			7.605	3.277	AO	1,426	5,704	12/30/2021	10/01/2040
769076-UG-3	RIVERSIDE CALIF WTR REV			1	1.B FE	95,870	106.8480	69,451	65,000	91,099		(1,394)			6.349	2.967	AO	1,032	4,127	12/30/2021	10/01/2039
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES			1	1.B FE	520,545	109.8020	400,777	365,000	496,155		(6,842)			6.807	3.592	JD	2,070	24,846	12/30/2021	06/01/2039
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.C FE	12,316,905	88.5720	10,593,211	11,960,000	12,217,063		(29,692)			3.818	3.488	FA	172,506	456,633	12/30/2021	02/15/2038
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	469,298	99.5250	348,338	350,000	449,819		(4,935)			5.665	3.283	MN	3,305	19,828	12/30/2021	05/01/2040
783186-UJ-6	RUTGERS ST UNIV N J			1	1.E FE	272,212	77.9940	202,784	260,000	270,577		(557)			3.270	2.930	MN	1,417	8,502	12/30/2021	05/01/2043
786050-AJ-6	SACRAMENTO CALIF PUB FING AUTH LEASE REV			1	1.D FE	873,886	100.7030	634,429	630,000	846,725		(5,209)			5.637	3.560	AO	8,878	35,795	12/30/2021	04/01/2050
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1.B FE	117,120	106.4120	85,130	80,000	111,479		(1,545)			6.325	3.118	FA	2,108	5,060	12/30/2021	08/01/2040
79467B-BA-2	SALES TAX SECURITIZATION CORP ILL			1	1.A FE	1,477,069	93.4020	1,288,948	1,380,000	1,442,766		(11,694)			3.330	2.360	JJ	22,977	45,954	12/30/2021	01/01/2030
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL			1	1.A FE	376,652	96.0790	302,649	315,000	367,811		(2,701)			4.637	3.219	JJ	14,838	14,607	12/30/2021	01/01/2040
79574C-ER-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			1	1.B FE	128,635	60.7800	82,053	135,000	129,107		163			2.570	2.816	JJ	1,735	3,470	12/30/2021	01/01/2050
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			1	1.B FE	753,762	93.1380	540,200	580,000	731,632		(7,421)			4.839	2.800	JJ	14,033	28,066	12/30/2021	01/01/2041
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	227,271	99.4340	164,066	165,000	218,041		(2,492)			5.718	3.154	FA	3,931	9,435	12/30/2021	02/01/2041
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	447,467	99.9630	314,883	315,000	430,159		(5,518)			5.808	2.939	FA	7,623	18,295	12/30/2021	02/01/2041
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.B FE	208,760	101.6920	142,369	140,000	202,330		(1,786)			5.911	3.185	AO	2,069	8,275	01/01/2022	04/01/2048
79765D-XK-1	SAN FRANCISCO COUNTY			1	1.C FE	137,602	105.2030	99,943	95,000	131,184		(1,557)			6.487	3.478	MN	1,027	6,163	12/30/2021	11/01/2041
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	263,676	100.3840	240,922	240,000	246,174		(7,283)			5.500	2.355	MN	2,200	13,200	12/30/2021	11/01/2025
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	9,395,854	101.7120	7,130,011	7,010,000	8,969,825		(89,847)			6.000	3.658	MN	70,100	420,600	12/30/2021	11/01/2040
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	CF		1	1.D FE	3,129,760	101.7120	3,015,761	2,965,000	3,064,630		(3,966)			6.000	5.662	MN	29,650	177,900	10/28/2015	11/01/2040
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	379,313	101.9500	285,460	280,000	362,731		(3,833)			6.000	3.545	MN	2,800	16,800	12/30/2021	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	465,074	111.7870	318,593	285,000	447,796		(3,789)			6.950	3.553	MN	3,301	19,808	12/30/2021	11/01/2050
79768H-AL-2	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	263,919	103.0130	190,574	185,000	252,881		(3,361)			5.820	2.901	AO	2,692	10,767	12/30/2021	10/01/2040
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	1,028,337	106.7860	698,380	654,000	999,730		(8,759)			6.454	3.324	JJ	21,105	42,209	01/01/2022	01/01/2050
843375-ZL-3	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS			1	1.E FE	482,160	103.3330	361,666	350,000	465,491		(4,564)			5.926	3.450	JJ	10,371	20,741	12/30/2021	01/01/2043
85732P-CC-2	STATE PUB SCH BLDG AUTH PA REV			1	1.D FE	1,064,596	101.1610	930,681	920,000	973,722		(30,883)			5.426	1.920	MS	14,698	49,919	12/30/2021	09/15/2026
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA			1	1.E FE	364,074	86.2060	275,859	320,000	359,036		(1,113)			4.172	3.398	AO	3,338	13,350	12/30/2021	10/01/2047
873519-ML-3	TACOMA WASH ELEC SYS REV			1	1.D FE	6,394,828	103.7100	4,770,660	4,600,000	6,001,211		(121,888)			5.966	2.504	JJ	137,218	274,436	12/30/2021	01/01/2035
87354T-BG-9	TACOMA WASH REGL WTR SUPPLY SYS REV			1	1.B FE	759,518	97.7750	542,651	555,000	729,100		(8,348)			5.621	3.107	JD	2,600	31,197	12/30/2021	12/01/2040
87638T-EG-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1	1.C FE	270,105	86.6260	190,577	220,000	265,615		(1,351)			4.366	3.094	MN	1,227	9,605	12/30/2021	11/15/2047
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1	2.A FE	255,093	79.1480	182,040	230,000	182,040	(3,405)	(776)			3.922	3.254	JD	25	9,021	12/30/2021	12/31/2049
896516-AA-9	TRINITY HEALTH CORP			1	1.D FE	5,428,738	81.5986	4,049,738	4,963,000	5,384,250		(14,824)			4.125	3.520	JD	17,060	204,724	06/03/2022	12/01/2045
899154-BC-1	TULARE CNTY CALIF PENSION OBLIG			1,2	1.D FE	2,082,825	97.1530	1,787,615	1,840,000	1,972,923		(37,336)			4.159	1.961	JD	6,377	76,526	12/30/2021	06/01/2030
899154-BF-4	TULARE CNTY CALIF PENSION OBLIG			1,2	1.D FE	1,234,849	94.5150	1,039,665	1,100,000	1,174,137		(20,690)			4.309	2.248	JD	3,950	47,399	12/30/2021	06/01/2033
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,017,211	106.3680	707,347	665,000	971,147		(15,785)			6.583	2.849	MN	5,594	43,777	12/30/2021	05/15/2049
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	391,739	106.5680	271,748	255,000	377,061		(3,315)			6.548	3.525	MN	2,134	16,697	12/30/2021	05/15/2048
913366-EQ-9	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,332,427	102.4650	1,070,759	1,045,000	1,208,382		(42,181)			6.398	1.998	MN	8,543	66,859	12/30/2021	05/15/2031
91412G-HA-6	UNIVERSITY CALIF REVS			1	1.C FE	129,061	85.0920	75,732	89,000	128,839		(75)			4.858	3.294	MN	552	4,324	12/30/2021	05/15/2112
91412G-XY-6	UNIVERSITY CALIF REVS			1	1.D FE	258,845	86.7530	190,857	220,000	253,836		(1,172)			4.131	3.106	MN	1,161	9,088	12/30/2021	05/15/2045
914245-BR-5	UNIVERSITY DEL			1	1.B FE	136,139	82.0530	86,156	105,000	134,483		(504)			4.221	2.911	MN	739	4,432	12/30/2021	11/01/2058
91425M-CD-7	UNIVERSITY DEL REV			1	1.B FE	598,008	101.1100	439,829	435,000	570,320		(6,399)			5.866	3.323	MN	4,253	25,517	12/30/2021	11/01/2040
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV	CF		1	1.C FE	2,998,701	97.2950	3,069,657	3,155,000	3,055,126		4,068			5.450	5.757	MN	28,658	171,948	01/05/2011	11/01/2040
914455-UJ-7	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	3,900,000	78.4870	3,060,993	3,900,000	3,900,000					4.454	4.454	AO	43,427	173,706	03/10/2022	04/01/2122
914455-UK-4	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	4,500,000	73.0020	3,285,090	4,500,000	4,500,000					3.504	3.504	AO	39,420	157,680	03/10/2022	04/01/2052
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	253,520	88.0250	202,458	230,000	248,141		(1,833)			3.327	2.333	JD	638	7,652	12/30/2021	12/01/2036
915137-5G-4	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1	1.A FE	1,690,843	100.1130	1,541,740	1,540,000	1,598,170		(34,717)			4.837	2.447	FA	28,141	86,523	12/30/2021	08/15/2026

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
915137-5R-0	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1	1.A FE	402,330	95.1590	285,477	300,000	386,997		(5,222)			4.794	2.342	FA	5,433	14,382	12/30/2021	08/15/2046
91514A-DE-2	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1	1.A FE	354,093	81.0920	231,112	285,000	347,778		(2,155)			3.852	2.524	FA	4,147	10,978	12/30/2021	08/15/2046
915217-SB-0	UNIVERSITY VA UNIV REVS			1	1.A FE	422,975	97.1380	303,071	312,000	408,502		(4,951)			5.000	2.586	MS	5,200	15,600	12/30/2021	09/01/2040
915217-XA-6	UNIVERSITY VA UNIV REVS			1,2	1.A FE	133,779	57.8790	72,349	125,000	133,737		(13)			3.227	3.004	MS	1,345	4,034	12/30/2021	09/01/2119
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	335,460	95.4370	243,364	255,000	323,818		(3,419)			4.997	2.857	AO	3,186	12,742	12/30/2021	10/01/2040
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.D FE	1,466,564	96.2290	1,149,937	1,195,000	1,411,767		(15,029)			5.015	3.155	AO	14,982	59,929	12/30/2021	10/01/2036
927781-VX-9	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1	1.B FE	581,556	99.9910	414,963	415,000	553,404		(6,888)			5.600	2.930	MS	7,747	23,240	12/30/2021	09/01/2040
928077-KD-7	VIRGINIA PORT AUTH PORT FAC REV			2	1.F FE	1,297,280	86.6650	1,035,647	1,195,000	1,230,333		(22,846)			4.478	2.458	JJ	26,756	53,512	12/30/2021	07/01/2045
93730P-AC-0	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	462,728	107.2330	332,422	310,000	440,627		(5,429)			6.516	3.322	JJ	10,100	20,200	12/30/2021	07/01/2042
956704-ZP-8	WEST VIRGINIA UNIV REVS			1	1.F FE	185,958	87.3560	135,402	155,000	182,287		(1,128)			4.471	3.167	AO	1,733	6,930	12/30/2021	10/01/2042
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1,2	1.F FE	1,292,719	86.4428	854,055	988,000	1,268,773		(8,226)			4.924	3.170	JD	4,054	48,649	12/30/2021	06/01/2048
984588-AA-1	YALE-NEW HAVEN HOSPITAL INC			1	1.E FE	679,975	85.4951	504,421	590,000	669,122		(3,734)			4.366	3.278	JJ	12,880	25,759	12/30/2021	07/01/2043
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						466,521,329	XXX	386,402,550	401,203,679	461,130,850	(3,405)	(3,083,599)			XXX	XXX	XXX	5,919,427	19,263,327	XXX	XXX
31283H-QX-6	FH G01370 - RMBS			4	1.A	4,955	102.6344	4,920	4,794	4,926		(16)			6.000	4.781	MON	24	288	01/11/2005	03/01/2032
31283H-X8-3	FH G01603 - RMBS			4	1.A	7,038	103.5208	7,006	6,768	7,051		(29)			6.000	4.285	MON	34	406	02/09/2004	08/01/2033
31292G-TN-6	FH C00557 - RMBS			4	1.A	1,110	103.7322	1,132	1,091	1,098		(3)			7.000	6.049	MON	6	76	02/18/1999	10/01/2027
31292G-Y5-9	FH C00732 - RMBS			4	1.A	14	103.7322	14	13	14					7.000	5.695	MON		1	02/18/1999	03/01/2029
31292H-4H-4	FH C01724 - RMBS			4	1.A	53,237	99.6810	53,634	53,805	53,305		21			5.000	5.336	MON	316	2,704	04/28/2015	12/01/2033
31292H-4H-4	FH C01724 - RMBS	C.		4	1.A		99.6810								5.000	5.333	MON	807		04/28/2015	12/01/2033
31296P-TL-6	FH A15055 - RMBS			4	1.A	3,387	102.0721	3,437	3,367	3,381		(3)			5.500	5.269	MON	15	185	04/28/2015	10/01/2033
31298F-JL-7	FH C46567 - RMBS			4	1.A	2,614	103.7322	2,721	2,623	2,611					7.000	7.228	MON	15	184	12/06/2000	01/01/2031
3131XH-M5-2	FH ZL2180 - RMBS			4	1.A	73,282	93.6760	66,550	71,043	73,750		(119)			4.000	3.061	MON	237	2,842	07/22/2020	10/01/2041
3132VQ-N5-1	FH Q64011 - RMBS			4	1.A	203,333	86.4463	174,981	202,415	204,024		(42)			3.000	2.881	MON	506	6,072	06/06/2019	06/01/2049
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS			4	1.A	19,182	102.3504	19,417	18,971	19,061		(26)			7.000	6.641	MON	111	1,328	04/28/2015	03/25/2031
31362J-UN-3	FN 062689 - RMBS			4,5	1.A	1,759	98.5639	1,780	1,806	1,789		3			4.483	3.329	MON	7	81	03/16/1989	06/01/2028
3136AJ-T6-3	FNR 2014-29 PZ - CMO/RMBS			4	1.A	458,933	82.7071	372,460	450,336	457,684		(801)			3.000	2.794	MON	1,126	13,510	12/30/2021	01/25/2043
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS			4	1.A	482,827	84.7068	387,287	457,209	477,170		(377)			3.000	2.416	MON	1,143	13,716	03/01/2023	08/25/2045
3136AQ-UQ-1	FNR 2015-92 GZ - CMO/RMBS			4	1.A	1,712,761	78.2844	1,312,106	1,676,076	1,707,924		(2,843)			3.000	2.794	MON	4,190	50,282	12/30/2021	04/25/2043
3136AS-Q7-4	FNR 2016-39 LB - CMO/RMBS			4	1.A	1,512,433	74.1650	1,105,436	1,490,509	1,508,211		(1,432)			2.500	2.386	MON	3,105	37,263	12/30/2021	07/25/2046
3136AS-W6-9	FNR 2016-42 GX - CMO/RMBS			4	1.A	477,151	72.3255	341,132	471,663	476,289		(285)			2.500	2.426	MON	983	11,792	12/30/2021	07/25/2046
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS			4	1.A	3,799,622	76.0941	2,906,851	3,820,072	3,800,707		439			2.000	2.056	MON	6,367	76,401	12/30/2021	08/25/2046
3136AT-FS-8	FNR 2016-54 DB - CMO/RMBS			4	1.A	1,457,082	72.0975	1,031,971	1,431,355	1,452,343		(1,502)			2.500	2.376	MON	2,982	35,784	12/30/2021	08/25/2046
31371H-VJ-4	FN 252717 - RMBS			4	1.A	17	102.9799	18	17	17					7.500	7.023	MON		1	04/28/2015	09/01/2029
31371L-CD-9	FN 254868 - RMBS			4	1.A	2,776	99.5610	2,677	2,689	2,767		(8)			5.000	3.840	MON	11	134	04/28/2015	09/01/2033
31371L-DH-9	FN 254904 - RMBS			4	1.A	41,024	100.6621	41,050	40,780	40,953		(29)			5.500	5.243	MON	187	2,243	04/28/2015	10/01/2033
31383J-WE-6	FN 504745 - RMBS			4	1.A	76	100.0169	76	76	76					7.500	6.894	MON		6	04/28/2015	07/01/2029
31383M-QB-2	FN 507250 - RMBS			4	1.A	561	99.9858	555	555	556		(2)			7.500	5.761	MON	3	42	06/09/1999	12/01/2028
31386M-ZB-9	FN 567838 - RMBS			4	1.A	9,589	102.8049	9,686	9,422	9,560		(25)			6.500	5.281	MON	51	612	09/28/2001	10/01/2030
3138Y5-WF-9	FN AX4245 - RMBS			4	1.A	112,810	92.9224	97,870	105,324	116,926		(306)			4.000	1.809	MON	351	4,213	01/12/2015	12/01/2044
31390B-WE-4	FN 641545 - RMBS			4	1.A	43,844	103.6189	42,911	41,413	42,780		(114)			7.000	4.434	MON	242	2,899	04/28/2015	04/01/2032
31390P-GK-7	FN 651902 - RMBS			4	1.A	6,203	102.0459	6,054	5,933	6,359		(35)			6.500	2.496	MON	32	386	02/14/2003	08/01/2032
31391W-5H-0	FN 679548 - RMBS			4	1.A	4,085	99.9252	3,951	3,954	4,076		(13)			5.000	3.774	MON	16	198	04/28/2015	04/01/2033
313921-A5-7	FNR 2001-65 F - CMO/RMBS			4,5	1.A	42,737	99.6219	42,493	42,654	42,991		(45)			5.283	5.029	MON	38	2,540	09/24/2002	11/25/2031
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS			4,5	1.A	32,554	100.1368	32,548	32,504	32,516		(1)			5.183	4.990	MON	28	1,903	08/01/2003	08/25/2032
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS			4	1.A	15,499	98.5603	14,513	14,725	15,357		(94)			5.000	3.052	MON	61	736	06/26/2014	04/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31400J-SJ-9	FN 689121 - RMBS			4	1.A	581	99.1833	559	563	580		(2)			5.000	3.808	MON	2	28	04/28/2015	02/01/2033
31401B-4L-6	FN 703827 - RMBS			4	1.A	2,426	100.9334	2,432	2,410	2,422		(2)			5.500	5.211	MON	11	133	03/21/2003	05/01/2033
31401B-NS-0	FN 703401 - RMBS			4	1.A	11,664	100.9130	11,690	11,584	11,649		(10)			5.500	5.183	MON	53	637	04/28/2015	04/01/2033
31402C-U6-7	FN 725205 - RMBS			4	1.A	4,282	99.4795	4,125	4,147	4,268		(13)			5.000	3.834	MON	17	207	04/28/2015	03/01/2034
31402E-AQ-1	FN 726415 - RMBS			4	1.A	557	99.2603	534	538	559		(2)			5.000	3.407	MON	2	27	04/28/2015	07/01/2033
31402R-UN-7	FN 735989 - RMBS			4	1.A	104,680	100.8358	99,552	98,727	106,046		(757)			5.500	2.564	MON	453	5,430	04/28/2015	02/01/2035
31403F-JW-5	FN 747377 - RMBS			4	1.A	85,328	100.6862	85,469	84,887	85,185		(51)			5.500	5.279	MON	389	4,669	04/28/2015	10/01/2033
31404B-SQ-6	FN 763827 - RMBS			4	1.A	22,038	100.6867	20,869	20,727	21,754		(89)			5.500	3.611	MON	95	1,140	04/28/2015	02/01/2034
31405A-U9-2	FN 783708 - RMBS			4	1.A	19,909	100.7277	20,377	20,229	19,941		16			5.500	5.970	MON	93	1,113	04/28/2015	06/01/2034
31406A-6Y-3	FN 804687 - RMBS			4	1.A	41,129	100.6879	40,862	40,583	41,061		(42)			5.500	5.012	MON	186	2,232	04/28/2015	12/01/2034
31406D-EL-6	FN 806639 - RMBS			4	1.A	3,973	100.3252	3,936	3,923	3,962		(4)			5.500	5.061	MON	18	216	12/09/2004	12/01/2034
31410G-RA-3	FN 888881 - RMBS			4	1.A	51,013	103.1020	48,713	47,248	54,912		(339)			6.500	(0.114)	MON	256	3,071	02/01/2010	12/01/2037
31415Q-P9-1	FN 986148 - RMBS			4	1.A	277,350	101.1789	256,457	253,469	280,654		(2,060)			5.500	1.917	MON	1,162	13,941	01/04/2012	01/01/2038
31416B-VH-8	FN 995316 - RMBS			4	1.A	2,315	99.1836	2,223	2,242	2,320		(8)			5.000	3.683	MON	9	112	04/28/2015	12/01/2034
31418M-A2-8	FN AD0024 - RMBS			4	1.A	16,766	100.6850	16,108	15,999	16,767		(70)			5.500	3.645	MON	73	880	04/28/2015	08/01/2037
31418M-PU-0	FN AD0434 - RMBS			4	1.A	75,412	103.6782	73,018	70,427	78,145		(501)			6.000	2.632	MON	352	4,226	01/26/2010	03/01/2037
31418P-6N-0	FN AD2676 - RMBS			4	1.A	280	99.6166	273	274	273		(1)			4.000	2.998	MON	1	11	04/28/2015	03/01/2025
31419A-BJ-5	FN AE0040 - RMBS			4	1.A	316	99.7131	296	297	296		(4)			5.000	3.802	MON	1	15	04/28/2015	06/01/2025
31419A-VB-0	FN AE0609 - RMBS			4	1.A	84,855	100.7424	78,494	77,916	86,842		(874)			5.500	1.281	MON	357	4,285	10/20/2011	04/01/2037
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						11,387,371	XXX	8,853,223	11,220,149	11,383,913		(12,501)			XXX	XXX	XXX	26,527	311,200	XXX	XXX
3137BE-VK-7	FHMS K-040 X3 - CMBS			3	1.A	16,954	0.0426	46				(32,800)			3.881	0.000	MON	349	41,968	10/31/2014	11/25/2042
3137BG-K4-0	FHMS K-043 X3 - CMBS			3	1.A	968,784	0.0077	619		31,720		(174,834)			1.612	(4.865)	MON	10,793	253,093	03/28/2016	02/25/2043
3137BH-D2-0	FHMS K-044 X3 - CMBS			3	1.A	57,468	0.0037	22		2,903		(5,100)			1.482	(200.000)	MON	741	9,128	03/28/2016	01/25/2043
3137BK-GM-6	FHMS K-1501 X3 - CMBS			3	1.A	71,932	17.6625	35,325		33,691		(3,883)			4.140	10.720	MON	690	8,421	03/28/2016	12/25/2030
3137BK-RL-6	FHMS K-047 X3 - CMBS			3	1.A	464,757	0.5022	21,596		58,802		(12,444)			1.494	(48.823)	MON	5,353	65,355	07/27/2015	06/25/2043
3137BM-7E-0	FHMS K-051 X3 - CMBS			3	1.A	2,345,661	1.2496	270,028		422,993		(91,888)			1.615	(46.544)	MON	29,075	354,568	12/11/2015	10/25/2043
3137BM-TZ-9	FHMS K-052 X3 - CMBS			3	1.A	981,285	1.3672	129,745		227,590		(37,244)			1.617	(37.544)	MON	12,787	156,039	01/29/2016	01/25/2044
3137BS-PA-5	FHMS K-058 X3 - CMBS			3	1.A	2,600,125	3.1579	707,737		942,193		(160,470)			2.002	(2.658)	MON	37,392	456,402	01/27/2020	09/25/2044
3137BX-HE-5	FHMS K-1503 X3 - CMBS			3	1.A	360,990	19.1680	191,680		203,133		(14,870)			3.777	7.238	MON	3,147	38,419	04/21/2017	04/25/2035
3137F4-D7-4	FHMS K-074 X3 - CMBS			3	1.A	5,621,682	6.4031	2,113,009		2,425,598		(253,705)			2.193	4.796	MON	60,312	735,829	03/22/2018	02/25/2046
3137F6-20-9	FHMS K-118 X3 - CMBS			3	1.A	1,310,614	12.1573	765,908		881,468		(56,000)			2.692	4.368	MON	14,135	172,556	10/21/2020	10/25/2048
3137F7-2J-3	FHMS Q-014 X - CMBS			4	1.A	754,507	12.1244	417,601		598,432		(52,021)			2.779	8.403	MON	7,976	97,269	11/13/2020	10/25/2055
3137FG-ZW-8	FHMS K-079 X3 - CMBS			3	1.A	1,009,885	6.8982	406,992		459,286		(47,958)			2.255	4.157	MON	11,088	135,279	08/10/2018	07/25/2046
3137FL-2P-8	FHMS K-1510 X3 - CMBS			3	1.A	1,588,334	21.0355	979,203		1,044,916		(80,788)			3.401	7.165	MON	13,193	161,015	03/13/2019	01/25/2034
3137FN-BB-5	FHMS K-096 X3 - CMBS			4	1.A	5,232,629	7.6340	2,458,148		2,784,258		(218,384)			2.042	5.255	MON	54,806	668,830	08/15/2019	08/25/2051
3137FR-EL-1	FHMS K-104 X3 - CMBS			4	1.A	2,665,952	7.8430	1,329,653		1,469,970		(235,428)			1.893	5.725	MON	26,745	331,760	02/21/2020	02/25/2047
3137FY-UM-6	FHMS K-128 X3 - CMBS			3	1.A	752,809	13.3386	446,843		535,979		(30,726)			2.781	4.248	MON	7,764	94,779	04/22/2021	04/25/2049
3137H1-3S-3	FHMS K-129 X3 - CMBS			3	1.A	3,522,434	15.6496	2,112,699		2,397,300		(316,540)			3.271	4.280	MON	36,797	434,281	06/10/2021	07/25/2031
3137H2-N9-1	FHMS K-131 X3 - CMBS			3	1.A	1,256,275	14.5824	762,024		945,963		(50,507)			3.048	4.030	MON	13,273	156,628	09/10/2021	09/25/2049
3137H3-EY-4	FHMS K-132 X3 - CMBS			3	1.A	3,595,876	14.3873	2,230,033		2,596,431		(300,779)			2.987	5.826	MON	38,582	455,301	10/07/2021	08/26/2049
3137H4-BS-8	FHMS K-133 X3 - CMBS			3	1.A	1,843,901	14.0252	1,150,065		1,419,657		(73,682)			2.888	4.190	MON	19,736	232,881	11/04/2021	09/25/2049
3137H4-R6-9	FHMS K-135 X3 - CMBS			3	1.A	3,753,120	13.5763	2,375,855		2,759,077		(307,844)			2.775	5.700	MON	40,466	477,508	12/02/2021	10/25/2049
3137H4-SL-5	FHMS K-136 X3 - CMBS			3	1.A	1,106,106	15.0603	733,522		861,387		(45,299)			2.825	3.620	MON	11,467	139,989	12/16/2021	12/25/2049
3137H5-DS-3	FHMS K-137 X3 - CMBS			3	1.A	2,255,666	14.8985	1,475,102		1,780,314		(90,022)			2.878	4.049	MON	23,745	289,894	01/13/2022	01/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137H5-XX-0	FHMS K-138 X3 - CMBS			4	1.A	1,750,000	15.8206	1,186,549		1,401,164		(65,253)			2.980	5.139	MON	18,625	227,348	02/03/2022	01/25/2050
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						45,887,746	XXX	22,300,008		26,284,225		(2,758,466)			XXX	XXX	XXX	499,038	6,194,539	XXX	XXX
13033D-AH-8	CALIFORNIA HSG FIN AGY MUN CTFS - ABS			4	1.B FE	1,277,380	4.2789	804,146		1,605,715		(185,682)			0.823	(0.278)	MON	12,889	156,381	09/28/2021	03/25/2035
13033D-AK-1	CALIFORNIA HSG FIN AGY MUN CTFS - ABS			4	2.B FE	1,037,095	4.7383	676,310		1,246,442		(128,311)			0.764	0.306	MON	9,087	112,203	11/10/2021	08/20/2036
35563P-HH-5	SCRT 2018-4 MV - CMO/RMBS			4	1.A	1,515,095	92.0809	1,467,679	1,593,902	1,566,116		3,538			3.500	3.892	MON	4,649	55,787	11/08/2018	03/25/2058
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY TAX ALLOC				1.F FE	1,305,000	100.5670	1,312,399	1,305,000	1,305,000					5.370	5.368	AO	17,520	70,078	12/15/2004	10/01/2028
91754C-BQ-2	UTAH ST BRD HIGHER ED AUXILIARY & CAMPUS			1	1.C FE	1,297,292	104.7840	964,013	920,000	1,218,308		(22,161)			6.306	2.905	AO	14,504	58,015	12/30/2021	04/01/2036
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						6,431,862	XXX	5,224,547	3,818,902	6,941,582		(332,616)			XXX	XXX	XXX	58,649	452,463	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						530,228,309	XXX	422,780,328	416,242,730	505,740,569	(3,405)	(6,187,183)			XXX	XXX	XXX	6,503,641	26,221,528	XXX	XXX
001055-AF-9	AFLAC INC			1	1.G FE	233,392	107.4311	176,187	164,000	224,921		(2,914)			6.450	3.372	FA	3,996	10,578	12/30/2021	08/15/2040
001055-AR-3	AFLAC INC			1,2	1.G FE	1,464,534	78.4185	992,779	1,266,000	1,447,246		(5,930)			4.000	3.078	AO	10,691	50,640	12/30/2021	10/15/2046
001055-AY-8	AFLAC INC			1,2	1.G FE	79,934	87.5681	53,417	61,000	78,471		(502)			4.750	3.038	JJ	1,336	2,898	12/30/2021	01/15/2049
00108W-AM-2	AEP TEXAS INC			1,2	2.A FE	568,122	85.6741	514,044	600,000	578,460		3,574			2.100	2.809	JJ	6,300	12,600	01/07/2022	07/01/2030
0010EP-AF-5	AEP TEXAS INC			1	2.A FE	1,499,915	106.1367	1,532,615	1,444,000	1,488,309		(4,732)			6.650	6.119	FA	36,276	96,026	12/30/2021	02/15/2033
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	943,416	79.8734	638,987	800,000	932,528		(3,774)			4.250	3.230	MS	10,011	34,000	01/06/2022	09/15/2048
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	20,584,881	101.1891	17,666,600	17,459,000	20,208,738		(130,012)			5.875	4.412	MS	302,016	1,025,716	01/04/2022	03/15/2041
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	96,484	84.1708	71,545	85,000	95,302		(407)			4.400	3.485	JD	312	3,740	12/30/2021	06/01/2043
00122@-AA-9	AES SOUTHLAND ENERGY LLC				2.B PL	30,000,000	85.0338	25,510,139	30,000,000	30,000,000					4.500	4.467	FMAN	116,250	1,350,000	05/31/2018	02/29/2040
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	1,469,333	93.5233	1,018,469	1,089,000	1,434,042		(12,100)			5.024	2.953	JJ	27,356	54,711	12/30/2021	07/01/2045
00130H-CG-8	AES CORP			1,2	2.C FE	359,764	83.3307	333,323	400,000	371,097		4,192			2.450	3.801	JJ	4,519	9,800	03/11/2022	01/15/2031
00184A-AC-9	WARNER MEDIA LLC			1	3.A FE	16,680,161	106.2837	13,168,546	12,390,000	15,431,027		(430,019)			7.625	3.273	AO	199,445	944,738	12/30/2021	04/15/2031
00184A-AG-0	WARNER MEDIA LLC			1	3.A FE	285,926	107.0188	230,090	215,000	268,086		(6,170)			7.700	3.808	MN	2,759	16,555	12/30/2021	05/01/2032
00185A-AC-8	AON GLOBAL LTD		C	1,2	2.A FE	84,911	82.2054	60,010	73,000	83,689		(420)			4.450	3.365	MN	334	3,249	12/30/2021	05/24/2043
00185A-AG-9	AON PLC		C	1,2	2.A FE	152,609	84.5879	106,581	126,000	150,024		(889)			4.600	3.257	JD	274	5,796	12/30/2021	06/14/2044
00185A-AH-7	AON PLC		C	1,2	2.A FE	120,801	86.1424	84,420	98,000	118,689		(726)			4.750	3.294	MN	595	4,655	12/30/2021	05/15/2045
00185A-AK-0	AON PLC		C	1,2	2.A FE	2,638,982	99.2440	2,425,522	2,444,000	2,481,885		(53,181)			3.875	1.651	JD	4,209	94,705	12/30/2021	12/15/2025
00206R-BH-4	AT&T INC			1,2	2.B FE	162,645	83.2013	121,474	146,000	160,881		(608)			4.300	3.514	JD	279	6,278	12/30/2021	12/15/2042
00206R-GN-6	AT&T INC			1	2.B FE	813,293	103.2930	687,932	666,000	742,897		(24,049)			6.550	2.574	JJ	20,115	43,623	12/30/2021	01/15/2028
00206R-GT-3	AT&T INC			1	2.B FE	4,820,874	108.5151	4,883,178	4,500,000	4,702,884		(22,481)			7.125	6.314	JD	14,250	320,625	11/26/2018	12/15/2031
00206R-GX-4	AT&T INC			1,2	2.B FE	87,101	105.5388	68,600	65,000	82,543		(1,568)			6.550	3.216	JD	189	4,258	12/30/2021	06/15/2034
00206R-HD-7	AT&T INC			1	2.B FE	32,690,758	107.5013	43,000,534	40,000,000	32,710,521		3,422			7.120	8.711	JJ	1,313,244	2,848,000	12/13/2000	07/15/2097
00206R-KB-7	AT&T INC			1,2	2.B FE	194,211	69.2746	129,544	187,000	193,938		(93)			3.850	3.661	JD	600	7,200	12/30/2021	06/01/2060
00217G-AC-7	APTIV SWISS HOLDINGS LTD		C	1,2	2.B FE	20,309,158	71.1275	14,405,456	20,253,000	20,306,087		(143)			4.150	4.134	MN	140,083	840,500	02/10/2022	05/01/2052
002819-AC-4	ABBOTT LABORATORIES			1	1.D FE	1,992,862	108.9806	1,482,136	1,360,000	1,892,181		(34,413)			6.150	2.569	MN	7,202	83,640	12/30/2021	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.D FE	566,157	107.5211	424,708	395,000	541,960		(8,292)			6.000	2.812	AO	5,925	23,700	12/30/2021	04/01/2039
002824-BG-4	ABBOTT LABORATORIES			1,2	1.D FE	2,130,943	96.6046	1,621,025	1,678,000	2,049,452		(27,835)			4.750	2.507	MN	6,863	79,705	12/30/2021	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			1,2	1.D FE	1,610,386	93.3430	1,107,048	1,186,000	1,572,593		(12,950)			4.900	2.855	MN	5,004	58,114	12/30/2021	11/30/2046
00287Y-AM-1	ABBVIE INC			1	1.G FE	8,824,278	86.5516	6,493,966	7,503,000	8,684,207		(48,128)			4.400	3.232	MN	50,437	330,132	01/01/2022	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	4,982,219	99.5856	4,668,574	4,688,000	4,699,527		(95,497)			3.600	1.536	MN	22,034	168,768	12/30/2021	05/14/2025
00287Y-AR-0	ABBVIE INC			1,2	1.G FE	2,845,084	93.6478	2,237,247	2,389,000	2,752,440		(31,708)			4.500	2.731	MN	14,035	107,505	12/30/2021	05/14/2035
00287Y-AS-8	ABBVIE INC			1,2	1.G FE	6,826,671	88.2350	4,892,629	5,545,000	6,707,487		(40,970)			4.700	3.258	MN	34,025	260,615	12/30/2021	05/14/2045
00287Y-AW-9	ABBVIE INC			1,2	1.G FE	1,890,374	85.0039	1,337,961	1,574,000	1,862,631		(9,533)			4.450	3.235	MN	9,145	70,043	01/01/2022	05/14/2046
00287Y-BD-0	ABBVIE INC			1,2	1.G FE	19,088,973	89.7936	15,486,698	17,247,000	18,910,118		(41,312)			4.875	4.217	MN	109,770	840,791	12/30/2021	11/14/2048

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
00287Y-CB-3	ABBVIE INC			1,2	1.G FE	12,392,412	81.3043	10,122,387	12,450,000	12,398,465		1,630			4.250	4.277	MN	58,792	529,125	11/12/2019	11/21/2049
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	633,116	99.8194	593,925	595,000	595,000		(12,463)			3.800	3.800	MS	6,657	22,610	12/30/2021	03/15/2025
00287Y-DA-4	ABBVIE INC			1,2	1.G FE	1,087,056	90.6378	793,081	875,000	1,066,205		(7,174)			4.850	3.291	JD	1,886	42,438	12/30/2021	06/15/2044
00287Y-DW-6	ABBVIE INC			1,2	1.G FE	3,786,966	96.2556	3,657,713	3,800,000	3,787,273		307			5.400	5.423	MS	60,420	113,430	02/22/2024	03/15/2054
00440E-AW-7	CHUBB INA HOLDINGS LLC			1,2	1.F FE	545,417	85.1863	377,375	443,000	535,856		(3,278)			4.350	2.970	MN	3,105	19,271	12/30/2021	11/03/2045
00723L-2B-4	ADNOC MURBAN RSC LTD		C	2	1.C FE	891,000	93.9588	845,629	900,000	891,222		222			4.500	4.626	MS	12,375		09/04/2024	09/11/2034
00723L-2C-2	ADNOC MURBAN RSC LTD		C	1,2	1.C FE	886,041	90.2528	812,275	900,000	886,102		61			5.125	5.228	MS	14,094		09/04/2024	09/11/2054
00724F-AC-5	ADOBE INC			1	1.E FE	1,582,740	99.8627	1,497,941	1,500,000	1,500,000		(24,656)			3.250	3.250	FA	20,313	48,750	12/30/2021	02/01/2025
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	5,547,517	97.0240	5,114,134	5,271,000	5,465,727		(81,790)			3.650	2.002	JJ	85,507	192,392	12/30/2021	07/21/2027
00774M-AE-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	2,657,635	96.8485	2,424,118	2,503,000	2,580,721		(26,252)			3.875	2.721	JJ	42,568	96,991	12/30/2021	01/23/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	7,691,150	87.1319	6,970,554	8,000,000	7,769,080		28,141			3.300	3.768	JJ	110,733	264,000	02/24/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	387,516	85.1622	340,649	400,000	390,169		944			3.400	3.729	AO	2,342	13,600	01/26/2022	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	5,709,551	78.2650	4,479,104	5,723,000	5,711,293		726			3.850	3.867	AO	37,947	220,336	10/21/2021	10/29/2041
00817Y-AF-5	AETNA INC			1	2.B FE	541,505	105.3167	403,363	383,000	514,023		(9,437)			6.625	3.061	JD	1,128	25,374	01/01/2022	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	2,175,638	105.5102	1,970,931	1,868,000	2,092,766		(12,302)			6.750	5.415	JD	5,604	126,090	12/30/2021	12/15/2037
00840C-AA-5	AG ABC STRUCTURED NOTE LP				2.C PL	116,542,590	103.0207	120,063,006	116,542,590	116,542,590					4.250	4.250	MJSD	13,759	4,606,621	05/10/2024	12/15/2031
00840C-AB-3	AG ABC STRUCTURED NOTE LP				3.B PL	25,800,000	99.8026	25,749,078	25,800,000	25,800,000					5.250	5.250	MJSD	3,763	2,259,645	05/10/2024	12/15/2031
008474-E#-1	AGNICO EAGLE MINES LTD				2.A FE	3,000,000	92.5633	2,776,898	3,000,000	3,000,000					4.630	4.629	AO	33,182	138,900	01/17/2018	04/05/2033
008513-AC-7	AGREE LP			1,2	2.A FE	2,687,709	80.3748	2,208,700	2,748,000	2,701,741		4,814			2.600	2.825	JD	3,175	71,448	12/30/2021	06/15/2033
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO				1.E	5,888,116	94.1537	5,543,881	5,888,117	5,888,125		8			4.533	4.533	MON	15,570	266,908	10/19/2018	03/10/2041
00914A-AK-8	AIR LEASE CORP			1,2	2.B FE	7,283,573	88.6220	6,354,200	7,170,000	7,247,487		(12,292)			3.125	2.917	JD	18,672	224,063	12/30/2021	12/01/2030
00973R-AJ-2	AKER BP ASA		C	1,2	2.B FE	2,340,365	92.1980	2,120,554	2,300,000	2,328,251		(4,251)			4.000	3.763	JJ	42,422	92,000	02/24/2022	01/15/2031
010392-FB-9	ALABAMA POWER CO			1	1.F FE	5,871,914	104.2755	5,910,333	5,668,000	5,845,682		(9,456)			6.000	5.644	MS	113,360	340,080	12/30/2021	03/01/2039
010392-FF-0	ALABAMA POWER CO			1	1.F FE	1,540,886	94.8411	1,463,399	1,543,000	1,542,508		90			5.200	5.203	JD	6,686	80,236	05/18/2011	06/01/2041
010392-FG-8	ALABAMA POWER CO			1	1.F FE	300,672	81.6540	221,282	271,000	297,384		(1,131)			4.100	3.346	JJ	5,123	11,111	12/30/2021	01/15/2042
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	513,238	82.1896	364,100	443,000	506,325		(2,371)			4.150	3.149	FA	6,945	18,385	12/30/2021	08/15/2044
01185*-AA-3	ALASKA VENTURES LLC				2.C PL	3,307,748	87.9961	2,910,689	3,307,748	3,307,748					4.670	4.670	MJSD	40,962	231,175	11/21/2017	06/30/2033
013716-AU-9	RIO TINTO ALCAN INC			1	1.F FE	2,391,525	105.4736	1,836,295	1,741,000	2,245,640		(49,824)			6.125	2.493	JD	4,739	106,636	12/30/2021	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC			1	1.F FE	565,761	102.7111	431,387	420,000	537,457		(9,681)			5.750	2.658	JD	2,013	24,150	12/30/2021	06/01/2035
01400E-AD-5	ALCON FINANCE CORP			1,2	2.A FE	5,236,764	88.3492	4,594,158	5,200,000	5,224,210		(4,278)			2.600	2.503	MN	12,769	135,200	12/30/2021	05/27/2030
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,882,821	97.7475	2,455,418	2,512,000	2,738,367		(49,228)			4.500	2.301	JJ	47,414	113,040	12/30/2021	07/30/2029
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	265,168	99.5069	248,767	250,000	250,772		(4,875)			3.450	1.476	AO	1,461	8,625	12/30/2021	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	9,476,778	97.6163	7,921,559	8,115,000	9,012,706		(158,344)			4.700	2.443	JJ	190,703	381,405	12/30/2021	07/01/2030
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	492,520	74.2229	316,189	426,000	487,755		(1,634)			4.000	3.149	FA	7,100	17,040	01/01/2022	02/01/2050
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,276,193	77.0377	1,874,327	2,433,000	2,314,444		13,066			1.875	2.546	FA	19,008	45,619	01/01/2022	02/01/2033
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	100,855	61.1952	63,031	103,000	101,000		51			3.000	3.108	MN	369	3,090	12/30/2021	05/18/2051
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	9,572,630	68.0576	6,669,648	9,800,000	9,584,906		4,693			3.550	3.676	MS	102,437	347,900	03/25/2022	03/15/2052
017175-AE-0	ALLEGHANY CORP			1,2	1.E FE	248,865	94.0543	216,325	230,000	242,333		(2,231)			3.625	2.503	MN	1,065	8,338	12/30/2021	05/15/2030
018522-E@-7	ALLETE INC FIRST MORTGAGE BONDS				1.F	5,000,000	98.1207	4,906,033	5,000,000	5,000,000					5.820	5.819	AO	61,433	291,000	06/10/2010	04/15/2040
018522-K@-0	ALLETE INC				2.B	5,000,000	95.3100	4,765,498	5,000,000	5,000,000					3.110	3.109	JD	12,958	155,500	06/01/2027	06/01/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1.E FE	345,673	89.0586	245,802	276,000	338,658		(2,408)			4.805	3.187	MN	1,695	13,262	12/30/2021	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM			1,2	1.E FE	484,969	83.2063	328,665	395,000	477,522		(2,612)			4.430	3.103	AO	3,694	17,499	12/30/2021	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM			1,2	1.E FE	382,170	76.3749	251,274	329,000	377,902		(1,471)			3.887	2.984	AO	2,700	12,788	12/30/2021	04/15/2049
020002-AJ-0	ALLSTATE CORP				2.A FE	1,301,202	112.2937	1,033,102	920,000	1,246,658		(18,813)			6.900	3.543	MN	8,111	63,480	12/30/2021	05/15/2038
020002-AS-0	ALLSTATE CORP			1	2.A FE	1,070,674	101.2551	830,291	820,000	1,022,108		(16,634)			5.550	2.792	MN	6,574	45,510	12/30/2021	05/09/2035

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
02079K-AG-2	ALPHABET INC			1,2	1.C FE	4,085,774	54.1654	2,518,148	4,649,000	4,111,566		8,848			2.250	2.762	FA	39,517	104,603	12/30/2021	08/15/2060
02209S-AH-6	ALTRIA GROUP INC				2.B FE	37,986	138.2791	52,546	38,000	37,997		8			10.200	10.201	FA	1,561	3,876	02/03/2009	02/06/2039
02209S-AM-5	ALTRIA GROUP INC				2.B FE	153,059	79.7447	121,212	152,000	152,966		(31)			4.250	4.199	FA	2,548	6,460	12/30/2021	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC				2.B FE	69,890	81.6102	55,495	68,000	69,722		(57)			4.500	4.299	MN	502	3,060	12/30/2021	05/02/2043
02209S-AR-4	ALTRIA GROUP INC				2.B FE	25,299,039	93.3807	20,943,430	22,428,000	25,127,110		(88,840)			5.375	4.430	JJ	505,642	1,205,505	11/29/2022	01/31/2044
02209S-AV-5	ALTRIA GROUP INC			1,2	2.B FE	249,517	72.4783	188,444	260,000	250,326		285			3.875	4.136	MS	2,939	10,075	12/30/2021	09/16/2046
02209S-BK-8	ALTRIA GROUP INC			1,2	2.B FE	6,057,030	77.5510	4,735,263	6,106,000	6,061,372		1,253			4.450	4.499	MN	41,512	271,717	05/04/2020	05/06/2050
023135-AQ-9	AMAZON.COM INC			1,2	1.E FE	1,068,744	95.3022	752,887	790,000	1,040,750		(9,588)			4.950	2.817	JD	2,824	39,105	12/30/2021	12/05/2044
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	58,421	82.6309	40,489	49,000	57,629		(271)			4.050	2.960	FA	711	1,985	12/30/2021	08/22/2047
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	5,973,560	81.8888	3,854,505	4,707,000	5,909,747		(21,852)			4.250	3.005	FA	71,684	200,048	12/30/2021	08/22/2057
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	26,055,981	57.3654	16,463,866	28,700,000	26,166,452		38,840			2.700	3.111	JD	60,270	774,900	02/25/2022	06/03/2060
023135-CB-0	AMAZON.COM INC			1,2	1.D FE	97,311	67.4037	62,011	92,000	96,939		(127)			3.100	2.807	MN	388	2,852	12/30/2021	05/12/2051
023135-CC-8	AMAZON.COM INC			1,2	1.D FE	132,095	65.0613	80,025	123,000	131,704		(133)			3.250	2.930	MN	544	3,998	12/30/2021	05/12/2061
02364W-AJ-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	353,781	105.4603	271,033	257,000	334,816		(6,509)			6.375	2.912	MS	5,461	16,384	12/30/2021	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV		C	1	2.A FE	1,114,391	102.7017	852,424	830,000	1,071,370		(14,809)			6.125	3.328	MN	6,496	50,838	12/30/2021	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	2,675,024	102.1747	2,468,540	2,416,000	2,641,031		(11,173)			6.125	5.154	MS	37,406	147,980	03/07/2024	03/30/2040
02401L-AA-2	AMERICAN ASSETS TRUST LP			1,2	2.C FE	309,654	86.9876	264,442	304,000	307,916		(596)			3.375	3.132	FA	4,275	10,260	12/30/2021	02/01/2031
025816-AZ-2	AMERICAN EXPRESS CO				1.F FE	804,928	123.7818	630,049	509,000	761,691		(14,912)			8.150	3.442	MS	11,754	41,484	12/30/2021	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO				1.F FE	231,788	83.7233	164,935	197,000	227,995		(1,300)			4.050	2.916	JD	621	7,979	12/30/2021	12/03/2042
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	551,230	97.0409	499,761	515,000	531,936		(7,315)			3.300	1.803	MN	2,738	16,995	04/27/2022	05/03/2027
02666T-AA-5	AMERICAN HOMES 4 RENT LP			1,2	2.B FE	3,668,980	97.5647	3,400,130	3,485,000	3,579,163		(31,053)			4.250	3.251	FA	55,954	148,113	04/01/2022	02/15/2028
02666T-AD-9	AMERICAN HOMES 4 RENT LP			1,2	2.B FE	1,179,780	65.8114	921,360	1,400,000	1,191,206		4,162			3.375	4.325	JJ	21,788	47,250	02/22/2022	07/15/2051
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	263,037	88.3458	183,759	208,000	258,711		(1,487)			4.750	3.229	AO	2,470	9,880	12/30/2021	04/01/2048
03027X-AG-5	AMERICAN TOWER CORP			1,2	2.A FE	5,149,958	99.5318	4,790,467	4,813,000	4,830,840		(107,934)			4.000	1.729	JD	16,043	192,520	12/30/2021	06/01/2025
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.B FE	2,330,077	99.4893	2,125,091	2,136,000	2,180,955		(50,546)			4.400	1.957	FA	35,505	93,984	01/01/2022	02/15/2026
03027X-AK-6	AMERICAN TOWER CORP			1,2	2.B FE	649,081	97.6768	597,782	612,000	624,914		(8,215)			3.375	1.974	AO	4,361	20,655	12/30/2021	10/15/2026
03027X-AP-5	AMERICAN TOWER CORP			1,2	2.B FE	933,564	96.9402	848,226	875,000	901,170		(11,029)			3.550	2.203	JJ	14,323	31,063	12/30/2021	07/15/2027
03027X-AU-4	AMERICAN TOWER CORP			1,2	2.B FE	475,613	95.8151	418,712	437,000	459,768		(5,418)			3.950	2.556	MS	5,083	17,262	12/30/2021	03/15/2029
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.B FE	1,778,999	94.6670	1,550,645	1,638,000	1,724,756		(18,511)			3.800	2.514	FA	23,514	62,244	12/30/2021	08/15/2029
03027X-AY-6	AMERICAN TOWER CORP			1,2	2.B FE	2,511,539	72.4105	1,719,750	2,375,000	2,502,016		(3,257)			3.700	3.376	AO	18,551	87,875	01/01/2022	10/15/2049
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.B FE	1,789,708	90.0580	1,576,016	1,750,000	1,775,365		(4,902)			2.900	2.577	JJ	23,401	50,750	12/30/2021	01/15/2030
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.B FE	5,913,990	85.6939	5,912,878	6,900,000	6,209,092		111,028			2.100	4.172	JD	6,440	144,900	03/25/2022	06/15/2030
03027X-BD-1	AMERICAN TOWER CORP			1,2	2.B FE	3,161,244	64.1435	2,104,547	3,281,000	3,169,361		2,806			3.100	3.299	JD	4,520	101,711	12/30/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.B FE	6,398,092	61.8349	4,462,623	7,217,000	6,448,339		17,652			2.950	3.581	JJ	98,171	212,902	01/18/2022	01/15/2051
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			1,2	1.G FE	5,754,287	91.6102	5,324,382	5,812,000	5,767,627		1,704			5.000	5.062	MS	96,867	290,600	09/22/2014	09/01/2044
030360-AA-9	AMERICAN UNIVERSITY			1	1.E FE	477,448	84.0770	332,104	395,000	469,792		(2,627)			4.321	3.060	AO	4,267	17,068	12/30/2021	04/01/2045
030360-AC-5	AMERICAN UNIVERSITY			1,2	1.E FE	228,516	74.5262	146,817	197,000	225,879		(904)			3.855	2.952	AO	1,899	7,594	12/30/2021	10/01/2047
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	122,118	84.5085	87,044	103,000	119,996		(728)			4.300	3.070	JD	369	4,429	12/30/2021	12/01/2042
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	188,171	74.1408	126,039	170,000	186,680		(512)			3.750	3.133	MS	2,125	6,375	01/01/2022	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	246,784	79.4600	165,277	208,000	243,775		(1,033)			4.200	3.148	MS	2,912	8,736	12/30/2021	09/01/2048
03040W-AV-7	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	365,439	78.8794	246,104	312,000	361,487		(1,357)			4.150	3.196	JD	1,079	12,948	12/30/2021	06/01/2049
03040W-AZ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	101,968	66.6533	65,987	99,000	101,770		(67)			3.250	3.092	JD	268	3,218	12/30/2021	06/01/2051
03063#-AD-6	AMERICOLD REALTY OPERATING PARTNER				2.B FE	13,590,850	87.1087	11,726,133	13,461,500	13,461,552		55		(1,052,553)	1.620	1.620	JJ	105,404	228,458	10/30/2020	01/07/2031
031100-H8-2	AMETEK INC				2.A	3,136,350	96.0960	2,985,223	3,106,500	3,106,510		11		(207,450)	1.340	1.340	AO	7,053	43,328	10/14/2016	10/31/2026
03115A-AA-1	AMFAM HOLDINGS INC			1,2	2.C FE	165,047	77.8541	126,124	162,000	164,105		(322)			2.805	2.568	MS	1,388	4,544	12/30/2021	03/11/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03115A-AC-7	AMFAM HOLDINGS INC			1,2	2.C FE	67,888	60.3618	37,424	62,000	67,502		(132)			3.833	3.317	MS	726	2,376	12/30/2021	03/11/2051
031162-AA-8	AMGEN INC			1	2.A FE	12,791,061	128.3290	13,917,285	10,845,000	12,782,394		880			8.125	6.885	AO	220,289	881,156	12/12/2002	04/01/2097
031162-AW-0	AMGEN INC			1	2.A FE	618,949	106.1835	464,022	437,000	589,700		(10,036)			6.375	2.986	JD	2,322	27,859	12/30/2021	06/01/2037
031162-AY-6	AMGEN INC			1	2.A FE	4,936,164	109.0456	3,687,922	3,382,000	4,709,887		(77,842)			6.900	3.263	JD	19,447	233,358	01/01/2022	06/01/2038
031162-BC-3	AMGEN INC			1	2.A FE	1,174,268	99.2278	868,244	875,000	1,136,152		(13,118)			5.750	3.247	MS	14,814	50,313	12/30/2021	03/15/2040
031162-BE-9	AMGEN INC			1	2.A FE	1,527,317	90.1557	1,101,703	1,222,000	1,492,435		(11,994)			4.950	3.229	AO	15,122	60,489	12/30/2021	10/01/2041
031162-BH-2	AMGEN INC			1,2	2.A FE	5,319,950	97.8601	3,871,346	3,956,000	5,166,748		(52,716)			5.650	3.282	JD	9,934	223,514	12/30/2021	06/15/2042
031162-BK-5	AMGEN INC			1,2	2.A FE	3,589,071	93.0178	2,645,427	2,844,000	3,502,289		(29,856)			5.150	3.307	MN	18,715	146,466	01/01/2022	11/15/2041
031162-BP-4	AMGEN INC			1,2	2.A FE	1,384,910	91.0649	992,608	1,090,000	1,354,588		(10,452)			5.375	3.532	MN	7,486	58,588	12/30/2021	05/15/2043
031162-BZ-2	AMGEN INC			1,2	2.A FE	8,318,927	82.9381	5,756,735	6,941,000	8,189,365		(44,489)			4.400	3.171	MN	50,901	305,404	12/30/2021	05/01/2045
031162-CD-0	AMGEN INC			1,2	2.A FE	1,085,761	83.2569	728,498	875,000	1,069,267		(5,669)			4.563	3.191	JD	1,775	39,926	12/30/2021	06/15/2048
031162-CF-5	AMGEN INC			1,2	2.A FE	17,785,739	83.7270	11,906,821	14,221,000	17,553,889		(80,232)			4.663	3.309	JD	29,472	663,125	01/26/2022	06/15/2051
031162-CR-9	AMGEN INC			1,2	2.A FE	2,947,498	74.5240	2,165,668	2,906,000	2,942,023		(1,860)			3.150	3.044	FA	33,056	91,539	01/01/2022	02/21/2040
031162-CS-7	AMGEN INC			1,2	2.A FE	2,396,897	68.3350	1,574,438	2,304,000	2,390,354		(2,231)			3.375	3.155	FA	28,080	77,760	01/01/2022	02/21/2050
031162-DG-2	AMGEN INC			1,2	2.A FE	8,794,965	77.6226	6,781,886	8,737,000	8,793,610		(229)			4.400	4.364	FA	137,753	384,428	02/18/2022	02/22/2062
031162-DU-1	AMGEN INC			1,2	2.A FE	22,071,260	95.9058	21,365,889	22,278,000	22,075,888		3,490			5.750	5.809	MS	423,437	1,280,985	02/15/2023	03/02/2063
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.A FE	5,577,975	83.2694	4,726,369	5,676,000	5,582,740		2,026			4.750	4.860	MS	78,636	269,610	03/14/2022	03/16/2052
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	7,964,400	108.3241	6,577,440	6,072,000	7,388,797		(197,202)			6.800	2.863	JJ	190,391	412,896	12/30/2021	01/15/2031
035229-CQ-4	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	185,370	104.2994	152,277	146,000	175,930		(3,240)			5.950	3.054	JJ	4,006	8,687	12/30/2021	01/15/2033
035229-DA-8	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	160,250	101.9982	126,478	124,000	153,906		(2,181)			5.750	3.182	AO	1,783	7,130	12/30/2021	04/01/2036
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.C FE	4,236,493	94.8518	3,346,371	3,528,000	4,103,031		(45,708)			4.700	2.900	FA	69,090	165,816	12/30/2021	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	70,269	90.9367	50,925	56,000	69,011		(432)			4.900	3.331	FA	1,143	2,930	12/30/2021	02/01/2046
03523T-AP-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	165,712	107.5838	128,025	119,000	159,786		(2,041)			6.375	3.437	JJ	3,498	7,586	12/30/2021	01/15/2040
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	166,162	125.4460	129,209	103,000	157,506		(2,981)			8.200	3.421	JJ	3,895	8,446	12/30/2021	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	34,448,479	84.4267	33,838,211	40,080,000	35,108,485		93,315			4.439	5.336	AO	420,077	1,779,151	01/21/2022	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	285,748	98.3640	204,597	208,000	280,035		(1,967)			5.550	3.401	JJ	5,067	11,544	12/30/2021	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	4,365,546	101.8274	3,269,677	3,211,000	4,320,876		(15,658)			5.800	3.935	JJ	81,738	186,238	01/18/2022	01/23/2059
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	867,293	92.9308	654,232	704,000	849,195		(6,228)			4.950	3.351	JJ	16,069	34,848	01/01/2022	01/15/2042
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	1.G FE	128,443	90.4241	93,137	103,000	126,211		(768)			4.900	3.373	FA	2,103	5,047	12/30/2021	02/01/2046
03666H-AC-5	ANTARES HOLDINGS LP			1	2.B FE	1,270,993	97.0569	1,200,594	1,237,000	1,248,536		(7,817)			3.950	3.272	JJ	22,531	48,862	12/30/2021	07/15/2026
03666H-AE-1	ANTARES HOLDINGS LP			1,2	2.B FE	3,168,192	94.6158	3,027,704	3,200,000	3,184,413		5,778			3.750	3.954	JJ	55,333	120,000	01/21/2022	07/15/2027
036752-AD-5	ELEVANCE HEALTH INC			1,2	2.A FE	160,858	80.6040	107,203	133,000	158,607		(773)			4.375	3.169	JD	485	5,819	12/30/2021	12/01/2047
036752-AN-3	ELEVANCE HEALTH INC			1,2	2.A FE	9,170,495	86.8735	8,323,352	9,581,000	9,298,342		47,435			2.250	2.839	MN	27,545	215,573	03/25/2022	05/15/2030
03718N-AC-0	ANTOFAGASTA PLC		C	1,2	2.B FE	4,612,500	101.5419	4,569,383	4,500,000	4,607,553		(4,947)			6.250	5.907	MN	46,094	140,625	05/28/2024	05/02/2034
03740L-AE-2	AON CORP			1,2	2.A FE	8,765,254	73.3620	6,529,218	8,900,000	8,771,208		1,512			3.900	3.971	FA	118,593	347,100	02/23/2022	02/28/2052
037735-CM-7	APPALACHIAN POWER CO			1	2.A FE	1,163,510	109.9092	895,760	815,000	1,113,076		(17,398)			7.000	3.521	AO	14,263	57,050	12/30/2021	04/01/2038
037735-CT-2	APPALACHIAN POWER CO			1,2	2.A FE	1,022,200	81.1077	722,670	891,000	1,009,471		(4,380)			4.400	3.437	MN	5,009	39,204	12/30/2021	05/15/2044
037735-CV-7	APPALACHIAN POWER CO			1,2	2.A FE	596,836	80.7660	415,137	514,000	589,303		(2,593)			4.450	3.429	JD	1,906	22,873	12/30/2021	06/01/2045
037833-AL-4	APPLE INC			1	1.B FE	9,617,356	82.8343	8,183,202	9,879,000	9,664,322		7,869			3.850	4.015	MN	60,221	380,342	12/30/2021	05/04/2043
037833-AT-7	APPLE INC			1	1.B FE	2,741,935	91.3805	1,981,130	2,168,000	2,684,234		(19,762)			4.450	2.841	MN	14,739	96,476	12/30/2021	05/06/2044
037833-BA-7	APPLE INC			1	1.B FE	7,222,720	76.6038	6,128,303	8,000,000	7,336,080		21,277			3.450	4.058	FA	108,867	276,000	01/29/2019	02/09/2045
037833-BH-2	APPLE INC			1	1.B FE	6,876,270	88.2736	5,817,231	6,590,000	6,836,061		(7,349)			4.375	4.103	MN	38,442	288,313	01/29/2019	05/13/2045
037833-BX-7	APPLE INC			1,2	1.B FE	1,077,738	91.4290	758,861	830,000	1,054,835		(7,843)			4.650	2.897	FA	13,723	38,595	12/30/2021	02/23/2046
037833-CD-0	APPLE INC			1,2	1.B FE	2,562,724	80.6249	1,871,304	2,321,000	2,541,045		(7,489)			3.850	3.213	FA	36,488	89,359	12/30/2021	08/04/2046
037833-DD-9	APPLE INC			1,2	1.B FE	960,874	78.7088	653,283	830,000	949,762		(3,807)			3.750	2.867	MS	9,424	31,125	12/30/2021	09/12/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-DG-2	APPLE INC	C		1,2	1.B FE	9,012,400	78.5896	7,858,960	10,000,000	9,132,752		22,262			3.750	4.353	MN	50,000	375,000	11/16/2018	11/13/2047
037833-DQ-0	APPLE INC			1,2	1.B FE	124,652	66.6442	81,306	122,000	124,454		(67)			2.950	2.835	MS	1,100	3,599	12/30/2021	09/11/2049
037833-EG-1	APPLE INC			1,2	1.B FE	831,530	59.2332	592,332	1,000,000	837,364		2,187			2.800	3.610	FA	11,122	28,000	03/25/2022	02/08/2061
038222-AM-7	APPLIED MATERIALS INC			1,2	1.F FE	248,348	84.6995	166,858	197,000	243,877		(1,532)			4.350	2.871	AO	2,142	8,570	12/30/2021	04/01/2047
03835V-AJ-5	APTIV SWISS HOLDINGS LTD	C		1,2	2.B FE	1,377,828	58.4641	1,052,355	1,800,000	1,397,892		7,573			3.100	4.547	JD	4,650	55,800	03/25/2022	12/01/2051
03836W-AC-7	ESSENTIAL UTILITIES INC			1,2	2.B FE	171,911	78.2189	114,200	146,000	170,010		(653)			4.276	3.276	MN	1,040	6,243	12/30/2021	05/01/2049
03938J-AA-7	ARCH CAPITAL GROUP (US) INC			1	1.G FE	4,893,889	91.5999	4,460,913	4,870,000	4,891,094		(585)			5.144	5.106	MN	41,752	250,513	12/30/2021	11/01/2043
03939A-AA-5	ARCH CAPITAL GROUP LTD	C		1,2	2.A FE	418,179	71.2521	281,446	395,000	416,583		(549)			3.635	3.312	JD	40	14,358	12/30/2021	06/30/2050
039936-AA-7	ARES FINANCE CO. IV LLC			1,2	2.A FE	2,053,443	70.0115	1,470,241	2,100,000	2,056,124		968			3.650	3.774	FA	31,938	76,650	01/13/2022	02/01/2052
040555-CN-2	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	816,541	84.5976	595,567	704,000	803,887		(4,355)			4.500	3.383	AO	7,920	31,680	12/30/2021	04/01/2042
040555-CX-0	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	718,951	77.3880	489,092	632,000	712,431		(2,240)			4.200	3.401	FA	10,028	26,544	12/30/2021	08/15/2048
04317@-AV-0	ARTHUR J GALLAGHER & CO				2.A FE	2,500,000	96.5634	2,414,086	2,500,000	2,500,000					4.090	4.090	JD	1,136	102,250	05/03/2017	06/27/2027
04351L-AA-8	ASCENSION HEALTH ALLIANCE			1	1.C FE	7,905,000	89.4621	7,071,977	7,905,000	7,905,000					4.847	4.847	MN	48,959	383,155	06/12/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.C FE	3,380,770	79.7519	2,224,281	2,789,000	3,328,886		(17,753)			3.945	2.760	MN	14,059	110,026	12/30/2021	11/15/2046
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	559,355	88.2889	479,409	543,000	554,460		(1,668)			3.150	2.778	JD	760	17,105	12/30/2021	06/15/2031
046353-AD-0	ASTRAZENECA PLC	C		1	1.F FE	730,140	109.6514	548,257	500,000	693,519		(12,555)			6.450	2.806	MS	9,496	32,250	12/30/2021	09/15/2037
046353-AM-0	ASTRAZENECA PLC	C		1	1.F FE	280,188	85.7520	191,227	223,000	274,958		(1,792)			4.375	2.882	MN	9,756	1,220	12/30/2021	11/16/2045
046353-AX-6	ASTRAZENECA PLC	C		1,2	1.F FE	1,621,336	54.4012	1,000,438	1,839,000	1,637,149		5,415			2.125	2.723	FA	15,740	39,079	12/30/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC	C		1,2	1.F FE	321,972	65.3896	204,016	312,000	321,280		(236)			3.000	2.837	MN	858	9,360	12/30/2021	05/28/2051
04685A-2R-1	ATHENE GLOBAL FUNDING				1.E FE	308,993	85.7775	270,199	315,000	310,870		644			2.550	2.793	MN	937	8,033	12/30/2021	11/19/2030
048303-CJ-8	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	1,880,025	84.9336	1,578,916	1,859,000	1,873,438		(2,228)			2.300	2.160	MS	12,590	42,757	12/30/2021	03/15/2031
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	1,575,316	102.6539	1,217,476	1,186,000	1,496,145		(27,147)			5.950	2.866	AO	14,897	70,567	12/30/2021	10/15/2034
049560-AK-1	ATMOS ENERGY CORP			1,2	1.E FE	3,262,583	99.0579	2,983,624	3,012,000	3,233,285		(10,495)			5.500	4.790	JD	7,363	165,660	12/30/2021	06/15/2041
049560-AL-9	ATMOS ENERGY CORP			1,2	1.E FE	752,764	82.9220	544,797	657,000	742,334		(3,583)			4.150	3.178	JJ	12,572	27,266	12/30/2021	01/15/2043
049560-AP-0	ATMOS ENERGY CORP			1,2	1.G FE	858,253	82.0335	577,516	704,000	846,233		(4,124)			4.300	3.077	AO	7,568	30,272	12/30/2021	10/01/2048
049560-AS-4	ATMOS ENERGY CORP			1,2	1.G FE	86,772	68.6708	56,310	82,000	86,421		(120)			3.375	3.058	MS	815	2,768	12/30/2021	09/15/2049
049560-AT-2	ATMOS ENERGY CORP			1,2	1.G FE	4,816,163	82.0199	4,238,788	5,168,000	4,925,004		37,108			1.500	2.340	JJ	35,745	77,520	12/30/2021	01/15/2031
052769-AD-8	AUTODESK INC			1,2	2.A FE	1,570,328	99.8248	1,444,465	1,447,000	1,454,972		(38,981)			4.375	1.647	JD	2,814	63,306	12/30/2021	06/15/2025
05323*-AA-7	AUTOMATION SMC HOLDINGS INC				4.B	48,455	100.0345	48,471	48,455	48,455					15.000	15.001	MJSD	20	6,886	10/02/2024	04/07/2026
05324#-AA-2	AUTOMATION SMC HOLDINGS INC				5.C	9,428,351	100.0639	9,555,687	9,549,588	9,548,448		29,047			14.000	14.339	MJSD	345,377	1,000,938	10/25/2024	07/10/2026
05348E-AV-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,399,123	99.4579	4,117,559	4,140,000	4,154,126		(82,823)			3.450	1.429	JD	11,903	142,830	12/30/2021	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	2,312,688	98.9846	2,142,026	2,164,000	2,190,028		(41,500)			3.500	1.545	MN	9,678	75,740	12/30/2021	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	709,066	77.7524	470,402	605,000	699,810		(3,171)			3.900	2.907	AO	4,981	23,595	12/30/2021	10/15/2046
05348E-BF-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	9,758,655	93.7764	8,492,388	9,056,000	9,477,268		(95,667)			3.300	2.129	JD	24,904	298,848	12/30/2021	06/01/2029
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	672,253	95.6074	626,229	655,000	663,206		(3,102)			3.500	2.977	MN	3,821	22,925	12/30/2021	11/01/2027
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	C		1,2	2.C FE	848,811	92.7301	860,536	928,000	889,063		12,560			2.528	4.088	MN	2,802	23,460	08/18/2021	11/18/2027
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.A FE	2,724,790	97.9762	2,384,740	2,434,000	2,585,302		(47,534)			4.350	2.231	AO	20,882	105,879	01/01/2022	04/20/2028
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	89,056	89.0645	64,126	72,000	87,781		(439)			5.000	3.585	AO	710	4,903	12/30/2021	04/20/2048
054561-AN-5	EQUITABLE HOLDINGS INC			1,2	2.A FE	2,165,250	97.4475	1,874,891	1,924,000	2,065,190		(55,163)			4.572	2.570	FA	33,231	371,031	12/30/2021	02/15/2029
05523R-AC-1	BAE SYSTEMS PLC	C		1	2.A FE	491,161	100.6278	368,298	366,000	477,117		(4,838)			5.800	3.409	AO	4,717	21,228	12/30/2021	10/11/2041
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	2,902,284	89.0614	2,545,376	2,858,000	2,896,016		(1,095)			4.750	4.642	AO	31,676	135,755	12/30/2021	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.A FE	2,278,527	99.0742	2,107,307	2,127,000	2,156,538		(41,380)			3.850	1.856	JD	3,640	81,890	12/30/2021	12/15/2025
05541V-AF-3	BG ENERGY CAPITAL PLC	C		1	1.E FE	3,329,452	93.2290	2,430,480	2,607,000	3,247,013		(28,348)			5.125	3.220	AO	28,206	133,609	01/01/2022	10/15/2041
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	C		1	1.F FE	1,720,203	93.4274	1,225,768	1,312,000	1,678,438		(14,342)			5.000	3.035	MS	16,582	65,600	12/30/2021	09/30/2043
055787D-AX-0	BPCE SA	C			1.E FE	1,213,748	97.4450	1,106,975	1,136,000	1,167,147		(15,822)			3.375	1.912	JD	3,089	38,340	12/30/2021	12/02/2026

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
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	13,808,014	81.6704	11,730,323	14,363,000	13,966,600		59,565			2.277	2.719	JJ	146,262	327,046	12/30/2021	01/20/2032
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES				1.D	33,053,403	91.3991	30,210,512	33,053,403	33,053,403					4.170	4.170	MON	114,861	1,378,327	12/13/2016	12/01/2041
05606#-AA-1	BIF III HOLTWOOD LLC				2.C PL	9,000,000	88.9476	8,005,286	9,000,000	9,000,000					4.504	4.504	MJSD	1,126	405,360	01/24/2018	02/15/2033
057224-AZ-0	BAKER HUGHES HOLDINGS LLC		1		1.G FE	2,036,080	94.9445	1,558,989	1,642,000	1,988,269		(16,470)			5.125	3.383	MS	24,778	84,153	12/30/2021	09/15/2040
05723K-AF-7	BAKER HUGHES HOLDINGS LLC		1,2		1.G FE	545,875	78.6801	379,238	482,000	540,811		(1,742)			4.080	3.306	JD	874	19,666	12/30/2021	12/15/2047
05890P-AB-2	BANCO DE CREDITO E INVERSIONES		1,2		1.G FE	3,069,310	84.2973	3,118,999	3,700,000	3,132,443		58,927			2.875	5.621	AO	22,752	106,375	03/20/2024	10/14/2031
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES		1		1.G FE	2,175,585	95.7648	1,951,687	2,038,000	2,106,297		(23,615)			3.500	2.248	AO	15,653	71,330	12/30/2021	10/12/2027
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO		1		1.G FE	610,895	97.6441	482,362	494,000	583,704		(9,311)			5.200	2.775	JD	1,142	25,688	12/30/2021	06/15/2033
059165-EH-9	BALTIMORE GAS AND ELECTRIC CO		1,2		1.G FE	53,065	72.2663	35,411	49,000	52,706		(123)			3.500	3.013	FA	648	1,715	12/30/2021	08/15/2046
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO		1,2		1.F FE	443,463	74.5214	294,359	395,000	439,432		(1,380)			3.750	3.047	FA	5,596	14,813	12/30/2021	08/15/2047
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO		1,2		1.F FE	955,434	79.9310	631,455	790,000	942,506		(4,438)			4.250	3.079	MS	9,886	33,575	12/30/2021	09/15/2048
05970F-AD-3	BANCO SANTANDER-CHILE		C	1,2	1.G FE	1,788,750	87.2930	1,571,274	1,800,000	1,791,869		1,108			3.177	3.251	AO	10,325	57,186	01/20/2022	10/26/2031
05971K-AF-6	BANCO SANTANDER SA		C		1.G FE	14,328,960	91.1143	12,391,549	13,600,000	14,087,831		(82,542)			3.490	2.771	MN	43,509	474,640	12/30/2021	05/28/2030
05971U-2E-6	BANCO DE CREDITO DEL PERU		C	1,2	2.C FE	1,198,824	101.7299	1,220,759	1,200,000	1,199,027		203			5.850	5.873	JJ	33,150	35,100	01/04/2024	01/11/2029
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M		C	1,2	2.C FE	2,900,000	97.8950	2,838,955	2,900,000	2,900,000					7.250	7.253	JJ	60,155		09/10/2024	01/31/2041
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	916,171	103.8312	697,746	672,000	874,741		(14,217)			6.000	2.950	AO	8,512	40,320	12/30/2021	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	1,114,161	104.3263	824,178	790,000	1,077,609		(12,543)			5.875	3.113	FA	18,565	46,413	12/30/2021	02/07/2042
06051G-GG-8	BANK OF AMERICA CORP		1,2,5		1.G FE	1,169,851	84.2219	799,266	949,000	1,151,461		(6,313)			4.443	3.100	JJ	18,857	42,164	12/30/2021	01/20/2048
06051G-HA-0	BANK OF AMERICA CORP		1,2,5		1.G FE	2,017,088	77.0848	1,342,046	1,741,000	1,995,269		(7,484)			3.946	3.059	JJ	30,152	68,700	12/30/2021	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP		1,2,5		1.E FE	11,179,416	95.8766	10,027,738	10,459,000	10,828,413		(119,495)			3.419	2.183	JD	10,926	357,593	01/01/2022	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP		1,2,5		1.E FE	4,760,415	96.9827	4,225,535	4,357,000	4,571,426		(64,504)			3.970	2.351	MS	55,736	172,973	12/30/2021	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP		1,2,5		1.G FE	28,231,822	97.4275	24,705,677	25,358,000	26,971,923		(429,695)			4.271	2.395	JJ	475,334	1,083,040	12/30/2021	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP		1,2,5		1.G FE	16,025,853	95.8330	13,956,163	14,563,000	15,438,248		(200,377)			3.974	2.425	FA	231,493	578,734	12/30/2021	02/07/2030
06051G-HS-1	BANK OF AMERICA CORP		1,2,5		1.G FE	112,959	81.8620	75,313	92,000	111,410		(532)			4.330	3.086	MS	1,173	3,984	12/30/2021	03/15/2050
06051G-JA-8	BANK OF AMERICA CORP		1,2,5		1.G FE	217,307	78.2826	141,692	181,000	214,742		(880)			4.083	3.021	MS	2,073	7,390	01/01/2022	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP		1,2,5		1.G FE	6,948,195	88.0966	6,070,736	6,891,000	6,929,059		(6,513)			2.592	2.481	AO	30,761	178,615	12/30/2021	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP		1,2,5		1.G FE	1,232,660	69.4230	896,251	1,291,000	1,239,825		2,582			2.676	2.984	JD	1,152	34,547	12/30/2021	06/19/2041
06051G-JL-4	BANK OF AMERICA CORP		1,2,5		1.G FE	8,771,689	83.5425	7,655,832	9,164,000	8,888,493		43,874			1.922	2.414	AO	32,780	176,132	12/30/2021	10/24/2031
06051G-JP-5	BANK OF AMERICA CORP		1,2,5		1.G FE	7,904,926	86.2050	6,757,609	7,839,000	7,885,263		(6,692)			2.651	2.547	MS	63,498	207,812	12/30/2021	03/11/2032
06051G-JT-7	BANK OF AMERICA CORP		1,2,5		1.G FE	9,268,373	85.9591	7,861,815	9,146,000	9,232,187		(12,331)			2.687	2.524	AO	47,103	245,753	12/30/2021	04/22/2032
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC		1		1.E FE	3,027,831	84.4867	2,218,620	2,626,000	2,982,583		(15,555)			4.342	3.287	MN	14,569	114,021	12/30/2021	11/15/2041
06738E-AE-5	BARCLAYS PLC		C		2.A FE	3,098,568	99.7385	2,925,332	2,933,000	2,943,791		(52,527)			3.650	1.834	MS	31,224	107,055	12/30/2021	03/16/2025
06738E-AN-5	BARCLAYS PLC		C		2.A FE	1,923,170	99.5247	1,751,635	1,760,000	1,802,887		(40,848)			4.375	1.973	JJ	36,147	77,000	12/30/2021	01/12/2026
06738E-BK-0	BARCLAYS PLC		C	2,5	2.A FE	5,479,800	97.4078	4,870,392	5,000,000	5,305,252		(62,031)			5.088	3.596	JD	7,773	254,400	01/31/2022	06/20/2030
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	196,623	98.4496	143,736	146,000	191,530		(1,754)			5.750	3.442	MN	1,399	8,395	12/30/2021	05/01/2043
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		C	1	1.G FE	154,013	101.0414	115,187	114,000	148,792		(1,797)			5.950	3.321	AO	1,432	6,783	12/30/2021	10/15/2039
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I				1.F	3,959,840	95.6794	3,788,752	3,959,840	3,959,840					4.000	3.999	AO	39,598	158,394	10/31/2011	10/01/2031
07177M-AB-9	BAXALTA INC		1,2		2.A FE	1,342,553	99.6599	1,241,763	1,246,000	1,252,872		(30,295)			4.000	1.539	JD	1,108	49,840	01/01/2022	06/23/2025
07177M-AN-3	BAXALTA INC		1,2		2.A FE	473,675	92.0491	330,456	359,000	463,060		(3,653)			5.250	3.263	JD	419	18,848	12/30/2021	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC		1		2.B FE	1,089,146	102.0949	809,612	793,000	1,044,184		(15,462)			6.250	3.231	JD	4,130	49,563	12/30/2021	12/01/2037
071813-CV-9	BAXTER INTERNATIONAL INC		1,2		2.B FE	2,638,222	62.0609	1,861,826	3,000,000	2,656,277		7,299			3.132	3.817	JD	7,830	93,960	06/10/2022	12/01/2051
072722-AE-1	BAYCARE HEALTH SYSTEM INC		1,2		1.C FE	478,408	76.5064	311,381	407,000	473,330		(1,739)			3.831	2.917	MN	1,992	15,592	12/30/2021	11/15/2050
07274N-AN-3	BAYER US FINANCE II LLC		1,2		2.B FE	232,378	83.3308	166,662	200,000	227,512		(1,675)			4.625	3.313	JD	154	9,250	12/30/2021	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC		1,2		2.B FE	373,433	77.9114	238,409	306,000	368,413		(1,732)			4.875	3.567	JD	249	14,918	12/30/2021	06/25/2048
07274N-BF-9	BAYER US FINANCE II LLC		1,2		2.B FE	2,460,586	74.8126	1,720,691	2,300,000	2,446,198		(5,058)			4.400	3.923	JJ	46,664	101,200	01/19/2022	07/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-BH-5	BAYER US FINANCE II LLC			1,2	2.B FE	662,524	71.6168	429,701	600,000	660,807		(603)			4.700	4.172	JJ	13,003	28,200	01/20/2022	07/15/2064
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,442,971	83.2218	987,011	1,186,000	1,418,831		(8,271)			4.185	2.902	MN	6,342	49,634	12/30/2021	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,393,111	80.5892	955,788	1,186,000	1,374,883		(6,247)			3.967	2.956	MN	6,012	47,049	12/30/2021	11/15/2046
072868-AC-6	BAYLOR UNIVERSITY			1	1.E FE	518,223	85.2150	395,398	464,000	510,087		(2,795)			4.019	3.095	MS	6,216	18,648	12/30/2021	03/01/2038
07387#-AA-2	BEAR SWAMP FINANCE LP				3.A PL	9,450,289	98.3144	9,290,999	9,450,289	9,450,289					4.890	4.890	MJSD	115,591	516,735	10/08/2015	10/08/2025
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	297,254	86.4554	206,629	239,000	291,625		(1,934)			4.685	3.161	JD	498	11,197	01/01/2022	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	6,763,412	85.5898	5,808,127	6,786,000	6,767,768		737			4.669	4.687	JD	22,003	316,838	12/30/2021	06/06/2047
075887-CK-3	BECTON DICKINSON AND CO			1,2	2.B FE	1,147,691	73.8119	808,240	1,095,000	1,144,312		(1,194)			3.794	3.521	MN	4,731	41,544	01/27/2022	05/20/2050
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.B FE	7,646,187	83.3076	6,642,111	7,973,000	7,746,067		34,101			1.957	2.462	FA	60,679	156,032	12/30/2021	02/11/2031
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	146,078	78.1307	94,538	121,000	144,229		(635)			4.300	3.156	JJ	2,197	5,203	12/30/2021	07/29/2049
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	3,346,424	105.4122	3,570,310	3,387,000	3,358,532		1,260			5.750	5.835	JJ	89,803	194,753	01/06/2010	01/15/2040
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	59,019	82.7433	40,544	49,000	58,231		(270)			4.200	3.058	FA	777	2,058	12/30/2021	08/15/2048
09031W-AE-3	BIMBO BAKERIES USA INC			1,2	2.A FE	2,560,514	96.4565	2,507,870	2,600,000	2,561,776		1,262			5.375	5.555	JJ	66,769	43,000	11/20/2024	01/09/2036
09062X-AD-5	BIOGEN INC			1,2	2.A FE	828,348	90.5785	584,231	645,000	811,938		(5,653)			5.200	3.416	MS	9,876	33,540	12/30/2021	09/15/2045
09062X-AF-0	BIOGEN INC			1,2	2.A FE	2,570,412	99.4356	2,355,628	2,369,000	2,395,859		(59,021)			4.050	1.522	MS	28,250	95,945	01/01/2022	09/15/2025
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	919,484	90.8015	646,507	712,000	899,464		(6,881)			5.000	3.175	JD	1,582	35,600	12/30/2021	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	334,874	82.9448	228,928	276,000	329,553		(1,828)			4.450	3.159	JJ	5,663	12,282	12/30/2021	07/15/2045
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	412,650	95.6437	373,967	391,000	401,143		(3,916)			3.150	2.080	AO	3,045	12,317	12/30/2021	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	456,989	88.9040	400,957	451,000	454,807		(743)			2.500	2.313	JJ	5,356	11,275	12/30/2021	01/10/2030
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	65,416	69.4232	42,348	61,000	65,093		(111)			3.500	3.104	MS	658	2,135	12/30/2021	09/10/2049
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	5,837,039	80.4505	5,057,923	6,287,000	5,972,554		46,345			1.600	2.469	MS	25,427	100,592	12/30/2021	03/30/2031
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	8,475,435	65.2572	5,546,863	8,500,000	8,477,225		669			3.200	3.215	JJ	114,089	272,000	01/03/2022	01/30/2052
09581J-AR-7	BLUE OWL FINANCE LLC			1,2	2.B FE	5,652,719	87.7199	5,078,984	5,790,000	5,692,017		13,652			3.125	3.420	JD	10,555	181,100	12/30/2021	06/10/2031
09659W-2D-5	BNP PARIBAS SA		C		1.G FE	4,647,762	99.9748	4,426,883	4,428,000	4,429,612		(73,865)			3.375	1.686	JJ	71,402	149,445	12/30/2021	01/09/2025
09659W-2H-6	BNP PARIBAS SA		C	2,5	1.G FE	2,944,757	99.3230	2,517,838	2,535,000	2,778,903		(56,707)			5.198	2.661	JJ	62,590	131,769	12/30/2021	01/10/2030
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	37,180,854	89.2126	32,275,330	36,178,000	36,831,009		(119,594)			3.052	2.666	JJ	515,271	1,104,153	12/30/2021	01/13/2031
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	8,844,487	84.9869	7,462,700	8,781,000	8,826,034		(6,277)			2.871	2.782	AO	50,421	252,103	01/01/2022	04/19/2032
097023-AG-0	BOEING CO				2.C FE	99,236	114.5335	77,883	68,000	90,735		(2,922)			8.625	3.170	MN	749	5,865	12/30/2021	11/15/2031
097023-AK-1	BOEING CO				2.C FE	3,016,967	110.9241	2,578,985	2,325,000	2,828,772		(14,421)			7.875	5.919	AO	38,653	183,094	06/05/2003	04/15/2043
097023-AS-4	BOEING CO			1	2.C FE	218,855	103.8327	170,286	164,000	211,020		(2,707)			6.625	3.825	FA	4,105	10,865	12/30/2021	02/15/2038
097023-AU-9	BOEING CO			1	2.C FE	212,414	103.3443	174,652	169,000	202,234		(3,502)			6.125	3.340	FA	3,910	10,351	12/30/2021	02/15/2033
097023-BA-2	BOEING CO			1	2.C FE	106,714	96.7959	81,309	84,000	103,942		(957)			5.875	3.797	FA	1,864	4,935	12/30/2021	02/15/2040
097023-BK-0	BOEING CO			1,2	2.C FE	73,980	78.4510	58,054	74,000	73,988		3			3.300	3.302	MS	814	2,442	12/30/2021	03/01/2035
097023-CE-3	BOEING CO			1,2	2.C FE	103,592	74.2207	76,447	103,000	103,515		(26)			3.500	3.454	MS	1,202	3,605	12/30/2021	03/01/2039
097023-CV-5	BOEING CO			1,2	2.C FE	8,923,606	95.1380	6,945,071	7,300,000	8,728,010		(69,445)			5.705	3.949	MN	69,411	416,465	01/27/2022	05/01/2040
097023-CW-3	BOEING CO			1,2	2.C FE	648,792	93.0153	465,077	500,000	639,683		(3,210)			5.805	4.017	MN	4,838	29,025	01/19/2022	05/01/2050
097023-CX-1	BOEING CO			1,2	2.C FE	49,297,988	92.5309	38,492,835	41,600,000	49,074,543		(81,058)			5.930	4.849	MN	411,147	2,466,880	03/30/2022	05/01/2060
097023-CY-9	BOEING CO			1,2	2.C FE	4,058,914	98.5983	3,746,734	3,800,000	3,976,690		(30,489)			5.150	4.127	MN	32,617	195,700	03/11/2022	05/01/2030
097023-DT-9	BOEING CO			1,2	2.C FE	3,050,000	106.2847	3,241,682	3,050,000	3,050,000					6.858	6.857	MN	34,862	104,585	04/29/2024	05/01/2054
097023-DU-6	BOEING CO			1,2	2.C FE	1,950,000	106.1127	2,069,197	1,950,000	1,950,000					7.008	7.007	MN	22,776	68,328	04/29/2024	05/01/2064
09778P-AA-3	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	8,062,712	94.0630	7,002,990	7,445,000	7,837,207		(74,561)			3.464	2.323	JD	21,491	257,895	12/30/2021	06/01/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	3,196,379	83.2547	2,724,926	3,273,000	3,219,055		7,744			2.095	2.374	JD	5,714	68,569	12/30/2021	06/01/2031
09779#-AB-2	BONACCORD CAPITAL PARTNERS II-A, L.P.				1.E PL	2,600,000	103.2155	2,683,602	2,600,000	2,600,000					7.500	7.499	JJ	81,603	212,333	06/21/2023	06/30/2043
09779@-AB-4	BONACCORD CAPITAL PARTNERS II-A, L.P.				1.E PL	5,400,000	103.0563	5,565,042	5,400,000	5,400,000					7.500	7.499	JJ	169,875	441,000	06/21/2023	07/31/2043
099724-AH-9	BORGWARNER INC			1,2	2.A FE	97,906	81.5247	69,296	85,000	96,716		(410)			4.375	3.409	MS	1,095	3,719	12/30/2021	03/15/2045

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
100743-AJ-2	BOSTON GAS CO			1	2.A FE	211,518	82.3108	153,921	187,000	208,881		(907)			4.487	3.568	FA	3,170	8,391	12/30/2021	02/15/2042
101137-AE-7	BOSTON SCIENTIFIC CORP			1	2.A FE	67,225	110.0280	53,914	49,000	63,924		(1,135)			6.500	3.166	MN	407	3,185	12/30/2021	11/15/2035
101137-AT-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	110,343	91.2700	84,881	93,000	107,839		(860)			4.550	3.108	MS	1,411	4,232	12/30/2021	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP			1,2	2.A FE	151,243	87.8078	105,369	120,000	148,912		(802)			4.700	3.235	MS	1,880	5,640	01/01/2022	03/01/2049
101137-BA-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	14,632,618	89.2891	13,214,787	14,800,000	14,687,223		19,266			2.650	2.803	JD	32,683	392,200	02/01/2022	06/01/2030
102291-AA-9	BOWDOIN COLLEGE			1	1.C FE	849,362	78.0617	503,498	645,000	848,364		(344)			4.693	3.526	JJ	15,135	30,270	12/30/2021	07/01/2112
10240*-AA-7	BOWIE ACQUISITIONS LLC				2.C PL	16,856,537	88.4761	14,914,007	16,856,537	16,856,537					3.920	3.920	JD	1,835	660,776	11/22/2019	09/30/2038
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	625,826	61.9095	423,461	684,000	629,438		1,273			2.939	3.399	JD	1,508	20,103	01/20/2022	06/04/2051
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP LP			1,2	3.A FE	139,601	94.8291	123,278	130,000	134,641		(1,692)			3.950	2.534	MN	656	5,135	12/30/2021	11/15/2027
110122-AP-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	267,623	103.9855	204,851	197,000	255,682		(4,093)			5.875	2.892	MN	1,479	11,574	12/30/2021	11/15/2036
110122-AQ-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	350,797	104.5819	267,730	256,000	336,848		(4,795)			6.125	3.197	MN	2,613	15,680	12/30/2021	05/01/2038
110122-CQ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	613,397	86.3184	450,582	522,000	600,195		(4,523)			4.125	2.819	JD	957	21,533	12/30/2021	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	281,936	80.7808	185,796	230,000	278,090		(1,320)			4.250	3.029	AO	1,765	9,775	01/01/2022	10/26/2049
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	389,301	84.9430	260,775	307,000	382,629		(2,287)			4.550	3.037	FA	5,083	13,969	12/30/2021	02/20/2048
110122-DW-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,090,907	72.8126	1,529,064	2,100,000	2,091,513		266			3.700	3.724	MS	22,878	77,700	02/15/2022	03/15/2052
110122-DX-3	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,293,708	71.5352	929,957	1,300,000	1,293,981		131			3.900	3.924	MS	14,928	50,700	02/15/2022	03/15/2062
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.A FE	872,353	106.1001	725,725	684,000	772,343		(34,027)			7.500	2.165	JJ	25,650	51,300	12/30/2021	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	36,508,709	121.1489	30,248,457	24,968,000	33,034,133		(1,198,844)			9.625	3.557	JD	106,808	2,403,170	12/30/2021	12/15/2030
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.B FE	2,067,172	97.9524	1,876,768	1,916,000	1,977,480		(30,566)			3.900	2.212	MS	22,002	74,724	12/30/2021	03/15/2027
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	971,416	85.5702	830,031	970,000	970,993		(128)			2.600	2.582	MN	4,203	25,220	12/30/2021	05/01/2031
11134L-AH-2	BROADCOM CORP			1,2	2.B FE	18,119,538	98.4381	16,461,808	16,723,000	17,260,240		(292,064)			3.875	2.037	JJ	298,807	648,016	12/30/2021	01/15/2027
11135F-AS-0	BROADCOM INC			1,2	2.B FE	107,627	94.3143	90,542	96,000	104,700		(1,003)			4.300	2.963	MN	527	4,128	12/30/2021	11/15/2032
11135F-BG-5	BROADCOM INC			1,2	2.B FE	538,577	74.4230	390,721	525,000	537,744		(283)			3.750	3.604	FA	7,438	19,688	12/30/2021	02/15/2051
11135F-BH-3	BROADCOM INC			1,2	2.B FE	5,908,466	86.2364	5,231,102	6,066,000	5,956,169		16,350			2.450	2.774	FA	56,144	148,617	12/30/2021	02/15/2031
11135F-BJ-9	BROADCOM INC			1,2	2.B FE	9,538,267	78.0926	7,357,883	9,422,000	9,524,571		(4,646)			3.500	3.410	FA	124,580	329,770	12/30/2021	02/15/2041
11135F-BL-4	BROADCOM INC			1,2	2.B FE	3,616,917	86.6660	3,012,511	3,476,000	3,586,567		(10,394)			3.469	3.064	AO	25,456	120,582	12/30/2021	04/15/2034
11135F-BT-7	BROADCOM INC			1,2	2.B FE	2,294,963	93.7729	2,156,777	2,300,000	2,296,244		555			4.150	4.176	AO	20,151	95,450	03/31/2022	04/15/2032
11135F-BV-2	BROADCOM INC			1,2	2.B FE	6,493,222	95.1148	5,539,485	5,824,000	6,397,192		(36,635)			4.926	3.893	MN	36,658	286,890	04/19/2022	05/15/2037
11271L-AB-8	BROOKFIELD FINANCE INC			1,2	1.G FE	2,526,866	86.1848	1,785,750	2,072,000	2,490,787		(12,420)			4.700	3.397	MS	27,322	97,384	01/01/2022	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC			1,2	1.G FE	4,280,470	97.2848	3,800,916	3,907,000	4,093,462		(63,620)			3.900	2.145	JJ	66,028	152,373	12/30/2021	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC			1,2	1.G FE	7,340,434	99.2990	6,331,306	6,376,000	6,946,232		(134,701)			4.850	2.482	MS	79,027	309,236	12/30/2021	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC			1,2	1.G FE	15,255,136	96.3488	13,064,902	13,560,000	14,662,844		(202,616)			4.350	2.616	AO	124,526	589,860	12/30/2021	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC			1,2	1.G FE	177,642	68.9268	117,865	171,000	177,212		(146)			3.500	3.290	MS	1,513	5,985	01/01/2022	03/30/2051
11271L-AJ-1	BROOKFIELD FINANCE INC			1,2	1.G FE	12,039,445	69.5678	8,417,709	12,100,000	12,043,238		1,541			3.625	3.652	FA	165,703	438,625	02/07/2022	02/15/2052
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	50,584	68.5178	33,574	49,000	50,476		(37)			3.450	3.272	AO	357	1,691	12/30/2021	04/15/2050
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	5,000,000	100.6796	5,033,981	5,000,000	5,000,000					5.910	5.908	JD	12,313	295,500	11/29/2005	12/16/2025
11283#-AC-5	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	15,000,000	101.5302	15,229,530	15,000,000	15,000,000					5.960	5.959	JD	37,250	894,000	11/29/2005	12/16/2030
11283#-AF-8	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	13,000,000	93.3858	12,140,158	13,000,000	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC				2.B PL	5,000,000	89.1333	4,456,663	5,000,000	5,000,000					4.398	4.398	MJSD	611	219,900	07/10/2017	07/10/2032
114259-AP-9	BROOKLYN UNION GAS CO			1,2	2.A FE	140,475	80.7554	97,714	121,000	138,804		(576)			4.504	3.499	MS	1,680	5,450	12/30/2021	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	250,754	76.6508	168,632	220,000	248,405		(808)			4.273	3.448	MS	2,768	9,401	12/30/2021	03/15/2048
114259-AU-8	BROOKLYN UNION GAS CO			1,2	2.A FE	171,070	78.5252	114,647	146,000	169,268		(620)			4.487	3.492	MS	2,129	6,551	12/30/2021	03/04/2049
11778B-AB-8	SKY GROUP FINANCE LTD		C	1	1.G FE	1,448,246	106.3013	1,092,777	1,028,000	1,370,256		(26,748)			6.500	2.886	AO	14,106	66,820	12/30/2021	10/15/2035
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	814,818	102.6728	608,850	593,000	785,271		(10,140)			5.750	3.021	MN	5,683	34,098	12/30/2021	05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	1,444,924	98.2926	1,063,526	1,082,000	1,400,254		(15,335)			5.400	3.053	JD	4,869	58,428	12/30/2021	06/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	615,998	86.5462	444,848	514,000	604,470		(3,959)			4.375	3.050	MS	7,496	22,488	12/30/2021	09/01/2042
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	297,685	86.9374	212,997	245,000	291,932		(1,975)			4.450	3.042	MS	3,210	10,903	12/30/2021	03/15/2043
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	916,853	95.7034	661,310	691,000	892,904		(8,226)			5.150	3.044	MS	11,862	35,587	12/30/2021	09/01/2043
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	516,749	91.5642	365,341	399,000	504,717		(4,130)			4.900	3.036	AO	4,888	19,551	12/30/2021	04/01/2044
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	491,439	87.1514	344,248	395,000	481,827		(3,300)			4.550	3.029	MS	5,991	17,973	12/30/2021	09/01/2044
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	1,247,716	88.3261	872,662	988,000	1,223,557		(8,300)			4.700	3.101	MS	15,479	46,436	12/30/2021	09/01/2045
12189T-AR-5	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	3,697,072	115.4888	2,969,218	2,571,000	3,330,210		(124,995)			7.950	2.317	FA	77,216	204,395	12/30/2021	08/15/2030
12527G-AD-5	CF INDUSTRIES INC			1	2.B FE	1,750,170	88.1083	1,321,625	1,500,000	1,726,578		(8,341)			4.950	3.802	JD	6,188	74,250	01/21/2022	06/01/2043
125491-AN-0	CI FINANCIAL CORP			1,2	2.C FE	735,631	85.0274	612,198	720,000	730,694		(1,693)			3.200	2.916	JD	896	23,040	01/01/2022	12/17/2030
125491-AP-5	CI FINANCIAL CORP			1,2	2.C FE	1,055,399	68.7453	712,888	1,037,000	1,054,301		(377)			4.100	3.994	JD	1,890	42,517	02/04/2022	06/15/2051
125523-AK-6	CIGNA GROUP			1,2	2.A FE	672,344	85.1369	446,117	524,000	661,203		(3,833)			4.900	3.289	JD	1,141	25,676	01/01/2022	12/15/2048
125523-BD-1	CIGNA GROUP			1	2.A FE	132,429	103.2189	101,154	98,000	126,711		(1,965)			6.150	3.169	MN	770	6,027	12/30/2021	11/15/2036
125523-BH-2	CIGNA GROUP			1,2	2.A FE	215,892	92.1369	156,633	170,000	210,722		(1,780)			5.375	3.467	FA	3,452	9,138	12/30/2021	02/15/2042
125523-CD-0	CIGNA GROUP			1	2.A FE	84,610	101.5063	59,889	59,000	81,688		(1,004)			6.125	3.165	MN	462	3,614	12/30/2021	11/15/2041
125523-CM-0	CIGNA GROUP			1,2	2.A FE	10,436,712	84.6781	8,806,526	10,400,000	10,425,412		(3,753)			2.375	2.331	MS	72,728	247,000	12/30/2021	03/15/2031
125523-CQ-1	CIGNA GROUP			1,2	2.A FE	864,889	65.2259	542,679	832,000	862,720		(739)			3.400	3.188	MS	8,329	28,288	12/30/2021	03/15/2051
12572Q-AH-8	CME GROUP INC			1,2	1.D FE	78,333	82.5141	50,334	61,000	76,874		(499)			4.150	2.632	JD	113	2,532	12/30/2021	06/15/2048
125896-BP-4	CMS ENERGY CORP			1,2	2.B FE	1,056,430	99.1832	983,898	992,000	1,003,315		(18,007)			3.600	1.744	MN	4,563	35,712	12/30/2021	11/15/2025
126117-AV-2	CNA FINANCIAL CORP			1,2	2.B FE	188,943	95.7323	163,702	171,000	181,689		(2,472)			3.900	2.287	MN	1,112	6,669	12/30/2021	05/01/2029
126117-AW-0	CNA FINANCIAL CORP			1,2	2.B FE	2,679,023	85.8687	2,381,139	2,773,000	2,709,553		10,428			2.050	2.489	FA	21,475	56,847	12/30/2021	08/15/2030
12614Q-AK-1	CONOPCO INC			1	1.E FE	15,958,937	81.0705	17,608,515	21,720,000	15,983,685		4,539			5.600	7.621	AO	256,779	1,216,320	07/16/2003	10/15/2097
126408-GH-0	CSX CORP			1	1.G FE	442,022	104.9997	339,149	323,000	421,716		(6,965)			6.000	2.910	AO	4,845	19,380	12/30/2021	10/01/2036
126408-GS-6	CSX CORP			1	1.G FE	240,709	106.9680	179,706	168,000	231,417		(3,193)			6.220	3.106	AO	1,771	10,450	12/30/2021	04/30/2040
126408-GW-7	CSX CORP			1,2	1.G FE	206,808	90.4476	150,143	166,000	202,131		(1,606)			4.750	3.088	MN	679	7,885	12/30/2021	05/30/2042
126408-GX-5	CSX CORP			1,2	1.G FE	128,181	86.4820	93,401	108,000	125,999		(750)			4.400	3.161	MS	1,584	4,752	12/30/2021	03/01/2043
126408-GY-3	CSX CORP			1,2	1.G FE	325,385	81.8996	234,233	286,000	321,430		(1,359)			4.100	3.214	MS	3,453	11,726	12/30/2021	03/15/2044
126408-HC-0	CSX CORP			1,2	1.G FE	399,099	77.3942	263,140	340,000	394,844		(1,458)			3.950	3.022	MN	2,238	13,430	12/30/2021	05/01/2050
126408-HD-8	CSX CORP			1,2	1.G FE	741,198	99.0718	689,540	696,000	703,494		(12,751)			3.350	1.484	MN	3,886	23,316	12/30/2021	11/01/2025
126408-HG-1	CSX CORP			1,2	1.G FE	88,335	75.5814	55,174	73,000	87,860		(163)			4.250	3.338	MN	517	3,103	12/30/2021	11/01/2066
126408-HL-0	CSX CORP			1,2	1.G FE	73,235	81.7587	46,602	57,000	72,769		(160)			4.650	3.414	MS	884	2,651	12/30/2021	03/01/2068
126408-HN-6	CSX CORP			1,2	1.G FE	3,231,015	88.0258	2,735,841	3,108,000	3,217,516		(2,457)			4.750	4.505	MN	18,864	147,630	01/31/2019	11/15/2048
126408-HP-1	CSX CORP			1,2	1.G FE	128,943	84.8320	87,377	103,000	126,976		(675)			4.500	3.105	MS	1,365	4,635	12/30/2021	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	2,080,771	117.2883	2,463,054	2,100,000	2,085,224		655			7.875	7.948	MN	21,131	165,375	08/30/2004	05/15/2043
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	7,184,808	96.3507	6,937,248	7,200,000	7,190,413		2,338			4.050	4.084	AO	51,840	291,600	04/20/2022	04/27/2029
12661P-AE-9	CSL FINANCE PLC		C	1,2	1.G FE	4,555,933	86.2407	3,940,337	4,569,000	4,556,787		508			4.750	4.768	AO	38,583	217,028	04/20/2022	04/27/2052
12661P-AF-6	CSL FINANCE PLC		C	1,2	1.G FE	11,144,085	86.1695	9,986,182	11,589,000	11,153,584		4,520			4.950	5.177	AO	101,983	573,656	09/12/2022	04/27/2062
12665*-AA-9	CVS CAREMARK CTL 9-2009				2.B	790,952	108.2200	855,968	790,952	790,952					7.870	7.870	MON	3,631	86,029	09/17/2009	10/10/2031
126650-AY-6	CVSPAS 05 CTF - CMBS			4	2.B	394,205	100.4060	395,806	394,205	394,206		1			5.361	5.361	MON	1,233	21,133	09/23/2005	10/10/2027
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.C FE	1,200,221	99.1273	1,004,015	1,012,854	1,156,452		(12,933)			5.926	4.048	MON	3,501	60,022	12/30/2021	01/10/2034
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	16,244,883	86.4672	12,621,617	14,597,000	16,003,474		(90,621)			4.780	3.779	MS	186,063	697,737	01/01/2022	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	32,633,744	82.4546	21,013,549	25,485,000	32,064,038		(189,039)			5.050	3.408	MS	343,198	1,286,993	01/21/2022	03/25/2048
126659-AA-9	CVSPAS 2009-6 CTF - CMBS			1	2.B FE	2,154,188	107.6539	2,319,067	2,154,189	2,154,198		10			8.353	8.353	MON	10,496	179,939	06/10/2009	07/10/2031
127097-AK-9	COTERRA ENERGY INC			1,2	2.B FE	379,098	96.7013	334,586	346,000	369,120		(5,500)			4.375	2.586	MS	4,457	15,138	12/23/2022	03/15/2029
12761*-AB-0	CIM GROUP MANAGEMENT, LLC				1.G PL	6,750,000	99.4557	6,713,258	6,750,000	6,750,000					6.500	6.473	FA	149,906	438,750	08/16/2022	08/30/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	23,654,567	112.0626	19,138,058	17,078,000	20,827,692		(964,085)			8.480	2.262	MS	426,419	1,448,214	12/30/2021	09/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
133434-AA-8	CAMERON LNG LLC			1,2	1.F FE	11,428,548	87.0750	9,579,990	11,002,000	11,301,182		(43,467)			2.902	2.433	JJ	147,223	319,278	12/30/2021	07/15/2031
133434-AB-6	CAMERON LNG LLC			1,2	1.F FE	10,184,960	82.5213	8,092,864	9,807,000	10,105,782		(26,685)			3.302	2.934	JJ	149,320	323,827	06/07/2022	01/15/2035
133434-AD-2	CAMERON LNG LLC			1,2	1.F FE	5,125,807	80.6026	4,113,151	5,103,000	5,122,663		(1,060)			3.701	3.664	JJ	87,086	188,862	01/01/2022	01/15/2039
136375-BE-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	951,804	111.4470	737,779	662,000	898,355		(20,533)			6.712	2.980	JJ	20,489	44,433	01/01/2022	07/15/2036
136375-BG-6	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	280,701	110.7451	218,168	197,000	257,098		(8,063)			7.375	2.465	AO	3,067	14,529	12/30/2021	10/15/2031
136375-BL-5	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	743,868	108.0067	585,396	542,000	701,812		(14,382)			6.250	2.732	FA	14,115	33,875	12/30/2021	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	786,848	107.1011	604,050	564,000	747,577		(13,456)			6.200	2.841	JD	2,914	34,968	12/30/2021	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO		A	1	1.F FE	588,570	108.9550	452,163	415,000	561,762		(9,203)			6.375	3.035	MN	3,381	26,456	12/30/2021	11/15/2037
136385-AC-5	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	395,002	109.0186	324,876	298,000	369,301		(8,847)			7.200	3.355	JJ	9,894	21,456	12/30/2021	01/15/2032
136385-AE-1	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	83,921	104.8266	68,137	65,000	79,652		(1,470)			6.450	3.376	JD	12	4,193	12/30/2021	06/30/2033
136385-AL-5	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	10,047,225	102.1624	7,662,179	7,500,000	9,660,371		(126,886)			6.250	3.505	MS	138,021	468,750	11/01/2021	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	189,601	106.0249	146,314	138,000	182,751		(2,365)			6.750	3.763	FA	3,881	9,315	12/30/2021	02/01/2039
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO			1	2.A FE	408,318	110.9740	327,373	295,000	376,570		(10,865)			7.125	2.646	AO	4,437	21,019	12/30/2021	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RAILWAY CO			1	2.A FE	181,384	101.9810	143,793	141,000	171,738		(3,306)			5.750	2.761	MS	2,387	8,108	12/30/2021	03/15/2033
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO			1	2.A FE	1,600,545	97.6730	1,465,096	1,500,000	1,575,147		(2,626)			5.750	5.300	JJ	39,771	86,250	01/17/2012	01/15/2042
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO			1,2	2.A FE	119,513	88.4311	83,125	94,000	117,142		(814)			4.800	3.138	FA	1,880	4,512	12/30/2021	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO			1,2	2.A FE	119,635	95.5464	92,680	97,000	115,162		(1,532)			4.800	2.689	MS	1,371	4,656	12/30/2021	09/15/2035
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO			1,2	2.A FE	215,592	100.0083	148,012	148,000	215,420		(56)			6.125	4.176	MS	2,669	9,065	12/30/2021	09/15/2115
13648T-AE-7	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	178,909	90.6046	164,900	182,000	179,040		90			4.950	5.078	FA	3,403	9,009	04/19/2023	08/15/2045
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	139,522	86.7529	126,659	146,000	139,762		148			4.700	5.013	MN	1,144	6,862	04/19/2023	05/01/2048
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	137,714	70.9410	126,275	178,000	138,976		760			3.500	5.042	MN	1,038	6,230	04/19/2023	05/01/2050
13648T-AH-0	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	41,467	73.2959	37,381	51,000	41,554		54			4.200	5.283	MN	274	2,142	04/19/2023	11/15/2069
141781-AF-1	CARGILL INC				1.F FE	1,677,215	105.7642	1,811,741	1,713,000	1,691,096		1,381			7.250	7.414	MN	20,699	124,193	01/04/2001	11/01/2036
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC			1	1.G FE	284,077	96.2366	211,721	220,000	277,724		(2,193)			5.625	3.643	MS	3,128	12,375	12/30/2021	03/30/2043
14313*-AB-9	CARMAX AUTO SUPERSTORES INC				2.C	4,000,000	98.7451	3,949,803	4,000,000	4,000,000					4.170	4.168	AO	29,653	166,800	03/23/2016	04/27/2026
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1.F FE	335,090	106.3138	251,964	237,000	320,400		(5,045)			6.300	3.051	AO	3,733	14,931	12/30/2021	04/01/2038
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.B FE	26,128	71.6648	17,916	25,000	26,051		(26)			3.577	3.326	AO	214	2,560	12/30/2021	04/05/2050
15135U-AF-6	CENOVUS ENERGY INC			1	2.B FE	205,316	107.2038	162,950	152,000	198,776		(2,264)			6.750	3.987	MN	1,311	10,260	12/30/2021	11/15/2039
15135U-AX-7	CENOVUS ENERGY INC			1,2	2.B FE	17,749,602	68.8562	12,256,399	17,800,000	17,758,010		1,416			3.750	3.764	FA	252,167	667,500	10/28/2021	02/15/2052
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP			1,2	2.A FE	291,969	100.6003	218,303	217,000	282,722		(3,182)			5.850	3.336	JJ	5,854	12,695	12/30/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	370,420	86.1668	255,054	296,000	362,732		(2,636)			4.500	2.929	AO	3,330	13,320	12/30/2021	04/01/2044
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	1,548,822	94.0839	1,458,300	1,550,000	1,549,008		149			5.300	5.304	AO	20,538	82,150	03/20/2023	04/01/2053
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	66,509	94.4918	46,301	49,000	65,070		(498)			6.484	4.091	AO	600	3,177	01/01/2022	10/23/2045
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,092,397	95.2509	1,862,155	1,955,000	2,024,691		(23,095)			3.750	2.458	FA	27,696	73,313	12/30/2021	02/15/2028
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	854,163	96.6669	755,935	782,000	819,102		(11,985)			4.200	2.523	MS	9,671	32,844	12/30/2021	03/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	8,990,300	82.0772	8,207,716	10,000,000	9,090,350		19,665			5.375	6.128	MN	89,583	537,500	11/16/2018	05/01/2047
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	188,966	62.4659	123,058	197,000	189,453		171			3.700	3.935	AO	1,822	7,289	12/30/2021	04/01/2051
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	6,652,199	79.1934	5,920,497	7,476,000	6,857,145		74,548			2.300	3.625	FA	71,645	171,948	03/11/2022	02/01/2032
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	18,379,377	60.2590	12,284,396	20,386,000	18,442,894		22,789			3.850	4.377	AO	196,215	784,861	01/14/2022	04/01/2061
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	3,612,338	68.5251	2,560,097	3,736,000	3,626,325		4,861			3.500	3.741	JD	10,897	130,760	12/30/2021	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	329,302	64.3310	212,936	331,000	329,412		41			3.900	3.929	JD	1,076	12,909	12/30/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,030,768	66.5633	716,887	1,077,000	1,031,951		440			4.400	4.632	JD	3,949	47,388	02/10/2022	12/01/2061
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	6,857,516	67.9518	5,300,241	7,800,000	6,947,921		32,960			3.500	4.412	MS	91,000	273,000	02/25/2022	03/01/2042
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	365,133	82.4490	246,522	299,000	359,274		(2,007)			4.115	2.854	JJ	6,152	12,304	12/30/2021	01/01/2047
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL		C		1.G FE	1,400,014	97.1530	1,360,142	1,400,000	1,400,010		(4)			5.580	5.580	AO	14,539		10/07/2024	10/20/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC			1,2	2.C FE	251,853	92.8462	220,045	237,000	246,404		(1,861)			3.700	2.788	JD	731	8,769	12/30/2021	12/01/2029
171232-AQ-4	CHUBB INA HOLDINGS LLC			1	1.F FE	545,809	106.0769	410,517	387,000	519,704		(8,935)			6.000	2.715	MN	3,225	23,220	12/30/2021	05/11/2037
171239-AG-1	CHUBB INA HOLDINGS LLC			1,2	1.F FE	3,236,155	83.0570	2,860,485	3,444,000	3,303,728		23,033			1.375	2.138	MS	13,943	47,355	12/30/2021	09/15/2030
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	3,139,193	105.6695	2,326,842	2,202,000	3,005,109		(45,872)			5.900	2.763	FA	49,080	129,918	12/30/2021	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	2,974,763	100.8157	2,173,587	2,156,000	2,865,329		(37,469)			5.500	2.804	JJ	54,679	118,580	12/30/2021	01/15/2040
172967-AL-5	CITIGROUP INC				1.G FE	524,352	101.0033	441,384	437,000	446,815		(26,281)			7.875	1.754	MN	4,397	34,414	12/30/2021	05/15/2025
172967-BL-4	CITIGROUP INC				2.B FE	6,103,342	106.8347	5,921,849	5,543,000	5,799,291		(26,609)			6.625	5.851	JD	16,321	367,224	05/08/2007	06/15/2032
172967-CC-3	CITIGROUP INC				2.B FE	2,943,992	102.9067	2,354,505	2,288,000	2,799,164		(49,772)			6.000	3.089	AO	23,261	137,280	12/30/2021	10/31/2033
172967-DR-9	CITIGROUP INC				2.B FE	3,524,556	102.0164	2,678,952	2,626,000	3,403,530		(54,670)			6.125	3.081	FA	56,295	160,843	09/29/2022	08/25/2036
172967-EW-7	CITIGROUP INC				1.G FE	2,400,905	123.4156	1,754,970	1,422,000	2,267,754		(45,693)			8.125	3.035	JJ	53,276	115,538	12/30/2021	07/15/2039
172967-JU-6	CITIGROUP INC				1.G FE	1,097,460	87.2619	763,541	875,000	1,077,313		(6,917)			4.650	3.119	JJ	17,066	40,688	12/30/2021	07/30/2045
172967-MD-0	CITIGROUP INC			1,2	1.G FE	8,834,225	85.5663	5,916,056	6,914,000	8,686,748		(50,637)			4.650	3.104	JJ	141,103	321,501	12/30/2021	07/23/2048
172967-ME-8	CITIGROUP INC			1,2,5	1.G FE	8,447,290	95.4738	7,318,066	7,665,000	8,138,075		(105,612)			3.980	2.430	MS	85,588	305,067	01/01/2022	03/20/2030
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	19,614,320	96.1166	16,545,504	17,214,000	18,797,087		(279,300)			4.412	2.529	MS	191,980	759,482	12/30/2021	03/31/2031
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	10,221,082	84.6403	8,629,926	10,196,000	10,213,924		(2,403)			2.561	2.531	MN	43,520	261,120	12/30/2021	05/01/2032
17308C-C5-3	CITIGROUP INC			1,2,5	1.G FE	401,122	90.1893	349,033	387,000	396,040		(1,734)			2.976	2.461	MN	1,792	11,517	12/30/2021	11/05/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	316,167	90.3879	271,164	300,000	310,538		(1,923)			3.250	2.509	AO	1,652	9,750	12/30/2021	04/30/2030
17858P-AA-9	CITY OF HOPE			1	1.F FE	2,544,220	95.2150	1,718,632	1,805,000	2,469,278		(25,723)			5.623	3.045	MN	12,969	101,495	12/30/2021	11/15/2043
17858P-AB-7	CITY OF HOPE			1,2	1.F FE	1,086,734	80.2677	705,553	879,000	1,070,393		(5,601)			4.378	3.058	FA	14,538	38,483	12/30/2021	08/15/2048
18013R-AB-3	CLAREMONT MCKENNA COLLEGE			1,2	1.D FE	10,500,000	64.6723	6,790,594	10,500,000	10,500,000					3.775	3.775	JJ	198,188	396,375	09/29/2022	01/01/2122
185508-B@-6	CLECO POWER LLC				1.G	7,000,000	93.7652	6,563,563	7,000,000	7,000,000					3.570	3.570	JD	10,413	249,900	11/18/2016	12/16/2028
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC			1,2	2.C FE	175,965	83.4308	122,643	147,000	173,566		(827)			4.973	3.719	MN	1,218	7,310	12/30/2021	05/01/2046
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	244,867	101.1608	185,124	183,000	234,614		(3,522)			5.950	3.107	JD	484	10,889	12/30/2021	12/15/2036
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	445,549	100.5296	337,779	336,000	428,944		(5,726)			6.375	3.619	FA	8,925	21,420	12/30/2021	08/01/2037
198280-AH-2	COLUMBIA PIPELINE GROUP INC			1,2	2.A FE	249,614	96.3596	183,083	190,000	244,380		(1,808)			5.800	3.748	JD	918	11,020	12/30/2021	06/01/2045
20030N-AK-7	COMCAST CORP			1	1.G FE	1,606,877	108.5728	1,223,615	1,127,000	1,517,959		(30,453)			6.500	2.780	MN	9,360	73,255	12/30/2021	11/15/2035
20030N-BP-5	COMCAST CORP			1,2	1.G FE	2,389,219	92.1307	1,849,985	2,008,000	2,313,508		(25,921)			4.400	2.674	FA	33,377	88,352	12/30/2021	08/15/2035
20030N-BT-7	COMCAST CORP			1,2	1.G FE	1,979,790	80.7626	1,511,875	1,872,000	1,960,039		(6,754)			3.200	2.704	JJ	27,622	59,904	12/30/2021	07/15/2036
20030N-BU-4	COMCAST CORP			1,2	1.G FE	94,683	70.2190	63,899	91,000	94,361		(110)			3.400	3.158	JJ	1,427	3,094	12/30/2021	07/15/2046
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	561,456	76.2963	376,904	494,000	555,955		(1,887)			4.000	3.204	FA	7,465	19,760	12/30/2021	08/15/2047
20030N-CE-9	COMCAST CORP			1,2	1.G FE	105,376	75.6217	69,572	92,000	104,412		(331)			3.999	3.197	MN	613	3,679	12/30/2021	11/01/2049
20030N-CG-4	COMCAST CORP			1,2	1.G FE	84,300	75.1508	54,860	73,000	83,611		(236)			4.049	3.243	MN	493	2,956	12/30/2021	11/01/2052
20030N-CJ-8	COMCAST CORP			1,2	1.G FE	959,336	84.0733	718,827	855,000	942,845		(5,656)			3.900	2.923	MS	11,115	33,345	12/30/2021	03/01/2038
20030N-DP-3	COMCAST CORP			1,2	1.G FE	47,909	54.3136	29,329	54,000	48,292		132			2.450	3.017	FA	500	1,323	12/30/2021	08/15/2052
20030N-DQ-1	COMCAST CORP			1,2	1.G FE	72,754	52.3912	43,485	83,000	73,148		136			2.650	3.194	FA	831	2,200	12/30/2021	08/15/2062
20030N-DS-7	COMCAST CORP			1,2	1.G FE	4,469,654	60.1448	3,455,317	5,745,000	4,521,487		21,068			2.887	4.146	MN	27,643	165,858	06/07/2022	11/01/2051
20030N-DW-8	COMCAST CORP			1,2	1.G FE	15,257,020	56.4381	10,809,022	19,152,000	15,356,298		40,141			2.987	3.990	MN	95,345	572,070	06/07/2022	11/01/2063
20268J-AC-7	COMMONSPIRIT HEALTH			1,2	1.G FE	36,010,309	78.2519	24,978,796	31,921,000	35,700,160		(99,518)			4.187	3.456	AO	334,133	1,336,532	12/30/2021	10/01/2049
20268J-AF-0	COMMONSPIRIT HEALTH			1,2	1.G FE	235,249	88.5186	203,593	230,000	233,465		(608)			2.782	2.474	AO	1,600	6,399	12/30/2021	10/01/2030
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.G FE	15,000,000	80.6578	12,098,672	15,000,000	15,000,000					4.316	4.316	JJ	307,515	647,400	01/03/2018	01/10/2048
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.G FE	3,300,000	89.3482	2,948,491	3,300,000	3,300,000					3.784	3.783	MS	37,115	124,872	03/03/2022	03/14/2032
202795-HL-7	COMMONWEALTH EDISON CO			1	1.F FE	2,039,640	104.2552	2,085,105	2,000,000	2,023,061		(1,237)			5.900	5.759	MS	34,744	118,000	03/17/2006	03/15/2036
202795-JL-5	COMMONWEALTH EDISON CO			1,2	1.F FE	892,984	74.6472	589,713	790,000	884,373		(2,949)			3.750	3.007	FA	11,192	29,625	12/30/2021	08/15/2047
202795-JM-3	COMMONWEALTH EDISON CO			1,2	1.F FE	2,849,682	77.9752	1,916,630	2,458,000	2,818,228		(10,797)			4.000	3.095	MS	32,773	98,320	12/30/2021	03/01/2048
202795-JT-8	COMMONWEALTH EDISON CO			1,2	1.F FE	55,206	64.7713	34,977	54,000	55,126		(27)			3.125	3.008	MS	497	1,688	12/30/2021	03/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202795-JY-7	COMMONWEALTH EDISON CO			1,2	1.F FE	10,600,179	94.2055	10,010,274	10,626,000	10,601,876		881			5.300	5.316	FA	234,658	563,178	01/03/2023	02/01/2053
205887-AF-9	CONAGRA BRANDS INC				2.C FE	2,112,100	103.8242	1,794,083	1,728,000	1,873,743		(81,188)			7.125	2.177	AO	30,780	123,120	01/01/2022	10/01/2026
205887-BS-0	CONAGRA BRANDS INC			1,2	2.C FE	308,655	77.7733	221,654	285,000	306,305		(813)			4.650	4.051	JJ	5,743	13,253	01/01/2022	01/25/2043
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	5,514,297	93.9539	4,164,975	4,433,000	5,357,030		(54,128)			5.300	3.349	MN	39,158	234,949	12/30/2021	11/01/2038
207597-DV-4	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	544,077	106.2972	419,874	395,000	518,201		(8,887)			6.350	3.087	JD	2,090	25,083	12/30/2021	06/01/2036
207597-DX-0	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	5,525,986	100.5958	5,613,244	5,580,000	5,547,253		2,331			5.750	5.818	MS	106,950	320,850	03/20/2007	03/01/2037
207597-EA-9	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	424,884	106.2955	335,894	316,000	408,324		(5,714)			6.375	3.499	MS	6,715	20,145	12/30/2021	09/01/2037
207597-EG-6	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	449,582	83.5830	310,093	371,000	441,519		(2,765)			4.300	2.972	AO	3,368	15,953	12/30/2021	04/15/2044
20826F-BD-7	CONOCOPHILLIPS CO			1,2	1.F FE	10,887,060	72.2573	7,699,741	10,656,000	10,881,778		(2,236)			4.025	3.916	MS	126,288	428,904	10/04/2022	03/15/2062
209111-EH-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	1,248,542	99.4666	1,004,613	1,010,000	1,202,297		(15,897)			5.300	3.101	MS	17,843	53,530	12/30/2021	03/01/2035
209111-EJ-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	1,069,101	97.9502	857,064	875,000	1,032,854		(12,459)			5.250	3.212	JJ	22,969	45,938	12/30/2021	07/01/2035
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	3,534,985	103.4998	2,807,948	2,713,000	3,390,467		(49,716)			5.850	3.182	MS	46,731	158,711	12/30/2021	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	3,462,340	105.8862	2,687,391	2,538,000	3,302,103		(55,026)			6.200	3.063	JD	6,994	157,356	12/30/2021	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	1,564,592	100.9493	1,226,534	1,215,000	1,507,047		(19,792)			5.700	3.251	JD	5,771	69,255	12/30/2021	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	1,800,474	106.1419	1,379,844	1,300,000	1,722,381		(26,817)			6.300	3.159	FA	30,940	81,900	12/30/2021	08/15/2037
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	4,205,362	110.3571	4,407,663	3,994,000	4,176,422		(10,459)			6.750	6.187	AO	67,399	269,595	12/30/2021	04/01/2038
209111-EY-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	783,690	98.8440	604,925	612,000	761,641		(7,593)			5.500	3.397	JD	2,805	33,660	12/30/2021	12/01/2039
209111-FD-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	2,286,994	85.4084	1,681,691	1,969,000	2,255,649		(10,789)			4.450	3.392	MS	25,799	87,621	01/01/2022	03/15/2044
209111-FF-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,617,476	83.8939	1,103,205	1,315,000	1,601,388		(5,536)			4.625	3.442	JD	5,068	60,819	12/30/2021	12/01/2054
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	987,189	84.7496	716,982	846,000	974,781		(4,272)			4.500	3.455	JD	3,173	38,070	12/30/2021	12/01/2045
209111-FH-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	3,097,755	76.3086	2,193,872	2,875,000	3,078,641		(6,574)			3.850	3.376	JD	4,919	110,688	12/30/2021	06/15/2046
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	577,534	77.8749	381,587	490,000	573,306		(1,454)			4.300	3.414	JD	1,756	21,070	12/30/2021	12/01/2056
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	2,040,517	76.1568	1,438,602	1,889,000	2,028,304		(4,201)			3.875	3.396	JD	3,253	73,199	12/30/2021	06/15/2047
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	3,958,117	73.5304	2,622,095	3,566,000	3,940,318		(6,104)			4.000	3.458	MN	18,226	142,640	12/30/2021	11/15/2057
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	2,121,980	80.3321	1,405,811	1,750,000	2,105,424		(5,691)			4.500	3.461	MN	10,063	78,750	12/30/2021	05/15/2058
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,328,134	69.7101	876,256	1,257,000	1,325,219		(994)			3.700	3.430	MN	5,943	46,509	12/30/2021	11/15/2059
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	12,760,250	58.8569	8,139,905	13,830,000	12,803,153		14,856			3.000	3.357	JD	34,575	414,900	12/30/2021	12/01/2060
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,198,074	67.8800	777,905	1,146,000	1,196,052		(692)			3.600	3.389	JD	1,834	41,256	12/30/2021	06/15/2061
209615-BS-1	DOMINION ENERGY INC			1	2.B FE	2,426,510	104.7636	2,074,320	1,980,000	2,210,064		(74,045)			6.800	2.681	JD	5,984	134,640	12/30/2021	12/15/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	2,102,427	96.0703	1,878,175	1,955,000	2,029,514		(24,815)			3.600	2.223	FA	26,588	70,380	12/30/2021	02/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.B FE	1,406,945	91.2043	1,185,656	1,300,000	1,400,849		(2,266)			5.250	4.700	MN	8,721	68,250	03/15/2022	11/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	2,349,271	73.2598	1,613,913	2,203,000	2,339,503		(3,398)			3.750	3.379	MN	13,769	82,613	01/13/2022	05/01/2050
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	6,597,650	99.2721	4,963,603	5,000,000	6,449,585		(52,556)			5.750	3.620	JD	23,958	287,500	01/27/2022	12/01/2043
21685W-CJ-4	COOPERATIEVE RABOBANK UA		C		1.D FE	1,795,794	97.0059	1,252,346	1,291,000	1,733,496		(21,309)			5.250	2.657	MN	6,966	67,778	12/30/2021	05/24/2041
21987B-BK-3	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	2.A FE	2,898,318	101.8853	2,954,675	2,900,000	2,898,408		90			6.440	6.447	JJ	80,411	93,380	01/23/2024	01/26/2036
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	5,787,160	69.7815	3,817,047	5,470,000	5,764,057		(7,993)			3.304	2.991	MN	30,121	180,729	01/12/2022	11/01/2049
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	832,836	108.6600	637,834	587,000	794,932		(13,032)			6.550	3.160	AO	8,117	38,449	12/30/2021	10/15/2037
224044-AN-7	COX COMMUNICATIONS INC			1	2.B FE	15,511,400	104.3365	13,140,145	12,594,000	14,250,761		(431,922)			6.800	2.908	FA	356,830	856,392	12/30/2021	08/01/2028
224044-BV-8	COX COMMUNICATIONS INC			1	2.B FE	434,791	116.9993	312,388	267,000	412,115		(7,824)			8.375	3.481	MS	7,454	22,361	12/30/2021	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	87,145	80.2629	58,592	73,000	85,678		(505)			4.700	3.400	JD	152	3,431	12/30/2021	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1,2	2.B FE	511,218	79.9931	351,970	440,000	503,849		(2,539)			4.500	3.414	JD	55	19,800	12/30/2021	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	215,162	91.2617	167,009	183,000	208,590		(2,255)			4.800	3.102	FA	3,660	8,784	12/30/2021	02/01/2035
22404Q-AG-3	COX COMMUNICATIONS INC			1	2.B FE	1,931,568	102.8422	1,873,784	1,822,000	1,846,538		(7,033)			6.950	6.455	JJ	58,390	126,629	09/16/2003	01/15/2028
225401-AC-2	UBS GROUP AG		C	1,2	1.G FE	5,765,181	97.7746	5,196,722	5,315,000	5,502,835		(89,536)			4.282	2.479	JJ	108,737	227,588	12/30/2021	01/09/2028
225401-AF-5	UBS GROUP AG		C	1,2,5	1.G FE	2,194,760	96.2915	1,976,865	2,053,000	2,126,977		(23,167)			3.869	2.624	JJ	37,288	79,431	01/01/2022	01/12/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-AP-3	UBS GROUP AG		C	1,2,5	1.G FE	21,850,981	94.4879	18,799,308	19,896,000	21,191,725		(225,964)			4.194	2.849	AO	208,610	834,438	12/30/2021	04/01/2031
225401-AU-2	UBS GROUP AG		C	1,2,5	1.G FE	267,532	86.9782	229,622	264,000	266,511		(349)			3.091	2.926	MN	1,065	8,160	12/30/2021	05/14/2032
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	14,173,242	99.6246	12,912,344	12,961,000	13,241,718		(315,704)			4.450	1.936	FA	217,889	576,765	12/30/2021	02/15/2026
22822V-AC-5	CROWN CASTLE INC			1,2	2.B FE	2,229,956	98.3669	2,048,982	2,083,000	2,126,214		(35,192)			3.700	1.949	JD	3,425	77,071	01/01/2022	06/15/2026
22822V-AE-1	CROWN CASTLE INC			1,2	2.B FE	817,141	98.2588	739,889	753,000	778,754		(13,077)			4.000	2.166	MS	10,040	30,120	12/30/2021	03/01/2027
22822V-AH-4	CROWN CASTLE INC			1,2	2.B FE	2,277,712	96.9747	2,057,803	2,122,000	2,193,635		(28,653)			3.650	2.206	MS	25,818	77,453	12/30/2021	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1,2	2.B FE	2,119,083	96.2240	1,881,180	1,955,000	2,037,981		(27,614)			3.800	2.266	FA	28,065	74,290	12/30/2021	02/15/2028
22822V-AM-3	CROWN CASTLE INC			1,2	2.B FE	105,257	89.2506	74,078	83,000	103,681		(543)			5.200	3.621	FA	1,630	4,316	12/30/2021	02/15/2049
22822V-AW-1	CROWN CASTLE INC			1,2	2.B FE	5,130,343	82.7661	4,447,852	5,374,000	5,203,281		24,993			2.100	2.655	AO	28,214	112,854	12/30/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INC			1,2	2.B FE	2,214,225	69.5556	1,775,754	2,553,000	2,250,832		13,253			2.900	3.889	AO	18,509	74,037	02/15/2022	04/01/2041
22822V-AY-7	CROWN CASTLE INC			1,2	2.B FE	9,358,046	84.2167	7,995,533	9,494,000	9,397,310		13,436			2.500	2.671	JJ	109,445	237,350	12/30/2021	07/15/2031
22966R-AD-8	CUBESMART LP			1,2	2.B FE	247,451	97.2109	229,418	236,000	239,771		(2,611)			3.125	1.974	MS	2,458	7,375	12/30/2021	09/01/2026
22966R-AF-3	CUBESMART LP			1,2	2.B FE	179,956	89.9818	155,669	173,000	177,464		(850)			3.000	2.436	FA	1,961	5,190	12/30/2021	02/15/2030
22966R-AG-1	CUBESMART LP			1,2	2.B FE	2,333,211	82.9826	2,014,817	2,428,000	2,362,135		9,879			2.000	2.480	FA	18,345	48,560	12/30/2021	02/15/2031
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	230,980	80.0270	160,054	200,000	228,587		(837)			4.050	3.167	MN	1,035	8,100	01/19/2022	05/15/2048
23338V-AR-7	DTE ELECTRIC CO			1,2	1.E FE	1,334,203	73.1653	951,148	1,300,000	1,332,299		(680)			3.650	3.506	MS	15,817	47,450	03/07/2022	03/01/2052
23345M-AC-1	DT MIDSTREAM INC			1,2	2.C FE	8,401,944	91.2586	7,665,724	8,400,000	8,401,990		263			4.300	4.296	AO	76,253	361,200	03/31/2022	04/15/2032
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	1,643,989	99.2178	1,531,922	1,544,000	1,560,825		(28,151)			3.500	1.635	FA	22,216	54,040	12/30/2021	08/03/2025
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS				1.F Z	3,414,810	104.0870	3,519,183	3,381,000	3,413,498		(284)			6.850	6.756	FMAN	23,803	57,106	08/22/2022	08/24/2042
23636A-AR-2	DANSKE BANK A/S		C		1.G FE	2,067,062	97.5214	1,811,947	1,858,000	1,973,752		(31,858)			4.375	2.477	JD	4,290	81,288	12/30/2021	06/12/2028
238791-AB-3	DAVINCIRE HOLDINGS LTD		C	1	2.A FE	2,868,153	99.4764	2,814,188	2,829,000	2,833,179		(12,179)			4.750	4.295	MN	22,396	134,378	12/30/2021	05/01/2025
24703D-BF-7	DELL INTERNATIONAL LLC			1,2	2.B FE	2,761,410	73.5726	2,207,179	3,000,000	2,773,055		9,279			3.375	3.993	JD	4,500	101,250	10/02/2023	12/15/2041
24703D-BH-3	DELL INTERNATIONAL LLC			1,2	2.B FE	9,243,899	67.8739	7,330,378	10,800,000	9,280,039		28,735			3.450	4.333	JD	16,560	372,600	10/02/2023	12/15/2051
24703T-AJ-5	DELL INTERNATIONAL LLC			1,2	2.B FE	156,059	118.5320	122,088	103,000	146,744		(3,209)			8.100	3.442	JJ	3,847	8,343	12/30/2021	07/15/2036
24703T-AK-2	DELL INTERNATIONAL LLC			1,2	2.B FE	593,276	127.1929	497,324	391,000	577,391		(5,504)			8.350	4.671	JJ	15,055	32,649	12/30/2021	07/15/2046
247109-BR-1	DELMARVA POWER & LIGHT CO			1,2	1.F FE	491,101	78.3175	343,814	439,000	485,196		(2,028)			4.000	3.190	JD	1,463	17,560	12/30/2021	06/01/2042
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	6,555,981	89.7799	5,923,676	6,598,000	6,555,013		6,038			3.547	3.616	MS	66,959	234,031	03/11/2022	09/18/2031
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	9,632,400	85.7086	8,570,856	10,000,000	9,728,929		37,431			3.035	3.461	MN	27,821	303,500	01/27/2022	05/28/2032
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2.A FE	47,584,162	116.1851	38,367,806	33,023,000	42,802,267		(1,638,711)			8.750	2.850	JD	128,423	2,889,513	12/30/2021	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	C	1	2.A FE	4,709,196	90.0782	3,388,743	3,762,000	4,598,708		(36,113)			4.875	3.184	MS	58,585	183,398	10/28/2021	03/06/2042
251799-AA-0	DEVON ENERGY CORP			1	2.B	352,908	112.6007	283,754	252,000	326,884		(8,963)			7.950	3.323	AO	4,229	20,034	01/01/2022	04/15/2032
25179M-AL-7	DEVON ENERGY CORP			1,2	2.B FE	300,021	92.4252	222,745	241,000	293,274		(2,331)			5.600	3.784	JJ	6,223	13,496	01/01/2022	07/15/2041
25179M-AN-3	DEVON ENERGY CORP			1,2	2.B FE	5,149,759	83.0161	3,793,836	4,570,000	5,089,020		(21,424)			4.750	3.830	MN	27,737	217,075	01/21/2022	05/15/2042
25179M-AU-7	DEVON ENERGY CORP			1,2	2.B FE	8,633,995	83.5210	6,956,464	8,329,000	8,627,293		(11,162)			5.000	4.693	JD	18,509	416,450	01/21/2022	06/15/2045
25179S-AD-2	DEVON FINANCING COMPANY LLC			1	2.B FE	707,388	112.6953	573,619	509,000	652,581		(18,859)			7.875	3.192	MS	10,132	40,084	12/30/2021	09/30/2031
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	2,912,922	105.3559	2,200,885	2,089,000	2,769,686		(49,023)			5.875	2.631	MS	31,023	122,729	12/30/2021	09/30/2036
25278X-AQ-2	DIAMONDBACK ENERGY INC			1,2	2.B FE	2,752,550	77.4793	1,936,982	2,500,000	2,737,591		(5,257)			4.400	3.817	MS	29,639	110,000	01/21/2022	03/24/2051
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	229,547	97.2082	206,081	212,000	219,982		(3,246)			3.700	2.066	FA	2,963	7,844	12/30/2021	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	373,846	94.5639	327,191	346,000	362,895		(3,732)			3.600	2.386	JJ	6,228	12,456	12/30/2021	07/01/2029
25466A-AJ-0	DISCOVER BANK			2	2.B FE	1,963,311	97.7548	1,820,195	1,862,000	1,893,939		(23,595)			3.450	2.127	JJ	27,480	64,239	12/30/2021	07/27/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE	3,086,049	97.9341	2,664,788	2,721,000	2,922,910		(55,703)			4.650	2.394	MS	37,958	126,527	12/30/2021	09/13/2028
254687-DF-0	WALT DISNEY CO				1.F FE	1,096,519	102.3825	910,180	889,000	934,689		(54,759)			7.700	1.423	AO	11,599	68,453	12/30/2021	10/30/2025
254687-DM-5	WALT DISNEY CO				1.G FE	1,325,528	106.8635	1,100,694	1,030,000	1,188,914		(46,547)			7.125	2.203	AO	16,920	73,388	12/30/2021	04/08/2028
254687-DR-4	WALT DISNEY CO				1.F FE	2,384,186	107.7217	1,949,763	1,810,000	2,127,924		(87,128)			7.280	2.046	JD	366	131,768	12/30/2021	06/30/2028
254687-EB-8	WALT DISNEY CO			1	1.F FE	4,193,198	109.8059	3,241,471	2,952,000	3,964,359		(78,352)			6.400	2.752	JD	8,397	188,928	12/30/2021	12/15/2035

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
254687-EH-5	WALT DISNEY CO			1	1.G FE	2,687,973	111.5154	2,028,465	1,819,000	2,552,282		(46,515)			6.650	2.879	MN	15,456	120,964	12/30/2021	11/15/2037
254687-ER-3	WALT DISNEY CO			1	1.F FE	1,604,057	105.8670	1,168,771	1,104,000	1,543,250		(20,851)			6.150	3.016	FA	25,650	67,896	01/01/2022	02/15/2041
254687-ET-9	WALT DISNEY CO			1	1.G FE	1,789,781	98.1929	1,281,417	1,305,000	1,740,303		(16,988)			5.400	3.050	AO	17,618	70,470	12/30/2021	10/01/2043
254687-EV-4	WALT DISNEY CO			1,2	1.G FE	1,261,963	89.5236	884,493	988,000	1,234,705		(9,359)			4.750	3.026	MS	13,818	46,930	12/30/2021	09/15/2044
254687-EX-0	WALT DISNEY CO			1,2	1.F FE	349,568	91.4098	244,978	268,000	342,040		(2,586)			4.950	3.104	AO	2,801	13,266	12/30/2021	10/15/2045
254687-FD-3	WALT DISNEY CO				1.F FE	16,319,106	121.2731	21,914,057	18,070,000	16,321,095		2,274			7.900	8.747	JD	118,961	1,427,530	11/22/2019	12/01/2095
254687-FF-8	WALT DISNEY CO				1.F FE	6,981,241	124.4662	9,603,808	7,716,000	6,984,494		1,817			8.250	9.116	AO	130,851	636,570	11/22/2019	10/17/2096
254687-FX-9	WALT DISNEY CO			1	1.G FE	233,366	88.5235	199,178	225,000	230,767		(884)			2.650	2.194	JJ	2,783	5,963	12/30/2021	01/13/2031
254687-FZ-4	WALT DISNEY CO			1,2	1.F FE	80,652	73.4960	52,917	72,000	80,046		(208)			3.600	2.972	JJ	1,210	2,592	12/30/2021	01/13/2051
254687-GA-8	WALT DISNEY CO			1,2	1.F FE	679,720	72.5837	430,421	593,000	675,972		(1,284)			3.800	3.137	MN	3,005	22,534	12/30/2021	05/13/2060
25468P-BW-5	DIS 7.000 03/01/32 MTN				1.G FE	1,127,901	111.6402	895,354	802,000	1,039,810		(30,104)			7.000	2.459	MS	18,713	56,140	12/30/2021	03/01/2032
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	193,385	75.4955	124,568	165,000	190,429		(1,020)			4.950	3.736	MN	1,044	8,168	01/01/2022	05/15/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	353,123	77.0602	222,704	289,000	348,312		(1,662)			5.200	3.821	MS	4,216	15,028	12/30/2021	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,718,045	76.9434	2,084,396	2,709,000	2,718,626		(78)			5.300	5.272	MN	18,346	143,577	12/30/2021	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	4,084,726	69.9661	2,588,747	3,700,000	4,061,410		(8,197)			4.650	4.025	MN	21,984	172,050	01/18/2022	05/15/2050
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,930,853	63.4264	4,926,330	7,767,000	6,969,919		11,309			4.000	4.618	MS	91,478	310,680	02/15/2022	09/15/2055
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	281,969	104.2082	230,300	221,000	267,586		(4,968)			6.750	3.670	JD	663	14,918	01/01/2022	12/15/2032
25746U-AN-9	DOMINION ENERGY INC			1	2.B FE	68,442	105.3212	54,767	52,000	64,549		(1,337)			6.300	2.964	MS	965	3,276	12/30/2021	03/15/2033
25746U-AV-1	DOMINION ENERGY INC			1	2.B FE	67,641	102.8276	53,470	52,000	64,700		(1,011)			5.950	3.185	JD	138	3,094	12/30/2021	06/15/2035
25746U-BD-0	DOMINION ENERGY INC			1	2.B FE	141,060	111.3077	109,082	98,000	134,902		(2,123)			7.000	3.473	JD	305	6,860	12/30/2021	06/15/2038
260543-CE-1	DOW CHEMICAL CO			1,2	2.B FE	158,555	92.7667	115,958	125,000	154,663		(1,339)			5.250	3.354	MN	839	6,563	12/30/2021	11/15/2041
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	239,818	99.4638	172,072	173,000	234,743		(1,744)			5.419	3.232	MN	1,198	9,375	01/01/2022	11/15/2048
263901-AA-8	DUKE ENERGY INDIANA LLC			1	1.F FE	576,522	107.3000	441,003	411,000	552,741		(8,170)			6.350	3.205	FA	9,859	26,099	12/30/2021	08/15/2038
263901-AF-7	DUKE ENERGY INDIANA LLC			1,2	1.F FE	233,965	90.8107	213,405	235,000	234,195		31			4.900	4.928	JJ	5,310	11,515	04/28/2015	07/15/2043
26441C-AT-2	DUKE ENERGY CORP			1,2	2.B FE	99,877	73.6251	69,208	94,000	99,383		(170)			3.750	3.369	MS	1,175	3,525	12/30/2021	09/01/2046
26441C-AY-1	DUKE ENERGY CORP			1,2	2.B FE	228,268	74.4082	154,769	208,000	226,653		(554)			3.950	3.372	FA	3,104	8,216	12/30/2021	08/15/2047
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	271,190	103.9094	204,702	197,000	259,871		(3,884)			6.000	3.020	JJ	5,450	11,820	12/30/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	2,834,548	105.0865	2,516,822	2,395,000	2,709,588		(17,171)			6.050	4.689	AO	30,589	144,898	12/30/2021	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC			1	1.F FE	3,240,670	97.8308	2,854,703	2,918,000	3,172,672		(12,181)			5.300	4.475	FA	58,425	154,654	12/30/2021	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	378,037	84.7524	274,598	324,000	371,654		(2,192)			4.250	3.102	JD	612	13,770	12/30/2021	12/15/2041
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	143,725	66.6342	93,288	140,000	143,453		(93)			3.200	3.055	FA	1,692	4,480	12/30/2021	08/15/2049
26442R-AD-3	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	234,672	81.3685	163,551	201,000	231,396		(1,124)			4.150	3.107	JD	695	8,342	12/30/2021	12/01/2044
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	724,041	80.9001	479,738	593,000	713,661		(3,552)			4.077	2.878	AO	6,044	24,177	12/30/2021	10/01/2048
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,037,754	94.7934	3,542,428	3,737,000	3,913,411		(42,371)			3.450	2.197	MS	37,962	128,927	12/30/2021	03/15/2029
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	580,740	79.0338	388,056	491,000	573,010		(2,648)			3.920	2.886	JD	1,604	19,247	12/30/2021	06/01/2047
266228-F#-7	DUQUESNE LIGHT COMPANY				1.F	4,000,000	64.4171	2,576,683	4,000,000	4,000,000					3.110	3.110	MN	19,351	124,400	04/21/2020	05/05/2050
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC			1,2	2.C FE	1,204,942	96.3453	1,099,300	1,141,000	1,170,006		(11,889)			3.616	2.489	FA	17,191	41,259	12/30/2021	08/01/2027
26837T-BB-9	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	3,219,230	96.6158	3,381,553	3,500,000	3,220,284		1,054			6.000	6.570	AO	40,250	105,000	04/15/2024	04/22/2064
26874R-AP-3	ENI SPA		C	1,2	1.G FE	4,941,400	96.0075	4,800,375	5,000,000	4,941,853		453			5.950	6.035	MN	38,014	148,750	05/08/2024	05/15/2054
268789-AB-0	E ON INTERNATIONAL FINANCE BV		C	1	2.A FE	2,879,721	105.9083	2,780,093	2,625,000	2,818,991		(10,088)			6.650	5.814	AO	29,579	174,563	12/30/2021	04/30/2038
26882P-AR-3	ERAC USA FINANCE LLC			1	1.G FE	478,693	109.9499	381,526	347,000	451,166		(9,448)			6.700	3.014	JD	1,937	23,249	12/30/2021	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	1.G FE	1,951,049	112.7895	1,646,727	1,460,000	1,822,167		(20,633)			7.000	4.430	AO	21,576	102,200	12/30/2021	10/15/2037
26884A-BB-8	ERP OPERATING LP			1,2	1.G FE	3,443,310	86.3080	2,388,144	2,767,000	3,374,802		(23,494)			4.500	2.978	JJ	62,258	124,515	01/01/2022	07/01/2044
26884A-BE-2	ERP OPERATING LP			1,2	1.G FE	855,775	84.6495	581,542	687,000	839,668		(5,525)			4.500	3.009	JD	2,576	30,915	12/30/2021	06/01/2045
26884A-BF-9	ERP OPERATING LP			1,2	1.G FE	9,541,417	96.8359	8,788,831	9,076,000	9,240,396		(101,780)			2.850	1.685	MN	43,111	258,666	12/30/2021	11/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	1,574,505	96.3146	1,398,488	1,452,000	1,514,074		(20,551)			3.500	1.983	MS	16,940	50,820	12/30/2021	03/01/2028
26884A-BL-6	ERP OPERATING LP			1,2	1.G FE	4,592,983	92.2856	4,010,731	4,346,000	4,495,342		(33,191)			3.000	2.150	JJ	65,190	130,380	12/30/2021	07/01/2029
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	198,621	88.9813	172,624	194,000	196,955		(566)			2.500	2.169	FA	1,832	4,850	12/30/2021	02/15/2030
26884T-AN-2	ERAC USA FINANCE LLC			1,2	1.G FE	1,031,239	85.5312	940,843	1,100,000	1,043,630		1,672			4.500	4.904	FA	18,700	49,500	10/30/2015	02/15/2045
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	4,924,074	61.2169	3,381,009	5,523,000	4,947,970		11,353			3.000	3.584	JD	7,364	165,690	01/20/2023	06/15/2050
276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	478,012	72.8750	319,921	439,000	475,846		(949)			3.900	3.391	MN	2,188	17,121	08/30/2022	11/15/2049
276480-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	2,096,914	84.7562	1,502,728	1,773,000	2,072,512		(10,708)			4.600	3.405	JD	3,625	81,558	08/30/2022	12/15/2044
278058-DB-5	EATON CORP			1	1.G FE	2,711,294	101.0639	2,181,969	2,159,000	2,624,610		(29,931)			5.800	3.600	MS	36,871	125,222	12/30/2021	03/15/2037
278642-AF-0	EBAY INC			1,2	2.A FE	104,988	79.5156	75,540	95,000	103,875		(383)			4.000	3.280	JJ	1,752	3,800	12/30/2021	07/15/2042
278642-AY-9	EBAY INC			1,2	2.A FE	360,678	86.1909	308,563	358,000	359,871		(274)			2.600	2.507	MN	1,319	9,308	01/01/2022	05/10/2031
278642-AZ-6	EBAY INC			1,2	2.A FE	1,026,176	71.1347	679,336	955,000	1,021,511		(1,597)			3.650	3.250	MN	4,938	34,858	01/01/2022	05/10/2051
278865-AM-2	ECOLAB INC			1	1.G FE	1,272,407	99.8337	912,480	914,000	1,230,633		(14,321)			5.500	2.897	JD	3,212	50,270	01/01/2022	12/08/2041
28622H-AC-5	ELEVANCE HEALTH INC			1,2	2.A FE	10,865,088	88.9655	9,701,693	10,905,000	10,866,995		1,251			5.125	5.149	FA	211,133	558,881	01/30/2023	02/15/2053
291011-BD-5	EMERSON ELECTRIC CO			1	1.F FE	417,806	98.9174	312,579	316,000	404,170		(4,675)			5.250	2.923	MN	2,120	16,590	12/30/2021	11/15/2039
292480-AJ-9	ENERGY TRANSFER LP			1,2	2.B FE	5,837,727	85.9875	4,704,377	5,471,000	5,806,965		(10,854)			5.000	4.513	MN	34,954	273,550	01/21/2022	05/15/2044
29248H-AB-9	EMPOWER FINANCE 2020 LP			1,2	1.F FE	4,087,901	81.7879	3,521,785	4,306,000	4,154,054		22,611			1.776	2.391	MS	22,093	76,475	12/30/2021	03/17/2031
29250N-AJ-4	ENBRIDGE INC			1,2	2.B FE	256,374	82.4655	183,074	222,000	253,064		(1,140)			4.500	3.485	JD	583	9,990	12/30/2021	06/10/2044
29250N-AM-7	ENBRIDGE INC			1,2	2.B FE	175,913	95.2311	124,753	131,000	172,178		(1,286)			5.500	3.418	JD	600	7,205	12/30/2021	12/01/2046
29250N-BF-1	ENBRIDGE INC			1,2	2.A FE	8,692,842	80.2665	7,188,666	8,956,000	8,752,412		20,724			2.500	2.799	FA	93,292	223,900	02/03/2022	08/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	138,886	95.7197	104,334	109,000	135,148		(1,289)			5.500	3.458	MS	1,765	5,995	12/30/2021	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	1,676,781	100.5200	1,474,629	1,467,000	1,499,517		(60,079)			5.875	1.702	AO	18,195	86,186	12/30/2021	10/15/2025
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	2,341,970	107.4583	1,776,285	1,653,000	2,236,486		(36,351)			6.800	3.362	MS	33,097	112,404	12/30/2021	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	3,116,945	100.0801	2,362,892	2,361,000	3,020,060		(33,423)			6.000	3.554	AO	33,054	141,660	12/30/2021	10/07/2039
29273R-AJ-8	ENERGY TRANSFER LP			1	2.B FE	71,078	113.1860	58,857	52,000	68,535		(884)			7.500	4.359	JJ	1,950	3,900	12/30/2021	07/01/2038
29273R-AP-4	ENERGY TRANSFER LP			1,2	2.B FE	1,123,211	99.6405	1,033,272	1,037,000	1,106,737		(2,684)			6.050	5.412	JD	5,228	62,739	12/30/2021	06/01/2041
29273R-AR-0	ENERGY TRANSFER LP			1,2	2.B FE	20,751,580	103.5585	19,433,789	18,766,000	20,388,370		(55,176)			6.500	5.688	FA	508,246	1,219,790	07/06/2017	02/01/2042
29273R-AT-6	ENERGY TRANSFER LP			1,2	2.B FE	79,917	88.1191	64,327	73,000	79,260		(228)			5.150	4.442	FA	1,566	3,760	12/30/2021	02/01/2043
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	542,209	95.2486	483,863	508,000	526,426		(5,384)			3.500	2.338	AO	4,198	17,780	01/01/2022	04/06/2028
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	1,283,350	83.7070	1,171,898	1,400,000	1,315,481		11,446			2.500	3.544	JJ	16,431	31,500	02/07/2022	07/12/2031
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	2,963,520	92.3568	2,770,703	3,000,000	2,964,914		625			5.500	5.584	JD	7,333	165,000	06/08/2022	06/15/2052
29278N-AE-3	ENERGY TRANSFER LP			1,2	2.B FE	93,811	96.5911	73,409	76,000	92,636		(408)			6.000	4.466	JD	203	4,560	12/30/2021	06/15/2048
29278N-AR-4	ENERGY TRANSFER LP			1,2	2.B FE	148,265	84.8356	110,286	130,000	147,155		(384)			5.000	4.145	MN	831	6,500	12/30/2021	05/15/2050
29279F-AA-7	ENERGY TRANSFER OPERATING LP			1,2	2.B FE	91,667	100.0838	71,059	71,000	90,367		(451)			6.250	4.391	AO	937	4,438	12/30/2021	04/15/2049
29280H-AB-8	ENEL FINANCE AMERICA LLC			1,2	2.B FE	769,903	67.5768	574,403	850,000	776,024		3,243			2.875	3.577	JJ	11,472	24,438	12/15/2022	07/12/2041
29287T-AB-5	ENGIE ENERGIA CHILE SA		C	1,2	2.B FE	1,385,258	100.4613	1,406,458	1,400,000	1,386,023		765			6.375	6.520	AO	18,346	44,625	04/10/2024	04/17/2034
29364D-AT-7	ENTERGY ARKANSAS LLC			1,2	1.F FE	1,045,274	90.0530	862,708	958,000	958,000		(28,628)			4.950	4.950	JD	2,108	47,421	12/30/2021	12/15/2044
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	222,140	70.8928	147,457	208,000	221,178		(331)			3.750	3.372	JD	347	7,800	12/30/2021	06/15/2050
29364G-AP-8	ENTERGY CORP			1,2	2.B FE	3,596,662	84.3760	3,099,973	3,674,000	3,619,232		7,727			2.400	2.653	JD	3,919	88,176	12/30/2021	06/15/2031
29364W-AT-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,238,508	88.9521	1,020,280	1,147,000	1,147,000		(19,712)			5.000	5.000	JJ	26,445	57,350	12/30/2021	07/15/2044
29364W-BA-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	635,533	91.5424	512,637	560,000	616,883		(6,378)			4.000	2.579	MS	6,596	22,400	01/01/2022	03/15/2033
29364W-BB-3	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,643,652	79.4184	1,099,151	1,384,000	1,623,495		(6,923)			4.200	3.143	MS	19,376	58,128	12/30/2021	09/01/2048
29364W-BJ-6	ENTERGY LOUISIANA LLC			1,2	1.F FE	61,959	71.7286	43,754	61,000	61,841		(40)			3.100	2.991	JD	84	1,891	12/30/2021	06/15/2041
29364W-BL-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	2,744,019	86.1400	2,376,602	2,759,000	2,744,861		430			4.750	4.784	MS	38,588	131,053	08/18/2022	09/15/2052
29365T-AK-0	ENTERGY TEXAS INC			1,2	1.G FE	4,749,130	82.4091	4,200,394	5,097,000	4,854,024		35,918			1.750	2.587	MS	26,264	89,198	12/30/2021	03/15/2031
29365T-AM-6	ENTERGY TEXAS INC			1,2	1.G FE	2,807,488	89.4091	2,518,655	2,817,000	2,808,140		357			5.000	5.021	MS	41,473	140,850	08/22/2022	09/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,662,438	101.5698	2,786,058	2,743,000	2,695,528		3,589			5.750	5.980	MS	52,574	157,723	01/13/2011	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,091,008	103.6684	1,617,228	1,560,000	2,022,917		(23,487)			6.125	3.531	AO	20,172	95,550	12/30/2021	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,605,104	107.6258	2,826,254	2,626,000	3,488,894		(40,156)			6.450	3.672	MS	56,459	169,377	12/30/2021	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	10,359,131	102.7012	9,839,801	9,581,000	10,258,706		(29,620)			5.950	5.255	FA	237,529	570,070	12/30/2021	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	8,078,491	99.8779	7,295,085	7,304,000	7,996,533		(28,323)			5.700	4.837	FA	157,279	416,328	12/30/2021	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	4,299,649	90.2742	3,277,855	3,631,000	4,227,620		(24,806)			4.850	3.560	FA	66,528	176,104	12/30/2021	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	4,941,744	85.2372	3,721,455	4,366,000	4,881,793		(20,632)			4.450	3.543	FA	73,397	194,287	12/30/2021	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	5,351,869	89.3758	4,010,290	4,487,000	5,268,150		(28,868)			4.850	3.566	MS	64,077	217,620	01/01/2022	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,768,644	92.1150	1,318,165	1,431,000	1,737,891		(10,592)			5.100	3.570	FA	27,571	72,981	12/30/2021	02/15/2045
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	562,700	87.3461	389,563	446,000	556,611		(2,097)			4.950	3.577	AO	4,661	22,077	12/30/2021	10/15/2054
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	9,134,845	86.0610	6,669,730	7,750,000	9,039,334		(33,408)			4.800	3.733	FA	155,000	372,000	01/21/2022	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,551,341	78.6572	1,783,946	2,268,000	2,532,032		(6,638)			4.200	3.491	JJ	39,955	95,256	12/30/2021	01/31/2050
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,972,224	71.8782	1,997,494	2,779,000	2,966,456		(2,628)			3.950	3.607	JJ	46,043	109,771	09/29/2022	01/31/2060
29444U-BE-5	EQUINIX INC			1,2	2.B FE	2,946,313	91.9329	2,583,313	2,810,000	2,895,695		(17,239)			3.200	2.499	MN	10,740	89,920	12/30/2021	11/18/2029
29444U-BH-8	EQUINIX INC			1,2	2.B FE	6,718,632	86.0631	5,966,756	6,933,000	6,788,855		23,996			2.150	2.555	JJ	68,733	149,060	12/30/2021	07/15/2030
29444U-BJ-4	EQUINIX INC			1,2	2.B FE	357,226	63.0632	252,253	400,000	359,893		950			3.000	3.604	JJ	5,533	12,000	02/02/2022	07/15/2050
29444U-BS-4	EQUINIX INC			1,2	2.B FE	3,542,240	85.4740	3,418,959	4,000,000	3,663,795		45,715			2.500	4.008	MN	12,778	100,000	03/25/2022	05/15/2031
29444U-BT-2	EQUINIX INC			1,2	2.B FE	138,734	67.6774	92,718	137,000	138,637		(34)			3.400	3.332	FA	1,760	4,658	12/30/2021	02/15/2052
29444U-BU-9	EQUINIX INC			1,2	2.B FE	1,790,532	92.1060	1,657,908	1,800,000	1,792,856		918			3.900	3.963	AO	14,820	70,200	03/31/2022	04/15/2032
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	11,497,796	82.3131	9,924,494	12,057,000	11,674,710		60,373			1.750	2.331	MN	26,961	210,998	12/30/2021	11/15/2030
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	5,094,906	89.1401	4,480,182	5,026,000	5,070,932		(8,180)			2.704	2.514	AO	28,691	135,903	12/30/2021	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	8,214,658	84.8996	7,034,783	8,286,000	8,236,067		7,348			2.400	2.504	MN	33,144	198,864	12/30/2021	05/01/2031
29717P-AP-2	ESSEX PORTFOLIO LP			1,2	2.A FE	4,844,146	99.6524	4,570,060	4,586,000	4,586,000		(87,111)			3.500	1.578	AO	40,128	160,510	12/30/2021	04/01/2025
29717P-AT-4	ESSEX PORTFOLIO LP			1,2	2.A FE	6,827,239	96.1511	5,941,176	6,179,000	6,558,444		(91,738)			4.000	2.349	MS	82,387	247,160	12/30/2021	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	367,146	90.4600	317,515	351,000	361,273		(2,003)			3.000	2.351	JJ	4,856	10,530	12/30/2021	01/15/2030
29717P-AY-3	ESSEX PORTFOLIO LP			1,2	2.A FE	3,204,849	90.4187	2,979,297	3,295,000	3,247,358		14,494			1.700	2.176	MS	18,672	56,015	12/30/2021	03/01/2028
30161M-AJ-2	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	211,796	97.5953	174,696	179,000	208,302		(1,212)			5.750	4.336	AO	2,573	10,293	12/30/2021	10/01/2041
30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	223,134	96.4610	184,241	191,000	219,873		(1,133)			5.600	4.332	JD	475	10,696	12/30/2021	06/15/2042
30161N-AC-5	EXELON CORP			1	2.B FE	312,934	100.3784	246,931	246,000	300,314		(4,337)			5.625	3.132	JD	615	13,838	01/01/2022	06/15/2035
30161N-AQ-4	EXELON CORP			1,2	2.B FE	2,650,819	94.7229	2,517,736	2,658,000	2,653,471		441			4.950	4.971	JD	5,848	131,571	12/02/2015	06/15/2035
30161N-AS-0	EXELON CORP			1,2	2.B FE	95,837	90.5514	67,914	75,000	93,927		(658)			5.100	3.355	JD	170	3,825	12/30/2021	06/15/2045
30161N-AV-3	EXELON CORP			1,2	2.B FE	373,669	83.2816	262,337	315,000	368,549		(1,760)			4.450	3.312	AO	2,959	14,018	12/30/2021	04/15/2046
30225V-AF-4	EXTRA SPACE STORAGE LP			1,2	2.B FE	1,905,499	85.0453	1,650,730	1,941,000	1,915,885		3,563			2.550	2.772	JD	4,125	49,496	12/30/2021	06/01/2031
30225V-AL-1	EXTRA SPACE STORAGE LP			1,2	2.B FE	1,317,128	98.1357	1,377,825	1,404,000	1,357,773		28,679			3.500	5.824	JJ	24,570	49,140	07/25/2023	07/01/2026
30225V-AM-9	EXTRA SPACE STORAGE LP			1,2	2.B FE	997,200	97.7379	1,051,659	1,076,000	1,020,935		16,714			3.875	5.785	JD	1,853	41,695	07/25/2023	12/15/2027
302508-AQ-9	FMR LLC			1	1.E FE	2,487,664	110.3025	1,996,474	1,810,000	2,227,220		(88,619)			7.570	2.118	JD	6,090	137,017	12/30/2021	06/15/2029
30251B-AC-2	FMR LLC			1	1.E FE	1,623,397	108.7623	1,205,086	1,108,000	1,560,914		(21,486)			6.500	3.206	JD	3,401	72,020	12/30/2021	12/14/2040
30303M-8K-1	META PLATFORMS INC			1,2	1.D FE	4,791,325	84.8669	4,073,610	4,800,000	4,791,984		315			4.650	4.659	FA	84,320	223,200	12/29/2022	08/15/2062
313747-AV-9	FEDERAL REALTY OP LP			1,2	2.A FE	349,587	83.6864	249,385	298,000	344,723		(1,674)			4.500	3.391	JD	1,118	13,410	12/30/2021	12/01/2044
313747-AY-3	FEDERAL REALTY OP LP			1,2	2.A FE	773,618	96.2175	702,388	730,000	749,448		(8,217)			3.250	2.053	JJ	10,940	23,725	12/30/2021	07/15/2027
31428X-AW-6	FEDEX CORP			1	2.B FE	365,903	91.3841	265,928	291,000	358,689		(2,485)			5.100	3.427	JJ	14,841	6,843	12/30/2021	01/15/2044
31428X-BE-5	FEDEX CORP			1,2	2.B FE	4,419,669	85.5241	3,189,195	3,729,000	4,360,560		(20,699)			4.750	3.572	MN	22,633	177,128	01/14/2022	11/15/2045
31428X-BG-0	FEDEX CORP			1,2	2.B FE	710,543	83.2967	497,281	597,000	700,695		(3,388)			4.550	3.379	AO	6,791	27,164	12/30/2021	04/01/2046
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	64,709	72.6435	47,218	65,000	64,747		14			3.100	3.131	MS	672	2,015	12/30/2021	03/01/2041
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	2,048,198	90.7130	1,763,460	1,944,000	2,012,670		(12,150)			3.400	2.669	JD	2,938	66,096	01/01/2022	06/15/2030

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
32011P-AA-2	FIRST DAKOTA INDEMNITY CO				1.F Z	1,534,190	102.6630	1,559,450	1,519,000	1,533,600		(127)			6.850	6.756	FMAN	10,694	25,657	08/22/2022	08/24/2042
337358-BA-2	WELLS FARGO & CO				2.B FE	1,285,538	115.0367	1,022,676	889,000	1,210,424		(25,869)			7.500	3.321	AO	14,076	66,675	12/30/2021	04/15/2035
337738-AU-2	FISERV INC			1,2	2.B FE	616,657	93.8258	541,375	577,000	601,086		(5,309)			3.500	2.460	JJ	10,098	20,195	12/30/2021	07/01/2029
337738-AV-0	FISERV INC			1,2	2.B FE	483,309	81.6426	333,102	408,000	477,874		(1,871)			4.400	3.355	JJ	8,976	17,952	12/30/2021	07/01/2049
337738-BC-1	FISERV INC			1,2	2.B FE	1,842,047	88.3880	1,607,778	1,819,000	1,834,141		(2,695)			2.650	2.478	JD	4,017	48,204	12/30/2021	06/01/2030
33938E-AU-1	FLEX LTD			1,2	2.C FE	1,724,854	99.8175	1,583,105	1,586,000	1,595,014		(43,991)			4.750	1.934	JD	3,348	75,335	12/30/2021	06/15/2025
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	6,963,679	85.3956	5,936,703	6,952,000	6,960,161		(1,209)			3.363	3.341	JD	649	233,796	12/30/2021	06/30/2031
33939H-AB-5	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	706,950	76.7483	531,866	693,000	705,208		(604)			4.317	4.154	JD	83	29,917	12/30/2021	12/30/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	7,750,355	88.3581	6,392,653	7,234,938	7,662,392		(28,620)			4.125	3.209	MS	75,439	298,441	12/30/2021	03/31/2038
341081-ER-4	FLORIDA POWER & LIGHT CO			1	1.E FE	1,077,414	104.3265	846,088	811,000	1,016,995		(20,679)			5.950	2.674	AO	12,064	48,255	01/01/2022	10/01/2033
341081-EV-5	FLORIDA POWER & LIGHT CO			1	1.E FE	800,187	102.2532	616,587	603,000	767,595		(11,168)			5.650	2.948	FA	14,196	34,070	12/30/2021	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1.E FE	330,132	105.3954	249,787	237,000	313,735		(5,619)			6.200	2.856	JD	1,225	14,694	12/30/2021	06/01/2036
341081-FB-8	FLORIDA POWER & LIGHT CO			1	1.E FE	365,939	104.5780	270,857	259,000	350,924		(5,149)			5.960	2.901	AO	3,859	15,436	12/30/2021	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.E FE	1,368,765	102.0420	1,006,135	986,000	1,318,524		(17,242)			5.690	2.921	MS	18,701	56,103	12/30/2021	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,135,242	83.3722	1,506,536	1,807,000	2,096,202		(13,366)			4.125	2.902	FA	31,058	74,539	12/30/2021	02/01/2042
341081-FP-7	FLORIDA POWER & LIGHT CO			1,2	1.D FE	78,138	74.9721	51,731	69,000	77,380		(260)			3.700	2.955	JD	213	2,553	12/30/2021	12/01/2047
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	619,714	79.9798	410,296	513,000	611,110		(2,950)			4.125	2.969	JD	1,763	21,161	12/30/2021	06/01/2048
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	281,229	107.6620	212,094	197,000	268,823		(4,261)			6.400	3.071	JD	560	12,608	12/30/2021	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC			1	1.F FE	1,295,001	100.6307	975,112	969,000	1,253,486		(14,275)			5.650	3.201	AO	13,687	54,749	12/30/2021	04/01/2040
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC			1,2	2.B FE	3,763,546	99.6007	3,496,982	3,511,000	3,527,332		(79,833)			4.000	1.696	JD	6,242	140,440	12/30/2021	06/15/2025
35177P-AL-1	ORANGE SA		C	1	2.A FE	49,348,504	119.0513	38,414,287	32,267,000	44,169,194		(1,770,740)			9.000	2.506	MS	968,010	2,984,698	12/30/2021	03/01/2031
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP				3.C FE	3,090,516	99.1351	3,063,787	3,090,516	3,090,516					4.490	4.492	N/A	4,240	237,789	12/20/2017	04/01/2026
36120P-AC-7	GTL TRADE FINANCE INC		C	1,2	2.B FE	1,701,448	109.6111	1,644,167	1,500,000	1,700,482		(966)			7.250	6.049	AO	22,656		10/30/2024	04/16/2044
361841-AP-4	GLP CAPITAL LP			1,2	2.C FE	1,832,422	93.1380	1,614,082	1,733,000	1,797,026		(12,166)			4.000	3.164	JJ	31,964	69,320	12/30/2021	01/15/2030
36186C-BY-8	ALLY FINANCIAL INC				2.C FE	2,295,436	110.5628	2,004,504	1,813,000	2,175,974		(44,413)			8.000	4.553	MN	24,173	145,040	03/18/2022	11/01/2031
36831U-AA-0	GCREP III CONSOLIDATION HOLDING, LLC				2.B PL	4,640,000	102.2719	4,745,418	4,640,000	4,640,000					6.570	6.569	JAJO	847	295,533	01/08/2024	01/12/2029
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	276,236	96.6750	204,951	212,000	268,173		(2,772)			5.400	3.211	JD	509	11,448	12/30/2021	06/15/2040
370334-CH-5	GENERAL MILLS INC			1,2	2.B FE	164,960	89.4832	124,382	139,000	160,932		(1,383)			4.550	3.051	AO	1,300	6,325	12/30/2021	04/17/2038
37045V-AF-7	GENERAL MOTORS CO			1	2.B FE	336,669	98.7588	325,904	330,000	335,538		(125)			6.250	6.097	AO	5,099	20,625	03/28/2016	10/02/2043
37045V-AJ-9	GENERAL MOTORS CO			1	2.B FE	5,464,833	86.7075	4,790,591	5,525,000	5,473,599		1,868			5.200	5.275	AO	71,825	287,300	04/13/2018	04/01/2045
37045V-AK-6	GENERAL MOTORS CO			1,2	2.B FE	1,928,646	104.9667	1,504,173	1,433,000	1,839,244		(30,814)			6.600	3.425	AO	23,645	94,578	12/30/2021	04/01/2036
37045V-AP-5	GENERAL MOTORS CO			1,2	2.B FE	8,308,976	92.0097	7,544,799	8,200,000	8,299,422		(4,498)			5.150	5.019	AO	105,575	422,300	03/08/2022	04/01/2038
37045V-AT-7	GENERAL MOTORS CO			1,2	2.B FE	11,039,912	94.4651	7,557,209	8,000,000	10,817,538		(72,723)			5.950	3.707	AO	119,000	476,000	10/27/2021	04/01/2049
37045X-AS-5	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.B FE	1,557,866	99.9580	1,466,384	1,467,000	1,467,000		(26,114)			4.000	4.000	JJ	27,058	58,680	12/30/2021	01/15/2025
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	27,049,192	100.2765	24,262,914	24,196,000	24,881,492		(737,892)			5.250	2.103	MS	423,430	1,270,290	12/30/2021	03/01/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,685,809	98.8429	1,515,261	1,533,000	1,591,936		(31,893)			4.350	2.155	JJ	30,379	66,686	12/30/2021	01/17/2027
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	788,312	99.8081	731,593	733,000	734,928		(18,060)			4.350	1.847	AO	7,263	31,886	12/30/2021	04/09/2025
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	743,065	85.7209	508,325	593,000	728,201		(5,092)			4.300	2.788	MS	7,508	25,499	12/30/2021	09/15/2044
372546-AU-5	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	530,370	92.0545	363,615	395,000	517,833		(4,299)			4.868	2.866	MS	5,662	19,229	12/30/2021	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	71,092	74.1494	49,680	67,000	70,751		(117)			3.545	3.186	MS	699	2,375	12/30/2021	09/15/2046
37310P-AD-3	GEORGETOWN UNIVERSITY			1,2	1.G FE	51,820	64.2949	34,076	53,000	51,906		30			2.943	3.061	AO	390	1,560	12/30/2021	04/01/2050
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	1,757,487	102.5458	1,486,914	1,450,000	1,523,599		(79,278)			7.375	1.756	JD	8,911	106,938	12/30/2021	12/01/2025
373298-BP-2	GEORGIA-PACIFIC LLC			1	1.G FE	3,480,271	107.3123	2,890,992	2,694,000	3,126,665		(120,562)			7.250	2.329	JD	16,276	195,315	12/30/2021	06/01/2028
373298-BR-8	GEORGIA-PACIFIC LLC			1	1.G FE	9,528,201	112.1897	7,660,311	6,828,000	8,553,159		(332,226)			7.750	2.244	MN	67,616	529,170	12/30/2021	11/15/2029
37331N-AH-4	GEORGIA-PACIFIC LLC			1,2	1.G FE	5,150,418	99.7807	4,855,329	4,866,000	4,866,000		(90,394)			3.600	3.600	MS	58,392	175,176	12/30/2021	03/01/2025

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
373334-JS-1	GEORGIA POWER CO			1	1.G FE	1,344,307	91.0903	1,044,806	1,147,000	1,320,544		(8,192)			4.750	3.488	MS	18,161	54,483	12/30/2021	09/01/2040
373334-JW-2	GEORGIA POWER CO			1	1.G FE	508,208	85.0321	382,644	450,000	501,881		(2,178)			4.300	3.409	MS	5,698	19,350	12/30/2021	03/15/2042
373334-KR-1	GEORGIA POWER CO			1,2	1.F FE	2,978,100	92.7673	2,783,020	3,000,000	2,979,221		527			5.125	5.173	MN	19,646	153,750	05/02/2022	05/15/2052
37459*-AA-6	GIANTS TRAINING FACILITY LLC M				2.C PL	2,802,960	104.5238	2,929,761	2,802,960	2,802,960					7.150	7.148	JD	16,701	200,412	02/08/2011	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC T				2.C PL	2,802,960	104.5238	2,929,761	2,802,960	2,802,960					7.150	7.148	JD	16,701	200,412	02/08/2011	12/01/2030
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	14,322,920	99.9709	10,597,916	10,601,000	13,888,652		(150,179)			5.650	3.205	JD	49,913	598,957	01/06/2022	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	13,594,558	89.4957	9,722,816	10,864,000	13,320,106		(94,317)			4.800	3.189	AO	130,368	521,472	12/30/2021	04/01/2044
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	5,438,922	85.7131	3,836,518	4,476,000	5,346,881		(31,585)			4.500	3.160	FA	83,925	201,420	12/30/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	4,533,408	88.1082	3,171,896	3,600,000	4,449,957		(28,691)			4.750	3.182	MS	57,000	171,000	12/30/2021	03/01/2046
375558-BT-9	GILEAD SCIENCES INC			1,2	2.A FE	1,637,095	61.4630	1,048,558	1,706,000	1,641,941		1,679			2.800	3.011	AO	11,942	47,768	01/01/2022	10/01/2050
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	5,462,666	108.3865	4,073,163	3,758,000	5,206,625		(87,769)			6.375	2.881	MN	30,612	239,573	12/30/2021	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	1,096,559	84.5235	769,164	910,000	1,076,558		(6,858)			4.200	2.899	MS	10,935	38,220	12/30/2021	03/18/2043
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	5,711,986	74.5084	3,995,887	5,363,000	5,689,081		(8,016)			4.150	3.764	FA	84,080	222,565	01/28/2022	08/15/2049
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO			1,2	2.B FE	5,972,069	94.7238	5,267,589	5,561,000	5,820,403		(52,147)			4.400	3.285	AO	51,656	244,684	12/30/2021	10/15/2029
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE				1.D	3,155,506	97.4326	3,074,490	3,155,506	3,155,506					4.350	4.349	FA	53,762	137,641	08/11/2011	08/10/2031
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	500,698	88.3868	349,128	395,000	490,156		(3,620)			4.800	3.112	JJ	9,111	18,960	12/30/2021	07/08/2044
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	3,329,813	105.2667	2,801,147	2,661,000	3,191,663		(22,430)			6.250	4.481	FA	69,297	166,313	12/30/2021	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	1,598,025	88.4912	1,106,140	1,250,000	1,565,803		(11,063)			4.750	3.069	AO	11,545	59,375	12/30/2021	10/21/2045
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	2,248,155	96.1789	1,989,942	2,069,000	2,166,105		(27,987)			3.814	2.331	AO	14,906	78,912	12/30/2021	04/23/2029
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	1,892,048	93.7780	1,614,858	1,722,000	1,831,581		(20,625)			3.800	2.429	MS	19,267	65,436	12/30/2021	03/15/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	41,176,995	82.5258	35,458,849	42,967,000	41,691,940		192,759			1.992	2.461	JJ	366,136	855,903	01/01/2022	01/27/2032
38141G-YB-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	24,611,031	85.2125	20,870,246	24,492,000	24,576,345		(11,751)			2.615	2.556	AO	122,756	640,466	01/01/2022	04/22/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	5,470,833	98.8956	5,026,862	5,083,000	5,174,743		(100,304)			3.750	1.720	FA	66,714	190,613	12/30/2021	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC				2.A FE	775,921	99.9425	736,576	737,000	737,000		(11,386)			3.500	3.500	JJ	11,321	25,795	12/30/2021	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	2,323,403	99.6329	2,170,004	2,178,000	2,184,673		(46,772)			3.750	1.573	MN	8,848	81,675	12/30/2021	05/22/2025
38239J-AA-9	GOODMAN US FINANCE THREE LLC		C	1,2	2.A FE	2,054,335	95.3199	1,817,750	1,907,000	1,982,515		(24,498)			3.700	2.305	MS	20,776	70,559	12/30/2021	03/15/2028
38239K-AA-6	GOODMAN US FINANCE FOUR LLC		C	1,2	2.A FE	564,552	87.8818	439,409	500,000	554,634		(3,520)			4.500	3.404	AO	4,750	22,500	02/02/2022	10/15/2037
39121J-AG-5	GREAT RIVER ENERGY			1	1.G FE	9,116,319	106.5943	7,371,333	6,915,313	8,619,611		(112,147)			7.233	3.216	JJ	250,092	500,185	12/30/2021	07/01/2038
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	325,713	79.0649	218,219	276,000	321,548		(1,430)			4.150	3.106	JD	891	11,454	12/30/2021	06/03/2047
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	1,412,029	96.6179	1,208,690	1,251,000	1,335,326		(26,024)			4.047	1.819	MN	6,188	50,628	12/30/2021	05/17/2028
391380-AC-9	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	1,663,510	83.7164	1,094,174	1,307,000	1,635,005		(9,780)			4.581	3.049	MN	7,318	59,874	01/01/2022	05/17/2048
392709-A#-8	GREEN BRICK PARTNERS INC				1.E PL	8,240,000	95.1348	7,839,108	8,240,000	8,240,000					3.250	3.250	FMAN	26,780	267,800	02/25/2021	02/25/2028
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION				1.E	2,720,000	85.0981	2,314,668	2,720,000	2,720,000					4.560	4.560	MN	15,504	124,032	11/17/2011	11/18/2041
393154-K@-7	GREEN MOUNTAIN POWER CORPORATION				1.E	1,280,000	85.5881	1,095,527	1,280,000	1,280,000					4.610	4.610	MN	7,376	88,165	04/02/2012	11/18/2041
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA RL		C		1.E FE	1,600,000	97.4978	1,559,965	1,600,000	1,600,000					6.103	6.102	FA	40,956		07/17/2024	08/23/2042
39813#-AA-9	GRIDFLEX GENERATION LLC.				3.B PL	6,418,414	74.6538	4,812,855	6,446,902	6,419,511		1,098			5.750	5.826	MJSD	93,850	278,169	01/01/2024	12/31/2030
400131-AH-1	GRUMA SAB DE CV		C	1,2	2.A FE	1,400,000	97.1830	1,360,562	1,400,000	1,400,000					5.390	5.390	JD	4,611		12/04/2024	12/09/2034
40049J-AZ-0	GRUPO TELEVISA SAB		C	1	2.C FE	4,361,037	90.4760	4,011,705	4,434,000	4,381,809		2,624			6.625	6.751	JJ	135,453	459,378	03/23/2010	01/15/2040
400640-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT				1.F	3,550,000	87.9142	3,120,955	3,550,000	3,550,000					3.890	3.890	JD	11,508	138,095	09/17/2015	12/01/2045
402479-CE-7	FLORIDA POWER & LIGHT CO			1,2	1.F FE	891,474	86.0376	677,116	787,000	881,858		(3,314)			4.550	3.671	AO	8,952	35,809	12/30/2021	10/01/2044
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	1,233,440	99.5996	1,129,459	1,134,000	1,147,350		(29,234)			4.600	1.970	MS	15,359	52,164	12/30/2021	09/15/2025
404119-BT-5	HCA INC			1,2	2.C FE	768,837	100.2424	685,658	684,000	705,017		(21,677)			5.250	1.980	JD	1,596	35,910	12/30/2021	06/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	2,295,314	99.0594	2,065,389	2,085,000	2,161,210		(45,638)			4.500	2.194	FA	35,445	93,825	12/30/2021	02/15/2027
404119-BV-0	HCA INC			1,2	2.C FE	1,450,494	90.7992	1,098,671	1,210,000	1,433,405		(6,113)			5.500	4.202	JD	2,958	66,550	02/07/2022	06/15/2047
404119-BX-6	HCA INC			1,2	2.C FE	126,329	95.3812	109,688	115,000	121,862		(1,527)			4.125	2.617	JD	211	4,744	12/30/2021	06/15/2029

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
404119-BZ-1	HCA INC			1,2	2.C FE	13,690,311	86.5189	9,798,262	11,325,000	13,535,843		(54,539)			5.250	3.977	JD	26,425	594,563	03/30/2022	06/15/2049
404119-CB-3	HCA INC			1,2	2.C FE	1,478,229	64.6760	1,069,742	1,654,000	1,487,732		3,427			3.500	4.127	JJ	26,694	57,890	02/10/2022	07/15/2051
404119-CK-3	HCA INC			1,2	2.C FE	892,185	88.1371	793,233	900,000	893,351		831			3.625	3.743	MS	9,606	32,625	08/08/2023	03/15/2032
404119-CL-1	HCA INC			1,2	2.C FE	4,393,826	78.0381	3,432,115	4,398,000	4,394,391		348			4.625	4.630	MS	59,892	203,408	08/08/2023	03/15/2052
404119-CS-6	HCA INC			1,2	2.C FE	689,486	81.6097	571,268	700,000	690,079		419			4.375	4.494	MS	9,017	30,625	08/08/2023	03/15/2042
40414L-AM-1	HEALTHPEAK OP LLC			1	2.A FE	883,039	99.8516	840,750	842,000	842,000		(12,277)			3.400	3.400	FA	11,928	28,628	12/30/2021	02/01/2025
40414L-AN-9	HEALTHPEAK OP LLC			1,2	2.A FE	2,628,620	99.5199	2,432,266	2,444,000	2,453,752		(59,064)			4.000	1.556	JD	8,147	97,760	12/30/2021	06/01/2025
4041A2-AF-1	HBOS PLC		C		2.A FE	423,623	98.4574	317,033	322,000	414,323		(9,300)			6.000	2.381	MN	3,220	19,320	12/30/2021	11/01/2033
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1.G FE	4,861,799	97.8929	4,408,115	4,503,000	4,659,865		(68,951)			4.041	2.403	MS	54,590	181,966	12/30/2021	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC		C	2,5	1.G FE	6,499,647	97.9711	5,692,121	5,810,000	6,193,332		(104,689)			4.583	2.580	JD	8,876	266,272	12/30/2021	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	33,059,215	94.4014	28,817,911	30,527,000	32,091,129		(331,321)			3.973	2.726	MN	131,391	1,212,838	01/01/2022	05/22/2030
404280-DC-0	HSBC HOLDINGS PLC		C	2,5	2.A FE	8,800,000	93.7394	8,249,067	8,800,000	8,800,000					4.762	4.762	MS	107,092	419,056	03/22/2022	03/29/2033
404280-DM-8	HSBC HOLDINGS PLC		C		2.A FE	593,779	102.0051	444,742	436,000	574,477		(8,602)			6.500	3.400	MS	8,345	28,340	09/16/2022	09/15/2037
40420I-AA-5	HSBC BANK USA NA				1.F FE	1,066,957	101.0271	840,545	832,000	1,020,191		(16,075)			5.875	3.178	MN	8,147	48,880	12/30/2021	11/01/2034
40420I-AB-3	HSBC BANK USA NA				1.F FE	1,251,845	99.6512	984,554	988,000	1,203,110		(16,740)			5.625	3.192	FA	20,995	55,575	12/30/2021	08/15/2035
40420I-AD-9	HSBC BANK USA NA				1.F FE	425,609	110.8825	306,036	276,000	404,329		(7,295)			7.000	2.935	JJ	8,909	19,320	12/30/2021	01/15/2039
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	2,437,644	82.9543	1,560,370	1,881,000	2,409,847		(9,545)			4.500	3.107	JJ	42,323	84,645	12/30/2021	07/01/2057
404530-AB-3	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	1,018,744	81.4245	683,966	840,000	1,004,487		(4,892)			4.211	3.023	JJ	17,686	35,372	12/30/2021	07/01/2048
404658-AG-7	HSRE CORE HOLDINGS I LLC				2.B	6,000,000	99.1767	5,950,604	6,000,000	6,000,000					4.570	4.569	FA	111,203	274,200	10/26/2018	02/27/2026
406216-AS-0	HALLIBURTON CO				2.A FE	1,938,330	115.8179	1,737,269	1,500,000	1,937,468		(246)			7.600	5.863	FA	43,067	114,000	01/19/2022	08/15/2096
40624@-AZ-3	HALLMARK CARDS INC				2.C PL	14,000,000	99.7326	13,962,567	14,000,000	14,000,000					4.190	4.185	MS	171,092	586,600	03/16/2018	03/16/2025
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	1,249,225	95.4052	843,382	884,000	1,213,472		(12,287)			5.746	3.149	AO	12,699	50,795	12/30/2021	04/01/2044
41652P-AC-3	HARTFORD HEALTHCARE CORP			1	1.F FE	879,957	69.4678	625,210	900,000	881,368		486			3.447	3.577	JJ	15,512	31,023	02/04/2022	07/01/2054
42217K-AX-4	WELLTOWER OP LLC			1,2	2.A FE	179,593	106.9452	133,681	125,000	172,938		(2,292)			6.500	3.341	MS	2,392	8,125	12/30/2021	03/15/2041
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	6,106,248	99.6291	5,650,963	5,672,000	5,694,927		(138,894)			4.000	1.524	JD	18,907	226,880	12/30/2021	06/01/2025
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	173,074	89.8678	150,978	168,000	171,268		(617)			3.100	2.672	FA	1,967	5,208	12/30/2021	02/15/2030
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	1,755,460	85.7435	1,515,087	1,767,000	1,758,966		1,468			2.400	2.494	MS	12,487	42,408	07/22/2022	03/15/2030
422317-AB-3	HEARST TELEVISION INC			1	1.C PL	16,232,040	97.3869	17,529,643	18,000,000	17,579,053		127,877			7.500	8.435	MN	172,500	1,350,000	03/21/2002	11/15/2027
42250P-AB-9	HEALTHPEAK OP LLC			1,2	2.A FE	2,154,235	88.0576	1,831,597	2,080,000	2,130,653		(8,047)			2.875	2.422	JJ	27,574	59,800	12/30/2021	01/15/2031
423012-AE-3	HEINEKEN NV		C	1	2.A FE	95,192	81.4437	66,784	82,000	93,746		(496)			4.000	2.957	AO	820	3,280	12/30/2021	10/01/2042
42809H-AD-9	HESS CORP			1	2.C FE	610,487	98.7577	489,838	496,000	597,622		(4,444)			5.600	3.879	FA	10,493	27,776	01/01/2022	02/15/2041
431282-AS-1	HIGHWOODS REALTY LP			1,2	2.C FE	850,194	88.1913	728,460	826,000	841,580		(2,938)			3.050	2.636	FA	9,517	25,193	12/30/2021	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP			1,2	2.C FE	6,056,600	83.2920	5,110,798	6,136,000	6,080,798		8,297			2.600	2.762	FA	66,473	159,536	01/01/2022	02/01/2031
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN			1,2	1.C FE	8,100,000	75.7967	6,139,535	8,100,000	8,100,000					3.803	3.803	JJ	142,042	308,043	03/23/2022	07/15/2052
437076-AS-1	HOME DEPOT INC			1	1.F FE	3,943,779	105.1552	2,951,705	2,807,000	3,749,097		(66,555)			5.875	2.592	JD	6,871	164,911	01/01/2022	12/16/2036
437076-AU-6	HOME DEPOT INC			1,2	1.F FE	370,287	99.8285	275,527	276,000	357,985		(4,223)			5.400	2.959	MS	4,388	14,904	12/30/2021	09/15/2040
437076-AV-4	HOME DEPOT INC			1,2	1.F FE	15,234,573	104.9930	15,019,246	14,305,000	15,109,514		(37,723)			5.950	5.369	AO	212,787	851,148	01/01/2022	04/01/2041
437076-BA-9	HOME DEPOT INC			1,2	1.F FE	1,878,878	84.5700	1,337,898	1,582,000	1,846,392		(11,141)			4.200	2.981	AO	16,611	66,444	12/30/2021	04/01/2043
437076-BD-3	HOME DEPOT INC			1,2	1.F FE	768,783	91.4744	542,443	593,000	750,627		(6,223)			4.875	3.001	FA	10,921	28,909	12/30/2021	02/15/2044
437076-BF-8	HOME DEPOT INC			1,2	1.F FE	1,894,368	85.4092	1,307,615	1,531,000	1,859,050		(12,117)			4.400	2.957	MS	19,835	67,364	12/30/2021	03/15/2045
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	2,631,160	83.1815	1,783,412	2,144,000	2,586,494		(15,309)			4.250	2.917	AO	22,780	91,120	12/30/2021	04/01/2046
437076-BP-6	HOME DEPOT INC			1,2	1.F FE	3,036,298	69.3228	1,905,685	2,749,000	3,021,261		(5,143)			3.500	3.008	MS	28,330	96,215	01/01/2022	09/15/2056
437076-CQ-3	HOME DEPOT INC			1,2	1.F FE	11,841,423	72.5652	8,780,394	12,100,000	11,855,743		5,596			3.625	3.744	AO	92,599	438,625	03/24/2022	04/15/2052
438516-AR-7	HONEYWELL INTERNATIONAL INC			1	1.F FE	2,048,814	103.5739	1,561,894	1,508,000	1,950,627		(33,613)			5.700	2.654	MS	25,309	85,956	01/01/2022	03/15/2036
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	45,520	60.4132	29,602	49,000	45,762		83			2.667	3.039	AO	327	1,307	12/30/2021	10/01/2050

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
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,554,609	99.5675	1,460,655	1,467,000	1,472,694		(27,764)			4.000	2.076	JD	2,608	58,680	12/30/2021	06/15/2025
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	3.C FE	4,765,858	75.3619	3,185,547	4,227,000	4,546,779		(74,967)			4.650	2.644	AO	49,139	196,556	12/30/2021	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIES LP			1,2	3.C FE	238,140	68.0463	156,507	230,000	235,210		(1,003)			3.250	2.742	JJ	3,447	7,475	12/30/2021	01/15/2030
444859-BB-7	HUMANA INC			1,2	2.B FE	208,480	82.2029	140,567	171,000	204,356		(1,417)			4.625	3.160	JD	659	7,909	01/01/2022	12/01/2042
444859-BE-1	HUMANA INC			1,2	2.B FE	281,574	84.9481	186,886	220,000	275,573		(2,062)			4.950	3.184	AO	2,723	10,890	12/30/2021	10/01/2044
444859-BR-2	HUMANA INC			1,2	2.B FE	2,717,250	79.6538	2,389,614	3,000,000	2,789,138		26,066			2.150	3.269	FA	26,517	64,500	02/24/2022	02/03/2032
44920U-AV-0	HYUNDAI CAPITAL SERVICES INC		C		1.G FE	2,205,754	99.3926	2,186,637	2,200,000	2,205,814		60			5.125	5.052	FA	45,726	5,125	11/21/2024	02/05/2029
452327-AM-1	ILLUMINA INC			1,2	2.B FE	1,853,956	85.1539	1,756,725	2,063,000	1,910,996		21,373			2.550	3.895	MS	14,321	52,607	03/22/2022	03/23/2031
453140-AF-2	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	2,099,336	99.4827	1,945,881	1,956,000	1,969,581		(44,063)			4.250	1.954	JJ	36,947	83,130	12/30/2021	07/21/2025
454889-AQ-9	INDIANA MICHIGAN POWER CO			1,2	2.A FE	1,700,148	84.5766	1,442,877	1,706,000	1,701,981		217			4.550	4.567	MS	22,856	77,623	02/29/2016	03/15/2046
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	6,930,221	100.2591	6,993,072	6,975,000	6,948,557		2,303			6.050	6.096	AO	105,497	421,988	10/02/2006	10/01/2036
456837-AM-5	ING GROEP NV		C		1.G FE	16,577,574	98.1471	14,221,516	14,490,000	15,687,383		(303,408)			4.550	2.240	AO	162,992	659,295	12/30/2021	10/02/2028
456837-AQ-6	ING GROEP NV		C		1.G FE	31,629,542	96.0331	27,289,740	28,417,000	30,368,082		(430,381)			4.050	2.350	AO	262,147	1,150,889	12/30/2021	04/09/2029
456837-AW-3	ING GROEP NV		C	2,5	1.G FE	1,629,802	86.0460	1,377,596	1,601,000	1,621,210		(2,929)			2.727	2.507	AO	10,915	43,659	12/30/2021	04/01/2032
45685E-AJ-5	VOYA FINANCIAL INC			1	2.A FE	80,977	95.4752	57,285	60,000	78,883		(721)			5.700	3.398	JJ	1,577	3,420	12/30/2021	07/15/2043
458140-AK-6	INTEL CORP			1	2.A FE	1,444,945	83.6005	943,013	1,128,000	1,407,658		(12,786)			4.800	2.918	AO	13,536	54,144	12/30/2021	10/01/2041
458140-AP-5	INTEL CORP			1	2.A FE	359,745	75.9622	227,886	300,000	353,271		(2,221)			4.250	2.967	JD	567	12,750	12/30/2021	12/15/2042
458140-AT-7	INTEL CORP			1,2	2.A FE	2,663,219	80.6880	1,633,932	2,025,000	2,602,807		(20,721)			4.900	2.998	JJ	41,895	99,225	01/01/2022	07/29/2045
458140-AV-2	INTEL CORP			1,2	2.A FE	1,632,317	71.2555	986,177	1,384,000	1,610,043		(7,640)			4.100	3.038	MN	6,620	56,744	12/30/2021	05/19/2046
458140-AY-6	INTEL CORP			1,2	2.A FE	1,405,695	71.0733	842,930	1,186,000	1,387,073		(6,386)			4.100	3.033	MN	6,754	48,626	12/30/2021	05/11/2047
458140-BG-4	INTEL CORP			1,2	2.A FE	882,067	65.9500	521,005	790,000	874,544		(2,580)			3.734	3.070	JD	1,885	29,499	12/30/2021	12/08/2047
458140-CK-4	INTEL CORP			1,2	2.A FE	16,640,342	90.2230	15,020,317	16,648,000	16,641,646		1,259			5.900	5.903	FA	384,708	982,232	02/07/2023	02/10/2063
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER INC			1,2	1.G FE	894,936	72.4221	572,135	790,000	887,654		(2,496)			3.875	3.158	FA	11,565	30,613	12/30/2021	08/15/2050
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	731,087	99.3350	673,491	678,000	687,835		(14,618)			3.750	1.550	JD	2,119	25,425	12/30/2021	12/01/2025
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	594,880	80.3900	397,127	494,000	587,032		(2,694)			4.250	3.106	MS	5,832	20,995	01/01/2022	09/21/2048
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	211,647	63.5812	135,428	213,000	211,746		34			3.000	3.033	JD	284	6,390	12/30/2021	06/15/2050
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	26,598,034	121.6681	48,964,093	40,244,000	26,616,732		5,914			7.125	10.776	JD	238,949	2,867,385	07/10/2002	12/01/2096
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,302,769	81.7072	1,654,571	2,025,000	2,272,076		(10,541)			4.000	3.091	JD	2,475	81,000	12/30/2021	06/20/2042
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	452,386	86.0318	339,826	395,000	444,513		(2,702)			4.150	3.065	MN	2,095	16,393	12/30/2021	05/15/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	706,174	80.2861	476,097	593,000	698,019		(2,800)			4.250	3.198	MN	3,220	25,203	12/30/2021	05/15/2049
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	2,512,828	71.2374	1,839,350	2,582,000	2,521,791		3,094			2.850	3.041	MN	9,403	73,587	12/30/2021	05/15/2040
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,999,620	68.1900	1,363,799	2,000,000	1,999,690		56			3.430	3.431	FA	27,059	68,600	02/02/2022	02/09/2052
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	367,267	102.2815	274,114	268,000	355,775		(3,957)			6.000	3.379	MN	2,055	16,080	12/30/2021	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	146,417	87.9707	102,926	117,000	143,496		(1,004)			4.800	3.198	JD	250	5,616	12/30/2021	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1,2	2.B FE	129,699	90.3953	89,491	99,000	127,016		(923)			5.150	3.269	MN	651	5,099	12/30/2021	05/15/2046
46051M-AF-9	INTERNATIONAL TRANSMISSION CO			1,2	1.F FE	389,656	84.6925	267,628	316,000	381,893		(2,663)			4.625	3.111	FA	5,521	14,615	12/30/2021	08/15/2043
46188B-AD-4	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.B FE	5,086,689	92.2296	4,703,710	5,100,000	5,090,091		1,414			4.150	4.181	AO	44,682	211,650	03/25/2022	04/15/2032
46590X-AX-4	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	26,813,471	101.7221	27,375,465	26,912,000	26,818,697		3,052			6.500	6.527	JD	145,773	1,749,280	08/22/2023	12/01/2052
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	6,025,054	98.4725	5,569,604	5,656,000	5,750,186		(93,105)			3.300	1.611	AO	46,662	186,648	12/30/2021	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,984,885	97.8789	2,701,459	2,760,000	2,855,075		(44,124)			3.782	2.084	FA	43,493	104,383	12/30/2021	02/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,600,000	85.3190	4,777,865	5,600,000	5,600,000					3.882	3.882	JJ	94,807	217,392	07/17/2017	07/24/2038
46647P-AL-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	267,520	78.1916	179,841	230,000	264,523		(1,028)			3.964	3.048	MN	1,165	9,117	01/01/2022	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,050,097	77.0409	1,371,328	1,780,000	2,028,726		(7,330)			3.897	3.049	JJ	30,444	69,367	12/30/2021	01/23/2049
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	15,215,365	94.6952	13,206,193	13,946,000	14,722,710		(168,004)			3.702	2.346	MN	78,876	516,281	12/30/2021	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	322,755	90.0815	283,757	315,000	319,938		(961)			2.739	2.390	AO	1,821	8,628	12/30/2021	10/15/2030

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
46647P-BJ-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	7,964,067	97.4380	6,714,451	6,891,000	7,596,262		(125,592)			4.493	2.398	MS	83,423	309,613	12/30/2021	03/24/2031
46647P-BM-7	JPMORGAN CHASE & CO	C.		1,2,5	1.E FE	10,000,000	74.1317	7,413,168	10,000,000	10,000,000					3.109	3.109	AO	59,589	310,900	04/15/2020	04/22/2041
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	20,972,952	82.8872	18,090,138	21,825,000	21,217,813		91,523			1.953	2.391	FA	174,049	426,242	12/30/2021	02/04/2032
46647P-CC-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	15,806,157	85.7814	13,449,672	15,679,000	15,768,668		(12,744)			2.580	2.481	AO	77,533	404,518	01/01/2022	04/22/2032
46653K-AA-6	JAB HOLDINGS BV		C	1,2	2.A FE	1,449,749	82.5806	1,225,497	1,484,000	1,460,519		3,683			2.200	2.490	MN	3,446	32,648	12/30/2021	11/23/2030
46653K-AB-4	JAB HOLDINGS BV		C	1,2	2.A FE	319,569	64.8520	192,610	297,000	318,109		(501)			3.750	3.338	MN	1,021	11,138	12/30/2021	05/28/2051
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	670,726	97.6734	624,133	639,000	648,963		(7,387)			3.050	1.852	AO	3,357	19,490	12/30/2021	04/29/2026
476556-CP-8	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	190,098	104.8612	148,903	142,000	181,880		(2,831)			6.400	3.401	MN	1,161	9,088	12/30/2021	05/15/2036
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	1.G FE	2,755,579	99.4854	2,528,919	2,542,000	2,587,754		(57,008)			4.300	1.990	JJ	50,402	109,306	12/30/2021	01/15/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.C FE	478,830	93.1611	368,481	395,531	467,721		(3,144)			4.626	2.574	JJ	8,437	18,297	12/30/2021	01/15/2042
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	70,501	89.2143	51,744	58,000	69,099		(484)			5.250	3.686	JD	254	3,045	12/30/2021	12/01/2041
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	345,712	85.8071	248,841	290,000	340,305		(1,861)			4.625	3.380	JJ	6,669	13,413	12/30/2021	07/02/2044
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	5,271,482	83.2242	4,427,530	5,320,000	5,281,821		1,235			4.500	4.552	FA	90,440	239,400	02/02/2017	02/15/2047
482480-AH-3	KLA CORP			1,2	1.F FE	8,319,086	91.9865	7,657,875	8,325,000	8,318,551		739			5.000	5.005	MS	122,563	416,250	03/20/2019	03/15/2049
482480-AJ-9	KLA CORP			1,2	1.F FE	131,928	69.0682	86,335	125,000	131,425		(171)			3.300	3.003	MS	1,375	4,125	12/30/2021	03/01/2050
48250A-AA-1	KKR GROUP FINANCE CO III LLC			1,2	1.F FE	251,965	91.3509	179,961	197,000	246,570		(1,856)			5.125	3.322	JD	841	10,096	12/30/2021	06/01/2044
48252D-AA-3	KKR GROUP FINANCE CO VII LLC			1,2	1.F FE	631,456	70.1253	415,843	593,000	628,778		(916)			3.625	3.267	FA	7,524	21,496	12/30/2021	02/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	103,804	68.9250	68,925	100,000	103,550		(87)			3.500	3.291	FA	1,225	3,500	12/30/2021	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	2,692,950	65.2716	1,958,149	3,000,000	2,710,082		6,118			3.250	3.828	JD	4,333	97,500	02/07/2022	12/15/2051
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	737,933	81.5698	491,866	603,000	726,260		(3,998)			4.150	2.882	MN	4,171	25,025	12/30/2021	05/01/2047
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ				1.A	1,591,520	101.3739	1,613,386	1,591,520	1,591,520					5.242	5.239	MON	4,867	83,427	07/12/2010	12/10/2032
485134-BH-2	EVERGY METRO INC			1	1.F FE	9,244,365	103.8400	9,657,121	9,300,000	9,268,734		2,788			6.050	6.093	MN	71,894	562,650	05/24/2006	11/15/2035
487836-BQ-0	KELLANOVA			1	2.B FE	86,245	84.2024	58,942	70,000	84,834		(484)			4.500	3.127	AO	788	3,150	12/30/2021	04/01/2046
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	3,386,370	94.6824	3,167,127	3,345,000	3,386,751		(2,088)			5.125	4.992	MN	28,572	171,431	12/30/2021	11/01/2040
49337W-AH-3	NATIONAL GRID USA			1	2.B FE	110,088	98.6790	91,772	93,000	106,221		(1,338)			5.875	3.847	AO	1,366	5,464	12/30/2021	04/01/2033
49337W-AJ-9	NATIONAL GRID USA			1	2.B FE	149,598	99.9147	120,897	121,000	144,236		(1,850)			5.803	3.551	AO	1,755	7,022	12/30/2021	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	135,411	96.4230	99,316	103,000	131,687		(1,285)			5.819	3.549	AO	1,498	5,994	12/30/2021	04/01/2041
49338C-AC-7	KEYSPAN GAS EAST CORP			1,2	2.A FE	23,916,310	66.2991	15,911,795	24,000,000	23,921,310		1,859			3.586	3.605	JJ	389,679	860,640	01/13/2022	01/18/2052
49427R-AK-8	KILROY REALTY LP			1,2	2.C FE	8,374,388	94.2258	7,046,204	7,478,000	8,029,052		(117,804)			4.250	2.462	FA	120,063	317,815	12/30/2021	08/15/2029
49427R-AL-6	KILROY REALTY LP			1,2	2.C FE	839,318	99.5105	768,221	772,000	781,814		(19,514)			4.375	1.797	AO	8,444	33,775	12/30/2021	10/01/2025
49427R-AP-7	KILROY REALTY LP			1,2	2.C FE	702,431	87.7679	599,454	683,000	695,514		(2,362)			3.050	2.647	FA	7,870	20,832	12/30/2021	02/15/2030
49427R-AQ-5	KILROY REALTY LP			1,2	2.C FE	455,250	77.5907	387,954	500,000	465,620		3,754			2.500	3.507	MN	1,597	12,500	02/18/2022	11/15/2032
494368-BC-6	KIMBERLY-CLARK CORP			1	1.F FE	653,352	113.0199	490,507	434,000	617,809		(12,145)			6.625	2.646	FA	11,980	28,753	12/30/2021	08/01/2037
49446R-AM-1	KIMCO REALTY OP LLC			1,2	2.A FE	68,236	80.9512	48,571	60,000	67,477		(261)			4.250	3.380	AO	638	2,550	12/30/2021	04/01/2045
49446R-AS-8	KIMCO REALTY OP LLC			1,2	2.A FE	1,244,415	97.9385	1,127,272	1,151,000	1,189,472		(18,699)			3.800	2.083	AO	10,935	43,738	12/30/2021	04/01/2027
49446R-AT-6	KIMCO REALTY OP LLC			1,2	2.A FE	101,653	82.4097	70,872	86,000	100,404		(430)			4.450	3.371	MS	1,276	3,827	12/30/2021	09/01/2047
49446R-AU-3	KIMCO REALTY OP LLC			1,2	2.A FE	181,558	99.8423	172,727	173,000	173,000		(2,728)			3.300	3.300	FA	2,379	5,709	12/30/2021	02/01/2025
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	154,031	112.8758	124,163	110,000	142,480		(3,973)			7.750	3.137	MS	2,510	8,525	12/30/2021	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	274,786	111.2736	229,224	206,000	260,017		(5,227)			7.300	3.714	FA	5,681	15,038	03/07/2022	08/15/2033
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	2,374,859	104.5134	2,116,397	2,025,000	2,327,539		(17,935)			6.500	4.851	FA	54,844	131,625	03/30/2022	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	156,696	108.3534	123,523	114,000	150,538		(2,129)			6.950	3.808	JJ	3,653	7,923	12/30/2021	01/15/2038
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	8,472,310	102.1625	7,151,373	7,000,000	8,326,426		(53,559)			6.375	4.690	MS	148,750	446,250	03/01/2022	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	2,475,402	94.2820	2,315,567	2,456,000	2,479,187		(583)			5.625	5.531	MS	46,050	138,150	12/30/2021	09/01/2041
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,592,736	87.0855	1,231,390	1,414,000	1,574,698		(6,329)			5.000	4.072	FA	26,709	70,700	01/19/2022	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	109,746	87.0856	82,731	95,000	108,267		(511)			5.000	3.899	MS	1,583	4,750	12/30/2021	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	66,663	91.2513	50,188	55,000	65,613		(363)			5.400	3.954	MS	990	2,970	12/30/2021	09/01/2044
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	67,217	97.3970	54,542	56,000	64,909		(794)			5.300	3.319	JD	247	2,968	12/30/2021	12/01/2034
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	2,532,224	93.4595	1,942,088	2,078,000	2,494,337		(13,320)			5.550	4.071	JD	9,611	115,329	01/19/2022	06/01/2045
500472-AC-9	KONINKLIJKE PHILIPS NV		C	1	2.A FE	388,573	107.7414	288,747	268,000	370,714		(6,150)			6.875	3.274	MS	5,630	18,425	12/30/2021	03/11/2038
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.B FE	8,120,223	89.8185	5,920,835	6,592,000	7,956,252		(56,467)			5.000	3.414	JD	24,720	329,600	12/30/2021	06/04/2042
501044-CN-9	KROGER CO			1,2	2.A FE	2,084,407	96.2920	1,843,991	1,915,000	2,050,863		(6,193)			5.400	4.728	JJ	47,684	103,410	12/30/2021	07/15/2040
501044-CR-0	KROGER CO			1,2	2.A FE	188,312	90.3234	135,485	150,000	183,949		(1,500)			5.000	3.241	AO	1,583	7,500	01/01/2022	04/15/2042
501044-CT-6	KROGER CO			1,2	2.A FE	1,155,112	91.5767	975,291	1,065,000	1,142,197		(2,803)			5.150	4.545	FA	22,853	54,848	01/01/2022	08/01/2043
501044-DK-4	KROGER CO			1,2	2.A FE	7,416,175	83.5953	6,239,554	7,464,000	7,422,859		1,122			4.650	4.689	JJ	160,041	347,076	10/18/2017	01/15/2048
501044-DM-0	KROGER CO			1,2	2.B FE	4,673,397	93.8813	4,403,035	4,690,000	4,679,496		331			5.400	5.417	JJ	116,781	253,260	01/07/2019	01/15/2049
502175-D@-8	LTC PROPERTIES INC.				2.C	1,460,000	95.3550	1,392,183	1,460,000	1,460,000					4.500	4.500	FMAN	8,213	65,700	02/16/2017	02/16/2032
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	11,055,955	85.2777	9,421,478	11,048,000	11,053,884		(654)			2.500	2.491	AO	65,214	293,573	01/01/2022	04/06/2031
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		C	1,2	2.B FE	269,456	85.9448	189,079	220,000	264,580		(1,679)			4.875	3.402	MS	3,158	10,725	12/30/2021	03/15/2044
505597-AD-6	SPIRE INC			1,2	2.B FE	192,090	83.1473	138,025	166,000	189,662		(837)			4.700	3.657	FA	2,947	7,802	12/30/2021	08/15/2044
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	4,257,949	61.2280	2,576,476	4,208,000	4,255,826		(716)			3.125	3.072	JD	5,844	131,500	12/30/2021	06/15/2060
517834-AF-4	LAS VEGAS SANDS CORP			1,2	2.C FE	5,212,428	92.9663	4,834,247	5,200,000	5,208,080		(1,466)			3.900	3.862	FA	80,557	202,800	01/01/2022	08/08/2029
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	1,992,668	97.8717	1,707,862	1,745,000	1,881,774		(37,773)			4.500	2.140	MS	22,249	81,143	12/30/2021	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC			1,2	2.A FE	18,177,821	97.4166	15,726,930	16,144,000	17,338,834		(286,496)			4.375	2.396	MS	215,814	730,516	12/30/2021	03/11/2029
524901-AR-6	LEGG MASON INC			1	1.F FE	1,022,434	97.8359	735,726	752,000	996,061		(9,073)			5.625	3.313	JJ	19,505	42,300	01/01/2022	01/15/2044
52532X-AH-8	LEIDOS INC			1,2	2.B FE	3,137,700	83.9762	2,736,785	3,259,000	3,174,402		12,573			2.300	2.764	FA	28,317	74,957	12/30/2021	02/15/2031
53079E-AZ-7	LIBERTY MUTUAL GROUP INC			1	2.B FE	159,494	97.7028	110,404	113,000	154,578		(1,696)			6.500	3.623	MN	1,224	7,345	12/30/2021	05/01/2042
53079E-BF-0	LIBERTY MUTUAL GROUP INC			1	2.B FE	448,657	85.7281	313,765	366,000	440,971		(2,644)			4.850	3.408	FA	7,396	17,751	12/30/2021	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	67,106	74.6624	42,558	57,000	66,387		(247)			4.500	3.481	JD	114	2,565	12/30/2021	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	774,534	72.7551	534,750	735,000	770,473		(813)			3.951	3.657	AO	6,131	29,040	09/27/2019	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	178,429	67.0777	110,007	164,000	177,859		(195)			3.950	3.527	MN	828	6,478	12/30/2021	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	19,291,272	92.2072	17,827,338	19,334,000	19,293,763		1,202			5.500	5.515	JD	47,261	1,063,370	06/01/2022	06/15/2052
532457-BA-5	ELI LILLY AND CO			1	1.E FE	2,251,661	102.9695	1,711,354	1,662,000	2,153,292		(33,686)			5.550	2.692	MS	27,160	92,241	12/30/2021	03/15/2037
532457-BC-1	ELI LILLY AND CO			1	1.E FE	2,127,118	106.2864	1,640,000	1,543,000	2,036,347		(31,134)			5.950	2.947	MN	11,731	91,809	12/30/2021	11/15/2037
532457-BS-6	ELI LILLY AND CO			1,2	1.E FE	1,166,117	83.8512	828,450	988,000	1,139,373		(9,142)			3.875	2.544	MS	11,273	38,285	12/30/2021	03/15/2039
532457-BZ-0	ELI LILLY AND CO			1,2	1.E FE	56,731	53.2595	32,488	61,000	56,926		67			2.500	2.797	MS	449	1,525	12/30/2021	09/15/2060
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	35,427,149	96.0784	31,949,895	33,254,000	34,349,167		(367,697)			3.574	2.371	MN	178,275	1,188,498	01/01/2022	11/07/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	15,042,876	98.1148	12,995,311	13,245,000	14,262,586		(265,872)			4.550	2.327	FA	225,993	602,648	12/30/2021	08/16/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.G FE	6,030,968	97.7517	5,451,614	5,577,000	5,765,503		(90,214)			3.750	2.039	JJ	98,759	209,138	12/30/2021	01/11/2027
540424-AS-7	LOEWS CORP			1,2	1.G FE	1,239,093	98.8928	1,134,300	1,147,000	1,170,521		(23,240)			3.750	1.669	AO	10,753	43,013	12/30/2021	04/01/2026
540424-AT-5	LOEWS CORP			1,2	1.G FE	20,029,981	92.0195	17,373,273	18,880,000	19,630,479		(136,242)			3.200	2.371	MN	77,198	604,160	01/01/2022	05/15/2030
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC				2.C PL	14,836,221	77.7074	11,528,847	14,836,221	14,836,221					4.490	4.490	JD	335,231	333,069	03/29/2018	06/30/2051
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	2,120,216	93.6008	1,910,393	2,041,000	2,113,463		(3,469)			5.125	4.771	MN	13,366	104,601	12/30/2021	11/15/2040
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	247,603	103.8369	198,328	191,000	238,188		(3,240)			5.800	3.259	AO	2,339	11,078	12/30/2021	10/15/2036
548661-CP-0	LOWE'S COMPANIES INC			1	2.A FE	4,360,608	108.9205	3,415,747	3,136,000	4,173,835		(64,395)			6.650	3.416	MS	61,405	208,544	12/30/2021	09/15/2037
548661-CR-6	LOWE'S COMPANIES INC			1,2	2.A FE	86,312	98.9565	64,322	65,000	83,536		(956)			5.800	3.340	AO	796	3,770	12/30/2021	04/15/2040
548661-CX-3	LOWE'S COMPANIES INC			1,2	2.A FE	105,173	87.4742	76,103	87,000	103,100		(713)			4.650	3.215	AO	854	4,046	12/30/2021	04/15/2042
548661-DA-2	LOWE'S COMPANIES INC			1,2	2.A FE	270,900	90.9399	202,796	223,000	266,096		(1,657)			5.000	3.549	MS	3,283	11,150	12/30/2021	09/15/2043
548661-DE-4	LOWE'S COMPANIES INC			1,2	2.A FE	58,319	77.4614	40,280	52,000	57,721		(206)			4.250	3.461	MS	651	2,210	12/30/2021	09/15/2044
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	324,272	82.5375	225,327	273,000	319,583		(1,612)			4.375	3.220	MS	3,517	11,944	12/30/2021	09/15/2045
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	601,518	77.6432	408,403	526,000	595,256		(2,149)			4.050	3.207	MN	3,432	21,303	01/01/2022	05/03/2047

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
548661-EF-0	LOWE'S COMPANIES INC			1,2	2.A FE	14,574,683	77.4540	11,211,470	14,475,000	14,572,847		(202)			4.450	4.412	AO	161,034	644,138	03/23/2022	04/01/2062
548661-EJ-2	LOWE'S COMPANIES INC			1,2	2.A FE	2,298,436	78.0435	1,795,001	2,300,000	2,298,658		154			4.250	4.254	AO	24,438	97,750	03/22/2022	04/01/2052
548661-EN-3	LOWE'S COMPANIES INC			1,2	2.A FE	6,947,080	96.7820	6,774,743	7,000,000	6,948,736		1,080			5.800	5.848	MS	119,544	406,000	09/06/2022	09/15/2062
55037A-AB-4	AKER BP ASA		C	1,2	2.B FE	1,589,126	86.3621	1,468,157	1,700,000	1,618,140		10,810			3.100	3.943	JJ	24,301	52,700	03/18/2022	07/15/2031
552676-AV-0	MDC HOLDINGS INC			1,2	2.C FE	1,910,937	74.5886	1,566,361	2,100,000	1,916,580		2,043			3.966	4.452	FA	33,546	83,286	01/21/2022	08/06/2061
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND 0				2.B	1,000,000	97.6819	976,819	1,000,000	1,000,000					3.660	3.660	JD	203	36,600	06/06/2016	06/29/2026
55336V-AL-4	MPLX LP			1,2	2.B FE	4,434,917	88.7796	3,964,899	4,466,000	4,441,263		918			5.200	5.243	MS	77,411	232,232	02/07/2017	03/01/2047
55336V-AN-0	MPLX LP			1,2	2.B FE	15,958,794	81.9392	13,050,463	15,927,000	15,968,537		(619)			4.700	4.677	AO	158,031	748,569	02/22/2021	04/15/2048
55336V-BT-6	MPLX LP			1,2	2.B FE	7,335,068	84.0323	6,226,791	7,410,000	7,338,534		1,768			4.950	5.015	MS	109,020	366,795	09/29/2022	03/14/2052
556079-AD-3	MACQUARIE BANK LTD		C	2	2.A FE	7,420,000	85.5014	6,344,206	7,420,000	7,420,000					3.052	3.052	MS	74,228	226,458	02/23/2021	03/03/2036
557497-E#-7	MADISON GAS AND ELECTRIC CO				1.E	15,000,000	93.3463	14,001,939	15,000,000	15,000,000					5.260	5.260	JD	24,108	789,000	11/05/2010	12/20/2040
55903V-BE-2	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	10,318,268	74.3004	7,661,860	10,312,000	10,318,327		75			5.141	5.136	MS	156,097	530,140	05/01/2023	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	18,219,922	73.5321	13,833,587	18,813,000	18,225,056		3,805			5.391	5.580	MS	298,628	1,014,209	08/08/2023	03/15/2062
56501R-AC-0	MANULIFE FINANCIAL CORP			1	1.F FE	4,926,507	99.3639	4,474,355	4,503,000	4,624,848		(102,399)			4.150	1.804	MS	60,734	186,875	12/30/2021	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP			1	1.F FE	273,936	97.4527	191,982	197,000	267,171		(2,324)			5.375	3.074	MS	3,441	10,589	12/30/2021	03/04/2046
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	444,945	103.6085	336,728	325,000	430,788		(4,894)			6.500	3.736	MS	7,042	21,125	12/30/2021	03/01/2041
56585A-AM-4	MARATHON PETROLEUM CORP			1,2	2.B FE	75,180	95.1075	57,064	60,000	73,952		(426)			5.850	4.152	JD	156	3,510	12/30/2021	12/15/2045
56585A-BE-1	MARATHON PETROLEUM CORP	C		1,2	2.B FE	3,567,571	78.0761	2,824,794	3,618,000	3,573,377		1,293			4.500	4.587	AO	40,703	162,810	05/22/2019	04/01/2048
57169*-BC-0	MARS INC				1.E	25,000,000	80.4561	20,114,018	25,000,000	25,000,000					3.750	3.750	MS	244,792	950,000	09/09/2016	09/27/2046
571748-BD-3	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	2,144,686	81.0094	1,441,967	1,780,000	2,115,176		(10,129)			4.200	3.044	MS	24,920	74,760	12/30/2021	03/01/2048
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	14,429,716	98.2042	12,451,309	12,679,000	13,706,061		(246,681)			4.375	2.223	MS	163,330	554,706	12/30/2021	03/15/2029
571748-BH-4	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	419,672	92.5741	314,752	340,000	408,074		(3,981)			4.750	2.962	MS	4,755	16,150	12/30/2021	03/15/2039
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	1,052,083	89.5362	707,336	790,000	1,032,111		(6,859)			4.900	3.070	MS	11,398	38,710	12/30/2021	03/15/2049
571903-AW-3	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	3,786,326	99.7473	3,585,917	3,595,000	3,595,000		(62,731)			3.750	3.750	MS	39,695	134,813	12/30/2021	03/15/2025
571903-AX-1	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	247,788	93.0384	204,685	220,000	241,960		(2,004)			4.500	3.242	AO	2,475	9,900	12/30/2021	10/01/2034
573874-AJ-3	MARVELL TECHNOLOGY INC			1,2	2.C FE	441,235	87.7173	380,693	434,000	439,043		(749)			2.950	2.740	AO	2,703	12,803	12/30/2021	04/15/2031
574599-BR-6	MASCO CORP			1,2	2.B FE	153,679	62.9640	98,224	156,000	153,838		56			3.125	3.204	FA	1,842	4,875	12/30/2021	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	6,504,277	99.3092	6,406,434	6,451,000	6,483,721		(436)			5.900	5.847	MN	48,633	380,609	06/25/2010	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	305,638	76.4080	214,706	281,000	303,579		(707)			4.004	3.464	FA	4,250	11,251	12/30/2021	08/15/2046
575634-AU-4	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	1,366,800	81.5149	1,304,238	1,600,000	1,433,246		24,966			1.729	3.714	MN	2,843	27,664	03/30/2022	11/24/2030
575718-AF-8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	172,102	69.9766	97,967	140,000	171,926		(61)			3.885	3.128	JJ	2,720	5,439	12/30/2021	07/01/2116
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,084,773	98.6848	1,002,638	1,016,000	1,035,897		(16,577)			3.400	1.719	MS	10,843	34,544	12/30/2021	03/08/2026
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	213,203	107.5251	163,438	152,000	203,703		(3,263)			6.300	3.064	AO	2,022	9,576	12/30/2021	10/15/2037
58013M-EH-3	MCDONALD'S CORP			1	2.A FE	142,469	101.6294	107,727	106,000	137,370		(1,750)			5.700	3.092	FA	2,518	6,042	12/30/2021	02/01/2039
58013M-EK-6	MCDONALD'S CORP			1	2.A FE	157,418	92.8103	116,941	126,000	153,463		(1,358)			4.875	3.097	JJ	2,832	6,143	12/30/2021	07/15/2040
58013M-EV-2	MCDONALD'S CORP			1,2	2.A FE	272,758	86.7285	193,405	223,000	268,115		(1,596)			4.600	3.216	MN	997	10,258	12/30/2021	05/26/2045
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	229,884	95.3457	180,203	189,000	222,006		(2,698)			4.700	2.762	JD	543	8,883	01/01/2022	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	1,045,664	89.5777	734,537	820,000	1,025,226		(7,025)			4.875	3.198	JD	2,443	39,975	12/30/2021	12/09/2045
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	252,271	83.9292	174,573	208,000	248,549		(1,279)			4.450	3.196	MS	3,085	9,256	12/30/2021	03/01/2047
58013M-FR-0	MCDONALD'S CORP			1,2	2.A FE	249,827	78.9627	164,242	208,000	246,840		(1,025)			4.200	3.112	AO	2,184	8,736	12/30/2021	04/01/2050
581760-AV-7	MCLAREN HEALTH CARE CORP			1,2	1.E FE	6,786,668	84.0137	5,455,010	6,493,000	6,763,301		(8,019)			4.386	4.089	MN	36,389	284,783	12/30/2021	05/15/2048
582839-AG-1	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	554,088	87.1577	378,264	434,000	541,745		(4,230)			4.600	2.887	JD	1,664	19,964	12/30/2021	06/01/2044
585055-AY-2	MEDTRONIC INC			1,2	1.G FE	1,390,787	82.6422	980,137	1,186,000	1,368,174		(7,748)			4.000	2.888	AO	11,860	47,440	12/30/2021	04/01/2043
585055-BD-7	MEDTRONIC INC			1,2	1.G FE	555,647	84.4111	370,565	439,000	543,588		(4,138)			4.625	2.957	MS	5,978	20,304	12/30/2021	03/15/2044
585055-BT-2	MEDTRONIC INC			1	1.G FE	1,955,519	93.8556	1,496,058	1,594,000	1,882,805		(24,822)			4.375	2.366	MS	20,534	69,738	01/01/2022	03/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585055-BU-9	MEDTRONIC INC			1	1.G FE	4,364,385	88.7689	2,978,195	3,355,000	4,267,910		(33,071)			4.625	2.845	MS	45,689	155,169	12/30/2021	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	273,476	80.2325	174,104	217,000	270,374		(1,064)			4.200	2.969	JJ	4,557	9,114	12/30/2021	07/01/2055
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	476,961	83.7376	334,113	399,000	468,706		(2,829)			4.150	2.915	MN	1,978	16,559	12/30/2021	05/18/2043
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE	712,543	78.3113	464,386	593,000	703,231		(3,192)			4.000	2.908	MS	7,511	23,720	12/30/2021	03/07/2049
58933Y-BG-9	MERCK & CO INC			1,2	1.E FE	7,456,295	57.3491	4,587,930	8,000,000	7,477,403		7,407			2.900	3.203	JD	13,533	232,000	01/20/2022	12/10/2061
58942H-AA-9	BON SECOURS MERCY HEALTH INC			1	1.E FE	1,375,827	98.2533	1,284,171	1,307,000	1,322,351		(18,167)			3.382	1.950	MN	7,367	44,203	12/30/2021	11/01/2025
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	3,156,792	116.8133	2,364,302	2,024,000	2,991,695		(56,820)			7.750	3.298	MN	20,479	156,860	12/30/2021	05/14/2038
59156R-AM-0	METLIFE INC			1	1.G FE	530,086	102.8999	406,454	395,000	503,935		(8,946)			5.700	2.660	JD	1,001	22,515	12/30/2021	06/15/2035
59156R-AY-4	METLIFE INC			1	1.G FE	4,952,111	102.0660	4,083,661	4,001,000	4,840,338		(39,820)			5.875	4.011	FA	94,676	235,059	12/30/2021	02/06/2041
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,687,328	90.3093	1,453,980	1,610,000	1,660,949		(8,993)			2.950	2.309	AO	10,818	47,495	12/30/2021	04/09/2030
594918-BC-7	MICROSOFT CORP			1,2	1.A FE	1,317,615	90.6106	1,052,895	1,162,000	1,284,526		(11,265)			3.500	2.273	FA	15,703	40,670	12/30/2021	02/12/2035
594918-BE-3	MICROSOFT CORP			1,2	1.A FE	2,367,194	80.7472	1,522,892	1,886,000	2,338,908		(9,671)			4.000	2.801	FA	29,128	75,440	12/30/2021	02/12/2055
594918-BU-7	MICROSOFT CORP			1,2	1.A FE	1,226,295	80.1072	797,867	996,000	1,213,840		(4,260)			3.950	2.881	FA	15,628	39,342	12/30/2021	08/08/2056
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	252,554	66.0633	218,009	330,000	257,525		1,404			2.921	4.298	MS	2,785	9,639	03/17/2021	03/17/2052
595112-BU-6	MICRON TECHNOLOGY INC			1,2	2.C FE	5,815,474	67.5057	4,252,862	6,300,000	5,841,662		9,499			3.477	3.913	MN	36,509	219,051	02/18/2022	11/01/2051
595620-AN-5	MIDAMERICAN ENERGY CO			1,2	1.F FE	527,861	85.4867	371,012	434,000	518,608		(3,176)			4.400	3.055	AO	4,031	19,096	12/30/2021	10/15/2044
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	420,018	105.1583	324,939	309,000	400,376		(6,743)			6.125	3.006	AO	4,732	18,926	12/30/2021	04/01/2036
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	4,622,714	94.8994	4,412,824	4,650,000	4,630,356		895			5.150	5.185	MN	30,600	239,475	11/05/2013	11/15/2043
59748T-AA-7	MIDLAND COGENERATION VENTURE LP			1	3.A FE	191,344	99.0000	188,784	190,691	190,738		(108)			6.000	5.824	MS	3,369	11,441	02/19/2020	03/15/2025
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	15,259,635	98.9612	13,964,408	14,111,000	14,439,874		(278,308)			3.850	1.815	MS	181,091	543,274	01/01/2022	03/01/2026
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,477,572	96.8719	1,377,519	1,422,000	1,442,605		(11,879)			2.757	1.885	MS	11,761	39,205	01/01/2022	09/13/2026
606822-AN-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,572,531	97.9244	1,421,862	1,452,000	1,503,656		(23,389)			3.677	1.972	FA	19,131	53,390	12/30/2021	02/22/2027
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	10,849,206	96.8988	9,851,699	10,167,000	10,490,586		(121,845)			3.287	2.008	JJ	144,815	334,189	12/30/2021	07/25/2027
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	5,630,174	97.5423	4,959,051	5,084,000	5,372,847		(87,617)			3.961	2.096	MS	66,566	201,377	01/01/2022	03/02/2028
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,411,684	91.2164	1,081,826	1,186,000	1,378,200		(11,468)			4.286	2.838	JJ	21,886	50,832	12/30/2021	07/26/2038
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	22,302,129	97.4593	19,417,786	19,924,000	21,275,807		(349,549)			4.050	2.128	MS	246,560	806,922	12/30/2021	09/11/2028
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	258,442	83.8838	192,933	230,000	254,522		(1,343)			3.751	2.850	JJ	3,906	8,627	12/30/2021	07/18/2039
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	11,042,724	92.7667	9,714,533	10,472,000	10,827,927		(73,254)			3.195	2.401	JJ	151,491	334,580	12/30/2021	07/18/2029
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	390,499	88.7943	344,522	388,000	389,645		(290)			2.559	2.471	FA	3,475	9,929	12/30/2021	02/25/2030
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	5,676,429	85.5100	5,008,321	5,857,000	5,735,723		20,242			2.048	2.450	JJ	54,645	119,951	12/30/2021	07/17/2030
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	1,700,000	85.8045	1,458,677	1,700,000	1,700,000					2.852	2.852	JJ	21,818	48,484	01/11/2022	01/19/2033
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	1,386,033	98.3934	1,280,098	1,301,000	1,327,062		(20,026)			3.477	1.882	AO	9,927	45,236	12/30/2021	04/12/2026
60687Y-AG-4	MIZUHO FINANCIAL GROUP INC		C		1.G FE	2,755,126	97.0578	2,572,033	2,650,000	2,689,019		(22,472)			2.839	1.952	MS	22,570	75,234	01/01/2022	09/13/2026
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	1,506,285	95.9703	1,373,335	1,431,000	1,467,717		(13,141)			3.170	2.183	MS	13,861	45,363	01/01/2022	09/11/2027
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC		C		1.G FE	7,257,597	97.4035	6,379,932	6,550,000	6,924,937		(113,316)			4.018	2.143	MS	84,802	263,179	12/30/2021	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	8,072,931	97.2281	7,043,206	7,244,000	7,717,028		(121,525)			4.254	2.394	MS	94,160	308,160	12/30/2021	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	1,156,570	91.6448	1,012,675	1,105,000	1,137,180		(6,617)			3.153	2.471	JJ	15,969	34,841	12/30/2021	07/16/2030
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	1,508,789	90.3472	1,323,586	1,465,000	1,492,691		(5,495)			2.869	2.440	MS	12,609	42,031	12/30/2021	09/13/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	27,729,195	85.4475	24,286,741	28,423,000	27,942,171		80,268			2.201	2.491	JJ	297,155	625,590	12/30/2021	07/10/2031
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	9,893,412	84.0015	8,682,398	10,336,000	10,026,994		50,310			1.979	2.479	MS	64,206	204,549	12/30/2021	09/08/2031
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	11,697,099	83.0486	10,013,167	12,057,000	11,792,077		32,486			2.172	2.499	MN	28,370	261,878	12/30/2021	05/22/2032
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.B FE	435,026	91.9116	333,639	363,000	427,416		(2,624)			5.000	3.613	MN	3,025	18,150	12/30/2021	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.B FE	476,638	79.8261	345,647	433,000	473,000		(1,254)			4.200	3.572	JJ	8,386	18,186	12/30/2021	07/15/2046
61201#-AE-5	MONTANA DAKOTA UTILITIES CO				1.G	5,000,000	98.9939	4,949,695	5,000,000	5,000,000					3.780	3.778	AO	32,025	189,000	01/01/2019	10/30/2025
615369-AE-5	MOODY'S CORP			1	2.A FE	3,502,808	94.6803	3,268,365	3,452,000	3,496,768		(1,702)			5.250	5.131	JJ	83,567	181,230	12/30/2021	07/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
615369-AQ-8	MOODY'S CORP			1,2	2.A FE	2,831,976	88.9453	2,427,317	2,729,000	2,821,033		(2,087)			4.875	4.638	JD	5,174	133,039	03/04/2019	12/17/2048
615369-AT-2	MOODY'S CORP			1,2	2.A FE	59,036	66.5250	37,919	57,000	58,892		(49)			3.250	3.058	MN	211	1,853	01/01/2022	05/20/2050
615369-AX-3	MOODY'S CORP			1,2	2.A FE	6,016,909	59.6127	3,874,827	6,500,000	6,034,821		6,306			3.100	3.444	MN	17,911	201,500	01/18/2022	11/29/2061
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	6,664,095	97.3258	5,700,375	5,857,000	6,336,691		(111,569)			4.431	2.306	JJ	113,902	259,524	12/30/2021	01/23/2030
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	11,250,012	92.8828	9,600,369	10,336,000	10,938,208		(106,451)			3.622	2.432	AO	93,592	374,370	01/01/2022	04/01/2031
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE	4,996,108	81.7934	4,274,523	5,226,000	5,060,556		24,072			1.928	2.411	AO	17,633	100,757	12/30/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	59,094	61.0716	37,254	61,000	59,222		46			2.802	2.960	JJ	741	1,709	12/30/2021	01/25/2052
61744Y-AL-2	MORGAN STANLEY			1,2	1.G FE	3,525,639	85.0527	2,993,854	3,520,000	3,502,290		995			3.971	4.019	JJ	61,736	139,779	07/19/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	9,473,031	96.4363	8,404,424	8,715,000	9,110,342		(123,498)			3.772	2.231	JJ	143,363	328,730	12/30/2021	01/24/2029
61744Y-AR-9	MORGAN STANLEY			1,2,5	1.E FE	1,181,035	89.5153	884,412	988,000	1,152,032		(9,948)			4.457	2.940	AO	8,440	44,035	12/30/2021	04/22/2039
61746B-CY-0	MORGAN STANLEY			1	1.G FE	5,541,485	102.3906	4,759,116	4,648,000	4,968,176		(194,500)			6.250	1.875	FA	114,586	290,500	12/30/2021	08/09/2026
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	15,916,550	99.2263	14,614,043	14,728,000	15,048,551		(294,309)			3.875	1.813	JJ	244,137	570,710	01/01/2022	01/27/2026
61746B-EG-7	MORGAN STANLEY			1	1.G FE	2,588,938	83.5088	1,733,642	2,076,000	2,545,537		(14,880)			4.375	2.970	JJ	40,114	90,825	12/30/2021	01/22/2047
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	699,793	82.4275	472,309	573,000	687,752		(4,128)			4.300	2.968	JJ	10,540	24,639	12/30/2021	01/27/2045
617482-V9-2	MORGAN STANLEY				1.G FE	2,377,778	108.0379	1,709,159	1,582,000	2,290,172		(30,071)			6.375	3.061	JJ	43,983	100,853	12/30/2021	07/24/2042
61761J-3R-8	MORGAN STANLEY			1	1.G FE	993,227	97.6843	917,256	939,000	958,113		(11,906)			3.125	1.805	JJ	12,553	29,344	01/01/2022	07/27/2026
620076-AH-2	MOTOROLA SOLUTIONS INC				2.B FE	3,747,554	100.5454	3,180,251	3,163,000	3,228,758		(175,982)			7.500	1.832	MN	30,312	237,225	12/30/2021	05/15/2025
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER			1	1.E FE	5,800,000	73.2431	4,248,097	5,800,000	5,800,000					3.799	3.799	MN	28,155	220,342	02/15/2022	11/15/2052
623115-AC-6	MOUNT SINAI HOSPITAL (NEW YORK)			1	2.B FE	839,767	82.5103	638,630	774,000	824,691		(5,155)			3.831	2.957	JJ	14,826	29,652	12/30/2021	07/01/2035
623115-AD-4	MOUNT SINAI HOSPITAL (NEW YORK)			1	2.B FE	438,079	72.4729	286,268	395,000	433,505		(1,573)			3.981	3.256	JJ	7,862	15,725	12/30/2021	07/01/2048
628530-BC-0	MYLAN INC			1,2	2.C FE	292,750	89.4832	215,654	241,000	287,817		(1,706)			5.400	3.910	MN	1,157	13,014	12/30/2021	11/29/2043
62854A-AP-9	MYLAN II BV			1,2	2.C FE	3,757,445	84.1981	2,607,615	3,097,000	3,715,917		(18,913)			5.250	3.851	JD	7,226	162,593	09/29/2022	06/15/2046
62912X-AC-8	NGPL PIPECO LLC			1	2.C FE	1,238,635	111.9810	1,030,225	920,000	1,185,202		(14,988)			7.768	4.725	JD	3,176	71,466	07/12/2021	12/15/2037
62944T-AF-2	NVR INC			1,2	2.A FE	380,601	90.2245	331,124	367,000	375,726		(1,664)			3.000	2.479	MN	1,407	11,010	12/30/2021	05/15/2030
62952E-AE-7	NYU LANGONE HOSPITALS			1,2	1.E FE	797,571	85.2089	584,533	686,000	787,093		(3,572)			4.368	3.342	JJ	14,982	29,964	12/30/2021	07/01/2047
62954H-AU-2	NXP BV		C	1,2	2.A FE	208,934	73.0740	151,994	208,000	208,839		(35)			3.250	3.217	MN	939	6,760	05/19/2022	05/11/2041
62954W-AE-5	NTT FINANCE CORP		C	1,2	1.F FE	3,981,012	83.6614	3,343,945	3,997,000	3,985,954		1,696			2.065	2.112	AO	20,176	82,538	12/30/2021	04/03/2031
62979*-AA-5	NATIONAL STORAGE AFFILIATES TRUST				2.A FE	3,500,000	92.8500	3,249,750	3,500,000	3,500,000					3.980	3.967	FA	47,594	139,300	06/27/2019	08/30/2029
63111X-AB-7	NASDAQ INC			1,2	2.B FE	261,196	66.8631	173,175	259,000	261,056		(46)			3.250	3.203	AO	1,473	8,418	12/30/2021	04/28/2050
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	1,570,785	99.9349	1,436,065	1,437,000	1,449,120		(41,444)			5.200	2.252	JJ	34,456	74,724	12/30/2021	07/15/2025
63633D-AF-1	NATIONAL HEALTH INVESTORS INC			1,2	2.C FE	2,684,802	85.9053	2,397,616	2,791,000	2,716,350		10,883			3.000	3.492	FA	34,888	83,730	12/30/2021	02/01/2031
637417-AM-8	NNN REIT INC			1,2	2.A FE	75,826	84.5040	51,547	61,000	74,722		(380)			4.800	3.395	AO	618	2,928	12/30/2021	10/15/2048
637417-AN-6	NNN REIT INC			1,2	2.A FE	3,540,215	87.5260	3,063,412	3,500,000	3,526,164		(4,786)			2.500	2.342	AO	18,472	87,500	12/30/2021	04/15/2030
637417-AQ-9	NNN REIT INC			1,2	2.A FE	84,610	67.5919	56,101	83,000	84,508		(33)			3.500	3.394	AO	613	2,905	12/30/2021	04/15/2051
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	323,556	80.8172	210,933	261,000	318,741		(1,652)			4.300	2.990	MS	3,305	11,223	12/30/2021	03/15/2049
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	3,223,659	88.2200	2,825,685	3,203,000	3,216,301		(2,455)			2.400	2.311	MS	22,635	76,872	12/30/2021	03/15/2030
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	3,487,190	85.4962	2,992,366	3,500,000	3,490,683		1,224			2.750	2.791	AO	20,319	96,250	01/31/2022	04/15/2032
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		C	2	2.A FE	970,838	96.0247	960,247	1,000,000	985,055		4,933			4.125	4.351	AO	8,365	41,250	04/24/2018	10/18/2032
638602-BP-6	NATIONWIDE BUILDING SOCIETY		C		1.E FE	1,565,343	99.6392	1,446,762	1,452,000	1,470,075		(32,242)			3.900	1.634	JJ	25,168	56,628	12/30/2021	07/21/2025
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC			1	2.A FE	229,852	91.7262	167,859	183,000	225,682		(1,438)			5.300	3.641	MN	1,158	9,699	12/30/2021	11/18/2044
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.G FE	183,000	73.3525	115,897	158,000	181,162		(630)			3.900	3.045	MN	531	6,162	12/30/2021	11/30/2049
63861V-AE-7	NATIONWIDE BUILDING SOCIETY		C	2,5	1.G FE	1,470,795	94.6481	1,269,230	1,341,000	1,422,100		(16,631)			3.960	2.543	JJ	24,044	53,104	01/01/2022	07/18/2030
63861V-AF-4	NATIONWIDE BUILDING SOCIETY		C	2,5	1.G FE	4,108,220	95.6744	4,114,000	4,300,000	4,204,390		42,414			2.972	3.820	FA	47,924	127,796	03/11/2022	02/16/2028
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC			1	1.G FE	711,120	85.1711	505,064	593,000	698,628		(4,290)			4.450	3.148	JJ	12,168	26,389	12/30/2021	01/15/2043
64079*-AB-8	NEPTUNE SNR SECURED NOTES				1.F PL	1,098,079	101.5395	1,012,830	997,473	1,019,182		(9,883)			6.210	5.274	MJSD	172	61,943	12/16/2013	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64128X-AE-0	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	66,990	82.6658	47,119	57,000	66,106		(305)			4.875	3.726	AO	587	2,779	12/30/2021	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	856,295	98.0608	757,029	772,000	806,251		(17,047)			4.500	2.167	MS	10,229	34,740	12/30/2021	03/15/2027
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	1,969,007	96.4030	1,725,614	1,790,000	1,947,009		(7,766)			5.375	4.528	MS	28,329	96,213	12/30/2021	09/15/2040
645869-G*-3	NEW JERSEY NATURAL GAS CO				1.E	5,000,000	64.7780	3,238,898	5,000,000	5,000,000					3.130	3.130	JD	435	156,500	04/23/2020	06/30/2050
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	1,414,463	81.7182	956,920	1,171,000	1,391,667		(7,797)			4.024	2.812	FA	19,634	47,121	12/30/2021	08/01/2045
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	1,215,998	78.2182	736,033	941,000	1,201,080		(5,098)			4.063	2.748	FA	15,930	38,233	12/30/2021	08/01/2056
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	1,120,654	67.8181	634,777	936,000	1,119,855		(269)			3.954	3.278	FA	15,421	37,009	12/30/2021	08/01/2119
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	44,492	65.9773	31,669	48,000	44,945		155			2.256	2.761	FA	451	1,083	12/30/2021	08/01/2040
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1.D FE	588,992	83.9341	397,848	474,000	578,231		(3,687)			4.305	2.878	JJ	10,203	20,406	12/30/2021	07/01/2045
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	91,700	65.0315	57,878	89,000	91,506		(66)			3.300	3.133	MS	865	2,937	12/30/2021	09/15/2049
649840-CS-2	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	2,591,698	82.9917	2,259,033	2,722,000	2,633,309		14,243			1.950	2.563	AO	13,270	53,079	12/30/2021	10/01/2030
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	426,454	105.2262	324,097	308,000	411,002		(5,321)			6.250	3.356	AO	4,813	19,250	12/30/2021	10/01/2039
651639-AP-1	NEWMONT CORPORATION			1,2	2.A FE	181,389	91.1787	133,121	146,000	177,322		(1,399)			4.875	3.206	MS	2,096	7,118	12/30/2021	03/15/2042
651639-AV-8	NEWMONT CORPORATION			1,2	2.A FE	299,220	96.5375	219,140	227,000	292,183		(2,423)			5.450	3.384	JD	756	12,372	12/30/2021	06/09/2044
651639-AW-6	NEWMONT CORPORATION			1	2.A FE	87,812	102.9762	70,024	68,000	84,016		(1,305)			5.875	3.165	AO	999	3,995	12/30/2021	04/01/2035
65163L-AD-1	NEWMONT CORPORATION			1,2	2.A FE	248,880	99.5043	199,009	200,000	246,886		(1,973)			5.750	3.830	MN	1,469	11,500	12/28/2023	11/15/2041
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	123,605	94.3663	108,521	115,000	120,085		(1,201)			3.500	2.335	AO	1,006	4,025	12/30/2021	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	850,927	90.6893	753,628	831,000	843,486		(2,537)			2.750	2.402	MN	3,809	22,853	12/30/2021	11/01/2029
65345Y-AA-0	NIAGARA ENERGY SAC		C	1,2	2.C FE	1,250,000	96.9384	1,211,730	1,250,000	1,250,000					5.746	5.746	AO	17,557		09/26/2024	10/03/2034
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	163,737	90.0425	129,661	144,000	159,532		(1,442)			4.278	2.937	AO	1,540	6,160	01/01/2022	10/01/2034
65364U-AQ-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	5,800,000	83.9474	4,868,951	5,800,000	5,800,000					2.759	2.759	JJ	76,010	160,022	01/05/2022	01/10/2032
65364U-AU-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	6,922,100	96.8507	6,682,695	6,900,000	6,921,810		(291)			5.664	5.642	JJ	178,038	195,408	01/11/2024	01/17/2054
654106-AE-3	NIKE INC			1,2	1.E FE	360,364	78.8304	240,433	305,000	355,100		(1,801)			3.875	2.809	MN	1,970	11,819	01/01/2022	11/01/2045
65473P-AM-7	NISOURCE INC			1,2	2.B FE	1,488,233	88.4734	1,321,793	1,494,000	1,488,510		129			5.000	5.025	JD	3,320	74,700	06/07/2022	06/15/2052
65473Q-AX-1	NISOURCE INC			1,2	2.B FE	1,675,901	101.0957	1,446,679	1,431,000	1,618,757		(7,694)			5.950	4.766	JD	3,784	85,145	03/08/2016	06/15/2041
65473Q-AZ-6	NISOURCE INC			1,2	2.B FE	4,534,167	96.8019	3,766,563	3,891,000	4,376,935		(18,824)			5.800	4.706	FA	94,033	225,678	07/21/2016	02/01/2042
655044-AS-4	NOBLE ENERGY INC			1	1.D FE	8,064,356	110.1731	8,654,100	7,855,000	8,064,343		597			7.250	7.061	FA	237,286	569,488	07/17/2003	08/01/2097
65535H-AQ-2	NOMURA HOLDINGS INC		C		2.A FE	3,231,743	90.2082	2,833,440	3,141,000	3,200,155		(10,802)			3.103	2.701	JJ	44,672	97,465	12/30/2021	01/16/2030
65535H-AS-8	NOMURA HOLDINGS INC		C		2.A FE	19,009,548	87.0110	16,651,296	19,137,000	19,051,214		14,291			2.679	2.767	JJ	234,978	512,680	01/01/2022	07/16/2030
65535H-BA-6	NOMURA HOLDINGS INC		C		2.A FE	1,800,000	85.2450	1,534,410	1,800,000	1,800,000					2.999	2.999	JJ	23,842	53,982	01/04/2022	01/22/2032
655422-AV-5	GLENCORE CANADA CORP			1	2.A FE	7,086,363	104.1631	6,661,229	6,395,000	6,818,183		(29,220)			6.200	5.365	JD	17,622	396,490	01/08/2013	06/15/2035
655844-AQ-1	NORFOLK SOUTHERN CORP			1	2.A FE	10,207,498	110.6028	8,317,327	7,520,000	9,397,125		(277,350)			7.250	2.786	FA	205,964	545,200	01/01/2022	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	7,133,979	102.9620	6,040,783	5,867,000	6,645,102		(166,863)			5.640	2.427	MN	40,443	330,899	12/30/2021	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	231,120	91.2081	169,647	186,000	225,939		(1,781)			4.837	3.174	AO	2,249	8,997	12/30/2021	10/01/2041
655844-BN-7	NORFOLK SOUTHERN CORP			1,2	2.A FE	79,135	88.2855	59,151	67,000	77,916		(420)			4.800	3.571	FA	1,215	3,216	12/30/2021	08/15/2043
655844-BR-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	64,554	86.8154	45,144	52,000	63,423		(389)			4.650	3.185	JJ	1,115	2,418	12/30/2021	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	75,915	76.8776	51,508	67,000	75,194		(247)			3.942	3.173	MN	440	2,641	12/30/2021	11/01/2047
655844-CB-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	326,350	84.9345	213,186	251,000	326,135		(72)			5.100	3.900	FA	5,334	12,801	12/30/2021	08/01/2118
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	121,455	78.4158	80,768	103,000	120,071		(475)			4.100	3.111	MN	540	4,223	12/30/2021	05/15/2049
655844-CJ-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	72,243	69.2002	44,980	65,000	72,224		(6)			4.100	3.678	MN	341	2,665	12/30/2021	05/15/2121
655844-CN-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	3,181,184	71.8678	2,299,771	3,200,000	3,182,351		483			3.700	3.732	MS	34,862	118,400	02/15/2022	03/15/2053
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	1,334,270	115.9145	1,562,528	1,348,000	1,337,013		456			7.875	7.960	MN	13,564	106,155	08/30/2004	05/15/2043
662352-AA-1	NORTHWELL HEALTHCARE INC			1	1.G FE	388,698	88.4048	285,548	323,000	381,861		(2,353)			4.800	3.426	MN	2,584	15,504	12/30/2021	11/01/2042
665501-AK-8	NORTHERN NATURAL GAS CO			1,2	1.G FE	6,865,829	79.7658	6,307,085	7,907,000	7,109,333		28,766			4.100	4.963	MS	95,455	324,187	12/11/2013	09/15/2042
665772-BQ-1	NORTHERN STATES POWER CO				1.F FE	2,671,818	104.4298	2,281,791	2,185,000	2,444,085		(77,903)			6.500	2.572	MS	47,342	142,025	12/30/2021	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665772-CA-5	NORTHERN STATES POWER CO			1	1.F FE	498,190	98.4735	388,970	395,000	478,646		(6,698)			5.250	2.903	JJ	9,562	20,738	12/30/2021	07/15/2035
665772-CB-3	NORTHERN STATES POWER CO			1	1.F FE	855,325	108.2138	654,693	605,000	810,975		(15,183)			6.250	2.754	JD	3,151	37,813	12/30/2021	06/01/2036
665772-CC-1	NORTHERN STATES POWER CO			1	1.F FE	621,896	107.0172	464,455	434,000	591,435		(10,423)			6.200	2.751	JJ	13,454	26,908	12/30/2021	07/01/2037
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	4,743,153	59.7112	3,045,269	5,100,000	4,767,028		8,308			2.600	2.958	JD	11,050	132,600	01/12/2022	06/01/2051
667274-AA-2	NORTHWELL HEALTHCARE INC			1,2	1.G FE	2,520,231	76.3612	1,706,672	2,235,000	2,495,146		(8,609)			3.979	3.209	MN	14,822	88,931	01/01/2022	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC			1,2	1.G FE	3,077,201	79.9468	2,091,407	2,616,000	3,038,995		(13,120)			4.260	3.223	MN	18,574	111,442	12/30/2021	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC			1,2	1.G FE	979,303	73.7685	656,539	890,000	972,746		(2,248)			3.809	3.246	MN	5,650	33,900	12/30/2021	11/01/2049
66988A-AH-7	NOVANT HEALTH INC			1,2	1.E FE	5,676,935	66.0536	3,632,947	5,500,000	5,665,484		(3,944)			3.168	3.002	MN	29,040	174,240	01/12/2022	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.E FE	78,890	63.4576	46,959	74,000	78,689		(68)			3.318	3.029	MN	409	2,455	01/01/2022	11/01/2061
67022*-AF-0	NSTAR GAS CO				1.F	3,000,000	64.7925	1,943,776	3,000,000	3,000,000					3.150	3.150	MN	15,750	94,500	04/21/2020	05/01/2050
670346-AH-8	NUCOR CORP			1	1.G FE	93,612	107.5570	69,912	65,000	89,172		(1,522)			6.400	2.922	JD	347	4,160	12/30/2021	12/01/2037
675553-AA-9	OCHSNER CLINIC FOUNDATION			1,2	1.G FE	663,226	94.8112	449,405	474,000	645,850		(5,982)			5.897	3.377	MN	3,572	27,952	12/30/2021	05/15/2045
677347-CE-4	OHIO EDISON CO			1	2.A FE	14,025,888	110.2947	12,123,588	10,992,000	13,514,781		(177,878)			6.875	4.243	JJ	348,462	755,700	12/30/2021	07/15/2036
677415-CF-6	OHIO POWER CO			1	2.A FE	2,423,941	105.9055	2,407,231	2,273,000	2,390,461		(12,511)			6.600	5.733	FA	56,673	150,018	12/30/2021	02/15/2033
67755#-AB-8	OHIO STATE ENERGY PARTNERS LLC				1.G PL	25,000,000	85.6239	21,405,978	25,000,000	25,000,000					4.130	4.130	MJSD	260,993	774,375	05/18/2017	07/06/2037
678858-BH-3	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	1,333,938	105.1244	1,038,629	988,000	1,283,447		(17,402)			6.450	3.569	FA	26,553	63,726	12/30/2021	02/01/2038
678858-BP-5	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	978,009	84.9607	695,828	819,000	962,154		(5,455)			4.550	3.291	MS	10,972	37,265	01/01/2022	03/15/2044
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	762,840	98.3283	692,231	704,000	724,778		(12,915)			3.875	1.956	FA	9,472	27,280	12/30/2021	08/26/2026
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	961,682	98.7198	868,734	880,000	913,857		(16,345)			4.500	2.514	AO	9,900	39,600	12/30/2021	04/01/2027
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	796,587	98.6462	713,212	723,000	759,939		(12,555)			4.750	2.833	JJ	15,836	34,343	12/30/2021	01/15/2028
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	1,371,741	110.8374	1,103,941	996,000	1,273,330		(33,704)			7.000	2.776	MN	11,620	69,720	12/30/2021	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LLC	C.		1	1.F FE	3,435,177	97.1256	3,298,386	3,396,000	3,424,206		(870)			5.250	5.172	MS	45,068	178,290	05/31/2011	09/30/2040
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	716,569	79.0834	468,965	593,000	706,843		(3,333)			4.100	2.956	MN	3,107	24,313	12/30/2021	11/15/2048
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	63,336	65.4633	39,933	61,000	63,161		(60)			3.100	2.895	MS	557	1,891	12/30/2021	09/15/2049
68235P-AF-5	ONE GAS INC			1,2	1.G FE	89,556	87.4373	63,829	73,000	87,877		(576)			4.658	3.195	FA	1,417	3,400	12/30/2021	02/01/2044
68235P-AG-3	ONE GAS INC			1,2	1.G FE	179,418	83.0429	121,243	146,000	176,870		(875)			4.500	3.206	MN	1,095	6,570	12/30/2021	11/01/2048
682680-AV-5	ONEOK INC			1,2	2.B FE	2,470,776	88.0659	1,849,385	2,100,000	2,445,711		(8,870)			5.200	4.090	JJ	50,353	109,200	01/21/2022	07/15/2048
682680-BV-4	ONEOK INC			1,2	2.B FE	190,493	89.4291	143,087	160,000	187,572		(990)			5.150	3.832	AO	1,740	8,240	12/30/2021	10/15/2043
682680-BW-2	ONEOK INC			1,2	2.B FE	80,308	75.1923	57,898	77,000	80,026		(96)			4.200	3.912	MS	952	3,234	12/30/2021	03/15/2045
682680-CG-6	ONEOK INC			1,2	2.B FE	6,374,765	93.5558	5,940,796	6,350,000	6,375,009		244			5.850	5.824	MN	100,092		09/12/2024	11/01/2064
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	103,464	106.2291	83,921	79,000	99,542		(1,357)			6.650	3.874	AO	1,313	5,254	12/30/2021	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	291,870	107.6764	236,888	220,000	281,456		(3,609)			6.850	4.032	AO	3,181	15,070	12/30/2021	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	211,502	99.5891	166,314	167,000	206,380		(1,773)			6.125	4.067	FA	4,262	10,229	01/01/2022	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.B FE	188,581	99.7312	145,608	146,000	184,556		(1,395)			6.200	4.123	MS	2,665	9,052	12/30/2021	09/15/2043
68389X-AE-5	ORACLE CORP			1	2.B FE	10,991,663	107.4594	10,468,698	9,742,000	10,821,307		(61,239)			6.500	5.263	AO	133,682	633,230	12/30/2021	04/15/2038
68389X-AH-8	ORACLE CORP			1	2.B FE	12,636,908	103.5864	10,083,103	9,734,000	12,122,211		(120,687)			6.125	3.893	JJ	286,511	596,208	12/30/2021	07/08/2039
68389X-AM-7	ORACLE CORP			1	2.B FE	4,225,370	96.2827	3,409,370	3,541,000	4,138,356		(27,683)			5.375	3.910	JJ	87,763	190,329	01/01/2022	07/15/2040
68389X-AV-7	ORACLE CORP			1,2	2.B FE	2,667,354	91.9259	2,218,171	2,413,000	2,612,709		(18,786)			4.300	3.235	JJ	49,862	103,759	12/30/2021	07/08/2034
68389X-AW-5	ORACLE CORP			1,2	2.B FE	2,584,611	84.3537	1,945,196	2,306,000	2,558,512		(9,009)			4.500	3.693	JJ	49,867	103,770	12/30/2021	07/08/2044
68389X-BE-4	ORACLE CORP			1,2	2.B FE	468,165	87.6156	438,078	500,000	480,071		1,514			3.900	4.382	MN	2,492	19,500	06/30/2015	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	2.B FE	2,782,175	79.0213	2,098,015	2,655,000	2,771,206		(3,768)			4.125	3.809	MN	13,994	109,519	12/30/2021	05/15/2045
68389X-BG-9	ORACLE CORP			1,2	2.B FE	5,614,504	78.2251	4,038,763	5,163,000	5,593,176		(7,326)			4.375	3.900	MN	28,863	225,881	01/01/2022	05/15/2055
68389X-BH-7	ORACLE CORP			1,2	2.B FE	1,245,698	85.6742	1,012,669	1,182,000	1,234,482		(3,859)			3.850	3.365	JJ	20,984	45,507	12/30/2021	07/15/2036
68389X-BJ-3	ORACLE CORP			1,2	2.B FE	6,338,150	76.9573	4,728,255	6,144,000	6,322,512		(5,385)			4.000	3.798	JJ	113,323	245,760	12/30/2021	07/15/2046
68389X-BP-9	ORACLE CORP			1,2	2.B FE	907,226	83.4841	730,486	875,000	902,241		(1,712)			3.800	3.488	MN	4,249	33,250	12/30/2021	11/15/2037

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
68389X-BQ-7	ORACLE CORP			1,2	2.B FE	637,904	76.2161	473,302	621,000	636,684		(416)			4.000	3.831	MN	3,174	24,840	12/30/2021	11/15/2047
68389X-BW-4	ORACLE CORP			1,2	2.B FE	698,229	78.1853	547,297	700,000	698,499		101			3.600	3.618	AO	6,300	25,200	12/30/2021	04/01/2040
68389X-BX-2	ORACLE CORP			1,2	2.B FE	19,021,519	70.0609	13,165,153	18,791,000	19,004,995		(4,924)			3.600	3.529	AO	169,119	676,476	12/30/2021	04/01/2050
68389X-BY-0	ORACLE CORP			1,2	2.B FE	9,080,935	68.6013	6,364,830	9,278,000	9,088,881		2,886			3.850	3.958	AO	89,301	357,203	01/01/2022	04/01/2060
686514-AF-7	ORLANDO HEALTH INC			1,2	1.E FE	1,097,677	80.0217	745,002	931,000	1,084,718		(4,445)			4.089	3.088	AO	9,517	38,069	01/01/2022	10/01/2048
68902V-AL-1	OTIS WORLDWIDE CORP			1,2	2.B FE	1,770,702	74.8051	1,300,860	1,739,000	1,766,464		(1,443)			3.112	2.978	FA	20,444	54,118	12/30/2021	02/15/2040
693304-AH-0	PECO ENERGY CO			1	1.F FE	883,214	104.6913	661,649	632,000	839,702		(14,892)			5.950	2.672	AO	9,401	37,604	12/30/2021	10/01/2036
693304-AS-6	PECO ENERGY CO			1,2	1.E FE	440,350	82.2468	303,491	369,000	433,229		(2,441)			4.150	2.957	AO	3,828	15,314	12/30/2021	10/01/2044
693304-AV-9	PECO ENERGY CO			1,2	1.E FE	11,091,200	74.8815	7,488,152	10,000,000	11,002,177		(30,897)			3.700	3.074	MS	108,944	370,000	01/12/2022	09/15/2047
693304-AW-7	PECO ENERGY CO			1,2	1.E FE	1,139,964	77.5430	766,125	988,000	1,127,662		(4,220)			3.900	3.033	MS	12,844	38,532	12/30/2021	03/01/2048
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	10,613,843	94.6275	9,254,565	9,780,000	10,274,317		(115,612)			3.450	2.143	AO	63,733	337,410	12/30/2021	04/23/2029
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	1,813,320	84.0811	1,681,623	2,000,000	1,858,471		16,920			2.307	3.410	AO	8,715	46,140	03/25/2022	04/23/2032
69349N-B#-0	PIMCO PRIVATE INCOME FUND ONSHORE				2.A PL	180,000,000	93.3587	168,045,709	180,000,000	180,000,000					6.000	5.888	MJSD	2,730,000	10,829,589	08/02/2022	04/01/2032
693506-BE-6	PPG INDUSTRIES INC			1	2.A FE	353,769	94.9852	262,159	276,000	344,506		(3,191)			5.500	3.455	MN	1,940	15,180	12/30/2021	11/15/2040
69351U-AM-5	PPL ELECTRIC UTILITIES CORP			1	1.E FE	1,510,833	107.6551	1,576,070	1,464,000	1,496,486		(1,267)			6.250	6.017	MN	11,692	91,500	06/08/2009	05/15/2039
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	446,044	93.7347	351,505	375,000	425,076		(2,175)			5.200	4.059	JJ	8,992	19,500	02/19/2013	07/15/2041
69351U-AS-2	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	919,157	83.1497	656,883	790,000	906,193		(4,452)			4.125	3.094	JD	1,448	32,588	12/30/2021	06/15/2044
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP				2.A PL	128,168,546	97.7234	125,330,271	128,250,000	128,250,000					6.000	5.889	MJSD	1,945,125	6,301,340	06/12/2024	03/31/2032
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	204,595	105.2216	159,937	152,000	194,918		(3,323)			6.120	3.031	AO	1,964	9,302	12/30/2021	10/15/2035
694308-GY-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	3,379,288	81.4397	2,760,807	3,390,000	3,380,482		437			4.500	4.524	JD	6,780	152,550	12/30/2021	12/15/2041
694308-HA-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	540,324	75.0062	456,038	608,000	546,634		2,249			3.750	4.592	FA	8,613	22,800	01/19/2022	08/15/2042
694308-HL-4	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	2,267,575	79.7965	1,994,914	2,500,000	2,284,297		6,277			4.300	4.982	MS	31,653	107,500	03/01/2022	03/15/2045
694308-HN-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	88,979	79.0539	79,054	100,000	89,706		275			4.250	5.046	MS	1,251	4,250	03/07/2022	03/15/2046
694308-HR-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	852,350	75.3521	753,521	1,000,000	861,704		3,436			4.000	5.051	JD	3,333	40,000	02/23/2022	12/01/2046
694308-HY-6	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	5,022,900	74.6623	4,479,737	6,000,000	5,079,486		21,084			3.950	5.092	JD	19,750	237,000	03/21/2022	12/01/2047
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	1,008,452	68.5037	772,037	1,127,000	1,015,349		2,436			3.500	4.130	FA	16,435	39,445	01/14/2022	08/01/2050
694308-JM-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	7,065,836	96.7803	6,484,277	6,700,000	6,942,957		(43,409)			4.550	3.748	JJ	152,425	304,850	01/21/2022	07/01/2030
694308-JN-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	12,807,803	86.7789	10,598,095	12,212,758	12,774,788		(11,773)			4.950	4.637	JJ	302,266	604,532	01/19/2022	07/01/2050
694308-JT-5	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	7,592,244	88.6638	7,441,557	8,393,000	7,801,751		78,233			3.250	4.528	JD	22,731	272,773	03/16/2022	06/01/2031
694308-JW-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	751,648	93.7019	706,512	754,000	752,695		361			3.000	3.053	JD	1,005	22,620	12/30/2021	06/15/2028
694308-KC-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	711,791	93.9559	657,691	700,000	708,899		(1,058)			4.400	4.186	MS	10,267	30,800	03/07/2022	03/01/2032
694308-KD-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	398,552	89.5621	358,248	400,000	398,654		52			5.250	5.273	MS	7,000	21,000	02/16/2022	03/01/2052
695114-BX-5	PACIFICORP			1	1.F FE	891,521	99.9442	689,615	690,000	850,436		(14,100)			5.900	3.088	FA	15,379	40,710	12/30/2021	08/15/2034
695114-BZ-0	PACIFICORP	C.		1	1.F FE	6,949,890	98.9548	6,902,100	6,975,000	6,961,862		1,116			5.250	5.274	JD	16,275	366,188	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP			1	1.F FE	531,816	103.9262	410,509	395,000	508,500		(8,003)			6.100	3.124	FA	10,040	24,095	12/30/2021	08/01/2036
695114-CL-0	PACIFICORP			1	1.F FE	527,427	102.0061	394,764	387,000	507,882		(6,719)			6.000	3.217	JJ	10,707	23,220	01/01/2022	01/15/2039
698525-AA-0	PANOCHE ENERGY CENTER LLC			1	4.A FE	3,282,827	89.5000	2,938,130	3,282,827	3,215,716		(67,112)			6.885	7.805	FA	75,969	234,694	01/24/2008	07/31/2029
70109H-AJ-4	PARKER-HANNIFIN CORP			1	2.A FE	79,344	106.7387	61,908	58,000	76,239		(1,069)			6.250	3.318	MN	463	3,625	12/30/2021	05/15/2038
701885-AJ-4	PIONEER PE HOLDING LLC			1,2	1.D FE	585,000	96.5650	564,905	585,000	585,000					4.125	4.124	FA	9,116	24,131	02/12/2020	02/15/2028
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	2,000,113	76.2781	1,327,240	1,740,000	1,979,137		(7,191)			3.765	2.939	JJ	32,756	65,511	12/30/2021	07/01/2048
703428-AG-3	PATTERSON COS INC				2.B PL	1,000,000	99.6082	996,082	1,000,000	1,000,000					3.480	3.477	MS	9,473	34,800	03/05/2015	03/24/2025
70462G-AA-6	PEACEHEALTH			1,2	1.G FE	473,669	84.7638	301,759	356,000	464,416		(3,173)			4.787	2.970	MN	2,178	17,042	12/30/2021	11/15/2048
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,615,020	98.3385	1,442,625	1,467,000	1,527,937		(29,633)			4.200	2.067	AO	15,404	61,614	12/30/2021	04/01/2027
713291-AH-5	PEPCO HOLDINGS LLC			1	2.A FE	96,625	111.0540	77,738	70,000	89,990		(2,280)			7.450	3.198	FA	1,970	5,215	12/30/2021	08/15/2032
713380-AB-2	PEPPERDINE UNIVERSITY			1	1.D FE	1,032,328	72.7825	615,012	845,000	1,022,012		(3,141)			3.948	2.949	JD	2,780	33,361	12/30/2021	12/01/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71338Q-AC-0	PEPPERDINE UNIVERSITY			1,2	1.D FE	61,985	61.7163	36,413	59,000	61,853		(45)			3.301	3.072	JD	162	1,948	12/30/2021	12/01/2059
713448-BP-2	PEPSICO INC			1	1.E FE	1,770,450	101.1802	1,280,941	1,266,000	1,702,434		(23,264)			5.500	2.696	JJ	32,107	69,630	12/30/2021	01/15/2040
713448-BS-6	PEPSICO INC			1	1.E FE	651,659	94.1648	469,882	499,000	632,316		(6,623)			4.875	2.778	MN	4,054	24,326	12/30/2021	11/01/2040
713448-DD-7	PEPSICO INC			1,2	1.E FE	3,039,749	86.4219	2,030,915	2,350,000	2,975,403		(22,030)			4.450	2.759	AO	22,367	104,575	12/30/2021	04/14/2046
713448-DP-0	PEPSICO INC			1,2	1.E FE	61,078	73.3959	40,368	55,000	60,531		(187)			3.450	2.818	AO	448	1,898	12/30/2021	10/06/2046
713448-EH-7	PEPSICO INC			1	1.E FE	271,456	101.3796	209,856	207,000	258,927		(4,288)			5.500	2.709	MN	1,455	11,385	12/30/2021	05/15/2035
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	393,974	95.4337	279,621	293,000	382,581		(3,914)			5.500	3.165	JJ	7,431	16,115	12/30/2021	01/15/2042
714295-AA-0	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.C FE	1,086,753	77.8092	858,236	1,103,000	1,088,036		457			4.900	5.008	JD	2,402	54,047	12/30/2021	12/15/2044
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.C FE	9,757,740	93.7248	9,045,383	9,651,000	9,723,531		(11,849)			4.900	4.736	JD	21,018	460,835	12/30/2021	06/15/2030
71568Q-AH-0	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		D		2.B FE	804,000	98.4951	787,960	800,000	804,048		48			6.250	6.209	JJ	21,667		11/18/2024	01/25/2049
71644E-AJ-1	SUNCOR ENERGY INC			1	2.A FE	83,380	106.4639	63,878	60,000	80,055		(1,148)			6.800	3.623	MN	521	5,613	12/30/2021	05/15/2038
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	1,715,998	91.7943	1,606,400	1,750,000	1,716,516		367			5.340	5.460	MN	10,903	93,450	05/16/2023	05/19/2063
717081-CY-7	PFIZER INC			1	1.F FE	21,433,476	116.8952	21,796,272	18,646,000	21,039,473		(134,126)			7.200	5.721	MS	395,295	1,342,512	12/30/2021	03/15/2039
717081-DK-6	PFIZER INC			1	1.F FE	247,584	86.4657	173,796	201,000	242,974		(1,581)			4.400	2.974	MN	1,130	8,844	12/30/2021	05/15/2044
717081-DT-7	PFIZER INC			1	1.F FE	2,091,450	101.0012	1,515,018	1,500,000	2,015,187		(26,893)			5.600	2.808	MS	24,733	84,000	01/01/2022	09/15/2040
717081-EC-3	PFIZER INC			1	1.F FE	609,542	89.1463	458,212	514,000	593,086		(5,620)			4.000	2.503	JD	914	20,560	12/30/2021	12/15/2036
717265-AM-4	FREEPORT MINERALS CORP			1	2.B FE	92,071	101.9580	74,429	73,000	88,094		(1,372)			6.125	3.480	MS	1,317	4,471	12/30/2021	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.G FE	3,660,276	107.3835	2,819,892	2,626,000	3,509,136		(51,990)			6.375	3.253	MN	20,926	167,408	01/01/2022	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC				1.G FE	481,628	85.0054	367,223	432,000	476,192		(1,872)			4.375	3.563	MN	2,415	18,900	12/30/2021	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC				1.G FE	6,725,771	86.6599	6,121,652	7,064,000	6,820,176		9,345			4.500	4.789	MS	89,183	317,880	12/30/2021	03/20/2042
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC				1.G FE	3,839,280	79.0669	3,227,511	4,082,000	3,902,607		6,506			3.875	4.218	FA	57,120	158,178	12/30/2021	08/21/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC				1.G FE	6,265,927	81.2104	5,455,713	6,718,000	6,380,414		12,072			4.125	4.527	MS	90,063	277,118	12/30/2021	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.G FE	7,725,520	89.4466	6,874,863	7,686,000	7,734,110		(1,730)			4.875	4.816	MN	47,877	374,693	12/30/2021	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC				1.G FE	2,601,329	81.8612	1,884,446	2,302,000	2,574,058		(9,379)			4.250	3.425	MN	13,860	97,835	12/30/2021	11/10/2044
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC			1,2	1.G FE	647,794	99.2021	606,125	611,000	615,044		(11,064)			3.375	1.533	FA	8,019	20,621	12/30/2021	08/11/2025
718546-AH-7	PHILLIPS 66			1	2.A FE	549,781	99.3928	400,553	403,000	533,894		(5,469)			5.875	3.383	MN	3,946	23,676	01/01/2022	05/01/2042
71951Q-AB-8	DOC DR LLC			1,2	2.A FE	1,983,838	97.0376	1,765,113	1,819,000	1,901,069		(28,198)			3.950	2.272	JJ	33,131	73,670	12/30/2021	01/15/2028
72014T-AE-9	PIEDMONT HEALTHCARE INC			1,2	1.E FE	1,062,314	61.6274	677,902	1,100,000	1,064,715		834			2.864	3.039	JJ	15,752	31,504	01/13/2022	01/01/2052
720186-AH-8	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	1,832,676	89.0221	1,469,755	1,651,000	1,793,944		(13,281)			4.100	3.016	MS	22,564	67,691	12/30/2021	09/18/2034
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	191,362	92.1113	134,482	146,000	188,191		(1,094)			5.568	3.719	FA	3,071	8,129	12/30/2021	02/15/2049
723787-AB-3	PIONEER NATURAL RESOURCES CO			1	1.C FE	1,838,870	106.7373	1,565,837	1,467,000	1,661,308		(60,696)			7.200	2.634	JJ	48,704	105,624	12/30/2021	01/15/2028
723787-AQ-0	PIONEER NATURAL RESOURCES CO			1,2	1.D FE	4,927,416	85.2042	4,430,620	5,200,000	5,015,676		30,168			1.900	2.581	FA	37,324	98,800	01/01/2022	08/15/2030
725906-AH-4	BARRICK GOLD CORP			1	2.A FE	5,289,274	104.1784	5,338,104	5,124,000	5,199,866		(6,052)			6.375	6.139	MS	108,885	326,655	08/26/2003	03/01/2033
725906-AN-1	BARRICK GOLD CORP			1	2.A FE	222,655	107.2531	175,895	164,000	211,979		(3,673)			6.450	3.218	AO	2,233	10,578	12/30/2021	10/15/2035
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	336,487	105.2270	289,374	275,000	326,730		(3,396)			6.700	4.561	MN	2,354	18,425	12/30/2021	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	373,494	104.7951	303,906	290,000	360,609		(4,465)			6.650	4.071	JJ	8,893	19,285	12/30/2021	01/15/2037
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	137,383	88.7488	110,936	125,000	136,136		(432)			5.150	4.398	JD	536	6,438	12/30/2021	06/01/2042
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	141,945	79.1774	112,432	142,000	141,958		6			4.300	4.302	JJ	2,561	6,106	01/01/2022	01/31/2043
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	350,062	82.5308	273,177	331,000	348,389		(580)			4.700	4.292	JD	691	15,557	12/30/2021	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	244,808	84.8100	192,519	227,000	243,337		(508)			4.900	4.351	FA	4,202	11,123	12/30/2021	02/15/2045
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	3,974,646	92.7982	3,539,323	3,814,000	3,922,514		(17,854)			3.800	3.227	MS	42,674	144,932	01/01/2022	09/15/2030
72650T-AA-6	PLAINS END FINANCING LLC			1	3.A FE	2,696,079	98.3655	2,613,365	2,656,790	2,668,912		(1,924)			6.010	5.770	JAJO	33,709	169,773	06/26/2014	04/15/2028
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	2,362,715	102.9709	1,986,990	1,929,661	2,278,199		(23,764)			5.951	3.037	MN	16,268	114,834	12/30/2021	05/10/2037
73730E-AG-8	POSCO CO LTD		C		2.A FE	795,996	99.8160	798,528	800,000	797,188		1,192			4.875	5.057	JJ	17,117	19,500	01/16/2024	01/23/2027
740189-AN-5	PRECISION CASTPARTS CORP			1,2	1.C FE	1,804,941	92.2787	1,429,398	1,549,000	1,753,190		(17,706)			4.200	2.682	JD	2,891	65,058	12/30/2021	06/15/2035

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
74170*-AE-9	PRIME PROPERTY FUND LLC				2.A	1,872,273	98.3679	1,721,439	1,750,000	1,771,795		(13,253)			3.980	3.165	JJ	29,214	69,650	06/30/2016	07/30/2026
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	734,907	95.2357	635,222	667,000	707,531		(9,318)			3.700	2.151	MN	3,153	24,679	01/01/2022	05/15/2029
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	666,909	97.8431	621,304	635,000	644,853		(7,482)			3.000	1.781	AO	3,863	19,050	12/30/2021	04/18/2026
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	5,840,784	81.6938	5,065,832	6,201,000	5,958,097		39,968			1.500	2.241	FA	32,039	93,015	12/30/2021	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I				1.E FE	1,750,388	102.9191	1,327,656	1,290,000	1,645,943		(35,722)			6.125	2.593	AO	16,680	79,013	12/30/2021	10/15/2033
743263-AE-5	PROGRESS ENERGY INC			1	2.B FE	23,277,531	113.1134	18,875,233	16,687,000	21,300,271		(678,113)			7.750	2.830	MS	431,081	1,293,243	12/30/2021	03/01/2031
743315-AL-7	PROGRESSIVE CORP			1	1.F FE	1,727,496	107.5164	1,359,007	1,264,000	1,611,776		(39,488)			6.250	2.411	JD	6,583	79,000	01/01/2022	12/01/2032
743315-AP-8	PROGRESSIVE CORP			1	1.F FE	1,198,316	85.0166	839,964	988,000	1,177,554		(7,124)			4.350	3.030	AO	7,879	42,978	12/30/2021	04/25/2044
743315-AQ-6	PROGRESSIVE CORP			1	1.F FE	67,781	76.8919	46,904	61,000	67,142		(219)			3.700	3.027	JJ	972	2,257	12/30/2021	01/26/2045
74340X-BP-5	PROLOGIS LP			1,2	1.G FE	72,519	64.0888	45,503	71,000	72,410		(37)			3.000	2.887	AO	450	2,130	12/30/2021	04/15/2050
74340X-BV-2	PROLOGIS LP			1,2	1.G FE	249,567	96.7528	228,337	236,000	243,600		(2,705)			3.375	2.143	JD	354	7,965	10/06/2022	12/15/2027
74340X-CB-5	PROLOGIS LP			1,2	1.G FE	659,572	83.2228	582,560	700,000	668,357		3,996			2.250	2.966	JJ	7,263	15,750	10/06/2022	01/15/2032
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	9,805,331	84.2065	8,702,747	10,335,000	9,976,005		58,331			1.737	2.391	MS	49,866	179,519	12/30/2021	09/21/2030
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	4,702,521	90.4763	4,363,673	4,823,000	4,755,843		18,187			1.900	2.315	JJ	44,546	91,637	12/30/2021	07/06/2028
743756-AB-4	PROVIDENCE HEALTH & SERVICES			1,2	1.F FE	683,211	96.4655	627,990	651,000	661,972		(7,194)			2.746	1.603	AO	4,469	17,876	12/30/2021	10/01/2026
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH			1,2	1.F FE	920,066	75.0170	592,634	790,000	909,400		(3,650)			3.930	3.002	AO	7,762	31,047	12/30/2021	10/01/2048
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.F FE	417,065	89.3307	360,003	403,000	411,688		(1,826)			2.532	2.028	AO	2,551	10,204	01/01/2022	10/01/2029
744320-BA-9	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	318,899	75.3804	208,050	276,000	315,767		(1,075)			3.935	3.091	JD	724	10,861	12/30/2021	12/07/2049
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	1,168,708	102.6580	894,151	871,000	1,118,612		(17,172)			5.700	2.873	JD	2,344	49,647	12/30/2021	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC				1.G FE	1,990,552	109.8236	1,518,860	1,383,000	1,897,493		(31,966)			6.625	3.106	JD	7,635	91,624	12/30/2021	12/01/2037
744320-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	940,634	109.5936	694,824	634,000	901,977		(13,287)			6.625	3.152	JD	1,167	42,003	12/30/2021	06/21/2040
744320-BQ-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,742,279	103.9426	1,311,756	1,262,000	1,684,986		(19,740)			6.200	3.441	MN	9,998	78,244	12/30/2021	11/15/2040
744320-BS-3	PRUDENTIAL FINANCIAL INC			1	1.G FE	582,833	98.8786	440,999	446,000	567,078		(5,427)			5.625	3.441	MN	3,415	25,088	12/30/2021	05/12/2041
744320-BU-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	615,399	99.1651	470,042	474,000	600,031		(5,305)			5.800	3.672	MN	3,437	27,492	12/30/2021	11/16/2041
744320-BY-0	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,341,996	93.6916	1,839,167	1,963,000	2,305,999		(12,420)			5.100	3.784	FA	37,820	100,113	12/30/2021	08/15/2043
744320-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	626,317	72.3631	402,339	556,000	621,496		(1,652)			3.700	3.036	MS	6,172	20,572	01/01/2022	03/13/2051
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	377,103	105.6816	275,829	261,000	358,490		(6,378)			6.250	2.739	MS	5,438	16,313	01/01/2022	09/01/2037
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	2,301,390	108.0881	2,256,879	2,088,000	2,272,162		(10,966)			6.500	5.475	FA	56,550	135,720	12/30/2021	08/01/2038
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	5,466,210	84.1271	4,607,643	5,477,000	5,469,441		1,107			2.200	2.223	JD	5,355	120,494	12/30/2021	06/15/2031
744560-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	5,942,223	98.4180	5,866,697	5,961,000	5,950,996		698			5.250	5.271	JJ	156,476	312,953	06/22/2005	07/01/2035
744560-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	779,837	98.7029	585,308	593,000	755,048		(8,510)			5.375	3.068	MN	5,312	31,874	12/30/2021	11/01/2039
744560-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	423,168	99.2180	313,529	316,000	409,258		(4,779)			5.500	3.054	MS	5,793	17,380	12/30/2021	03/01/2040
744560-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,573,585	77.4923	1,782,323	2,300,000	2,549,181		(8,476)			3.800	3.087	MS	29,133	87,400	01/12/2022	03/01/2046
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	7,425,668	73.7421	5,014,459	6,800,000	7,375,233		(17,521)			3.600	3.075	JD	20,400	244,800	01/12/2022	12/01/2047
744560-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,196,932	93.1366	4,843,104	5,200,000	5,197,382		450			5.125	5.128	MS	78,469	266,500	03/23/2023	03/15/2053
745310-AH-5	PUGET ENERGY INC			1,2	2.C FE	3,515,423	99.3877	3,304,640	3,325,000	3,332,616		(61,609)			3.650	1.769	MN	15,507	121,363	01/01/2022	05/15/2025
747525-AJ-2	QUALCOMM INC			1,2	1.F FE	2,451,500	96.6015	1,909,811	1,977,000	2,353,877		(33,331)			4.650	2.465	MN	10,470	91,931	12/30/2021	05/20/2035
747525-AK-9	QUALCOMM INC			1,2	1.F FE	3,878,694	90.3658	2,663,079	2,947,000	3,788,524		(30,906)			4.800	2.900	MN	16,110	141,456	12/30/2021	05/20/2045
747525-AV-5	QUALCOMM INC			1,2	1.F FE	2,010,157	82.6146	1,335,878	1,617,000	1,976,366		(11,581)			4.300	2.919	MN	7,919	69,531	01/01/2022	05/20/2047
747525-BT-9	QUALCOMM INC			1,2	1.F FE	1,588,890	104.5254	1,567,881	1,500,000	1,587,570		(1,183)			6.000	5.585	MN	10,250	90,000	11/20/2023	05/20/2053
74762E-AF-9	QUANTA SERVICES INC			1,2	2.C FE	154,248	89.2328	135,634	152,000	153,518		(249)			2.900	2.704	AO	1,102	4,408	12/30/2021	10/01/2030
74977R-DP-6	COOPERATIEVE RABOBANK UA		C	2	1.G FE	16,170,731	89.8186	14,550,608	16,200,000	16,177,326		2,733			3.758	3.777	AO	143,744	608,796	04/04/2022	04/06/2033
74986@-AV-3	RREEF AMERICA REIT II INC				1.G	4,000,000	98.9129	3,956,516	4,000,000	4,000,000					3.850	3.850	JJ	75,289	154,000	01/05/2016	01/05/2026
749983-AB-8	RWE FINANCE US LLC			1,2	2.B FE	4,992,600	98.7646	4,938,229	5,000,000	4,992,662		62			6.250	6.261	AO	65,104	156,250	04/11/2024	04/16/2054
754730-AF-6	RAYMOND JAMES FINANCIAL INC			1	1.G FE	137,778	89.7574	97,836	109,000	135,387		(823)			4.950	3.361	JJ	2,488	5,396	12/30/2021	07/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
755111-BU-4	RAYTHEON CO			1	2.A FE	495,401	92.1075	363,825	395,000	482,970		(4,269)			4.875	3.082	AO	4,065	19,256	12/30/2021	10/15/2040
75513E-CK-5	RTX CORP			1,2	2.A FE	1,623,144	82.1345	1,107,994	1,349,000	1,600,175		(7,888)			4.350	3.161	AO	12,388	58,682	12/30/2021	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	3,844,605	99.0597	3,453,220	3,486,000	3,610,429		(79,435)			4.125	1.760	AO	30,357	143,798	12/30/2021	10/15/2026
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	275,547	86.1511	186,948	217,000	270,563		(1,712)			4.650	3.082	MS	2,971	10,091	12/30/2021	03/15/2047
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	852,631	96.5504	756,955	784,000	818,054		(11,753)			3.650	2.040	JJ	13,195	28,616	12/30/2021	01/15/2028
756109-BA-1	REALTY INCOME CORP			1,2	1.G FE	8,543,919	76.5212	6,998,631	9,146,000	8,689,872		49,934			1.800	2.476	MS	48,474	164,628	12/30/2021	03/15/2033
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	2,369,894	99.8745	2,138,312	2,141,000	2,183,451		(63,093)			4.625	1.615	MN	16,504	99,021	12/30/2021	11/01/2025
756109-BF-0	REALTY INCOME CORP			1,2	1.G FE	1,209,940	100.2416	1,078,600	1,076,000	1,114,393		(32,375)			4.875	1.768	JD	4,371	52,455	12/30/2021	06/01/2026
756109-BG-8	REALTY INCOME CORP			1,2	1.G FE	866,370	98.3211	768,871	782,000	820,251		(15,623)			3.950	1.834	FA	11,669	30,889	12/30/2021	08/15/2027
756109-BL-7	REALTY INCOME CORP			1,2	1.G FE	1,799,917	84.4700	1,468,934	1,739,000	1,784,424		(5,287)			2.850	2.476	JD	2,203	49,562	12/30/2021	12/15/2032
756109-BY-9	REALTY INCOME CORP			1,2	1.G FE	612,360	99.5382	554,428	557,000	575,571		(12,537)			4.450	2.107	MS	7,298	25,344	12/30/2021	09/15/2026
756109-CB-8	REALTY INCOME CORP			1,2	1.G FE	3,277,695	96.1680	2,872,538	2,987,000	3,164,388		(38,664)			4.000	2.530	JJ	55,094	125,454	12/30/2021	07/15/2029
756109-CC-6	REALTY INCOME CORP			1,2	1.G FE	754,713	92.9636	668,408	719,000	741,837		(4,403)			3.400	2.689	JJ	11,272	25,884	01/01/2022	01/15/2030
75884R-AU-7	REGENCY CENTERS LP			1,2	2.A FE	2,040,414	99.0190	1,888,293	1,907,000	1,929,254		(37,740)			3.900	1.874	MN	12,396	74,373	12/30/2021	11/01/2025
75884R-AW-3	REGENCY CENTERS LP			1,2	2.A FE	185,564	82.2967	130,852	159,000	183,378		(752)			4.400	3.392	FA	2,915	6,996	12/30/2021	02/01/2047
75884R-AY-9	REGENCY CENTERS LP			1,2	2.A FE	180,797	84.5473	124,285	147,000	178,318		(853)			4.650	3.342	MS	2,013	6,836	12/30/2021	03/15/2049
759470-BC-0	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,077,635	67.0160	1,407,336	2,100,000	2,078,410		285			3.750	3.802	JJ	36,969	78,750	01/05/2022	01/12/2062
759470-BD-8	RELIANCE INDUSTRIES LTD		C	1	2.B FE	3,398,742	68.9236	2,481,251	3,600,000	3,402,662		1,556			3.625	3.939	JJ	61,263	112,375	11/21/2024	01/12/2052
760719-BH-6	HSBC USA INC				1.G FE	36,645,516	117.9817	55,451,405	47,000,000	36,647,921		2,865			7.200	9.233	JJ	1,560,400	3,384,000	07/17/2017	07/15/2097
760759-AK-6	REPUBLIC SERVICES INC			1	2.A FE	200,856	106.2283	150,844	142,000	193,295		(2,601)			6.200	3.179	MS	2,935	8,804	12/30/2021	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC			1,2	2.A FE	197,804	99.8708	145,811	146,000	191,482		(2,173)			5.700	3.184	MN	1,063	8,322	12/30/2021	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC			1,2	2.A FE	1,357,315	99.6593	1,290,588	1,295,000	1,295,000		(20,360)			3.200	3.200	MS	12,202	41,440	12/30/2021	03/15/2025
761713-AW-6	REYNOLDS AMERICAN INC			1	2.A FE	417,619	79.0750	309,183	391,000	415,100		(869)			4.750	4.253	MN	3,095	18,573	01/01/2022	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC			1	2.A FE	240,222	98.9090	194,851	197,000	236,464		(1,306)			6.150	4.548	MS	3,567	12,116	01/01/2022	09/15/2043
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.A FE	5,047,244	95.2157	4,705,559	4,942,000	5,042,287		(2,777)			5.850	5.669	FA	109,218	289,107	12/30/2021	08/15/2045
767201-AL-0	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	1,863,445	96.2448	1,358,977	1,412,000	1,807,206		(19,290)			5.200	2.971	MN	12,033	73,424	12/30/2021	11/02/2040
76720A-AD-8	RIO TINTO FINANCE (USA) PLC		C	1,2	1.F FE	753,584	91.0076	539,675	593,000	734,671		(6,489)			4.750	2.932	MS	7,746	28,168	12/30/2021	03/22/2042
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		C	1,2	1.F FE	550,095	83.6635	388,199	464,000	540,223		(3,380)			4.125	2.902	FA	6,912	19,140	12/30/2021	08/21/2042
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	5,522,995	104.2406	5,476,800	5,254,000	5,412,173		(13,810)			6.375	5.915	MS	111,648	334,943	05/29/2014	09/01/2033
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	223,124	95.6392	201,799	211,000	216,225		(2,343)			3.100	1.927	JD	545	6,541	12/30/2021	06/01/2027
773903-AC-3	ROCKWELL AUTOMATION INC			1	1.G FE	15,484,133	85.6039	16,859,693	19,695,000	15,486,981		79			5.200	6.609	JJ	472,242	1,024,140	08/30/2016	01/15/2098
77509N-AF-0	ROGERS COMMUNICATIONS INC			1	2.C FE	3,038,250	115.9619	2,851,504	2,459,000	2,743,036		(29,371)			8.750	6.711	MN	35,860	215,163	12/30/2021	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC			1	2.C FE	205,389	113.4493	155,425	137,000	195,784		(3,309)			7.500	3.510	FA	3,882	10,275	01/01/2022	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS INC			1,2	2.C FE	238,189	88.5612	171,809	194,000	233,876		(1,487)			5.000	3.494	MS	2,856	9,700	12/30/2021	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC			1,2	2.C FE	2,448,881	98.8481	2,280,425	2,307,000	2,334,680		(38,755)			3.625	1.902	JD	3,717	83,629	12/30/2021	12/15/2025
775109-BG-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	4,303,320	78.1716	3,126,863	4,000,000	4,281,645		(7,569)			4.300	3.832	FA	64,978	172,000	01/18/2022	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC			1,2	2.C FE	210,950	78.1540	143,022	183,000	208,956		(685)			4.350	3.470	MN	1,327	7,961	12/30/2021	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	634,052	69.8848	448,660	642,000	634,604		199			3.700	3.772	MN	3,035	23,754	01/18/2022	11/15/2049
775109-CK-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	3,154,803	79.9425	2,558,159	3,200,000	3,156,293		996			4.550	4.639	MS	42,871	145,600	07/27/2023	03/15/2052
780097-BA-8	NATWEST GROUP PLC		C		1.G FE	2,609,301	99.9670	2,346,226	2,347,000	2,426,735		(62,102)			4.800	2.050	AO	26,912	112,656	12/30/2021	04/05/2026
780097-BG-5	NATWEST GROUP PLC		C	2,5	1.G FE	2,229,756	98.9848	1,935,152	1,955,000	2,105,808		(42,332)			4.892	2.496	MN	11,424	95,639	12/30/2021	05/18/2029
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	2,420,331	95.8566	2,082,964	2,173,000	2,327,971		(31,479)			3.922	2.287	MN	10,890	85,225	12/30/2021	11/15/2029
78392B-AC-1	SK HYNIX INC		C		2.B FE	1,451,290	83.7879	1,424,394	1,700,000	1,453,481		2,191			2.375	5.200	JJ	18,169		12/06/2024	01/19/2031
78392B-AH-0	SK HYNIX INC		C		2.B FE	796,262	100.4882	803,905	800,000	796,902		640			5.500	5.608	JJ	20,167	22,000	01/08/2024	01/16/2029
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE	1,283,393	50.0818	749,725	1,497,000	1,292,858		3,252			2.300	2.918	FA	13,007	34,431	01/01/2022	08/15/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78413H-AB-5	SES SA		C	1	2.C FE	123,344	72.7630	79,312	109,000	122,033		(454)			5.300	4.345	AO	1,396	5,777	12/30/2021	04/04/2043
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	324,550	100.0382	293,112	293,000	293,000		(10,059)			5.625	5.625	MS	5,494	22,437	12/30/2021	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	1,426,634	100.2076	1,273,639	1,271,000	1,329,104		(33,250)			5.000	2.246	MS	18,712	63,550	12/30/2021	03/15/2027
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	3,357,962	100.9505	2,960,878	2,933,000	3,042,263		(107,323)			5.875	2.081	JD	479	172,314	12/30/2021	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	22,975,116	96.8675	20,157,149	20,809,000	22,210,679		(264,725)			4.500	2.999	MN	119,652	936,405	03/31/2022	05/15/2030
78572X-AG-6	SABRA HEALTH CARE LP			1,2	2.C FE	240,373	93.4556	214,948	230,000	236,544		(1,315)			3.900	3.221	AO	1,894	8,970	12/30/2021	10/15/2029
792860-AK-4	TRAVELERS COMPANIES INC			1	1.F FE	1,450,898	111.4076	1,100,707	988,000	1,369,384		(27,922)			6.750	2.793	JD	2,038	66,690	12/30/2021	06/20/2036
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	890,776	85.9290	761,331	886,000	889,398		(469)			3.350	3.280	AO	6,184	29,681	12/30/2021	04/16/2031
79588T-AF-7	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	3,763,604	104.4956	3,918,585	3,750,000	3,763,050		(554)			6.875	6.823	AO	54,427	141,081	03/25/2024	04/15/2034
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	5,603,462	103.9722	5,844,275	5,621,000	5,610,321		1,176			6.125	6.147	MS	101,373	344,286	09/17/2007	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	1,483,680	96.1241	1,340,932	1,395,000	1,456,150		(2,529)			5.350	4.940	MN	9,536	74,633	07/08/2010	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	301,215	89.6285	223,175	249,000	294,649		(2,251)			4.500	3.019	FA	4,233	11,205	12/30/2021	08/15/2040
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	264,289	82.5221	188,976	229,000	260,266		(1,383)			4.300	3.237	AO	2,462	9,847	12/30/2021	04/01/2042
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	706,411	79.3106	470,312	593,000	697,377		(3,099)			4.150	3.073	MN	3,145	24,610	12/30/2021	05/15/2048
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	640,906	78.3210	427,632	546,000	633,835		(2,429)			4.100	3.139	JD	995	22,386	01/01/2022	06/15/2049
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	8,653,220	83.8556	7,600,675	9,064,000	8,785,489		45,139			1.700	2.273	AO	38,522	154,088	12/30/2021	10/01/2030
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	4,089,651	64.2878	2,735,446	4,255,000	4,100,240		3,760			2.950	3.153	FA	47,420	125,523	01/21/2022	08/15/2051
80007R-AE-5	SANDS CHINA LTD		C	1,2	2.C FE	1,134,309	98.8851	1,087,736	1,100,000	1,119,819		(5,210)			5.400	4.812	FA	23,595	60,775	02/07/2022	08/08/2028
80007R-AN-5	SANDS CHINA LTD		C	1,2	2.C FE	1,844,647	93.1680	1,863,360	2,000,000	1,919,976		34,411			2.300	4.234	MS	14,439	48,500	09/30/2022	03/08/2027
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	9,547,076	96.2837	8,589,472	8,921,000	9,236,596		(106,061)			3.823	2.523	MN	54,947	341,050	01/01/2022	11/03/2028
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	392,980	85.4957	333,433	390,000	392,103		(298)			2.896	2.801	MS	3,326	11,294	01/01/2022	03/15/2032
80282K-AE-6	SANTANDER HOLDINGS USA INC			2	2.A FE	1,163,629	99.6966	1,072,736	1,076,000	1,084,093		(26,967)			4.500	1.946	JJ	22,058	48,420	12/30/2021	07/17/2025
803014-AA-7	SANTOS FINANCE LTD		C	1,2	2.C FE	2,764,263	88.0699	2,509,991	2,850,000	2,787,117		8,596			3.649	4.044	AO	17,911	103,997	03/29/2022	04/29/2031
80414L-2P-9	SAUDI ARABIAN OIL CO		C	1,2	1.E FE	2,436,575	93.5188	2,337,970	2,500,000	2,436,935		360			5.750	5.932	JJ	65,486		07/10/2024	07/17/2054
806213-AB-0	SCENTRE GROUP TRUST 1		C	1,2	1.F FE	5,350,046	99.7774	5,072,685	5,084,000	5,084,000		(81,555)			3.500	3.500	FA	68,705	177,940	12/30/2021	02/12/2025
806213-AD-6	SCENTRE GROUP TRUST 1		C	1,2	1.F FE	1,724,576	98.5330	1,616,927	1,641,000	1,654,700		(23,699)			3.250	1.776	AO	9,333	53,333	12/30/2021	10/28/2025
80622G-AC-8	SCENTRE GROUP TRUST 1		C	1,2	1.F FE	3,122,032	97.2788	2,824,977	2,904,000	2,993,197		(43,883)			3.750	2.153	MS	29,645	108,900	12/30/2021	03/23/2027
806605-AH-4	MERCK & CO INC			1	1.E FE	1,048,919	110.7734	793,137	716,000	996,122		(18,109)			6.550	2.856	MS	13,809	46,898	12/30/2021	09/15/2037
808513-AL-9	CHARLES SCHWAB CORP			1,2	1.F FE	277,348	99.7060	263,224	264,000	264,000		(4,314)			3.000	3.000	MS	2,442	7,920	12/30/2021	03/10/2025
808513-AU-9	CHARLES SCHWAB CORP			1,2	1.F FE	681,634	95.6921	607,645	635,000	658,188		(7,954)			3.200	1.863	JJ	8,805	20,320	12/30/2021	01/25/2028
808513-CA-1	CHARLES SCHWAB CORP			1,2	1.F FE	4,489,920	86.0547	3,872,462	4,500,000	4,492,582		1,029			2.900	2.926	MS	42,775	130,500	03/01/2022	03/03/2032
808626-AE-5	LEIDOS INC			1	2.B FE	3,372,144	109.2609	2,745,726	2,513,000	3,155,485		(74,500)			7.125	3.256	JJ	89,526	179,051	12/30/2021	07/01/2032
81373P-AA-1	SECURIAN FINANCIAL GROUP INC			1	1.G FE	284,596	84.2859	196,386	233,000	280,808		(1,304)			4.800	3.504	AO	2,361	11,184	12/30/2021	04/15/2048
816851-AP-4	SEMPRA			1	2.B FE	4,684,890	101.9527	4,795,855	4,704,000	4,694,407		712			6.000	6.017	AO	59,584	282,240	12/30/2021	10/15/2039
816851-BJ-7	SEMPRA			1,2	2.B FE	396,182	75.6075	271,431	359,000	393,302		(989)			4.000	3.391	FA	5,983	14,360	12/30/2021	02/01/2048
81762P-AE-2	SERVICENOW INC			1,2	1.G FE	9,016,069	83.1110	8,069,249	9,709,000	9,241,235		76,879			1.400	2.313	MS	45,309	135,926	12/30/2021	09/01/2030
817826-AG-5	7-ELEVEN INC			1,2	2.B FE	430,303	57.7532	270,285	468,000	432,791		858			2.800	3.229	FA	5,132	13,104	12/30/2021	02/10/2051
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	1,734,210	108.8381	1,304,969	1,199,000	1,657,911		(26,185)			6.375	2.998	JD	3,397	76,436	01/01/2022	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	266,143	99.7616	196,530	197,000	257,160		(3,084)			5.500	2.989	MS	2,889	10,835	12/30/2021	03/25/2040
822905-AD-7	SHELL FINANCE US INC			1	1.D FE	861,343	87.4382	811,427	928,000	861,872		529			4.550	5.150	FA	16,303		10/08/2024	08/12/2043
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G				1.B FE	11,796,949	98.6226	11,634,462	11,796,949	11,796,949					4.480	4.480	JAJO	89,552	396,377	05/02/2011	04/30/2032
824348-BP-0	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,113,120	60.8342	730,010	1,200,000	1,118,395		1,879			2.900	3.280	MS	10,247	34,800	01/21/2022	03/15/2052
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	1,478,171	86.8864	1,030,472	1,186,000	1,450,867		(9,361)			4.400	2.937	MN	4,928	52,184	12/30/2021	05/27/2045
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	5,475,112	97.6410	4,964,070	5,084,000	5,253,948		(75,109)			3.400	1.845	MS	50,416	172,856	12/30/2021	03/16/2027
826418-BE-4	SIERRA PACIFIC POWER CO			1	1.G FE	5,505,025	109.0847	5,253,521	4,816,000	5,265,540		(24,121)			6.750	5.696	JJ	162,540	325,080	01/19/2011	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,097,061	110.7203	833,724	753,000	1,052,423		(15,349)			6.750	3.331	FA	21,178	50,828	01/01/2022	02/01/2040
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	838,114	89.4037	613,310	686,000	820,660		(6,003)			4.750	3.221	MS	9,594	32,585	12/30/2021	03/15/2042
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	170,621	67.1694	112,845	168,000	170,438		(61)			3.250	3.164	MS	1,638	5,460	12/30/2021	09/13/2049
830867-AB-3	SKYMILES IP LTD		C	1	2.A FE	2,330,365	98.6343	2,366,579	2,399,346	2,340,504		10,139			4.750	5.469	JAJO	22,477	85,477	04/03/2024	10/20/2028
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	397,392	94.7380	378,952	400,000	397,454		62			5.500	5.586	MS	6,783		09/05/2024	09/10/2034
83368R-BD-3	SOCIETE GENERALE SA		C	2	2.B FE	5,170,428	83.5184	4,338,783	5,195,000	5,176,848		2,218			2.889	2.941	JD	9,172	150,084	12/30/2021	06/09/2032
83368R-BJ-0	SOCIETE GENERALE SA		C	2,5	2.B FE	1,000,000	84.5245	845,245	1,000,000	1,000,000					3.337	3.337	JJ	14,831	33,370	01/11/2022	01/21/2033
83368R-BK-7	SOCIETE GENERALE SA		C	2	2.C FE	3,500,000	69.2234	2,422,819	3,500,000	3,500,000					4.027	4.027	JJ	62,642	140,945	01/11/2022	01/21/2043
83416W-AB-9	SOLAR STAR FUNDING LLC			1	2.B FE	7,169,448	89.4238	6,058,409	6,774,942	7,085,592		(28,252)			3.950	3.073	JD	743	267,610	12/30/2021	06/30/2035
835495-AJ-1	SONOCO PRODUCTS CO			1,2	2.C FE	106,708	98.2657	78,613	80,000	103,358		(1,153)			5.750	3.307	MN	767	4,600	12/30/2021	11/01/2040
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	1,201,968	97.1374	902,407	929,000	1,147,572		(18,613)			5.250	2.600	MS	16,258	48,773	12/30/2021	03/01/2035
837004-CA-6	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	666,387	104.2354	494,076	474,000	632,702		(11,534)			6.250	2.821	JJ	14,813	29,625	12/30/2021	07/01/2036
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	1,485,578	98.3867	1,108,818	1,127,000	1,438,727		(16,103)			5.500	3.164	JD	2,755	61,985	12/30/2021	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	2,425,606	97.6075	2,357,222	2,415,000	2,423,193		(206)			5.450	5.417	FA	54,841	131,618	01/25/2011	02/01/2041
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC			1,2	1.C FE	654,980	88.8898	456,894	514,000	641,862		(4,507)			4.857	3.170	JJ	11,512	24,965	12/30/2021	07/15/2045
842400-ES-8	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	1,363,976	104.7042	1,109,864	1,060,000	1,298,425		(22,514)			6.000	3.124	JJ	29,327	63,600	12/30/2021	01/15/2034
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	2,051,748	102.1973	1,656,619	1,621,000	1,969,663		(28,247)			5.750	3.263	AO	23,302	93,208	12/30/2021	04/01/2035
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	1,150,752	99.9681	923,705	924,000	1,111,143		(13,648)			5.625	3.415	FA	21,656	51,975	01/12/2022	02/01/2036
842400-FF-5	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	695,924	99.2990	563,025	567,000	675,376		(7,088)			5.550	3.581	JJ	14,510	31,469	12/30/2021	01/15/2037
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	457,901	102.3841	364,487	356,000	443,055		(5,118)			5.950	3.591	FA	8,826	21,182	12/30/2021	02/01/2038
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	256,236	77.8917	193,171	248,000	255,319		(315)			3.900	3.659	JD	806	9,672	12/30/2021	12/01/2041
842400-FV-0	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	699,618	80.8669	528,061	653,000	694,460		(1,774)			4.050	3.543	MS	7,787	26,447	12/30/2021	03/15/2042
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	717,489	86.6534	536,385	619,000	707,685		(3,378)			4.650	3.574	AO	7,196	28,784	12/30/2021	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	5,710,183	76.9801	4,255,457	5,528,000	5,693,399		(5,391)			4.000	3.783	AO	55,280	221,120	03/24/2022	04/01/2047
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	2,617,331	77.8089	1,844,071	2,370,000	2,598,584		(6,472)			4.125	3.504	MS	32,588	97,763	01/18/2022	03/01/2048
842400-GU-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	94,160	86.8888	86,889	100,000	95,999		673			2.250	3.058	JD	188	2,250	03/07/2022	06/01/2030
842400-HN-6	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	23,140,843	67.6339	15,691,063	23,200,000	23,145,159		1,680			3.450	3.464	FA	333,500	800,400	01/12/2022	02/01/2052
842434-CR-1	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	707,419	78.6295	466,273	593,000	698,284		(3,134)			4.125	3.043	JD	2,038	24,461	12/30/2021	06/01/2048
842434-CS-9	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	1,136,400	81.1360	749,697	924,000	1,119,982		(5,632)			4.300	3.033	JJ	18,321	39,732	12/30/2021	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	687,587	75.9576	447,391	589,000	680,440		(2,448)			3.950	3.049	FA	8,789	23,266	12/30/2021	02/15/2050
842434-CU-4	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	369,198	89.6454	323,620	361,000	366,232		(1,009)			2.550	2.232	FA	3,836	9,206	12/30/2021	02/01/2030
842587-CX-3	SOUTHERN CO			1,2	2.A FE	60,807	82.7088	43,009	52,000	60,051		(260)			4.400	3.366	JJ	1,144	2,288	12/30/2021	07/01/2046
842587-DE-4	SOUTHERN CO			1,2	2.A FE	1,875,487	93.9208	1,627,648	1,733,000	1,825,920		(16,946)			3.700	2.567	AO	10,865	64,121	12/30/2021	04/30/2030
84265V-AG-0	SOUTHERN COPPER CORP			1	2.A FE	317,649	90.4157	227,848	252,000	310,858		(2,339)			5.250	3.482	MN	1,948	13,230	01/01/2022	11/08/2042
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	4,746,283	83.2882	3,414,814	4,100,000	4,697,163		(17,306)			4.800	3.808	MS	57,947	196,800	01/20/2022	03/15/2047
84519#-AD-6	SOUTHWEST POWER POOL INC				1.F	3,698,874	93.6494	3,264,941	3,486,346	3,633,534		(5,231)			4.820	4.477	MJSD	467	168,027	04/15/2014	12/30/2042
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	126,463	74.4159	87,811	118,000	125,693		(264)			3.900	3.442	AO	1,151	4,602	12/30/2021	04/01/2045
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2.B FE	95,832	101.8181	74,327	73,000	92,034		(1,307)			6.000	3.304	AO	1,095	4,380	12/30/2021	10/01/2036
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,133,588	64.7664	1,360,095	2,100,000	2,131,311		(778)			3.150	3.064	MN	11,025	66,150	01/12/2022	05/01/2050
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1,2	2.B FE	292,178	98.5683	208,965	212,000	284,037		(2,806)			5.950	3.428	MS	3,364	12,614	12/30/2021	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1,2	2.B FE	4,128,881	99.6699	3,899,086	3,912,000	3,912,000		(70,903)			3.500	3.500	MS	40,315	136,920	12/30/2021	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1,2	2.B FE	89,992	82.2347	64,965	79,000	89,000		(342)			4.500	3.598	MS	1,047	3,555	12/30/2021	03/15/2045
84765E-AA-6	COREWELL HEALTH			1,2	1.D FE	5,775,007	70.9597	3,958,131	5,578,000	5,761,228		(4,894)			3.487	3.288	JJ	89,688	194,505	02/04/2022	07/15/2049
84929#-AA-6	SPOWER FINANCE I LLC				3.A PL	14,695,067	92.2848	13,561,318	14,695,067	14,695,067					4.550	4.550	JD	354,116	334,346	11/21/2017	12/31/2036
853254-BS-8	STANDARD CHARTERED PLC		C	2	1.G FE	35,024,555	96.3510	29,878,458	31,010,000	33,671,207		(464,014)			4.644	2.871	AO	360,026	1,440,104	01/01/2022	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-CC-2	STANDARD CHARTERED PLC		C	2	1.G FE	18,572,862	84.0570	15,927,961	18,949,000	18,669,318		33,085			2.678	2.899	JD	2,819	507,454	01/01/2022	06/29/2032
85434V-AA-6	STANFORD HEALTH CARE			1,2	1.D FE	566,791	76.8411	369,606	481,000	559,927		(2,350)			3.795	2.830	MN	2,332	18,254	12/30/2021	11/15/2048
854502-AA-9	STANLEY BLACK & DECKER INC			1	2.A FE	614,958	94.1725	446,378	474,000	597,360		(6,048)			5.200	3.091	MS	8,216	24,648	12/30/2021	09/01/2040
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	126,435	82.6357	85,115	103,000	124,652		(612)			4.500	3.214	MN	592	4,635	12/30/2021	11/15/2048
855244-BA-6	STARBUCKS CORP			1,2	2.A FE	751,438	69.0839	487,042	705,000	748,265		(1,086)			3.500	3.147	MN	3,153	24,675	01/01/2022	11/15/2050
857477-BT-9	STATE STREET CORP			2,5	1.F FE	6,200,000	84.9103	5,264,441	6,200,000	6,200,000					2.623	2.623	FA	65,050	162,626	02/02/2022	02/07/2033
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU				1.C	17,665	100.0892	17,681	17,665	17,665		(6,529)			8.000	7.998	MJSD	1,973		12/10/2015	12/15/2025
86210M-AC-0	STORA ENSO OYJ		C	1	2.C FE	138,412	105.2611	109,472	104,000	132,759		(1,961)			7.250	4.155	AO	1,592	7,540	12/30/2021	04/15/2036
862121-AA-8	STORE CAPITAL LLC			1,2	2.C FE	1,002,991	96.9496	881,272	909,000	957,387		(15,603)			4.500	2.615	MS	12,044	40,905	12/30/2021	03/15/2028
862121-AC-4	STORE CAPITAL LLC			1,2	2.C FE	2,743,800	86.3021	2,393,157	2,773,000	2,752,942		3,147			2.750	2.885	MN	9,109	76,258	12/30/2021	11/18/2030
863667-AG-6	STRYKER CORP			1,2	2.A FE	193,683	84.2121	135,582	161,000	190,389		(1,131)			4.375	3.091	MN	900	7,044	12/30/2021	05/15/2044
863667-AJ-0	STRYKER CORP			1,2	2.A FE	24,440,213	86.6270	17,523,774	20,229,000	24,077,673		(126,953)			4.625	3.344	MS	275,480	935,591	01/19/2022	03/15/2046
863667-AY-7	STRYKER CORP			1,2	2.A FE	3,376,647	85.9761	2,979,932	3,466,000	3,406,488		10,176			1.950	2.287	JD	3,004	67,587	12/30/2021	06/15/2030
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	6,402,301	98.9778	5,878,291	5,939,000	6,073,500		(111,650)			3.784	1.842	MS	69,917	224,732	12/30/2021	03/09/2026
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,686,030	96.9012	1,580,459	1,631,000	1,650,130		(12,178)			2.632	1.854	JJ	19,914	42,928	12/30/2021	07/14/2026
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC		D		1.G FE	2,559,739	97.0841	2,374,678	2,446,000	2,489,809		(23,772)			3.010	1.990	AO	14,725	73,625	12/30/2021	10/19/2026
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,532,778	96.4345	3,193,909	3,312,000	3,421,717		(37,806)			3.352	2.124	AO	22,512	111,018	12/30/2021	10/18/2027
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,387,867	91.8293	1,225,003	1,334,000	1,367,605		(6,913)			3.040	2.450	JJ	18,587	40,554	12/30/2021	07/16/2029
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	18,338,455	89.2506	16,042,787	17,975,000	18,211,143		(43,434)			2.750	2.471	JJ	227,933	494,313	12/30/2021	01/15/2030
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	46,611,778	85.5130	40,924,797	47,858,000	47,021,783		139,952			2.130	2.471	JJ	489,867	1,019,375	12/30/2021	07/08/2030
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	2,268,965	81.9420	1,978,899	2,415,000	2,314,012		15,375			1.710	2.460	JJ	19,386	41,297	12/30/2021	01/12/2031
866677-AE-7	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	2,752,817	84.0811	2,339,136	2,782,000	2,761,213		2,879			2.700	2.826	JJ	34,636	75,114	12/30/2021	07/15/2031
867229-AC-0	SUNCOR ENERGY INC			1	2.A FE	359,353	108.6688	287,972	265,000	334,208		(8,624)			7.150	3.026	FA	7,895	18,948	12/30/2021	02/01/2032
86765B-AH-2	ENERGY TRANSFER LP			1	2.B FE	388,787	105.8284	327,010	309,000	379,793		(3,131)			6.850	4.714	FA	7,996	21,167	12/30/2021	02/15/2040
86765B-AM-1	ENERGY TRANSFER LP			1,2	2.B FE	105,130	86.0718	84,350	98,000	104,445		(238)			4.950	4.408	JJ	2,237	4,851	12/30/2021	01/15/2043
86944B-AE-3	SUTTER HEALTH			1,2	1.E FE	321,937	80.4703	222,098	276,000	318,372		(1,223)			4.091	3.151	FA	4,266	11,291	12/30/2021	08/15/2048
86944B-AG-8	SUTTER HEALTH			1,2	1.E FE	437,398	86.9439	381,684	439,000	437,928		182			2.294	2.341	FA	3,804	10,071	12/30/2021	08/15/2030
86944B-AJ-2	SUTTER HEALTH			1,2	1.E FE	3,760,708	70.2809	2,670,675	3,800,000	3,763,315		985			3.361	3.418	FA	48,249	127,718	02/04/2022	08/15/2050
87165B-AG-8	SYNCHRONY FINANCIAL			1,2	2.C FE	2,006,603	99.5984	1,850,538	1,858,000	1,872,334		(45,681)			4.500	1.993	JJ	36,696	83,610	12/30/2021	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL			1,2	2.C FE	3,418,018	97.8147	3,141,807	3,212,000	3,277,797		(47,698)			3.700	2.145	FA	48,528	118,844	12/30/2021	08/04/2026
87165B-AM-5	SYNCHRONY FINANCIAL			1,2	2.C FE	656,590	96.6876	591,728	612,000	633,769		(7,797)			3.950	2.561	JD	2,015	24,174	12/30/2021	12/01/2027
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2.C FE	925,960	98.4982	794,880	807,000	877,467		(16,625)			5.150	2.807	MS	11,775	41,561	01/01/2022	03/19/2029
871829-AY-3	SYSCO CORP			1,2	2.B FE	142,464	87.6685	102,572	117,000	140,211		(776)			4.850	3.477	AO	1,419	5,675	12/30/2021	10/01/2045
871829-BD-8	SYSCO CORP			1,2	2.B FE	146,267	82.9422	104,507	126,000	144,536		(596)			4.500	3.497	AO	1,418	5,670	12/30/2021	04/01/2046
871829-BR-7	SYSCO CORP			1,2	2.B FE	14,536,528	64.4401	9,508,786	14,756,000	14,550,230		4,780			3.150	3.227	JD	21,950	464,814	01/21/2022	12/14/2051
87264A-AZ-8	T-MOBILE USA INC			1,2	2.B FE	1,384,647	81.9930	979,816	1,195,000	1,372,063		(4,331)			4.500	3.592	AO	11,353	53,775	12/30/2021	04/15/2050
87264A-BF-1	T-MOBILE USA INC			1,2	2.B FE	3,781,891	94.0987	3,261,462	3,466,000	3,671,540		(37,745)			3.875	2.611	AO	28,354	134,308	12/30/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC			1,2	2.B FE	350,299	71.3142	258,870	363,000	351,829		529			3.000	3.247	FA	4,114	10,890	12/30/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC			1,2	2.B FE	201,679	65.9541	137,184	208,000	202,089		143			3.300	3.466	FA	2,593	6,864	12/30/2021	02/15/2051
87264A-BY-0	T-MOBILE USA INC			1,2	2.B FE	3,450,258	65.9932	2,402,814	3,641,000	3,457,119		2,410			3.600	3.859	MN	16,749	131,076	01/14/2022	11/15/2060
87264A-CA-1	T-MOBILE USA INC			1,2	2.B FE	4,628,279	91.8339	4,291,396	4,673,000	4,649,519		7,238			2.050	2.217	FA	36,190	95,797	12/30/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC			1,2	2.B FE	28,381,916	86.0166	24,601,617	28,601,000	28,449,019		23,041			2.550	2.645	FA	275,523	729,326	12/30/2021	02/15/2031
87264A-CT-0	T-MOBILE USA INC			1,2	2.B FE	38,749,398	66.7073	26,227,296	39,317,000	38,779,321		12,540			3.400	3.477	AO	282,209	1,336,778	07/01/2022	10/15/2052
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING, LLC				2.C PL	7,360,000	102.4551	7,540,694	7,360,000	7,360,000					6.570	6.569	JAJO	1,343	468,777	01/12/2024	01/12/2029
87305Q-CJ-8	TTX CO			1,2	1.F FE	1,628,899	79.9153	1,106,028	1,384,000	1,604,642		(8,299)			3.900	2.834	FA	22,490	53,976	12/30/2021	02/01/2045

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
87612E-AU-0	TARGET CORP			1	1.F FE	1,384,034	114.3399	1,008,478	882,000	1,305,297		(26,914)			7.000	2.628	JJ	28,469	61,740	12/30/2021	01/15/2038
87612E-BA-3	TARGET CORP			1	1.F FE	1,749,479	83.5989	1,206,332	1,443,000	1,714,251		(12,043)			4.000	2.651	JJ	28,860	57,720	12/30/2021	07/01/2042
87612E-BF-2	TARGET CORP			1	1.F FE	460,574	75.1111	296,689	395,000	454,587		(2,047)			3.625	2.690	AO	3,023	14,319	12/30/2021	04/15/2046
87612E-BN-5	TARGET CORP			1,2	1.F FE	99,056	63.7347	63,735	100,000	99,116		22			2.950	2.998	JJ	1,360	2,950	01/19/2022	01/15/2052
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	9,893,262	114.0265	8,000,098	7,016,000	8,979,618		(313,504)			8.250	2.890	MS	170,430	578,820	12/30/2021	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	506,684	109.9095	391,278	356,000	481,021		(8,837)			7.045	3.335	JD	766	25,080	01/01/2022	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	12,106,581	98.4162	10,842,511	11,017,000	11,489,359		(210,110)			4.103	2.083	MS	141,886	452,028	12/30/2021	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU		C	1	2.C FE	221,775	88.7867	172,246	194,000	217,732		(1,394)			4.665	3.498	MS	2,891	9,050	12/30/2021	03/06/2038
87971M-BH-5	TELUS CORP			1,2	2.B FE	2,266,529	81.4788	1,548,097	1,900,000	2,240,213		(9,269)			4.600	3.475	MN	10,925	87,400	01/21/2022	11/16/2048
881575-AC-8	TESCO PLC		C	1	2.C FE	280,897	100.1403	218,306	218,000	271,649		(3,195)			6.150	3.725	MN	1,713	13,407	12/30/2021	11/15/2037
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	825,768	95.6522	735,566	769,000	797,210		(9,717)			3.500	2.138	JJ	12,411	26,915	12/30/2021	01/15/2028
88240T-AB-7	ERCOTT 2022 A2 - ABS			4	1.A FE	8,599,180	96.3174	8,283,293	8,600,000	8,599,937		368			4.966	4.966	FA	177,948	427,076	06/08/2022	02/01/2044
882484-AA-6	TEXAS HEALTH RESOURCES			1	1.C FE	791,236	81.6970	500,803	613,000	781,104		(3,467)			4.330	2.943	MN	3,392	26,543	12/30/2021	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES			1,2	1.C FE	1,672,096	56.5469	1,051,208	1,859,000	1,685,305		4,537			2.328	2.840	MN	5,530	43,278	12/30/2021	11/15/2050
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	169,101	95.4865	118,403	124,000	164,430		(1,601)			5.300	2.999	FA	2,738	6,572	12/30/2021	02/01/2044
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY			1,2	1.F FE	15,310,270	69.7011	10,977,922	15,750,000	15,324,892		5,834			3.847	3.991	MN	100,984	605,903	06/01/2022	11/01/2057
884903-AY-1	THOMSON REUTERS CORP			1	2.A FE	347,096	100.1944	270,525	270,000	332,648		(4,951)			5.500	2.941	FA	5,610	14,850	01/01/2022	08/15/2035
884903-BH-7	THOMSON REUTERS CORP			1	2.A FE	141,311	101.3176	103,344	102,000	136,264		(1,734)			5.850	3.078	AO	1,260	5,967	12/30/2021	04/15/2040
884903-BP-9	THOMSON REUTERS CORP			1,2	2.A FE	428,261	96.5482	303,161	314,000	416,597		(4,012)			5.650	3.272	MN	1,873	17,741	01/01/2022	11/23/2043
88579E-AC-9	3M CO			1	1.G FE	354,128	102.5370	263,520	257,000	337,892		(5,558)			5.700	2.662	MS	4,313	14,649	12/30/2021	03/15/2037
887315-BM-0	HISTORIC TW INC				3.A FE	1,545,756	101.7149	1,263,299	1,242,000	1,400,540		(49,602)			6.950	2.556	JJ	39,803	86,319	12/30/2021	01/15/2028
887317-AL-9	WARNER MEDIA LLC			1	3.A FE	701,979	89.0605	493,395	554,000	685,975		(5,553)			6.250	4.210	MS	8,849	34,625	12/30/2021	03/29/2041
887317-AS-4	WARNER MEDIA LLC			1	3.A FE	162,213	73.1805	100,989	138,000	160,039		(754)			5.350	4.127	JD	328	7,383	12/30/2021	12/15/2043
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	222,970	112.4905	172,110	153,000	207,379		(5,375)			8.375	3.519	JJ	5,909	12,814	12/30/2021	07/15/2033
88732J-AJ-7	TIME WARNER CABLE LLC			1	2.C FE	193,237	96.6876	142,131	147,000	186,171		(2,443)			6.550	3.820	MN	1,605	9,629	12/30/2021	05/01/2037
88732J-AN-8	TIME WARNER CABLE LLC			1	2.C FE	199,686	101.7326	144,460	142,000	191,748		(2,747)			7.300	3.931	JJ	5,183	10,366	12/30/2021	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC			1	2.C FE	276,777	98.0087	200,918	205,000	267,642		(3,163)			6.750	3.954	JD	615	13,838	12/30/2021	06/15/2039
889175-BD-6	TOLEDO EDISON CO			1	1.G FE	4,643,025	105.2811	4,895,571	4,650,000	4,644,144		1,119			6.150	6.165	MN	36,541	285,975	11/13/2006	05/15/2037
89114T-ZV-7	TORONTO-DOMINION BANK		A	1	1.F FE	4,092,005	87.3379	3,580,853	4,100,000	4,094,115		844			3.200	3.223	MS	40,453	131,200	03/07/2022	03/10/2032
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.D FE	61,973	64.8269	38,248	59,000	61,845		(44)			3.386	3.157	JD	11	1,998	12/30/2021	06/29/2060
89153V-AX-7	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.D FE	4,168,640	71.7215	3,066,812	4,276,000	4,181,053		4,346			2.986	3.160	JD	709	127,681	01/21/2022	06/29/2041
893521-AB-0	TRANSATLANTIC HOLDINGS INC			1	1.E FE	171,356	123.4141	135,756	110,000	163,670		(2,655)			8.000	3.710	MN	758	8,800	12/30/2021	11/30/2039
893526-8Z-9	TRANSCANADA PIPELINES LTD		A	1	2.B FE	560,730	115.7761	420,267	363,000	533,569		(9,352)			7.625	3.390	JJ	12,763	27,679	01/01/2022	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES LTD			1	2.B FE	3,451,643	99.4939	3,399,706	3,417,000	3,447,690		(2,573)			5.600	5.465	MS	48,370	191,352	12/30/2021	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD			1	2.B FE	4,532,628	101.6073	4,006,376	3,943,000	4,460,862		(25,122)			6.100	4.811	JD	20,044	240,523	12/30/2021	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LTD			1	2.B FE	398,035	100.8507	310,620	308,000	382,283		(5,423)			5.850	3.262	MS	5,305	18,018	01/01/2022	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES LTD			1	2.B FE	413,443	103.0211	315,245	306,000	397,068		(5,638)			6.200	3.324	AO	4,005	18,972	01/01/2022	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LTD	C		1	2.B FE	3,972,490	112.2839	4,462,162	3,974,000	3,973,433		499			7.250	7.252	FA	108,843	288,115	08/06/2008	08/15/2038
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.B FE	121,024	93.0704	95,862	103,000	117,043		(1,366)			4.625	2.880	MS	1,588	4,764	12/30/2021	03/01/2034
893570-BL-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1	2.B FE	2,454,038	102.2312	2,376,876	2,325,000	2,339,680		(8,702)			7.080	6.641	JJ	75,904	164,610	02/05/1998	07/15/2026
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	6,369,055	83.0773	4,569,254	5,500,000	6,305,599		(22,327)			4.600	3.646	MS	74,494	253,000	01/20/2022	03/15/2048
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.B FE	113,945	73.9140	76,131	103,000	113,198		(257)			3.950	3.360	MN	520	4,069	12/30/2021	05/15/2050
89366L-AE-4	TRANSELEC SA		C	1,2	2.B FE	414,000	96.0500	384,200	400,000	405,042		(1,213)			3.875	3.517	JJ	7,276	15,500	08/31/2016	01/12/2029
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	2,239,697	103.8515	1,867,250	1,798,000	1,933,728		(103,796)			7.750	1.783	AO	29,417	139,345	12/30/2021	04/15/2026
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	2,102,844	99.0690	1,917,975	1,936,000	1,973,380		(43,852)			4.125	1.792	FA	33,053	79,860	12/30/2021	02/02/2026

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
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1.F FE	589,928	76.5195	393,310	514,000	582,997		(2,374)			3.750	2.889	MN	2,463	19,275	12/30/2021	05/15/2046
89417E-AP-4	TRAVELERS COMPANIES INC			1,2	1.F FE	1,186,025	79.7591	788,020	988,000	1,170,789		(5,227)			4.100	3.002	MS	13,165	40,508	12/30/2021	03/04/2049
896517-AB-5	TRINITY HEALTH CORP			1,2	1.D FE	3,430,238	69.6659	2,466,871	3,541,000	3,444,216		4,805			2.632	2.847	JD	7,767	93,199	12/30/2021	12/01/2040
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC			1,2	2.B FE	4,268,868	91.3516	3,928,118	4,300,000	4,276,373		2,956			4.625	4.715	AO	41,985	198,875	03/22/2022	04/15/2032
898339-AB-2	FIDEICOMISO FIBRA UNO		C	1,2	2.C FE	699,800	78.0400	780,400	1,000,000	703,292		2,903			6.390	9.519	JJ	29,465	63,900	10/31/2023	01/15/2050
89834J-AA-1	IRREVOCABLE TRUST NO F1401		C	1,2	2.C FE	3,956,550	99.7737	3,891,172	3,900,000	3,953,675		(2,875)			7.375	1.865	FA	110,256	143,813	03/25/2024	02/13/2034
898377-AA-4	TRUSTEES OF THE SMITH COLLEGE			1	1.B FE	901,741	85.6944	610,144	712,000	884,284		(5,990)			4.620	3.027	JJ	16,447	32,894	12/30/2021	07/01/2045
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	526,801	80.2605	347,528	433,000	517,921		(3,033)			3.993	2.741	JJ	8,645	17,290	12/30/2021	07/01/2047
899043-AB-9	TUFTS UNIVERSITY			1	1.D FE	557,064	75.9096	359,811	474,000	552,620		(1,490)			4.005	3.157	FA	7,172	18,984	12/30/2021	08/15/2057
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	89,825	82.0640	59,907	73,000	88,431		(479)			4.550	3.201	JD	268	3,322	12/30/2021	06/02/2047
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	241,772	88.7364	162,388	183,000	237,297		(1,539)			5.100	3.268	MS	2,411	9,333	12/30/2021	09/28/2048
902613-AA-6	UBS GROUP AG		C	2,5	1.G FE	470,551	91.3741	412,097	451,000	463,294		(2,476)			3.126	2.497	FA	5,404	14,098	12/30/2021	08/13/2030
902613-AE-8	UBS GROUP AG		C	2	1.G FE	4,989,911	82.4683	4,261,962	5,168,000	5,038,332		16,540			2.095	2.482	FA	42,105	108,270	01/01/2022	02/11/2032
902613-AL-2	UBS GROUP AG		C	2	1.G FE	1,900,000	72.0289	1,368,550	1,900,000	1,900,000					3.179	3.179	FA	23,489	60,420	01/04/2022	02/11/2043
902613-AX-6	UBS GROUP AG		C		1.G FE	5,810,856	99.7006	5,603,175	5,620,000	5,645,020		(107,262)			3.750	1.814	MS	55,615	210,750	06/12/2023	03/26/2025
902613-AY-4	UBS GROUP AG		C		1.G FE	1,041,281	89.5768	746,175	833,000	1,030,915		(6,736)			4.875	3.268	MN	5,189	40,609	06/12/2023	05/15/2045
902613-BB-3	UBS GROUP AG		C		1.G FE	12,000,065	99.6494	11,206,572	11,246,000	11,593,286		(263,386)			4.550	2.112	AO	103,760	511,693	06/12/2023	04/17/2026
90265E-AL-4	UDR INC			1,2	2.A FE	389,464	96.9604	363,602	375,000	379,769		(3,298)			2.950	2.033	MS	3,688	11,063	12/30/2021	09/01/2026
90265E-AN-0	UDR INC			1,2	2.A FE	636,876	95.6353	569,030	595,000	615,829		(7,166)			3.500	2.199	JJ	9,603	20,825	12/30/2021	01/15/2028
90265E-AP-5	UDR INC			1,2	2.A FE	11,582,367	97.2114	10,010,830	10,298,000	11,042,527		(184,135)			4.400	2.407	JJ	195,090	453,112	12/30/2021	01/26/2029
90265E-AV-2	UDR INC			1,2	2.A FE	6,541,353	77.0351	5,358,559	6,956,000	6,638,194		33,160			2.100	2.708	JD	6,492	146,076	12/30/2021	06/15/2033
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL RECEIVA				1.D	33,848,182	90.1203	30,504,081	33,848,182	33,848,182					3.800	3.799	APR	964,673	1,286,231	10/27/2017	04/01/2039
90351D-AB-3	UBS GROUP AG		C		1.G FE	6,246,410	99.5317	5,760,895	5,788,000	5,879,636		(124,599)			4.125	1.918	MS	64,331	238,755	12/30/2021	09/24/2025
90351D-AF-4	UBS GROUP AG		C		1.G FE	15,276,007	99.0332	13,881,480	14,017,000	14,404,838		(295,982)			4.125	1.935	AO	122,065	578,201	01/01/2022	04/15/2026
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	2,949,380	97.1603	2,596,123	2,672,000	2,793,653		(53,039)			4.253	2.145	MS	30,935	113,640	12/30/2021	03/23/2028
904000-AC-0	VALERO ENERGY CORP			1	2.B FE	4,702,650	105.2599	5,262,993	5,000,000	4,705,236		959			7.450	7.918	AO	78,639	372,500	08/08/2002	10/15/2097
906548-BY-7	UNION ELECTRIC CO			1	1.F FE	494,370	99.4163	392,694	395,000	473,168		(7,283)			5.500	3.020	MS	6,397	21,725	12/30/2021	03/15/2034
907818-CU-0	UNION PACIFIC CORP			1	1.G FE	195,253	105.6994	154,321	146,000	184,854		(3,568)			6.250	2.964	MN	1,521	9,125	12/30/2021	05/01/2034
907818-CX-4	UNION PACIFIC CORP			1	1.G FE	172,743	104.3049	130,381	125,000	165,037		(2,645)			6.150	3.020	MN	1,281	7,688	12/30/2021	05/01/2037
907818-DP-0	UNION PACIFIC CORP			1,2	1.G FE	117,064	82.2217	84,688	103,000	115,583		(509)			4.250	3.334	AO	924	4,378	12/30/2021	04/15/2043
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	60,270	86.7588	47,717	55,000	59,159		(379)			3.375	2.484	FA	773	1,856	12/30/2021	02/01/2035
907818-EF-1	UNION PACIFIC CORP			1,2	1.G FE	156,405	80.4031	106,132	132,000	154,126		(781)			4.050	2.949	MN	683	5,346	12/30/2021	11/15/2045
907818-EJ-3	UNION PACIFIC CORP			1,2	1.G FE	338,976	79.8156	229,071	287,000	334,220		(1,631)			4.050	2.978	MS	3,875	11,624	12/30/2021	03/01/2046
907818-ER-5	UNION PACIFIC CORP			1,2	1.G FE	90,391	72.6164	54,462	75,000	89,918		(162)			4.100	3.233	MS	905	3,075	12/30/2021	09/15/2067
907818-FE-3	UNION PACIFIC CORP			1,2	1.G FE	82,869	72.7067	50,895	70,000	82,290		(198)			3.950	3.111	FA	1,045	2,765	12/30/2021	08/15/2059
907818-FG-8	UNION PACIFIC CORP			1,2	1.G FE	7,138,296	71.4665	4,585,294	6,416,000	7,108,691		(10,331)			3.839	3.313	MS	69,104	246,310	01/21/2022	03/20/2060
907818-FZ-6	UNION PACIFIC CORP			1,2	1.G FE	99,774	70.4581	70,458	100,000	99,789		7			3.500	3.512	FA	1,332	3,500	02/09/2022	02/14/2053
907818-GA-0	UNION PACIFIC CORP			1,2	1.G FE	99,735	69.3897	69,390	100,000	99,744		5			3.850	3.862	FA	1,465	3,850	02/09/2022	02/14/2072
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1.F FE	2,943,816	107.1270	2,193,960	2,048,000	2,804,976		(47,536)			6.200	2.797	JJ	58,550	126,976	01/01/2022	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC			1,2	1.F FE	615,892	93.1494	441,528	474,000	597,334		(6,354)			4.875	2.783	MN	2,953	23,108	12/30/2021	11/15/2040
911312-BW-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	3,077,144	95.5447	2,928,446	3,065,000	3,076,549		(193)			5.300	5.265	AO	40,611	162,445	12/30/2021	04/01/2050
91159H-HS-2	US BANCORP			2	1.G FE	2,635,126	97.0359	2,287,137	2,357,000	2,505,026		(44,207)			3.900	1.885	AO	16,597	91,923	12/30/2021	04/26/2028
913017-BK-4	RTX CORP			1	2.A FE	469,193	104.5059	355,320	340,000	446,403		(7,808)			6.050	2.824	JD	1,714	20,570	12/30/2021	06/01/2036
913017-BP-3	RTX CORP			1	2.A FE	204,182	104.9691	153,255	146,000	195,657		(2,926)			6.125	3.041	JJ	4,123	8,943	12/30/2021	07/15/2038
913017-BS-7	RTX CORP			1	2.A FE	79,561	101.4869	58,862	58,000	76,783		(954)			5.700	3.036	AO	698	3,306	12/30/2021	04/15/2040

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
913017-BT-5	RTX CORP			1	2.A FE	142,267	86.3096	100,982	117,000	139,463		(963)			4.500	3.069	JD	439	5,265	12/30/2021	06/01/2042
913017-CJ-6	RTX CORP			1,2	2.A FE	8,900,430	75.4916	7,926,617	10,500,000	9,099,597		37,150			3.750	4.737	MN	65,625	393,750	10/26/2018	11/01/2046
913017-CW-7	RTX CORP			1,2	2.A FE	123,240	88.9684	91,637	103,000	120,213		(1,038)			4.450	2.930	MN	573	4,584	12/30/2021	11/16/2038
913017-CX-5	RTX CORP			1,2	2.A FE	372,591	84.9594	248,931	293,000	366,449		(2,108)			4.625	3.108	MN	1,694	13,551	12/30/2021	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.F FE	1,593,443	103.1673	1,194,677	1,158,000	1,514,198		(27,118)			5.800	2.614	MS	19,776	67,164	12/30/2021	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,481,410	108.4732	1,449,203	1,336,000	1,430,785		(5,077)			6.500	5.697	JD	3,860	86,840	01/25/2011	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.F FE	3,093,464	109.9326	2,555,932	2,325,000	2,950,058		(38,726)			6.625	3.876	MN	19,682	154,031	12/30/2021	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	1,566,156	112.9660	1,163,550	1,030,000	1,483,865		(28,173)			6.875	2.831	FA	26,751	70,813	01/01/2022	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,545,376	99.9865	1,478,800	1,479,000	1,526,461		(2,004)			5.700	5.378	AO	17,797	84,303	02/19/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,599,529	102.4836	4,615,862	4,504,000	4,590,751		(4,175)			5.950	5.737	FA	101,240	267,988	12/30/2021	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	343,810	88.0457	243,006	276,000	335,652		(2,798)			4.625	2.951	MN	1,631	12,765	01/01/2022	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	954,636	85.1743	672,877	790,000	935,299		(6,635)			4.375	2.970	MS	10,177	34,563	12/30/2021	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	274,029	80.2731	190,247	237,000	269,830		(1,439)			3.950	2.923	AO	1,976	9,362	12/30/2021	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	475,537	84.3357	333,126	395,000	466,645		(3,050)			4.250	2.929	MS	4,943	16,788	12/30/2021	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,804,504	99.5861	2,579,280	2,590,000	2,623,226		(61,179)			3.750	1.348	JJ	44,785	97,125	12/30/2021	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1.F FE	11,704,132	88.1067	8,188,633	9,294,000	11,488,987		(74,892)			4.750	3.175	JJ	203,564	441,465	01/20/2022	07/15/2045
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	867,553	95.7028	779,021	814,000	840,427		(9,201)			2.950	1.751	AO	5,069	24,013	01/01/2022	10/15/2027
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,214,756	80.2322	792,694	988,000	1,196,502		(6,261)			4.250	2.975	JD	1,866	41,990	12/30/2021	06/15/2048
91324P-DV-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	936,466	70.7932	559,266	790,000	929,777		(2,289)			3.875	3.038	FA	11,565	30,613	12/30/2021	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,731,966	61.9947	3,347,713	5,400,000	4,772,369		15,111			2.900	3.603	MN	20,010	156,600	03/23/2022	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	64,363	59.5006	37,485	63,000	64,305		(20)			3.125	3.028	MN	252	1,969	12/30/2021	05/15/2060
91324P-EF-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	75,074	66.0151	46,211	70,000	74,721		(120)			3.250	2.878	MN	291	2,275	12/30/2021	05/15/2051
91324P-EW-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,092,564	90.0499	990,548	1,100,000	1,092,878		197			5.050	5.093	AO	11,727	55,550	03/23/2023	04/15/2053
914453-AA-3	UNIVERSITY OF MIAMI			1	1.G FE	600,000	79.8190	478,914	600,000	600,000					4.063	4.063	AO	6,095	24,378	03/31/2022	04/01/2052
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	86,406	57.4369	49,396	86,000	86,408		2			3.226	3.210	AO	694	2,774	12/30/2021	10/01/2120
91803*-AP-3	CORIX REGULATED UTILITIES US INC				1.G PL	9,000,000	104.7225	9,425,027	9,000,000	9,000,000					6.580	6.579	JJ	266,490	592,200	07/19/2006	07/21/2036
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I				2.A	2,812,561	91.8581	2,583,564	2,812,561	2,812,561					3.812	3.812	MON	4,765	107,215	05/19/2015	05/15/2035
91911T-AH-6	VALE OVERSEAS LTD		C	1	2.C FE	2,601,326	106.4587	2,518,813	2,366,000	2,578,720		(10,193)			6.875	5.794	MN	18,074	93,913	05/30/2024	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD		C	1	2.C FE	4,254,000	106.1114	4,244,456	4,000,000	4,248,508		(5,492)			6.875	6.228	MN	38,958	137,500	06/07/2024	11/10/2039
91911T-AQ-6	VALE OVERSEAS LTD		C	1,2	2.B FE	1,769,000	91.3555	1,827,111	2,000,000	1,790,716		21,716			3.750	6.006	JJ	36,042	37,500	04/22/2024	07/08/2030
91911T-AS-2	VALE OVERSEAS LTD		C	1,2	2.C FE	496,175	98.3175	491,588	500,000	496,197		22			6.400	6.458	JD	267	16,000	06/25/2024	06/28/2054
91913Y-AB-6	VALERO ENERGY CORP			1	2.B	5,046,849	115.7806	4,640,488	4,008,000	4,384,676		(56,151)			8.750	6.651	JD	15,587	350,700	04/28/2005	06/15/2030
919451-AA-2	VALLEY CHILDREN'S HOSPITAL			1,2	1.E FE	930,754	80.8917	639,044	790,000	919,858		(3,748)			4.399	3.358	MS	10,233	34,752	12/30/2021	03/15/2048
92277G-AE-7	VENTAS REALTY LP			1	2.A FE	2,575,487	99.8256	2,439,738	2,444,000	2,444,000		(39,301)			3.500	3.500	FA	35,642	85,540	12/30/2021	02/01/2025
92277G-AN-7	VENTAS REALTY LP			1,2	2.A FE	1,962,155	97.3393	1,686,891	1,733,000	1,865,155		(33,036)			4.400	2.288	JJ	35,161	76,252	12/30/2021	01/15/2029
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	236,912	90.3343	207,769	230,000	234,413		(854)			3.000	2.572	JJ	3,182	6,900	12/30/2021	01/15/2030
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	870,050	89.2164	604,887	678,000	853,884		(5,550)			4.862	3.193	FA	11,904	32,964	12/30/2021	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC			1	2.A FE	4,169,876	88.3043	2,704,761	3,063,000	4,109,360		(20,772)			5.012	3.216	FA	55,437	153,518	12/30/2021	08/21/2054
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,806,622	92.6466	3,850,394	4,156,000	4,668,773		(47,243)			4.400	2.882	MN	30,477	182,864	01/01/2022	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	4,901,510	83.4197	3,285,068	3,938,000	4,829,028		(24,902)			4.522	3.159	MS	52,434	178,076	12/30/2021	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC			1	2.A FE	2,538,416	84.0369	1,647,123	1,960,000	2,507,663		(10,567)			4.672	3.219	MS	26,963	91,571	12/30/2021	03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2.A FE	9,736,153	92.4854	6,936,402	7,500,000	9,578,083		(54,670)			5.012	3.338	AO	79,357	375,900	01/04/2022	04/15/2049
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	677,105	96.4509	590,279	612,000	649,804		(9,289)			3.875	2.195	FA	9,420	23,715	12/30/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,550,794	95.9805	2,192,195	2,284,000	2,452,009		(33,688)			4.016	2.344	JD	7,134	91,725	12/30/2021	12/03/2029
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,523,505	59.3027	1,323,637	2,232,000	1,558,067		8,883			2.987	4.861	AO	11,297	66,670	10/06/2020	10/30/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	6,054,319	70.6650	3,988,330	5,644,000	6,026,903		(9,381)			3.550	3.163	MS	55,100	200,362	01/01/2022	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,280,534	67.8070	2,076,928	3,063,000	3,272,066		(2,886)			3.700	3.370	MS	31,166	113,331	12/30/2021	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC			1	2.A FE	292,807	102.8100	226,182	220,000	279,209		(4,666)			5.850	2.906	MS	3,790	12,870	12/30/2021	09/15/2035
925650-AC-7	VICI PROPERTIES LP			1,2	2.C FE	10,975,422	98.0203	10,782,230	11,000,000	10,982,787		3,507			4.950	4.985	FA	205,700	544,500	04/20/2022	02/15/2030
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	530,134	106.4101	399,038	375,000	506,266		(8,195)			6.350	3.050	MN	2,051	23,813	12/30/2021	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	1,450,822	129.7518	1,074,345	828,000	1,362,281		(30,420)			8.875	3.111	MN	9,390	73,485	12/30/2021	11/15/2038
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	552,343	84.8586	386,107	455,000	542,382		(3,416)			4.450	3.086	FA	7,649	20,248	12/30/2021	02/15/2044
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	461,454	74.9324	307,972	411,000	457,300		(1,425)			3.800	3.095	MS	4,599	15,618	12/30/2021	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	369,763	84.3371	247,108	293,000	363,871		(2,023)			4.600	3.134	JD	1,123	13,478	12/30/2021	12/01/2048
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	9,348,192	62.2632	5,977,266	9,600,000	9,364,623		5,781			2.950	3.085	MN	36,187	283,200	01/05/2022	11/15/2051
92826C-AE-2	VISA INC			1,2	1.D FE	1,457,175	92.3887	1,132,686	1,226,000	1,411,999		(15,428)			4.150	2.492	JD	2,403	50,879	12/30/2021	12/14/2035
92826C-AF-9	VISA INC			1,2	1.D FE	3,257,040	85.5907	2,234,772	2,611,000	3,196,161		(20,858)			4.300	2.847	JD	5,302	112,273	12/30/2021	12/14/2045
92857T-AH-0	VODAFONE GROUP PLC		C	1	2.B FE	734,331	113.2372	599,025	529,000	663,344		(24,242)			7.875	2.554	FA	15,738	405,796	01/01/2022	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	501,894	104.9931	391,624	373,000	481,111		(7,143)			6.150	3.245	FA	7,901	22,940	12/30/2021	02/27/2037
92857W-BL-3	VODAFONE GROUP PLC		C	1	2.B FE	83,654	95.3364	64,829	68,000	81,362		(788)			5.000	3.188	MN	293	3,400	12/30/2021	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	7,582,585	92.5601	5,513,804	5,957,000	7,466,407		(40,261)			5.250	3.634	MN	26,931	312,743	01/04/2022	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	2,186,429	86.1408	1,777,946	2,064,000	2,175,846		(2,567)			4.875	4.501	JD	3,354	100,620	12/30/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	70,093	77.5897	47,330	61,000	69,506		(202)			4.250	3.429	MS	749	2,593	12/30/2021	09/17/2050
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	11,839,302	97.4242	10,032,749	10,298,000	11,195,689		(219,563)			4.750	2.376	MN	65,221	489,155	12/30/2021	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	5,028,480	91.3537	4,212,319	4,611,000	4,888,696		(47,755)			3.750	2.542	MN	23,055	172,913	12/30/2021	05/13/2030
929043-AJ-6	VORNADO REALTY LP			1	3.A FE	1,964,683	99.8889	1,871,917	1,874,000	1,874,000		(27,995)			3.500	3.500	JJ	30,244	65,590	12/30/2021	01/15/2025
929089-AC-4	VOYA FINANCIAL INC			1	2.A FE	79,734	85.1830	55,369	65,000	78,512		(421)			4.800	3.424	JD	139	3,120	12/30/2021	06/15/2046
92928W-AH-8	WMC FINANCE (USA) LTD		C	1	1.F FE	261,880	103.7562	204,400	197,000	246,711		(5,198)			6.250	2.841	MN	1,573	12,313	12/30/2021	05/15/2033
92936M-AE-7	WPP FINANCE 2010		C	1	2.B FE	86,732	83.7229	61,118	73,000	85,518		(421)			5.625	4.290	MN	525	4,106	12/30/2021	11/15/2043
92936U-AC-3	WP CAREY INC			1	2.A FE	4,158,840	99.8711	3,905,960	3,911,000	3,911,000		(79,177)			4.000	4.000	FA	65,183	156,440	12/30/2021	02/01/2025
92936U-AG-4	WP CAREY INC			1,2	2.A FE	1,698,964	84.9847	1,472,785	1,733,000	1,709,354		3,555			2.400	2.644	FA	17,330	41,592	12/30/2021	02/01/2031
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	1,456,754	109.0553	1,100,368	1,009,000	1,388,700		(23,362)			6.600	3.075	JJ	30,707	66,594	12/30/2021	01/15/2038
929903-AM-4	WELLS FARGO & CO				2.B FE	1,144,261	99.8987	909,078	910,000	1,100,761		(14,935)			5.500	3.155	FA	20,854	50,050	01/01/2022	08/01/2035
93100P-AB-4	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C			1,2	1.E FE	223,150	80.2860	158,163	197,000	220,796		(808)			4.175	3.348	JD	685	8,225	12/30/2021	06/01/2046
931108-AA-2	WAKEMED			1,2	1.F FE	1,600,000	67.6376	1,082,201	1,600,000	1,600,000					3.286	3.286	AO	13,144	52,576	01/20/2022	10/01/2052
931142-CK-7	WALMART INC				1.C FE	1,881,310	113.0664	1,390,717	1,230,000	1,774,366		(36,467)			6.500	2.412	FA	30,203	79,950	01/01/2022	08/15/2037
931142-CS-0	WALMART INC				1.C FE	1,290,978	104.2660	944,650	906,000	1,239,701		(17,547)			5.625	2.669	AO	12,741	50,963	12/30/2021	04/01/2040
931142-CV-3	WALMART INC				1.C FE	1,282,543	96.1076	949,543	988,000	1,244,472		(13,034)			4.875	2.801	JJ	23,146	48,165	12/30/2021	07/08/2040
931142-DQ-3	WALMART INC			1,2	1.C FE	665,048	87.5776	463,285	529,000	650,734		(4,900)			4.300	2.728	AO	4,360	22,747	12/30/2021	04/22/2044
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011				1.C	3,777,441	77.7776	2,938,003	3,777,441	3,777,441					5.110	5.110	MON	19,384	177,094	12/29/2011	12/25/2036
94106B-AD-3	WASTE CONNECTIONS INC			1,2	2.A FE	824,110	62.3839	623,839	1,000,000	833,215		3,413			2.950	3.961	JJ	13,603	29,500	03/25/2022	01/15/2052
94106L-AV-1	WASTE MANAGEMENT INC			1	1.G FE	173,190	107.6823	127,065	118,000	165,735		(2,553)			6.125	2.790	MN	622	7,228	12/30/2021	11/30/2039
94106L-BC-2	WASTE MANAGEMENT INC			1,2	1.G FE	129,666	82.3588	89,771	109,000	127,652		(691)			4.100	2.947	MS	1,490	4,469	12/30/2021	03/01/2045
948741-AM-5	KIMCO REALTY OP LLC			1,2	2.A FE	292,211	97.3470	270,625	278,000	282,598		(3,266)			3.250	2.023	FA	3,413	9,035	12/30/2021	08/15/2026
94973V-AH-0	ELEVANCE HEALTH INC			1	2.A FE	371,141	103.7042	284,150	274,000	351,505		(6,719)			5.950	2.691	JD	725	16,303	12/30/2021	12/15/2034
94973V-AL-1	ELEVANCE HEALTH INC			1	2.A FE	157,648	101.1441	119,350	118,000	150,467		(2,461)			5.850	2.917	JJ	3,183	6,903	12/30/2021	01/15/2036
94973V-AN-7	ELEVANCE HEALTH INC			1	2.A FE	241,260	105.9190	181,122	171,000	230,026		(3,857)			6.375	3.027	JD	485	10,901	12/30/2021	06/15/2037
94973V-AT-4	ELEVANCE HEALTH INC			1	2.A FE	130,615	95.7385	92,866	97,000	126,485		(1,420)			5.800	3.295	FA	2,125	5,626	12/30/2021	08/15/2040
94973V-AY-3	ELEVANCE HEALTH INC			1	2.A FE	361,061	86.3435	252,986	293,000	353,496		(2,597)			4.625	3.081	MN	1,732	13,551	12/30/2021	05/15/2042
94973V-BB-2	ELEVANCE HEALTH INC			1	2.A FE	10,934,124	86.6910	7,802,191	9,000,000	10,732,838		(69,776)			4.650	3.233	JJ	192,975	418,500	01/06/2022	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
94973V-BF-3	ELEVANCE HEALTH INC			1	2.A FE	115,459	90.8782	79,973	88,000	112,728		(938)			5.100	3.130	JJ	2,069	4,488	12/30/2021	01/15/2044
94973V-BK-2	ELEVANCE HEALTH INC			1,2	2.A FE	364,844	85.7596	251,276	293,000	357,735		(2,439)			4.650	3.109	FA	5,147	13,625	12/30/2021	08/15/2044
94973V-BL-0	ELEVANCE HEALTH INC			1,2	2.A FE	192,455	82.9092	124,364	150,000	190,148		(793)			4.850	3.396	FA	2,748	7,275	12/30/2021	08/15/2054
949746-JM-4	WELLS FARGO & CO				2.A FE	1,211,007	99.2358	921,900	929,000	1,154,652		(19,253)			5.375	2.622	FA	19,974	49,934	01/01/2022	02/07/2035
949746-RW-3	WELLS FARGO & CO				2.A FE	5,549,360	97.8130	5,175,286	5,291,000	5,371,285		(60,428)			3.000	1.818	AO	30,423	158,730	01/01/2022	04/22/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	2,900,623	96.9620	2,681,000	2,765,000	2,817,382		(28,280)			3.000	1.928	AO	15,668	82,950	12/30/2021	10/23/2026
94974B-GK-0	WELLS FARGO & CO				2.A FE	2,111,768	77.7767	1,445,869	1,859,000	2,088,496		(7,980)			3.900	3.079	MN	12,084	72,501	01/01/2022	05/01/2045
94974B-GP-9	WELLS FARGO & CO				2.A FE	4,650,811	99.1939	4,331,799	4,367,000	4,424,457		(76,767)			3.550	1.752	MS	39,618	155,029	12/30/2021	09/29/2025
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)				1.D	3,588,439	102.2772	3,582,665	3,502,898	3,514,836		(8,185)			6.650	6.506	MON	19,412	213,929	11/05/2003	08/01/2027
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	18,269,707	96.9044	16,482,464	17,009,000	17,585,065		(232,963)			3.584	2.123	MN	66,040	609,603	01/01/2022	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	16,416,495	96.9515	14,266,416	14,715,000	15,699,346		(244,376)			4.150	2.308	JJ	266,321	610,673	12/30/2021	01/24/2029
95000U-2J-1	WELLS FARGO & CO			1,2,5	2.A FE	2,457,008	88.1882	2,127,100	2,412,000	2,441,369		(5,323)			2.572	2.318	FA	24,125	62,037	12/30/2021	02/11/2031
95000U-2L-6	WELLS FARGO & CO			1,2,5	2.A FE	15,952,693	96.7976	13,338,710	13,780,000	15,210,605		(253,232)			4.478	2.365	AO	149,125	617,068	12/30/2021	04/04/2031
95000U-2M-4	WELLS FARGO & CO			1,2,5	2.A FE	12,611,126	88.7649	11,168,400	12,582,000	12,609,099		(696)			5.013	4.996	AO	152,428	630,736	12/30/2021	04/04/2051
95040Q-AC-8	WELLTOWER OP LLC			1,2	2.A FE	2,312,365	99.4904	2,101,237	2,112,000	2,163,260		(50,592)			4.250	1.785	AO	22,440	89,760	12/30/2021	04/01/2026
95040Q-AF-1	WELLTOWER OP LLC			1,2	2.A FE	265,756	89.8001	184,988	206,000	261,201		(1,567)			4.950	3.288	MS	3,399	10,197	12/30/2021	09/01/2048
95040Q-AR-5	WELLTOWER OP LLC			1,2	2.A FE	1,799,064	91.4726	1,646,508	1,800,000	1,799,453		89			3.850	3.855	JD	3,080	69,300	03/29/2022	06/15/2032
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	1,282,637	80.9848	738,581	912,000	1,280,885		(603)			4.781	3.356	JJ	21,801	43,603	12/30/2021	07/01/2116
95709T-AK-6	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	4,824,904	84.4013	4,072,362	4,825,000	4,828,558		160			4.625	4.619	MS	74,385	223,156	08/12/2013	09/01/2043
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.B FE	371,425	97.5029	342,235	351,000	358,376		(4,430)			3.450	2.125	MN	1,547	12,110	12/30/2021	11/15/2026
961214-EQ-2	WESTPAC BANKING CORP		C		1.G FE	4,638,250	71.1670	3,558,349	5,000,000	4,680,513		15,008			2.963	3.491	MN	18,519	148,150	01/27/2022	11/16/2040
961548-AV-6	WESTROCK MWV LLC				2.B FE	2,614,593	113.4529	2,440,371	2,151,000	2,330,066		(29,351)			8.200	6.248	JJ	81,332	176,382	04/28/2015	01/15/2030
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	5,418,104	112.6271	4,717,949	4,189,000	4,952,061		(108,888)			7.950	4.460	FA	125,810	333,026	12/30/2021	02/15/2031
962166-AW-4	WEYERHAEUSER CO				2.B FE	1,974,988	105.6196	1,651,891	1,564,000	1,766,309		(71,016)			6.950	2.080	AO	27,175	108,698	12/30/2021	10/01/2027
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	155,541	111.3201	123,565	111,000	143,715		(4,055)			7.375	2.823	MS	2,410	8,186	01/01/2022	03/15/2032
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	92,424	109.2766	74,308	68,000	87,135		(1,819)			6.875	3.230	JD	208	4,675	12/30/2021	12/15/2033
962166-BX-1	WEYERHAEUSER CO			1,2	2.B FE	9,197,855	95.3908	7,859,247	8,239,000	8,840,125		(121,969)			4.000	2.326	MN	42,110	329,560	12/30/2021	11/15/2029
96451W-AA-9	WHIROS 2023 A - CDO			4	1.G FE	12,000,000	102.0619	12,247,432	12,000,000	12,000,000					7.698	7.697	FMAN	118,036	821,120	12/20/2023	05/17/2038
969457-BM-1	WILLIAMS COMPANIES INC			1	2.B FE	128,956	118.0550	102,708	87,000	117,967		(3,781)			8.750	3.180	MS	2,241	7,613	12/30/2021	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	1,558,963	96.8860	1,416,473	1,462,000	1,544,488		(2,470)			5.750	5.276	JD	1,635	84,065	05/24/2018	06/24/2044
96949L-AE-5	WILLIAMS COMPANIES INC			1,2	2.B FE	5,813,974	85.1701	4,278,945	5,024,000	5,757,755		(19,759)			4.850	3.876	MS	81,221	243,664	01/19/2022	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	12,039,863	104.0155	10,793,691	10,377,000	11,852,167		(63,726)			6.300	4.953	AO	138,014	653,751	03/25/2022	04/15/2040
96950F-AK-0	WILLIAMS COMPANIES INC			1,2	2.B FE	251,467	97.6573	188,479	193,000	245,773		(1,966)			5.800	3.730	MN	1,430	11,194	12/30/2021	11/15/2043
96950F-AN-4	WILLIAMS COMPANIES INC			1,2	2.B FE	201,083	93.6589	152,664	163,000	197,481		(1,245)			5.400	3.807	MS	2,861	8,802	12/30/2021	03/04/2044
97164#-AQ-7	WILMINGTON INVESTMENTS INC				2.C	10,000,000	95.5133	9,551,330	10,000,000	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017	06/15/2029
97651#-AF-1	WINWHOLESALE INC				2.B	2,100,000	98.4760	2,067,996	2,100,000	2,100,000					4.020	4.020	JD	3,049	85,470	06/18/2015	06/18/2027
97651#-AG-9	WINWHOLESALE INC				2.B	2,100,000	98.2533	2,063,318	2,100,000	2,100,000					4.020	4.019	FA	30,720	85,470	08/20/2015	08/20/2027
976656-BP-2	WISCONSIN ELECTRIC POWER CO				1.G FE	1,537,626	104.8144	1,293,410	1,234,000	1,401,127		(46,548)			6.500	2.349	JD	6,684	80,210	12/30/2021	06/01/2028
976656-BZ-0	WISCONSIN ELECTRIC POWER CO			1	1.G FE	743,811	103.6895	574,440	554,000	711,772		(10,980)			5.700	2.862	JD	2,632	31,578	12/30/2021	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER CO			1,2	1.G FE	418,207	81.0988	288,712	356,000	411,987		(2,136)			4.250	3.141	JD	1,261	15,130	12/30/2021	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER CO			1,2	1.G FE	300,587	81.2124	208,716	257,000	296,672		(1,346)			4.300	3.260	JD	491	11,051	12/30/2021	12/15/2045
980236-AM-5	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,686,375	99.7857	1,609,543	1,613,000	1,613,000		(23,679)			3.650	3.650	MS	18,971	58,875	12/30/2021	03/05/2025
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	5,308,549	96.8935	4,714,839	4,866,000	5,127,818		(62,393)			4.500	3.030	MS	71,165	218,970	03/29/2022	03/04/2029
98389B-AH-3	XCEL ENERGY INC			1	2.B FE	4,978,350	106.9573	4,739,277	4,431,000	4,789,353		(22,320)			6.500	5.530	JJ	144,008	288,015	01/01/2022	07/01/2036
98389B-AN-0	XCEL ENERGY INC			1,2	2.B FE	154,062	86.0535	110,149	128,000	151,004		(1,053)			4.800	3.353	MS	1,809	6,144	12/30/2021	09/15/2041

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
98417E-AC-4	GLENCORE FINANCE CANADA LTD			1	2.A FE	120,497	108.0685	92,939	86,000	115,366		(1,770)			6.900	3.568	MN	758	5,934	01/01/2022	11/15/2037
98417E-AR-1	GLENCORE FINANCE CANADA LTD			1	2.A FE	426,405	93.9131	407,583	434,000	427,790		238			5.550	5.678	AO	4,416	24,087	10/28/2016	10/25/2042
984587-AA-3	YALE NEW HAVEN HEALTH SERVICES CORP			1	1.E FE	1,030,494	85.1738	809,152	950,000	1,022,245		(2,458)			4.375	3.818	JJ	20,781	41,563	12/30/2021	07/01/2044
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	4,015,875	99.7114	3,802,992	3,814,000	3,814,000		(68,221)			3.550	1.738	AO	33,849	135,397	01/01/2022	04/01/2025
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	4,755,788	89.7250	4,235,916	4,721,000	4,749,587		(2,134)			4.250	4.174	FA	75,798	200,643	04/04/2022	08/15/2035
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	30,046,129	83.5424	21,536,403	25,779,000	29,664,093		(131,958)			4.450	3.408	FA	433,374	1,147,166	01/26/2022	08/15/2045
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	4,879,000	85.3490	4,267,449	5,000,000	4,911,893		11,503			2.600	2.884	MN	13,361	130,000	01/19/2022	11/24/2031
98978V-AH-6	ZOETIS INC			1,2	2.A FE	304,581	88.8689	214,174	241,000	297,548		(2,410)			4.700	2.976	FA	4,720	11,327	12/30/2021	02/01/2043
98978V-AM-5	ZOETIS INC			1,2	2.A FE	63,297	77.7009	41,958	54,000	62,518		(267)			3.950	2.974	MS	646	2,133	12/30/2021	09/12/2047
98978V-AN-3	ZOETIS INC			1,2	2.A FE	1,083,507	96.9402	948,075	978,000	1,035,650		(16,253)			3.900	2.088	FA	13,879	38,142	12/30/2021	08/20/2028
B0A0AY-MK-4	SOUTH EASTERN POWER NETWORKS PLC		B		1.G FE	14,937,735	101.0510	15,566,422	15,404,520	15,404,520				(275,520)	5.500	5.484	N/A	484,814	863,113	10/20/2004	06/05/2026
B95508-AA-9	UMICORE SA		B		2.B	5,227,250	95.0741	4,922,464	5,177,500	5,177,519		20		(345,751)	1.840	1.840	JD	53,984	49,735	04/05/2017	12/07/2027
BHM28F-T6-8	AUTOMATION SOLUTIONS INC				4.B FE	168,118	99.9846	168,092	168,118	168,118					3.250	3.250	N/A	2,368	23,020	10/25/2024	02/25/2031
BHM2LQ-1T-9	EIR2-394-NTS - CDO		D	4	1.D FE	2,544,330	81.4178	2,442,535	3,000,000	2,558,035		9,163			2.816	3.689	FA	35,200	42,240	06/14/2023	08/15/2052
BHM2NQ-H0-3	LUMINIS DTE				1.G FE	2,438,350	94.3500	2,358,750	2,500,000	2,435,593		939			5.400	3.353	AO			11/28/2023	04/01/2053
BHM2NQ-H1-1	LUMINIS AEP				1.G FE	3,924,770	94.8600	3,794,400	4,000,000	3,919,660		1,139			5.625	3.420	AO			11/28/2023	04/01/2053
BHM2NQ-H7-8	LUMINIS PFE				1.E Z	1,688,676	91.0400	1,593,200	1,750,000	1,687,111		967			5.300	3.345	MN			11/28/2023	05/19/2053
BHM2SJ-18-4	Golub Capital Strategic Partners Fund 3				2.C	1,800,000	100.0000	1,800,000	1,800,000	1,800,000					7.343	7.344	N/A	4,039		12/18/2024	09/01/2037
BN8421-69-3	HYUNDAI CAPITAL SERVICES INC		C		1.G Z	2,029,067	95.9837	2,111,640	2,200,000	2,100,221		69,787			1.250	5.549	N/A	10,924	15,000	03/20/2024	02/08/2026
BR3759-09-8	NBK SPC LTD		C		1.E FE	1,267,900	94.0339	1,316,475	1,400,000	1,299,546		29,803			1.625	4.474	N/A	6,699	14,625	03/13/2024	09/15/2027
CORPAD-9S-2	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED				2.B Z	1,319,500	103.2471	1,342,212	1,300,000	1,318,437		(816)			8.050	7.868	FMAN	9,593	104,937	05/24/2023	05/26/2043
CORPGA-9K-9	GROUP ARK INSURANCE LIMITED		C		2.A	2,960,500	98.7983	3,062,749	3,100,000	2,965,139		4,014			11.339	11.950	N/A	976	363,347	09/21/2023	09/30/2041
900151-TU-5	TURKIYE IS BANKASI AS 2024-I 4A2 TSFR3M				2.C Z	2,900,000	101.2485	2,936,207	2,900,000	2,900,000					7.962	7.963	N/A	64,779	35,184	09/18/2024	11/15/2034
G0398N-Z6-2	ANTOFAGASTA PLC		D	1,2	2.B FE	228,450	83.9031	251,709	300,000	238,357		8,528			2.375	6.723	AO	1,524	7,125	10/30/2023	10/14/2030
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC		D	1,2	2.B FE	2,990,070	99.4216	2,982,649	3,000,000	2,990,960		890			5.500	3.690	MN	27,042	165,000	03/20/2024	05/02/2033
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD		C		2.A YE	8,181,818	92.1428	7,538,953	8,181,818	8,181,818					3.540	3.540	MN	24,941	289,636	05/30/2013	05/30/2033
G1418#-AQ-6	CARIBBEAN UTILITIES COMPANY LTD		C		2.A	714,286	95.8300	684,500	714,286	714,286					3.650	3.649	MN	2,607	26,071	11/25/2014	11/25/2029
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY LTD		C		2.A	3,000,000	95.1164	2,853,493	3,000,000	3,000,000					3.900	3.900	MN	11,700	117,000	02/15/2017	11/25/2031
G2519Y-AA-6	CREDICORP LTD		D	1,2	2.C FE	1,810,700	98.7979	1,877,160	1,900,000	1,872,228		58,235			2.750	6.032	JD	2,032	52,250	12/07/2023	06/17/2025
G3705Q-AD-9	GACI FIRST INVESTMENT CO		D	2	1.E FE	971,800	97.9240	979,240	1,000,000	974,330		2,530			4.750	5.330	FA	18,076	23,750	06/04/2024	02/14/2030
G3705Q-AF-4	GACI FIRST INVESTMENT CO		D	2	1.E FE	1,514,256	93.9755	1,503,608	1,600,000	1,517,798		3,542			4.875	5.545	FA	29,683	39,000	06/04/2024	02/14/2035
G3R884-AT-1	EIRLES TWO DAC		D	5	1.F FE	2,015,944	83.4191	1,671,718	2,004,000	2,015,672		(212)			2.995	3.013	JD	35,345	60,020	03/14/2023	06/01/2065
G3R884-AU-8	EIR2-390-N - CDO		D	4	1.E FE	1,991,763	89.6424	1,792,848	2,000,000	1,992,070		167			3.714	3.737	FA	30,950	116,520	06/14/2023	02/03/2053
G3R884-AV-6	EIR2-391-NTS - CDO		D	4	1.F FE	2,141,020	97.1580	1,943,160	2,000,000	2,137,301		(2,530)			4.310	3.907	MN	14,366	86,280	06/14/2023	05/01/2053
G3R884-AX-2	EIR2-393-NTS - CDO		D	4	1.F FE	1,879,123	83.0523	1,661,047	2,000,000	1,881,417		1,523			3.420	3.715	MN	11,400	68,300	06/14/2023	05/15/2062
G3R884-AY-0	EIR2-392-A - CDO		D	4	1.E FE	2,933,096	89.8495	2,695,484	3,000,000	2,935,305		1,464			3.680	3.811	AO	27,563	110,250	06/14/2023	04/03/2051
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD		D	1,2	2.C FE	598,200	101.1602	606,961	600,000	598,562		333			6.125	6.188	MN	4,696	36,750	11/27/2023	05/15/2029
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.B	3,200,000	99.5297	3,184,951	3,200,000	3,200,000					4.990	4.986	MS	42,138	159,680	02/26/2019	03/26/2026
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LI		C		1.G PL	4,000,000	97.2045	3,888,179	4,000,000	4,000,000					3.790	3.790	FA	63,167	151,600	05/06/2015	06/26/2027
G5814#-AA-2	MARI JONE LTD SERIES A		C		2.C PL	1,256,017	95.8695	1,204,137	1,256,017	1,256,017					5.580	5.580	MJSD	195	70,086	07/25/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SERIES B		C		2.C PL	1,256,017	95.8695	1,204,137	1,256,017	1,256,017					5.580	5.580	MJSD	195	70,086	07/25/2018	06/30/2031
G90068-AH-9	TRANSMISSION FINANCE DAC		C		2.B	10,000,000	97.3696	9,736,961	10,000,000	10,000,000					3.180	3.179	MN	50,350	318,000	05/04/2016	05/04/2026
L0269F-AR-0	AROUNDTOWN SA		D	1,2	2.A FE	4,280,060	96.9930	3,879,720	4,000,000	4,173,813		(39,365)			5.375	4.177	MS	59,722	215,000	03/14/2022	03/21/2029
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL		D		1.F FE	1,494,544	100.8290	1,459,500	1,447,500	1,492,895		(1,649)			6.010	5.247	JJ	38,906		08/12/2024	01/20/2033
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL		D	1	1.E FE	2,602,000	101.2413	2,531,033	2,500,000	2,600,456		(1,544)			6.510	6.128	FA	57,867	81,375	06/07/2024	02/23/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L8038*-AA-4	SBM BALEIA AZUL SARL		C		3.B	2,037,715	97.4396	2,003,670	2,056,320	2,056,320					5.500	5.500	MJSD	5,027	113,098	12/27/2017	09/15/2027
M0152Q-U7-7	ABU DHABI COMMERCIAL BANK PJSC		D		1.F FE	2,234,760	101.6304	2,235,869	2,200,000	2,229,434		(5,326)			5.500	5.128	JJ	56,803	60,500	02/22/2024	01/12/2029
M0152V-AX-1	ABU DHABI FUTURE ENERGY COMPANY PJSC		D		1.F FE	6,401,300	97.0720	6,309,680	6,500,000	6,408,474		7,174			4.875	5.080	JJ	137,313	134,063	08/19/2024	07/25/2033
M4R29Z-SK-5	EMIRATES NBD BANK PJSC		D		1.F FE	1,443,400	103.0000	1,442,000	1,400,000	1,436,230		(7,170)			5.875	5.112	AO	18,278	82,250	02/22/2024	10/11/2028
M59878-AF-1	ISRAEL DISCOUNT BANK LTD		D	2	2.A FE	4,887,290	99.2750	4,963,750	5,000,000	4,909,270		21,980			5.375	6.032	JJ	115,712	134,375	03/20/2024	01/26/2028
M5R07D-AG-5	ICL GROUP LTD		D	1,2	2.C FE	3,814,000	98.3750	3,935,000	4,000,000	3,821,147		7,147			6.375	6.891	MN	21,958	255,000	03/06/2024	05/31/2038
N5S29Q-GV-9	MDGH GMTN (RSC) LTD		D		1.C FE	1,859,800	95.2910	1,905,820	2,000,000	1,877,044		17,244			3.750	5.372	AO	15,000	37,500	04/23/2024	04/19/2029
N7676V-AC-8	SABIC CAPITAL II BV		D		1.F FE	5,398,025	97.9306	5,386,183	5,500,000	5,415,123		17,098			4.500	4.954	AO	55,688	247,500	03/13/2024	10/10/2028
P01703-AD-2	ALPEK SAB DE CV		D	1,2	2.C FE	853,500	84.1465	841,465	1,000,000	867,204		13,704			3.250	0.000	FA	11,375	16,250	03/20/2024	02/25/2031
P09376-DD-6	BANCO DE CHILE		D	1,2	1.F FE	868,700	84.3443	843,443	1,000,000	880,196		11,496			2.990	5.060	JD	1,827	29,900	03/07/2024	12/09/2031
P12651-AB-4	BANCO GENERAL SA		D	1,2	2.B FE	2,337,489	96.7380	2,110,823	2,182,000	2,253,102		(28,851)			4.125	2.686	FA	36,003	90,008	01/01/2022	08/07/2027
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		2.A FE	4,048,800	99.4268	3,977,071	4,000,000	4,046,947		(1,853)			6.150	6.010	AO	45,783	246,000	03/06/2024	10/24/2036
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE DE CHILE		D		2.A FE	5,386,160	82.0832	4,865,071	5,927,000	5,379,111		5,171			4.875	5.608	MN	45,749	171,941	06/04/2024	11/04/2044
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		C		2.C PL	3,555,255	95.7255	3,403,285	3,555,255	3,555,255					5.980	5.980	MJSD	6,496	212,431	04/27/2018	12/20/2044
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	2,809,600	93.8989	3,004,764	3,200,000	2,876,382		57,553			4.150	6.698	MS	40,209	132,800	10/30/2023	09/12/2029
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	2,137,920	87.0294	2,088,707	2,400,000	2,141,298		3,378			5.650	6.535	MS	41,057	124,300	03/13/2024	09/12/2049
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SAB DE C		D	1,2	2.C FE	1,993,460	72.5868	2,105,018	2,900,000	2,006,813		11,397			4.750	7.445	JJ	63,518	137,750	11/01/2023	01/15/2051
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		D	1	2.C FE	548,100	83.9871	503,922	600,000	549,032		932			5.875	6.655	MS	10,183	17,625	04/10/2024	09/17/2044
P7077B-AK-0	NASSAU AIRPORT DEVELOPMENT CO		C		3.A PL	3,300,000	89.0712	2,939,348	3,300,000	3,300,000					6.440	6.440	MJSD	590	213,650	03/09/2012	06/30/2035
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	1,800,000	65.9455	1,978,365	3,000,000	1,818,413		16,022			3.500	6.683	MS	32,375	105,000	11/03/2023	09/10/2051
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	2,990,750	103.1493	2,991,328	2,900,000	2,985,169		(5,581)			6.500	6.057	MN	28,275	188,500	04/22/2024	11/07/2033
P8803L-AA-6	SURA ASSET MANAGEMENT SA		D	1	2.B FE	1,612,080	97.5977	1,463,966	1,500,000	1,550,341		(21,162)			4.375	2.840	AO	14,583	65,625	12/30/2021	04/11/2027
P9406G-AB-4	FIDEICOMISO FIBRA UNO		D	1,2	2.C FE	400,570	86.1688	282,634	328,000	394,652		(2,070)			6.950	5.227	JJ	9,562	22,796	12/30/2021	01/30/2044
P9798*-AB-6	VIRUTEX ILKO SA		C		3.C PL	2,000,000	99.7005	1,994,011	2,000,000	2,000,000					6.250	6.240	MS	39,583	127,500	09/06/2018	03/07/2025
Q65188-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		C		2.B FE	10,000,000	87.3216	8,732,156	10,000,000	10,000,000					3.330	3.330	MS	97,125	333,000	09/16/2016	09/16/2031
Q6518B-AF-9	NSW ELECTRICITY NETWORKS FINANCE P		C		2.B FE	8,000,000	92.2287	7,378,293	8,000,000	8,000,000					3.650	3.649	AO	60,833	292,000	10/16/2017	10/16/2029
U4327B-AA-8	HIKMA FINANCE USA LLC				2.C FE	1,450,125	98.5943	1,478,915	1,500,000	1,479,531		29,406			3.250	5.947	JJ	23,292	24,375	03/20/2024	07/09/2025
U52932-AE-7	LIBERTY MUTUAL GROUP INC			1	2.B FE	156,613	100.8407	113,950	113,000	148,114		(2,918)			6.500	2.950	MS	2,163	7,345	12/30/2021	03/15/2035
U6S771-NR-6	MORGAN STANLEY				1.G FE	487,212	64.8969	389,382	600,000	518,703		11,237			0.000	2.028	APR			12/30/2021	04/02/2032
U9841M-AA-0	WIPRO IT SERVICES LLC			1,2	1.G FE	2,299,120	95.0765	2,376,912	2,500,000	2,365,185		66,065			1.500	5.351	JD	833	37,500	04/11/2024	06/23/2026
Y07775-AG-7	BDO UNIBANK INC		D		2.B FE	3,790,000	96.7528	3,870,112	4,000,000	3,878,446		88,446			2.125	5.186	JJ	39,667	42,500	03/20/2024	01/13/2026
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		D	2	2.C FE	1,097,525	99.5005	1,094,505	1,100,000	1,097,574		49			5.450	5.498	MN	7,660		11/18/2024	05/15/2030
Y7141B-AB-9	PT FREEPORT INDONESIA		D	1,2	2.B FE	3,054,060	97.3801	3,018,784	3,100,000	3,055,960		1,900			5.315	1.966	AO	35,241	53,150	11/18/2024	04/14/2032
Y72570-AS-6	RELIANCE INDUSTRIES LTD		D	1	2.A FE	2,544,030	84.9811	2,549,433	3,000,000	2,583,810		39,780			2.875	5.261	JJ	40,490	43,125	03/07/2024	01/12/2032
Y72827-AE-1	RHB BANK BHD		D		1.G FE	2,991,978	95.1261	3,139,161	3,300,000	3,119,267		113,493			1.658	5.534	JD	304	54,714	11/16/2023	06/29/2026
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD		D		1.F FE	2,484,547	99.4311	2,485,777	2,500,000	2,487,254		2,707			5.000	5.159	JJ	54,514	62,500	03/20/2024	07/24/2028
Y8085F-BD-1	SK HYNIX INC		D		2.B FE	4,109,180	83.7879	4,189,395	5,000,000	4,200,220		91,040			2.375	5.522	JJ	53,438	59,375	03/06/2024	01/19/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,808,362,839	XXX	5,887,274,900	6,463,815,081	6,703,034,575		(35,119,992)		(1,881,274)	XXX	XXX	XXX	74,238,485	287,593,609	XXX	XXX
00252F-CV-1	AMIT 2005-4 M3 - RMBS			4,5	1.A FM	191,263	98.3876	212,032	215,507	213,197		3,362			5.233	6.165	MON	188	8,911	11/02/2016	10/25/2035
00841X-BJ-8	ABMT 2015-2 B2 - CMO/RMBS			4	1.A FM	334,727	93.8758	340,007	362,189	341,633		1,417			3.618	5.203	MON	1,092	13,118	04/06/2016	03/27/2045
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS			4	1.A FM	570,519	93.8339	534,589	569,718	569,797		(350)			3.500	3.423	MON	1,662	19,926	06/08/2015	06/26/2045
03465A-AD-1	AOMT 2020-6 M1 - CMO/RMBS			4	1.A FM	1,439,635	77.6509	1,125,938	1,450,000	1,444,416		273			2.805	2.830	MON	3,389	40,673	01/31/2022	05/25/2065
105690-AE-1	BRAVO 21NQM3 B1 - CMO/RMBS			4	1.B FM	1,771,551	89.4422	1,584,517	1,771,553	1,771,349		24			0.000	0.000	MON	1,153	63,431	10/29/2021	04/25/2060
10569E-AD-3	BRAVO 21NQM2 M1 - CMO/RMBS			4	1.A FM	2,180,989	88.3189	1,926,236	2,181,000	2,180,145		(277)			2.289	2.286	MON	4,160	49,923	08/12/2021	03/25/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10569E-AE-1	BRAVO 21NQM2 B1 - CMO/RMBS			4	1.A FM	6,299,787	83.5374	5,262,853	6,300,000	6,297,603		(889)			3.044	3.046	MON	15,981	191,772	08/12/2021	03/25/2060
12061R-AD-3	BHLD 2019-2 M1 - CMO/RMBS			4	1.A FM	14,440,140	94.7368	13,592,891	14,348,063	14,371,739		(10,337)			3.671	3.612	MON	43,893	670,198	01/26/2022	07/26/2049
12546G-AA-8	CHNGE 225 A1 - CMO/RMBS			4	1.C FE	2,984,234	99.5697	3,045,064	3,058,224	3,016,810		16,199			6.000	6.531	MON	15,291	183,493	12/20/2022	01/25/2058
12596X-AD-4	CSMC 19AFC1 M1 - CMBS			4	1.A FM	5,093,094	78.4586	3,986,005	5,080,393	5,085,273		(333)			3.061	3.052	MON	2,592	155,511	01/27/2022	08/25/2049
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS			4	1.A FM	118,973	89.6701	108,700	121,222	119,532		139			3.500	3.790	MON	354	4,241	04/28/2015	08/25/2043
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS			4	1.A FM	136,994	90.4822	126,534	139,844	138,063		126			3.481	3.739	MON	406	4,883	11/01/2013	10/26/2043
24381V-AD-2	DRMT 213 M1 - CMO/RMBS			4	2.A FE	6,071,796	68.4911	4,158,733	6,071,934	6,070,805		(515)			2.417	2.416	MON	12,230	146,759	09/24/2021	08/25/2066
31573W-AE-1	EFMT 202 B1 - CMO/RMBS			4	1.A FM	2,546,777	84.6047	2,115,118	2,500,000	2,535,209		(1,677)			3.802	3.673	MON	7,921	95,050	05/25/2021	10/25/2065
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS			4	1.E FM	5,173,159	80.1139	4,080,640	5,093,549	5,160,520		(5,497)			3.457	3.365	MON	14,641	175,842	10/19/2021	11/27/2051
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS			2	1.A FM	2,557,492	87.6463	2,206,382	2,517,371	2,539,448		(2,848)			3.500	3.253	MON	7,342	88,108	10/25/2019	10/25/2049
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS			4	1.A FM	4,884,369	84.5141	3,954,952	4,679,635	4,838,719		(18,851)			3.500	2.945	MON	13,649	163,787	06/19/2020	10/25/2050
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS			4	1.B FM	11,106,062	83.9476	9,263,563	11,034,938	11,087,691		(8,720)			3.500	3.406	MON	32,185	389,075	06/19/2020	10/25/2050
452762-AD-9	IMPRL 21NQM3 M1 - CMO/RMBS			4	1.C FM	9,841,465	69.2118	6,811,595	9,841,666	9,839,790		(825)			3.117	3.107	MON	25,564	306,765	10/19/2021	11/25/2056
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS			4,5	1.A FM	21,800	97.2498	22,765	23,409	22,919		238			5.173	7.073	MON	20	1,407	01/06/2016	02/25/2035
64829X-AT-9	NRZT 185 B1B - CMO/RMBS			4	1.A FM	2,153,098	96.3485	2,084,055	2,163,039	2,156,504		94			4.250	4.295	MON	7,661	91,929	11/28/2018	12/25/2057
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS			4	1.A FM	169,394	95.3923	161,269	169,058	169,175		(72)			4.000	3.934	MON	564	6,762	10/30/2018	12/26/2057
64830K-BA-4	NRZT 2018-3 B2 - CMO/RMBS			4	1.A FM	8,093,393	96.4051	7,313,363	7,586,074	7,907,925		(57,210)			4.500	3.463	MON	28,448	341,373	06/18/2020	05/27/2058
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS			4,5	1.A FM	249,255	96.5976	269,303	278,789	266,336		3,823			5.053	9.306	MON	235	12,778	04/20/2016	03/25/2036
76123M-AD-5	RMLT 2020-2 M1 - RMBS			4	1.A FM	2,095,133	89.3688	1,861,850	2,083,333	2,089,709		(1,114)			3.565	3.454	MON	6,189	74,271	02/02/2022	05/25/2060
78432B-AB-5	SGR 2019-3 A2 - CMO/RMBS			2	1.A FM	99,795	99.5477	99,345	99,796	99,796		(3,015)			2.877	1.760	MON	239	2,871	10/17/2019	09/25/2059
78432B-AC-3	SGR 2019-3 A3 - CMO/RMBS			4	1.A FM	141,809	99.5574	141,183	141,810	141,629		(4,307)			3.082	2.573	MON	364	4,371	10/17/2019	09/25/2059
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS			4	1.B FM	3,300,731	83.8953	2,769,170	3,300,747	3,300,315		(170)			2.096	2.088	MON	5,765	69,184	10/27/2021	11/25/2061
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS			4	1.A FM	541,111	88.2122	490,172	555,673	548,331		454			3.500	3.753	MON	1,621	19,449	04/28/2015	07/27/2043
81746N-CC-0	SEMT 163 B2 - CMO/RMBS			4	1.A FM	1,725,525	95.7561	1,670,094	1,744,112	1,731,255		1,447			3.601	3.774	MON	5,234	62,792	10/17/2016	11/26/2046
81882J-AD-3	SGR 202 M1 - CMO/RMBS			4	1.A FE	2,070,850	83.4208	1,706,192	2,045,284	2,056,793		(834)			3.193	3.165	MON	1,088	65,306	10/21/2021	05/25/2060
85573P-AD-4	STAR 2021-4 M1 - CMO/RMBS			4	1.C FE	2,256,127	74.9713	1,691,480	2,256,169	2,255,800		(105)			2.322	2.404	MON	4,512	52,388	09/24/2021	08/25/2056
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS			4	1.C FM	10,318,673	86.0822	8,920,894	10,363,232	10,345,092		516			2.272	2.290	MON	19,621	235,453	11/01/2021	11/27/2056
89688W-AD-3	TRK 21INV1 M1 - CMO/RMBS			4	1.D FM	2,999,906	79.0049	2,370,148	3,000,000	2,999,468		(139)			2.585	2.590	MON	6,463	77,550	07/20/2021	07/25/2056
92837M-AD-9	VISIO 201R M1 - CMO/RMBS			4	1.D FE	3,053,906	90.3462	2,710,387	3,000,000	3,027,375		(6,175)			2.926	2.650	MON	8,047	87,780	06/25/2021	11/26/2055
92922F-4S-4	WAMU 2005-AR13 1B3 - CMO/RMBS			4,5	1.A FM	193,562	97.6608	208,302	213,291	171,088		(35,118)			5.173	12.404	MON	215	10,500	09/09/2016	10/25/2045
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS			4,5	1.A FM	218,301	99.4431	238,259	239,593	191,966		(30,577)			5.273	15.414	MON	246	12,812	09/06/2016	12/25/2045
95615#-AB-9	WEST STREET CAPITAL PARTNERS VIII OFFSHO			4	1.B PL	19,112,870	99.7349	19,129,154	19,180,000	19,149,883		32,402			8.093	8.368	MON	244,941	1,554,530	12/01/2023	12/01/2025
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						136,558,262	XXX	118,293,733	135,780,217	136,253,097		(129,439)			XXX	XXX	XXX	545,166	5,554,972	XXX	XXX
00180U-AE-5	AMSR 2021-SFR3 E1 - CMBS			4	1.G FE	1,649,988	93.4127	1,541,310	1,650,000	1,644,660		(4,844)			2.327	2.465	MON	2,136	38,396	09/10/2021	09/10/2040
05608W-AQ-7	BX 2021-SOAR F - CMBS			4,5	1.A FM	12,362,003	100.0615	12,369,609	12,362,003	12,362,003		519			6.862	6.957	MON	40,055	964,180	06/11/2021	06/15/2038
05609K-AN-9	BX 2021-XL2 G - CMBS			4,5	1.A FM	9,054,466	99.7569	9,077,879	9,100,000	9,093,193		(3,542)			7.355	0.000	MON	31,605	755,351	10/14/2021	10/15/2038
05609P-AS-7	BX 2021-PAC G - CMBS			4,5	2.C FM	12,533,712	98.5701	12,390,262	12,570,000	12,567,249		(102)			7.458	7.629	MON	44,267	1,056,581	02/04/2022	10/15/2036
05609R-AQ-7	BX 2021-BXMF F - CMBS			4,5	1.C FM	10,419,254	96.9067	10,179,408	10,504,337	10,502,551		2,212			7.237	7.395	MON	35,899	859,399	10/28/2021	10/15/2038
05609V-AN-5	BX 2021-VOLT E - CMBS			4,5	1.A FM	5,000,000	99.7450	4,987,248	5,000,000	5,000,000					6.512	6.804	MON	15,375	372,185	09/15/2021	09/15/2036
05609V-AQ-8	BX 2021-VOLT F - CMBS			4,5	1.D FM	7,653,908	99.8109	7,676,453	7,691,000	7,691,000		1,288			6.912	7.215	MON	25,102	603,772	02/04/2022	09/15/2036
05610H-AJ-2	BX 22LP2 E - CMBS			4,5	1.A FM	3,868,395	99.4983	3,865,511	3,885,000	3,885,000		2,388			7.007	7.132	MON	12,098	308,740	02/10/2022	02/15/2039
06035R-AU-0	BANK 2018-BNK14 AS - CMBS			4	1.A FM	12,595,212	95.7168	10,712,683	11,192,056	12,020,937		(216,654)			4.481	2.355	MON	41,793	501,516	12/30/2021	09/17/2060
06036F-BH-3	BANK 2018-BNK15 C - CMBS			4	1.G FM	14,661,042	92.7195	13,907,928	15,000,000	14,856,459		60,728			4.663	5.019	MON	58,293	711,002	11/16/2018	11/18/2061
06540J-BP-6	BANK 2020-BNK26 AS - CMBS			4	1.A FM	15,183,365	84.8112	12,655,737	14,922,254	15,087,725		(32,626)			2.687	2.448	MON	33,413	400,961	12/30/2021	03/16/2063

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS			4	1.A FM	298,005	96.4839	272,556	282,489	288,280		(2,703)			3.279	2.197	MON	772	9,263	12/30/2021	11/15/2054
06540R-AH-7	BANK 2017-BNK9 AS - CMBS			4	1.A FM	772,036	92.9591	663,996	714,288	744,528		(10,120)			3.829	2.305	MON	2,279	27,350	12/30/2021	11/18/2054
06541A-BP-4	BANK 2021-BNK31 AS - CMBS			4	1.A FM	6,082,632	81.8210	5,086,945	6,217,160	6,070,377		(38,441)			2.211	2.701	MON	11,455	137,461	12/30/2021	02/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS			4	1.A FM	2,764,835	95.6068	2,379,973	2,489,333	2,640,821		(43,650)			4.473	2.476	MON	9,280	109,755	12/30/2021	05/17/2061
06541U-BW-5	BANK 2020-BNK30 A4 - CMBS			4	1.A FM	6,073,266	81.8823	5,090,756	6,217,160	6,117,665		14,997			1.925	2.213	MON	9,973	119,680	12/30/2021	12/15/2053
07335C-AK-0	BBCMS 2019-C4 XA - CMBS			3	1.A FE	2,209,586	5.0882	909,666		1,092,139		(164,517)			1.519	1.165	MON	22,633	294,118	08/12/2019	08/16/2052
08160B-AH-7	BMARK 2018-B5 AS - CMBS			4	1.A FM	11,659,820	95.6073	9,907,223	10,362,417	11,087,342		(199,120)			4.419	2.319	MON	38,159	457,905	12/30/2021	07/17/2051
08161B-BA-0	BMARK 2018-B3 AS - CMBS			4	1.A FM	1,780,883	94.6353	1,521,848	1,608,119	1,685,232		(42,655)			4.195	2.835	MON	5,622	67,461	12/30/2021	04/12/2051
08161H-AH-3	BMARK 2018-B4 AM - CMBS			4	1.A FM	892,962	95.7658	769,549	803,574	850,717		(15,691)			4.311	2.511	MON	2,887	34,642	12/30/2021	07/17/2051
08162P-AZ-4	BMARK 2018-B1 AM - CMBS			4	1.A FM	1,096,222	93.7220	948,683	1,012,231	1,055,513		(14,476)			3.878	2.338	MON	3,271	39,254	12/30/2021	01/18/2051
08162P-BB-6	BMARK 2018-B1 C - CMBS			4	1.F FM	1,307,818	81.9570	1,065,442	1,300,000	1,301,938		(1,220)			4.345	4.183	MON	4,707	55,298	01/19/2018	01/18/2051
08162R-AG-2	BMARK 2021-B23 AS - CMBS			4	1.A FM	12,218,810	81.7047	10,160,218	12,435,292	12,280,450		21,747			2.274	2.493	MON	23,565	282,779	12/30/2021	02/18/2054
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.A FM	16,607,510	91.7491	13,311,111	14,508,165	15,725,181		(304,427)			4.741	2.414	MON	57,319	687,832	12/30/2021	05/16/2053
08163A-AG-8	BMARK 2020-B18 AM - CMBS			4	1.A FM	4,183,498	82.9405	3,506,707	4,227,978	4,196,572		4,590			2.335	2.474	MON	8,227	98,723	12/30/2021	07/15/2053
12482H-AQ-7	CAMB 2019-LIFE F - CMBS			4	1.G FM	9,400,000	98.8895	9,295,617	9,400,000	9,400,000					7.244	7.477	MON	32,156	769,759	01/25/2019	12/15/2037
12515G-AC-1	CD 2017-CD3 A3 - CMBS			4	1.A FM	6,292,517	97.4666	5,889,579	6,042,661	6,120,549		(59,936)			3.356	2.533	MON	16,899	202,792	11/01/2023	02/11/2050
12515H-BC-8	CD 2017-CD5 B - CMBS			4	1.A FM	2,162,881	93.9105	1,972,119	2,100,000	2,195,225		68,831			3.956	2.341	MON	6,923	83,076	07/24/2017	08/17/2050
12531W-BC-5	CFCRE 2016-C3 XA - CMBS			3	1.A FE	755,037	5.0813	55,139		144,894		(34,032)			0.952	(19.859)	MON	7,525	116,394	01/25/2016	01/10/2048
12532B-AH-0	CFCRE 2016-C7 XA - CMBS			3	1.A FE	513,363	9.9612	84,216		117,174		(42,100)			0.633	(7.376)	MON	4,619	62,538	05/11/2017	12/11/2054
12591K-AF-2	COMM 2013-CCRE12 XA - CMBS			3	4.A FE	521,260	0.0019	102							0.000	0.000	MON	3,110	54,929	10/29/2013	10/15/2046
12591V-AL-5	COMM 2014-CCRE16 XB - CMBS			3	1.D FE	827,801	0.0010	714		16,169		(7,679)			0.000	55.441	MON	3,472	91,192	01/15/2015	04/12/2047
12592P-BL-6	COMM 2014-UBS6 C - CMBS			4	1.A FM	578,603	96.6863	594,200	614,565	611,364		1,401			3.570	4.046	MON	1,828	27,455	03/23/2016	12/12/2047
12592X-BE-5	COMM 2015-CCRE22 XA - CMBS			3	1.A FE	667,453	0.0019	177		17,877		(164,997)			0.708	(196.868)	MON	5,809	124,249	03/19/2015	03/12/2048
12593A-AZ-8	COMM 2015-CCRE23 A3 - CMBS			4	1.A FM	723,779	99.6316	697,644	700,224	700,336		(7,658)			3.230	2.716	MON	1,885	22,617	12/30/2021	05/12/2048
12593A-BD-6	COMM 2015-CCRE23 B - CMBS			4	1.A FM	1,505,969	95.2110	1,361,517	1,430,000	1,432,437		(13,184)			4.183	3.625	MON	4,985	59,817	07/28/2016	05/12/2048
12593J-BE-5	COMM 2015-CCRE24 A4 - CMBS			4	1.A FM	832,598	99.4198	800,522	805,193	807,899		(7,768)			3.432	2.395	MON	2,303	27,634	12/30/2021	08/12/2048
12593J-BG-0	COMM 2015-CCRE24 XA - CMBS			3	1.A FE	403,689	0.1228	8,148		22,606		(46,930)			0.677	0.120	MON	4,549	52,251	12/09/2015	08/12/2048
12593J-BK-1	COMM 2015-CCRE24 C - CMBS			4	1.A FM	1,349,451	90.9329	1,273,060	1,400,000	1,390,670		12,075			4.348	5.388	MON	5,241	61,895	07/24/2015	08/12/2048
12593P-BA-9	COMM 2015-CCRE25 C - CMBS			4	1.A FM	3,482,835	94.3759	3,397,531	3,600,000	3,585,044		18,214			4.516	4.987	MON	13,549	165,302	08/13/2015	08/12/2048
12593Y-BL-6	COMM 2016-CCRE28 B - CMBS			4	1.A FM	2,679,462	96.6833	2,566,942	2,655,000	2,656,501		(4,160)			4.595	4.526	MON	10,166	124,134	01/27/2016	02/12/2049
12594C-BJ-8	COMM 2016-DC2 B - CMBS			4	1.A FM	1,127,188	97.7380	977,380	1,000,000	1,018,212		(17,005)			4.656	2.955	MON	3,880	47,342	07/28/2016	02/12/2049
12594P-AU-5	CSMC 2016-NXSR A3 - CMBS			4	1.A FM	1,102,939	98.6632	1,024,553	1,038,435	1,050,692		(13,306)			3.501	2.241	MON	3,030	36,360	12/30/2021	12/17/2049
12595F-AD-4	CSAIL 2017-CX9 A4 - CMBS			4	1.A FM	607,107	97.5188	570,137	584,644	591,195		(3,656)			3.175	2.501	MON	1,547	18,565	12/30/2021	09/16/2050
12595V-AF-4	COMM 2018-COR3 AM - CMBS			4	1.E FM	921,396	94.1018	784,489	833,659	900,995		3,429			4.497	1.974	MON	3,124	36,841	12/30/2021	05/12/2051
12596G-AY-5	CSAIL 2018-C14 A3 - CMBS			4	1.A FM	674,459	97.5678	599,312	614,252	639,227		(8,119)			4.151	2.566	MON	2,125	25,498	12/30/2021	11/17/2051
126171-AP-2	COMM 2005-C6 XC - CMBS			3	5.B FE		0.0010	6				(438)			0.000	0.000	MON			06/26/2014	06/10/2044
126281-BF-0	CSAIL 2015-C1 C - CMBS			4	1.A FM	1,643,082	91.2459	1,485,027	1,627,500	1,632,578		2,479			4.445	3.895	MON	6,029	69,799	03/06/2015	04/15/2050
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS			4	1.A FM	2,596,560	99.8041	2,509,645	2,514,570	2,514,607		(26,194)			3.231	2.009	MON	6,771	81,251	12/30/2021	06/15/2057
12635F-AS-3	CSAIL 2015-C3 A3 - CMBS			4	1.A FM	1,455,662	99.3368	1,391,651	1,400,942	1,402,277		(18,340)			3.446	2.333	MON	4,024	48,283	12/30/2021	08/17/2048
12635F-AV-6	CSAIL 2015-C3 XA - CMBS			3	1.A FE	406,969	0.0967	6,784		18,165		(42,969)			0.641	22.769	MON	3,744	55,702	08/10/2015	08/17/2048
12635Q-BF-6	COMM 2015-CCRE27 A3 - CMBS			4	1.A FM	8,601,777	98.7926	8,193,748	8,293,890	8,337,381		(82,544)			3.349	2.367	MON	23,147	277,762	12/30/2021	10/13/2048
126438-AC-4	CSMC 2020-NET X - CMBS			4	1.B FE	1,018,957	0.2911	50,070		187,960		(317,306)			1.137	(87.878)	MON	16,302	400,341	02/01/2023	08/17/2037
12652U-AT-6	CSAIL 2018-CX11 A4 - CMBS			4	1.A FM	356,972	96.8939	321,408	331,711	340,156		(4,998)			3.766	2.310	MON	1,041	12,492	12/30/2021	04/17/2051
12652U-AU-3	CSAIL 2018-CX11 A5 - CMBS			4	1.A FM	2,298,043	97.2600	2,035,066	2,092,398	2,196,076		(33,987)			4.033	2.287	MON	7,032	84,389	12/30/2021	04/17/2051
12654Y-AL-3	CPTS 2019-CPT E - CMBS			4	3.A FM	9,625,619	77.6759	7,767,586	10,000,000	9,802,858		34,981			2.997	3.485	MON	24,973	304,675	10/31/2019	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17291C-BV-6	CGCMT 16C2 C - CMBS			4	1.A FM	2,059,865	94.5437	1,890,874	2,000,000	1,976,495		(43,941)			4.031	5.040	MON	6,718	80,620	08/11/2016	08/12/2049
17291D-AF-0	CGCMT 2018-C5 AS - CMBS			4	1.A FM	1,059,130	96.2062	916,875	953,031	1,010,493		(16,410)			4.408	2.523	MON	3,501	42,010	12/30/2021	06/12/2051
17324T-AD-1	CGCMT 2016-GC36 A4 - CMBS			4	1.A FM	2,447,523	98.3575	2,315,762	2,354,433	2,366,864		(16,541)			3.349	2.671	MON	6,571	78,850	12/30/2021	02/12/2049
17326C-AY-0	CGCMT 2017-B1 A3 - CMBS			4	1.A FM	591,445	95.9517	541,551	564,399	575,595		(4,511)			3.197	2.314	MON	1,504	18,044	12/30/2021	08/17/2050
17327F-AC-0	CGCMT 2018-B2 A3 - CMBS			4	1.A FM	619,543	96.9987	558,377	575,654	595,748		(5,612)			3.744	2.437	MON	1,796	21,553	12/30/2021	03/10/2051
17327F-AF-3	CGCMT 2018-B2 AS - CMBS			4	1.A FM	1,620,402	95.6777	1,424,400	1,488,747	1,567,401		(11,449)			4.179	2.658	MON	5,185	62,215	12/30/2021	03/10/2051
17327G-BC-7	CGCMT 2018-C6 C - CMBS			4	1.C FM	3,862,595	90.0467	3,421,775	3,800,000	3,830,356		(5,509)			5.066	5.019	MON	16,044	195,557	11/19/2018	11/10/2051
17328C-AH-5	CGCMT 2019-C7 C - CMBS			4	1.E FM	10,195,531	84.5849	8,458,494	10,000,000	10,101,084		(23,122)			3.926	3.748	MON	32,717	401,199	12/12/2019	12/16/2072
17328R-BD-0	CGCMT 2020-GC46 C - CMBS			4	2.B FM	8,234,401	74.3891	5,947,409	7,995,000	8,129,490		(25,759)			3.554	3.190	MON	23,679	284,142	02/13/2020	02/18/2053
200474-BD-5	COMM 2015-LC19 XA - CMBS			3	1.A FE	1,354,713	0.0023	351		3,376		(420,222)			0.820	(200.000)	MON	10,325	440,954	12/09/2015	02/12/2048
200474-BF-0	COMM 2015-LC19 B - CMBS			4	1.A FM	1,853,972	98.3885	1,770,993	1,800,000	1,800,000		(8,093)			3.829	0.048	MON	5,744	68,922	01/26/2015	02/12/2048
21871F-AN-8	BCORE 2019-CORE E - CMBS			4,5	1.A FM	3,976,233	93.1575	3,718,104	3,991,200	3,991,200					6.344	(134.839)	MON	11,957	290,317	06/24/2021	12/15/2031
233063-AT-3	DBJPM 2020-C9 A5 - CMBS			4	1.A FM	3,348,108	84.8092	2,899,956	3,419,389	3,372,218		8,175			1.926	2.207	MON	5,488	65,857	12/30/2021	08/15/2053
23307E-AL-5	DBGS 191735 E - CMBS			4	2.A FM	9,709,823	71.2098	7,120,985	10,000,000	9,800,845		(20,218)			4.195	4.790	MON	24,468	426,446	04/03/2019	04/10/2037
23307E-AN-1	DBGS 191735 F - CMBS			4	4.A FM	4,630,157	68.8507	3,442,533	5,000,000	4,630,803		(139,258)			4.195	0.460	MON	12,234	213,223	04/03/2019	04/10/2037
23312L-AU-2	DBJPM 2016-C1 B - CMBS			4	1.B FM	1,637,570	91.6020	1,456,472	1,590,000	1,597,092		(6,773)			4.195	3.768	MON	5,558	66,701	03/31/2016	05/12/2049
23312L-AV-0	DBJPM 2016-C1 C - CMBS			4	2.C FM	621,584	86.1009	611,316	710,000	693,629		11,796			3.316	5.266	MON	1,962	24,098	03/31/2016	05/12/2049
23312L-AW-8	DBJPM 2016-C1 XA - CMBS			3	1.A FE	1,109,900	0.9645	99,615		199,568		(82,228)			1.359	(42.490)	MON	13,015	150,121	04/05/2016	05/12/2049
23312V-AG-1	DBJPM 2016-C3 XA - CMBS			3	1.B FE	783,033	1.4467	96,968		124,204		(76,759)			1.403	10.526	MON	7,839	99,769	07/27/2016	08/12/2049
23312V-AJ-5	DBJPM 2016-C3 B - CMBS			4	1.A FM	1,029,932	91.9777	919,777	1,000,000	1,005,473		(3,766)			3.264	2.881	MON	2,720	32,640	07/26/2016	08/12/2049
23312V-AL-0	DBJPM 2016-C3 XB - CMBS			3	1.E FE	502,454	1.3692	80,782		105,570		(27,564)			0.963	(9.255)	MON	4,734	61,055	07/27/2016	08/12/2049
29425A-AG-8	CGCMT 2015-GC33 B - CMBS			4	1.A FM	1,955,541	93.1558	1,769,961	1,900,000	1,904,204		(8,788)			4.572	4.220	MON	7,240	88,367	09/14/2015	09/12/2058
29425A-AH-6	CGCMT 2015-GC33 C - CMBS			4	1.E FM	1,017,600	75.9825	885,196	1,165,000	1,143,654		19,921			4.575	5.919	MON	4,441	54,183	02/24/2016	09/12/2058
29429E-AJ-0	CGCMT 2016-P4 B - CMBS			4	1.B FM	1,029,970	88.3536	883,536	1,000,000	1,018,062		8,993			3.377	2.522	MON	2,814	33,770	07/14/2016	07/12/2049
33767W-AJ-2	FKH 2021-SFR1 E1 - CMBS			4	2.B FE	5,999,867	94.0846	5,645,078	6,000,000	5,996,514		(1,712)			2.389	2.371	MON	11,945	143,340	06/29/2021	08/19/2038
33767W-AL-7	FKH 2021-SFR1 E2 - CMBS			4	2.C FE	32,377,366	93.8991	30,983,872	32,997,000	32,744,871		126,413			2.489	2.917	MON	68,441	821,295	01/26/2022	08/19/2038
36170U-AC-5	GFORC 2005-RR X - CDO			3	5.B PLGI	19	0.0001								0.170	0.000	MON	3		06/26/2014	08/22/2036
36250H-AG-8	GSMS 2014-GC26 XA - CMBS			3	1.A FE	53,751	0.0013	9				(263,887)			0.494	0.000	MON	267	285,794	11/24/2014	11/13/2047
36250S-AJ-8	GSMS 2018-GS10 AS - CMBS			4	1.A FM	12,537,894	92.3833	10,339,589	11,192,056	11,937,922		(204,267)			4.384	2.391	MON	40,888	490,660	12/30/2021	07/12/2051
36251X-AQ-0	GSMS 2016-GS4 A3 - CMBS			4	1.A FM	990,779	97.3738	928,087	953,117	965,780		(8,380)			3.178	2.276	MON	2,524	30,290	12/30/2021	11/15/2049
36252A-AB-2	GSMS 2015-GS1 A2 - CMBS			4	1.A FM	2,865,188	98.4222	2,725,883	2,769,582	2,779,891		(17,707)			3.470	2.867	MON	8,009	96,106	12/30/2021	11/13/2048
36252H-AC-5	GSMS 2017-GS5 A3 - CMBS			4	1.A FM	2,362,822	97.2509	2,154,202	2,215,097	2,270,830		(30,621)			3.409	1.981	MON	6,293	75,513	12/30/2021	03/11/2050
36252T-AQ-8	GSMS 2016-GS2 A3 - CMBS			4	1.A FM	1,614,821	97.8246	1,539,412	1,573,646	1,583,287		(10,267)			2.791	2.132	MON	3,660	43,920	12/30/2021	05/12/2049
36253P-AB-8	GSMS 2017-GS6 A2 - CMBS			4	1.A FM	860,088	95.9594	791,557	824,887	838,929		(7,088)			3.164	2.242	MON	2,175	26,099	12/30/2021	05/12/2050
36255N-AX-3	GSMS 2018-GS9 AS - CMBS			4	1.A FM	1,147,575	92.9531	968,866	1,042,317	1,100,118		(17,631)			4.141	2.315	MON	3,597	43,162	12/30/2021	03/10/2051
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS			4	1.A FM	10,940,466	82.5583	9,239,566	11,191,564	11,020,345		25,948			2.012	2.291	MON	18,765	225,174	12/30/2021	12/12/2053
36264K-AZ-3	GSMS 2020-GSA2 AS - CMBS			4	1.A FM	6,906,644	79.9229	5,631,614	7,046,307	6,948,889		14,341			2.224	2.475	MON	13,059	156,710	12/30/2021	12/12/2053
44421G-AL-7	HY 2019-30HY E - CMBS			4	1.A FM	4,636,140	84.5292	4,061,630	4,805,000	4,643,767		(59,639)			3.443	2.644	MON	13,787	168,200	06/24/2019	07/12/2039
44421L-AG-7	HY 2016-10HY C - CMBS			4	1.A FM	2,174,778	95.6701	2,070,230	2,163,925	2,165,206		(1,734)			2.977	2.951	MON	5,368	65,486	08/08/2016	08/12/2038
45257Y-AL-4	IFUND 2014-1 B - CMBS			4	1.A FM	1,657,235	87.0635	1,400,852	1,609,000	1,633,697		(3,416)			5.236	4.975	MON	7,021	84,247	11/04/2014	08/26/2047
45257Y-AN-0	IFUND 2014-1 C - CMBS			4	1.A FM	1,029,912	86.0497	860,497	1,000,000	1,017,255		(2,199)			6.206	5.929	MON	5,174	62,086	11/04/2014	08/26/2047
46591A-BE-4	JPMDB 2018-C8 AS - CMBS			4	1.A FM	14,315,601	95.5853	12,282,122	12,849,380	13,740,381		(154,881)			4.421	2.242	MON	47,339	568,071	12/30/2021	06/16/2051
465968-AK-1	JPMCC 2017-JP7 B - CMBS			4	1.B FM	695,245	91.2924	616,223	675,000	680,693		(2,490)			4.050	3.668	MON	2,278	27,338	07/21/2017	09/15/2050
46625Y-JP-9	JPMCC 2005-CIBC11 X1 - CMBS			3	6. FE	21,857	0.1465	6,396							0.000	0.000	MON		12,267	03/28/2005	08/12/2037
46642N-BF-2	JPMBB 2014-C22 XA - CMBS			3	1.D FE	78,918	0.0010	13		3,694		(49,739)			0.553	163.915	MON	600	62,352	11/19/2015	09/17/2047

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
46647T-AR-9	JPMCC 2017-JP5 A4 - CMBS			4	1.A FM	235,066	99.7915	223,131	223,597	227,301		(2,782)			3.457	2.436	MON	644	7,730	12/30/2021	03/17/2050
46648K-AY-2	JPMDB 2017-C7 AS - CMBS			4	1.A FM	1,919,104	93.7971	1,675,864	1,786,691	1,850,750		(23,679)			3.712	2.300	MON	5,528	66,331	12/30/2021	10/17/2050
48129R-BB-0	JPMDB 2019-COR6 C - CMBS			4	1.G FM	10,121,284	71.8243	7,182,433	10,000,000	10,059,900		(17,922)			3.806	3.751	MON	31,719	398,596	11/14/2019	11/18/2052
53218C-AL-4	LIFE 2021-BMR F - CMBS			4,5	1.F FM	2,612,435	97.2757	2,546,039	2,617,343	2,617,343		657			6.862	6.985	MON	8,481	204,141	10/28/2021	03/15/2038
55312Y-BD-3	MLCFC 2007-5 X - CMBS			3	6. FE	200	0.0859	79							0.000	0.000	MON		1,989	04/28/2015	08/12/2048
55316P-AL-1	MKT 2020-525M E - CMBS			4	4.C FM	9,759,850	63.3543	6,335,431	10,000,000	9,864,431		22,173			2.941	3.266	MON	24,505	298,961	02/07/2020	02/12/2040
55316V-AL-8	MHC 2021-MHC F - CMBS			4,5	1.D FM	17,479,566	100.0557	17,529,758	17,520,000	17,520,000		7,137			7.113	7.421	MON	58,844	1,411,267	04/06/2021	04/15/2038
61690F-AS-2	MSBAM 2015-C22 C - CMBS			4	1.B FM	2,382,750	86.3889	2,332,499	2,700,000	2,682,700		42,870			3.960	5.725	MON	8,911	115,234	03/09/2016	04/17/2048
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A FM	903,112	99.2922	862,869	869,019	871,239		(10,325)			3.451	2.163	MON	2,499	29,990	12/30/2021	07/15/2050
61690Y-BV-3	MSC 2016-BNK2 XA - CMBS			3	1.A FE	983,043	1.2202	157,279		216,444		(64,091)			1.078	(2.631)	MON	11,583	132,860	11/07/2016	11/18/2049
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS			4	1.A FM	668,415	95.8920	615,306	641,665	651,097		(5,940)			3.337	2.418	MON	1,784	21,412	12/30/2021	12/17/2049
61691Q-AH-1	MSC 2018-L1 AS - CMBS			4	1.A FM	16,507,637	96.3427	13,977,558	14,508,165	15,674,911		(304,748)			4.637	2.331	MON	56,062	672,744	12/30/2021	10/17/2051
61764P-BZ-4	MSBAM 2014-C19 C - CMBS			4	1.A FM	1,353,046	96.7734	1,354,827	1,400,000	1,400,000		8,534			4.000	2.812	MON	4,667	56,000	12/09/2014	12/17/2047
61764X-BH-7	MSBAM 2015-C21 A3 - CMBS			4	1.A FM	23,067	99.8217	22,698	22,738	22,718		(103)			3.077	2.867	MON	58	700	12/30/2021	03/17/2048
61764X-BK-0	MSBAM 2015-C21 XA - CMBS			3	1.A FE	1,848,897	0.0017	427		101,340		(245,907)			0.608	107.705	MON	12,856	328,990	02/18/2015	03/17/2048
61765D-AT-5	MSC 2015-MS1 A3 - CMBS			4	1.A FM	1,839,800	98.9707	1,743,775	1,761,911	1,764,494		(21,482)			3.510	2.279	MON	5,154	61,843	12/30/2021	05/15/2048
61765L-AV-2	MSBAM 2015-C24 XA - CMBS			3	1.A FE	227,374	0.0739	2,785		18,642		(15,903)			0.668	(121.436)	MON	2,100	29,325	07/27/2015	05/15/2048
61765L-AX-8	MSBAM 2015-C24 B - CMBS			4	1.A FM	1,732,570	97.7214	1,758,984	1,800,000	1,792,359		9,263			4.318	4.972	MON	6,477	79,080	03/07/2016	05/15/2048
61765L-AY-6	MSBAM 2015-C24 C - CMBS			4	1.A FM	980,606	93.6804	1,096,060	1,170,000	1,154,163		25,111			4.318	6.778	MON	4,210	51,402	02/24/2016	05/15/2048
61765Y-AD-4	MSC 2016-PSQ C - CMBS			4	2.A FM	3,649,004	85.4238	3,416,952	4,000,000	3,939,293		40,862			3.826	5.366	MON	13,179	155,595	01/29/2016	01/12/2038
61765Y-AE-2	MSC 2016-PSQ D - CMBS			4	4.A FM	7,763,375	53.1226	4,595,101	8,650,000	8,266,107		63,418			3.826	4.597	MON	28,499	336,474	06/15/2021	01/12/2038
61766C-AL-3	MSC 2016-UBS9 C - CMBS			4	1.E FM	1,028,058	86.9643	970,522	1,116,000	1,098,704		10,995			4.761	5.737	MON	4,427	52,116	02/19/2016	03/17/2049
61766R-BA-3	MSBAM 2016-C31 XA - CMBS			3	1.A FE	1,710,445	1.5548	265,148		370,211		(115,820)			1.258	(8.508)	MON	17,876	234,732	10/26/2016	11/18/2049
61767E-AH-7	MSBAM 2017-C34 AS - CMBS			4	1.A FM	1,561,027	95.8608	1,381,539	1,441,193	1,506,849		(16,580)			3.859	2.364	MON	4,635	55,616	12/30/2021	11/15/2052
61767Y-BC-3	MSC 2018-H3 AS - CMBS			4	1.A FM	1,337,619	96.2811	1,146,518	1,190,803	1,271,794		(22,812)			4.429	2.338	MON	4,395	52,741	12/30/2021	07/17/2051
61770K-BA-2	MSC 2020-L4 AS - CMBS			4	1.A FM	1,414,743	87.5776	1,199,266	1,369,376	1,398,776		(5,606)			2.880	2.423	MON	3,287	39,438	12/30/2021	02/18/2053
67118A-AQ-8	OPG 2021-PORT F - CMBS			4,5	1.A FM	3,699,519	99.5081	3,690,305	3,708,546	3,707,932		57			6.460	6.568	MON	11,312	274,118	10/06/2021	10/15/2036
67118A-AS-4	OPG 2021-PORT G - CMBS			4,5	1.A FM	6,483,869	99.5101	6,468,154	6,500,000	6,498,952		174			6.910	7.030	MON	21,209	510,186	09/30/2021	10/15/2036
78413M-AL-2	SFAVE 2015-5AVE B - CMBS			2	1.A FM	4,493,264	83.6879	3,938,770	4,706,500	4,560,082		11,038			4.388	4.887	MON	17,210	209,964	02/05/2019	01/08/2043
78457J-AN-2	SMRT 22MINI E - CMBS			4,5	1.G FM	10,000,000	95.5267	9,552,666	10,000,000	10,000,000					7.097	7.216	MON	33,514	803,913	01/21/2022	01/18/2039
895975-AC-4	TCN 2024-SFR4 C - CMBS			4	1.G FE	3,847,513	95.7166	3,828,665	4,000,000	3,849,890		2,377			4.800	5.620	MON	16,000	10,133	10/30/2024	11/19/2041
89612L-AF-3	TAH 2019-SFR1 F - CMBS			4	2.C FE	2,972,508	97.5927	2,840,923	2,911,000	2,925,770		(14,441)			3.745	3.239	MON	9,085	109,017	11/05/2021	03/18/2038
89613J-AL-4	TAH 2020-SFR2 E2 - CMBS			4	2.C FE	2,104,023	89.3716	1,828,543	2,046,000	2,077,441		(5,928)			3.079	2.755	MON	5,250	62,996	09/21/2021	11/18/2039
89616Q-AE-1	TCN 2022-SFR1 E1 - CMBS			4	2.A FE	4,999,915	96.5499	4,827,497	5,000,000	4,994,546		(2,549)			5.344	5.343	MON	22,267	267,200	03/23/2022	04/19/2039
89616Q-AF-8	TCN 2022-SFR1 E2 - CMBS			4	2.C FE	2,499,899	98.4131	2,460,327	2,500,000	2,469,276		(29,136)			5.739	6.276	MON	5,580	143,475	03/23/2022	04/19/2039
90276C-AH-4	UBSCM 2017-C2 AS - CMBS			4	1.A FM	1,569,029	95.2366	1,406,741	1,477,101	1,519,612		(16,823)			3.740	2.523	MON	4,604	55,244	12/30/2021	08/17/2050
90276E-AH-0	UBSCM 2017-C1 AS - CMBS			4	1.A FM	2,543,251	95.2256	2,268,824	2,382,578	2,455,882		(31,107)			3.724	2.338	MON	7,394	88,727	12/30/2021	06/17/2050
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS			4	1.A FM	1,127,071	95.8944	970,673	1,012,231	1,075,106		(18,139)			4.494	2.530	MON	3,791	45,494	12/30/2021	05/17/2051
90276G-AU-6	UBSCM 2017-C3 XA - CMBS			3	1.A FE	3,999,110	1.8854	935,369		1,676,365		(366,172)			1.103	(16.947)	MON	45,620	594,765	08/21/2017	08/17/2050
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS			4	1.A FM	311,627	96.6446	276,192	285,781	297,240		(3,851)			3.720	2.274	MON	886	10,631	12/30/2021	02/17/2051
90276W-AR-8	UBSCM 2017-C7 A3 - CMBS			4	1.A FM	909,325	95.5709	820,581	858,610	878,703		(8,014)			3.418	2.436	MON	2,446	29,347	12/30/2021	12/16/2050
90276X-AV-7	UBSCM 2018-C11 A5 - CMBS			4	1.A FM	2,718,190	96.2792	2,350,924	2,441,778	2,590,626		(42,634)			4.241	2.339	MON	8,630	103,558	12/30/2021	06/16/2051
90276Y-AF-0	UBSCM 2019-C16 XA - CMBS			3	1.A FE	6,039,760	4.7183	2,508,542		2,961,225		(416,305)			1.519	1.210	MON	67,283	860,004	03/28/2019	04/17/2052
90278L-BD-0	UBSCM 2018-C15 C - CMBS			4	1.C FM	14,476,442	91.1550	13,673,255	15,000,000	14,802,121		110,874			5.138	5.575	MON	64,230	783,759	12/18/2018	12/15/2051
90291J-AW-7	UBSCM 2018-C9 A4 - CMBS			4	1.A FM	2,569,858	96.1514	2,241,425	2,331,141	2,455,004		(38,469)			4.117	2.330	MON	7,998	95,973	12/30/2021	03/17/2051

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
90353K-BB-4	UBSCM 2018-C13 AS - CMBS			4	1.A FM	672,985	95.8853	571,368	595,887	639,726		(11,434)			4.585	2.468	MON	2,277	27,316	12/30/2021	10/17/2051
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS			4	1.A FE	1,627,727	103.6847	1,687,854	1,627,872	1,627,474		(72)			7.670	7.628	MON	10,405	124,922	10/31/2023	11/25/2053
92259H-AD-9	VCC 234 M1 - CMBS/RMBS			4	1.D FE	155,084	104.3544	161,839	155,086	155,069		(7)			8.130	8.083	MON	1,051	12,608	10/31/2023	11/25/2053
92259H-AG-2	VCC 234 M2 - CMO/RMBS			4	1.G FE	178,047	104.9334	186,833	178,050	178,033		(7)			9.080	9.022	MON	1,347	16,167	10/31/2023	11/25/2053
92259H-AK-3	VCC 234 M3 - CMO/RMBS			4	2.B FE	1,166,260	104.3782	1,217,529	1,166,459	1,166,114		(65)			10.080	10.192	MON	9,798	117,579	10/31/2023	11/25/2053
92938C-AG-2	WFRBS 2013-C15 XA - CMBS			3	1.F FE	23,194	0.0011	7							0.000	0.000	MON			01/02/2015	08/17/2046
92939F-BA-6	WFRBS 2014-C21 XA - CMBS			3	1.A FE	61,962	0.0013	12				(101,783)			0.649	0.000	MON	509	112,181	03/28/2016	08/16/2047
92939F-BB-4	WFRBS 2014-C21 XB - CMBS			3	4.A FE	333,630	0.0011	66				(21,337)			0.430	0.000	MON	2,151	37,409	01/28/2015	08/16/2047
92939K-AJ-7	WFRBS 2014-C24 XB - CMBS			3	1.A	547,111	0.2458	34,107		47,379		(125,030)			0.000	41.774	MON		219,880	10/28/2014	11/18/2047
92939L-AJ-5	WFRBS 2014-C25 C - CMBS			4	1.A FM	2,258,736	99.7217	2,215,598	2,221,782	2,221,782		(6,747)			4.288	4.257	MON	7,940	105,713	03/09/2015	11/18/2047
92939L-AM-8	WFRBS 2014-C25 XB - CMBS			3	2.A FE	1,073,616	0.0014	516		11,716		(186,766)			0.456	250.000	MON	13,748	249,904	11/19/2014	11/18/2047
92976B-EC-2	WBCMT 2006-C23 XC - CMBS			3	5.B FE		0.0010	14							0.000	0.000	MON			02/27/2006	01/15/2045
94989A-AY-1	WFCM 2014-LC18 XB - CMBS			3	2.B FE	638,376	0.0012	213		5,388		(62,538)			0.463	(9.503)	MON	6,927	77,749	12/16/2014	12/17/2047
94989C-BA-8	WFCM 2015-C26 XA - CMBS			3	1.A FE	469,890	0.0019	89		4,985		(425,695)			0.736	(200.000)	MON	2,927	428,590	02/05/2015	02/18/2048
94989D-BA-6	WFCM 2015-C27 XB - CMBS			3	6. FE	916,419	0.0010	276		276	(40,762)	(72,215)			0.288	(184.815)	MON	6,637	111,213	03/04/2015	02/18/2048
94989E-AH-0	WFCM 2015-LC20 XA - CMBS			3	1.A FE	1,639,598	0.0033	557		91,869		(465,762)			1.184	(193.078)	MON	16,566	427,105	03/26/2015	04/15/2050
94989E-AJ-6	WFCM 2015-LC20 XB - CMBS			3	1.F FE	2,190,071	0.0693	35,552		99,699		(146,673)			0.511	(165.460)	MON	21,870	273,987	03/26/2015	04/15/2050
94989H-AM-2	WFCM 2015-NXS1 A4 - CMBS			4	1.A FM	416,789	99.7701	406,632	407,570	407,570		(1,853)			2.874	2.103	MON	976	11,714	12/30/2021	05/15/2048
94989J-AY-2	WFCM 2015-C28 A3 - CMBS			4	1.A FM	1,756,406	99.4940	1,685,473	1,694,045	1,696,707		(18,606)			3.290	2.162	MON	4,645	55,734	01/01/2022	05/15/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS			4	1.A FM	789,310	99.4570	745,718	749,789	753,676		(10,932)			3.411	1.938	MON	2,131	25,575	12/30/2021	09/17/2058
94989T-BC-7	WFCM 2015-LC22 XA - CMBS			3	1.A FE	1,240,496	0.2688	53,712		121,439		(81,997)			0.729	(73.783)	MON	12,143	164,380	01/28/2016	09/17/2058
95000A-AY-3	WFCM 2015-P2 XB - CMBS			3	1.B FE	617,324	0.3595	55,004		89,122		(39,183)			0.305	(78.868)	MON	3,887	74,121	12/08/2015	12/17/2048
95000C-BA-0	WFCM 2016-NXS5 A5 - CMBS			4	1.A FM	585,196	98.3643	545,090	554,155	561,126		(7,785)			3.372	1.933	MON	1,557	18,686	12/30/2021	01/17/2059
95000C-BH-5	WFCM 2016-NXS5 C - CMBS			4	3.A FM	1,239,794	88.1867	1,234,613	1,400,000	1,369,588		22,737			4.974	6.979	MON	5,803	70,820	02/18/2016	01/17/2059
95000G-BB-9	WFCM 2016-BNK1 XA - CMBS			3	1.A FE	1,309,304	1.7610	168,530		251,570		(83,517)			1.706	(12.847)	MON	13,603	172,360	08/05/2016	08/17/2049
95000H-BM-3	WFCM 2016-LC24 C - CMBS			4	1.C FM	910,989	80.7329	726,597	900,000	901,546		(1,895)			4.325	4.236	MON	3,243	40,515	09/14/2016	10/18/2049
95000L-BC-6	WFCM 2016-C33 XA - CMBS			3	1.A FE	1,228,093	1.1967	121,848		199,691		(87,850)			1.408	(43.184)	MON	11,945	172,703	03/18/2016	03/17/2059
95000L-BF-9	WFCM 2016-C33 C - CMBS			4	1.A FM	1,212,385	93.5449	1,309,629	1,400,000	1,361,024		18,475			3.896	6.248	MON	4,545	54,544	03/18/2016	03/17/2059
95000P-AD-6	WFCM 2016-C37 A4 - CMBS			4	1.A FM	1,000,184	97.3096	911,110	936,300	954,160		(11,046)			3.525	2.278	MON	2,750	33,005	12/30/2021	12/15/2049
95000X-AG-2	WFCM 2017-C39 AS - CMBS			4	1.A FM	2,229,129	93.9001	1,957,474	2,084,634	2,156,249		(28,075)			3.702	2.274	MON	6,431	77,173	12/30/2021	09/16/2050
95000Y-BB-0	WFCM 2017-C40 AS - CMBS			4	1.A FM	1,150,964	94.6303	1,014,818	1,072,402	1,111,634		(14,436)			3.854	2.411	MON	3,444	41,330	12/30/2021	10/17/2050
95001J-BA-4	WFCM 2018-C44 AS - CMBS			4	1.A FM	1,535,032	96.0483	1,315,262	1,369,376	1,457,919		(26,273)			4.464	2.375	MON	5,094	61,129	12/30/2021	05/17/2051
95001J-BC-0	WFCM 2018-C44 C - CMBS			4	3.A FM	3,781,175	89.3997	3,397,189	3,800,000	3,789,656		(314)			4.814	4.903	MON	15,243	185,985	04/30/2018	05/17/2051
95001L-AX-0	WFCM 2018-C43 AS - CMBS			4	1.A FM	1,311,170	95.5048	1,137,274	1,190,803	1,253,536		(19,437)			4.152	2.379	MON	4,120	49,442	12/30/2021	03/17/2051
95001M-AG-5	WFCM 2017-C38 AS - CMBS			4	1.A FM	1,223,503	95.1497	1,092,415	1,148,101	1,204,359		6,035			3.665	1.827	MON	3,506	42,078	12/30/2021	07/15/2050
95001N-BD-9	WFCM 2018-C45 C - CMBS			4	1.F FM	1,199,911	92.1940	1,106,328	1,200,000	1,199,268		(382)			4.727	4.735	MON	4,727	56,724	06/28/2018	06/15/2051
95001Q-AT-8	WFCM 2018-C46 A3 - CMBS			4	1.A FM	1,937,630	96.8109	1,729,711	1,786,691	1,845,462		(30,677)			3.888	2.786	MON	5,789	69,467	12/30/2021	08/17/2051
95002D-BR-9	WFCM 2018-C47 AS - CMBS			4	1.A FM	6,453,289	96.7819	5,548,580	5,733,074	6,146,471		(107,604)			4.673	2.593	MON	22,326	267,907	12/30/2021	09/16/2061
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						621,067,689	XXX	525,807,203	572,671,071	586,532,773	(40,762)	(7,031,286)			XXX	XXX	XXX	2,170,168	33,369,185	XXX	XXX
725444-AB-1	Gauge Capital II T/L 1L 8/24 - ABS			4,5	1.G	11,030,841	103.1100	11,574,370	11,225,264	11,049,533		18,692			9.825	10.668	MJSD	286,604	115,397	12/20/2024	02/09/2027
734755-AB-1	GAUGE CAPITAL III NB LLC - ABS			4,5	1.G	12,068,484	101.7400	12,497,176	12,283,444	12,070,806		2,323			10.085	10.553	MON	103,236	376,660	10/31/2024	09/17/2029
749415-AB-1	Orion Fund II DD T/L 1L 10/24 - ABS			4,5	1.G	20,370,370	101.4600	20,699,611	20,401,746	20,370,819		449			10.272	10.331	MON	174,643		12/13/2024	12/31/2027
00119B-AD-5	AGL 29 C - CDO		C	4,5	1.F FE	10,000,000	101.0413	10,104,131	10,000,000	10,000,000					7.017	7.088	JAJO	140,348	503,283	01/16/2024	04/21/2037
00120D-AE-6	AGL 17 C - CDO		C	4,5	1.F FE	3,438,750	100.0617	3,502,161	3,500,000	3,448,028		6,510			6.717	7.063	JAJO	47,022	263,084	09/19/2023	01/22/2035

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
00120W-AG-9	AGL 28 C - CDO		C	4,5	1.F FE	10,000,000	101.5111	10,151,110	10,000,000	10,000,000					7.517	7.597	JAJO	150,348	679,055	11/14/2023	01/21/2037
00121B-AJ-8	AGL 32 D1 - CDO		C	4,5	2.C FE	7,000,000	101.0626	7,074,381	7,000,000	7,000,000					2.900	8.333	JAJO	86,275		06/20/2024	07/21/2037
00121D-AD-7	AGL 33 D1 - CDO			4,5	2.B FE	4,197,976	100.7879	4,233,091	4,200,000	4,198,332		356			7.918	8.198	JAJO	128,405		09/06/2024	07/21/2037
00121J-AA-0	AGL 34 A1 - CDO		C	4,5	1.A FE	5,000,000	100.6830	5,034,149	5,000,000	5,000,000					5.861	6.037	JAJO	34,189		10/11/2024	01/22/2038
00140H-AC-7	AIMCO 19 C - CDO		C	4,5	1.F FE	3,500,000	99.7189	3,490,161	3,500,000	3,500,000					6.370	6.364	JAJO	25,392		09/26/2024	10/20/2037
00140N-BC-3	AIMCO 11 1R2 - CDO		C	4,5	2.B FE	3,460,000	100.2389	3,468,265	3,460,000	3,460,000					7.597	7.665	JAJO	55,495	45,677	08/01/2024	07/17/2037
00178U-AC-3	AMSR 2020-SFR2 C - CMBS			4	1.B FE	1,260,938	98.3512	1,229,390	1,250,000	1,250,327		(3,126)			2.533	2.288	MON	2,639	31,662	06/25/2020	07/17/2037
00179V-AF-3	AMSR 2021-SFR2 E2 - CMBS			4	2.C FE	2,207,920	92.3608	2,039,326	2,208,000	2,206,609		(674)			2.577	2.558	MON	4,742	56,900	06/23/2021	08/19/2038
001988-AA-8	PROJECT SCOUT TSFR3M - ABS			4,5	1.G PL	15,000,000	101.4159	15,212,378	15,000,000	15,000,000					4.523	4.557	FMAN	103,644	1,248,906	06/30/2023	03/31/2033
001988-AB-6	PROJECT SCOUT (UPSIZE) TSFR3M - ABS			4,5	1.G PL	13,700,000	101.1069	13,851,645	13,700,000	13,700,000					8.790	8.791	FMAN	181,459	1,154,063	06/15/2023	03/31/2033
00237@-AA-1	ASL HOLDINGS LOAN TRUST 2023-1 - ABS			4	2.A PL	11,065,693	101.2880	11,208,219	11,065,693	11,065,693					8.659	8.780	MON	2,286	966,367	08/30/2024	10/31/2028
00889B-AD-3	AIMCO 15 D - CDO		C	4,5	2.C FE	3,185,000	100.2655	3,258,627	3,250,000	3,200,402		4,869			7.809	8.166	JAJO	53,579	280,598	03/07/2022	10/17/2034
00889E-AW-5	AIMCO 18 D1R - CDO		C	4,5	2.C FE	3,750,000	100.5066	3,768,998	3,750,000	3,750,000					7.417	7.509	JAJO	55,631	76,611	06/18/2024	07/20/2037
00901A-AY-3	AIMCO 10 D1R - CDO		C	4,5	2.C FE	5,125,000	100.8504	5,168,583	5,125,000	5,125,000					7.632	7.713	JAJO	77,138	203,248	05/23/2024	07/22/2037
00901F-AQ-9	AIMCO 16R CR - CDO		C	4,5	1.F FE	2,500,000	101.0318	2,525,796	2,500,000	2,500,000					6.597	7.320	JAJO	34,820	49,763	06/07/2024	07/17/2037
016269-AC-6	ALINE 1 C - CDO			4,5	1.B FE	3,990,000	100.2753	4,011,012	4,000,000	3,988,570		(1,430)			6.779	6.940	JAJO	54,232	226,582	02/02/2024	07/21/2031
01749F-AG-5	ALLEG XVI D1 - CDO			4,5	2.B FE	7,000,000	101.3342	7,093,395	7,000,000	7,000,000					8.526	8.608	JAJO	112,731	352,079	02/29/2024	04/27/2037
03072S-RX-5	AMSI 2004-R5 M1 - RMBS			4,5	1.A FM	184,129	99.2504	205,448	207,000	206,021		3,463			5.323	6.224	MON	184	9,347	01/11/2016	07/25/2034
03663R-AE-2	ANTR 232 C - CDO		C	4,5	1.F FE	5,000,000	101.8597	5,092,983	5,000,000	5,000,000					8.626	8.717	JAJO	81,467	401,122	11/29/2023	01/25/2036
03664T-AQ-0	ANTR 2019-1 CR - CDO		C	4,5	1.F FE	12,000,000	101.9073	12,228,880	12,000,000	12,000,000					8.867	8.969	JAJO	212,818	1,084,448	10/31/2023	01/22/2036
03665J-AS-7	ANTR 171RR BR1 - CDO		C	4,5	1.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					0.000	0.000	JAJO			12/13/2024	01/21/2037
03665L-AU-7	ANTR 2018-3 DR - CDO		C	4,5	2.C FE	4,500,000	99.3914	4,472,612	4,500,000	4,500,000					9.076	8.460	JAJO	149,750		08/08/2024	07/21/2036
03666B-AE-4	ANTR 2021-1 B - CDO		C	4,5	1.C FE	8,820,000	100.0699	9,006,287	9,000,000	8,859,976		37,923			6.737	7.386	JAJO	114,537	680,704	12/12/2023	07/25/2033
03768R-AY-2	APID XXXII DR - CDO		C	4,5	2.C FE	4,150,000	100.0697	4,152,893	4,150,000	4,150,000					7.367	7.444	JAJO	61,149	109,390	06/06/2024	01/20/2033
03769C-AG-3	APID XXXVIII C - CDO		C	4,5	1.F FE	1,962,500	100.1870	2,003,741	2,000,000	1,966,941		3,928			6.779	7.156	JAJO	27,116	151,579	11/15/2023	01/23/2034
03770W-AJ-0	APID 48 D1 - CDO		C	4,5	2.C FE	2,494,275	100.3531	2,508,827	2,500,000	2,495,723		1,448			8.320	8.519	JAJO	108,044		08/07/2024	07/27/2037
039937-AG-2	ARES LXIII C - CDO		C	4,5	1.F FE	6,500,000	100.1373	6,508,926	6,500,000	6,500,000					7.017	7.084	JAJO	91,226	512,598	03/10/2022	04/20/2035
039937-AJ-6	ARES LXIII D - CDO		C	4,5	2.C FE	6,500,000	100.1877	6,512,199	6,500,000	6,500,000					8.117	8.204	JAJO	105,526	585,489	03/10/2022	04/20/2035
04009A-AS-9	ARES LII CR - CDO			4,5	1.F FE	3,349,000	100.1820	3,406,188	3,400,000	3,368,572		7,229			6.993	7.338	JAJO	46,894	265,283	04/28/2022	04/22/2031
04015N-AU-8	ARES XXXVII CRR - CDO		C	4,5	2.A FE	2,950,000	100.1389	2,954,097	2,950,000	2,950,000					7.406	7.485	JAJO	47,336	121,790	06/04/2024	10/15/2030
04018B-BE-6	ARES 55RR D1R - CDO		C	4	2.C FE	5,000,000	99.5136	4,975,681	5,000,000	5,000,000					0.000	0.000	JAJO			10/01/2024	10/15/2037
04018F-AG-3	ARES 60 D - CDO		C	4,5	2.C FE	4,259,058	99.9997	4,351,738	4,351,750	4,278,396		5,216			7.844	8.236	JAJO	71,114	377,677	03/09/2022	07/18/2034
04020F-AE-4	ARES 4 C - CDO		C	4,5	1.F FE	5,000,000	101.4906	5,074,529	5,000,000	5,000,000					7.726	7.809	JAJO	83,739	389,440	10/20/2023	10/15/2036
04021A-AJ-3	ARES 7 D1 - CDO		C	4,5	2.B FE	2,506,550	101.6355	2,540,887	2,500,000	2,506,751		201			7.743	7.682	JAJO	51,954		09/23/2024	10/22/2037
04943E-AJ-0	ATCLO XVIII C - CDO		C	4,5	1.F FE	2,955,000	100.1303	3,003,908	3,000,000	2,964,414		2,283			7.294	7.578	JAJO	45,587	243,587	02/28/2022	01/18/2035
050931-AE-4	AUDAX 9 B - CDO			4,5	1.C FE	6,000,000	100.7675	6,046,047	6,000,000	6,000,000					7.267	7.341	JAJO	87,209	291,207	02/14/2024	04/21/2036
050931-AG-9	AUDAX 9 C - CDO			4,5	1.F FE	5,000,000	101.5531	5,077,656	5,000,000	5,000,000					7.917	8.001	JAJO	79,174	262,534	02/14/2024	04/21/2036
05682G-AJ-7	BCC 222 C - CDO		C	4,5	1.F FE	6,500,000	100.1321	6,508,583	6,500,000	6,500,000					7.132	7.202	JAJO	91,424	516,278	03/11/2022	04/23/2035
05683Y-AA-6	BAIN CAPITAL PBN 2022 L P - CMO			4	1.G PL	10,560,000	101.5378	10,722,394	10,560,000	10,560,000					7.410	7.410	FMAN	99,986	782,496	12/16/2022	02/15/2038
056921-AJ-8	BCC 242 D1 - CDO		C	4,5	2.B FE	3,000,000	102.0307	3,060,920	3,000,000	3,000,000					8.356	8.443	JAJO	54,313	118,159	03/28/2024	07/15/2037
05765A-AG-6	BOBA 242 C - CDO			4,5	1.E FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					6.327	6.414	JAJO	2,636		11/22/2024	01/20/2038
05766J-AG-6	BOBA 2023-2 C - CDO		C	4,5	1.E FE	10,000,000	101.0433	10,104,325	10,000,000	10,000,000					7.517	7.593	JAJO	150,348	800,597	09/26/2023	10/20/2036
05766J-AJ-0	BOBA 2023-2 D - CDO		C	4,5	2.B FE	4,000,000	102.0308	4,081,234	4,000,000	4,000,000					9.117	9.225	JAJO	72,939	382,283	09/26/2023	10/20/2036
05876N-AG-4	BALLY 26 B - CDO		C	4,5	1.F FE	4,000,000	101.3853	4,055,411	4,000,000	4,000,000					7.634	7.740	JAJO	182,361		04/29/2024	07/27/2037
06763K-AG-4	BMM 23I B - CDO		C	4,5	1.F FE	10,000,000	101.8812	10,188,119	10,000,000	10,000,000					8.917	9.020	JAJO	178,348	838,766	11/20/2023	01/22/2036

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
06763V-AE-5	BABSN 2024-I C - CDO		C	4,5	1.F FE	8,000,000	101.0806	8,086,444	8,000,000	8,000,000					7.067	7.136	JAJO	113,078	418,810	01/08/2024	01/21/2037
067924-AJ-9	BABSN 243 D - CDO		C	4,5	2.C FE	7,000,000	101.3184	7,092,288	7,000,000	7,000,000					8.214	8.379	JAJO	249,145		06/20/2024	07/20/2037
070252-AG-6	BARK 1 D - CDO		C	4,5	2.C FE	3,280,503	100.1946	3,393,091	3,386,500	3,301,235		(4,399)			7.529	8.097	JAJO	50,994	284,726	03/09/2022	04/20/2034
072929-AG-7	BAYPK 1 C - CDO		C	4,5	1.F FE	8,000,000	101.3808	8,110,463	8,000,000	8,000,000					7.517	7.593	JAJO	122,097	558,558	11/02/2023	01/21/2037
072929-AL-6	BAYPK 1 D - CDO		C	4,5	2.C FE	3,750,000	102.6888	3,850,829	3,750,000	3,750,000					9.217	9.329	JAJO	70,160	316,011	11/02/2023	01/21/2037
08182N-AE-2	BSP XXIV C - CDO		C	4,5	1.F FE	7,453,125	100.1654	7,512,405	7,500,000	7,450,973		(3,097)			6.929	7.124	JAJO	103,935	554,436	01/25/2024	10/20/2034
08182T-AG-4	BNFSTR-37-D1 - CDO		C	4,5	2.C FE	5,000,000	99.4839	4,974,196	5,000,000	5,000,000					0.000	0.000	JAJO	19,120		11/01/2024	01/25/2038
09077R-AG-4	BGCLO 7 C - CDO		C	4,5	1.F FE	10,600,000	101.4133	10,749,807	10,600,000	10,600,000					7.867	7.950	JAJO	166,789	857,191	10/27/2023	10/20/2036
09077T-AG-0	BGCLO 8 C - CDO		C	4,5	1.F FE	7,800,000	101.2163	7,894,873	7,800,000	7,800,000					7.317	7.406	JAJO	114,151	363,599	02/12/2024	04/20/2037
09077W-AJ-7	BGCLO 9 D1 - CDO		C	4,5	2.C FE	5,000,000	101.5220	5,076,098	5,000,000	5,000,000					8.162	8.269	JAJO	143,792		07/18/2024	10/22/2037
09626Y-AU-4	BLUEM 2013-2 CR - CDO		C	4,5	1.B FE	3,000,000	100.1577	3,004,731	3,000,000	3,000,000					6.843	6.910	JAJO	40,489	57,451	08/02/2024	10/22/2030
09631E-AE-7	BLUEM XXXII C - CDO		C	4,5	1.F FE	10,345,650	100.0980	10,510,293	10,500,000	10,383,203		10,733			6.918	7.193	JAJO	157,373	808,677	02/23/2022	10/16/2034
12551Y-AE-3	CIFC 2018-III C - CDO		C	4,5	1.C FE	2,962,500	100.2632	3,007,897	3,000,000	2,969,917		6,311			6.794	7.180	JAJO	42,462	228,337	11/14/2023	07/18/2031
12553D-AS-6	CIFC 191R A1R - CDO		C	4,5	1.A FE	5,000,000	100.0009	5,000,043	5,000,000	5,000,000					5.977	6.081	JAJO	59,774		10/10/2024	10/20/2037
12554V-AS-5	CIFC 193R BR - CDO		C	4,5	1.F FE	1,749,125	100.1006	1,751,760	1,750,000	1,749,266		141			6.909	6.972	JAJO	25,860	100,839	02/02/2024	10/16/2034
12562R-AQ-8	CIFC 204R CR - CDO		C	4,5	1.F FE	2,400,000	99.7428	2,393,827	2,400,000	2,400,000					6.151	6.239	JAJO	5,741		12/03/2024	01/17/2040
12567W-AJ-8	CIFC 224 D - CDO		C	4,5	2.C FE	5,468,100	100.5250	5,528,875	5,500,000	5,471,156		2,754			8.197	8.371	JAJO	96,432	496,566	09/21/2023	07/16/2035
12570L-AE-8	CIFC 221 C - CDO		C	4,5	1.F FE	1,962,000	100.0600	2,001,201	2,000,000	1,966,255		3,940			6.747	7.128	JAJO	28,489	151,089	11/29/2023	04/17/2035
12572G-AS-6	CIFC 225R CR - CDO		C	4,5	1.F FE	7,500,000	100.7458	7,555,935	7,500,000	7,500,000					7.047	7.094	JAJO	113,050	401,536	01/19/2024	01/16/2037
12575R-AC-4	CIFC 2023-I C - CDO		C	4,5	1.F FE	7,000,000	100.8283	7,057,981	7,000,000	7,000,000					7.356	7.423	JAJO	111,564	554,095	09/14/2023	10/15/2037
12598Y-AG-3	CIFC 233 C - CDO		C	4,5	1.F FE	9,000,000	100.8124	9,073,118	9,000,000	9,000,000					7.267	8.013	JAJO	130,813	525,180	12/20/2023	01/21/2037
12782@-AA-5	CLR 2023-1 LLC - ABS			4	1.B PL	18,220,208	100.0528	17,361,734	17,352,580	18,145,142		(53,655)			5.940	5.369	MON	88,758	999,696	08/30/2023	04/30/2036
12782@-AB-3	CLR 2023-1 LLC - ABS			4	1.D PL	11,249,654	100.4936	10,766,840	10,713,957	11,204,409		(32,368)			6.460	5.871	MON	117,276	634,445	08/30/2023	04/30/2036
12782@-AC-1	CLR 2023-1 LLC - ABS			4	1.G PL	7,248,907	99.9833	6,902,566	6,903,721	7,220,745		(20,174)			7.210	6.594	MON	84,342	456,278	08/30/2023	04/30/2036
12782@-AD-9	CLR 2023-1 LLC - ABS			4	2.C PL	2,767,860	103.0590	2,716,696	2,636,057	2,757,896		(7,164)			8.870	8.194	MON	39,619	214,333	08/30/2023	04/30/2036
13033D-AF-2	CALIFORNIA HSG FIN AGY MUN CTFS - ABS				2.A FE	1,103,595	4.4917	690,165		798,172		(52,295)			0.796	10.313	MON	3,737	123,757	03/16/2021	11/20/2035
14318V-AG-4	CGMS 2024-2 D - CDO		C	4,5	2.C FE	4,000,000	101.6367	4,065,468	4,000,000	4,000,000					8.476	8.565	JAJO	64,040	192,262	03/08/2024	04/27/2037
14688H-AG-7	CARVL IX-C C - CDO		C	4,5	1.F FE	12,000,000	101.3543	12,162,514	12,000,000	12,000,000					7.117	7.186	JAJO	170,818	598,595	01/24/2024	04/20/2037
14691B-AG-2	CARVL 10 D1 - CDO		C	4,5	2.C FE	6,000,000	101.1443	6,068,660	6,000,000	6,000,000					8.233	8.346	JAJO	220,928		06/13/2024	07/20/2037
14987L-AJ-0	CBAMR 17IRR CR2 - CDO		C	4,5	1.F FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					6.449	6.541	JAJO	5,374		11/05/2024	01/20/2038
14987L-AL-5	CBAMR 17IRR D1R - CDO		C	4,5	2.B FE	4,500,000	100.0184	4,500,828	4,500,000	4,500,000					7.500	7.606	JAJO	14,062		11/05/2024	01/20/2038
15674*-AB-9	CERBERUS 2112 TERM LOAN CLASS A-T SOFR -			4,5	1.C PL	23,825,895	100.8743	23,869,204	23,662,324	23,798,127		(17,673)			8.390	8.278	JAJO	419,112	1,479,197	12/10/2024	10/07/2031
17181U-AG-3	CIFC 242 C - CDO		C	4,5	1.F FE	7,052,500	101.2391	7,086,734	7,000,000	7,047,494		(5,006)			7.032	6.992	JAJO	97,076	262,139	08/06/2024	04/22/2037
17181U-AJ-7	CIFC 242 D - CDO		C	4,5	2.C FE	4,000,000	101.1055	4,044,220	4,000,000	4,000,000					8.132	8.209	JAJO	64,150	171,183	03/26/2024	04/22/2037
17181W-AG-9	CIFC 244 D1 - CDO		C	4,5	2.C FE	4,500,000	100.3506	4,515,777	4,500,000	4,500,000					7.597	7.963	JAJO	72,176		09/06/2024	10/16/2037
17307G-UV-8	CMLTI 2005-OPT4 M5 - RMBS			4,5	1.A FM	14,078	99.8824	15,120	15,138	15,138		85			5.383	5.808	MON	14	511	11/30/2016	07/25/2035
22822R-BH-2	CROCAS 2018-2 C - ABS			4	1.F FE	2,846,900	95.8824	2,506,366	2,614,000	2,738,290		(33,093)			4.241	2.840	MON	4,927	110,860	12/30/2021	07/15/2048
25256J-AJ-5	DCLO 8 C - CDO		C	4,5	2.C FE	4,000,000	101.8225	4,072,900	4,000,000	4,000,000					7.798	7.936	JAJO	83,179		08/15/2024	10/20/2037
26243K-AG-2	DRSLF 57 C - CDO		C	4,5	1.E FE	4,223,207	100.0901	4,284,859	4,281,000	4,246,167		7,101			6.485	6.592	FMAN	36,246	315,252	02/16/2022	05/15/2031
26857L-AB-8	ELFI 2020-A B - ABS			4	1.B FE	1,499,549	90.2040	1,353,302	1,500,268	1,499,941		(19)			2.980	3.004	MON	745	44,708	06/18/2020	08/25/2045
26933@-AA-4	E3 2019-1 A - ABS		C	4	1.A FE	2,734,164	82.0134	2,242,448	2,734,247	2,733,585		(581)			3.100	3.200	MS	23,780	87,650	06/21/2019	09/20/2055
29001X-AS-4	ELM17 17R D1R - CDO		C	4,5	2.C FE	3,000,000	100.6760	3,020,280	3,000,000	3,000,000					7.697	7.653	JAJO	48,751	63,908	07/01/2024	07/17/2037
29003N-AE-5	ELM28 28 C - CDO		C	4,5	1.F FE	2,250,000	100.9028	2,270,313	2,250,000	2,250,000					7.412	7.516	JAJO	99,596		04/19/2024	04/17/2037
29003W-AE-5	ELM14 14 C - CDO		C	4,5	1.E FE	1,235,375	100.0769	1,250,961	1,250,000	1,236,485		943			6.767	7.706	JAJO	16,919	95,391	12/12/2023	04/20/2035
29004C-AJ-7	ELM26 26 D - CDO		C	4,5	2.C FE	7,250,000	101.3987	7,351,408	7,250,000	7,250,000					8.232	8.307	JAJO	124,343	365,065	02/15/2024	04/20/2037

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
29004N-AA-2	ELM35 35 A - CDO		C	4,5	1.A FE	10,000,000	99.9911	9,999,113	10,000,000	10,000,000					5.805	5.770	JAJO	45,148		10/18/2024	10/19/2037
29004N-AG-9	ELM35 35 D1 - CDO		C	4,5	2.C FE	2,000,000	99.4873	1,989,746	2,000,000	2,000,000					7.315	7.304	JAJO	11,378		10/18/2024	10/19/2037
31659T-DV-4	FMIC 2005-2 M2 - RMBS			4,5	1.A FM	75,207	98.2969	97,552	99,242	98,613		3,062			5.188	4.382	MON	86	3,184	11/17/2015	12/25/2035
33835N-AA-9	MORGN 2018-3 AR - CDO		C	4,5	1.A FE	798,490	100.1046	797,849	797,016	798,526		36			5.919	5.763	JAJO	9,435		11/27/2024	10/20/2031
33882C-AE-7	FLAT 24 C - CDO		C	4,5	1.F FE	8,400,000	101.4303	8,520,144	8,400,000	8,400,000					7.606	7.680	JAJO	138,427	572,933	11/08/2023	01/15/2037
33888A-AC-9	FLAT 26 A - CDO		C	4,5	1.A FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					5.725	5.808	N/A	21,152		11/01/2024	01/15/2038
362943-AE-2	GALXY 32 C - CDO		C	4,5	1.F FE	2,500,000	100.9405	2,523,513	2,500,000	2,500,000					7.417	7.492	JAJO	37,648	200,058	09/22/2023	10/20/2036
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS			4	1.A FE	318,581	85.4100	272,100	318,581	318,591		9			3.160	3.160	MS	2,824	10,067	10/25/2016	09/20/2047
38138W-AG-9	GLM 19 C - CDO		C	4,5	1.F FE	11,000,000	100.9650	11,106,147	11,000,000	11,000,000					6.967	7.034	JAJO	153,283	563,908	01/19/2024	04/20/2037
38139A-AL-5	GLM 21 C - CDO		C	4,5	1.F FE	5,020,000	100.6842	5,034,210	5,000,000	4,936,989		(83,011)			6.717	7.063	JAJO	67,174	121,688	08/02/2024	07/20/2037
38178D-AJ-6	GOBSL 50BR DR - CDO		C	4,5	2.B FE	3,952,000	100.2812	4,011,248	4,000,000	3,950,824		(1,176)			8.329	8.379	JAJO	66,632	265,663	01/18/2024	04/20/2035
38179N-AD-6	GOCAP 71 B - CDO			4,5	1.C FE	11,000,000	100.6087	11,066,953	11,000,000	11,000,000					7.122	7.185	FMAN	108,803	598,897	02/05/2024	02/09/2037
38179U-AD-0	GOCAP 69M B1 - CDO			4,5	1.C FE	10,000,000	101.0476	10,104,762	10,000,000	10,000,000					7.772	7.837	FMAN	107,939	927,831	09/25/2023	11/10/2036
38179U-AF-5	GOCAP 69M C - CDO			4,5	1.F FE	10,000,000	101.8912	10,189,123	10,000,000	10,000,000					8.522	8.600	FMAN	118,356	1,009,289	09/25/2023	11/10/2036
38218G-AA-0	GOODG 2018-1 A - ABS		C	4	1.A FE	1,503,900	88.0541	1,324,382	1,504,055	1,504,088		68			3.930	3.930	AO	12,479	59,976	04/20/2018	10/15/2053
40443Q-AE-3	HPSPR 2024-2 C - CDO			4,5	1.F FE	6,000,000	101.6244	6,097,462	6,000,000	6,000,000					7.773	7.855	FMAN	60,892	340,393	02/14/2024	05/15/2036
40443Q-AG-8	HPSPR 2024-2 D - CDO			4,5	2.C FE	3,000,000	101.5927	3,047,780	3,000,000	3,000,000					9.573	9.689	FMAN	37,496	206,346	02/14/2024	05/15/2036
42770R-AA-8	HERO 141 A - ABS			4	1.A FE	179,985	94.8641	163,781	172,648	172,967		(5)			4.750	4.732	MS	2,301	8,201	12/07/2016	09/20/2038
42770U-AA-1	HERO 152 A - ABS			4	1.A FE	171,170	90.7400	152,088	167,609	167,856		(12)			3.990	3.977	FA	2,434	6,762	12/07/2016	09/20/2040
44989G-AA-5	IPL 8 SR - CDO		C	4	1.G FE	9,000,000	102.4113	9,217,018	9,000,000	9,000,000					8.000	8.000	MON	48,000	720,000	12/13/2022	11/29/2027
44989M-AA-2	IPL SN - CDO		C	2	1.F FE	2,647,000	103.5531	2,741,050	2,647,000	2,647,000					7.750	8.200	MON	16,525	205,143	12/14/2023	07/02/2029
46149M-AE-6	INVCO 2021-2 D - CDO		C	4,5	2.C FE	90,309	100.2485	97,742	97,500	91,928		538			7.818	9.013	JAJO	1,651	8,399	05/25/2022	07/17/2034
46604K-AE-8	IVYH XXII C - CDO		C	4,5	1.F FE	3,273,125	101.5539	3,300,502	3,250,000	3,272,748		(377)			7.867	7.825	JAJO	51,138	107,053	10/28/2024	04/21/2036
48195D-AG-8	KKR 44 C - CDO		C	4,5	1.F FE	9,250,000	101.3143	9,371,573	9,250,000	9,250,000					7.767	7.848	JAJO	143,697	645,251	11/22/2023	01/22/2036
48252K-AE-9	KKR 21 C - CDO		C	4,5	1.B FE	1,743,860	100.2068	1,787,689	1,784,000	1,753,565		8,104			6.718	7.351	JAJO	25,965	133,781	11/13/2023	04/15/2031
48259B-AL-6	KKR 38 C - CDO		C	4,5	1.E FE	6,500,000	100.1854	6,512,050	6,500,000	6,500,000					7.156	7.223	JAJO	100,779	516,320	03/07/2022	04/18/2033
55281B-AA-7	MCFCL 6 AO - CDO			4,5	1.A FE	43,865,459	100.0828	43,901,759	43,865,459	43,865,988		530			6.604	7.393	JAJO	579,376	3,274,424	06/13/2017	07/20/2030
55281B-AN-9	MCFCL 6 COM - CDO			4	1.F	76,077,880	96.5042	73,418,381	76,077,880	74,773,526		1,634,909			0.000	(103.344)	N/A		9,221,060	03/07/2018	07/20/2030
55281B-AQ-2	MCFCL 6 AU - CDO			4	1.A FE	14,674,679	100.0828	14,686,823	14,674,679	14,674,857		177			6.579	7.393	JAJO	193,081	1,201,390	03/07/2018	07/20/2030
55818R-BG-0	MDPK 14RRR AR3 - CDO			4,5	1.A FE	7,142,620	100.1333	7,137,868	7,128,363	7,154,315		11,695			5.832	6.822	JAJO	83,269		10/31/2024	10/22/2030
55819G-BC-2	MDPK XXXIV CRR - CDO		C	4,5	1.E FE	4,225,000	100.2166	4,234,153	4,225,000	4,225,000					6.747	6.800	JAJO	60,974	28,762	08/30/2024	10/16/2037
55819Q-BN-6	MDPK 19RRRR CR - CDO		C	4,5	1.F FE	7,400,000	100.7139	7,452,830	7,400,000	7,400,000					7.282	7.356	JAJO	106,271	448,214	12/22/2023	01/22/2037
55821G-AJ-4	MDPK LI C - CDO		C	4,5	1.F FE	3,812,031	100.0864	3,878,348	3,875,000	3,826,279		3,085			6.829	7.147	JAJO	52,925	298,648	03/01/2022	07/19/2034
55822A-AQ-0	MDPK XLVI CR - CDO		C	4,5	1.F FE	2,955,000	100.0447	3,001,340	3,000,000	2,961,714		4,391			6.968	7.279	JAJO	45,289	232,571	09/27/2023	10/15/2034
55822N-AG-4	MDPK 61 C - CDO		C	4,5	1.F FE	11,000,000	101.4444	11,158,884	11,000,000	11,000,000					7.517	7.593	JAJO	165,383	714,489	11/22/2023	01/21/2037
55822N-AJ-8	MDPK 61 D - CDO		C	4,5	2.C FE	5,000,000	101.8653	5,093,265	5,000,000	5,000,000					9.117	9.227	JAJO	91,174	388,101	11/22/2023	01/21/2037
55952A-AG-4	MAGNE XXXVII D - CDO		C	4,5	2.C FE	2,964,000	102.0485	3,061,454	3,000,000	2,966,920		2,448			8.617	8.888	JAJO	51,704	297,362	10/26/2023	10/20/2036
55952E-AD-3	MAGNE XXXVIII D - CDO		C	4,5	2.C FE	5,000,000	101.2421	5,062,103	5,000,000	5,000,000					8.156	8.227	JAJO	88,356	245,596	02/23/2024	04/15/2037
55952F-AG-3	MAGNE XXXI D - CDO		C	4,5	2.C FE	2,010,000	100.2142	2,004,285	2,000,000	2,009,800		(200)			7.918	7.877	JAJO	34,309		10/17/2024	07/17/2034
55954P-AS-3	MAGNE 21R CR - CDO		C	4,5	1.F FE	4,860,000	100.0370	5,001,851	5,000,000	4,876,746		9,950			6.479	7.044	JAJO	64,790	366,863	09/19/2023	04/20/2034
55954W-AQ-2	MAGNE 24R CR - CDO		C	4,5	1.F FE	4,172,000	100.0736	4,253,129	4,250,000	4,181,942		7,787			7.018	7.124	JAJO	64,620	320,358	12/06/2023	04/15/2035
55954Y-AN-5	MAGNE XXVI CR - CDO		C	4,5	1.F FE	986,750	100.0864	1,000,864	1,000,000	988,636		1,133			6.787	7.075	JAJO	12,821	76,142	09/13/2023	07/25/2034
55954Y-AQ-8	MAGNE XXVI DR - CDO		C	4,5	2.C FE	6,162,500	100.1820	6,261,374	6,250,000	6,183,791		5,113			7.737	8.016	JAJO	91,345	536,253	02/25/2022	07/25/2034
55955K-AQ-7	MAGNE 29R CR - CDO		C	4,5	1.E FE	5,000,000	100.2586	5,012,929	5,000,000	5,000,000					7.242	7.344	JAJO	132,764		08/14/2024	07/15/2037
559916-AJ-0	MAGNE 47 D1 - CDO			4,5	2.C FE	2,500,000	99.4978	2,487,446	2,500,000	2,500,000					7.371	7.468	JAJO	17,916		10/17/2024	01/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57631T-AA-1	MAST 2022-1 LTD. - ABS		C	4	1.G FE	24,930,605	102.8935	25,652,204	24,930,836	24,927,550		(1,876)			6.895	6.994	MON	76,399	1,739,643	11/30/2022	12/15/2047
58286Q-AG-0	MCHPK 1 C - CDO		C	4,5	1.F FE	2,000,000	100.2194	2,004,388	2,000,000	2,000,000					6.763	6.855	JAJO	42,235		08/02/2024	10/20/2037
59803D-AG-1	MIDO XIII C - CDO		C	4,5	1.F FE	7,500,000	101.4810	7,611,077	7,500,000	7,500,000					7.867	7.954	JAJO	118,011	544,273	11/16/2023	01/21/2037
61744C-YB-6	MSAC 2006-NC1 M1 - RMBS			4,5	1.A FM	131,198	99.5476	161,489	162,223	162,103		2,523			5.023	4.941	MON	136	5,573	03/04/2016	12/25/2035
64135D-AE-5	NEUB 47 C - CDO		C	4,5	1.F FE	733,125	100.0447	750,335	750,000	734,961		1,428			6.706	7.783	JAJO	10,897	56,154	11/15/2023	04/16/2035
64135T-AJ-9	NEUB 56 D - CDO		C	4,5	2.C FE	4,032,000	100.9660	4,038,641	4,000,000	4,033,517		1,517			8.441	8.388	JAJO	177,252		07/16/2024	07/24/2037
64135W-AS-2	NEUB 53R D1R - CDO		C	4,5	2.C FE	3,000,000	101.6741	3,050,224	3,000,000	3,000,000					0.000	0.000	JAJO	29,667		10/30/2024	10/26/2037
64754W-AE-3	NMC 5 C - CDO		C	4,5	1.F FE	6,500,000	100.2519	6,516,371	6,500,000	6,500,000					7.117	6.876	JAJO	92,526	309,550	01/29/2024	04/21/2036
64755D-AG-7	NMC 3 C - CDO		C	4,5	1.F FE	9,391,550	100.0008	9,500,075	9,500,000	9,399,206		4,406			6.979	7.257	JAJO	132,601	627,167	10/09/2024	10/20/2034
67109S-AG-2	OAKC 17 C - CDO		C	4,5	1.F FE	8,000,000	100.9054	8,072,432	8,000,000	8,000,000					6.917	7.000	JAJO	110,678	396,955	01/26/2024	04/20/2037
67109S-AJ-6	OAKC 17 D1 - CDO		C	4,5	2.B FE	6,000,000	100.9553	6,057,320	6,000,000	6,000,000					7.917	8.019	JAJO	95,009	336,883	01/26/2024	04/20/2037
67115L-AQ-7	OAKC 16R CR - CDO		C	4,5	1.F FE	3,500,000	99.7556	3,491,445	3,500,000	3,500,000					6.532	6.578	JAJO	47,632	15,749	08/30/2024	10/19/2037
67115L-AS-3	OAKC 16R D1R - CDO		C	4,5	2.C FE	2,000,000	101.3227	2,026,455	2,000,000	2,000,000					7.632	7.696	JAJO	31,801	10,466	08/30/2024	10/19/2037
67578J-AE-9	OCT51 51 C - CDO		C	4,5	1.F FE	2,680,719	100.1016	2,727,769	2,725,000	2,689,712		1,027			6.829	7.154	JAJO	37,218	209,664	03/01/2022	07/20/2034
67579C-AG-8	OCT71 71 D1 - CDO		C	4,5	2.B FE	4,750,000	101.3234	4,812,863	4,750,000	4,750,000					8.282	8.358	JAJO	81,961	240,526	02/22/2024	04/20/2037
675949-AJ-0	OCT68 68 C - CDO			4,5	1.F FE	9,000,000	101.2314	9,110,822	9,000,000	9,000,000					7.367	7.441	JAJO	132,613	700,254	09/29/2023	10/20/2036
67706X-AY-9	OAKC XIV D1R - CDO			4,5	2.C FE	11,500,000	100.6245	11,571,820	11,500,000	11,500,000					8.114	7.552	JAJO	393,980		06/21/2024	07/21/2037
67707C-AU-2	OAKC X-R CR - CDO		C	4,5	1.F FE	5,046,450	100.2112	5,110,773	5,100,000	5,050,709		2,385			6.879	7.146	JAJO	70,166	394,997	09/13/2023	04/20/2034
68563J-AJ-3	ORCHPK 1 D1 - CDO		C	4,5	2.C FE	3,000,000	101.5077	3,045,231	3,000,000	3,000,000					7.626	7.729	JAJO	52,746		08/29/2024	10/20/2037
693342-AK-3	PCG 2022-B A5 - ABS			4	1.A FE	2,473,334	94.3767	2,154,619	2,283,000	2,465,397		(3,654)			5.099	4.565	JD	9,701	116,410	07/28/2022	06/01/2054
69376B-AA-4	PACEF 2020-1 A - ABS		C	4	1.A FE	3,020,317	83.1899	2,498,867	3,003,812	3,004,639		42			3.000	2.999	MS	25,282	91,816	10/21/2020	09/20/2055
69436#-AA-3	PESOF IV TERM LOAN			5	1.G PL	24,072,956	99.5985	24,088,229	24,185,333	24,141,693		30,345			7.627	7.856	MJSD	10,247	2,377,413	10/11/2022	06/23/2026
69443#-AA-4	BLACKROCK SLS NAV FACILITY SOFR			5	1.F PL	28,600,062	99.5514	28,661,334	28,790,488	28,698,850		55,512			8.500	8.785	MJSD	13,596	3,046,903	09/13/2023	01/26/2027
69688A-AS-0	PLMRS 2018-3 BR3 - CDO			4,5	1.F FE	2,452,500	100.0371	2,500,928	2,500,000	2,464,017		9,670			6.759	7.321	JAJO	35,673	189,157	11/13/2023	10/17/2031
69689Q-AG-0	PLMRS 221 D - CDO		C	4,5	2.C FE	3,266,250	100.3210	3,260,433	3,250,000	3,265,886		(364)			7.667	7.657	JAJO	50,590	68,450	10/15/2024	04/20/2035
696924-AS-8	PLMRS 234R D1R - CDO		C	4,5	2.C FE	3,000,000	101.0771	3,032,313	3,000,000	3,000,000					7.567	7.675	JAJO	45,404		09/18/2024	10/20/2037
696926-AG-9	PLMRS 2023-3 C - CDO		C	4,5	1.F FE	6,000,000	101.4189	6,085,137	6,000,000	6,000,000					7.517	7.593	JAJO	90,209	429,122	11/17/2023	01/21/2037
69700G-AN-2	PLMRS 2019-1 BR - CDO		C	4,5	1.F FE	2,973,750	100.1435	3,004,306	3,000,000	2,977,756		2,640			6.778	6.983	FMAN	27,114	230,031	09/19/2023	11/14/2034
69701X-AE-4	PLMRS 2021-2 C - CDO		C	4,5	1.F FE	1,468,750	100.0511	1,500,767	1,500,000	1,473,399		3,656			6.718	7.130	JAJO	21,832	112,484	11/28/2023	07/17/2034
69703J-AE-3	PLMRS 241 C - CDO		C	4,5	1.F FE	6,000,000	101.1074	6,066,447	6,000,000	6,000,000					6.956	7.017	JAJO	90,427	271,192	02/01/2024	04/15/2037
70537A-AJ-1	PBSPK 1 D - CDO		C	4,5	2.C FE	9,500,000	101.5526	9,647,500	9,500,000	9,500,000					8.117	8.105	JAJO	154,231	499,257	02/12/2024	04/21/2037
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -			4	1.C PL	3,397,240	99.0043	3,281,675	3,314,680	3,397,394		155			6.391	6.305	MJSD	17,653	54,137	12/02/2024	12/20/2058
71680@-DM-5	PETROS PACE FINANCE B Certificate- S1 -			4	2.B PL	60,204	98.9525	58,126	58,741	60,197		(7)			6.965	6.877	MJSD	341	14,243	02/01/2024	12/20/2058
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -			4	1.C PL	893,738	99.0018	859,046	867,707	893,782		44			6.436	6.324	MJSD	4,654	14,272	12/02/2024	12/31/2065
71680@-DR-4	PETROS PACE FINANCE B Certificate- S2 -			4	2.B PL	15,838	98.9486	15,215	15,377	15,837		(2)			7.013	6.896	MJSD	90	1,247	02/16/2024	12/31/2065
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-			4	1.C PL	355,648	98.9814	342,105	345,625	355,646		(2)			6.720	6.513	MON	1,936		12/02/2024	09/30/2062
71680@-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi			4	2.B PL	6,303	98.9298	6,059	6,125	6,300		(2)			7.300	7.071	MON	37	82	06/27/2024	09/30/2062
71680@-EL-6	PETROS PACE FINANCE TITLING TRUST, 2024-			4	1.C PL	206,761	99.0140	200,905	202,905	206,709		(51)			6.368	0.000	MON	1,077	3,302	08/12/2024	09/30/2053
71680@-EM-4	PETROS PACE FINANCE TITLING TRUST, 2024-			4	2.B PL	2,617	98.9628	2,542	2,568	2,617		(1)			6.940	0.000	MON	15	46	08/12/2024	09/30/2053
74989A-AE-7	RRAM 36R BR - CDO		C	4,5	1.F	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					1.900	6.062	JAJO	38,633		12/13/2024	01/17/2040
75010K-AC-9	RAD 6R A1R - CDO		C	4,5	1.A FE	5,000,000	100.2507	5,012,534	5,000,000	5,000,000					6.007	6.093	JAJO	60,074		10/11/2024	10/20/2037
75888E-AJ-7	REG19 XIX C - CDO		C	4,5	1.F FE	987,500	100.1926	1,001,926	1,000,000	987,726		74			6.817	7.105	JAJO	13,635	76,822	12/12/2023	04/20/2035
75889F-AL-8	REG23 XXIII D - CDO		C	4,5	2.C FE	4,945,000	100.4544	5,022,722	5,000,000	4,951,628		(2,246)			7.929	8.189	JAJO	79,290	440,773	02/23/2022	01/22/2035
758968-AN-1	REG22 22R AR - CDO		C	4,5	1.A FE	5,000,000	100.5247	5,026,234	5,000,000	5,000,000					5.867	5.950	JAJO	58,674		10/10/2024	07/20/2035
758968-AS-0	REG22 22R CR - CDO		C	4,5	1.E FE	1,500,000	100.0464	1,500,696	1,500,000	1,500,000					6.617	6.710	JAJO	19,852		10/10/2024	07/20/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
758971-AE-5	REG29 29 D1 - CDO		C	4,5	2.C FE	4,000,000	100.6849	4,027,396	4,000,000	4,000,000					7.656	7.758	JAJO	100,994		08/02/2024	09/06/2037
773663-AE-9	ROCKP 1 C - CDO		C	4,5	1.F FE	1,977,000	100.0804	2,001,608	2,000,000	1,977,721		318			6.779	7.053	JAJO	27,116	152,862	12/12/2023	04/20/2034
78433L-AF-3	EIX 2022-A A3 - ABS			4	1.A FE	599,943	71.1378	426,827	600,000	599,997		15			3.240	3.240	MN	2,484	19,440	02/08/2022	11/15/2048
78449@-AA-1	SLR 2022-2 LLC - ABS			4	1.E PL	19,148,624	101.2430	19,386,632	19,148,624	19,148,624					5.750	5.750	MON	18,351	1,101,046	12/12/2022	12/30/2052
78449@-AB-9	SLR 2022-2 LLC - ABS			4	2.B PL	2,338,006	98.7643	2,380,531	2,410,315	2,340,477		898			6.000	6.219	MON	2,410	144,619	12/12/2022	12/30/2052
80281H-AC-8	SCART 2021-C C - ABS			4	1.B PL	106,270	98.4608	101,745	103,335	103,582		(803)			2.970	1.841	MON	136	3,069	10/01/2021	06/15/2028
802824-AC-6	SCART 21B C - ABS			4	1.C PL	863,588	98.5230	812,160	824,335	840,326		(3,972)			3.090	2.553	MON	1,132	25,472	10/01/2021	10/16/2028
82671C-AG-4	SPEAK 10 D - CDO		C	4,5	2.C FE	1,988,200	100.0438	2,000,876	2,000,000	1,991,073		967			8.087	8.270	JAJO	30,586	178,781	02/18/2022	01/24/2035
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS			4,5	1.A FM	177,562	98.6173	200,695	203,509	201,830		5,350			5.128	6.067	MON	174	7,609	03/18/2016	06/25/2035
86358E-MR-4	SAIL 2004-9 M1 - RMBS			4,5	1.A FM	211,070	99.0766	241,758	244,012	239,459		3,544			5.428	6.650	MON	221	15,404	03/14/2016	10/25/2034
87170B-AN-6	SYMP 43 D1 - CDO		C	4,5	2.B FE	4,850,000	101.5339	4,924,396	4,850,000	4,850,000					8.456	8.547	JAJO	88,857	221,006	03/14/2024	04/15/2037
87190G-AC-5	SYMP XXVI AR - CDO		C	4,5	1.A FE	6,184,206	100.1723	6,183,731	6,173,095	6,183,630		(577)			5.959	6.546	JAJO	73,571		10/23/2024	04/20/2033
874777-AE-5	TALPK 1 C - CDO		C	4,5	1.F FE	2,796,889	100.1077	2,833,048	2,830,000	2,799,124		517			6.829	7.800	JAJO	38,652	217,742	09/19/2023	04/20/2034
88035K-AA-7	TENET 241 A1 - ABS			2	1.C FE	5,993,007	98.9180	5,932,111	5,997,000	5,993,029		22			5.490	5.495	MON	27,436	47,559	10/15/2024	10/20/2054
88239M-AQ-2	TCIFC 2023-11 D1R - CDO		C	4,5	2.C FE	4,500,000	100.8482	4,538,171	4,500,000	4,500,000					7.746	7.411	JAJO	92,956		09/06/2024	10/21/2037
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS			4	2.A FE	5,614,905	94.6207	5,380,434	5,686,320	5,627,398		(14,588)			2.794	3.424	MON	6,179	158,876	02/09/2022	07/19/2038
89614Y-AF-3	TCN 2021-SFR1 E2 - CMBS			4	2.C FE	1,294,073	94.4851	1,303,894	1,380,000	1,339,917		11,773			2.894	4.810	MON	1,553	39,937	02/14/2022	07/19/2038
90931C-AA-6	UAL AA - ABS			1	1.E FE	8,905,300	94.9213	8,372,003	8,819,941	8,884,476		(4,782)			4.150	3.986	FA	128,110	372,245	08/18/2021	08/25/2031
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-			1	1.E FE	1,876,599	101.3898	1,845,024	1,819,733	1,862,271		(2,031)			5.875	4.609	JAJO	22,570	106,909	03/11/2022	04/15/2029
91823A-AW-1	VBTEL 2022-1 C22 - ABS			2	1.F FE	2,900,000	87.2831	2,531,209	2,900,000	2,900,000					3.706	3.735	MON	4,777	107,474	02/18/2022	02/15/2057
92581*-AA-2	VICOF II TRUST - ABS			4	1.F PL	11,190,586	98.4600	11,045,866	11,218,633	11,201,595		2,948			4.000	4.033	MON	13,712	589,209	02/15/2022	02/10/2030
96467H-AS-5	WBOX III CR - CDO		C	4,5	1.F FE	2,000,000	99.7549	1,995,099	2,000,000	2,000,000					6.556	6.608	JAJO	28,409		09/26/2024	10/15/2035
G1332#-AA-4	PROJECT ROTARY TL (DYAL II) TSFR3M - ABS			4,5	1.B PL	25,000,000	100.0806	25,020,150	25,000,000	25,000,000					7.960	8.065	MJSD	165,833	2,020,826	11/15/2023	05/15/2026
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT		C	4	2.A PL	765,039	102.5431	786,460	766,956	765,502		413			8.270	8.321	MON	5,286	64,958	06/27/2023	06/28/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,243,241,206	XXX	1,245,834,889	1,242,341,948	1,241,894,979		1,616,427			XXX	XXX	XXX	14,890,624	72,548,472	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,809,229,996	XXX	7,777,210,725	8,414,608,317	8,667,715,425	(40,762)	(40,664,290)		(1,881,274)	XXX	XXX	XXX	91,844,442	399,066,238	XXX	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.B FE	3,511,466	101.5198	3,016,153	2,971,000	3,290,695		(220,771)			6.750	(0.599)	JD	8,913	200,543	09/17/2021	12/29/2049
05379H-AA-2	AVISTA CAPITAL II			2	2.C FE	8,583,110	87.4730	8,747,297	10,000,000	9,013,240		79,655			5.636	6.908	MJSD	48,532	651,382	12/28/2011	06/01/2037
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	9,719,854	102.2275	9,831,219	9,617,000	9,690,969		(12,463)			7.750	7.546	FA	279,494	745,318	08/16/2022	12/31/2049
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	15,283,346	117.6631	11,943,978	10,151,000	13,616,210		(568,781)			8.750	2.288	MS	296,071	888,213	12/30/2021	09/01/2030
21869M-AA-5	CORESTATES CAPITAL III			2,5	2.B FE	11,451,085	98.6528	11,542,382	11,700,000	11,663,973		17,014			5.355	5.585	FMAN	81,799	727,173	09/25/2000	02/15/2027
32082C-AC-1	FIRST MARYLAND CAPITAL II			2	2.B FE	16,473,180	97.7242	16,417,666	16,800,000	16,746,625		25,670			5.683	5.925	FMAN	161,767	1,097,589	02/11/2005	02/01/2027
456837-AR-4	ING GROEP NV		C	2	3.A FE	15,575,000	98.6810	13,815,347	14,000,000	15,034,821		(540,179)			5.750	1.725	MN	100,625	805,000	09/16/2021	12/29/2049
780097-BQ-3	NATWEST GROUP PLC		C	2	2.C FE	7,416,869	99.4600	6,663,818	6,700,000	7,012,173		(311,919)			6.000	1.276	MJSD	1,117	402,000	12/10/2021	12/29/2049
857477-AX-1	STATE STREET CORP			2	2.A FE	3,775,718	97.2806	3,797,835	3,904,000	3,855,089		11,849			5.345	5.826	FMAN	27,243	242,243	12/21/2016	05/15/2028
883199-AR-2	TEXTRON FINANCIAL CORP			1,2,5	3.A FE	5,010,311	89.3452	5,134,669	5,747,000	5,058,260		16,385			6.520	7.896	FMAN	48,920	425,253	02/01/2022	02/15/2067
902613-BE-7	UBS GROUP AG		C	2	2.C FE	2,817,000	114.5931	3,228,088	2,817,000	2,817,000					9.250	9.248	MN	34,743	260,573	11/08/2023	12/29/2049
949746-TD-3	WELLS FARGO & CO			2	2.B FE	436,250	97.1620	485,810	500,000	436,695		445			3.900	4.770	MJSD	867	19,500	07/08/2022	12/29/2049
949746-TF-8	WELLS FARGO & CO			2	2.B FE	15,000,121	98.8490	14,827,347	15,000,000	15,000,000		(38)			5.918	5.730	JAJO	192,319	1,005,909	07/16/1997	04/15/2027
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB		D	2	2.C FE	9,043,650	100.6250	9,056,250	9,000,000	9,026,968		(9,622)			6.875	6.742	JD	1,719	620,305	02/15/2023	12/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						124,096,960	XXX	118,507,859	118,907,000	122,262,718		(1,512,757)			XXX	XXX	XXX	1,284,128	8,090,999	XXX	XXX
1309999999. Total - Hybrid Securities						124,096,960	XXX	118,507,859	118,907,000	122,262,718		(1,512,757)			XXX	XXX	XXX	1,284,128	8,090,999	XXX	XXX
83014@-AB-4	SSLP NOTE ISSUER LLC CF0 - A2				2.A PL	42,397,859	101.7643	43,145,879	42,397,859	42,397,859					8.329	8.449	MS	1,059,430	1,715,426	12/04/2024	12/31/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS				1.G PL	9,680,782	102.1353	9,887,491	9,680,782	9,680,782					5.000	5.000	MS	142,523	431,742	05/15/2024	12/31/2045
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						52,078,641	XXX	53,033,370	52,078,641	52,078,641					XXX	XXX	XXX	1,201,953	2,147,168	XXX	XXX
83012D-AW-3	SIXST 16R CR - CDO		C	4,5	1.F FE	9,000,000	101.2537	9,112,834	9,000,000	9,000,000					7.517	7.593	JAJO	135,313	626,370	12/08/2023	01/21/2037
829921-AG-0	SIXST 26 D1 - CDO		C	4,5	2.C FE	1,000,000	101.5539	1,015,539	1,000,000	1,000,000					7.894	7.999	JAJO	25,657		07/26/2024	10/19/2037
83011Q-AE-5	SIXST XXIV C - CDO		C	4,5	1.F FE	9,500,000	101.0439	9,599,172	9,500,000	9,500,000					7.076	7.139	JAJO	130,714	410,502	02/16/2024	04/23/2037
83011Q-AG-0	SIXST XXIV D - CDO		C	4,5	2.C FE	10,000,000	101.6310	10,163,101	10,000,000	10,000,000					8.226	8.310	JAJO	159,955	496,316	02/16/2024	04/23/2037
83012C-AJ-4	SIXST 9R D1R - CDO		C	4,5	2.C FE	8,000,000	101.4031	8,112,252	8,000,000	8,000,000					7.717	8.478	JAJO	293,002		07/02/2024	07/21/2037
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						37,500,000	XXX	38,002,898	37,500,000	37,500,000					XXX	XXX	XXX	744,641	1,533,188	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						89,578,641	XXX	91,036,268	89,578,641	89,578,641					XXX	XXX	XXX	1,946,594	3,680,356	XXX	XXX
09607*-AA-6	BLUE TORCH CREDIT OPPORTUNITIES FUND III			5	1.F PL	8,050,000	100.6928	8,105,773	8,050,000	8,050,000					7.157	7.156	MON	107,110	688,200	07/20/2023	07/21/2025
10970#-AA-9	BRINLEY PD SPV I LLC				1.F PL	16,284,954	100.6660	16,312,724	16,204,800	16,588,142		(116,831)			6.050	5.757	N/A	267,014	1,230,965	12/09/2024	10/14/2033
10970#-AB-7	BRINLEY PD SPV I LLC				1.F PL	11,523,475	100.0001	11,377,931	11,377,920	11,499,790		(15,689)			6.242	6.173	N/A	193,411	457,658	12/09/2024	10/14/2033
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN			5	1.G PL	15,191,088	100.0000	15,191,088	15,191,088	15,191,088					7.379	7.473	MON		1,150,069	11/08/2021	09/20/2026
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN			5	1.F PL	31,514,458	100.0000	31,514,458	31,514,458	31,514,458					7.157	7.229	MON		2,101,160	06/11/2021	03/10/2026
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN Due 3/23			5	1.G PL	29,567,860	100.0000	29,597,457	29,597,457	29,588,140		8,008			7.779	7.895	MJSD		3,092,906	05/02/2022	03/23/2026
BKL782-93-9	ZIRAAT JUNE 24 DPR TRANCHE B TSFR3M			5	2.C Z	2,700,000	99.6400	2,690,280	2,700,000	2,700,000					7.459	7.565	N/A	8,950	97,332	06/26/2024	06/15/2034
BKLMCA-9L-3	IRIDIUM CAPITAL (LIMA) 2024-2 TL				2.B Z	5,700,000	90.9700	5,185,290	5,700,000	5,700,000					6.925	6.925	N/A	17,543	96,488	09/12/2024	12/15/2043
G8868K-AB-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO		C		2.B PL	7,450,000	102.7878	7,657,688	7,450,000	7,450,000					10.210	10.210	N/A	2,078	769,154	06/29/2023	07/11/2026
WHLN28-9L-1	PROJECT RINGS (OFFSHORE)			5	1.D	2,564,004	99.7050	2,560,281	2,567,856	2,564,028		24			4.430	4.472	JAJO			12/20/2024	12/23/2028
WHLN28-9M-9	PROJECT RINGS (ONSHORE) TSFR1M			5	1.D	3,426,996	99.7050	3,422,019	3,432,144	3,427,027		32			4.430	4.472	JAJO			12/20/2024	12/23/2028
WHLNBT-92-7	THE BATTERY				1.F Z	2,842,575	109.5136	3,082,186	2,814,431	2,841,314		(1,159)			7.590	7.501	N/A	213,615	70,075	11/21/2023	03/31/2048
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						136,815,410	XXX	136,697,175	136,600,154	137,113,987		(125,616)			XXX	XXX	XXX	809,722	9,754,009	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						136,815,410	XXX	136,697,175	136,600,154	137,113,987		(125,616)			XXX	XXX	XXX	809,722	9,754,009	XXX	XXX
2419999999. Total - Issuer Obligations						8,696,949,367	XXX	7,421,509,598	8,464,997,740	8,594,892,082	(3,405)	(35,576,540)		(1,881,274)	XXX	XXX	XXX	92,482,117	350,059,680	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						153,860,454	XXX	131,913,062	152,689,677	153,540,090		(152,354)			XXX	XXX	XXX	587,816	6,058,168	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						673,343,257	XXX	551,519,587	572,671,071	616,084,959	(40,762)	(10,212,792)			XXX	XXX	XXX	2,719,135	40,178,012	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,287,274,127	XXX	1,289,173,534	1,283,776,538	1,286,450,940		1,287,392			XXX	XXX	XXX	15,693,914	74,534,123	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						136,815,410	XXX	136,697,175	136,600,154	137,113,987		(125,616)			XXX	XXX	XXX	809,722	9,754,009	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						10,948,242,614	XXX	9,530,812,955	10,610,735,181	10,788,082,058	(44,167)	(44,779,910)		(1,881,274)	XXX	XXX	XXX	112,292,704	480,583,991	XXX	XXX

1.

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

1A	1A ...$	1,428,989,334	1B ..$	244,384,551	1C ..$	396,152,914	1D ..$	384,256,473	1E ..$ 497,650,258 1F ..$ 1,375,265,776 1G ..$ 2,101,819,969
1B	2A ...$	1,601,883,341	2B ..$	1,603,523,313	2C ..$	978,139,375			
1C	3A ...$	85,314,498	3B ..$	34,275,831	3C ..$	20,684,070			
1D	4A ...$	16,112,626	4B ..$	216,572	4C ..$	9,864,431			
1E	5A ...$		5B ..$		5C ..$	9,548,448			
1F	6 .....$	276							

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
060505-GB-4	BANK OF AMERICA CORP			3,000,000.000	1,000.00	0.000	2,888,526	96.284	2,888,526	3,000,000		131,250		(111,474)			(111,474)		2.B FE	01/20/2022
23989#-12-9	DAYTON PARTS HOLDINGS LLC			100.000	25.00	35.772	3,577	35.772	3,577	3,577									4.B FE	12/21/2010
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			8,250,000.000	1,000.00	0.000	7,794,143	94.474	7,794,143	8,250,000		278,438		(455,857)			(455,857)		1.F FE	06/08/2021
42863#-13-8	HIBERNATION HOLDING COMPANY			1,000,000.000	25.00	0.000		0.000												06/30/2014
47630#-11-5	JENSEN HUGHES HOLDINGS CORP			77,770.300	25.00	97.426	7,576,840	97.426	7,576,840	7,157,084		448,406		6,109			6,109		5.A FE	12/31/2024
BHM2E1-L6-0	HUM CAPITAL INC - A			150,084.000	25.00	19.989	3,000,000	19.989	3,000,000	3,000,006				(30)			(30)		5.B GI	06/13/2023
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							21,263,087	XXX	21,263,087	21,410,667		858,094		(561,252)			(561,252)		XXX	XXX
BHM21B-G3-5	MES PARTNERS INC			23,286.760	25.00	0.001		0.080	2										4.C FE	06/30/2020
BHM26Y-Y2-2	MES PARTNERS INC - C			1,012.500	25.00	202.500	205,031	202.500	205,031	205,031		8							5.A FE	09/22/2020
BHM298-ZV-1	RED BARN HOLDINGS INC			10,596.230	25.00	1.000	10,596	1.000	10,596	10,596		848							4.A FE	10/02/2017
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							215,627	XXX	215,630	215,627	856								XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							21,478,714	XXX	21,478,716	21,626,294	856	858,094		(561,252)			(561,252)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							21,478,714	XXX	21,478,716	21,626,294	856	858,094		(561,252)			(561,252)		XXX	XXX

1.

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

1A	1A ...$		1B ..$		1C ..$		1D ..$		1E ..$		1F ..$ 7,794,143	1G ..$
1B	2A ...$		2B ..$ 2,888,526		2C ..$							
1C	3A ...$		3B ..$		3C ..$							
1D	4A ...$ 10,596		4B ..$ 3,577		4C ..$							
1E	5A ...$ 7,781,871		5B ..$ 3,000,000		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
97190*-11-4	WILSHIRE NEW YORK PARTNERS III, LLC			16.000		0.000										06/30/2009	
B0A0AG-WL-0	DREAMREACHER INC			19,900.000		0.000										01/31/2001	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						XXX										XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON			50,000.000	5,000,000	100.000	5,000,000	5,000,000		105,071						04/06/2022	
55331#-10-0	MPE FLOW HOUSE, INC.			250.000	1,613	6.450	1,613	250								12/17/2021	
59047#-10-9	MES PARTNERS, INC.			195,215.140	20	0.000	20					19		19		06/30/2020	
BHM01H-MX-3	DAYTON PARTS HOLDINGS LLC			100.000	3,665	36.650	3,665	3,665				(5)		(5)		12/21/2010	
BHM0F9-D6-5	TURBO CAYMAN WARRANT_EQUITY			122.550		0.000						(1)		(1)		04/26/2013	
BHM0K0-4Y-7	KCAD HOLDINGS I LIMITED		C	418,220,006.000	41,822	0.000	41,822					41,404		41,404		03/27/2013	
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC			81,727.380	8	0.000	8	2				8		8		03/28/2016	
BHM195-NR-1	AAA PARTNERS INC			1,822.150	1,822	1.000	1,822	1,822								03/03/2015	
BHM195-NS-9	ACE PARTNERS INC			2,578.510	2,579	1.000	2,579	2,579								03/03/2015	
BHM1E1-S7-3	MPE POWER STRUCTURES INC			150.000	150	1.000	150	150								10/08/2015	
BHM1F4-A9-1	JENSEN HUGHES HOLDINGS CORP			200,000.000	200,000	1.000	200,000	200,000								12/17/2021	
BHM1KA-35-7	OAC HOLDINGS I CORP			53.210	53,210	1,000.000	53,210	53,210								12/17/2021	
BHM1NJ-HW-1	AUTOMATION SMC HOLDINGS INC			500.000	500,000	1,000.000	500,000	500,000								12/17/2021	
BHM1SB-80-3	BPC HOLDING III CORP			3,000.000	3,000,000	1,000.000	3,000,000	3,000,000								09/27/2017	
BHM1SD-XT-8	RED BARN HOLDINGS INC			700.000	7,000	10.000	7,000	7,000								10/02/2017	
BHM26Y-Y3-0	MES PARTNERS INC - WTS			279,423.000	28	0.000	28					28		28		09/22/2020	
BHM2H1-5L-2	HUM CAPITAL INC			230,697.000	772,835	3.350	772,835	2,307								11/28/2023	
BHM2JP-D1-2	HIBERNATION HOLDING COMPANY			26,409.000	440	0.017	440	440								12/23/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					9,585,191	XXX	9,585,191	8,771,425		105,071		41,453		41,453		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					9,585,191	XXX	9,585,191	8,771,425		105,071		41,453		41,453		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
45069#-10-9	Talcott Resolution Life & Annuity Insurance Company			2,000.000	626,632,214	313,316.107	626,632,214	1,000,001		275,000,000		(260,307,345)		(260,307,345)		04/27/2018	
45070#-10-6	Talcott Resolution International Life Reassurance Corporation			1,000,000.000	13,128,736	13.129	13,128,736	10,792,348				354,043		354,043		04/27/2018	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					639,760,950	XXX	639,760,950	11,792,349		275,000,000		(259,953,302)		(259,953,302)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					639,760,950	XXX	639,760,950	11,792,349		275,000,000		(259,953,302)		(259,953,302)		XXX	XXX
5989999999 - Total Common Stocks					649,346,141	XXX	649,346,141	20,563,774		275,105,071		(259,911,849)		(259,911,849)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					670,824,855	XXX	670,824,858	42,190,068	856	275,963,165		(260,473,101)		(260,473,101)		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
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS		12/01/2024	DIRECT		16,211	16,211	
38378N-HQ-9	GNR 2013-175 IO - CMBS		10/01/2024	DIRECT		48,334		
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS		12/01/2024	DIRECT		21,555	21,555	
38380M-E9-8	GNR 2019-008 IO - CMBS		10/01/2024	DIRECT		109,699		
38380M-G5-4	GNR 2019-014 IO - CMBS		10/01/2024	DIRECT		522,364		
38380M-K7-5	GNR 2019-017 IO - CMBS		10/01/2024	DIRECT		443,290		
38380N-KC-2	GNR 2019-105 IO - CMBS		10/01/2024	DIRECT		162,648		
912810-UA-4	UNITED STATES TREASURY		06/12/2024	VARIOUS		164,392,195	166,100,000	355,534
912810-UC-0	UNITED STATES TREASURY		12/13/2024	VARIOUS		4,703,255	5,000,000	71,026
912810-UE-6	UNITED STATES TREASURY		12/16/2024	CITIGROUP GLOBAL MARKETS INC.		983,125	1,000,000	3,978
0109999999. Subtotal - Bonds - U.S. Governments						171,402,676	172,137,766	430,538
00402D-2D-6	ABU DHABI DEVELOPMENTAL HOLDING COMPANY	C	09/25/2024	JPMORGAN SECURITIES INC, NEW YORK		987,940	1,000,000	
168863-DV-7	CHILE, GOVERNMENT OF	C	04/10/2024	VARIOUS		2,615,880	3,000,000	18,278
168863-DZ-8	CHILE, GOVERNMENT OF	C	03/13/2024	VARIOUS		3,478,728	3,600,000	30,800
21987D-AG-9	CORPORACION FINANCIERA DE DESARROLLO SA	C	04/23/2024	JP MORGAN SECURITIES LLC		1,284,517	1,300,000	
29135L-AU-4	EMIRATE OF ABU DHABI	C	08/12/2024	VARIOUS		3,078,342	3,100,000	7,868
445545-AF-3	HUNGARY (GOVERNMENT)	C	06/12/2024	VARIOUS		2,880,500	2,500,000	57,823
445545-AU-0	HUNGARY (GOVERNMENT)	C	01/03/2024	JPMORGAN SECURITIES INC, NEW YORK		978,830	1,000,000	
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LTD	C	11/21/2024	BARCLAYS BANK PLC		874,490	1,000,000	7,933
455780-CH-7	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	03/26/2024	ING BANK N.V. - AMSTERDAM		4,983,500	5,000,000	30,347
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	09/26/2024	BARCLAYS BANK PLC		967,000	1,000,000	5,431
46514B-RL-3	ISRAEL, STATE OF (GOVERNMENT)	C	03/05/2024	GOLDMAN SACHS INTL		1,488,300	1,500,000	
46514B-RM-1	ISRAEL, STATE OF (GOVERNMENT)	C	10/31/2024	VARIOUS		2,835,410	3,000,000	28,031
500631-BB-1	KOREA ELECTRIC POWER CORP	C	01/24/2024	CITIGROUP		1,497,105	1,500,000	
50065L-AH-3	KOREA NATIONAL OIL CORP	C	03/25/2024	CITIGROUP GLOBAL MARKETS LIMITED		496,370	500,000	
69377F-AC-0	PT FREEPORT INDONESIA	C	05/29/2024	HSBC SINGAPORE		1,929,000	2,000,000	15,844
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)	C	03/20/2024	GOLDMAN SACHS & CO.		5,402,760	4,400,000	101,208
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)	C	05/30/2024	VARIOUS		4,275,900	4,000,000	79,692
715638-BM-3	PERU, REPUBLIC OF (GOVERNMENT)	C	05/30/2024	GOLDMAN SACHS & CO.		3,349,150	3,500,000	6,563
715638-EB-4	PERU, REPUBLIC OF (GOVERNMENT)	C	08/01/2024	BOFA SECURITIES, INC		599,574	600,000	
715638-EC-2	PERU, REPUBLIC OF (GOVERNMENT)	C	08/01/2024	BOFA SECURITIES, INC		1,387,526	1,400,000	
718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/20/2024	CITIGROUP		5,498,900	5,000,000	128,031
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	06/18/2024	VARIOUS		5,725,850	7,000,000	95,378
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/07/2024	VARIOUS		3,592,000	5,000,000	26,222
731011-AV-4	POLAND, REPUBLIC OF (GOVERNMENT)	C	04/22/2024	VARIOUS		4,651,080	4,800,000	47,396
731011-AY-8	POLAND, REPUBLIC OF (GOVERNMENT)	C	03/11/2024	CITIGROUP GLOBAL MARKETS LIMITED		498,515	500,000	
731011-AZ-5	POLAND, REPUBLIC OF (GOVERNMENT)	C	05/28/2024	VARIOUS		8,247,564	8,500,000	73,501
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	03/26/2024	GOLDMAN SACHS & CO.		5,449,050	4,500,000	6,672
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	03/07/2024	GOLDMAN SACHS & CO.		570,540	600,000	11,691
760942-BG-6	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	11/20/2024	VARIOUS		1,417,450	1,500,000	12,469
77586R-AV-2	ROMANIA (GOVERNMENT)	C	09/19/2024	GOLDMAN SACHS INTL		397,172	400,000	
80413T-BG-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	01/08/2024	CITIGROUP GLOBAL MARKETS LIMITED		989,930	1,000,000	
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	06/04/2024	VARIOUS		6,836,600	8,000,000	123,625
91087B-AK-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	09/26/2024	JP MORGAN CHASE INTL		1,932,000	2,000,000	39,583
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	03/13/2024	VARIOUS		3,866,500	6,000,000	63,898
91087B-AP-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME	D	08/12/2024	VARIOUS		1,254,450	2,000,000	30,000
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	03/07/2024	BARCLAYS BANK PLC		1,991,800	2,000,000	44,718
91087B-AZ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/02/2024	BANC OF AMERICA/FIXED INCOME		2,975,580	3,000,000	
91087B-BA-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/02/2024	BANK OF AMERICA SECURITIES		993,230	1,000,000	
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	03/20/2024	VARIOUS		5,389,600	4,500,000	62,891
AM2179-64-7	EMPRESA DE TRANSPORTE ME	C	08/12/2024	BCO SANTANDER US		1,058,880	1,200,000	3,000
AP6574-19-2	ABU DHABI CRUDE OIL REGS		03/13/2024	VARIOUS		2,159,230	2,400,000	22,489
AS1975-80-2	STATE OF QATAR	C	05/28/2024	VARIOUS		14,321,440	14,800,000	162,956
BN6176-54-7	QNB FINANCE LTD	C	03/26/2024	VARIOUS		2,235,000	2,400,000	4,690
BP3057-90-1	ABU DHABI PORTS CO PJSC	C	03/20/2024	VARIOUS		2,694,730	3,200,000	26,542
G3705Q-AB-3	GACI FIRST INVESTMENT CO	D	03/26/2024	BANCO BILBAO VIZCAYA ARGENTARIA S.A		861,250	1,000,000	24,635
G4937M-AH-7	MDGH GMTN BV	D	05/28/2024	MERRILL LYNCH INTERNATIONAL		3,818,100	3,300,000	18,276
MOR08Q-AG-6	AFRICAN EXPORT IMPORT BANK	D	04/10/2024	VARIOUS		2,115,253	2,500,000	30,215
M6320U-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	02/28/2024	FX - STANDARD CHARTERED BANK, LONDON		1,614,000	2,000,000	32,250
M6320U-BC-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	03/13/2024	VARIOUS		5,367,840	8,200,000	23,824
M6320U-BM-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	03/07/2024	CITIGROUP GLOBAL MARKETS LIMITED		1,344,200	2,000,000	20,583
M6320U-CJ-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	05/30/2024	HSBC BANK PLC		3,274,200	3,400,000	74,399
M6846H-BV-4	MDGH GMTN (RSC) LTD	D	03/26/2024	FX - STANDARD CHARTERED BANK, LONDON		1,036,500	1,000,000	22,917

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
M81805-AP-4	QATAR, STATE OF (GOVERNMENT)	D	02/22/2024	MORGAN STANLEY & CO. INTERNATIONAL PLC		2,259,700	2,000,000	12,800
M8180A-AE-8	QATARENERGY	D	08/12/2024	MARKETTAXESS CORP		1,165,260	1,500,000	4,167
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	D	03/06/2024	VARIOUS		3,501,500	4,000,000	67,711
M9402M-AG-7	UNITED ARAB EMIRATES (GOVERNMENT)	D	03/13/2024	VARIOUS		5,413,450	5,700,000	46,979
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE DE CHILE	D	06/04/2024	VARIOUS		4,049,200	4,800,000	17,875
P3742R-AX-8	EMPRESA DE LOS FERROCARRILES DEL ESTADO	D	08/12/2024	BCO SANTANDER US		808,200	1,200,000	19,022
P42009-AE-3	FONDO MIVIVIENDA SA	D	03/20/2024	HSBC SECURITIES (USA), INC.		1,654,780	1,700,000	34,944
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E	D	03/20/2024	HSBC SECURITIES (USA), INC.		1,679,600	1,700,000	36,954
V0055B-AY-1	AFRICA FINANCE CORP	D	03/13/2024	VARIOUS		2,103,500	2,400,000	24,741
X0645A-DC-3	BANK GOSPODARSTWA KRAJOWEGO	D	10/31/2024	VARIOUS		5,741,410	5,500,000	100,781
X0R483-BD-3	BULGARIA, REPUBLIC OF (GOVERNMENT)	D	09/05/2024	DEUTSCHE BANK AG LONDON		2,886,950	2,900,000	1,611
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	D	02/27/2024	CITIGROUP GLOBAL MARKETS LIMITED		2,032,600	2,000,000	21,667
X7360W-CQ-3	ROMANIA (GOVERNMENT)	D	03/20/2024	INTESA SANPAOLO SPA		2,023,500	1,900,000	24,443
X7S904-CR-0	LATVIA, REPUBLIC OF (GOVERNMENT)	D	08/19/2024	JPMORGAN SECURITIES INC, NEW YORK		2,044,660	2,000,000	23,063
X93622-GL-0	HUNGARY (GOVERNMENT)	D	08/12/2024	VARIOUS		2,173,880	2,000,000	26,625
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	03/06/2024	FX - STANDARD CHARTERED BANK, LONDON		1,605,500	1,300,000	14,273
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD	D	03/07/2024	VARIOUS		3,527,682	3,700,000	56,083
ZP6092-88-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	03/20/2024	VARIOUS		5,400,020	7,600,000	31,500
0309999999. Subtotal - Bonds - All Other Governments						199,640,648	213,500,000	2,187,908
00402D-2A-2	ABU DHABI DEVELOPMENTAL HOLDING COMPANY	C	04/30/2024	CITIGROUP GLOBAL MARKETS LIMITED		795,752	800,000	
00402D-2B-0	ABU DHABI DEVELOPMENTAL HOLDING COMPANY	C	04/30/2024	CITIGROUP GLOBAL MARKETS LIMITED		796,056	800,000	
64972J-KS-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/23/2024	DIRECT		1,550,000	1,550,000	3,022
650036-JW-7	NEW YORK ST URBAN DEV CORP REV		09/26/2024	DIRECT		492,355	465,000	554
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,634,163	3,615,000	3,576
123456-AA-3	GAUGE CAPITAL III NB LLC - ABS		10/31/2024	DIRECT		19,188,889	19,530,676	
123456-AB-1	ORION FUND II DD T/L1L 10/24 ABS		12/13/2024	DIRECT		20,370,370	20,401,746	
123456-AC-9	GAUGE CAPITAL II T/L 1L 8/24 ABS		12/20/2024	DIRECT		14,432,309	14,687,317	
00119B-AD-5	AGL 29 C - CDO	C	01/16/2024	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
00121B-AJ-8	AGL 32 D1 - CDO	C	06/20/2024	CITIGROUP GLOBAL MARKETS INC.		7,000,000	7,000,000	
00121D-AD-7	AGL 33 D1 - CDO		09/06/2024	VARIOUS		4,197,976	4,200,000	6,598
00121J-AA-0	AGL 34 A1 - CDO	C	10/11/2024	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	
00140H-AC-7	AIMCO 19 C - CDO	C	09/26/2024	BANK OF AMERICA, N.A.		3,500,000	3,500,000	
00140N-BC-3	AIMCO 11RR 1R2 - CDO	C	08/01/2024	J P MORGAN SECURITIES		3,460,000	3,460,000	
00237@-AA-1	ASL HOLDINGS LOAN TRUST 2023-1 - ABS		08/30/2024	DIRECT		(4,027,158)	(4,027,158)	(49,970)
00287Y-DW-6	ABBVIE INC		02/22/2024	JP MORGAN SECURITIES LLC		3,786,966	3,800,000	
00723L-2B-4	ADNOC MURBAN RSC LTD	C	09/04/2024	JPMORGAN SECURITIES INC, NEW YORK		891,000	900,000	
00723L-2C-2	ADNOC MURBAN RSC LTD	C	09/04/2024	MORGAN STANLEY & CO. INTERNATIONAL PLC		886,041	900,000	
00840C-AA-5	AG ABC STRUCTURED NOTE LP		04/16/2024	DIRECT		30,838,067	30,838,067	
00840C-AB-3	AG ABC STRUCTURED NOTE LP		04/16/2024	DIRECT		6,608,157	6,608,157	
00889E-AW-5	AIMCO 18R D1R - CDO	C	06/18/2024	JP MORGAN SECS INC., - FIXED INCOME		3,750,000	3,750,000	
00901A-AY-3	AIMCO 10RR D1R - CDO	C	05/23/2024	NOMURA SECURITIES/FIXED INCOME		5,125,000	5,125,000	47,335
00901F-AQ-9	AIMCO 16R CR - CDO	C	06/07/2024	GOLDMAN SACHS AND CO.		2,500,000	2,500,000	
016269-AC-6	ALINE 1 C - CDO		02/02/2024	BANK OF AMERICA, N.A.		3,990,000	4,000,000	12,466
01749F-AG-5	ALLEG 16 D1 - CDO		02/29/2024	GOLDMAN		7,000,000	7,000,000	
02364W-AW-5	AMERICA MOVIL SAB DE CV	C	03/07/2024	BARCLAYS BANK		534,955	500,000	13,696
03665J-AS-7	ANTR 171RR BR1 - CDO	C	12/13/2024	BNP PARIBAS		3,000,000	3,000,000	
03665L-AU-7	ANTR 183R DR - CDO	C	08/08/2024	CITIGROUP (SSB)		4,500,000	4,500,000	
03718N-AC-0	ANTOFAGASTA PLC	C	05/28/2024	BANC OF AMERICA/FIXED INCOME		4,612,500	4,500,000	21,094
03768R-AY-2	APID XXXII DR - CDO	C	06/06/2024	JP MORGAN SECS INC., - FIXED INCOME		4,150,000	4,150,000	
03770W-AJ-0	APID 48 D1 - CDO	C	08/07/2024	US BANK		2,494,275	2,500,000	23,675
04015N-AU-8	ARES 37 CRR - CDO	C	06/04/2024	NOMURA SECURITIES/FIXED INCOME		2,950,000	2,950,000	43,215
04018B-BE-6	ARES 55RR D1R - CDO	C	10/01/2024	JP MORGAN SECS INC., - FIXED INCOME		5,000,000	5,000,000	
04021A-AJ-3	ARES 7 D1 - CDO	C	09/23/2024	STATE STREET BANK & TRUST		2,506,550	2,500,000	
050931-AE-4	AUDAX 9 B - CDO		02/14/2024	WELLS FARGO SECURITIES, LLC		6,000,000	6,000,000	
050931-AG-9	AUDAX 9 C - CDO		02/14/2024	WELLS FARGO SECURITIES, LLC		5,000,000	5,000,000	
05323*-AA-7	AUTOMATION SMC HOLDINGS INC		06/30/2024	DIRECT		5,067	5,067	
05324#-AA-2	AUTOMATION SMC HOLDINGS INC		10/25/2024	DIRECT		432,510	432,510	2,551
056921-AJ-8	BCC 242 D1 - CDO	C	03/28/2024	GOLDMAN		3,000,000	3,000,000	
05765A-AG-6	BOBA 242 C - CDO		11/22/2024	BANK OF AMERICA, N.A.		3,000,000	3,000,000	
05876N-AG-4	BALLY 26 B - CDO	C	04/29/2024	MORGAN STANLEY CO		4,000,000	4,000,000	
05890P-AB-2	BANCO DE CREDITO E INVERSIONES		03/20/2024	VARIOUS		2,128,510	2,500,000	30,427

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05971U-2E-6	BANCO DE CREDITO DEL PERU	C	01/04/2024	BANK OF AMERICA SECURITIES		1,198,824	1,200,000	
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	C	09/10/2024	BCO SANTANDER US		2,900,000	2,900,000	
06763V-AE-5	BABSN 2024-I C - CDO	C	01/08/2024	MORGAN STANLEY		8,000,000	8,000,000	
067924-AJ-9	BABSN 243 D - CDO	C	06/20/2024	CITIGROUP GLOBAL MARKETS INC.		7,000,000	7,000,000	
072929-AG-7	BAYPK 1 C - CDO	C	01/01/2024	DIRECT				
072929-AL-6	BAYPK 1 D - CDO	C	01/01/2024	DIRECT				
07383F-6S-2	BSCMS 2005-PWR8 X1 - CMBS		10/01/2024	DIRECT		1,596,460		
08182N-AE-2	BSP XXIV C - CDO	C	01/25/2024	BANK OF AMERICA, N.A.		1,498,125	1,500,000	2,225
08182T-AG-4	BNFSTR-37-D1 - CDO	C	11/01/2024	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
09031W-AE-3	BIMBO BAKERIES USA INC		11/20/2024	VARIOUS		2,560,514	2,600,000	19,708
09077T-AG-0	BGCLO 8 C - CDO	C	02/12/2024	BANC OF AMERICA/FIXED INCOME		7,800,000	7,800,000	
09077W-AJ-7	BGCLO 9 D1 - CDO	C	07/18/2024	AMHERST PIERPONT SECURITIES		5,000,000	5,000,000	
09626Y-AU-4	BLUEM 2013-2 CR - CDO	C	08/02/2024	CITIGROUP (SSB)		3,000,000	3,000,000	8,743
097023-DM-4	BOEING CO		04/29/2024	CITIGROUP (SSB)		3,050,000	3,050,000	
097023-DN-2	BOEING CO		04/29/2024	CITIGROUP (SSB)		1,950,000	1,950,000	
12553D-AS-6	CIFC 191R A1R - CDO	C	10/10/2024	MORGAN STANLEY & COMPANY		5,000,000	5,000,000	
12554V-AS-5	CIFC 193R BR - CDO	C	02/02/2024	DEUTSCHE BANK AG		1,749,125	1,750,000	7,733
12562R-AQ-8	CIFC 204R CR - CDO	C	12/03/2024	BARCLAYS BANK PLC		2,400,000	2,400,000	
12572G-AS-6	CIFC 225R CR - CDO	C	01/19/2024	MORGAN STANLEY & COMPANY		7,500,000	7,500,000	
126438-AC-4	CSMC 2020-NET X - CMBS		08/01/2024	DIRECT		(7,915)		
13033D-AF-2	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		08/01/2024	DIRECT		(36,474)		
14318V-AG-4	CGMS 242 D - CDO	C	03/08/2024	JP MORGAN		4,000,000	4,000,000	
14688H-AG-7	CARVL IX-C C - CDO	C	01/24/2024	DEUTSCHE BANK AG		12,000,000	12,000,000	
146918-AG-2	CARVL 10 D1 - CDO	C	06/13/2024	JP MORGAN SECS INC., - FIXED INCOME		6,000,000	6,000,000	
14987L-AJ-0	CBAMR 171RR CR2 - CDO	C	11/05/2024	CITICORP		2,000,000	2,000,000	
14987L-AL-5	CBAMR 171RR D1R - CDO	C	11/05/2024	CITIGROUP GLOBAL MARKETS INC.		4,500,000	4,500,000	
15674*-AB-9	CERBERUS 2112 TERM LOAN CLASS A-T SOFR -		12/10/2024	DIRECT		6,092,496	6,092,496	
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL	C	10/07/2024	GOLDMAN SACHS & CO.		1,400,014	1,400,000	
17181U-AG-3	CIFC 242 C - CDO	C	08/06/2024	VARIOUS		7,052,500	7,000,000	148,758
17181U-AJ-7	CIFC 242 D - CDO	C	03/26/2024	RBC CAPITAL MARKETS		4,000,000	4,000,000	
17181W-AG-9	CIFC 244 D1 - CDO	C	09/06/2024	BANK OF AMERICA SECURITIES		4,500,000	4,500,000	
21987B-BK-3	CORPORACION NACIONAL DEL COBRE DE CHILE	C	01/23/2024	CITIGROUP		2,898,318	2,900,000	
25256J-AJ-5	DCLO 8 C2 - CDO	C	08/15/2024	J P MORGAN SECURITIES		4,000,000	4,000,000	
268317-BB-9	ELECTRICITE DE FRANCE SA	C	04/15/2024	BANK OF AMERICA SECURITIES		3,219,230	3,500,000	
26874R-AP-3	ENI SPA	C	05/08/2024	GOLDMAN SACHS & CO.		4,941,400	5,000,000	
29001X-AS-4	ELM17 17R D1R - CDO	C	07/01/2024	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000	
29003N-AE-5	ELM28 28 C - CDO	C	04/19/2024	CITIGROUP GLOBAL MARKETS INC.		2,250,000	2,250,000	
29004C-AJ-7	ELM26 26 D - CDO	C	02/15/2024	BANK OF AMERICA, N.A.		7,250,000	7,250,000	
29004N-AA-2	ELM35 35 A - CDO	C	10/18/2024	VARIOUS		10,000,000	10,000,000	
29004N-AG-9	ELM35 35 D1 - CDO	C	10/18/2024	MORGAN STANLEY		2,000,000	2,000,000	
29287T-AB-5	ENGIE ENERGIA CHILE SA	C	04/10/2024	JP MORGAN SECURITIES LLC		1,385,258	1,400,000	
33835N-AA-9	MORGN 2018-3 AR - CDO	C	11/27/2024	MORGAN STANLEY & COMPANY		798,490	797,016	5,111
33888A-AC-9	FLAT 26 A - CDO	C	11/01/2024	DIRECT		7,000,000	7,000,000	
36120P-AC-7	GTL TRADE FINANCE INC	C	10/30/2024	JEFFERIES		1,701,448	1,500,000	4,531
36831U-AA-0	GCREP III CONSOLIDATION HOLDING, LLC		01/08/2024	DIRECT		4,640,000	4,640,000	
38138W-AG-9	GLM 19 C - CDO	C	01/19/2024	WELLS FARGO		11,000,000	11,000,000	
38139A-AL-5	GLM 21 C - CDO	C	08/02/2024	MORGAN STANLEY & COMPANY		5,020,000	5,000,000	42,282
38178D-AJ-6	GCBSL 50BR DR - CDO	C	01/18/2024	ROBERT W BAIRD AND COMPANY		3,952,000	4,000,000	
38179N-AD-6	GOCAP 71 B - CDO		02/05/2024	BNP PARIBAS		11,000,000	11,000,000	
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA RL	C	07/17/2024	JPMORGAN SECURITIES INC, NEW YORK		1,600,000	1,600,000	
39813#-AA-9	GRIDFLEX GENERATION LLC.		01/01/2024	DIRECT		94,158	122,646	18
400131-AH-1	GRUMA SAB DE CV	C	12/04/2024	BOFA SECURITIES, INC		1,400,000	1,400,000	
40443Q-AE-3	HPSPR 2024-2 C - CDO		02/14/2024	BANK OF NEW YORK/NATIXIS, NEW		6,000,000	6,000,000	
40443Q-AG-8	HPSPR 2024-2 D - CDO		02/14/2024	BANK OF NEW YORK/NATIXIS, NEW		3,000,000	3,000,000	
44920U-AV-0	HYUNDAI CAPITAL SERVICES INC	C	11/21/2024	VARIOUS		2,205,754	2,200,000	30,465
46604K-AE-8	IVYH XXII C - CDO	C	10/28/2024	VARIOUS		3,273,125	3,250,000	2,185
55818R-BG-0	MDPK 14RRR AR3 - CDO		10/31/2024	MORGAN STANLEY		7,142,620	7,128,363	11,547
55819G-BC-2	MDPK 34RR CRR - CDO	C	08/30/2024	CITICORP		4,225,000	4,225,000	
55952E-AD-3	MAGNE XXXVIII D - CDO	C	02/23/2024	NOMURA SECURITIES/FIXED INCOME		5,000,000	5,000,000	
55952F-AG-3	MAGNE XXXI D - CDO	C	10/17/2024	JP MORGAN SECS INC., - FIXED INCOME		2,010,000	2,000,000	1,320
55955K-AQ-7	MAGNE 29R CR - CDO	C	08/14/2024	MORGAN STANLEY & COMPANY		5,000,000	5,000,000	
559916-AJ-0	MAGNE 47 D1 - CDO	C	10/17/2024	NOMURA CORPORATE FUNDING AMERICAS, LLC		2,500,000	2,500,000	
58286Q-AG-0	MCHPK 1 C - CDO	C	08/02/2024	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	

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
64135T-AJ-9	NEUB 56 D - CDO	C	07/16/2024	CITIGROUP GLOBAL MARKETS INC.		4,032,000	4,000,000	19,645
64135W-AS-2	NEUB 53R D1R - CDO	C	10/30/2024	BANK OF AMERICA SECURITIES		3,000,000	3,000,000	
64754W-AE-3	NMC 5 C - CDO	C	01/29/2024	GOLDMAN SACHS AND CO.		6,500,000	6,500,000	
647550-AG-7	NMC 3 C - CDO	C	10/09/2024	CITIGROUP (SSB)		2,007,800	2,000,000	33,972
65345Y-AA-0	NIAGARA ENERGY SAC	C	09/26/2024	JP MORGAN SECURITIES LLC		1,250,000	1,250,000	
65364U-AU-0	NIAGARA MOHAWK POWER CORP		01/11/2024	VARIOUS		6,922,100	6,900,000	
67109S-AG-2	OAKC 17 C - CDO	C	01/26/2024	BNP PARIBAS		8,000,000	8,000,000	
67109S-AJ-6	OAKC 17 D1 - CDO	C	01/26/2024	BNP PARIBAS		6,000,000	6,000,000	
67115L-AQ-7	OAKC 16R CR - CDO	C	08/30/2024	NOMURA CORPORATE FUNDING AMERICAS, LLC		3,500,000	3,500,000	
67115L-AS-3	OAKC 16R D1R - CDO	C	08/30/2024	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000	
67579C-AG-8	OCT71 71 D1 - CDO	C	02/22/2024	JP MORGAN		4,750,000	4,750,000	
67706X-AY-9	OAKC 14R D1R - CDO		06/21/2024	JP MORGAN SECS INC., - FIXED INCOME		11,500,000	11,500,000	
682680-CG-6	ONEOK INC		09/12/2024	BANC OF AMERICA/FIXED INCOME		6,374,765	6,350,000	
68563J-AJ-3	ORCHPK 1 D1 - CDO	C	08/29/2024	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP		06/12/2024	CAPITAL CONTIRBUTION		44,939,462	44,849,307	
69689Q-AG-0	PLMRS 221 D - CDO	C	10/15/2024	DEUTSCHE BANK AG		3,266,250	3,250,000	64,689
696924-AS-8	PLMRS 234R D1R - CDO	C	09/18/2024	BANK OF AMERICA SECURITIES		3,000,000	3,000,000	
69703J-AE-3	PLMRS 241 C - CDO	C	02/01/2024	JP MORGAN		6,000,000	6,000,000	
70537A-AJ-1	PBSPK 1 D - CDO	C	02/12/2024	BNP PARIBAS		9,500,000	9,500,000	
71568Q-AH-0	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	D	11/18/2024	CITIGROUP GLOBAL MARKETS INC.		804,000	800,000	15,972
71680@-DL-7	PETROS PACE FINANCE A CERTIFICATE- S1 -		12/02/2024	DIRECT		3,397,240	3,314,680	
71680@-DM-5	PETROS PACE FINANCE B CERTIFICATE- S1 -		02/01/2024	PETROBRAS GLOBAL FINANCE BV		60,204	58,741	
71680@-DQ-6	PETROS PACE FINANCE A CERTIFICATE- S2 -		12/02/2024	DIRECT		893,738	867,707	
71680@-DR-4	PETROS PACE FINANCE B CERTIFICATE- S2 -		02/16/2024	PETROBRAS GLOBAL FINANCE BV		15,838	15,377	
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-		12/02/2024	DIRECT		355,648	345,625	65
71680@-ED-4	PETROS FINANCE 2024-S1 SUBI CL B CERTIFI		06/27/2024	PETROBRAS GLOBAL FINANCE BV		6,303	6,125	
71680@-EL-6	PETROS PACE FINANCE TITLING TRUST, 2024-		08/12/2024	PETROBRAS GLOBAL FINANCE BV		206,761	202,905	
71680@-EM-4	PETROS PACE FINANCE TITLING TRUST, 2024-		08/12/2024	PETROBRAS GLOBAL FINANCE BV		2,617	2,568	
73730E-AG-8	POSCO HOLDINGS INC	C	01/16/2024	MIDLGB22 HSBC BK LONDON		795,996	800,000	108
74989A-AE-7	RRAM 36R BR - CDO	C	12/13/2024	SANTANDER US CAPITAL MARKETS		2,000,000	2,000,000	
749983-AB-8	RWE FINANCE US LLC		04/11/2024	GOLDMAN SACHS & CO.		4,992,600	5,000,000	
75010K-AC-9	RAD CLO 6 LTD. - CDO	C	10/11/2024	GREENSLEDGE		5,000,000	5,000,000	
758968-AN-1	REG22 22R AR - CDO	C	10/10/2024	BANK OF NEW YORK/NATIXIS, NEW		5,000,000	5,000,000	
758968-AS-0	REG22 22R CR - CDO	C	10/10/2024	BANK OF NEW YORK/NATIXIS, NEW		1,500,000	1,500,000	
758971-AE-5	REG29 29 D1 - CDO	C	08/02/2024	NATIXIS		4,000,000	4,000,000	
759470-BD-8	RELIANCE INDUSTRIES LTD	C	11/21/2024	MERRILL LYNCH INTERNATIONAL		362,425	500,000	6,545
78392B-AC-1	SK HYNIX INC	C	12/06/2024	DEUTSCHE BANK AG LONDON		1,451,290	1,700,000	15,701
78392B-AH-0	SK HYNIX INC	C	01/08/2024	CITIGROUP (SSB)		796,262	800,000	122
79588T-AF-7	SAMMONS FINANCIAL GROUP INC		03/25/2024	VARIOUS		3,763,604	3,750,000	
80414L-2P-9	SAUDI ARABIAN OIL CO	C	07/10/2024	JPMORGAN SECURITIES INC, NEW YORK		2,436,575	2,500,000	
822905-AD-7	SHELL FINANCE US INC		10/08/2024	CORPORATE ACTION		861,343	928,000	
830867-AB-3	SKYMILES IP LTD	C	04/03/2024	CITIGROUP		2,330,365	2,399,346	23,744
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	C	09/05/2024	JP MORGAN SECURITIES LLC		397,392	400,000	
87170B-AN-6	SYMP 43 D1 - CDO	C	03/14/2024	MORGAN STANLEY		4,850,000	4,850,000	
87190G-AC-5	SYMP XXVI AR - CDO	C	10/23/2024	DEUTSCHE BANK SECURITIES, INC.		6,184,206	6,173,095	3,065
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING, LLC		01/12/2024	PRIVATE PLACEMENT		7,360,000	7,360,000	
88035K-AA-7	TENET 241 A1 - ABS		10/15/2024	TRUIST SECURITIES, INC.		5,996,005	6,000,000	
88239M-AQ-2	TCIFC 232R D1R - CDO	C	09/06/2024	BANK OF AMERICA SECURITIES		4,500,000	4,500,000	
895975-AC-4	TCN 24SFR4 C - CMBS		10/30/2024	DIRECT		3,847,513	4,000,000	
89834J-AA-1	IRREVOCABLE TRUST NO F1401	C	03/25/2024	VARIOUS		3,956,550	3,900,000	26,140
91911T-AH-6	VALE OVERSEAS LTD	C	05/30/2024	CITIGROUP		2,115,000	2,000,000	3,438
91911T-AK-9	VALE OVERSEAS LTD	C	06/07/2024	VARIOUS		4,254,000	4,000,000	20,243
91911T-AQ-6	VALE OVERSEAS LTD	C	04/22/2024	BANK OF AMERICA SECURITIES		1,769,000	2,000,000	22,083
91911T-AS-2	VALE OVERSEAS LTD	C	06/25/2024	CITIGROUP		496,175	500,000	
96467H-AS-5	WBOX 3R CR - CDO	C	09/26/2024	DIRECT		2,000,000	2,000,000	
BHM28F-T6-8	AUTOMATION SOLUTIONS INC		07/02/2024	DIRECT		23,020	23,020	
BHM2NQ-H0-3	LUMINIS DTE		04/01/2024	CORRECTION OF INCOME PURCHASED				(6,000)
BHM2NQ-H1-1	LUMINIS AEP		04/01/2024	CORRECTION OF INCOME PURCHASED				(10,000)
BHM2NQ-H7-8	LUMINIS PFE		04/01/2024	CORRECTION OF INCOME PURCHASED				(4,122)
BHM2SJ-18-4	GOLUB CAPITAL STRATEGIC PARTNERS FUND 3		12/18/2024	DIRECT		1,800,000	1,800,000	
BN8421-69-3	HYUNDAI CAPITAL SERVICES INC	C	03/20/2024	VARIOUS		1,849,533	2,000,000	2,674

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
BR3759-09-8	NBK SPC LTD	C	03/13/2024	MUFG SECURITIES EMEA PLC		914,900	1,000,000	
900151-TU-5	TURKIYE IS BANKASI AS 2024-I 4A2		09/18/2024	BARCLAYS BANK		2,900,000	2,900,000	
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC	D	03/20/2024	VARIOUS		2,990,070	3,000,000	59,889
G3705Q-AD-9	GACI FIRST INVESTMENT CO	D	06/04/2024	FX - STANDARD CHARTERED BANK, LONDON		1,943,600	2,000,000	29,556
G3705Q-AF-4	GACI FIRST INVESTMENT CO	D	06/04/2024	UBS SECURITIES LLC		1,892,820	2,000,000	30,333
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL	D	08/12/2024	HSBC SECURITIES (USA), INC.		1,494,544	1,447,500	5,558
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL	D	06/07/2024	VARIOUS		3,640,000	3,500,000	66,999
M0152Q-U7-7	ABU DHABI COMMERCIAL BANK PJSC	D	02/22/2024	MUFG SECURITIES EMEA PLC		2,234,760	2,200,000	14,789
M0152V-AX-1	ABU DHABI FUTURE ENERGY COMPANY PJSC	D	08/19/2024	VARIOUS		6,401,300	6,500,000	33,245
M4R29Z-SK-5	EMIRATES NBD BANK PJSC	D	02/22/2024	HSBC BANK PLC		1,443,400	1,400,000	30,844
M59878-AF-1	ISRAEL DISCOUNT BANK LTD	D	03/20/2024	VARIOUS		4,887,290	5,000,000	29,712
M5R07D-AG-5	ICL GROUP LTD	D	03/06/2024	VARIOUS		3,814,000	4,000,000	65,875
N5S29Q-GV-9	MDGH GMTN (RSC) LTD	D	04/23/2024	FX - STANDARD CHARTERED BANK, LONDON		1,859,800	2,000,000	1,250
N7676V-AC-8	SABIC CAPITAL II BV	D	03/13/2024	VARIOUS		5,398,025	5,500,000	97,063
P01703-AD-2	ALPEK SAB DE CV	D	03/20/2024	HSBC SECURITIES		1,194,900	1,400,000	3,413
P09376-DD-6	BANCO DE CHILE	D	03/07/2024	JEFFERIES LLC		868,700	1,000,000	7,641
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE DE CHILE	D	03/06/2024	VARIOUS		4,048,800	4,000,000	88,321
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV	D	03/13/2024	VARIOUS		2,137,920	2,400,000	56,374
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV	D	04/10/2024	HSBC BANK PLC		913,500	1,000,000	4,080
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	D	04/22/2024	VARIOUS		2,990,750	2,900,000	75,635
U4327B-AA-8	HIKMA FINANCE USA LLC		03/20/2024	MERRILL LYNCH INTERNATIONAL		1,740,150	1,800,000	11,863
U9841M-AA-0	WIPRO IT SERVICES LLC		04/11/2024	VARIOUS		3,676,510	4,000,000	14,125
Y07775-AG-7	BDO UNIBANK INC	D	03/20/2024	VARIOUS		3,790,000	4,000,000	15,465
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	D	11/18/2024	FX - STANDARD CHARTERED BANK, LONDON		1,097,525	1,100,000	666
Y7141B-AB-9	PT FREEPORT INDONESIA	D	11/18/2024	VARIOUS		3,054,060	3,100,000	33,145
Y72570-AS-6	RELIANCE INDUSTRIES LTD	D	03/07/2024	VARIOUS		2,544,030	3,000,000	12,466
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD	D	03/20/2024	VARIOUS		2,683,343	2,700,000	18,833
Y8085F-BD-1	SK HYNIX INC	D	03/06/2024	VARIOUS		4,278,594	5,000,000	14,118
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS		09/30/2024	TRANSFER FROM SCHEDULE BA		3,413,497	3,381,000	
32011P-AA-2	FIRST DAKOTA INDEMNITY CO		09/30/2024	TRANSFER FROM SCHEDULE BA		1,533,600	1,519,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						761,776,420	764,610,899	1,495,054
83013@-AA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO - ABS		05/15/2024	CAPITAL CONTIRBUTION		3,568,867	3,568,867	
83014@-AB-4	SSLP NOTE ISSUER LLC CFO - A2		12/04/2024	VARIOUS		23,494,829	23,494,829	
829921-AG-0	SIXST 26 D1 - CDO	C	07/26/2024	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
83011Q-AE-5	SIXST XXIV C - CDO	C	02/16/2024	BNP PARIBAS		9,500,000	9,500,000	
83011Q-AG-0	SIXST XXIV D - CDO	C	02/16/2024	BNP PARIBAS		10,000,000	10,000,000	
83012C-AJ-4	SIXST 9R D1R - CDO	C	07/02/2024	JP MORGAN SECS INC., - FIXED INCOME		8,000,000	8,000,000	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						55,563,696	55,563,696	
10970#-AA-9	BRINLEY PD SPV I LLC		12/09/2024	DIRECT		3,005,819	2,593,542	(27,192)
10970#-AB-7	BRINLEY PD SPV I LLC		12/09/2024	DIRECT		1,592,948	1,483,679	(4,320)
BKL782-93-9	ZIRAAT JUNE 24 DPR TRANCHE B TSFR3M		06/26/2024	BARCLAYS BANK PLC		2,700,000	2,700,000	
BKLMCA-9L-3	IRIDIUM CAPITAL (LIMA) 2024-2 TL		09/12/2024	HSBC BANK PLC		5,700,000	5,700,000	
WHLN28-9L-1	PROJECT RINGS (OFFSHORE)		12/20/2024	DIRECT		2,564,004	2,567,856	
WHLN28-9M-9	PROJECT RINGS (ONSHORE) TSFR1M		12/20/2024	DIRECT		3,426,996	3,432,144	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						18,989,767	18,477,220	(31,512)
2509999997. Total - Bonds - Part 3						1,211,007,370	1,227,904,581	4,085,563
2509999998. Total - Bonds - Part 5						65,559,659	65,487,214	570,806
2509999999. Total - Bonds						1,276,567,028	1,293,391,795	4,656,369
47630@-11-5	JENSEN HUGHES HOLDINGS CORP		12/31/2024	HIMCO	6,932.000	693,200	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						693,200	XXX	
060505-GB-4	BANK OF AMERICA CORP CAPSEC CORP_BND		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK	3,000,000.000	3,000,000		
249670-AB-6	DEPOSITORY TRUST & CLEARING CO SUB CORP_		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK	8,250,000.000	8,250,000		
89832Q-AF-6	TRUIST FINANCIAL CORP CAPSEC CORP_BND		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK	9,907,150.000	9,907,150		
25746U-DM-8	DOMINION ENERGY INC CAPSEC CORP_BND		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK	18,116,826.000	18,116,826		
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						39,273,976	XXX	
4509999997. Total - Preferred Stocks - Part 3						39,967,176	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						39,967,176	XXX	

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
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks						39,967,176	XXX	
6009999999 - Totals						1,316,534,204	XXX	4,656,369

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
36179U-CA-8	G2 MA5465 - RMBS		12/01/2024	PAYDOWN		10,780	10,780	10,759	10,737		43		43		10,780				63	09/20/2048
36200Q-JD-7	GN 569160 - RMBS		12/01/2024	PAYDOWN		422	422	440	466		(44)		(44)		422				10	03/15/2032
36200Q-WP-5	GN 569554 - RMBS		12/01/2024	PAYDOWN		113	113	118	124		(11)		(11)		113				4	01/15/2032
36200W-TB-7	GN 574846 - RMBS		12/01/2024	PAYDOWN		56	56	57	58		(2)		(2)		56				2	11/15/2031
36201C-PY-4	GN 579239 - RMBS		12/01/2024	PAYDOWN		2,329	2,329	2,364	2,372		(42)		(42)		2,329				83	01/15/2032
36201E-3C-2	GN 581395 - RMBS		05/15/2024	PAYDOWN		16,129	16,129	16,578	16,894		(765)		(765)		16,129				463	05/15/2032
36201F-PK-7	GN 581926 - RMBS		12/01/2024	PAYDOWN		5,302	5,302	5,450	5,568		(266)		(266)		5,302				203	05/15/2032
36201F-Q6-7	GN 581977 - RMBS		12/01/2024	PAYDOWN		1,256	1,256	1,290	1,309		(53)		(53)		1,256				49	05/15/2032
36201J-EW-5	GN 584349 - RMBS		12/01/2024	PAYDOWN		4,227	4,227	4,348	4,409		(183)		(183)		4,227				162	04/15/2032
36201U-AH-7	GN 593208 - RMBS		12/01/2024	PAYDOWN		2,472	2,472	2,577	2,717		(245)		(245)		2,472				96	08/15/2032
36202E-3E-7	G2 004397 - RMBS		12/01/2024	PAYDOWN		5,804	5,804	5,922	5,940		(136)		(136)		5,804				138	03/20/2039
36202F-CN-4	G2 004577 - RMBS		12/01/2024	PAYDOWN		2,125	2,125	2,149	2,151		(25)		(25)		2,125				11	11/20/2039
36202F-DB-9	G2 004598 - RMBS		12/01/2024	PAYDOWN		2,114	2,114	2,168	2,171		(57)		(57)		2,114				53	12/20/2039
36202F-EH-5	G2 004636 - RMBS		12/01/2024	PAYDOWN		4,622	4,622	4,658	4,661		(39)		(39)		4,622				25	02/20/2040
36202F-GW-0	G2 004713 - RMBS		12/01/2024	PAYDOWN		2,955	2,873	3,192	2,167		(476)		(476)		2,873		83	83	15	06/20/2040
36202F-HY-5	G2 004747 - RMBS		12/01/2024	PAYDOWN		36,700	36,700	39,217	39,988		(3,287)		(3,287)		36,700				979	07/20/2040
36202F-LP-9	G2 004834 - RMBS		12/01/2024	PAYDOWN		13,252	13,252	13,877	14,108		(856)		(856)		13,252				322	10/20/2040
36209A-6R-6	GN 466280 - RMBS		12/01/2024	PAYDOWN		56	56	57	57		(1)		(1)		56				2	07/15/2030
36209E-VR-0	GN 469624 - RMBS		12/01/2024	PAYDOWN		143	143	149	153		(10)		(10)		143				5	10/15/2028
36209S-TU-5	GN 480363 - RMBS		12/01/2024	PAYDOWN		253	253	264	265		(12)		(12)		253				10	06/15/2028
3620A1-X7-8	GN 716302 - RMBS		12/01/2024	PAYDOWN		135	135	140	142		(7)		(7)		135				4	06/15/2039
3620A8-LU-5	GN 722239 - RMBS		12/01/2024	PAYDOWN		1,258	1,258	1,297	1,311		(53)		(53)		1,258				40	08/15/2039
3620A9-SH-5	GN 723320 - RMBS		12/01/2024	PAYDOWN		1,577	1,577	1,626	1,630		(53)		(53)		1,577				48	09/15/2039
3620AC-3Z-5	GN 726316 - RMBS		12/01/2024	PAYDOWN		3,352	3,352	3,454	3,477		(125)		(125)		3,352				87	09/15/2039
3620AC-4G-6	GN 726323 - RMBS		12/01/2024	PAYDOWN		757	757	780	788		(31)		(31)		757				25	09/15/2039
3620AR-JT-9	G2 737474 - RMBS		12/01/2024	PAYDOWN		16,302	16,302	16,923	16,875		(573)		(573)		16,302				494	10/20/2040
36212J-WR-3	GN 535356 - RMBS		12/01/2024	PAYDOWN		148	148	149	150		(2)		(2)		148				6	08/15/2030
36213D-3C-0	GN 551695 - RMBS		12/01/2024	PAYDOWN		1,399	1,399	1,434	1,426		(27)		(27)		1,399				50	02/15/2032
36213E-YA-8	GN 552505 - RMBS		12/01/2024	PAYDOWN		138	138	140	143		(5)		(5)		138				5	04/15/2032
36213S-EB-7	GN 562730 - RMBS		06/17/2024	PAYDOWN		250	250	255	261		(10)		(10)		250				5	06/15/2031
36213T-6Y-4	GN 564387 - RMBS		12/01/2024	PAYDOWN		1,984	1,984	2,022	2,048		(64)		(64)		1,984				88	10/15/2031
36213V-R2-6	GN 565805 - RMBS		12/01/2024	PAYDOWN		1,078	1,078	1,133	1,114		(36)		(36)		1,078				41	11/15/2031
36213X-T5-3	GN 567672 - RMBS		12/01/2024	PAYDOWN		107	107	114	111		(4)		(4)		107				4	05/15/2032
36225B-G7-7	GN 781122 - RMBS		12/01/2024	PAYDOWN		652	652	674	683		(31)		(31)		652				24	12/15/2029
36225B-LL-0	GN 781231 - RMBS		12/01/2024	PAYDOWN		2,000	2,000	2,069	2,105		(105)		(105)		2,000				73	12/15/2030
36225B-NC-8	GN 781287 - RMBS		12/01/2024	PAYDOWN		131	131	134	136		(5)		(5)		131				5	05/15/2031
36225B-PM-4	GN 781328 - RMBS		12/01/2024	PAYDOWN		1,178	1,178	1,213	1,243		(65)		(65)		1,178				45	09/15/2031
36225B-TE-8	GN 781449 - RMBS		12/01/2024	PAYDOWN		6,960	6,960	7,257	7,665		(705)		(705)		6,960				246	05/15/2032
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS		12/01/2024	PAYDOWN		30,519	30,519	31,395	31,342		(823)		(823)		30,519				415	10/16/2043
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS		12/01/2024	PAYDOWN		79,771	79,771	82,316	82,212		(2,442)		(2,442)		79,771				1,230	09/20/2045
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS		12/01/2024	PAYDOWN		46,323	46,323	47,838	47,777		(1,454)		(1,454)		46,323				837	01/20/2046
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS		12/01/2024	PAYDOWN		135,628	135,628	139,760	139,607		(3,979)		(3,979)		135,628				2,476	07/20/2046
0109999999. Subtotal - Bonds - U.S. Governments						442,756	442,673	457,758	458,562		(17,071)		(17,071)		442,673		83	83	8,946	XXX
12570T-AA-9	CIMB BANK BHD	D	09/05/2024	AUSTRALIA & NZ BANK		1,885,500	2,000,000	1,783,660	1,790,291		37,244		37,244		1,827,534		57,966	57,966	47,813	07/20/2027
168863-DV-7	CHILE, REPUBLIC OF (GOVERNMENT)	C	09/26/2024	MIZUHO SECURITIES USA LLC		3,670,000	4,000,000	3,871,960	2,998,389		905		905		3,877,442		(207,442)	(207,442)	127,167	01/31/2034
30216K-AE-2	EXPORT IMPORT BANK OF INDIA	D	10/30/2024	MITSUBISHI UFJ SECURITIES USA, INC.		275,325	300,000	305,790	304,475		(569)		(569)		303,907		(28,582)	(28,582)	12,594	01/15/2030
445545-AR-7	HUNGARY (GOVERNMENT)	C	08/12/2024	CITIGROUP GLOBAL MARKETS LIMITED		1,033,200	1,000,000	991,500	991,683		1,110		1,110		992,793		40,407	40,407	44,411	05/22/2028

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
45434L-2A-1	INDIAN RAILWAY FINANCE CORP LTD	C	03/26/2024	UBS SECURITIES LLC		1,777,340	2,000,000	1,978,400	1,983,056		637		637		1,983,693		(206,353)	(206,353)	40,432	02/13/2030
50066A-AG-8	KOREAGASCORP	C	02/12/2024	MATURITY @ 100.00		1,481,000	1,481,000	1,568,038	1,485,734		(4,734)		(4,734)		1,481,000				28,694	02/12/2024
69377F-AC-0	PT FREEPORT INDONESIA	C	01/24/2024	MORGAN STANLEY		1,138,995	1,188,000	1,188,000	1,188,000						1,188,000		(49,005)	(49,005)	20,767	04/14/2052
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	C	05/28/2024	BANK OF AMERICA SECURITIES		1,203,125	1,250,000	1,609,600	1,504,086		(7,429)		(7,429)		1,497,857		(294,732)	(294,732)	70,490	01/26/2036
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)	C	05/28/2024	BCO SANTANDER US		126,636	200,000	197,500	197,707		31		31		197,733		(71,097)	(71,097)	5,017	04/29/2053
698299-BG-8	PANAMA, REPUBLIC OF (GOVERNMENT)	C	05/30/2024	GOLDMAN SACHS & CO.		2,431,509	3,559,000	3,851,219	3,831,924		(3,077)		(3,077)		3,828,957		(1,397,448)	(1,397,448)	86,751	05/15/2047
698299-BH-6	PANAMA, REPUBLIC OF (GOVERNMENT)	C	05/31/2024	BARCLAYS BANK		3,434,503	5,162,000	5,667,876	5,645,923		(4,478)		(4,478)		5,641,446		(2,206,942)	(2,206,942)	145,286	04/16/2050
715638-DW-9	PERU, REPUBLIC OF (GOVERNMENT)	C	05/30/2024	HSBC SECURITIES (USA), INC.		3,241,160	5,200,000	2,966,080	2,967,515		2,995		2,995		2,970,509		270,651	270,651	163,800	01/15/2072
731011-AU-6	POLAND, REPUBLIC OF (GOVERNMENT)	C	04/23/2024	JPMORGAN SECURITIES INC, NEW YORK		484,121	501,000	537,012	520,381		(2,636)		(2,636)		517,745		(33,624)	(33,624)	8,955	04/06/2026
731011-AW-2	POLAND, REPUBLIC OF (GOVERNMENT)	C	05/28/2024	DEUTSCHE BANK AG LONDON		2,932,500	3,000,000	2,751,480	2,751,997		1,595		1,595		2,753,592		178,908	178,908	107,708	04/04/2053
78520L-AB-6	SABIC CAPITAL II BV	C	09/11/2024	VARIOUS		2,101,503	2,100,000	2,367,393	2,292,874		(26,637)		(26,637)		2,266,237		(164,734)	(164,734)	86,775	10/10/2028
84612M-AA-3	SP GROUP TREASURY PTE LTD	C	05/02/2024	FX - STANDARD CHARTERED BANK, LONDON		2,834,582	3,055,000	3,336,366	3,258,645		(13,343)		(13,343)		3,245,302		(410,720)	(410,720)	70,456	02/27/2029
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/04/2024	GOLDMAN SACHS & CO.		1,988,000	2,000,000	1,826,000	1,826,272		49		49		1,826,320		161,680	161,680	22,535	05/04/2053
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	10/30/2024	MORGAN STANLEY & CO. LLC		1,791,375	1,500,000	1,798,950			(17,038)		(17,038)		1,781,912		9,463	9,463	93,516	01/15/2033
917288-BK-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	03/26/2024	GOLDMAN SACHS & CO.		4,747,695	4,849,040	5,586,094	5,413,335		(20,718)		(20,718)		5,392,617		(644,922)	(644,922)	144,377	01/23/2031
AW5997-32-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	05/30/2024	HSBC BANK PLC		3,307,500	3,600,000	3,123,000	3,124,373		3,270		3,270		3,127,643		179,857	179,857	166,425	01/16/2050
AX5423-15-4	STATE OF QATAR	C	05/28/2024	HSBC BANK PLC		3,402,890	3,700,000	3,182,000	3,183,487		4,094		4,094		3,187,581		215,309	215,309	126,741	03/14/2049
207221-BB-7	REPUBLIC OF INDONESIA	C	09/18/2024	FX - STANDARD CHARTERED BANK, LONDON		586,580	556,000	696,379	686,318		(3,779)		(3,779)		682,539		(95,959)	(95,959)	34,217	01/17/2042
G70464-AC-9	PERU ENHANCED PASS-THROUGH FINANCE LTD -	D	11/30/2024	PAYDOWN		231,376	231,376	202,117	222,888		8,488		8,488		231,376					06/02/2025
M6320U-BC-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	12/05/2024	HSBC BANK PLC		1,306,380	2,000,000	1,296,000			4,549		4,549		1,300,549		5,831	5,831	58,842	02/02/2061
M6320U-CA-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D	12/23/2024	JANE STREET CAPITAL, LLC		847,060	1,000,000	828,000	828,381		2,173		2,173		830,554		16,506	16,506	71,944	01/18/2053
M6846H-CM-3	MDGH GMTN (RSC) LTD	D	05/28/2024	VARIOUS		5,709,730	6,100,000	5,286,125	5,287,687		3,983		3,983		5,291,670		418,060	418,060	144,442	05/22/2053
M8489S-AD-9	QATAR, STATE OF (GOVERNMENT)	D	04/30/2024	CREDIT AGRICOLE		489,073	509,000	541,881	527,289		(2,482)		(2,482)		524,807		(35,735)	(35,735)	6,893	06/02/2026
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA	D	11/20/2024	JANE STREET EXECUTION SERVICES LLC		369,435	500,000	333,750	334,118		1,560		1,560		335,678		33,757	33,757	32,743	08/11/2061
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO	D	05/28/2024	VARIOUS		3,371,850	4,500,000	4,417,255	4,419,869		991		991		4,420,634		(1,048,784)	(1,048,784)	132,000	09/14/2047
W9801L-CS-7	VATTENFALL AB	B	04/29/2024	MATURITY @ 100.00		23,568,600	23,496,000	22,999,900	24,302,300						24,302,300	(733,700)		(733,700)	1,266,812	04/29/2024
Y7133M-AC-3	PELABUHAN INDONESIA (PERSERO) PT	D	08/12/2024	JPMORGAN SECURITIES INC, NEW YORK		2,585,726	2,600,000	2,529,800	2,537,138		28,362		28,362		2,565,501		20,225	20,225	85,331	05/05/2025
0309999999. Subtotal - Bonds - All Other Governments						84,354,269	93,137,416	89,619,126	86,406,133		(4,884)		(4,884)		90,375,427	(733,700)	(5,287,458)	(6,021,158)	3,453,932	XXX
011770-U4-4	ALASKA ST		06/04/2024	CALL @ 100.00		1,998,700	1,965,000	2,612,998	2,501,975		(21,124)		(21,124)		2,480,851		(515,851)	(515,851)	162,365	08/01/2033
13063A-5E-0	CALIFORNIA STATE		03/06/2024	BARCLAYS BANK		10,482,795	8,875,000	12,871,712	12,334,147		(53,138)		(53,138)		12,281,009		(1,798,214)	(1,798,214)	290,286	04/01/2034
20772G-F4-5	CONNECTICUT ST		02/21/2024	STIFEL NICHOLAUS & CO, INC		1,660,538	1,575,000	2,041,688	1,943,626		(5,888)		(5,888)		1,937,737		(277,199)	(277,199)	40,438	03/15/2032
20772J-5R-9	CONNECTICUT ST		01/18/2024	HILLTOP SECURITIES		1,388,428	1,355,000	1,669,482	1,592,882		(2,246)		(2,246)		1,590,637		(202,209)	(202,209)	22,122	10/01/2029
20772K-GS-2	CONNECTICUT ST		01/18/2024	JP MORGAN SECURITIES LLC		1,856,988	1,930,000	2,103,275	2,050,307		(1,553)		(1,553)		2,048,754		(191,766)	(191,766)	17,847	04/15/2028
20772K-GT-0	CONNECTICUT ST		01/18/2024	BARCLAYS BANK		1,316,837	1,380,000	1,520,663	1,483,985		(1,076)		(1,076)		1,482,909		(166,072)	(166,072)	12,947	04/15/2029
452152-BM-2	ILLINOIS ST		08/01/2024	VARIOUS		1,054,896	1,015,385	1,095,539	1,084,166		(6,331)		(6,331)		1,077,835		(22,939)	(22,939)	38,460	02/01/2035
57582P-UD-0	MASSACHUSETTS (COMMONWEALTH OF)		01/17/2024	BARCLAYS BANK		13,139,159	12,675,000	15,759,335	15,032,916		(18,387)		(18,387)		15,014,528		(1,875,370)	(1,875,370)	369,895	01/01/2030
57582P-US-7	MASSACHUSETTS (COMMONWEALTH OF)		01/17/2024	MARKETAXESS CORPORATION		4,634,822	4,600,000	5,317,692	5,055,728		(6,596)		(6,596)		5,049,133		(414,311)	(414,311)	47,441	05/01/2027
644682-N2-8	NEW HAMPSHIRE STATE		03/13/2024	SAMUEL A . RAMIREZ & CO. INC.		1,093,114	1,100,000	1,262,657	1,213,872		(5,038)		(5,038)		1,208,834		(115,720)	(115,720)	13,506	06/01/2028
93974C-RE-2	WASHINGTON ST		04/01/2024	CALL @ 100.00		350,000	350,000	475,608	462,070		(1,329)		(1,329)		460,741		(110,741)	(110,741)	11,993	08/01/2040
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						38,976,277	36,820,385	46,730,649	44,755,674		(122,706)		(122,706)		44,632,968		(5,690,391)	(5,690,391)	1,027,301	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
167486-HN-2	CHICAGO ILL		02/21/2024	FIRST MARATHON SEC. LTD.		149,354	150,000	190,460	186,825		(240)		(240)		186,585		(37,232)	(37,232)	6,048	01/01/2040
235308-RA-3	DALLAS TEX INDPT SCH DIST		01/18/2024	STIFEL NICHOLAUS & CO, INC		1,624,561	1,615,000	1,737,094	1,721,202		(39,127)		(39,127)		1,682,075		(57,514)	(57,514)	45,429	02/15/2035
249002-HU-3	DENTON TEX INDPT SCH DIST		02/21/2024	MARKETAXESS CORPORATION		1,383,272	1,760,000	1,689,442	1,701,587		908		908		1,702,494		(319,222)	(319,222)	15,413	08/15/2032
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1		11/06/2024	CALL @ 100.00		120,000	120,000	157,094	149,697		(2,420)		(2,420)		147,277		(27,277)	(27,277)	3,484	12/01/2033
364195-BY-2	GALVESTON CNTY TEX		01/18/2024	VARIOUS		2,131,438	2,090,000	2,421,390	2,327,099		(2,026)		(2,026)		2,325,073		(193,635)	(193,635)	59,065	02/01/2029
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		02/21/2024	JP MORGAN SECURITIES LLC		7,133,050	8,650,000	8,407,737	8,450,118		3,299		3,299		8,453,417		(1,320,368)	(1,320,368)	102,217	08/01/2032
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST		02/21/2024	JP MORGAN SECURITIES LLC		8,785,951	8,035,000	11,196,773	10,658,446		(40,366)		(40,366)		10,618,080		(1,832,129)	(1,832,129)	349,937	07/01/2034
718814-ZZ-2	PHOENIX ARIZ		05/03/2024	CALL @ 100.00		145,000	145,000	171,106	166,944		(872)		(872)		166,072		(21,072)	(21,072)	4,122	07/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,472,625	22,565,000	25,971,095	25,361,918		(80,844)		(80,844)		25,281,074		(3,808,449)	(3,808,449)	585,715	XXX
00402D-2A-2	ABU DHABI DEVELOPMENTAL HOLDING COMPANY	C	08/12/2024	MERRILL LYNCH INTERNATIONAL		410,600	400,000	397,876			99		99		397,975		12,625	12,625	5,674	05/08/2029
010608-5M-5	ALABAMA ST PUB SCH & COLLEGE AUTH		01/17/2024	STIFEL NICHOLAUS & CO, INC		2,730,667	2,675,000	3,156,768	2,991,975		(4,169)		(4,169)		2,987,806		(257,139)	(257,139)	52,809	09/01/2027
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV		01/22/2024	CALL @ 100.00		5,000	5,000	8,164	7,902		(8)		(8)		7,894		(2,894)	(2,894)	2	02/15/2050
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		01/16/2024	CALL @ 100.00		20,000	20,000	28,408	28,083		(21)		(21)		28,062		(8,062)	(8,062)	18	02/15/2050
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		07/05/2024	CALL @ 100.00		364,902	335,000	497,602	478,457		(3,375)		(3,375)		475,082		(140,082)	(140,082)	57,107	04/01/2040
130685-WB-2	CALIFORNIA ST PUB WKS BRD LEASE REV		02/21/2024	BARCLAYS BANK		10,255,335	8,500,000	13,310,150	12,527,421		(45,723)		(45,723)		12,481,697		(2,226,362)	(2,226,362)	280,326	10/01/2034
13077C-TM-6	CALIFORNIA ST UNIV REV		01/18/2024	JP MORGAN SECURITIES LLC		1,869,882	1,755,000	2,244,873	2,114,127		(2,731)		(2,731)		2,111,396		(241,514)	(241,514)	25,406	11/01/2030
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2024	VARIOUS		3,039,151	2,747,252	3,196,788	3,070,924		(6,116)		(6,116)		3,064,808		(25,657)	(25,657)	73,089	12/01/2040
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2024	REDEMPTION @ 100.00		176,039	176,039	246,608	239,639		(2,467)		(2,467)		237,172		(61,133)	(61,133)	12,145	12/01/2040
167736-YU-5	CHICAGO ILL WTR REV		03/06/2024	RAYMOND JAMES & ASSOCIATES		174,098	155,000	219,494	212,615		(653)		(653)		211,962		(37,864)	(37,864)	3,687	11/01/2040
20281P-KL-5	COMMONWEALTH FING AUTH PA REV		02/21/2024	JP MORGAN SECURITIES LLC		1,237,276	1,320,000	1,498,688	1,466,563		(1,993)		(1,993)		1,464,570		(227,295)	(227,295)	12,069	06/01/2033
20281P-KQ-4	COMMONWEALTH FING AUTH PA REV		02/21/2024	JP MORGAN SECURITIES LLC		869,510	920,000	1,017,658	992,742		(1,848)		(1,848)		990,894		(121,384)	(121,384)	7,609	06/01/2029
20281P-KR-2	COMMONWEALTH FING AUTH PA REV		02/21/2024	JP MORGAN SECURITIES LLC		2,211,486	2,355,000	2,628,604	2,568,006		(4,500)		(4,500)		2,563,506		(352,020)	(352,020)	20,014	06/01/2030
20753X-AB-0	CAS 2022-R03 1M2 - CMO/RMBS		03/05/2024	MORGAN STANLEY		5,906,250	5,625,000	5,625,000	5,625,000						5,625,000		281,250	281,250	99,432	03/25/2042
20753Y-CK-6	CAS 2022-R04 1M2 - CMO/RMBS		03/05/2024	BNP PARIBAS		1,595,418	1,536,364	1,536,364	1,536,364						1,536,364		59,054	59,054	25,929	03/25/2042
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG REV		12/19/2024	VARIOUS		1,305,759	1,300,000	1,392,768	1,368,380		(8,227)		(8,227)		1,360,153		(54,393)	(54,393)	79,301	11/01/2030
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DEV CORP		02/21/2024	MORGAN STANLEY & CO. LLC		12,215,665	10,995,000	15,422,247	14,866,452		(21,134)		(21,134)		14,845,318		(2,629,653)	(2,629,653)	502,232	01/01/2042
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV		02/21/2024	HILLTOP SECURITIES		3,783,988	3,715,000	4,656,455	4,456,328		(8,183)		(8,183)		4,448,145		(664,157)	(664,157)	47,311	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX REV		10/02/2024	CALL @ 100.00		2,926,256	2,780,000	3,541,220	3,401,719		(32,470)		(32,470)		3,369,249		(589,249)	(589,249)	422,259	12/01/2035
30309K-AL-4	FREMF 2019-K1511 B - CMBS		09/19/2024	ADJUSTMENT		3,203,867	3,500,000	3,365,191	3,400,201		5,045		5,045		3,401,547		(197,680)	(197,680)	130,764	03/25/2034
31283H-QX-6	FH G01370 - RMBS		12/01/2024	PAYDOWN		1,422	1,422	1,470	1,467		(44)		(44)		1,422				42	03/01/2032
31283H-X8-3	FH G01603 - RMBS		12/01/2024	PAYDOWN		1,243	1,243	1,292	1,300		(57)		(57)		1,243				40	08/01/2033
31292G-TN-6	FH C00557 - RMBS		12/01/2024	PAYDOWN		602	602	613	608		(6)		(6)		602				22	10/01/2027
31292G-Y5-9	FH C00732 - RMBS		12/01/2024	PAYDOWN		3	3	3	3						3					03/01/2029
31292H-4H-4	FH C01724 - RMBS		12/01/2024	PAYDOWN		10,751	10,098	9,992	10,002		97		97		10,098		652	652	81	12/01/2033
31296P-TL-6	FH A15055 - RMBS		12/01/2024	PAYDOWN		1,169	1,169	1,176	1,175		(6)		(6)		1,169				37	10/01/2033
31298F-JL-7	FH C46567 - RMBS		12/01/2024	PAYDOWN		337	337	335	335		2		2		337				13	01/01/2031
3131XH-M5-2	FH ZL2180 - RMBS		12/01/2024	PAYDOWN		8,190	8,190	8,448	8,516		(326)		(326)		8,190				178	10/01/2041
3132VQ-N5-1	FH Q64011 - RMBS		12/01/2024	PAYDOWN		10,898	10,898	10,947	10,987		(89)		(89)		10,898				115	06/01/2049
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS		12/01/2024	PAYDOWN		12,273	12,273	12,409	12,348		(75)		(75)		12,273				568	03/25/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31362J-UN-3	FN 062689 - RMBS		12/01/2024	PAYDOWN		549	549	535	543		6		6		549				13	06/01/2028
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS		12/01/2024	PAYDOWN		37,671	37,671	39,782	39,347		(1,676)		(1,676)		37,671				586	08/25/2045
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS		12/01/2024	PAYDOWN		316,291	316,291	314,598	314,652		1,640		1,640		316,291				3,557	08/25/2046
31371H-VJ-4	FN 252717 - RMBS		12/01/2024	PAYDOWN		4	4	4	4						4					09/01/2029
31371L-CD-9	FN 254868 - RMBS		12/01/2024	PAYDOWN		521	534	552	551		(17)		(17)		534		(13)	(13)	14	09/01/2033
31371L-DH-9	FN 254904 - RMBS		12/01/2024	PAYDOWN		8,090	8,090	8,139	8,130		(40)		(40)		8,090				237	10/01/2033
31383J-WE-6	FN 504745 - RMBS		12/01/2024	PAYDOWN		86	86	86	86						86				4	07/01/2029
31383M-QB-2	FN 507250 - RMBS		12/01/2024	PAYDOWN		2,116	2,226	2,252	2,243		(17)		(17)		2,226		(110)	(110)	62	12/01/2028
31386M-ZB-9	FN 567838 - RMBS		12/01/2024	PAYDOWN		2,638	2,721	2,769	2,768		(47)		(47)		2,721		(83)	(83)	98	10/01/2030
3138Y5-WF-9	FN AX4245 - RMBS		12/01/2024	PAYDOWN		5,642	5,642	6,043	6,280		(638)		(638)		5,642				101	12/01/2044
31390B-WE-4	FN 641545 - RMBS		12/01/2024	PAYDOWN		7,844	7,844	8,304	8,124		(281)		(281)		7,844				279	04/01/2032
31390P-GK-7	FN 651902 - RMBS		12/01/2024	PAYDOWN		1,183	1,260	1,318	1,358		(98)		(98)		1,260		(77)	(77)	45	08/01/2032
31391W-5H-0	FN 679548 - RMBS		12/01/2024	PAYDOWN		588	601	621	622		(21)		(21)		601		(13)	(13)	15	04/01/2033
313921-A5-7	FNR 2001-65 F - CMO/RMBS		12/25/2024	PAYDOWN		9,942	9,942	9,961	10,031		(89)		(89)		9,942				308	11/25/2031
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS		12/25/2024	PAYDOWN		9,638	9,638	9,653	9,642		(4)		(4)		9,638				314	08/25/2032
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS		12/01/2024	PAYDOWN		6,598	6,598	6,945	6,923		(325)		(325)		6,598				173	04/25/2038
31400J-SJ-9	FN 689121 - RMBS		12/01/2024	PAYDOWN		178	180	186	186		(6)		(6)		180		(2)	(2)	5	02/01/2033
31401B-4L-6	FN 703827 - RMBS		12/01/2024	PAYDOWN		303	329	331	331		(2)		(2)		329		(26)	(26)	10	05/01/2033
31401B-NS-0	FN 703401 - RMBS		12/01/2024	PAYDOWN		1,435	1,435	1,445	1,444		(9)		(9)		1,435				43	04/01/2033
31402C-U6-7	FN 725205 - RMBS		12/01/2024	PAYDOWN		789	807	834	833		(26)		(26)		807		(18)	(18)	22	03/01/2034
31402E-AQ-1	FN 726415 - RMBS		12/01/2024	PAYDOWN		139	139	144	145		(6)		(6)		139				3	07/01/2033
31402R-UN-7	FN 735989 - RMBS		12/01/2024	PAYDOWN		18,918	18,917	20,058	20,465		(1,547)		(1,547)		18,917				544	02/01/2035
31403F-JW-5	FN 747377 - RMBS		12/01/2024	PAYDOWN		18,777	18,777	18,874	18,854		(77)		(77)		18,777				346	10/01/2033
31404B-SQ-6	FN 763827 - RMBS		12/01/2024	PAYDOWN		4,652	4,652	4,946	4,902		(251)		(251)		4,652				96	02/01/2034
31405A-U9-2	FN 783708 - RMBS		12/01/2024	PAYDOWN		4,066	4,066	4,001	4,004		61		61		4,066				109	06/01/2034
31406A-6Y-3	FN 804687 - RMBS		12/01/2024	PAYDOWN		2,992	2,992	3,033	3,031		(38)		(38)		2,992				90	12/01/2034
31406D-EL-6	FN 806639 - RMBS		12/01/2024	PAYDOWN		304	331	335	335		(4)		(4)		331		(27)	(27)	10	12/01/2034
31410G-RA-3	FN 888881 - RMBS		12/01/2024	PAYDOWN		5,694	5,694	6,148	6,659		(965)		(965)		5,694				203	12/01/2037
31415Q-P9-1	FN 986148 - RMBS		12/01/2024	PAYDOWN		31,141	33,160	36,284	36,986		(3,826)		(3,826)		33,160		(2,018)	(2,018)	1,122	01/01/2038
31416B-VH-8	FN 995316 - RMBS		12/01/2024	PAYDOWN		415	423	437	439		(16)		(16)		423		(8)	(8)	10	12/01/2034
31418M-A2-8	FN AD0024 - RMBS		12/01/2024	PAYDOWN		2,791	2,791	2,925	2,938		(146)		(146)		2,791				80	08/01/2037
31418M-PU-0	FN AD0434 - RMBS		12/01/2024	PAYDOWN		8,967	8,967	9,602	10,014		(1,047)		(1,047)		8,967				249	03/01/2037
31418P-6N-0	FN AD2676 - RMBS		12/01/2024	PAYDOWN		3,069	3,069	3,144	3,082		(13)		(13)		3,069				59	03/01/2025
31419A-BJ-5	FN AE0040 - RMBS		12/01/2024	PAYDOWN		3,686	3,686	3,931	3,736		(49)		(49)		3,686				78	06/01/2025
31419A-VB-0	FN AE0609 - RMBS		12/01/2024	PAYDOWN		14,300	14,300	15,573	16,098		(1,798)		(1,798)		14,300				433	04/01/2037
353174-FX-8	FRANKLIN CNTY OHIO CONVENTION FACS AUTH		10/25/2024	CALL @ 116.86		140,237	120,000	171,206	167,178		(1,424)		(1,424)		165,754		(25,518)	(25,518)	7,171	12/01/2042
35563P-HH-5	SCRT 2018-4 MV - CMO/RMBS		12/01/2024	PAYDOWN		89,414	89,414	84,993	87,657		1,757		1,757		89,414				1,704	03/25/2058
38122N-B7-6	GOLDEN ST TOB SECURITIZATION CORP CALIF		03/13/2024	WELLS FARGO ADVISORS LLC		10,221,269	11,095,000	11,203,025	11,195,627		(625)		(625)		11,195,002		(973,733)	(973,733)	96,157	06/01/2046
38122N-D4-1	GOLDEN ST TOB SECURITIZATION CORP CALIF		03/15/2024	JPMORGAN		5,953,320	7,235,000	7,282,415	7,273,891		(886)		(886)		7,273,004		(1,319,685)	(1,319,685)	75,685	06/01/2036
387883-RD-5	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES		02/21/2024	JP MORGAN SECURITIES LLC		3,130,587	3,325,000	3,804,465	3,717,015		(6,541)		(6,541)		3,710,474		(579,887)	(579,887)	83,868	01/01/2032
452227-JN-2	ILLINOIS ST SALES TAX REV		06/15/2024	PAYDOWN		61,333	61,333	67,497	66,301		(4,968)		(4,968)		61,333				1,417	06/15/2038
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/17/2024	VARIOUS		3,342,883	3,390,000	3,748,493	3,595,337		(1,640)		(1,640)		3,593,697		(250,814)	(250,814)	73,284	01/01/2029
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		02/21/2024	BNY MELLON CAPITAL MARKETS, LLC		3,023,102	3,090,000	3,725,953	3,613,157		(8,434)		(8,434)		3,604,722		(581,621)	(581,621)	90,247	01/01/2035
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV		02/21/2024	WELLS FARGO SECURITIES LLC		5,641,246	5,860,000	7,108,121	6,919,251		(11,181)		(11,181)		6,908,069		(1,266,823)	(1,266,823)	128,678	09/01/2035
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2024	PAYDOWN		54,843	54,843	54,843	54,843						54,843				2,519	05/15/2033
49151E-7B-3	KENTUCKY ST PPTY & BLDGS COMMN REVS		02/21/2024	LOOP CAPITAL MARKETS		7,603,961	7,386,000	9,081,973	8,616,253		(23,512)		(23,512)		8,592,741		(988,780)	(988,780)	136,057	11/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		08/08/2024	CALL @ 100.00		1,394,614	1,380,000	1,669,276	1,585,367		(17,361)		(17,361)		1,568,006		(188,006)	(188,006)	116,308	07/01/2030
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV		04/15/2024	CALL @ 100.00		125,000	125,000	165,729	161,367		(635)		(635)		160,732		(35,732)	(35,732)	194	05/15/2039
544495-UG-7	LOS ANGELES CALIF DEPT WTR & PWR REV		04/18/2024	CALL @ 100.00		129,518	125,000	175,304	170,061		(693)		(693)		169,367		(44,367)	(44,367)	14,731	07/01/2039
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS		05/24/2024	CALL @ 100.00		5,061,978	4,935,000	6,510,400	6,245,337		(24,993)		(24,993)		6,220,344		(1,285,344)	(1,285,344)	519,977	07/01/2039
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV		05/09/2024	HILLTOP SECURITIES		102,473	100,000	143,622	139,769		(700)		(700)		139,069		(36,596)	(36,596)	2,616	06/01/2040
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		10/30/2024	CALL @ 100.00		5,852,581	5,555,000	7,285,327	7,013,732		(59,997)		(59,997)		6,953,735		(1,398,735)	(1,398,735)	886,309	06/01/2039
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		06/04/2024	CALL @ 100.00		255,000	255,000	350,327	326,222		(1,789)		(1,789)		324,433		(69,433)	(69,433)	10,295	08/01/2033
546475-TZ-7	LOUISIANA ST GAS & FUELS TAX REV		10/29/2024	CORPORATE ACTION		590,810	720,000	712,498	713,413		394		394		713,807		(122,997)	(122,997)	15,967	05/01/2036
546850-CE-6	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE		01/18/2024	JP MORGAN SECURITIES LLC		1,823,299	1,880,000	1,939,258	1,892,211		(1,409)		(1,409)		1,890,802		(67,503)	(67,503)	46,721	07/01/2031
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		04/05/2024	CALL @ 100.00		2,095,378	2,070,000	2,530,451	2,395,634		(11,965)		(11,965)		2,383,668		(313,668)	(313,668)	139,048	07/01/2030
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		04/05/2024	CALL @ 100.00		81,401	80,000	111,379	107,853		(315)		(315)		107,539		(27,539)	(27,539)	6,305	07/01/2041
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/02/2024	CALL @ 101.95		1,880,978	1,845,000	2,284,737	2,167,936		(19,373)		(19,373)		2,148,563		(267,585)	(267,585)	106,734	07/01/2031
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/17/2024	STIFEL NICHOLAUS & CO, INC		5,864,502	5,700,000	6,748,743	6,376,087		(9,387)		(9,387)		6,366,701		(502,199)	(502,199)	29,436	06/15/2027
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		06/25/2024	CALL @ 100.00		85,000	85,000	98,773	96,827		(294)		(294)		96,533		(11,533)	(11,533)	2,453	08/01/2040
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		08/09/2024	CALL @ 100.00		100,660	85,000	135,170	130,401		(1,359)		(1,359)		129,042		(44,042)	(44,042)	20,826	11/15/2039
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T		08/09/2024	CALL @ 100.00		137,157	130,000	179,678	174,096		(1,181)		(1,181)		172,915		(42,915)	(42,915)	20,118	11/15/2040
59259Y-BF-5	METROPOLITAN TRANSN AUTH N Y REV		02/27/2024	MARKETAXESS CORPORATION		281,493	275,000	353,755	343,705		(514)		(514)		343,192		(61,699)	(61,699)	4,664	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV		02/27/2024	MARKETAXESS CORPORATION		564,837	515,000	726,830	703,973		(1,436)		(1,436)		702,538		(137,701)	(137,701)	9,921	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV		11/15/2024	CALL @ 100.00		5,000	5,000	6,340	6,027		(100)		(100)		5,927		(927)	(927)	164	11/15/2031
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV		02/27/2024	MARKETAXESS CORPORATION		272,018	250,000	347,100	336,539		(591)		(591)		335,948		(63,931)	(63,931)	4,830	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV		02/21/2024	GOLDMAN SACHS & CO.		1,764,665	1,605,000	2,269,310	2,195,490		(3,638)		(3,638)		2,191,852		(427,186)	(427,186)	29,772	11/15/2040
594712-PP-0	MICHIGAN ST UNIV REVS		03/13/2024	JP MORGAN SECURITIES LLC		2,352,580	2,245,000	2,858,514	2,718,309		(14,466)		(14,466)		2,703,843		(351,263)	(351,263)	80,841	02/15/2050
60534R-TM-1	MISSISSIPPI DEV BK SPL OBLIG		10/10/2024	CALL @ 100.00		70,000	70,000	103,092	99,416		(1,119)		(1,119)		98,297		(28,297)	(28,297)	12,834	01/01/2040
626207-YF-5	MUNICIPAL ELEC AUTH GA		04/01/2024	CALL @ 100.00		34,000	34,000	51,404	50,638		(58)		(58)		50,579		(16,579)	(16,579)	1,128	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA		03/05/2024	CALL @ 100.00		80,000	80,000	97,227	96,168		(42)		(42)		96,126		(16,126)	(16,126)	362	04/01/2057
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUTH		10/24/2024	CORPORATE ACTION		87,467	95,000	105,455	104,638		(346)		(346)		104,292		(16,824)	(16,824)	3,368	06/15/2042
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUTH		11/26/2024	CALL @ 101.69		8,887,881	8,740,000	10,216,011	9,629,959		(151,017)		(151,017)		9,478,942		(591,061)	(591,061)	476,358	12/15/2028
64971M-M6-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/28/2024	CALL @ 100.00		3,887,276	3,760,000	4,944,513	4,746,048		(50,054)		(50,054)		4,695,993		(935,993)	(935,993)	487,567	02/01/2035
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/29/2024	CALL @ 100.00		1,866,930	1,815,000	2,267,280	2,208,120		(16,350)		(16,350)		2,191,770		(376,770)	(376,770)	216,223	08/01/2036
64971W-MF-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/23/2024	DIRECT		1,550,000	1,550,000	1,630,802	1,568,458		(18,458)		(18,458)		1,550,000				52,467	08/01/2025
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/18/2024	CALL @ 100.00		50,000	50,000	71,008	68,444		(436)		(436)		68,008		(18,008)	(18,008)	1,770	07/15/2040
64986A-L2-5	NEW YORK ST ENVIRONMENTAL FACS CORP ST C		04/02/2024	CALL @ 100.00		102,334	100,000	139,124	134,224		(442)		(442)		133,783		(33,783)	(33,783)	6,394	06/15/2039
649902-T4-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX		01/17/2024	STIFEL NICHOLAUS & CO, INC		3,129,243	3,075,000	3,591,569	3,416,546		(4,435)		(4,435)		3,412,111		(282,868)	(282,868)	53,499	09/15/2027
650035-8W-1	NEW YORK ST URBAN DEV CORP REV		09/26/2024	DIRECT		492,355	465,000	509,798	497,143		(4,788)		(4,788)		492,355				18,689	03/15/2033
650035-TD-0	NEW YORK ST URBAN DEV CORP REV		02/15/2024	CALL @ 100.00		1,105,000	1,105,000	1,356,830	1,288,116		(1,691)		(1,691)		1,286,425		(181,425)	(181,425)	3,384	03/15/2039
658308-AB-7	NORTH CAROLINA TPK AUTH MONROE CONNECTOR		04/08/2024	CALL @ 100.00		284,794	280,000	375,598	364,600		(1,026)		(1,026)		363,574		(83,574)	(83,574)	21,260	01/01/2041
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		11/15/2024	CALL @ 103.46		1,520,921	1,470,000	1,878,851	1,790,038		(28,190)		(28,190)		1,761,848		(240,927)	(240,927)	79,939	11/15/2032
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV		12/02/2024	CALL @ 100.00		45,000	45,000	61,538	58,763		(682)		(682)		58,081		(13,081)	(13,081)	3,087	01/01/2039
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV		12/15/2024	PAYDOWN		726,008	726,008	845,821	811,051		(85,043)		(85,043)		726,008				31,622	12/15/2032
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV		08/01/2024	VARIOUS		1,792,435	1,770,000	2,246,325	2,188,039		(10,135)		(10,135)		2,177,904		(385,469)	(385,469)	94,499	02/01/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEWATER REV		06/19/2024	CALL @ 106.64		207,950	195,000	291,080	281,229		(1,418)		(1,418)		279,811		(71,861)	(71,861)	11,059	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX REV		07/10/2024	CALL @ 105.15		1,035,767	985,000	1,336,911	1,284,306		(12,568)		(12,568)		1,271,738		(235,971)	(235,971)	37,512	11/15/2034
68607D-VH-5	OREGON ST DEPT TRANSN HWY USER TAX REV		02/27/2024	WELLS FARGO SECURITIES LLC		1,410,534	1,760,000	1,697,432	1,709,142		978		978		1,710,120		(299,585)	(299,585)	8,440	11/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE REV		11/20/2024	CALL @ 113.72		2,120,915	1,865,000	2,525,765	2,390,676		(15,378)		(15,378)		2,375,298		(254,383)	(254,383)	105,380	03/01/2043
70922P-AN-2	PENNSYLVANIA ST TPK COMMN SPL OBLIG		01/18/2024	WELLS FARGO SECURITIES LLC		1,784,800	1,840,000	1,998,222	1,935,084		(1,842)		(1,842)		1,933,242		(148,442)	(148,442)	8,417	12/01/2026
73358W-RQ-9	PORT AUTH N Y & N J		01/17/2024	JP MORGAN SECURITIES LLC		20,065,308	20,470,000	22,378,418	20,907,194		(35,968)		(35,968)		20,871,226		(805,918)	(805,918)	507,247	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J		02/27/2024	RAYMOND JAMES & ASSOCIATES		883,927	920,000	997,078	942,066		(4,519)		(4,519)		937,547		(53,620)	(53,620)	15,157	10/15/2034
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PARTN		08/26/2024	CALL @ 100.00		362,436	300,000	462,765	442,523		(4,144)		(4,144)		438,379		(138,379)	(138,379)	141,814	06/01/2040
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY TAX ALLOC		10/02/2024	CALL @ 100.00		355,000	355,000	355,000	355,000						355,000				19,063	10/01/2028
783186-NJ-4	RUTGERS ST UNIV N J		01/18/2024	RAYMOND JAMES & ASSOCIATES		1,482,031	1,460,000	1,684,519	1,604,097		(1,418)		(1,418)		1,602,678		(120,647)	(120,647)	18,215	05/01/2029
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV		05/15/2024	CALL @ 100.00		3,777,007	3,585,000	4,957,481	4,744,279		(28,843)		(28,843)		4,715,437		(1,130,437)	(1,130,437)	494,361	05/15/2036
786050-AJ-6	SACRAMENTO CALIF PUB FING AUTH LEASE REV		03/04/2024	CALL @ 100.00		10,000	10,000	13,871	13,523		(20)		(20)		13,503		(3,503)	(3,503)		04/01/2050
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		12/03/2024	CALL @ 100.00		15,000	15,000	17,936	17,643		(86)		(86)		17,557		(2,557)	(2,557)	580	01/01/2040
79467B-DX-0	SALES TAX SECURITIZATION CORP ILL		03/15/2024	RAYMOND JAMES & ASSOCIATES INC.		5,457,176	6,845,000	6,845,000	6,845,000						6,845,000		(1,387,824)	(1,387,824)	158,843	01/01/2042
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH FING AGY W		05/29/2024	RAYMOND JAMES & ASSOCIATES		208,060	200,000	298,696	290,302		(920)		(920)		289,382		(81,322)	(81,322)	7,127	05/01/2049
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/23/2024	CALL @ 100.00		235,000	235,000	258,183	248,176		(5,914)		(5,914)		242,262		(7,262)	(7,262)	12,925	11/01/2025
84247P-EP-2	SOUTHERN CALIF PUB PWR AUTH REV		01/19/2024	CALL @ 100.00		5,512,729	5,150,000	7,009,614	6,721,984		(1,209,269)		(1,209,269)		5,512,715		(362,715)	(362,715)	893,170	07/01/2035
874461-GK-6	TALLAHASSEE FLA CONS UTIL SYS REV		08/21/2024	CALL @ 100.00		390,000	390,000	523,037	508,691		(3,533)		(3,533)		505,158		(115,158)	(115,158)	18,089	10/01/2040
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV		09/12/2024	CALL @ 105.54		575,177	545,000	779,143	756,450		(6,840)		(6,840)		749,610		(174,433)	(174,433)	30,814	10/01/2040
875124-EU-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		02/27/2024	DIRECT		861,184	920,000	981,493	949,002		(2,656)		(2,656)		946,347		(85,162)	(85,162)	11,543	10/01/2028
875124-EW-5	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		02/27/2024	DIRECT		844,247	920,000	988,788	952,438		(2,971)		(2,971)		949,467		(105,220)	(105,220)	12,300	10/01/2030
88213A-DZ-5	BOARD OF REGENTS TEXAS A & M UNIVERSITY		02/27/2024	HILLTOP SECURITIES		846,694	920,000	1,013,389	971,429		(3,466)		(3,466)		967,963		(121,269)	(121,269)	10,613	05/15/2037
88278P-VJ-0	TEXAS ST UNIV SYS FING REV		02/21/2024	JP MORGAN SECURITIES LLC		1,232,816	1,285,000	1,364,619	1,315,319		(3,661)		(3,661)		1,311,657		(78,841)	(78,841)	19,914	03/15/2028
88278P-VL-5	TEXAS ST UNIV SYS FING REV		02/27/2024	DIRECT		873,614	920,000	982,615	943,856		(3,206)		(3,206)		940,650		(67,036)	(67,036)	15,847	03/15/2030
88278P-VM-3	TEXAS ST UNIV SYS FING REV		02/21/2024	JP MORGAN SECURITIES LLC		991,232	1,050,000	1,131,575	1,081,077		(3,752)		(3,752)		1,077,325		(86,094)	(86,094)	19,000	03/15/2035
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV		01/17/2024	DEUTSCHE BANK SECURITIES, INC.		10,312,196	10,065,000	12,066,425	11,517,228		(10,522)		(10,522)		11,506,706		(1,194,510)	(1,194,510)	156,350	04/01/2030
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		09/23/2024	CALL @ 102.50		737,964	720,000	977,839	950,441		(7,653)		(7,653)		942,788		(204,824)	(204,824)	34,188	11/15/2040
91412F-7Y-7	UNIVERSITY CALIF REVS		03/27/2024	CALL @ 100.00		431,177	420,000	581,612	563,911		(1,251)		(1,251)		562,660		(142,660)	(142,660)	31,240	05/15/2043
91412G-DZ-5	UNIVERSITY CALIF REVS		03/27/2024	CALL @ 100.00		2,471,440	2,370,000	2,989,226	2,840,853		(3,111)		(3,111)		2,837,742		(467,742)	(467,742)	254,551	05/15/2045
91412G-EA-9	UNIVERSITY CALIF REVS		03/27/2024	CALL @ 100.00		2,617,327	2,325,000	3,031,289	2,874,405		(19,031)		(19,031)		2,855,375		(530,375)	(530,375)	638,328	05/15/2050
91412G-VC-6	UNIVERSITY CALIF REVS		01/17/2024	WELLS FARGO SECURITIES LLC		2,634,166	2,755,000	2,937,078	2,784,008		(3,868)		(3,868)		2,780,140		(145,974)	(145,974)	23,338	05/15/2044
91412G-XP-5	UNIVERSITY CALIF REVS		05/15/2024	MATURITY @ 100.00		1,840,000	1,840,000	1,934,852	1,854,961		(14,961)		(14,961)		1,840,000				29,983	05/15/2024
91412G-XU-4	UNIVERSITY CALIF REVS		01/18/2024	WELLS FARGO SECURITIES LLC		1,884,219	1,945,000	2,201,584	2,135,512		(1,949)		(1,949)		2,133,563		(249,344)	(249,344)	14,150	05/15/2029
91412H-FG-3	UNIVERSITY CALIF REVS		01/17/2024	WELLS FARGO SECURITIES LLC		2,004,724	2,115,000	2,320,134	2,268,269		(1,312)		(1,312)		2,266,957		(262,233)	(262,233)	38,957	07/01/2029
914713-K6-8	UNIVERSITY N C CHAPEL HILL REV		02/27/2024	WELLS FARGO SECURITIES LLC		221,746	240,000	277,944	272,102		(416)		(416)		271,686		(49,940)	(49,940)	2,257	12/01/2034
914805-EZ-5	UNIVERSITY PITTSBURGH PA HIGHER ED		02/27/2024	MARKETAXESS CORPORATION		870,430	920,000	1,014,594	987,410		(2,250)		(2,250)		985,160		(114,729)	(114,729)	13,734	09/15/2028
914805-FB-7	UNIVERSITY PITTSBURGH PA HIGHER ED		01/17/2024	WELLS FARGO SECURITIES LLC		2,084,379	2,207,000	2,451,712	2,391,255		(1,528)		(1,528)		2,389,727		(305,348)	(305,348)	25,291	09/15/2029
915137-5G-4	BOARD OF REGENTS OF THE UNIVERSITY OF TE		07/17/2024	CALL @ 100.00		735,000	735,000	806,993	779,332		(10,250)		(10,250)		769,083		(34,083)	(34,083)	23,519	08/15/2026
91523N-FP-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER		05/09/2024	JP MORGAN SECURITIES LLC		126,101	120,000	179,320	173,784		(1,042)		(1,042)		172,742		(46,641)	(46,641)	6,302	07/01/2039
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV		05/09/2024	HILLTOP SECURITIES		113,896	110,000	163,439	158,869		(682)		(682)		158,187		(44,291)	(44,291)	5,720	07/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		08/29/2024	CALL @ 100.00		144,775	132,000	180,536	174,832		(1,837)		(1,837)		172,996		(40,996)	(40,996)	31,101	06/15/2039
917565-LK-7	UTAH TRAN AUTH SALES TAX REV		08/29/2024	CALL @ 100.00		798,471	760,000	1,042,044	1,017,390		(8,070)		(8,070)		1,009,320		(249,320)	(249,320)	107,654	06/15/2040
91756T-AV-3	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV		02/27/2024	MARKETAXESS CORPORATION		822,370	920,000	979,156	953,596		(2,129)		(2,129)		951,467		(129,098)	(129,098)	23,149	07/01/2036
927781-VE-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		01/17/2024	STIFEL NICHOLAUS & CO, INC		3,646,152	3,640,000	4,315,948	4,102,508		(3,360)		(3,360)		4,099,148		(452,996)	(452,996)	82,046	02/01/2030
92778V-KF-4	VIRGINIA COLLEGE BUILDING AUTHORITY		02/21/2024	JP MORGAN SECURITIES LLC		5,409,991	6,515,000	6,402,616	6,425,639		1,733		1,733		6,427,372		(1,017,381)	(1,017,381)	68,178	02/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						242,119,963	242,290,902	286,756,123	275,809,487		(2,198,823)		(2,198,823)		274,004,843		(33,814,020)	(33,814,020)	10,384,524	XXX
123456-AC-9	GAUGE CAPITAL II T/L 1L 8/24 - ABS		08/19/2024	DIRECT		3,401,468	3,462,054	3,401,468							3,401,468					02/09/2027
123456-AA-3	GAUGE CAPITAL III NB LLC - ABS		10/31/2024	DIRECT		7,120,405	7,247,232	7,120,405							7,120,405					09/17/2029
00110X-AC-8	AFN 211 A3 - CMBS		09/26/2024	DIRECT		2,474,630	2,773,058	2,771,720	2,772,116		19		19		2,772,134		(297,505)	(297,505)	64,652	05/20/2051
00178U-AC-3	AMSR 2020-SFR2 C - CMBS		03/06/2024	JPMORGAN		1,911,328	2,000,000	1,999,927	1,999,976		(263)		(263)		1,999,714		(88,385)	(88,385)	13,650	07/17/2037
00180A-AD-1	AMSR 2020-SFR1 D - CMBS		03/06/2024	AMHERST PIERPONT		2,885,273	3,000,000	2,940,234	2,973,637		3,709		3,709		2,977,346		(92,072)	(92,072)	21,170	04/17/2037
00237B-AA-1	ASL HOLDINGS LOAN TRUST 2023-1 - ABS		12/31/2024	DIRECT		1,090,551	1,090,551	1,090,551	896,293						1,090,551				46,215	10/31/2028
00252F-CV-1	AMIT 2005-4 M3 - RMBS		12/26/2024	PAYDOWN		112,702	112,702	100,023	109,736		2,966		2,966		112,702				2,020	10/25/2035
00507U-AF-8	ALLERGAN FUNDING SCS	C	06/15/2024	MATURITY @ 100.00		7,793,000	7,793,000	8,108,928	7,822,781		(29,781)		(29,781)		7,793,000				150,015	06/15/2024
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		02/27/2024	JP MORGAN SECURITIES LLC		1,527,352	1,598,000	1,781,259	1,726,075		(4,499)		(4,499)		1,721,577		(194,224)	(194,224)	32,973	08/15/2028
00840C-AA-5	AG ABC STRUCTURED NOTE LP		12/31/2024	DIRECT		3,857,410	3,857,410	3,857,410	3,857,410						3,857,410				123,607	12/15/2031
00841X-BJ-8	ABMT 2015-2 B2 - CMO/RMBS		12/01/2024	PAYDOWN		86,141	86,141	79,610	80,915		5,226		5,226		86,141				1,249	03/27/2045
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS		12/01/2024	PAYDOWN		86,451	86,451	86,572	86,516		(65)		(65)		86,451				2,074	06/26/2045
00901A-AQ-0	AIMCO 10 DR - CDO	C	06/12/2024	PAYDOWN		5,125,000	5,125,000	5,050,013	5,066,734		58,266		58,266		5,125,000				282,532	07/22/2032
00901F-AE-6	AIMCO 16 C - CDO	C	07/10/2024	PAYDOWN		2,500,000	2,500,000	2,470,000	2,471,532		28,468		28,468		2,500,000				141,066	01/17/2035
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO		12/10/2024	PAYDOWN		159,217	159,217	159,217	159,217						159,217				3,977	03/10/2041
01185*-AA-3	ALASKA VENTURES LLC		12/31/2024	REDEMPTION @ 100.00		350,315	350,315	350,315	350,315						350,315				21,495	06/30/2033
01748N-AE-4	ALLEGION US HOLDING COMPANY INC		03/27/2024	MORGAN STANLEY & CO. LLC		550,654	577,000	611,228	599,290		(1,516)		(1,516)		597,774		(47,120)	(47,120)	10,242	10/01/2027
020002-AP-6	ALLSTATE CORP		05/03/2024	BANK OF AMERICA N.A.		276,744	263,000	342,405	329,682		(2,287)		(2,287)		327,395		(50,650)	(50,650)	6,354	12/15/2032
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC		12/16/2024	CORPORATE ACTION		297,531	271,000	371,381	359,831		(5,767)		(5,767)		354,064		(56,533)	(56,533)	19,055	05/01/2036
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		12/16/2024	CORPORATE ACTION		207,449	224,000	279,989	276,598		(1,699)		(1,699)		274,899		(67,450)	(67,450)	15,411	07/10/2045
03027X-AD-2	AMERICAN TOWER CORP		02/15/2024	MATURITY @ 100.00		5,205,000	5,205,000	5,602,454	5,228,125		(23,125)		(23,125)		5,205,000				130,125	02/15/2024
03072S-QC-2	AMSI 2004-R3 M1 - RMBS		10/28/2024	PAYDOWN		144,302	144,302	135,546	143,417		885		885		144,302				2,864	05/25/2034
03072S-RX-5	AMSI 2004-R5 M1 - RMBS		08/26/2024	PAYDOWN		108,580	108,580	96,583	106,250		2,330		2,330		108,580				1,593	07/25/2034
03072S-RX-5	AMSI 2004-R5 M1 - RMBS		12/26/2024	PAYDOWN		42,867	42,867	38,130	41,947		920		920		42,867				1,686	07/25/2034
03072S-UA-1	AMSI 2004-R8 M2 - RMBS		03/06/2024	VARIOUS		1,252,337	1,288,929	1,188,232	1,264,062		4,058		4,058		1,268,120		(15,783)	(15,783)	9,876	09/25/2034
031162-DT-4	AMGEN INC		08/02/2024	GOLDMAN		8,162,160	8,000,000	7,988,480	7,988,607		796		796		7,989,402		172,758	172,758	418,100	03/02/2053
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	C	06/12/2024	MORGAN STANLEY & CO. LLC		2,984,610	3,000,000	2,822,970	2,824,862		6,605		6,605		2,831,467		153,143	153,143	101,292	05/02/2033
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC	C	03/26/2024	BARCLAYS BANK PLC		2,518,600	2,800,000	2,757,720	2,768,876		1,485		1,485		2,770,361		(251,761)	(251,761)	38,588	11/01/2028
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		11/19/2024	NOT AVAILABLE		3,683	4,000	5,019	4,960		(28)		(28)		4,932		(1,249)	(1,249)	196	02/01/2046
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/15/2024	MILLENIUM ADVISORS		61,437	58,000	75,405	73,250		(239)		(239)		73,012		(11,575)	(11,575)	890	06/15/2035
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/03/2024	NOT AVAILABLE		132,145	146,000	169,363	166,989		(1,141)		(1,141)		165,848		(33,703)	(33,703)	11,619	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/03/2024	NOT AVAILABLE		67,592	75,000	90,356	89,584		(372)		(372)		89,212		(21,620)	(21,620)	6,160	04/15/2048
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		12/03/2024	NOT AVAILABLE		1,937,385	2,140,000	2,536,499	2,511,572		(12,022)		(12,022)		2,499,549		(562,165)	(562,165)	196,717	02/01/2044
04018B-AU-1	ARES LV DR - CDO	C	10/15/2024	PAYDOWN		5,000,000	5,000,000	4,915,000	4,929,701		70,299		70,299		5,000,000				443,383	07/17/2034
04020F-AE-4	ARES 4 C - CDO	C	12/19/2024	RBC CAPITAL MARKETS		5,067,500	5,000,000	5,000,000	5,000,000						5,000,000		67,500	67,500	460,536	10/15/2036
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP		06/11/2024	STONEX FINANCIAL INC.		5,194,669	5,312,500	5,312,500	5,312,500						5,312,500		(117,831)	(117,831)	126,499	12/30/2030
043178-AF-5	ARTHUR J GALLAGHER & CO		02/27/2024	MATURITY @ 100.00		1,000,000	1,000,000	1,015,150	1,000,349		(349)		(349)		1,000,000				22,900	02/27/2024
049560-AY-1	ATMOS ENERGY CORP		08/02/2024	BANK OF AMERICA SECURITIES		1,053,320	1,000,000	994,910	994,936		141		141		995,077		58,243	58,243	46,319	10/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05348E-AU-3	AVALONBAY COMMUNITIES INC		11/15/2024	MATURITY @ 100.00		2,760,000	2,760,000	2,916,796	2,797,585		(37,585)		(37,585)		2,760,000				96,600	11/15/2024
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	C	08/02/2024	BARCLAYS CAPITAL INC FIXED INC		114,613	124,000	114,396	117,761		900		900		118,661		(4,048)	(4,048)	2,238	11/18/2027
054561-AM-7	EQUITABLE HOLDINGS INC		06/12/2024	CALL @ 90.01		30,603	34,000	42,054	41,660		(95)		(95)		41,564		(10,962)	(10,962)	850	04/20/2048
054561-AN-5	EQUITABLE HOLDINGS INC		06/13/2024	CALL @ 95.05		5,296,186	5,572,000	6,270,673	6,036,158		(24,966)		(24,966)		6,033,742		(737,556)	(737,556)	99,926	02/15/2029
05525J-AA-1	BAMLL 2016-SS1 A - CMBS		09/18/2024	GOLDMAN SACHS & CO.		2,269,230	2,423,339	2,564,938	2,493,043		(26,471)		(26,471)		2,466,572		(197,342)	(197,342)	71,052	12/17/2035
05526D-BV-6	BAT CAPITAL CORP		08/06/2024	BARCLAYS CAPITAL INC FIXED INC		7,356,459	8,000,000	7,720,240	7,726,760		3,128		3,128		7,729,888		(373,429)	(373,429)	402,777	03/16/2052
05526Q-AA-4	BAMLL 2015-200P A - CMBS		09/17/2024	JP MORGAN SECURITIES LLC		3,932,031	4,000,000	4,172,291	4,081,091		(47,382)		(47,382)		4,033,710		(101,678)	(101,678)	102,618	04/15/2033
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES		12/02/2024	DIRECT		533,105	533,105	533,105	533,105						533,105				12,419	12/01/2041
056054-AK-5	BX 2019-XL G - CMBS		03/15/2024	PAYDOWN		4,250,000	4,250,000	4,261,953	4,250,000						4,250,000				83,285	10/15/2036
05608W-AQ-7	BX 2021-SOAR F - CMBS		05/15/2024	PAYDOWN		728,505	728,505	728,505	728,475		31		31		728,505				11,450	06/15/2038
05609K-AN-9	BX 2021-XL2 G - CMBS		09/15/2024	PAYDOWN		1,065,092	1,065,092	1,059,763	1,064,710		382		382		1,065,092				37,145	10/15/2038
05609R-AQ-7	BX 2021-BXMF F - CMBS		09/15/2024	PAYDOWN		1,695,709	1,695,709	1,681,974	1,695,064		646		646		1,695,709				104,243	10/15/2038
05610H-AJ-2	BX 22LP2 E - CMBS		12/15/2024	PAYDOWN		610,885	610,885	608,275	610,510		375		375		610,885				34,978	02/15/2039
059438-AG-6	JPMORGAN CHASE & CO		09/12/2024	WELLS FARGO SECURITIES, LLC		2,128,440	2,076,000	2,503,282	2,264,761		(85,522)		(85,522)		2,179,240		(50,800)	(50,800)	186,811	07/15/2025
060352-AE-1	BANK 2017-BNK6 A4 - CMBS		02/23/2024	MORGAN STANLEY & CO. LLC		1,404,714	1,488,747	1,572,074	1,525,997		(1,969)		(1,969)		1,524,027		(119,313)	(119,313)	11,573	07/16/2060
06035R-AV-8	BANK 2018-BNK14 B - CMBS		10/23/2024	BOFA SECURITIES, INC		561,181	595,887	661,733	645,494		(8,409)		(8,409)		637,084		(75,903)	(75,903)	24,967	09/17/2060
06051G-JT-7	BANK OF AMERICA CORP		03/14/2024	BANK OF AMERICA N.A.		8,431,400	10,000,000	10,299,700	10,229,741		(6,012)		(6,012)		10,223,729		(1,792,329)	(1,792,329)	108,973	04/22/2032
06054M-AD-5	BACM 2016-UBS10 A3 - CMBS		03/11/2024	BANK OF AMERICA SECURITIES		1,249,050	1,301,252	1,339,847	1,320,374		(2,137)		(2,137)		1,318,237		(69,187)	(69,187)	10,703	07/16/2049
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		6,080,754	6,373,017	6,742,157	6,582,719		(4,218)		(4,218)		6,578,501		(497,747)	(497,747)	29,893	02/17/2050
06539L-BA-7	BANK 2018-BNK13 A4 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		3,024,729	3,186,152	3,495,413	3,385,231		(6,972)		(6,972)		3,378,258		(353,530)	(353,530)	29,738	08/17/2061
065404-BA-2	BANK 2018-BNK10 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		2,109,710	2,228,996	2,372,854	2,309,233		(1,185)		(1,185)		2,308,048		(198,338)	(198,338)	10,825	02/17/2061
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS		03/01/2024	PAYDOWN		733	733	773	755		(22)		(22)		733				6	11/15/2054
06541F-AZ-2	BANK 2017-BNK4 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		4,516,409	4,738,721	5,029,094	4,884,738		(2,741)		(2,741)		4,881,998		(365,589)	(365,589)	22,570	05/17/2050
06762E-AG-9	BABSN 2021-I D - CDO	C	11/20/2024	JP MORGAN SECS INC., - FIXED INCOME		4,559,629	4,543,500	4,428,549	4,446,609		7,652		7,652		4,454,261		105,369	105,369	418,681	04/25/2034
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2024	PAYDOWN		482,080	482,080	482,080	482,080						482,080				19,283	10/01/2031
07332V-BC-8	BBCMS 2017-C1 A3 - CMBS		02/23/2024	GOLDMAN SACHS & CO.		1,214,164	1,280,754	1,366,987	1,324,409		(2,471)		(2,471)		1,321,937		(107,773)	(107,773)	10,439	02/17/2050
07383F-6S-2	BSCMS 2005-PWR8 X1 - CMBS I/O		05/01/2024	PAYDOWN				1,596,460	1,596,460		(1,596,460)		(1,596,460)						4	06/11/2041
07386H-ME-8	BALTA 2004-10 M1 - RMBS		11/25/2024	PAYDOWN		106,534	106,534	87,558	106,534						106,534				2,729	09/25/2034
07387#-AA-2	BEAR SWAMP FINANCE LP		10/10/2024	REDEMPTION @ 100.00		330,373	330,373	330,373	330,373						330,373				14,008	10/08/2025
075887-BF-5	BECTON DICKINSON AND CO		12/15/2024	MATURITY @ 100.00		6,532,000	6,532,000	6,936,070	6,638,307		(106,307)		(106,307)		6,532,000				243,905	12/15/2024
08160B-AC-8	BMARK 2018-B5 A3 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		2,823,852	2,977,495	3,268,453	3,159,059		(6,323)		(6,323)		3,152,736		(328,884)	(328,884)	27,724	07/17/2051
08161B-AX-1	BMARK 2018-B3 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,449,659	1,515,921	1,636,001	1,584,659		(1,100)		(1,100)		1,583,559		(133,900)	(133,900)	8,077	04/12/2051
08161C-AD-3	BMARK 2018-B2 A4 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,965,586	2,072,873	2,235,053	2,172,960		(5,170)		(5,170)		2,167,790		(202,204)	(202,204)	20,189	02/17/2051
08161C-AJ-0	BMARK 2018-B2 AS - CMBS		10/17/2024	BOFA SECURITIES, INC		1,964,984	2,066,195	2,265,499	2,205,243		(26,916)		(26,916)		2,178,327		(213,344)	(213,344)	74,295	02/17/2051
08162C-AG-5	BMARK 2018-B6 B - CMBS		10/23/2024	JP MORGAN SECURITIES LLC		496,416	535,716	589,335	575,890		(6,845)		(6,845)		569,046		(72,629)	(72,629)	22,459	10/13/2051
10112R-AW-4	BOSTON PROPERTIES LP		02/01/2024	MATURITY @ 100.00		3,672,000	3,672,000	3,839,774	3,672,000						3,672,000				69,768	02/01/2024
10112R-BC-7	BOSTON PROPERTIES LP		08/01/2024	SUMRIDGE PARTNERS LLC		468,135	537,000	545,748	543,707		(602)		(602)		543,105		(74,970)	(74,970)	13,713	03/15/2030
10112R-BD-5	BOSTON PROPERTIES LP		08/01/2024	SUMRIDGE PARTNERS LLC		4,799,695	5,511,000	5,744,115	5,696,055		(14,559)		(14,559)		5,681,496		(881,801)	(881,801)	180,103	01/30/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/30/2024	REDEMPTION @ 100.00		979,157	979,157	979,157	979,157						979,157				28,415	09/30/2038
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC		03/07/2024	DEUTSCHE BANK SECURITIES, INC.		4,036,684	4,125,000	4,664,756	4,508,663		(15,339)		(15,339)		4,493,324		(456,640)	(456,640)	60,643	11/06/2028
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC COOPER		05/06/2024	DIRECT		188	188	115	115		72		72		188				26,039	06/30/2024
11134L-AR-0	BROADCOM CORP		03/27/2024	GOLDMAN SACHS & CO.		1,849,841	1,955,000	2,078,849	2,037,899		(5,256)		(5,256)		2,032,643		(182,802)	(182,802)	48,658	01/15/2028
11135F-AS-0	BROADCOM INC		03/13/2024	JPMORGAN		11,385,133	12,125,000	12,109,969	12,116,916		433		433		12,117,350		(732,217)	(732,217)	173,792	11/15/2032
11135F-BL-4	BROADCOM INC		03/13/2024	DIRECT		1,496,705	1,750,000	1,521,581	1,558,801		3,012		3,012		1,561,812		(65,107)	(65,107)	25,295	04/15/2034
115236-AA-9	BROWN & BROWN INC		09/15/2024	MATURITY @ 100.00		700,000	700,000	746,466	708,651		(8,651)		(8,651)		700,000				29,400	09/15/2024
12434C-AQ-7	BX 2021-SDMF F - CMBS		06/24/2024	BANK OF AMERICA SECURITIES		14,224,299	14,933,647	14,755,645	14,909,756		16,154		16,154		14,925,910		(701,611)	(701,611)	590,255	09/15/2034
12434D-AS-1	BX 21LGCY G - CMBS		06/11/2024	BARCLAYS CAPITAL INC.		10,889,558	11,290,000	11,181,943	11,285,573		474		474		11,286,046		(396,489)	(396,489)	445,454	10/15/2036
12489W-LG-7	CBASS 2005-CB3 M3 - RMBS		09/25/2024	PAYDOWN		66,650	66,650	59,236	66,473		178		178		66,650				1,046	09/25/2034
12489W-MZ-4	CBASS 2005-CB5 M1 - RMBS		06/25/2024	PAYDOWN		140,528	140,528	125,904	139,017		1,511		1,511		140,528				1,132	03/25/2035
125039-AH-0	CD 2017-CD6 AM - CMBS		10/17/2024	BOFA SECURITIES, INC		1,408,087	1,488,747	1,573,644	1,546,881		(12,066)		(12,066)		1,534,815		(126,728)	(126,728)	48,622	11/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		03/14/2024	VARIOUS		5,285,561	5,699,082	5,705,721	5,700,582		(96)		(96)		5,700,486		(414,925)	(414,925)	44,589	02/15/2050
12510H-AD-2	CAUTO 2020-1 A4 - ABS		10/04/2024	PAYDOWN		1,737,633	1,737,633	1,737,338	1,737,592		42		42		1,737,633				44,264	02/15/2050
12512J-AV-6	CD 2018-CD7 A3 - CMBS		02/27/2024	VARIOUS		19,148,998	20,201,044	22,034,325	21,266,880		(40,952)		(40,952)		21,225,927		(2,076,929)	(2,076,929)	197,050	08/15/2051
12515A-BD-1	CD 2016-CD2 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		4,855,007	5,082,529	5,282,141	5,194,905		(3,028)		(3,028)		5,191,878		(336,871)	(336,871)	23,386	11/15/2049
12515D-AQ-7	CD 2017-CD4 A3 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		2,421,924	2,553,488	2,702,206	2,633,654		(5,194)		(5,194)		2,628,460		(206,536)	(206,536)	22,347	05/12/2050
12515H-AY-1	CD 2017-CD5 A3 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,119,913	1,190,803	1,245,749	1,223,164		(1,549)		(1,549)		1,221,615		(101,702)	(101,702)	10,174	08/17/2050
12531W-BG-6	CFCRE 2016-C3 B - CMBS		09/26/2024	DIRECT		3,184,706	3,235,000	3,332,016	3,261,368		(2,268)		(2,268)		3,259,100		(74,394)	(74,394)	125,015	01/10/2048
12532A-AY-5	CFCRE 2016-C6 A2 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		3,065,753	3,223,132	3,329,703	3,280,984		(1,374)		(1,374)		3,279,610		(213,858)	(213,858)	13,470	11/15/2049
12546G-AA-8	CHNGE 225 A1 - CMO/RMBS		12/25/2024	PAYDOWN		1,111,952	1,111,952	1,085,050	1,091,005		20,948		20,948		1,111,952				31,036	01/25/2058
125523-AH-3	CIGNA GROUP		03/27/2024	BARCLAYS BANK		224,321	230,000	260,986	251,943		(1,150)		(1,150)		250,793		(26,472)	(26,472)	4,640	10/15/2028
125896-BM-1	CMS ENERGY CORP		01/29/2024	CALL @ 100.00		2,206,000	2,206,000	2,311,226	2,206,000						2,206,000				35,143	03/01/2024
12591U-AG-8	COMM 2014-UBS2 XA - CMBS I/O		02/12/2024	PAYDOWN				178,494	394		(394)		(394)						2,171	03/12/2047
12591U-AJ-2	COMM 2014-UBS2 B - CMBS		09/12/2024	PAYDOWN		1,930,000	1,930,000	2,046,490	1,938,370		(8,370)		(8,370)		1,930,000				28,634	03/12/2047
12592L-BK-7	COMM 2014-CCRE20 XA - CMBS I/O		11/13/2024	PAYDOWN				6,921,777	482,349		(482,349)		(482,349)						569,015	11/12/2047
12592L-BM-3	COMM 2014-CCRE20 B - CMBS		11/13/2024	PAYDOWN		1,300,000	1,300,000	1,338,912	1,305,644		(5,644)		(5,644)		1,300,000				50,515	11/12/2047
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS		09/12/2024	PAYDOWN		12,059,739	12,059,739	12,538,378	12,161,124		(101,385)		(101,385)		12,059,739				257,430	12/12/2047
12592P-BG-7	COMM 2014-UBS6 XA - CMBS I/O		12/12/2024	PAYDOWN				2,225,916	230,600		(230,600)		(230,600)						256,323	12/12/2047
12592P-BJ-1	COMM 2014-UBS6 B - CMBS		12/12/2024	PAYDOWN		2,800,000	2,800,000	2,798,797	2,798,641		1,359		1,359		2,800,000				121,562	12/12/2047
12592P-BL-6	COMM 2014-UBS6 C - CMBS		12/01/2024	PAYDOWN		385,435	385,435	362,881	382,549		2,886		2,886		385,435				17,219	12/12/2047
12593A-AZ-8	COMM 2015-CCRE23 A3 - CMBS		12/01/2024	PAYDOWN		1,673,684	1,673,684	1,729,986	1,692,258		(18,573)		(18,573)		1,673,684				44,483	05/12/2048
12593J-BE-5	COMM 2015-CCRE24 A4 - CMBS		09/01/2024	PAYDOWN		48,950	48,950	50,616	49,586		(637)		(637)		48,950				1,014	08/12/2048
12594M-BB-3	COMM 2016-COR1 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		3,248,199	3,426,484	3,513,674	3,473,777		(1,303)		(1,303)		3,472,474		(224,274)	(224,274)	13,718	10/13/2049
12595E-AF-2	COMM 2017-COR2 AM - CMBS		10/17/2024	BMO CAPITAL MARKETS CORP.		1,521,683	1,608,119	1,737,371	1,691,649		(18,426)		(18,426)		1,673,223		(151,541)	(151,541)	53,852	09/12/2050
12595F-AD-4	CSAIL 2017-CX9 A4 - CMBS		08/01/2024	PAYDOWN		11,243	11,243	11,675	11,440		(196)		(196)		11,243				238	09/16/2050
12595F-AJ-1	CSAIL 2017-CX9 AS - CMBS		10/23/2024	DEUTSCHE BANK SECURITIES, INC.		427,062	464,869	497,679	485,965		(4,772)		(4,772)		481,193		(54,131)	(54,131)	15,432	09/16/2050
12595J-AS-3	CSAIL 2017-CX10 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		1,458,034	1,547,948	1,652,392	1,617,716		(14,393)		(14,393)		1,603,323		(145,289)	(145,289)	50,495	11/18/2050
12595V-AC-1	COMM 2018-COR3 A2 - CMBS		02/23/2024	DEUTSCHE BANK SECURITIES, INC.		1,043,801	1,101,455	1,184,050	1,147,518		(2,336)		(2,336)		1,145,182		(101,381)	(101,381)	10,422	05/12/2051
12595X-AS-2	CSAIL 2018-CX12 A3 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,990,337	2,084,634	2,274,587	2,187,376		17,956		17,956		2,205,332		(214,995)	(214,995)	22,235	08/17/2051
12596G-AY-5	CSAIL 2018-C14 A3 - CMBS		01/01/2024	PAYDOWN		32,101	32,101	35,248	33,831		(1,730)		(1,730)		32,101				111	11/17/2051

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
12625K-AM-7	COMM 2013-CCRE8 B - CMBS		12/18/2024	VARIOUS		649,297	650,252	663,572	650,647		(395)		(395)		650,252		(955)	(955)	11,020	06/12/2046
126281-AY-0	CSAIL 2015-C1 A3 - CMBS		10/18/2024	PAYDOWN		30,034,499	30,034,499	30,694,357	30,431,953		(397,454)		(397,454)		30,034,499				681,123	04/15/2050
12629N-AE-5	COMM 2015-DC1 A4 - CMBS		11/13/2024	PAYDOWN		14,014,343	14,014,343	14,269,074	14,059,979		(45,636)		(45,636)		14,014,343				362,245	02/12/2048
12631D-BA-0	COMM 2014-CCRE17 A4 - CMBS		02/12/2024	PAYDOWN		6,315,347	6,315,347	6,537,196	6,327,687		(12,340)		(12,340)		6,315,347				25,848	05/10/2047
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS		12/01/2024	PAYDOWN		7,575,800	7,575,800	7,822,814	7,654,826		(79,026)		(79,026)		7,575,800				210,380	06/15/2057
12635F-AS-3	CSAIL 2015-C3 A3 - CMBS		12/01/2024	PAYDOWN		814,101	814,101	845,899	825,534		(11,434)		(11,434)		814,101				22,700	08/17/2048
126408-HB-2	CSX CORP		08/01/2024	MATURITY @ 100.00		696,000	696,000	732,721	701,317		(5,317)		(5,317)		696,000				23,664	08/01/2024
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS		12/01/2024	PAYDOWN		11,818	11,818	11,599	11,640		178		178		11,818				235	08/25/2043
12652U-AT-6	CSAIL 2018-CX11 A4 - CMBS		11/01/2024	PAYDOWN		7,964	7,964	8,570	8,286		(323)		(323)		7,964				275	04/17/2051
12665*-AA-9	CVS CAREMARK CTL 9-2009		12/10/2024	REDEMPTION @ 100.00		336,727	336,727	336,727	336,727						336,727				13,043	10/10/2031
126650-AY-6	CVSPAS 05 CTF - CMBS		12/10/2024	PAYDOWN		125,469	125,469	125,469	125,469						125,469				3,673	10/10/2027
126650-BJ-8	CVS HEALTH CORP		10/04/2024	US BANCORP INVESTMENTS INC.		1,000,547	962,000	1,161,740	1,090,581		(28,026)		(28,026)		1,062,555		(62,007)	(62,007)	51,106	06/01/2027
126650-BR-0	CVS HEALTH CORP		10/09/2024	GOLDMAN SACHS & CO.		3,055,713	2,967,000	4,064,019	3,969,725		(38,035)		(38,035)		3,931,691		(875,977)	(875,977)	194,349	09/15/2039
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2024	PAYDOWN		81,926	81,926	97,081	94,587		(12,661)		(12,661)		81,926				2,653	01/10/2034
126650-CN-8	CVS HEALTH CORP		10/09/2024	CITADEL SECURITIES INSTITUTIONAL LLC		1,499,071	1,657,000	2,147,654	2,118,106		(11,959)		(11,959)		2,106,148		(607,076)	(607,076)	103,793	07/20/2045
126650-CX-6	CVS HEALTH CORP		10/04/2024	BARCLAYS BANK		1,729,298	1,750,000	1,960,683	1,893,041		(26,543)		(26,543)		1,866,499		(137,201)	(137,201)	77,758	03/25/2028
126650-CZ-1	CVS HEALTH CORP		10/10/2024	HSBC SECURITIES (USA), INC.		4,163,213	4,700,000	6,141,537	6,067,512		(29,880)		(29,880)		6,037,632		(1,874,419)	(1,874,419)	247,899	03/25/2048
126650-DK-3	CVS HEALTH CORP		10/09/2024	WELLS FARGO SECURITIES, LLC		1,915,719	2,294,000	2,607,636	2,580,291		(10,977)		(10,977)		2,569,314		(653,595)	(653,595)	96,993	04/01/2040
126659-AA-9	CVSPAS 2009-6 CTF - CMBS		12/10/2024	PAYDOWN		240,794	240,794	240,794	240,794						240,794				11,033	07/10/2031
12690C-AJ-2	CSMC 18SITE D - CMBS		01/18/2024	PAYDOWN		3,750,000	3,750,000	3,706,568	3,741,691		8,309		8,309		3,750,000				15,442	04/17/2036
12690C-AL-7	CSMC 18SITE E - CMBS		01/18/2024	PAYDOWN		3,750,000	3,750,000	3,541,020	3,731,469		18,531		18,531		3,750,000				15,442	04/17/2036
127097-E@-8	CABOT OIL & GAS CORPORATION		09/18/2024	MATURITY @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				275,250	09/18/2024
12782B-AA-5	CLR 2023-1 LLC - ABS		11/25/2024	PAYDOWN		10,345,712	10,471,929	10,995,526	10,982,605		(510,675)		(510,675)		10,471,929		(126,218)	(126,218)	307,093	04/30/2036
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		03/15/2024	JANE STREET EXECUTION SERVICES LLC		97,652	95,000	124,449	121,684		(305)		(305)		121,379		(23,727)	(23,727)	3,035	03/15/2038
143111-AE-2	CGMS 223 C1 - CDO	C	02/22/2024	PAYDOWN		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				63,914	07/20/2035
14316E-AU-3	CGMS 2019-2 CR - CDO		10/09/2024	PAYDOWN		3,500,000	3,500,000	3,493,000	3,494,442		5,558		5,558		3,500,000				307,031	07/15/2032
14448C-AS-3	CARRIER GLOBAL CORP		08/05/2024	CALL @ 74.40		34,968	47,000	49,121	49,026		(29)		(29)		48,997		(14,029)	(14,029)	1,182	04/05/2050
15135B-AT-8	CENTENE CORP		03/13/2024	BARCLAYS CAPITAL INC.		12,271,766	12,892,000	13,477,663	13,164,367		(18,027)		(18,027)		13,146,341		(874,575)	(874,575)	149,064	12/15/2029
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC		03/06/2024	MIZUHO SECURITIES USA LLC		5,764,264	6,200,000	6,188,344	6,190,927		351		351		6,191,278		(427,014)	(427,014)	72,006	11/15/2029
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		05/03/2024	CITIGROUP (SSB)		1,036,932	1,300,000	1,123,736	1,144,469		4,350		4,350		1,148,819		(111,887)	(111,887)	12,575	12/31/2039
17290X-AS-9	CGCMT 2016-GC37 A3 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		1,001,475	1,043,246	1,069,683	1,055,999		(1,087)		(1,087)		1,054,912		(53,437)	(53,437)	7,513	04/12/2049
17291C-BQ-7	CGCMT 16C2 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		3,232,931	3,431,161	3,514,506	3,474,815		(1,098)		(1,098)		3,473,717		(240,786)	(240,786)	12,517	08/12/2049
172967-AR-2	CITIGROUP INC		03/05/2024	SUSQUEHANNA FINANCIAL GROUP LLP		8,211,644	7,746,000	9,474,985	8,492,295		(31,013)		(31,013)		8,461,282		(249,639)	(249,639)	330,542	01/15/2028
172967-BL-4	CITIGROUP INC		09/12/2024	CITIGROUP GLOBAL MARKETS INC.		484,843	437,000	578,868	554,972		(8,705)		(8,705)		546,267		(61,425)	(61,425)	21,553	06/15/2032
172967-BU-4	CITIGROUP INC		03/06/2024	CITIGROUP		1,439,382	1,400,000	1,771,798	1,713,891		(5,413)		(5,413)		1,708,478		(269,096)	(269,096)	44,781	02/22/2033
17307G-UV-8	CMLTI 2005-OPT4 M5 - RMBS		08/26/2024	PAYDOWN		190,656	190,656	177,310	189,588		1,068		1,068		190,656				2,536	07/25/2035
17307G-UV-8	CMLTI 2005-OPT4 M5 - RMBS		12/26/2024	PAYDOWN		65,782	65,782	61,177	65,414		368		368		65,782				1,910	07/25/2035
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS		12/01/2024	PAYDOWN		13,046	13,046	12,780	12,868		178		178		13,046				281	10/26/2043
17321R-AL-0	CGCMT 2013-GC17 C - CMBS		02/12/2024	PAYDOWN		285,042	285,042	284,407	285,042						285,042				2,435	11/12/2046
17322A-AG-7	CGCMT 2014-GC19 B - CMBS		02/12/2024	PAYDOWN		1,950,000	1,950,000	2,008,485	1,948,358		1,642		1,642		1,950,000				15,616	03/12/2047
17323C-AD-9	CGCMT 2015-GC27 A4 - CMBS		09/12/2024	PAYDOWN		8,905,942	8,905,942	9,088,379	8,947,562		(41,620)		(41,620)		8,905,942				179,904	02/12/2048

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
17323C-AK-3	CGCMT 2015-GC27 B - CMBS		09/13/2024	CITIGROUP GLOBAL MARKETS, INC		2,221,637	2,240,100	2,307,132	2,249,350		(8,119)		(8,119)		2,241,231		(19,594)	(19,594)	66,893	02/12/2048
17324T-AM-1	CGCMT 2016-GC36 C - CMBS		10/31/2024	CITIGROUP GLOBAL MARKETS, INC		1,183,688	1,475,000	1,356,178	1,436,165		14,781		14,781		1,450,946		(267,259)	(267,259)	65,332	02/12/2049
17325D-AC-7	CGCMT 2016-P5 A3 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		1,952,101	2,076,444	2,129,361	2,105,423		(1,858)		(1,858)		2,103,565		(151,464)	(151,464)	13,159	10/13/2049
17325G-AC-0	CGCMT 2016-C3 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,928,981	2,039,480	2,115,473	2,073,858		(674)		(674)		2,073,184		(144,202)	(144,202)	8,367	11/18/2049
17325H-BN-3	CGCMT 2017-P7 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		4,184,939	4,380,165	4,673,566	4,545,748		(3,328)		(3,328)		4,542,420		(357,480)	(357,480)	21,358	04/15/2050
17327F-AC-0	CGCMT 2018-B2 A3 - CMBS		12/01/2024	PAYDOWN		20,233	20,233	21,775	21,136		(903)		(903)		20,233				694	03/10/2051
193051-AQ-2	COLD 2020-ICE5 E - CMBS		08/15/2024	PAYDOWN		14,744,858	14,744,858	14,685,877	14,740,837		4,021		4,021		14,744,858				820,405	11/16/2037
20825C-AF-1	CONOCOPHILLIPS		03/15/2024	JANE STREET CAPITAL, LLC		675,096	632,000	821,512	790,309		(3,422)		(3,422)		786,887		(111,791)	(111,791)	15,951	10/15/2032
21036P-AQ-1	CONSTELLATION BRANDS INC		03/27/2024	BNP PARIBAS		755,568	782,000	844,130	818,207		(3,293)		(3,293)		814,914		(59,345)	(59,345)	9,243	12/06/2026
212015-AT-8	CONTINENTAL RESOURCES INC		05/03/2024	MIZUHO		13,644,178	13,797,000	16,510,026	15,889,311		(101,310)		(101,310)		15,788,001		(2,143,823)	(2,143,823)	643,477	01/15/2031
22532L-AM-6	CREDIT AGRICOLE SA (LONDON BRANCH)	C	04/15/2024	MATURITY @ 100.00		7,400,000	7,400,000	7,839,560	7,455,650		(55,650)		(55,650)		7,400,000				143,375	04/15/2024
22541S-N4-6	CSFB 2004-C4 AX - CMBS I/O		08/16/2024	PAYDOWN				2,791		64	(64)								40	10/15/2039
23312J-AE-3	DBJPM 2017-C6 A4 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,043,198	1,108,311	1,170,645	1,138,956		(2,562)		(2,562)		1,136,394		(93,196)	(93,196)	9,171	06/10/2050
23312L-AR-9	DBJPM 2016-C1 A3A - CMBS		03/11/2024	BREAN CAPITAL, LLC		1,928,739	2,013,199	2,071,008	2,054,764		(4,295)		(4,295)		2,050,469		(121,730)	(121,730)	17,198	05/12/2049
23312V-AE-6	DBJPM 2016-C3 A4 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,767,596	1,867,077	1,927,288	1,892,073		(2,446)		(2,446)		1,889,627		(122,031)	(122,031)	13,241	08/12/2049
23371D-AH-7	DAE FUNDING LLC		02/15/2024	MATURITY @ 100.00		2,647,000	2,647,000	2,607,295	2,644,673		2,327		2,327		2,647,000				21,507	02/15/2024
233853-AH-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		03/15/2024	GOLDMAN		328,356	400,000	386,927	389,212		262		262		389,473		(61,117)	(61,117)	2,639	12/14/2031
23636A-AR-2	DANSKE BANK A/S	C	03/08/2024	SG AMERICAS SECURITIES		2,276,188	2,340,000	2,235,714	2,285,986		2,164		2,164		2,288,151		(11,962)	(11,962)	25,594	06/12/2028
254687-CT-1	WALT DISNEY CO		01/20/2024	MATURITY @ 100.00		2,101,000	2,101,000	2,375,958	2,107,976		(6,976)		(6,976)		2,101,000				81,414	01/20/2024
254687-CZ-7	WALT DISNEY CO		09/15/2024	MATURITY @ 100.00		2,786,000	2,786,000	2,954,832	2,817,365		(31,365)		(31,365)		2,786,000				103,082	09/15/2024
254709-AK-4	DISCOVER FINANCIAL SERVICES		11/06/2024	MATURITY @ 100.00		1,944,000	1,944,000	2,065,539	1,972,300		(28,300)		(28,300)		1,944,000				76,788	11/06/2024
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC		09/12/2024	VARIOUS		9,881,478	10,414,000	14,066,464	13,780,262		(96,549)		(96,549)		13,683,713		(3,802,236)	(3,802,236)	479,077	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		07/30/2024	JP MORGAN SECURITIES LLC		310,317	420,000	490,808	486,261		(1,367)		(1,367)		484,894		(174,577)	(174,577)	17,063	04/01/2043
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		03/15/2024	MARKETAXESS CORPORATION		143,960	162,000	172,860	170,400		(271)		(271)		170,130		(26,170)	(26,170)	2,023	05/15/2030
257375-AH-8	EASTERN ENERGY GAS HOLDINGS LLC		12/15/2024	MATURITY @ 100.00		1,383,000	1,383,000	1,463,131	1,404,082		(21,082)		(21,082)		1,383,000				49,788	12/15/2024
26251C-AW-4	DRSLF 61 CR - CDO		08/23/2024	PAYDOWN		5,000,000	5,000,000	4,962,500	4,972,671		27,329		27,329		5,000,000				317,486	01/20/2032
26857L-AB-8	ELFI 2020-A B - ABS		12/25/2024	PAYDOWN		445,387	445,388	445,174	445,296		92		92		445,388				7,391	08/25/2045
26875P-AM-3	EOG RESOURCES INC		09/12/2024	RAYMOND JAMES & ASSOCIATES		1,210,367	1,222,000	1,282,550	1,242,407		(14,264)		(14,264)		1,228,144		(17,777)	(17,777)	36,568	04/01/2025
26884L-AN-9	EQT CORP		03/04/2024	WELLS FARGO ADVISORS LLC		3,774,411	4,300,000	3,785,376	3,855,290		9,024		9,024		3,864,314		(89,903)	(89,903)	48,061	05/15/2031
26884T-AL-6	ERAC USA FINANCE LLC		11/15/2024	MATURITY @ 100.00		2,751,000	2,751,000	2,911,521	2,789,591		(38,591)		(38,591)		2,751,000				105,914	11/15/2024
269330-AA-4	E3 2019-1 A - ABS	C	12/20/2024	PAYDOWN		608,376	608,376	608,358	608,358		18		18		608,376				11,464	09/20/2055
277432-AC-4	EASTMAN CHEMICAL CO		06/15/2024	MATURITY @ 100.00		2,141,000	2,141,000	2,440,290	2,197,189		(56,189)		(56,189)		2,141,000				81,626	06/15/2024
278062-AJ-3	EATON CORP		08/02/2024	US BANCORP INVESTMENTS INC.		960,251	1,017,000	1,011,488	1,011,606		111		111		1,011,717		(51,465)	(51,465)	45,409	08/23/2052
28368E-AE-6	KINDER MORGAN INC		03/14/2024	SUSQUEHANNA FINANCIAL GROUP LLP		5,937,687	5,264,000	6,544,923	6,141,178		(18,741)		(18,741)		6,122,437		(184,751)	(184,751)	275,373	01/15/2032
29001V-AS-8	ELMW6 VI DR - CDO	C	07/02/2024	PAYDOWN		2,925,000	2,925,000	2,859,188	2,868,597		56,403		56,403		2,925,000				181,319	10/20/2034
29002V-AG-3	ELM10 X D - CDO	C	04/22/2024	PAYDOWN		8,500,000	8,500,000	8,399,800	8,421,033		78,967		78,967		8,500,000				372,561	10/20/2034
29003E-AE-5	ELMW8 VIII C1 - CDO	C	03/22/2024	PAYDOWN		2,562,500	2,562,500	2,531,750	2,538,311		24,189		24,189		2,562,500				83,192	01/20/2034
292480-AH-3	ENERGY TRANSFER LP		05/15/2024	MATURITY @ 100.00		11,428,000	11,428,000	11,929,346	11,457,452		(29,452)		(29,452)		11,428,000				222,846	05/15/2024
29250N-AR-6	ENBRIDGE INC		03/27/2024	TD SECURITIES (USA) LLC		3,654,916	3,800,000	4,098,376	3,989,366		(13,965)		(13,965)		3,975,401		(320,485)	(320,485)	99,982	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29274F-AF-1	ENEL AMERICAS SA	C	10/30/2024	VARIOUS		2,900,200	3,000,000	2,801,250	2,811,390		35,392		35,392		2,846,783		53,417	53,417	89,444	10/25/2026
29278N-AD-5	ENERGY TRANSFER LP		03/15/2024	MARKETAXESS CORPORATION		982,990	1,000,000	1,171,076	1,155,825		(1,756)		(1,756)		1,154,069		(171,079)	(171,079)	15,144	06/15/2038
29429C-AC-9	CGCMT 2016-P3 A3 - CMBS		03/11/2024	BREAN CAPITAL, LLC		2,674,812	2,769,808	2,844,382	2,798,419		(4,235)		(4,235)		2,794,184		(119,372)	(119,372)	24,038	04/16/2049
29429C-AG-0	CGCMT 2016-P3 B - CMBS		10/31/2024	VARIOUS		1,460,888	1,630,000	1,678,802	1,642,425		47,472		47,472		1,689,897		(229,009)	(229,009)	60,915	04/16/2049
29429C-AH-8	CGCMT 2016-P3 C - CMBS		10/31/2024	BANK OF AMERICA SECURITIES		1,198,569	1,460,000	1,443,313	1,454,244		56,976		56,976		1,511,220		(312,651)	(312,651)	66,627	04/16/2049
29429E-AC-5	CGCMT 2016-P4 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		3,053,569	3,228,621	3,296,571	3,261,569		(847)		(847)		3,260,722		(207,153)	(207,153)	12,102	07/12/2049
29429M-AJ-2	CGCMT 2019-SMRT D - CMBS		01/12/2024	PAYDOWN		3,875,000	3,875,000	3,911,478	3,871,242		3,758		3,758		3,875,000				15,833	01/10/2036
29429M-AL-7	CGCMT 2019-SMRT E - CMBS		01/12/2024	PAYDOWN		2,000,000	2,000,000	1,980,024	1,997,396		2,604		2,604		2,000,000				8,172	01/10/2036
29717P-AN-7	ESSEX PORTFOLIO LP		05/01/2024	MATURITY @ 100.00		2,298,000	2,298,000	2,418,116	2,302,922		(4,922)		(4,922)		2,298,000				44,524	05/01/2024
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I		03/07/2024	CORPORATE ACTION		2,546,469	3,015,000	2,941,585	2,956,255		1,418		1,418		2,957,673		(411,204)	(411,204)	35,049	03/01/2031
31659T-DV-4	FMIC 2005-2 M2 - RMBS		08/26/2024	PAYDOWN		39,418	39,418	29,872	37,952		1,466		1,466		39,418				502	12/25/2035
31659T-DV-4	FMIC 2005-2 M2 - RMBS		12/26/2024	PAYDOWN		14,928	14,928	11,313	14,373		555		555		14,928				420	12/25/2035
318069-A@-0	FINNING INTERNATIONAL INC		01/19/2024	MATURITY @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				102,000	01/19/2024
337932-AC-1	FIRSTENERGY CORP		04/12/2024	CALL @ 100.00		11,156,589	9,517,000	11,578,782	11,249,273		(53,954)		(53,954)		11,195,319		(1,678,319)	(1,678,319)	3,571,627	11/15/2031
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS		12/01/2024	PAYDOWN		116,145	116,145	117,961	117,798		(1,652)		(1,652)		116,145				2,187	11/27/2051
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS		12/01/2024	PAYDOWN		340,379	340,379	345,804	343,749		(3,370)		(3,370)		340,379				4,733	10/25/2049
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2024	PAYDOWN		386,441	386,441	413,971	410,802		(24,360)		(24,360)		386,441				12,067	03/31/2038
345370-CA-6	FORD MOTOR CO		03/14/2024	BNP PARIBAS		17,255,099	15,962,000	17,356,891	17,188,505		(28,196)		(28,196)		17,160,309		94,790	94,790	794,419	07/16/2031
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP		10/25/2024	VARIOUS		1,967,487	1,909,484	1,909,484	1,909,484						1,909,484		58,002	58,002	23,984	04/01/2026
35671D-BJ-3	FREEPORT-MCMORAN INC		02/27/2024	BNP PARIBAS		4,081,518	4,200,000	4,801,390	4,728,842		(6,699)		(6,699)		4,722,142		(640,624)	(640,624)	66,150	11/14/2034
36245E-AE-8	GSAMP 2006-HE7 A2D - RMBS		07/25/2024	PAYDOWN		177,875	177,875	161,922	176,664		1,212		1,212		177,875				1,828	10/27/2036
36250G-AW-5	GSMS 2015-GC30 C - CMBS		12/05/2024	ADJUSTMENT		877,813	1,000,000	900,859	985,184		14,148		14,148		991,918		(114,105)	(114,105)	41,910	05/12/2050
36250S-AD-1	GSMS 2018-GS10 A4 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		2,386,221	2,531,065	2,806,002	2,700,636		(5,954)		(5,954)		2,694,682		(308,461)	(308,461)	23,247	07/12/2051
36250V-AC-6	GSMS 2015-GC34 A3 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		2,866,121	2,965,033	3,045,526	2,999,061		(3,497)		(3,497)		2,995,564		(129,443)	(129,443)	22,711	10/13/2048
36251P-AC-8	GSMS 2016-GS3 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		2,095,133	2,220,377	2,274,344	2,250,359		(730)		(730)		2,249,629		(154,496)	(154,496)	8,153	10/13/2049
36252A-AB-2	GSMS 2015-GS1 A2 - CMBS		02/01/2024	PAYDOWN		225	225	233	228		(2)		(2)		225				1	11/13/2048
36252T-AQ-8	GSMS 2016-GS2 A3 - CMBS		11/01/2024	PAYDOWN		52	52	53	52		(1)		(1)		52				1	05/12/2049
36253P-AB-8	GSMS 2017-GS6 A2 - CMBS		12/01/2024	PAYDOWN		25,641	25,641	26,735	26,298		(657)		(657)		25,641				608	05/12/2050
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS		12/01/2024	PAYDOWN		136,527	136,527	142,500	141,718		(5,191)		(5,191)		136,527				2,613	10/25/2050
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS		12/01/2024	PAYDOWN		321,942	321,942	324,017	323,667		(1,725)		(1,725)		321,942				3,310	10/25/2050
36264F-AM-3	HALEON US CAPITAL LLC		03/27/2024	TD SECURITIES (USA) LLC		2,427,381	2,700,000	2,696,290	2,696,694		194		194		2,696,888		(269,507)	(269,507)	50,841	03/24/2032
37045V-AH-3	GENERAL MOTORS CO		05/06/2024	CITIGROUP (SSB)		4,504,341	4,850,000	4,856,354	4,855,799		227		227		4,856,026		(351,686)	(351,686)	146,174	04/01/2035
37310P-AA-9	GEORGETOWN UNIVERSITY		03/28/2024	CALL @ 100.00		944,000	944,000	1,006,323	951,005		(7,005)		(7,005)		944,000				23,888	04/01/2044
37459*-AA-6	GIANTS TRAINING FACILITY LLC M		12/02/2024	DIRECT		347,644	347,644	347,644	347,644						347,644				24,857	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC T		12/02/2024	DIRECT		347,644	347,644	347,644	347,644						347,644				24,857	12/01/2030
375558-BJ-1	GILEAD SCIENCES INC		03/06/2024	US BANCORP INVESTMENTS INC.		1,766,606	1,969,000	2,252,201	2,218,550		(3,159)		(3,159)		2,215,391		(448,784)	(448,784)	40,911	09/01/2036
378272-AH-1	GLENCORE FUNDING LLC		04/29/2024	MATURITY @ 100.00		3,422,000	3,422,000	3,647,681	3,453,992		(31,992)		(31,992)		3,422,000				79,134	04/29/2024
37959E-AA-0	GLOBE LIFE INC		04/16/2024	VARIOUS		3,572,510	4,802,000	4,726,705	4,742,909		2,475		2,475		4,745,384		(1,172,874)	(1,172,874)	69,331	08/15/2030
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS		09/20/2024	PAYDOWN		42,624	42,624	42,624	42,624						42,624				1,151	09/20/2047
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE		08/12/2024	REDEMPTION @ 100.00		377,745	377,745	377,745	377,745						377,745				12,433	08/10/2031
38138F-AL-5	GLM 12 D - CDO	C	08/21/2024	PAYDOWN		2,500,000	2,500,000	2,453,125	2,453,305		46,695		46,695		2,500,000				187,986	04/20/2034
38176Q-AG-5	GCBSL 43B C - CDO	C	11/19/2024	PAYDOWN		2,000,000	2,000,000	1,994,000	1,994,557		5,443		5,443		2,000,000				186,884	07/20/2032
38218G-AA-0	GOODG 2018-1 A - ABS	C	12/15/2024	PAYDOWN		204,108	204,108	204,087	204,103		5		5		204,108				5,403	10/15/2053
39121J-AG-5	GREAT RIVER ENERGY		07/01/2024	PAYDOWN		434,422	434,422	572,690	548,532		(114,110)		(114,110)		434,422				31,422	07/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
392709-A#-8	GREEN BRICK PARTNERS INC		02/27/2024	DIRECT		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				16,738	02/25/2028
40049J-AZ-0	GRUPO TELEVISA SAB	C	03/06/2024	HSBC SECURITIES		5,174,400	5,000,000	4,916,227	4,937,790		294		294		4,938,084		236,316	236,316	48,767	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB	C	03/06/2024	HSBC SECURITIES (USA), INC.		3,149,625	3,700,000	2,944,830	2,946,810		3,110		3,110		2,949,921		199,705	199,705	59,097	05/13/2045
40064@-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT		12/02/2024	DIRECT		200,000	200,000	200,000	200,000						200,000				5,835	12/01/2045
403949-AC-4	HF SINCLAIR CORP		03/27/2024	MORGAN STANLEY & CO. LLC		2,073,609	2,207,000	2,157,502	2,163,864		1,505		1,505		2,165,369		(91,760)	(91,760)	49,658	10/01/2030
404280-BB-4	HSBC HOLDINGS PLC	C	05/17/2024	CALL @ 97.85		5,365,006	5,483,000	5,907,604	5,719,028		(36,344)		(36,344)		5,682,684		(317,678)	(317,678)	102,167	05/25/2026
40434C-AD-7	HSBC USA INC		06/23/2024	MATURITY @ 100.00		407,000	407,000	428,258	411,116		(4,116)		(4,116)		407,000				7,043	06/23/2024
406216-AW-1	HALLIBURTON CO		03/15/2024	BNP PARIBAS		205,458	183,000	250,481	244,408		(671)		(671)		243,738		(38,280)	(38,280)	6,267	09/15/2038
406216-AY-7	HALLIBURTON CO		03/15/2024	BNP PARIBAS		105,859	88,000	128,087	124,796		(364)		(364)		124,432		(18,573)	(18,573)	3,351	09/15/2039
418056-AS-6	HASBRO INC		03/15/2024	BANK OF AMERICA SECURITIES		163,508	161,000	220,549	215,716		(533)		(533)		215,184		(51,675)	(51,675)	5,225	03/15/2040
42217K-BC-9	WELLTOWER OP LLC		01/15/2024	MATURITY @ 100.00		1,445,000	1,445,000	1,528,839	1,445,000						1,445,000				32,513	01/15/2024
42307T-AG-3	KRAFT HEINZ FOODS CO		03/06/2024	CITIGROUP		7,471,943	6,765,000	9,175,370	8,753,155		(40,048)		(40,048)		8,713,107		(1,241,164)	(1,241,164)	219,440	03/15/2032
42770R-AA-8	HERO 141 A - ABS		09/20/2024	PAYDOWN		35,391	35,391	36,896	35,458		(66)		(66)		35,391				1,483	09/20/2038
42770U-AA-1	HERO 152 A - ABS		12/20/2024	PAYDOWN		30,798	30,798	31,453	30,846		(47)		(47)		30,798				1,047	09/20/2040
42824C-BL-2	HEWLETT PACKARD ENTERPRISE CO		10/01/2024	MATURITY @ 100.00		5,000,000	5,000,000	4,996,700	4,998,412		1,588		1,588		5,000,000				295,000	10/01/2024
43730X-AE-4	HPA 2021-3 E1 - CMBS		09/12/2024	VARIOUS		1,338,399	1,502,061	1,502,031	1,501,689		(185)		(185)		1,501,504		(163,105)	(163,105)	33,807	01/18/2041
43732V-AG-1	HPA 2021-2 E1 - CMBS		08/06/2024	VARIOUS		15,590,997	16,839,186	16,838,967	16,833,951		(3,136)		(3,136)		16,830,815		(1,239,818)	(1,239,818)	327,912	12/17/2038
44107T-AX-4	HOST HOTELS & RESORTS LP		04/01/2024	MATURITY @ 100.00		1,194,000	1,194,000	1,247,443	1,196,193		(2,193)		(2,193)		1,194,000				17,479	04/01/2024
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD	C	10/31/2024	MATURITY @ 100.00		5,810,000	5,810,000	6,176,437	5,918,724		(108,724)		(108,724)		5,810,000				210,613	10/31/2024
448579-AG-7	HYATT HOTELS CORP		03/27/2024	JANE STREET EXECUTION SERVICES LLC		1,081,650	1,115,000	1,203,765	1,178,047		(3,303)		(3,303)		1,174,744		(93,093)	(93,093)	26,559	09/15/2028
44989C-AA-4	IPL 6 SR - CDO	C	10/30/2024	PAYDOWN		11,020,000	11,020,000	11,020,000	11,020,000						11,020,000				553,640	06/08/2027
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP		12/19/2024	BANK OF AMERICA SECURITIES		2,439,900	2,000,000	1,295,288	1,295,868		295		295		1,296,163		1,143,738	1,143,738	150,021	12/01/2096
46187X-AC-9	IHSFR 2018-SFR4 B - CMBS		03/05/2024	WELLS FARGO ADVISORS LLC		8,713,593	8,699,599	8,727,004	8,699,599		(1,594)		(1,594)		8,698,005		15,588	15,588	128,473	01/19/2038
46187X-AE-5	IHSFR 2018-SFR4 C - CMBS		03/05/2024	JPMORGAN		4,753,492	4,749,781	4,777,241	4,749,781		(866)		(866)		4,748,915		4,577	4,577	73,264	01/19/2038
465685-AJ-4	ITC HOLDINGS CORP		06/15/2024	MATURITY @ 100.00		1,467,000	1,467,000	1,537,797	1,473,626		(6,626)		(6,626)		1,467,000				26,773	06/15/2024
46590L-AS-1	JPMDB 2016-C2 A3A - CMBS		03/11/2024	SG AMERICAS SECURITIES LLC		2,036,024	2,144,682	2,204,267	2,171,953		(2,945)		(2,945)		2,169,008		(132,984)	(132,984)	17,509	06/17/2049
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		998,950	1,055,302	1,077,989	1,066,700		(887)		(887)		1,065,814		(66,863)	(66,863)	6,376	08/17/2049
46590R-AD-1	JPMCC 2016-JP3 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,537,135	1,626,800	1,669,564	1,646,281		(497)		(497)		1,645,784		(108,649)	(108,649)	6,053	08/17/2049
46625M-5P-0	JPMCC 2004-PNC1 X - CMBS I/O		04/01/2024	PAYDOWN				86,313												06/12/2041
46642E-BB-1	JPMBB 2014-C21 XB - CMBS I/O		07/17/2024	PAYDOWN				380,688	18,485		(18,485)		(18,485)						25,833	08/16/2047
46643G-AD-2	JPMBB 2014-C24 A41 - CMBS		09/17/2024	PAYDOWN		19,406,973	19,406,973	20,088,441	19,512,492		(105,519)		(105,519)		19,406,973				398,019	11/18/2047
46643G-AL-4	JPMBB 2014-C24 C - CMBS		12/19/2024	BANK OF AMERICA SECURITIES		1,539,000	1,800,000	1,845,265	1,806,976		(3,112)		(3,112)		1,803,865		(264,865)	(264,865)	67,097	11/18/2047
46643G-AQ-3	JPMBB 2014-C24 A42 - CMBS		09/17/2024	PAYDOWN		3,228,621	3,228,621	3,331,209	3,252,433		(23,812)		(23,812)		3,228,621				66,216	11/18/2047
46643P-BD-1	JPMBB 2014-C25 A41 - CMBS		09/17/2024	PAYDOWN		15,834,721	15,834,721	16,397,957	15,947,290		(112,569)		(112,569)		15,834,721				336,768	11/18/2047
46644A-BE-1	JPMBB 2015-C27 A31 - CMBS		11/18/2024	PAYDOWN		1,361,286	1,361,286	1,399,471	1,372,834		(11,548)		(11,548)		1,361,286				31,848	02/18/2048
46644F-AC-5	JPMBB 2015-C28 A3 - CMBS		11/18/2024	PAYDOWN		1,152,949	1,152,949	1,169,506	1,157,951		(5,002)		(5,002)		1,152,949				26,326	10/19/2048
46645L-AX-5	JPMBB 2016-C1 A4 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		1,451,613	1,508,047	1,591,250	1,536,987		(2,480)		(2,480)		1,534,507		(82,895)	(82,895)	11,788	03/17/2049
46645U-AS-6	JPMCC 2016-JP4 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		3,643,155	3,809,213	3,996,482	3,890,927		(1,821)		(1,821)		3,889,106		(245,951)	(245,951)	18,309	12/17/2049
46646R-AH-6	JPMDB 2016-C4 A2 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		4,441,928	4,692,694	4,820,249	4,762,808		(1,530)		(1,530)		4,761,278		(319,349)	(319,349)	19,161	12/17/2049
46647P-BX-3	JPMORGAN CHASE & CO		03/04/2024	JPMORGAN		9,366,188	11,600,000	11,203,744	11,290,355		7,225		7,225		11,297,579		(1,931,391)	(1,931,391)	133,412	02/04/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647T-AR-9	JPMCC 2017-JP5 A4 - CMBS		11/01/2024	PAYDOWN		397,322	397,322	417,702	408,849		(11,526)		(11,526)		397,322				12,590	03/17/2050
46648K-AT-3	JPMDB 2017-C7 A4 - CMBS		02/23/2024	WELLS FARGO SECURITIES LLC		1,382,092	1,488,747	1,556,762	1,521,535		(1,567)		(1,567)		1,519,968		(137,876)	(137,876)	11,191	10/17/2050
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		04/01/2024	MATURITY @ 100.00		1,795,000	1,795,000	1,902,251	1,795,000						1,795,000				42,183	04/01/2024
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2024	PAYDOWN		10,713	10,713	12,969	12,753		(2,040)		(2,040)		10,713				373	01/15/2042
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/06/2024	MILLENIUM ADVISORS LLC		115,940	109,000	149,153	144,340		(457)		(457)		143,883		(27,943)	(27,943)	4,233	01/15/2036
48128Y-BA-8	JPMCC 2019-COR4 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		556,503	595,887	662,261	644,341		(7,576)		(7,576)		636,765		(80,262)	(80,262)	22,723	03/12/2052
482480-AE-0	KLA CORP		11/01/2024	MATURITY @ 100.00		1,436,000	1,436,000	1,558,103	1,463,865		(27,865)		(27,865)		1,436,000				66,774	11/01/2024
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ		12/10/2024	REDEMPTION @ 100.00		156,094	156,094	156,094	156,094						156,094				4,468	12/10/2032
49427R-AM-4	KILROY REALTY LP		12/15/2024	MATURITY @ 100.00		348,000	348,000	363,796	352,166		(4,166)		(4,166)		348,000				12,006	12/15/2024
49456B-AG-6	KINDER MORGAN INC		03/15/2024	GOLDMAN SACHS AND CO.		18,627,431	19,098,000	19,256,572	19,217,979		(1,429)		(1,429)		19,216,551		(589,120)	(589,120)	302,922	12/01/2034
50190D-AG-1	LCCM 2017-LC26 A3 - CMBS		02/23/2024	PERFORMANCE TRUST CAPITAL PARTNERS		1,212,909	1,285,095	1,341,926	1,319,900		(1,862)		(1,862)		1,318,038		(105,129)	(105,129)	10,097	07/12/2050
502175-D@-8	LTC PROPERTIES INC.		02/16/2024	REDEMPTION @ 100.00		120,000	120,000	120,000	120,000						120,000				1,350	02/16/2032
50220P-AD-5	LSEGA FINANCING PLC	C	11/26/2024	CALL @ 88.07		6,413,112	7,282,000	7,287,243	7,286,310		(385)		(385)		7,285,924		(872,813)	(872,813)	193,501	04/06/2031
52107Q-AG-0	LAZARD GROUP LLC		03/11/2024	CALL @ 98.78		508,717	515,000	547,347	526,754		(2,075)		(2,075)		524,679		(15,962)	(15,962)	10,300	02/13/2025
524901-AT-2	LEGG MASON INC		07/15/2024	MATURITY @ 100.00		3,678,000	3,678,000	3,908,978	3,727,586		(49,586)		(49,586)		3,678,000				145,281	07/15/2024
52607@-AA-4	LENDING POINT 4 CLASS A NOTE - ABS		11/15/2024	REDEMPTION @ 100.00		556,095	556,095	556,055	556,057		25		25		556,070		25	25	36,867	12/31/2028
52607@-AA-4	LENDINGPOINT FUNDING 4 TRUST - ABS		08/15/2024	REDEMPTION @ 100.00		2,257,374	2,257,374	2,257,211	2,257,199		31		31		2,257,229		145	145	70,099	12/31/2028
52607B-AA-1	LBZZ 211 A - ABS		11/15/2024	PAYDOWN		633,996	633,996	633,944	633,972		24		24		633,996				5,675	06/15/2026
53218C-AL-4	LIFE 2021-BMR F - CMBS		08/15/2024	PAYDOWN		626,459	626,459	625,284	626,301		157		157		626,459				33,092	03/15/2038
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC		12/31/2024	REDEMPTION @ 100.00		51,419	51,419	51,419	51,419						51,419				1,159	06/30/2051
548661-AH-0	LOWE'S COMPANIES INC		03/07/2024	MARKET AXESS		637,159	587,000	741,446	693,259		(4,696)		(4,696)		688,563		(51,404)	(51,404)	23,093	02/15/2028
55281B-AA-7	MCFCL 6 AO - CDO		10/21/2024	PAYDOWN		36,117,629	36,117,629	36,117,629	36,117,629						36,117,629				1,936,323	07/20/2030
55281B-AQ-2	MCFCL 6 AU - CDO		10/20/2024	PAYDOWN		12,082,733	12,082,733	12,082,733	12,082,733						12,082,733				541,805	07/20/2030
55316V-AL-8	MHC 2021-MHC F - CMBS		10/15/2024	PAYDOWN		2,682,552	2,682,552	2,676,361	2,681,459		1,093		1,093		2,682,552				70,608	04/15/2038
55336V-AM-2	MPLX LP		03/06/2024	BNP PARIBAS		75,171	85,000	94,988	94,006		(92)		(92)		93,915		(18,744)	(18,744)	1,519	04/15/2038
55336V-BN-9	MPLX LP		03/15/2024	GOLDMAN SACHS & CO.		2,118,744	2,187,000	2,422,059	2,342,335		(8,716)		(8,716)		2,333,618		(214,875)	(214,875)	27,884	12/01/2027
55336V-BQ-2	MPLX LP		03/15/2024	US BANCORP INVESTMENTS INC.		4,430,296	5,200,000	5,155,020	5,164,609		1,128		1,128		5,165,737		(735,441)	(735,441)	81,914	08/15/2030
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		12/17/2024	VARIOUS		6,517,294	8,405,000	8,603,384	8,487,261		(10,740)		(10,740)		8,476,521		(1,959,227)	(1,959,227)	481,311	08/01/2029
55608J-BE-7	MACQUARIE GROUP LTD	C	05/07/2024	SG AMERICAS SECURITIES		4,119,480	4,500,000	4,500,000	4,500,000						4,500,000		(380,520)	(380,520)	76,625	06/21/2033
55819G-AS-8	MDPK XXXIV CR - CDO	C	09/12/2024	PAYDOWN		4,225,000	4,225,000	4,167,963	4,170,934		54,066		54,066		4,225,000				293,600	04/26/2032
55903V-BE-2	WARNERMEDIA HOLDINGS INC		12/18/2024	VARIOUS		5,354,409	7,000,000	7,059,446	7,059,150		(495)		(495)		7,058,655		(1,704,246)	(1,704,246)	452,395	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC		12/18/2024	VARIOUS		5,480,246	7,235,000	7,308,737	7,308,698		5		5		7,308,702		(1,828,456)	(1,828,456)	489,107	03/15/2062
55955K-AE-4	MAGNE XXIX C - CDO	C	08/22/2024	PAYDOWN		5,000,000	5,000,000	4,905,000	4,908,154		91,846		91,846		5,000,000				313,244	01/17/2034
565849-AE-6	MARATHON OIL CORP		08/05/2024	GOLDMAN		13,856,756	12,445,000	15,841,150	15,439,240		(98,193)		(98,193)		15,341,047		(1,484,292)	(1,484,292)	694,901	10/01/2037
565849-AM-8	MARATHON OIL CORP		12/12/2024	CORPORATE ACTION		107,767	109,000	130,269	129,070		(598)		(598)		128,473		(20,705)	(20,705)	5,841	06/01/2045
565849-AP-1	MARATHON OIL CORP		03/27/2024	BARCLAYS BANK		1,019,578	1,048,000	1,148,126	1,111,755		(4,678)		(4,678)		1,107,077		(87,499)	(87,499)	32,791	07/15/2027
571748-AV-4	MARSH & MCLENNAN COMPANIES INC		06/03/2024	MATURITY @ 100.00		1,956,000	1,956,000	2,057,849	1,964,038		(8,038)		(8,038)		1,956,000				34,230	06/03/2024
571903-AS-2	MARRIOTT INTERNATIONAL INC		03/27/2024	BANK OF AMERICA SECURITIES		832,338	870,000	902,921	887,596		(1,950)		(1,950)		885,646		(53,308)	(53,308)	8,005	06/15/2026
574599-AT-3	MASCO CORP		03/15/2024	JPMORGAN		548,976	501,000	556,429	529,823		(884)		(884)		528,939		20,036	20,036	24,591	08/01/2029
574599-AY-2	MASCO CORP		05/06/2024	MARKET AXESS		259,526	245,000	250,206	248,362		(83)		(83)		248,279		11,247	11,247	11,634	08/15/2032
57631T-AA-1	MAST 2022-1 LTD. - ABS	C	12/15/2024	DIRECT TRUIST SECURITIES, INC.		9,683,876	9,683,876	9,683,786	9,684,894		(1,018)		(1,018)		9,683,876				547,633	12/15/2047
58942H-AB-7	BON SECOURS MERCY HEALTH INC		02/27/2024			3,740,825	3,958,000	4,235,179	4,134,763		(8,175)		(8,175)		4,126,587		(385,763)	(385,763)	81,297	08/01/2027
59156R-AE-8	METLIFE INC		03/04/2024	MORGAN STANLEY		846,543	773,000	1,070,736	1,022,074		(4,456)		(4,456)		1,017,618		(171,075)	(171,075)	11,305	12/15/2032
591894-CB-4	METROPOLITAN EDISON CO		12/27/2024	CALL @ 100.00		1,799,000	1,799,000	1,904,565	1,841,153		(32,538)		(32,538)		1,808,615		(9,615)	(9,615)	86,952	04/15/2025
59523U-AL-1	MID-AMERICA APARTMENTS LP		06/15/2024	MATURITY @ 100.00		3,706,000	3,706,000	3,900,306	3,723,713		(17,713)		(17,713)		3,706,000				69,488	06/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2024	PAYDOWN		390,390	390,390	391,726	390,710		(319)		(319)		390,390				17,568	03/15/2025
615369-AM-7	MOODY'S CORP		03/06/2024	MARKETAXESS CORPORATION		341,019	361,000	386,465	377,983		(798)		(798)		377,185		(36,166)	(36,166)	7,594	01/15/2028
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS		12/01/2024	PAYDOWN		22,849	22,849	23,745	23,179		(330)		(330)		22,849				789	07/15/2050
61690Y-BT-8	MSC 2016-BNK2 A3 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		2,884,060	3,081,338	3,194,717	3,133,159		(3,986)		(3,986)		3,129,173		(245,113)	(245,113)	23,172	11/18/2049
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS		12/01/2024	PAYDOWN		39,838	39,838	41,499	40,793		(954)		(954)		39,838				1,329	12/17/2049
61691G-AR-1	MSBAM 2016-C32 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,467,353	1,531,234	1,611,592	1,576,663		(920)		(920)		1,575,743		(108,390)	(108,390)	7,503	12/17/2049
61691N-AD-7	MSC 2017-HR2 A3 - CMBS		02/23/2024	VARIOUS		1,381,408	1,475,338	1,563,839	1,523,448		(1,947)		(1,947)		1,521,501		(140,093)	(140,093)	11,736	12/16/2050
61691Q-AD-0	MSC 2018-L1 A3 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		1,138,284	1,191,774	1,314,086	1,268,925		(2,615)		(2,615)		1,266,309		(128,026)	(128,026)	11,647	10/17/2051
617446-8C-6	MORGAN STANLEY		03/13/2024	MARKET AXESS		8,030,106	8,163,000	8,842,651	8,465,169		(39,075)		(39,075)		8,426,095		(395,988)	(395,988)	210,424	07/23/2025
61744C-YB-6	MSAC 2006-NC1 M1 - RMBS		08/26/2024	PAYDOWN		184,370	184,370	149,109	181,366		3,004		3,004		184,370				1,895	12/25/2035
61744C-YB-6	MSAC 2006-NC1 M1 - RMBS		12/26/2024	PAYDOWN		74,034	74,034	59,875	72,828		1,206		1,206		74,034				2,186	12/25/2035
61763X-AG-1	MSBAM 2014-C18 XA - CMBS I/O		09/17/2024	PAYDOWN				1,659,903	14,444		(14,444)		(14,444)						90,437	10/18/2047
61763X-AL-0	MSBAM 2014-C18 C - CMBS		11/18/2024	PAYDOWN		5,620,000	5,620,000	5,540,073	5,608,805		11,195		11,195		5,620,000				227,730	10/18/2047
61764B-AA-1	MSC 2014-150E A - CMBS		09/19/2024	STONEX FINANCIAL INC.		25,002,554	29,053,000	30,373,831	29,542,424		(489,424)		(489,424)		29,053,000		(4,050,446)	(4,050,446)	908,053	09/10/2032
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		08/16/2024	PAYDOWN		20,425,943	20,425,943	21,026,909	20,529,741		(103,798)		(103,798)		20,425,943				358,808	12/17/2047
61764R-BE-7	MSBAM 2015-C20 A3 - CMBS		10/18/2024	PAYDOWN		9,266,057	9,266,057	9,530,486	9,341,382		(75,325)		(75,325)		9,266,057				182,683	02/18/2048
61764X-BH-7	MSBAM 2015-C21 A3 - CMBS		12/01/2024	PAYDOWN		3,600,350	3,600,350	3,652,406	3,613,413		(13,062)		(13,062)		3,600,350				95,550	03/17/2048
61765D-AT-5	MSC 2015-MS1 A3 - CMBS		09/01/2024	PAYDOWN		42,230	42,230	44,097	42,807		(577)		(577)		42,230				1,112	05/15/2048
61765T-AE-3	MSBAM 2015-C25 A4 - CMBS		03/11/2024	MORGAN STANLEY & CO. LLC		2,012,908	2,077,840	2,180,461	2,104,142		(3,668)		(3,668)		2,100,474		(87,566)	(87,566)	19,852	10/19/2048
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		02/22/2024	WELLS FARGO SECURITIES LLC		2,086,472	2,177,751	2,266,387	2,220,699		(3,616)		(3,616)		2,217,083		(130,611)	(130,611)	15,724	05/17/2049
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS		01/18/2024	VARIOUS		2,218,649	2,326,717	2,375,953	2,352,705		(4,377)		(4,377)		2,348,328		(129,679)	(129,679)	8,053	09/17/2049
61766R-AY-2	MSBAM 2016-C31 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		4,357,421	4,603,036	4,695,528	4,647,767		(1,090)		(1,090)		4,646,678		(289,257)	(289,257)	18,520	11/18/2049
61767C-AU-2	MSBAM 2017-C33 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,729,628	1,816,776	1,917,365	1,870,783		(1,015)		(1,015)		1,869,767		(140,140)	(140,140)	8,589	05/17/2050
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS		12/25/2024	PAYDOWN		8,878	8,878	8,268	8,602		276		276		8,878				276	02/25/2035
62475W-AJ-4	MTN 2022-LPFL E - CMBS		05/31/2024	MORGAN STANLEY		9,675,017	10,000,000	9,949,951	9,987,896		12,104		12,104		10,000,000		(324,983)	(324,983)	457,187	03/15/2039
629682-AA-3	NADG 191 A - ABS		12/30/2024	PAYDOWN		12,570,212	12,570,212	12,570,212	12,570,212						12,570,212				422,359	12/28/2049
64079*-AB-8	NEPTUNE SNR SECURED NOTES		12/30/2024	REDEMPTION @ 100.00		357,932	357,932	394,033	366,602		(2,293)		(2,293)		364,309		(6,377)	(6,377)	13,892	06/30/2027
64829X-AT-9	NRZT 185 B1B - CMO/RMBS		12/01/2024	PAYDOWN		258,695	258,695	257,506	257,902		793		793		258,695				6,103	12/25/2057
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		12/01/2024	PAYDOWN		30,046	30,046	30,105	30,079		(33)		(33)		30,046				653	12/26/2057
64830K-BA-4	NRZT 2018-3 B2 - CMO/RMBS		12/01/2024	PAYDOWN		893,140	893,140	952,869	937,769		(44,628)		(44,628)		893,140				21,353	05/27/2058
651229-AW-6	NEWELL BRANDS INC		08/02/2024	VARIOUS		21,926,931	22,051,000	21,880,329	21,868,564		33,589		33,589		21,902,153		24,778	24,778	1,001,036	04/01/2026
67112R-AY-0	OAKC 3 DR - CDO		12/03/2024	PAYDOWN		5,265,000	5,265,000	5,179,444	5,192,781		72,219		72,219		5,265,000				505,003	07/02/2035
67115V-AG-7	OAKC 11 D - CDO	C	08/14/2024	PAYDOWN		2,500,000	2,500,000	2,478,125	2,478,768		21,232		21,232		2,500,000				186,226	07/19/2033
67118A-AQ-8	OPG 2021-PORT F - CMBS		04/15/2024	PAYDOWN		47,659	47,659	47,543	47,650		9		9		47,659				1,195	10/15/2036
67118A-AS-4	OPG 2021-PORT G - CMBS		04/15/2024	PAYDOWN		83,531	83,531	83,324	83,516		16		16		83,531				2,222	10/15/2036
67401U-AS-6	OAKCL 2019-2 A2R - CDO	C	10/01/2024	PAYDOWN		1,000,000	1,000,000	972,000	972,385		27,615		27,615		1,000,000				70,949	04/15/2031
67402J-AG-6	OAKCL 2021-1 C - CDO	C	12/06/2024	PAYDOWN		2,500,000	2,500,000	2,446,875	2,448,414		51,586		51,586		2,500,000				216,074	07/17/2034
675947-AE-5	OCT61 61 C - CDO	C	11/08/2024	PERSHING DIV OF DLJ SEC LNDING		1,883,558	1,870,000	1,869,813	1,869,799		(1,398)		(1,398)		1,868,401		15,156	15,156	167,614	04/21/2036
68245H-AC-8	OMPT 2017-1MKT B - CMBS		03/04/2024	GOLDMAN SACHS AND CO.		452,266	500,000	514,998	500,134		(134)		(134)		500,000		(47,734)	(47,734)	5,074	02/10/2032
69120B-AE-5	OR 9 B - CDO		11/21/2024	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				235,991	11/20/2034
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP		06/12/2024	DIRECT		11,646,232	11,646,232	11,611,163	11,646,232						11,646,232				269,960	03/31/2032
69376B-AA-4	PACEF 2020-1 A - ABS	C	12/20/2024	PAYDOWN		379,438	379,438	381,523	379,538		(99)		(99)		379,438				8,357	09/20/2055
694308-KG-1	PACIFIC GAS AND ELECTRIC CO		05/07/2024	JPMORGAN		5,307,049	5,300,000	5,286,835	5,288,503		514		514		5,289,017		18,032	18,032	125,080	06/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69436#-AA-3	PESOF IV TERM LOAN		10/08/2024	REDEMPTION @ 100.00		864,667	864,667	860,344	862,623		98		98		862,721		1,946	1,946	19,495	06/23/2026
69443#-AA-4	BLACKROCK SLS NAV FACILITY SOFR		10/16/2024	REDEMPTION @ 100.00		2,051,924	2,051,924	2,033,457	2,041,838		469		469		2,042,307		9,617	9,617	46,351	01/26/2027
698525-AA-0	PANOCHE ENERGY CENTER LLC		08/31/2024	PAYDOWN		539,393	539,393	539,393	539,393						539,393				19,088	07/31/2029
708696-BX-6	FIRSTENERGY PENNSYLVANIA ELECTRIC CO		12/27/2024	CALL @ 100.00		1,320,000	1,320,000	1,402,566	1,348,735		(27,520)		(27,520)		1,321,215		(1,215)	(1,215)	66,193	04/15/2025
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	C	10/01/2024	CALL @ 100.06		2,637,608	2,636,000	2,631,239	2,623,687		1,872		1,872		2,625,559		12,049	12,049	120,771	03/15/2026
71644E-AJ-1	SUNCOR ENERGY INC		10/07/2024	CORPORATE ACTION		54,949	49,000	68,094	66,316		(713)		(713)		65,602		(10,653)	(10,653)	2,918	05/15/2038
718172-BM-0	PHILIP MORRIS INTERNATIONAL INC		11/10/2024	MATURITY @ 100.00		522,000	522,000	552,015	531,098		(9,098)		(9,098)		522,000				16,965	11/10/2024
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2024	PAYDOWN		666,010	666,010	675,859	669,399		(3,389)		(3,389)		666,010				15,022	04/15/2028
73102Q-AA-4	POLAR TANKERS INC		11/10/2024	PAYDOWN		101,636	101,636	124,445	121,245		(19,609)		(19,609)		101,636				4,558	05/10/2037
745867-AP-6	PULTEGROUP INC		03/15/2024	SUMRIDGE PARTNERS LLC		209,229	199,000	203,495	201,976		(41)		(41)		201,935		7,294	7,294	4,370	05/15/2033
74949L-AC-6	RELX CAPITAL INC		03/27/2024	BARCLAYS BANK		3,945,425	4,119,000	4,561,751	4,441,605		(15,395)		(15,395)		4,426,210		(480,785)	(480,785)	88,330	03/18/2029
75405W-AF-9	RASC 2005-KS10 M2 - RMBS		05/28/2024	PAYDOWN		39,737	39,737	34,224	39,542		196		196		39,737				429	11/25/2035
756109-AQ-7	REALTY INCOME CORP		07/15/2024	MATURITY @ 100.00		885,000	885,000	938,613	891,829		(6,829)		(6,829)		885,000				34,294	07/15/2024
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		03/27/2024	JANE STREET EXECUTION SERVICES LLC		1,530,656	1,564,000	1,695,204	1,637,635		(7,356)		(7,356)		1,630,279		(99,624)	(99,624)	33,635	09/15/2026
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS		12/26/2024	PAYDOWN		86,099	86,099	76,978	81,072		5,027		5,027		86,099				1,966	03/25/2036
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH		12/15/2024	MATURITY @ 100.00		1,760,000	1,760,000	1,848,088	1,783,314		(23,314)		(23,314)		1,760,000				70,400	12/15/2024
761713-BA-3	REYNOLDS AMERICAN INC		09/12/2024	VARIOUS		4,505,739	4,456,000	4,464,531	4,466,462		(412)		(412)		4,466,050		39,689	39,689	248,988	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC		09/12/2024	BARCLAYS BANK		2,354,594	2,365,000	2,550,321	2,435,587		(41,156)		(41,156)		2,394,431		(39,837)	(39,837)	79,224	06/12/2025
780641-AH-9	KONINKLIJKE KPN NV	C	05/07/2024	BARCLAYS CAPITAL INC.		14,804,905	12,840,000	18,176,818	17,072,975		(201,122)		(201,122)		16,871,853		(2,066,948)	(2,066,948)	651,184	10/01/2030
78349A-AB-9	RWJ BARNABAS HEALTH INC		05/08/2024	CALL @ 85.88		223,427	256,000	296,658	294,193		(449)		(449)		293,744		(73,884)	(73,884)	12,187	07/01/2046
78419C-AC-8	SGCMS 2016-C5 A3 - CMBS		03/11/2024	BREAN CAPITAL, LLC		2,546,516	2,665,964	2,730,191	2,692,260		(2,869)		(2,869)		2,689,391		(142,875)	(142,875)	20,991	10/13/2048
78432B-AB-5	SGR 2019-3 A2 - CMO/RMBS		12/01/2024	PAYDOWN		346,007	346,007	346,002	356,460		(10,453)		(10,453)		346,007				5,100	09/25/2059
78432B-AC-3	SGR 2019-3 A3 - CMO/RMBS		12/01/2024	PAYDOWN		491,675	491,675	491,673	505,982		(14,306)		(14,306)		491,675				7,764	09/25/2059
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS		12/01/2024	PAYDOWN		312,480	312,480	312,479	312,455		25		25		312,480				2,984	11/25/2061
78448T-AE-2	SMBC AVIATION CAPITAL FINANCE DAC	C	04/15/2024	MATURITY @ 100.00		3,084,000	3,084,000	3,217,846	3,096,482		(12,482)		(12,482)		3,084,000				54,741	04/15/2024
78449@-AA-1	SLR 2022-2 LLC - ABS		12/25/2024	PAYDOWN		1,895,059	1,895,059	1,895,059	1,895,059						1,895,059				52,774	12/30/2052
785592-AM-8	SABINE PASS LIQUEFACTION LLC		12/02/2024	CALL @ 100.00		1,679,902	1,662,000	1,840,964	1,719,061		(34,765)		(34,765)		1,684,295		(22,295)	(22,295)	97,390	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION LLC		03/27/2024	BARCLAYS BANK		2,147,029	2,220,000	2,428,525	2,358,549		(8,971)		(8,971)		2,349,578		(202,549)	(202,549)	50,764	03/15/2028
80007R-AK-1	SANDS CHINA LTD	C	10/31/2024	HSBC SECURITIES (USA), INC.		784,000	800,000	762,840	779,503		8,192		8,192		787,695		(3,695)	(3,695)	42,942	01/08/2026
80281H-AC-8	SCART 2021-C C - ABS		12/15/2024	PAYDOWN		132,711	132,711	136,479	134,059		(1,348)		(1,348)		132,711				2,024	06/15/2028
80282A-AC-6	SCART 21B C - ABS		12/15/2024	PAYDOWN		412,665	412,665	432,315	422,659		(9,994)		(9,994)		412,665				8,315	10/16/2028
80282K-AP-1	SANTANDER HOLDINGS USA INC		02/27/2024	BARCLAYS BANK		2,013,090	2,092,000	2,291,723	2,219,124		(6,049)		(6,049)		2,213,075		(199,985)	(199,985)	57,786	07/13/2027
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS		12/01/2024	PAYDOWN		32,233	32,233	31,388	31,781		452		452		32,233				497	07/27/2043
81746N-CB-2	SEMT 163 B1 - CMO/RMBS		03/06/2024	VARIOUS		2,504,049	2,672,527	2,735,909	2,714,258		(2,774)		(2,774)		2,711,485		(207,435)	(207,435)	25,478	11/26/2046
81746N-CC-0	SEMT 163 B2 - CMO/RMBS		12/01/2024	PAYDOWN		260,283	260,283	257,509	258,148		2,135		2,135		260,283				4,789	11/26/2046
81746Q-CB-5	SEMT 182 B1 - CMO/RMBS		03/14/2024	VARIOUS		2,304,131	2,552,766	2,559,161	2,557,443		(464)		(464)		2,556,980		(252,849)	(252,849)	28,243	02/25/2048
81746Q-CC-3	SEMT 182 B2 - CMO/RMBS		03/14/2024	VARIOUS		1,446,862	1,612,336	1,593,499	1,597,206		496		496		1,597,702		(150,840)	(150,840)	17,839	02/25/2048
822582-AY-8	SHELL INTERNATIONAL FINANCE BV	C	10/08/2024	CORPORATE ACTION		862,271	928,000	1,151,555	1,136,412		(6,048)		(6,048)		1,130,364		(268,092)	(268,092)	42,224	08/12/2043
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G		10/31/2024	DIRECT		203,051	203,051	203,051	203,051						203,051				6,823	04/30/2032
824348-AW-6	SHERWIN-WILLIAMS CO		03/27/2024	CITADEL SECURITIES INSTITUTIONAL LLC		2,806,764	2,933,000	3,170,632	3,081,133		(11,362)		(11,362)		3,069,770		(263,007)	(263,007)	33,730	06/01/2027
827925-AE-8	SPCLO 3 B - CDO	C	10/24/2024	CITIGROUP (SSB)		11,188,870	11,000,000	11,000,000	11,000,000						11,000,000		188,870	188,870	839,049	12/01/2036
830867-AB-3	SKYMILES IP LTD	C	04/02/2024	CITIGROUP		2,327,366	2,399,346	2,624,501	2,545,328		(7,267)		(7,267)		2,538,061		(210,695)	(210,695)	51,919	10/20/2028
83416W-AB-9	SOLAR STAR FUNDING LLC		12/30/2024	PAYDOWN		498,497	498,497	527,524	523,433		(24,936)		(24,936)		498,497		1	1	16,918	06/30/2035
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS		08/26/2024	PAYDOWN		115,466	115,466	100,744	111,477		3,988		3,988		115,466				1,768	06/25/2035
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS		12/26/2024	PAYDOWN		33,342	33,342	29,091	32,190		1,152		1,152		33,342				1,093	06/25/2035
84519#-AD-6	SOUTHWEST POWER POOL INC		12/30/2024	REDEMPTION @ 100.00		119,148	119,148	126,412	124,357		(111)		(111)		124,246		(5,098)	(5,098)	3,614	12/30/2042
84519#-AG-9	SOUTHWEST POWER POOL INC		09/30/2024	VARIOUS		375,000	375,000	375,000	375,000						375,000				6,105	09/30/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		03/15/2024	MATURITY @ 100.00		6,112,000	6,112,000	6,512,703	6,112,000						6,112,000				145,160	03/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84861T-AD-0	SPIRIT REALTY LP		01/23/2024	CORRECTION OF INCOME															(2,987)	07/15/2029
84861T-AF-5	SPIRIT REALTY LP		01/23/2024	CORRECTION OF INCOME															(719)	01/15/2030
84929#-AA-6	SPOWER FINANCE I LLC		12/31/2024	REDEMPTION @ 100.00		1,070,437	1,070,437	1,070,437	1,070,437						1,070,437				24,355	12/31/2036
855244-AZ-2	STARBUCKS CORP		03/07/2024	MARKET AXESS		240,497	277,000	282,233	281,111		(109)		(109)		281,002		(40,505)	(40,505)	2,276	11/15/2030
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU		12/16/2024	DIRECT		25,958	32,487	32,487	25,958						25,958					12/15/2025
86358E-MR-4	SAIL 2004-9 M1 - RMBS		08/26/2024	PAYDOWN		112,722	112,722	97,505	108,982		3,741		3,741		112,722				2,427	10/25/2034
86358E-MR-4	SAIL 2004-9 M1 - RMBS		12/26/2024	PAYDOWN		44,888	44,888	38,828	43,398		1,490		1,490		44,888				2,558	10/25/2034
865622-BN-3	SUMITOMO MITSUI BANKING CORP	C	07/11/2024	MATURITY @ 100.00		2,904,000	2,904,000	3,055,298	2,935,926		(31,926)		(31,926)		2,904,000				98,736	07/11/2024
866762-AK-3	ENERGY TRANSFER LP		11/01/2024	MATURITY @ 100.00		2,325,000	2,325,000	2,936,575	2,381,495		(56,495)		(56,495)		2,325,000				209,250	11/01/2024
867229-AD-8	SUNCOR ENERGY INC		03/06/2024	JANE STREET EXECUTION SERVICES LLC		231,827	220,000	282,572	274,487		(767)		(767)		273,720		(41,893)	(41,893)	3,527	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		10/07/2024	CORPORATE REORGANIZATIONS		6,437,590	5,862,000	7,806,704	7,632,894		(71,864)		(71,864)		7,561,030		(1,123,440)	(1,123,440)	484,918	06/15/2038
86964W-AK-8	SUZANO AUSTRIA GMBH	C	03/06/2024	JEFFERIES		2,510,821	3,050,000	2,816,523	2,856,274		3,870		3,870		2,858,680		(347,859)	(347,859)	61,688	01/15/2032
87165B-AD-5	SYNCHRONY FINANCIAL		08/15/2024	MATURITY @ 100.00		2,629,000	2,629,000	2,783,822	2,653,715		(24,715)		(24,715)		2,629,000				111,733	08/15/2024
87246Y-AC-0	NUVEEN FINANCE LLC		11/01/2024	MATURITY @ 100.00		4,036,000	4,036,000	4,332,929	4,124,407		(88,407)		(88,407)		4,036,000				166,485	11/01/2024
87264A-BY-0	T-MOBILE USA INC		08/02/2024	MORGAN STANLEY CO		847,692	1,194,000	835,601	839,443		1,878		1,878		841,320		6,372	6,372	31,044	11/15/2060
87264A-CX-1	T-MOBILE USA INC		08/02/2024	BANK OF AMERICA SECURITIES		5,484,899	5,334,000	5,297,835	5,298,147		688		688		5,298,835		186,064	186,064	274,997	09/15/2062
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS		12/01/2024	PAYDOWN		1,515,211	1,515,211	1,508,696	1,512,483		2,728		2,728		1,515,211				19,230	11/27/2056
872898-AE-1	TSMC ARIZONA CORP		04/24/2024	VARIOUS		4,334,105	6,000,000	5,919,480	5,923,204		773		773		5,923,819		(1,589,714)	(1,589,714)	97,184	10/25/2051
87612B-BS-0	TARGA RESOURCES PARTNERS LP		03/15/2024	JP MORGAN SECURITIES LLC		2,098,624	2,200,000	2,225,735	2,220,003		(427)		(427)		2,219,577		(120,953)	(120,953)	67,925	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS LP		03/15/2024	JP MORGAN SECURITIES LLC		5,208,657	5,825,000	5,609,189	5,641,813		4,209		4,209		5,646,022		(437,365)	(437,365)	157,922	01/15/2032
87612E-AK-2	TARGET CORP		03/15/2024	MILLENIUM ADVISORS		648,451	593,000	811,740	775,531		(3,980)		(3,980)		771,551		(123,100)	(123,100)	14,435	11/01/2032
878742-AS-4	TECK RESOURCES LTD		07/10/2024	CALL @ 100.00		191,000	191,000	242,583	238,502		(1,155)		(1,155)		237,347		(46,347)	(46,347)	15,330	08/15/2040
878742-AZ-8	TECK RESOURCES LTD		07/10/2024	CALL @ 95.44		146,971	154,000	186,830	184,658		(614)		(614)		184,045		(37,073)	(37,073)	7,993	02/01/2043
88032W-AG-1	TENCENT HOLDINGS LTD	C	03/06/2024	BANK OF NEW YORK MELLON		950,860	1,000,000	997,264	998,681		73		73		998,718		(47,858)	(47,858)	22,868	01/19/2028
88035K-AA-7	TENET 241 A1 - ABS		12/20/2024	PAYDOWN		2,427	3,000	2,998			2		2		3,000		(573)	(573)	16	10/20/2054
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY LLC		03/27/2024	BARCLAYS BANK		998,581	933,000	1,168,979	1,105,395		(8,412)		(8,412)		1,096,982		(98,402)	(98,402)	30,115	10/15/2028
88675Y-AE-4	TKO V B1 - CDO	C	10/30/2024	PERSHING DIV OF DLJ SEC LNDING		10,175,000	10,000,000	10,000,000	10,000,000						10,000,000		175,000	175,000	735,728	01/15/2036
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC		03/04/2024	GOLDMAN SACHS AND CO.		2,367,745	2,139,000	2,515,931	2,338,853		(2,584)		(2,584)		2,336,269		31,476	31,476	114,949	07/15/2033
889184-AD-9	TOLEDO HOSPITAL		03/27/2024	VARIOUS		20,682,525	20,785,000	24,691,302	23,088,966		(104,575)		(104,575)		22,984,391		(2,301,866)	(2,301,866)	438,719	11/15/2038
891490-AT-1	CONOCOPHILLIPS CO		12/12/2024	CORPORATE ACTION		16,603,273	14,818,000	20,788,765	19,431,107		(665,794)		(665,794)		18,765,312		(2,162,040)	(2,162,040)	2,336,150	02/15/2030
89173U-AC-1	TPMT 2017-4 M1 - RMBS		03/06/2024	DIRECT		4,464,258	5,000,000	4,888,281	4,944,189		1,305		1,305		4,945,494		(481,236)	(481,236)	43,785	06/25/2057
89352H-AX-7	TRANSCANADA PIPELINES LTD		03/15/2024	CITIGROUP (SSB)		1,540,115	1,700,000	1,789,692	1,782,381		(900)		(900)		1,781,481		(241,366)	(241,366)	27,814	05/15/2038
89352H-AY-5	TRANSCANADA PIPELINES LTD		10/15/2024	CORPORATE ACTION		92,225	98,000	124,094	122,775		(541)		(541)		122,234		(30,009)	(30,009)	4,379	05/15/2048
89352H-AZ-2	TRANSCANADA PIPELINES LTD		10/15/2024	CORPORATE ACTION		205,231	210,000	276,709	273,478		(1,324)		(1,324)		272,155		(66,924)	(66,924)	11,603	03/15/2049
89352H-BC-2	TRANSCANADA PIPELINES LTD		10/15/2024	CORPORATE ACTION		11,995,413	13,512,000	12,562,991	12,722,567		71,354		71,354		12,793,921		(798,508)	(798,508)	340,615	10/12/2031
89352L-AG-5	TRANSCANADA PIPELINES LTD		03/19/2024	DEUTSCHE BANK SECURITIES, INC.		14,935,238	13,636,000	18,290,103	17,126,863		(131,359)		(131,359)		16,995,504		(2,060,266)	(2,060,266)	279,993	06/15/2029
89407#-AG-3	TRANSWESTERN PIPELINE CO SENIOR LL		12/09/2024	MATURITY @ 100.00		3,500,000	3,500,000	3,911,250	3,541,269		(41,269)		(41,269)		3,500,000				198,100	12/09/2024
89613T-AF-5	TAH 2018-SFR1 F - CMBS		03/06/2024	MORGAN STANLEY		4,741,309	4,822,500	5,105,634	4,931,814		(15,839)		(15,839)		4,915,975		(174,666)	(174,666)	44,517	05/19/2037
898339-AB-2	FIDEICOMISO FIBRA UNO	C	03/25/2024	HSBC SECURITIES (USA), INC.		1,089,400	1,300,000	909,740	910,506		924		924		911,430		177,970	177,970	58,149	01/15/2050
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS		12/13/2024	VARIOUS		10,385,889	10,415,631	10,389,592	10,397,755		(16,402)		(16,402)		10,381,353		4,536	4,536	982,806	06/09/2026
90139*-AA-3	TWIN BROOK II - ONSHORE - ABS		12/20/2024	VARIOUS		21,634,300	21,565,706	21,511,792	21,528,668		88,829		88,829		21,617,497		16,803	16,803	2,067,398	06/09/2026
902494-AX-1	TYSON FOODS INC		08/15/2024	MATURITY @ 100.00		728,000	728,000	773,718	735,262		(7,262)		(7,262)		728,000				28,756	08/15/2024
90276E-AD-9	UBSCM 2017-C1 A3 - CMBS		08/01/2024	VARIOUS		2,668,136	2,816,022	2,918,977	2,877,802		(1,570)		(1,570)		2,876,232		(208,096)	(208,096)	12,724	06/17/2050

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
90276G-AW-2	UBSCM 2017-C3 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		851,600	892,860	945,090	927,036		(7,587)		(7,587)		919,449		(67,849)	(67,849)	29,675	08/17/2050
90276T-AK-0	UBSCM 2017-C5 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		1,821,939	1,935,177	2,056,444	2,017,113		(17,232)		(17,232)		1,999,881		(177,942)	(177,942)	64,970	11/18/2050
90276W-AR-8	UBSCM 2017-C7 A3 - CMBS		10/01/2024	PAYDOWN		99,086	99,086	104,939	102,330		(3,244)		(3,244)		99,086				1,880	12/16/2050
90276X-AY-1	UBSCM 2018-C11 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		1,872,067	1,965,263	2,195,071	2,126,968		(8,416)		(8,416)		2,118,552		(246,486)	(246,486)	78,466	06/16/2051
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL RECEIVA		04/05/2024	DIRECT		505,020	505,020	505,020	505,020						505,020				19,191	04/01/2039
90291J-AZ-0	UBSCM 2018-C9 AS - CMBS		10/18/2024	BOFA SECURITIES, INC		1,135,403	1,190,803	1,310,469	1,275,249		(18,528)		(18,528)		1,256,722		(121,319)	(121,319)	45,706	03/17/2051
90353D-AY-1	UBSCM 2018-C12 A4 - CMBS		02/22/2024	CITIGROUP		4,245,372	4,466,242	4,906,785	4,729,016		(10,528)		(10,528)		4,718,488		(473,116)	(473,116)	42,496	08/17/2051
90931C-AA-6	UAL AA - ABS		08/25/2024	PAYDOWN		599,254	599,254	605,053	603,938		(4,684)		(4,684)		599,254				12,435	08/25/2031
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-		10/15/2024	PAYDOWN		768,200	768,200	792,206	787,015		(18,815)		(18,815)		768,200				28,207	04/15/2029
91803*-AP-3	CORIX REGULATED UTILITIES US INC		07/19/2024	ADJUSTMENT		750,000	750,000	750,000	750,000						750,000				49,350	07/21/2036
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I		12/16/2024	DIRECT		169,291	169,291	169,291	169,291						169,291				3,542	05/15/2035
91911T-AK-9	VALE OVERSEAS LTD	C	03/26/2024	CITIGROUP		3,284,937	3,083,000	3,996,951	3,929,083		(8,765)		(8,765)		3,920,317		(635,381)	(635,381)	81,250	11/10/2039
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS		12/01/2024	PAYDOWN		624,107	624,107	624,052	623,982		125		125		624,107				28,038	11/25/2053
92259H-AD-9	VCC 234 M1 - CMBS/RMBS		12/01/2024	PAYDOWN		31,916	31,916	31,916	31,914		2		2		31,916				2,132	11/25/2053
92259H-AK-3	VCC 234 M3 - CMO/RMBS		12/01/2024	PAYDOWN		112,713	112,713	112,693	112,686		27		27		112,713				10,255	11/25/2053
92277G-AD-9	VENTAS REALTY LP		05/01/2024	MATURITY @ 100.00		3,491,000	3,491,000	3,655,321	3,497,744		(6,744)		(6,744)		3,491,000				65,456	05/01/2024
925524-AH-3	PARAMOUNT GLOBAL		03/11/2024	BARCLAYS CAPITAL INC.		14,911,203	14,550,000	19,647,587	18,904,421		(114,521)		(114,521)		18,789,900		(3,878,697)	(3,878,697)	699,727	07/30/2030
92581*-AA-2	VICOF II TRUST - ABS		11/20/2024	PAYDOWN		8,644,217	8,644,217	8,622,607	8,628,817		15,400		15,400		8,644,217				188,724	02/10/2030
92857T-AH-0	VODAFONE GROUP PLC	C	08/02/2024	CALL @ 100.00		5,520,771	4,921,000	6,831,086	6,396,235		(138,865)		(138,865)		6,257,371		(1,336,371)	(1,336,371)	1,467,908	02/15/2030
92857W-BD-1	VODAFONE GROUP PLC	C	07/12/2024	CALL @ 88.09		259,866	295,000	341,427	338,292		(857)		(857)		337,435		(77,570)	(77,570)	11,580	02/19/2043
92890H-AC-6	WEA FINANCE LLC		09/17/2024	MATURITY @ 100.00		1,387,000	1,387,000	1,454,547	1,399,809		(12,809)		(12,809)		1,387,000				52,013	09/17/2024
92890K-AZ-8	WFRBS 2014-C22 A4 - CMBS		07/17/2024	PAYDOWN		1,381,003	1,381,003	1,427,226	1,387,860		(6,857)		(6,857)		1,381,003				23,148	09/17/2057
92890P-AH-7	WFRBS 2013-C14 B - CMBS		12/04/2024	BANK OF AMERICA SECURITIES		1,358,142	1,470,000	1,511,323	1,470,354		(354)		(354)		1,470,000		(111,858)	(111,858)	57,056	06/15/2046
92917K-AD-6	VOYA 2018-3 C - CDO	C	05/07/2024	PAYDOWN		4,812,500	4,812,500	4,723,950	4,748,454		64,046		64,046		4,812,500				213,072	10/15/2031
92922F-AS-4	WAMU 2005-AR13 1B3 - CMO/RMBS		12/25/2024	PAYDOWN		38,427	38,427	34,872	37,150		1,276		1,276		38,427				848	10/25/2045
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS		12/25/2024	PAYDOWN		50,664	50,664	46,161	47,059		3,605		3,605		50,664				952	12/25/2045
92936U-AA-7	WP CAREY INC		04/01/2024	MATURITY @ 100.00		2,038,000	2,038,000	2,163,357	2,038,000						2,038,000				46,874	04/01/2024
92938V-AW-5	WFRBS 2014-C19 XA - CMBS I/O		02/16/2024	PAYDOWN				391,875	2,121		(2,121)		(2,121)						6,424	03/15/2047
92939H-BC-8	WFRBS 2014-C23 C - CMBS		10/30/2024	BANK OF AMERICA SECURITIES		3,786,224	4,301,000	4,060,295	4,278,277		22,723		22,723		4,301,000		(514,776)	(514,776)	154,589	10/17/2057
92939L-AJ-5	WFRBS 2014-C25 C - CMBS		12/01/2024	PAYDOWN		3,396,586	3,396,586	3,453,080	3,404,699		(8,112)		(8,112)		3,396,586				142,289	11/18/2047
931422-AK-5	WALGREEN CO		06/28/2024	BARCLAYS CAPITAL INC		57,670	73,000	79,600	79,163		(111)		(111)		79,052		(21,382)	(21,382)	2,552	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		06/28/2024	MORGAN STANLEY & COMPANY		217,350	276,000	328,653	325,452		(828)		(828)		324,625		(107,275)	(107,275)	8,206	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		06/28/2024	MORGAN STANLEY & COMPANY		169,950	220,000	257,712	255,637		(535)		(535)		255,102		(85,152)	(85,152)	5,968	06/01/2046
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011		12/25/2024	DIRECT		222,518	222,518	222,518	222,518						222,518				5,974	12/25/2036
94951J-AC-4	WELF 2021-3 B - CDO	C	10/24/2024	DEUTSCHE BANK SECURITIES, INC.		2,504,000	2,500,000	2,421,250	2,428,812		6,625		6,625		2,435,438		68,562	68,562	192,138	01/16/2035
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)		12/02/2024	DIRECT		1,162,355	1,162,355	1,190,740	1,163,605		(1,250)		(1,250)		1,162,355				40,244	08/01/2027
94989A-AX-3	WFCM 2014-LC18 XA - CMBS I/O		12/17/2024	PAYDOWN				714,363	66,468		(66,468)		(66,468)						83,113	12/17/2047
94989C-BD-2	WFCM 2015-C26 C - CMBS		09/17/2024	DIRECT		2,785,484	2,827,790	2,806,935	2,820,747		1,620		1,620		2,822,367		(36,884)	(36,884)	91,776	02/18/2048
94989D-AV-1	WFCM 2015-C27 A4 - CMBS		12/17/2024	PAYDOWN		1,608,545	1,608,545	1,656,821	1,621,001		(12,456)		(12,456)		1,608,545				32,896	02/18/2048
94989E-AD-9	WFCM 2015-LC20 A4 - CMBS		12/18/2024	PAYDOWN		2,066,493	2,066,493	2,123,984	2,077,803		(11,310)		(11,310)		2,066,493				54,514	04/15/2050
94989E-AK-3	WFCM 2015-LC20 B - CMBS		09/13/2024	PERSHING DIV OF DLJ SEC LNDING		3,714,885	3,778,500	3,891,583	3,790,527		(10,187)		(10,187)		3,780,341		(65,455)	(65,455)	111,247	04/15/2050
94989H-AM-2	WFCM 2015-NXS1 A4 - CMBS		12/01/2024	PAYDOWN		630,865	630,865	645,136	633,734		(2,868)		(2,868)		630,865				13,774	05/15/2048
94989J-AY-2	WFCM 2015-C28 A3 - CMBS		12/01/2024	PAYDOWN		253,024	253,024	262,338	256,200		(3,176)		(3,176)		253,024				7,380	05/15/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS		12/01/2024	PAYDOWN		36,316	36,316	38,230	37,034		(718)		(718)		36,316				644	09/17/2058
95000A-BA-4	WFCM 2015-P2 C - CMBS		09/13/2024	PERSHING LLC		1,130,596	1,165,000	1,032,254	1,125,921		12,817		12,817		1,138,738		(8,142)	(8,142)	43,830	12/17/2048

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
95000F-AS-5	WFCM 2016-C35 A3 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		953,031	1,010,043	1,032,078	1,021,114		(889)		(889)		1,020,225		(67,194)	(67,194)	6,377	07/17/2048
95000F-AY-2	WFCM 2016-C35 B - CMBS		09/26/2024	DIRECT		1,148,859	1,200,000	1,235,978	1,209,600		(3,171)		(3,171)		1,206,429		(57,570)	(57,570)	33,922	07/17/2048
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS		02/22/2024	MORGAN STANLEY & CO. LLC		2,528,719	2,700,901	2,723,771	2,712,029		(925)		(925)		2,711,104		(182,385)	(182,385)	15,299	08/17/2049
95000H-BE-1	WFCM 2016-LC24 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		1,950,228	2,063,648	2,115,997	2,090,580		(688)		(688)		2,089,891		(139,663)	(139,663)	7,847	10/18/2049
95000L-BE-2	WFCM 2016-C33 B - CMBS		09/26/2024	DIRECT		1,472,285	1,500,000	1,544,904	1,512,187		(10,793)		(10,793)		1,501,394		(29,109)	(29,109)	55,574	03/17/2059
95000M-BN-0	WFCM 2016-C36 A3 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		2,968,446	3,144,332	3,208,151	3,176,677		(780)		(780)		3,175,897		(207,451)	(207,451)	12,504	11/18/2059
95000P-AD-6	WFCM 2016-C37 A4 - CMBS		12/01/2024	PAYDOWN		16,604	16,604	17,737	17,116		(513)		(513)		16,604				585	12/15/2049
95001G-AD-5	WFCM 2017-C42 A3 - CMBS		03/06/2024	MORGAN STANLEY & CO. LLC		1,394,363	1,488,747	1,582,602	1,544,877		(2,730)		(2,730)		1,542,147		(147,785)	(147,785)	13,358	12/16/2050
95001X-BA-3	WFCM 2019-C50 A4 - CMBS		01/18/2024	MORGAN STANLEY & CO. LLC		2,240,182	2,382,578	2,533,501	2,468,062		4,654		4,654		2,472,716		(232,534)	(232,534)	11,699	05/17/2052
95002E-BB-2	WFCM 2020-C55 A5 - CMBS		02/22/2024	BARCLAYS BANK		3,472,745	3,979,333	4,124,417	4,088,909		(2,758)		(2,758)		4,086,150		(613,405)	(613,405)	25,603	02/18/2053
95040Q-AH-7	WELLTOWER OP LLC		02/28/2024	VARIOUS		7,819,574	8,239,000	9,198,349	8,926,581		(21,451)		(21,451)		8,905,131		(1,085,556)	(1,085,556)	155,512	03/15/2029
952845-AE-5	WEST FRASER TIMBER CO LTD		10/15/2024	MATURITY @ 100.00		2,885,000	2,885,000	3,083,084	2,927,532		(42,532)		(42,532)		2,885,000				125,498	10/15/2024
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		03/27/2024	MORGAN STANLEY & CO. LLC		1,921,081	1,955,000	2,217,381	2,140,313		(9,888)		(9,888)		2,130,426		(209,345)	(209,345)	50,026	09/15/2028
961214-EF-6	WESTPAC BANKING CORP	C	05/07/2024	SG AMERICAS SECURITIES		17,906,100	19,500,000	21,601,808	20,940,514		(85,296)		(85,296)		20,855,219		(2,949,119)	(2,949,119)	633,340	07/24/2034
963320-AV-8	WHIRLPOOL CORP		12/13/2024	JANE STREET EXECUTION SERVICES LLC		131,026	164,000	193,809	192,128		(842)		(842)		191,287		(60,261)	(60,261)	7,688	06/01/2046
96467H-AG-1	WBOX III C - CDO	C	10/15/2024	PAYDOWN		2,000,000	2,000,000	1,975,000	1,976,617		23,383		23,383		2,000,000				158,089	10/16/2034
97315D-AG-2	WINDR 2022-2 B1 - CDO	C	06/24/2024	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				284,397	07/20/2035
97651#-AF-1	WINWHOLESALE INC		06/18/2024	REDEMPTION @ 100.00		700,000	700,000	700,000	700,000						700,000				14,420	06/18/2027
97651#-AG-9	WINWHOLESALE INC		08/20/2024	REDEMPTION @ 100.00		700,000	700,000	700,000	700,000						700,000				28,490	08/20/2027
983024-AF-7	WYETH LLC		02/01/2024	MATURITY @ 100.00		2,977,000	2,977,000	3,299,141	2,990,132		(13,132)		(13,132)		2,977,000				96,008	02/01/2024
BN8421-69-3	HYUNDAI CAPITAL SERVICES INC	C	06/18/2024	TORONTO DOMINION BANK LONDON		2,799,060	3,000,000	2,693,010	2,713,517		60,890		60,890		2,774,406		24,654	24,654	32,500	02/08/2026
BR3759-09-8	NBK SPC LTD	C	10/17/2024	JPMORGAN SECURITIES INC, NEW YORK		2,821,500	3,000,000	2,647,500	2,661,324		68,543		68,543		2,729,867		91,633	91,633	53,625	09/15/2027
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH	B	10/27/2024	MATURITY @ 100.00		3,249,450	3,249,450	3,136,350	3,313,950						3,313,950	(64,500)		(64,500)	31,651	10/27/2024
G0399B-AA-5	ANTOFAGASTA PLC	D	05/28/2024	BANK OF AMERICA SECURITIES		2,666,250	2,700,000	2,517,750	2,520,494		6,938		6,938		2,527,431		138,819	138,819	158,625	05/13/2032
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC	D	04/25/2024	MILLENIUM ADVISORS LLC		500,256	600,000	482,550	484,376		4,679		4,679		489,056		11,200	11,200	10,019	09/10/2030
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD	C	05/30/2024	DIRECT		909,091	909,091	909,091	909,091						909,091				16,091	05/30/2033
G1418#-AQ-6	CARIBBEAN UTILITIES COMPANY LTD	C	11/25/2024	ADJUSTMENT		142,857	142,857	142,857	142,857						142,857				5,214	11/25/2029
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT	C	12/11/2024	REDEMPTION @ 100.00		27,759	27,759	27,689	27,703		1		1		27,704		54	54	480	06/28/2029
G2519Y-AA-6	CREDICORP LTD	D	01/04/2024	JEFFERIES LLC		1,147,500	1,200,000	1,143,600	1,145,680		694		694		1,146,374		1,126	1,126	1,925	06/17/2025
G3705Q-AD-9	GACI FIRST INVESTMENT CO	D	12/23/2024	JANE STREET CAPITAL, LLC		978,880	1,000,000	971,800			2,459		2,459		974,259		4,621	4,621	41,167	02/14/2030
G3705Q-AF-4	GACI FIRST INVESTMENT CO	D	12/05/2024	CITIGROUP GLOBAL MARKETS LIMITED		390,280	400,000	378,564			791		791		379,355		10,925	10,925	15,979	02/14/2035
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC	C	04/24/2024	MATURITY @ 100.00		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				192,780	04/24/2024
G4672C-AC-9	HUTCHISON WHAMPOA INTERNATIONAL (03/33)	D	06/04/2024	JPMORGAN SECURITIES INC, NEW YORK		2,990,806	2,600,000	2,876,744	2,874,162		(8,648)		(8,648)		2,865,514		125,292	125,292	102,769	11/24/2033
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	D	05/31/2024	VARIOUS		2,986,871	3,052,815	3,484,055	3,417,628		(19,694)		(19,694)		3,397,934		(411,062)	(411,062)	115,673	07/05/2034
G5814#-AA-2	MARI JONE LTD SERIES A	C	12/31/2024	REDEMPTION @ 100.00		146,908	146,908	146,908	146,908						146,908				5,176	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SERIES B	C	12/31/2024	REDEMPTION @ 100.00		146,908	146,908	146,908	146,908						146,908				5,176	06/30/2031
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL	D	12/23/2024	MIZUHO INTERNATIONAL PLC		1,010,090	1,000,000	1,038,000			(557)		(557)		1,037,443		(27,353)	(27,353)	54,793	02/23/2042
L8038*-AA-4	SBM BALEIA AZUL SARL	C	12/17/2024	REDEMPTION @ 100.00		695,520	695,520	689,227	695,520						695,520				24,093	09/15/2027
P01703-AD-2	ALPEK SAB DE CV	D	11/20/2024	VARIOUS		3,243,520	3,700,000	2,857,320	2,529,426		66,633		66,633		2,937,459		306,061	306,061	125,658	02/25/2031
P12651-AB-4	BANCO GENERAL SA	D	09/11/2024	JEFFERIES LLC		975,600	1,000,000	1,071,260	1,045,808		(9,190)		(9,190)		1,036,618		(61,018)	(61,018)	45,260	08/07/2027
P37115-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S	D	10/30/2024	MATURITY @ 100.00		931,000	931,000	981,051	953,951		(22,951)		(22,951)		931,000				45,386	10/30/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	C	12/20/2024	REDEMPTION @ 100.00		86,853	86,853	86,853	86,853						86,853				2,580	12/20/2044
P4909L-AA-8	GNL QUINTERO SA	D	08/12/2024	VARIOUS		1,170,148	1,183,962	1,256,492	1,238,436		(10,378)		(10,378)		1,228,059		(57,911)	(57,911)	54,231	07/31/2029
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV	D	11/20/2024	JANE STREET EXECUTION SERVICES LLC		698,504	800,000	780,900	413,629		248		248		779,289		(80,785)	(80,785)	43,606	09/17/2044
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO	C	12/30/2024	REDEMPTION @ 100.00		300,000	300,000	300,000	300,000						300,000				10,945	06/30/2035
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	D	04/22/2024	BANK OF AMERICA SECURITIES		1,134,000	1,800,000	1,080,000	1,081,435		3,032		3,032		1,084,467		49,533	49,533	39,200	09/10/2051
P8803L-AA-6	SURA ASSET MANAGEMENT SA	D	10/17/2024	UBS SECURITIES LLC		1,681,863	1,714,000	1,842,070	1,795,705		(19,131)		(19,131)		1,776,574		(94,711)	(94,711)	76,446	04/11/2027
U4327B-AA-8	HIKMA FINANCE USA LLC		10/31/2024	JPMORGAN SECURITIES INC, NEW YORK		294,150	300,000	290,025			4,679		4,679		294,704		(554)	(554)	7,990	07/09/2025
U9841M-AA-0	WIPRO IT SERVICES LLC		08/12/2024	AUSTRALIA & NZ BANK		2,356,650	2,500,000	2,279,250	905,041		45,337		45,337		2,327,768		28,882	28,882	23,958	06/23/2026
Y52758-AF-9	LG CHEM LTD	D	11/18/2024	BNP SECS		3,022,812	3,600,000	2,768,400	2,782,308		77,968		77,968		2,860,275		162,537	162,537	116,850	07/07/2031
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD	D	11/21/2024	GOLDMAN SACHS INTL		2,000,040	2,000,000	1,933,420	1,736,293		11,437		11,437		1,946,526		53,514	53,514	127,778	07/24/2028
12782@-AE-7	CLR 2023-1 LLC - ABS		11/13/2024	TRANSFER TO SCHEDULE BA, CLEARWATER OPERATIONAL TRANSACTION		3,782,605	3,782,605	3,782,605	3,782,605		(17,472)		(17,472)		3,782,605				1,014,475	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,617,760,102	1,657,338,256	1,754,103,549	1,696,248,853	64	(7,626,513)		(7,626,449)		1,704,333,858	(64,500)	(88,770,084)	(88,834,584)	62,014,858	XXX
05565A-HN-6	BNP PARIBAS SA	C	03/20/2024	Call @ 100.00		3,791,000	3,791,000	4,164,036	4,164,036		(373,036)		(373,036)		3,791,000				125,577	12/29/2049
060505-EN-0	BANK OF AMERICA CORP		01/29/2024	MORGAN STANLEY & COMPANY		2,705,240	2,705,000	2,610,325	2,610,325		297		297		2,610,622		94,618	94,618	61,321	12/29/2049
89356B-AG-3	TRANSCANADA TRUST		03/15/2024	MARKETAXESS CORPORATION		633,598	700,000	700,000	700,000						700,000		(66,402)	(66,402)	20,907	03/07/2082
90352J-AF-0	UBS GROUP AG	C	01/26/2024	Call @ 100.00		15,000,000	15,000,000	16,556,250	16,556,250		(1,556,250)		(1,556,250)		15,000,000				525,000	12/29/2049
060505-GB-4	BANK OF AMERICA CORP CAPSEC CORP_BND		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000					
249670-AB-6	DEPOSITORY TRUST & CLEARING CO SUB CORP_		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000					
89832Q-AF-6	TRUIST FINANCIAL CORP CAPSEC CORP_BND		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK		9,907,150	9,900,000	9,907,150	9,907,150						9,907,150					
25746U-DM-8	DOMINION ENERGY INC		04/01/2024	CLEARWATER OPERATIONAL TRANSACTION BONDS TO PREFERRED STOCK		18,116,826	18,105,000	18,116,826	18,116,826						18,116,826					
1309999999. Subtotal - Bonds - Hybrid Securities						61,403,814	61,451,000	63,304,587	63,304,587		(1,928,989)		(1,928,989)		61,375,598		28,216	28,216	732,805	XXX
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS		09/16/2024	DIRECT		1,855,811	1,855,811	1,855,811	1,855,811						1,855,811				45,205	12/31/2045
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,855,811	1,855,811	1,855,811	1,855,811						1,855,811				45,205	XXX
05629#-AA-4	BCRED TERM LOAN CLASS A TERM_LOAN DUE 7/		04/19/2024	REDEMPTION @ 100.00		19,350,000	19,350,000	19,253,250	19,268,736		3,215		3,215		19,271,952		78,048	78,048	747,068	07/11/2031
09607*-AA-6	BLUE TORCH CREDIT OPPORTUNITIES FUND III		09/17/2024	DIRECT		8,050,000	8,050,000	8,050,000	8,050,000						8,050,000				498,496	07/21/2025
10970#-AA-9	BRINLEY PD SPV I LLC		02/06/2024	DIRECT		2,110,000	2,110,000	2,123,643	1,218,386		(749)		(749)		2,110,000				23,348	10/14/2033
10970#-AB-7	BRINLEY PD SPV I LLC		01/10/2024	REDEMPTION @ 100.00		7,660,646	7,660,646	7,742,068	7,846,864		(695)		(695)		7,846,170		(185,523)	(185,523)	1,022	10/14/2033
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		12/20/2024	REDEMPTION @ 100.00		2,685,281	2,685,281	2,685,281	2,685,281						2,685,281				89,913	09/20/2026
69443#-AA-4	BLACKROCK SLS NAV FACILITY TERM_LOAN DUE		08/09/2024	REDEMPTION @ 100.00		3,290,726	3,290,726	3,265,241	3,281,236		2,659		2,659		3,283,895		6,831	6,831	119,251	01/26/2027
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		10/07/2024	REDEMPTION @ 100.00		9,311,934	9,311,934	9,311,934	9,311,934						9,311,934				251,796	03/10/2026
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN DUE 3/23		12/06/2024	REDEMPTION @ 100.00		9,035,480	9,035,480	9,026,445	9,030,663		1,118		1,118		9,031,780		3,700	3,700	277,419	03/23/2026
BHM2H0-M2-7	ICMINVESTMENTPARTNERSIILLC SECURED TERM_		02/23/2024	VARIOUS		37,000,000	37,000,000	37,000,000	37,000,000						37,000,000				1,562,575	02/23/2024
G1889#-AA-1	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM	D	08/11/2024	REDEMPTION @ 100.00		62,940	62,940	62,782	62,899		13		13		62,912		28	28	1,900	06/28/2029
G3166*-AA-5	COLLER INTERNATIONAL PARTNERS SECURED TE	C	11/18/2024	REDEMPTION @ 100.00		24,414,483	24,414,483	24,365,654	24,385,814		10,099		10,099		24,394,422		20,633	20,633	952,517	11/24/2026
G8868K-AB-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO	C	08/07/2024	REDEMPTION @ 100.00		550,000	550,000	550,000	550,000						550,000				28,137	07/11/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						123,521,489	123,521,489	123,436,297	122,691,814		15,660		15,660		123,598,345		(76,283)	(76,283)	4,553,442	XXX
2509999997. Total - Bonds - Part 4						2,191,907,106	2,239,422,932	2,392,234,994	2,316,892,839	64	(11,964,169)		(11,964,104)		2,325,900,597	(798,200)	(137,418,387)	(138,216,587)	82,806,728	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
2509999998. Total - Bonds - Part 5						65,832,736	65,487,214	65,559,659			86,973		86,973		65,646,632		186,105	186,105	2,341,312	XXX
2509999999. Total - Bonds						2,257,739,842	2,304,910,146	2,457,794,653	2,316,892,839	64	(11,877,195)		(11,877,131)		2,391,547,229	(798,200)	(137,232,282)	(138,030,482)	85,148,040	XXX
25746U-DM-8	DOMINION ENERGY INC		05/15/2024	VARIOUS	18,105,000.000	17,113,852	0.00	18,116,826							18,116,826		(1,002,974)	(1,002,974)	393,784	
89832Q-AF-6	TRUIST FINANCIAL CORP		12/16/2024	VARIOUS	9,900,000.000	9,803,665	0.00	9,907,150							9,907,150		(103,485)	(103,485)	504,900	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						26,917,517	XXX	28,023,976							28,023,976		(1,106,459)	(1,106,459)	898,684	XXX
4509999997. Total - Preferred Stocks - Part 4						26,917,517	XXX	28,023,976							28,023,976		(1,106,459)	(1,106,459)	898,684	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						26,917,517	XXX	28,023,976							28,023,976		(1,106,459)	(1,106,459)	898,684	XXX
BHM1PY-VC-4	ME ENTERPRISES INC		07/31/2024	DIRECT	3,344.260	828,414		150,000	150,000						150,000		678,415	678,415		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						828,414	XXX	150,000	150,000						150,000		678,415	678,415		XXX
02740#-10-7	AMERICAN MATURITY LIFE INSURANCE COMPANY		12/29/2024	DIRECT	12,500.000	16,460,252		11,652,293	16,460,252	(4,807,959)			(4,807,959)		11,652,293		4,807,959	4,807,959		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						16,460,252	XXX	11,652,293	16,460,252	(4,807,959)			(4,807,959)		11,652,293		4,807,959	4,807,959		XXX
5989999997. Total - Common Stocks - Part 4						17,288,666	XXX	11,802,293	16,610,252	(4,807,959)			(4,807,959)		11,802,293		5,486,374	5,486,374		XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						17,288,666	XXX	11,802,293	16,610,252	(4,807,959)			(4,807,959)		11,802,293		5,486,374	5,486,374		XXX
5999999999. Total - Preferred and Common Stocks						44,206,183	XXX	39,826,269	16,610,252	(4,807,959)			(4,807,959)		39,826,269		4,379,914	4,379,914	898,684	XXX
6009999999 - Totals						2,301,946,025	XXX	2,497,620,922	2,333,503,091	(4,807,895)	(11,877,195)		(16,685,090)		2,431,373,498	(798,200)	(132,852,368)	(133,650,568)	86,046,724	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
168863-DZ-8	CHILE, REPUBLIC OF (GOVERNMENT)	C	02/22/2024	HSBC SECURITIES (USA), INC.	09/26/2024	MIZUHO SECURITIES USA LLC	2,000,000	1,923,000	2,022,000	1,925,912		2,912		2,912			96,088	96,088	72,050	14,025
168863-EB-0	CHILE, GOVERNMENT OF	C	01/17/2024	HSBC SECURITIES (USA), INC.	08/12/2024	MIZUHO SECURITIES USA LLC	1,700,000	1,698,351	1,713,906	1,698,517		166		166			15,389	15,389	46,035	
50065R-AP-2	KOREA HOUSING FINANCE CORP	C	02/20/2024	FX - Standard Chartered Bank, London	09/18/2024	CITIBANK, NA	2,300,000	2,295,101	2,357,707	2,295,834		733		733			61,873	61,873	62,915	
731011-AW-2	POLAND, REPUBLIC OF (GOVERNMENT)	C	03/07/2024	Various	05/28/2024	Deutsche Bank AG London	3,000,000	2,992,620	2,932,500	2,992,815		195		195			(60,315)	(60,315)	107,708	67,375
AX5423-15-4	STATE OF QATAR	C	03/07/2024	Various	05/28/2024	HSBC Bank PLC	5,900,000	5,467,625	5,426,230	5,469,897		2,272		2,272			(43,667)	(43,667)	202,100	130,099
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	02/28/2024	Goldman Sachs & Co.	07/17/2024	CREDIT AGRICOLE	3,000,000	3,681,000	3,709,500	3,668,635		(12,365)		(12,365)			40,865	40,865	116,250	28,417
0309999999. Subtotal - Bonds - All Other Governments							17,900,000	18,057,697	18,161,843	18,051,610		(6,087)		(6,087)			110,233	110,233	607,057	239,916
12562R-AE-5	CIFC 2020-IV C - CDO	C	08/05/2024	Bank of America Securities	12/18/2024	Paydown	2,400,000	2,400,000	2,400,000	2,400,000									76,941	11,239
126650-EF-3	CVS HEALTH CORP		05/07/2024	Goldman Sachs & Co.	10/04/2024	Goldman Sachs & Co.	1,900,000	1,887,650	1,937,164	1,887,795		145		145			49,369	49,369	47,257	
17887U-AA-3	CK HUTCHISON INTERNATIONAL 24 LTD	C	04/23/2024	HSBC SECURITIES (USA), INC.	06/04/2024	ANZ Securities Inc	1,500,000	1,497,075	1,514,850	1,497,132		57		57			17,718	17,718	8,734	
30168A-AC-6	EART 2022-6 A3 - ABS		02/07/2024	Various	06/17/2024	Paydown	8,247,129	8,248,076	8,247,129	8,247,129		(948)		(948)					112,808	30,724
67113G-AJ-6	OAKC 5 C - CDO	C	01/30/2024	BANC OF AMERICA/FIXED INCOME	10/18/2024	Paydown	6,800,000	6,808,500	6,800,000	6,800,000		(8,500)		(8,500)					391,422	19,991
67115L-AE-4	OAKC XVI C - CDO	C	01/09/2024	BANC OF AMERICA/FIXED INCOME	09/24/2024	Paydown	3,500,000	3,489,500	3,500,000	3,500,000		10,500		10,500					250,694	62,861
67402J-AG-6	OAKCL 2021-1 C - CDO	C	01/25/2024	BANK OF AMERICA, N.A.	12/06/2024	Paydown	1,355,000	1,343,144	1,355,000	1,355,000		11,856		11,856					90,776	3,682
67402J-AJ-0	OAKCL 2021-1 D - CDO	C	06/07/2024	JP MORGAN SECS INC., - FIXED INCOME	12/06/2024	Paydown	2,180,000	2,185,450	2,180,000	2,180,000		(5,450)		(5,450)					123,531	29,978
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -		02/01/2024	Petrobras Global Finance BV	10/22/2024	Adjustment	3,297,897	3,380,039	3,379,364	3,379,364		(674)		(674)					166,571	
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -		02/16/2024	Petrobras Global Finance BV	10/22/2024	Adjustment	863,313	889,213	889,047	889,047		(166)		(166)					41,590	
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-		06/27/2024	Petrobras Global Finance BV	10/22/2024	Adjustment	343,875	353,847	353,828	353,828		(19)		(19)					3,661	
758968-AE-1	REG22 XXII C - CDO	C	08/05/2024	BANC OF AMERICA/FIXED INCOME	10/30/2024	Paydown	1,500,000	1,500,000	1,500,000	1,500,000									29,507	4,864
G0399B-AA-5	ANTOFAGASTA PLC	D	03/20/2024	Various	05/28/2024	Bank of America Securities	2,000,000	1,995,800	1,975,000	1,996,034		234		234			(21,034)	(21,034)	61,250	38,594
G4672C-AC-9	HUTCHISON WHAMPOA INTERNATIONAL (03/33)	D	03/20/2024	Various	06/04/2024	JPMORGAN SECURITIES INC, NEW YORK	1,800,000	2,111,023	2,070,558	2,105,487		(5,536)		(5,536)			(34,929)	(34,929)	71,148	40,665
P01703-AD-2	ALPEK SAB DE CV	D	03/07/2024	HSBC SECURITIES	11/20/2024	HSBC SECURITIES (USA), INC.	1,000,000	853,400	860,500	865,594		12,194		12,194			(5,094)	(5,094)	24,014	1,444
U4327B-AA-8	HIKMA FINANCE USA LLC		03/07/2024	MERRILL LYNCH INTERNATIONAL	10/31/2024	JPMORGAN SECURITIES INC, NEW YORK	1,000,000	963,400	980,500	980,983		17,583		17,583			(483)	(483)	26,632	5,597
U8277R-AB-2	SK BATTERY AMERICA INC		03/13/2024	Various	08/20/2024	MERRILL LYNCH INTERNATIONAL	2,900,000	2,703,470	2,762,569	2,749,571		46,101		46,101			12,998	12,998	35,092	6,735
Y7150M-AG-2	PTTEP TREASURY CENTER CO LTD	D	03/13/2024	MERRILL LYNCH INTERNATIONAL	09/18/2024	JP MORGAN CHASE INTL	1,500,000	1,382,415	1,432,695	1,399,748		17,333		17,333			32,947	32,947	29,966	10,240
Y807BZ-AA-9	SK ON CO LTD	D	03/20/2024	Various	08/12/2024	FX - Standard Chartered Bank, London	3,500,000	3,509,960	3,532,690	3,508,312		(1,648)		(1,648)			24,378	24,378	142,661	64,276
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							47,587,214	47,501,962	47,670,893	47,595,022		93,060		93,060			75,871	75,871	1,734,255	330,890
2509999998. Total - Bonds							65,487,214	65,559,659	65,832,736	65,646,632		86,973		86,973			186,105	186,105	2,341,312	570,806
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								65,559,659	65,832,736	65,646,632		86,973		86,973			186,105	186,105	2,341,312	570,806

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	
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	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
45069#-10-9	TALCOTT LIFE & ANNUITY INSURANCE COMPANY		71153	39-1052598	8BI	626,632,214			2,000.000	100.0
45070#-10-6	TALCOTT INTERNATIONAL LIFE REASSURANCE CORPORATION		93505	06-1207332	8BI	13,128,736		13,128,736	1,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						639,760,950		13,128,736	XXX	XXX
1899999. Total Common Stocks						639,760,950		13,128,736	XXX	XXX
1999999 - Totals						639,760,950		13,128,736	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	
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	5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
TR Re. LTD - loan to Affiliate			12/05/2024	Direct with Issuer	12/04/2025	150,000,000					150,000,000	150,000,000	460,714		4.300				
TR Re. LTD - loan to Affiliate			12/22/2024	Direct with Issuer	12/22/2025	250,000,000					250,000,000	250,000,000	265,797		4.300				
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						400,000,000					400,000,000	400,000,000	726,511		XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						400,000,000					400,000,000	400,000,000	726,511		XXX	XXX	XXX		
HSC-III LLC CLASS B			02/23/2024	HIMCO	02/21/2025	10,333,333					10,333,333	10,333,333	146,819		16.500	16.820	MON	1,352,806	
HSC-III LLC CLASS A			02/23/2024	HIMCO	02/21/2025	51,666,667					51,666,667	51,666,667	533,889		12.000	12.233	MON	4,839,444	
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						62,000,000					62,000,000	62,000,000	680,708		XXX	XXX	XXX	6,192,250	
1909999999. Subtotal - Unaffiliated Bank Loans						62,000,000					62,000,000	62,000,000	680,708		XXX	XXX	XXX	6,192,250	
2419999999. Total - Issuer Obligations						400,000,000					400,000,000	400,000,000	726,511		XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						62,000,000					62,000,000	62,000,000	680,708		XXX	XXX	XXX	6,192,250	
2509999999. Total Bonds						462,000,000					462,000,000	462,000,000	1,407,219		XXX	XXX	XXX	6,192,250	
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						462,000,000					XXX	462,000,000	1,407,219		XXX	XXX	XXX	6,192,250	

1.

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

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ 51,666,667
1B	2A ...$	2B ..$	2C ..$ 400,000,000				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$ 10,333,333				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
BHM2J3EF9 - CALL OPTION 10Y RTR 3.400000 11/03/2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032	200,000,000	200,000,000	1	10,950,000			7,010,400		7,010,400	(3,399,200)						2
BHM2J7B48 - 10Y RTR 3.000000 15-NOV-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032	200,000,000	200,000,000	1	8,720,000			5,317,920		5,317,920	(2,706,680)						2
BHM2JA480 - 10Y RTR 3.000000 22-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/22/2032	200,000,000	200,000,000	1	9,516,000			5,320,860		5,320,860	(2,704,820)						2
BHM2JDMY7 - 10Y RTR 3.000000 29-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/29/2032	200,000,000	200,000,000	1	10,975,000			5,322,020		5,322,020	(2,703,460)						2
BHM2JENC2 - 10Y RTR 2.750000 01-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/01/2022	12/01/2032	200,000,000	200,000,000	1	9,390,000			4,444,420		4,444,420	(2,310,880)						2
BHM2JG693 - 10Y RTR 2.750000 06-DEC-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032	200,000,000	200,000,000	1	10,385,000			4,445,600		4,445,600	(2,310,020)						2
BHM2JG7F8 - 10Y RTR 2.750000 07-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2032	200,000,000	200,000,000	1	11,190,000			4,446,340		4,446,340	(2,309,740)						2
BHM2JJCM1 - 10Y RTR 2.750000 13-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/12/2022	12/13/2032	200,000,000	200,000,000	1	10,100,000			4,448,280		4,448,280	(2,308,640)						2
BHM2JL205 - 10Y RTR 2.750000 15-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2032	200,000,000	200,000,000	1	10,356,000			4,449,780		4,449,780	(2,308,120)						2
BHM2JNWP3 - 10Y RTR 3.000000 20-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/20/2022	12/20/2032	200,000,000	200,000,000	1	10,940,000			5,330,200		5,330,200	(2,698,120)						2
BHM2N9RD2 - MAR25 SPX <3750 10Y SOFR<3.5%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	10/24/2023	03/21/2025	10,000,000	10,000,000	1	810,000			23,552		23,552	(1,030,412)						2
BHM2NFB60 - FWDP 20Y RTR 3.000000 02-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2033	50,000,000	50,000,000	1	3,532,500			3,633,578		3,633,578	(1,199,935)			1,016,152			2
BHM2NFR30 - FWDP 20Y RTR 2.000000 03-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2033	50,000,000	50,000,000	1	1,800,000			1,742,292		1,742,292	(574,614)			511,468			2
BHM2NFR97 - MAR25 SPX <3850 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2023	03/21/2025	10,000,000	10,000,000	1	815,000			14,217		14,217	(979,150)						2
BHM2NHLT5 - MAR25 SPX <3900 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	UNION BANK OF SWITZERLAND, AG BFM8T61CT2L1QCEMIK50	11/09/2023	03/21/2025	5,000,000	5,000,000	1	375,000			7,753		7,753	(512,127)						2
BHM2NJBH8 - FWDP 20Y RTR 3.000000 10-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2033	50,000,000	50,000,000	1	3,770,000			3,710,308		3,710,308	(1,195,704)			1,086,508			2
BHM2NN479 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/15/2023	04/17/2025	10,000,000	10,000,000	1	755,000			28,053		28,053	(1,085,869)						2
BHM2NN5J2 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/15/2023	04/17/2025	5,000,000	5,000,000	1	377,500			14,026		14,026	(542,934)						2
BHM2NXDH5 - 20Y RTR 2.000000 30-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2033	50,000,000	50,000,000	1	1,840,000			1,764,571		1,764,571	(573,156)			526,191			2
BHM2NZ4W7 - MAR25 SPX <4000 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2023	03/21/2025	10,000,000	10,000,000	1	950,000			18,278		18,278	(1,119,935)						2
BHM2NZUX6 - 20Y RTR 3.000000 07-DEC-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2033	50,000,000	50,000,000	1	4,635,000			3,989,855		3,989,855	(1,181,104)			1,327,673			2
BHM2P2WV9 - 20Y RTR 2.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	2,410,000			1,943,399		1,943,399	(564,892)			691,469			2
BHM2P2Y70 - 20Y RTR 3.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	5,345,000			4,210,741		4,210,741	(1,170,521)			1,533,570			2
BHM2P6193 - 20Y RTR 2.000000 19-DEC-2033	VA Macro Hedge		Interest Rate	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033	50,000,000	50,000,000	1	2,555,000			1,989,740		1,989,740	(562,860)			743,111			2
BHM2R4TY1 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1		3,882,000		3,316,500		3,316,500	(565,500)						2

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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)
BHM2R4TZ8 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1		(888,000)		(734,292)		(734,292)	153,708						2
BHM2R6WT3 - 10Y RTR 3.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1		1,878,000		1,659,312		1,659,312	(218,688)						2
BHM2R6WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1		(417,000)		(367,584)		(367,584)	49,416						2
BHM2R9SK1 - 10Y RTR 3.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1		3,840,000		3,319,140		3,319,140	(520,860)						2
BHM2R9SL9 - 10Y RTR 1.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1		(864,000)		(735,360)		(735,360)	128,640						2
BHM2RC4Z7 - 10Y RTR 1.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1		(834,000)		(735,984)		(735,984)	98,016						2
BHM2RC503 - 10Y RTR 3.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1		3,528,000		3,320,496		3,320,496	(207,504)						2
BHM2RJLU4 - 10Y RTR 3.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/12/2034	60,000,000	60,000,000	1		1,890,000		1,662,090		1,662,090	(227,910)						2
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/12/2034	60,000,000	60,000,000	1		(390,000)		(368,760)		(368,760)	21,240						2
BHM2SE6Z0 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	50,000,000	50,000,000	1		2,465,000		1,391,665		1,391,665	(1,073,335)						2
BHM2SEW99 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/06/2024	08/07/2034	100,000,000	100,000,000	1		4,485,000		2,783,330		2,783,330	(1,701,670)						2
BHM2SE6B3 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	100,000,000	100,000,000	1		4,940,000		2,783,330		2,783,330	(2,156,670)						2
BHM2RW8E6 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1		(996,000)		(739,908)		(739,908)	256,092						2
BHM2RW8C0 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1		4,020,000		3,329,880		3,329,880	(690,120)						2
BHM2TJB66 - JAN25 SPX C @ 6000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	01/17/2025	17,500	105,000,000	6000		1,782,550		402,779		402,779	(1,379,771)						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										132,492,000	28,321,550		93,912,817	XXX	93,912,817	(46,087,809)			7,436,142		XXX	XXX
BHM2J2XM5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2300	2,051,500						(133,829)						2
BHM2J3CD6 - NOV27 SPX P @ 3725	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3725	15,152,195			289,810		289,810	(1,834,531)						2
BHM2J3HN9 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3775	30,378,790			641,912		641,912	(3,985,867)						2
BHM2J4EA8 - NOV27 SPX P @ 2275	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2275	4,400,000			1		1	(248,201)						2
BHM2J4ET7 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3775	15,203,000			320,956		320,956	(1,992,934)						2
BHM2J4MC5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2300	4,353,000						(267,658)						2
BHM2J5TT8 - NOV27 NDX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6800	3,010,871						(56,993)						2
BHM2J5TU5 - NOV27 NDX P @ 11350	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11350	18,236,546			100,436		100,436	(1,413,459)						2
BHM2J5TV3 - NOV27 RTY P @ 1825	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1825	34,466,808			3,521,691		3,521,691	(9,983,064)						2
BHM2J5TW1 - NOV27 RTY P @ 1100	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1100	2,848,939						(454,005)						2
BHM2M29V8 - JAN25 SPX P @ 4000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/13/2023	01/17/2025	100,000	400,000,000	4000	15,907,600			106,934		106,934	(9,002,251)			760,159			2
BHM2MQG47 - JAN26 SPX P @ 5400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400	4,696,388			1,262,822		1,262,822	(2,574,991)			367,676			2
BHM2MQG70 - JAN25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175	3,499,224			21,268		21,268	(2,455,839)			167,214			2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BHM2MQG88 - JAN25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175	3,499,224			21,268		21,268	(2,455,839)			167,214			2
BHM2MQGA3 - JAN26 SPX P @ 5400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400	4,696,388			1,262,822		1,262,822	(2,574,991)			367,676			2
BHM2MQGC9 - JUL25 SPX P @ 5175	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175	3,707,640			566,448		566,448	(2,271,775)			237,652			2
BHM2MQGD7 - JUL25 SPX P @ 5175	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175	3,707,640			566,448		566,448	(2,271,775)			237,652			2
BHM2MQQD6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125	784,380			30,696		30,696	(532,733)			37,482			2
BHM2MQQF1 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200	1,017,870			470,754		470,754	(378,867)			79,688			2
BHM2MQQJ3 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125	840,840			265,141		265,141	(395,175)			53,896			2
BHM2MQQK0 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	600	11,040,000	18400	1,775,934			488,679		488,679	(883,240)			139,036			2
BHM2MQQL8 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600	1,323,316			6,502		6,502	(860,100)			63,236			2
BHM2MQQM6 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600	1,436,606			215,044		215,044	(808,069)			92,084			2
BHM2MQQQ7 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500	934,190			521,935		521,935	(139,578)			73,137			2
BHM2MQQR5 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400	614,000			341,008		341,008	(148,837)			39,356			2
BHM2MQQS3 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400	572,100			266,995		266,995	(144,233)			27,338			2
BHM2MQQV6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125	784,380			30,696		30,696	(532,733)			37,482			2
BHM2MQQW4 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125	840,840			265,141		265,141	(395,175)			53,896			2
BHM2MQQX2 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200	1,017,870			470,754		470,754	(378,867)			79,688			2
BHM2MQQZ7 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600	1,436,606			215,044		215,044	(808,069)			92,084			2
BHM2MQR03 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600	1,323,316			6,502		6,502	(860,100)			63,236			2
BHM2MQR37 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	600	11,040,000	18400	1,775,934			488,679		488,679	(883,240)			139,036			2
BHM2MQR52 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400	572,100			266,995		266,995	(144,233)			27,338			2
BHM2MQR60 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400	614,000			341,008		341,008	(148,837)			39,356			2
BHM2MQR78 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500	934,190			521,935		521,935	(139,578)			73,137			2
BHM2P1244 - JAN25 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/11/2023	01/17/2025	170,000	722,500,000	4250	23,054,040			163,240		163,240	(19,593,007)						2
BHM2PJ1W4 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6150		8,486,320		3,428,576		3,428,576	(5,057,744)						2
BHM2PJ1X2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6150		8,486,320		3,428,576		3,428,576	(5,057,744)						2
BHM2PYYB1 - JAN25 SPX P @ 4700	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/15/2024	01/31/2025	20,000	94,000,000	4700		2,764,800		66,864		66,864	(2,697,936)						2
BHM2Q6FN6 - JUL25 SPX P @ 4750	VA Macro Hedge		Equity/Index	WELLS FARGO BANK .. KB1H1DSPRFMYMCUFXT09	03/01/2024	07/18/2025	17,500	83,125,000	4750		3,013,325		824,519		824,519	(2,188,806)						2
BHM2SQXA8 - MAR25 SPX P @ 4500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/27/2024	03/21/2025	100,000	450,000,000	4500		(4,161,000)		(1,070,966)		(1,070,966)	3,090,034						2
BHM2SQXB6 - MAR25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/27/2024	03/21/2025	100,000	500,000,000	5000		7,830,000		2,028,777		2,028,777	(5,801,223)						2

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)
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	37,500,000	2500		(305,400)		(258,183)		(258,183)	47,217						2
BHM2SQXB6 - MAR25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	03/21/2025	25,000	125,000,000	5000		1,270,500		507,194		507,194	(763,306)						2
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	8,000	49,200,000	6150		(3,704,080)		(3,428,576)		(3,428,576)	275,504						2
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	75,000,000	5000		2,949,300		2,591,395		2,591,395	(357,905)						2
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	75,000,000	5000		2,949,300		2,591,395		2,591,395	(357,905)						2
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	8,000	49,200,000	6150		(3,704,080)		(3,428,576)		(3,428,576)	275,504						2
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	37,500,000	2500		(305,400)		(258,183)		(258,183)	47,217						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										211,468,265	25,569,905		21,082,376	XXX	21,082,376	(90,699,766)			3,515,749		XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										343,960,265	53,891,455		114,995,193	XXX	114,995,193	(136,787,575)			10,951,891		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										132,492,000	28,321,550		93,912,817	XXX	93,912,817	(46,087,809)			7,436,142		XXX	XXX
0449999999. Total Purchased Options - Put Options										211,468,265	25,569,905		21,082,376	XXX	21,082,376	(90,699,766)			3,515,749		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										343,960,265	53,891,455		114,995,193	XXX	114,995,193	(136,787,575)			10,951,891		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
BHM2EEPP6 - SWP: USD 1.706000 07-MAR-2032	Converting Variable Asset to Fixed		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000	1.706/(SOFR)			(2,741,668)			(10,972,094)					1,005,273		100/100
BHM2KXPQ5 - Basis Swap With CME GROUP INC RCV 1.41 PAY SOFR 10	Converting Variable Asset to Fixed		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000	1.41/(SOFR)			(1,778,989)			(5,097,001)					486,636		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(4,520,657)		XXX	(16,069,095)					1,491,909	XXX	XXX
BHM00XPC2 - CSWP:USD 5.79%(GBP 5.50%) 06/05/26	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2010	06/05/2026	9,620,860	15,404,520		6,582,960		405,009	6,968,140		6,763,001		385,180			92,022		
BHM1KJX89 - CSWAP: EUR/USD 31-OCT-2026	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026	303,000	3,106,500		(10,950)		62,383	195,815		180,457		206,765			21,028		

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)
BHM108N21 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,572	5,177,500		(191,679)		56,896	142,072		166,076		333,751			44,344		
BHM27DRQ2 - CSWAP: EUR/USD 07-JAN-2031	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031	2,178,759	13,461,500		818,309		241,874	1,768,484		1,320,713		950,184			165,170		
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										7,198,640		766,162	9,074,511	XXX	8,430,247		1,875,880			322,564	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										7,198,640		(3,754,495)	9,074,511	XXX	(7,638,848)		1,875,880			1,814,473	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
BHM2EM703 - SWP: USD 2.085500 21-MAR-2042	VA Macro Hedge		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.0855/(SOFR)			(4,951,096)	(37,686,061)		(37,686,061)	(9,509,002)				3,113,190		2
BHM2JNVX7 - SWP: OIS 3.350000 22-DEC-2032	VA Macro Hedge		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		290,000,000	3.350/(SOFR)				(14,158,923)		(14,158,923)	(11,952,533)				4,096,301		2
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000	2.5585/(SOFR)			(2,195,901)	(18,431,968)		(18,431,968)	(5,718,523)				1,670,122		1
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000	2.5640/(SOFR)			(1,628,381)	(13,650,362)		(13,650,362)	(4,251,988)				1,240,662		1
BHM2KXP51 - SWP: OIS 2.508500 05-OCT-2067	Asset Liability Gap		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000	2.5085/(SOFR)				(28,818,512)		(28,818,512)	(17,691,029)				8,176,667		1
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000	2.5685/(SOFR)			(2,345,307)	(19,638,509)		(19,638,509)	(6,137,327)				1,789,417		1
BHM2TY8N0 - FSWP: OIS 3.821500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000	3.8215/(SOFR)				(3,214,026)		(3,214,026)	(3,214,026)				4,018,301		2
BHM2TY8K6 - FSWP: OIS 3.498000 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000	3.4980/(SOFR)				(2,160,893)		(2,160,893)	(2,160,893)				2,051,895		2
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(11,120,685)	(137,759,254)	XXX	(137,759,254)	(60,635,321)				26,156,555	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(11,120,685)	(137,759,254)	XXX	(137,759,254)	(60,635,321)				26,156,555	XXX	XXX
BHM2KXNX2 - FSWP: OIS 3.185000 25-SEP-2048	Asset Replication		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000	3.1850/(SOFR)	21,056		(2,002,567)	21,056		(14,734,901)					2,071,224		
BHM2KXP69 - FSWP: OIS 1.129000 08-JUN-2050	Asset Replication		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000	1.1290/(SOFR)			(4,912,626)			(54,816,570)					2,774,752		
BHM2KXPB8 - FSWP: OIS 1.486500 27-JAN-2041	Asset Replication		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000	1.4865/(SOFR)	39,294		(6,065,223)	39,294		(49,549,155)					2,907,687		
BHM2KXPH5 - FSWP: OIS 2.132000 10-JUN-2029	Asset Replication		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.1320/(SOFR)			(1,719,346)			(4,438,190)					527,010		
BHM2KXPP7 - FSWP: OIS 2.135000 10-JUN-2029	Asset Replication		Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.1350/(SOFR)			(1,717,850)			(4,432,154)					527,010		
1179999999. Subtotal - Swaps - Replication - Interest Rate										60,350		(16,417,612)	60,350	XXX	(127,970,970)					8,807,683	XXX	XXX
1229999999. Subtotal - Swaps - Replication										60,350		(16,417,612)	60,350	XXX	(127,970,970)					8,807,683	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										60,350		(32,058,954)	(137,698,904)	XXX	(281,799,319)	(60,635,321)				36,456,147	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										7,198,640		766,162	9,074,511	XXX	8,430,247		1,875,880			322,564	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										7,258,990		(31,292,792)	(128,624,393)	XXX	(273,369,072)	(60,635,321)	1,875,880			36,778,711	XXX	XXX
BHM2U0P94 - MAR25 NDX @ 21468	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/03/2024	03/21/2025	3,000	63,660,882	21468				743,118		743,118	743,118						2
BHM2U0P78 - MAR25 SPX @ 6120.2147	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	12/03/2024	03/21/2025	17,100	101,453,198	6120.2147				3,202,473		3,202,473	3,202,473						2
BHM2U7XE9 - MAR25 MXEA @ 2330.4844	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/18/2024	03/21/2025	26,886	61,271,167	2330.4844				1,386,237		1,386,237	1,386,237						2

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)
BHM2U7XF6 - MAR25 NDX @ 22116.2382	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/18/2024	03/21/2025	2,281	48,418,200	22116.2382				2,028,939		2,028,939	2,028,939							2
BHM2U7XG4 - MAR25 RTY @ 2377.7622	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/18/2024	03/21/2025	19,588	44,083,522	2377.7622				2,492,084		2,492,084	2,492,084							2
BHM2U0PA1 - MAR25 RTY @ 2450	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/03/2024	03/21/2025	32,664	73,535,018	2450				6,491,782		6,491,782	6,491,782							2
1439999999. Subtotal - Forwards - Hedging Other													16,344,633	XXX	16,344,633	16,344,633					XXX	XXX
1479999999. Subtotal - Forwards													16,344,633	XXX	16,344,633	16,344,633					XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										7,198,640		(3,754,495)	9,074,511	XXX	(7,638,848)		1,875,880			1,814,473	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										343,960,265	53,891,455	(11,120,685)	(6,419,428)	XXX	(6,419,428)	(181,078,263)			10,951,891	26,156,555	XXX	XXX
1719999999. Subtotal - Replication										60,350		(16,417,612)	60,350	XXX	(127,970,970)					8,807,683	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										351,219,255	53,891,455	(31,292,792)	2,715,433	XXX	(142,029,246)	(181,078,263)	1,875,880		10,951,891	36,778,711	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the twelve months ended December 31, 2024, the hedge has been effective at achieving its objective.
0002	This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMWB) liabilities and contract revenues. For the year ending December 31, 2024, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
BHM2QPC98_NOV24 SPX C @ 5350	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1WP2IHZNBB6K528	04/12/2024	11/15/2024	11/15/2024	Expiration	8,750	46,812,500	5350.0		1,750,000			1,750,000					(1,750,000)			2
BHM2SZJ71_MAR25 SPX C @ 6000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2024	03/21/2025	10/25/2024	Sale	17,500	105,000,000	6000.0		1,922,266	3,018,750		1,922,266					1,096,484			2
BHM2SZJ89_SEP24 SPX C @ 5625	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/16/2024	09/20/2024	09/19/2024	Sale	12,000	67,500,000	5625.0		564,000	1,071,641		564,000					507,641			2
BHM2SZJQ9_NOV24 SPX C @ 5350	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2024	11/15/2024	11/15/2024	Expiration	8,750	46,812,500	5350.0		(3,281,338)			(3,281,338)					3,281,338			2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													954,928	4,090,391		954,928	XXX				3,135,463			XXX
BHM2MQQN4_JUL24 MXEA P @ 2300	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	07/19/2024	Expiration	2,000	4,600,000	2300.0	401,527	11,499			413,026		173,816			(413,026)			2
BHM2MQG96_JUL24 SPX P @ 4950	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	07/19/2024	Expiration	6,000	29,700,000	4950.0	2,343,836	67,122			2,410,958		1,040,759			(2,410,958)			2
BHM2MQG9_JAN24 NDX P @ 16850	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	01/18/2024	Sale	600	10,110,000	16850.0	815,931	2,538	23,934		818,469		697,084			(794,535)			2
BHM2MQQC8_JAN24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	01/19/2024	Expiration		6,075,000	2025.0	465,921	(465,921)					366,757						2
BHM2MQQC8_JAN24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	01/19/2024	Sale	3,000		2025.0		467,370	345,467		467,370					(121,903)			2
BHM2MQG54_JAN24 SPX P @ 4950	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/19/2024	01/19/2024	Expiration	6,000	29,700,000	4950.0	2,458,790	7,648			2,466,437		1,453,383			(2,466,437)			2
BHM2MQQE4_JUL24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	07/19/2024	Expiration	3,000	6,075,000	2025.0	525,958	15,062			541,020		237,215			(541,020)			2
BHM2MQQH7_JUL24 NDX P @ 16850	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/13/2023	07/19/2024	07/19/2024	Expiration	600	10,110,000	16850.0	921,552	26,391			947,943		478,282			(947,943)			2
BHM2MQQP9_JAN24 MXEA P @ 2300	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	01/18/2024	Sale	2,000	4,600,000	2300.0	371,120	1,154	238,653		372,274		247,529			(133,621)			2
BHM2MQG62_JAN24 SPX P @ 4950	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/19/2024	01/19/2024	Expiration		29,700,000	4950.0	2,458,790	(2,458,790)					1,453,383						2
BHM2MQG62_JAN24 SPX P @ 4950	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	01/19/2024	01/19/2024	Sale	6,000		4950.0		2,466,437	902,280		2,466,437					(1,564,157)			2
BHM2MQQU8_JAN24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	01/19/2024	Expiration		6,075,000	2025.0	465,921	(465,921)					366,757						2
BHM2MQQU8_JAN24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	01/19/2024	Sale	3,000		2025.0		467,370	345,467		467,370					(121,903)			2
BHM2MQQT1_JUL24 RTY P @ 2025	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	07/19/2024	Expiration	3,000	6,075,000	2025.0	525,958	15,062			541,020		237,215			(541,020)			2
BHM2MQR45_JAN24 NDX P @ 16850	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	01/19/2024	Expiration		10,110,000	16850.0	815,931	(815,931)					697,084						2
BHM2MQR45_JAN24 NDX P @ 16850	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	01/19/2024	Sale	600		16850.0		818,469	23,934		818,469					(794,535)			2
BHM2MQGB1_JUL24 SPX P @ 4950	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	07/19/2024	Expiration	6,000	29,700,000	4950.0	2,343,836	67,122			2,410,958		1,040,759			(2,410,958)			2
BHM2MQQY0_JUL24 NDX P @ 16850	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/13/2023	07/19/2024	07/19/2024	Expiration	600	10,110,000	16850.0	921,552	26,391			947,943		478,282			(947,943)			2
BHM2MQR29_JUL24 MXEA P @ 2300	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	07/19/2024	Expiration	2,000	4,600,000	2300.0	401,527	11,499			413,026		173,816			(413,026)			2
BHM2MQR11_JAN24 MXEA P @ 2300	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	01/19/2024	Expiration		4,600,000	2300.0	371,120	(371,120)					247,529						2
BHM2MQR11_JAN24 MXEA P @ 2300	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	01/19/2024	Sale	2,000		2300.0		372,274	238,653		372,274					(133,621)			2
BHM2PJL36_OCT24 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	10/18/2024	Expiration	12,000	51,000,000	4250.0	952,627				952,627					(952,627)			2
BHM2PJL10_APR24 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	04/19/2024	Expiration	12,000	51,000,000	4250.0	279,185				279,185					(279,185)			2
BHM2PJKZ6_APR24 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	04/19/2024	Expiration	12,000	51,000,000	4250.0	279,185				279,185					(279,185)			2

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2PJKX1_OCT24 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	10/18/2024	Expiration	12,000	51,000,000	4250.0		952,627			952,627					(952,627)			2
BHM2SZJ97_SEP24 SPX P @ 5625	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/16/2024	09/20/2024	09/20/2024	Expiration	12,000	67,500,000	5625.0		461,879			461,879					(461,879)			2
BHM2PJ1S3_JAN24 SPX P @ 4950	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	01/19/2024	01/19/2024	Sale	6,000	2,970,000,000	4950.0		(1,324,500)	(902,280)		(1,324,500)					422,220			2
BHM2PJ1R5_JAN24 SPX P @ 4950	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	01/19/2024	01/19/2024	Expiration	6,000	2,970,000,000	4950.0		(1,324,500)			(1,324,500)					1,324,500			2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												16,609,270	542,228	1,216,108		17,151,497	XXX	9,389,650			(15,935,389)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												16,609,270	1,497,156	5,306,499		18,106,425	XXX	9,389,650			(12,799,926)			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													954,928	4,090,391		954,928	XXX				3,135,463			XXX
0449999999. Total Purchased Options - Put Options												16,609,270	542,228	1,216,108		17,151,497	XXX	9,389,650			(15,935,389)			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												16,609,270	1,497,156	5,306,499		18,106,425	XXX	9,389,650			(12,799,926)			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
BHM00XJ88_CSIIP:USD 5.75%(EUR 5.38%) 04/29/24	Foreign Currency Hedging Foreign to Fixed		Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2010	04/29/2024	04/29/2024	Maturity	1	12,816,000	5.375	(15,511,267)		(12,855,600)	(690,989)	(15,511,267)					2,655,667			100/100
BHM1KHTD7_CSIIAP: EUR/USD 27-OCT-2024	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2010	04/29/2024	04/29/2024	Maturity	1		5.75	15,511,267		15,511,267	894,375	17,279,467					(1,768,200)			100/100
BHM1KHTD7_CSIIAP: EUR/USD 27-OCT-2024	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024	10/27/2024	Maturity	1	3,249,450	0.98	(3,364,500)		(3,249,450)	(31,651)	(3,364,500)					115,050			100/100
BHM00V7F9_CSIIP:USD 5.97%(EUR 5.38%) 04/29/24	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2010	04/29/2024	04/29/2024	Maturity	1		5.972	12,223,235		12,223,235	782,509	13,399,970					(1,176,735)			100/100
BHM00V7F9_CSIIP:USD 5.97%(EUR 5.38%) 04/29/24	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2010	04/29/2024	04/29/2024	Maturity	1	10,680,000	5.375	(12,223,235)		(10,713,000)	(575,824)	(12,223,235)					1,510,235			100/100
BHM1KHTD7_CSIIAP: EUR/USD 27-OCT-2024	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024	10/27/2024	Maturity	1		3.0025	3,364,500		3,364,500	101,019	3,415,050					(50,550)			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														4,280,952	479,439	2,995,485	XXX				1,285,467			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														4,280,952	479,439	2,995,485	XXX				1,285,467			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
Z9691XAJ3_ICE: (CDX.NA.IG.41.V1)	Asset Replication		Credit	Intercontinental Exchange Holdings, Inc. 549300R41G1TWPZT5U32	09/20/2023	12/20/2028	03/20/2024	Sale	1	250,000,000	0 / 1	3,650,524		5,525,499	631,944	3,307,284				(152,497)	2,218,215			0
Z96HYC3S3-CREDIT_ICE: (CDX.NA.IG.42.V1)	Asset Replication		Credit	Intercontinental Exchange Holdings, Inc. 549300R41G1TWPZT5U32	03/20/2024	06/20/2029	07/15/2024	Sale	1	250,000,000	0 / 0		5,480,264	5,895,426	638,889	5,145,788				(334,476)	749,639			0
1189999999. Subtotal - Swaps - Replication - Credit Default												3,650,524	5,480,264	11,420,925	1,270,833	8,453,072	XXX			(486,973)	2,967,854			XXX
1229999999. Subtotal - Swaps - Replication												3,650,524	5,480,264	11,420,925	1,270,833	8,453,072	XXX			(486,973)	2,967,854			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												3,650,524	5,480,264	11,420,925	1,270,833	8,453,072	XXX			(486,973)	2,967,854			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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)
1379999999. Total Swaps - Foreign Exchange														4,280,952	479,439	2,995,485	XXX				1,285,467			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												3,650,524	5,480,264	15,701,877	1,750,272	11,448,557	XXX			(486,973)	4,253,321			XXX
BHM2NFQS6_MAR24 NDX @ 15338.57	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/03/2023	03/15/2024	03/14/2024	Sale	1	34,988,259	15338.57			(6,253,904)							(6,253,904)			2
BHM2NFQT4_MAR24 RTY @ 1786.60	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/03/2023	03/15/2024	03/14/2024	Sale	1	34,995,921	1786.6			(5,608,187)							(5,608,187)			2
BHM2N81F7_JAN24 RTY @ 1734.47	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/19/2023	01/19/2024	01/18/2024	Sale	1	19,946,405	1734.47			(2,105,995)							(2,105,995)			2
BHM2N8ON1_JAN 24 RTY @ 1750.602	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	01/19/2024	01/18/2024	Sale	1	14,967,647	1750.602			(1,428,703)							(1,428,703)			2
BHM2NFQU1_MAR24 MXEA @ 2072.56	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/03/2023	03/15/2024	03/14/2024	Sale	1	34,997,248	2072.56			(4,341,387)							(4,341,387)			2
BHM20BJ43_JUN24 MXEA @ 2333.0649	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2024	06/17/2024	06/17/2024	Sale	16,886	39,396,134	2333.0649			546,514							546,514			2
BHM20BJ68_JUN24 NDX @ 18324.4270	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2024	06/17/2024	06/17/2024	Sale	2,281	41,798,018	18324.427			(3,092,062)							(3,092,062)			2
BHM20BJ84_JUN24 RTY @ 2096.5243	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2024	06/17/2024	06/17/2024	Sale	19,588	41,066,718	2096.5243			1,876,027							1,876,027			2
BHM20FZ04_JUN24 SPX @ 5303.1018	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LRO1IP2IHZNBB6K528	03/21/2024	04/17/2024	04/17/2024	Sale	4,765		5303.1018			978,343							978,343			2
BHM2RMLG8_SETP24 MXEA @ 2325.867	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2024	09/13/2024	09/13/2024	Sale	16,886	39,274,590	2325.867			(1,391,964)							(1,391,964)			2
BHM2RMLH6_SEPT24 NDX @ 19941.406	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2024	09/13/2024	09/13/2024	Sale	2,281	45,486,347	19941.406			892,797							892,797			2
BHM2RMLJ2_SEPT24 RTY @ 2021.998	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2024	09/13/2024	09/13/2024	Sale	19,588	39,606,897	2021.998			(3,192,883)							(3,192,883)			2
1439999999. Subtotal - Forwards - Hedging Other														(23,121,404)			XXX	17,655,127			(23,121,404)			XXX
1479999999. Subtotal - Forwards														(23,121,404)			XXX	17,655,127			(23,121,404)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														4,280,952	479,439	2,995,485	XXX				1,285,467			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												16,609,270	1,497,156	(17,814,905)		18,106,425	XXX	27,044,777			(35,921,330)			XXX
1719999999. Subtotal - Replication												3,650,524	5,480,264	11,420,925	1,270,833	8,453,072	XXX			(486,973)	2,967,854			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												20,259,794	6,977,420	(2,113,028)	1,750,272	29,554,982	XXX	27,044,777		(486,973)	(31,668,009)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended December 31, 2024, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYH5	2,355	235,500,000	10Y TNOTES MAR25	VA Macro Hedge		Interest Rate	03/20/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	109.8281	108.7500	(2,538,826)					(2,538,826)	(2,538,826)	4,710,000	2	100,000
USH520252	1,983	198,300,000	US T BONDS MAR25	VA Macro Hedge		Interest Rate	03/20/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	118.1900	113.8438	(8,618,572)					(8,618,572)	(8,618,572)		2	100,000
1569999999. Subtotal - Long Futures - Other												(11,157,398)					(11,157,398)	(11,157,398)	4,710,000	XXX	XXX
1579999999. Subtotal - Long Futures												(11,157,398)					(11,157,398)	(11,157,398)	4,710,000	XXX	XXX
NQH5	180	80,315,140	NAS EMIN MAR25	VA Macro Hedge		Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	22,309.7611	21,226.5000	3,899,740					3,899,740	3,899,740		2	20
ESH5	830	254,205,742	EMINI S&P MAR25	VA Macro Hedge		Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	6,125.4397	5,935.7500	7,872,117					7,872,117	7,872,117		2	50
RTYH5	625	73,826,660	1RTY MAR25	VA Macro Hedge		Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	2,362.4531	2,249.8000	3,520,410					3,520,410	3,520,410		2	50
MFSH5	200	23,311,500	MSCI EAFE MAR5	VA Macro Hedge		Equity/Index	03/21/2025	ICE 549300R41G1TWPZT5U32	12/18/2024	2,331.1500	2,267.5000	636,500					636,500	636,500		2	50
1639999999. Subtotal - Short Futures - Other												15,928,767					15,928,767	15,928,767		XXX	XXX
1649999999. Subtotal - Short Futures												15,928,767					15,928,767	15,928,767		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	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
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other												4,771,369					4,771,369	4,771,369	4,710,000	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												4,771,369					4,771,369	4,771,369	4,710,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS BANK PLC	34,711,829	753,955	35,465,784
Total Net Cash Deposits	34,711,829	753,955	35,465,784

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMWB) liabilities and contract revenues. For the year ending December 31, 2024, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	2,355	235,500,000	10YR TNOTES MAR2	VA Macro Hedge		Interest Rate	03/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	11/27/2023	108.7812	02/26/2024	109.8723	Sale	2,569,495	2,569,495			2	100,000
USH4	1,983	198,300,000	US T BONDS MAR24	VA Macro Hedge		Interest Rate	03/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	11/27/2023	115.4500	02/26/2024	118.8438	Sale	6,729,806	6,729,806			2	100,000
1539999999. Subtotal - Long Futures - Hedging Other														9,299,301	9,299,301			XXX	XXX
USM24	1,983	198,300,000	US T BONDS JUN24	VA Macro Hedge		Interest Rate	06/18/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	02/26/2024	118.8672	05/29/2024	114.8361	Sale	(7,993,707)	(7,993,707)			2	100,000
TYM4	2,355	235,500,000	10 YR TNOTES JUN24	VA Macro Hedge		Interest Rate	06/18/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	02/26/2024	110.4141	05/29/2024	108.2934	Sale	(4,994,118)	(4,994,118)			2	100,000
TYU4	2,355	235,500,000	10Y TNOTES SEP24	VA Macro Hedge		Interest Rate	09/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	05/29/2024	108.5938	08/28/2024	113.5625	Sale	11,701,406	11,701,406			2	100,000
USU4	1,983	198,300,000	US T BONDS SEP24	VA Macro Hedge		Interest Rate	09/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	05/29/2024	114.9063	08/28/2024	123.9722	Sale	17,977,781	17,977,781			2	100,000
TYZ4	2,355	235,500,000	10Y TNOTES DEC24	VA Macro Hedge		Interest Rate	12/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	08/28/2024	114.0938	11/25/2024	109.6509	Sale	(10,462,987)	(10,462,987)			2	100,000
USZ4	1,983	198,300,000	US T BONDS DEC24	VA Macro Hedge		Interest Rate	12/19/2024	Board of Trade of th . 549300EX04Q2QBFQTQ27	08/28/2024	124.1672	11/25/2024	117.9883	Sale	(12,252,762)	(12,252,762)			2	100,000
1569999999. Subtotal - Long Futures - Other														(6,024,388)	(6,024,388)			XXX	XXX
1579999999. Subtotal - Long Futures														3,274,914	3,274,914			XXX	XXX
MFSH4	400	43,472,000	MSCI EAFE MAR4	VA Macro Hedge		Equity/Index	03/15/2024	Intercontinental Exc . 549300R4IG1TWPZT5U32	12/12/2023	2,173.6000	03/13/2024	2,348.8373	Sale	(3,504,745)	(3,504,745)			2	50
NQH4	210	69,608,742	NAS EMIN MAR4	VA Macro Hedge		Equity/Index	03/15/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	12/13/2023	16,573.5100	03/13/2024	18,227.7500	Sale	(6,947,808)	(6,947,808)			2	20
MEH4	650	153,343,200	EMINI S&P MAR4	VA Macro Hedge		Equity/Index	03/15/2024	CME:Index and Option . SNZ2OJLFK8MNNCLQ0F39	12/15/2023	4,718.2523	03/13/2024	5,177.2500	Sale	(14,917,425)	(14,917,425)			2	50
RTSH42029	625	59,498,750	1RTY MAR24	VA Macro Hedge		Equity/Index	03/13/2024	CME:Index and Option . SNZ2OJLFK8MNNCLQ0F39	12/13/2023	1,903.9600	03/13/2024	2,065.3000	Sale	(5,041,875)	(5,041,875)			2	50
1609999999. Subtotal - Short Futures - Hedging Other														(30,411,853)	(30,411,853)			XXX	XXX
MFSM4	400	47,054,745	MSCI EAFE JUN4	VA Macro Hedge		Equity/Index	06/21/2024	Intercontinental Exc . 549300R4IG1TWPZT5U32	03/13/2024	2,352.7372	06/14/2024	2,306.2000	Sale	930,745	930,745			2	50
RTYM4	625	65,289,205	1RTY JUN24	VA Macro Hedge		Equity/Index	06/21/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/13/2024	2,089.2546	06/14/2024	2,040.9960	Sale	1,508,082	1,508,082			2	50
ESM4	1,250	328,700,625	EMINI S&P JUN24	VA Macro Hedge		Equity/Index	06/21/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/13/2024	5,259.2100	06/14/2024	5,395.8430	Sale	(8,539,563)	(8,539,563)			2	50
NQM4	210	77,591,624	NAS EMIN JUN4	VA Macro Hedge		Equity/Index	06/21/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/13/2024	18,474.1962	06/14/2024	19,602.5000	Sale	(4,738,876)	(4,738,876)			2	20
ESU4	1,050	288,915,375	EMINI S&P SEP24	VA Macro Hedge		Equity/Index	09/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/14/2024	5,503.1500	09/13/2024	5,602.2500	Sale	(5,202,750)	(5,202,750)			2	50
NQU4	210	83,421,660	NAS EMIN SEP24	VA Macro Hedge		Equity/Index	09/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/14/2024	19,862.3000	09/13/2024	19,447.2500	Sale	1,743,210	1,743,210			2	20
RTYU4	625	64,440,665	1RTY SEP24	VA Macro Hedge		Equity/Index	09/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/14/2024	2,062.1013	09/13/2024	2,132.5000	Sale	(2,199,960)	(2,199,960)			2	50
MFSU4	400	46,634,000	MSCI EAFE SEP4	VA Macro Hedge		Equity/Index	09/20/2024	Intercontinental Exc . 549300R4IG1TWPZT5U32	06/14/2024	2,331.7000	09/13/2024	2,409.9000	Sale	(1,564,000)	(1,564,000)			2	50
ESZ4	1,050	297,301,881	EMINI S&P DEC24	VA Macro Hedge		Equity/Index	12/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/13/2024	5,662.8930	12/18/2024	6,057.9021	Sale	(20,737,982)	(20,737,982)			2	50
NQZ4	210	82,664,027	NAS EMIN DEC24	VA Macro Hedge		Equity/Index	12/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/13/2024	19,681.9112	12/18/2024	22,004.3262	Sale	(9,754,143)	(9,754,143)			2	20
MFSZ4	400	48,606,000	MSCI EAFE DEC4	VA Macro Hedge		Equity/Index	12/20/2024	Intercontinental Exc . 549300R4IG1TWPZT5U32	09/13/2024	2,430.3000	12/18/2024	2,304.1085	Sale	2,523,830	2,523,830			2	50
RTYZ4	625	67,298,438	1RTY DEC24	VA Macro Hedge		Equity/Index	12/20/2024	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/13/2024	2,153.5500	12/18/2024	2,335.3000	Sale	(5,679,688)	(5,679,688)			2	50
1639999999. Subtotal - Short Futures - Other														(51,711,094)	(51,711,094)			XXX	XXX
1649999999. Subtotal - Short Futures														(82,122,947)	(82,122,947)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(21,112,552)	(21,112,552)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other														(57,735,482)	(57,735,482)			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(78,848,034)	(78,848,034)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended December 31, 2024, the hedge has been effective at achieving its objective. .....

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		35,465,784		35,465,784	15,928,767	(11,157,398)	15,928,767	4,710,000	4,710,000
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y		24,146,369	22,269,750			22,269,750		22,269,750		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	20,903,000	5,420,141	29,023,021	(739,908)	1,959,972	29,023,021	(739,908)	7,380,113		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	19,670,000	2,551,911	23,939,165	(735,984)	981,270	23,947,812	(735,984)	3,541,828	65,373	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y	6,530,000		8,294,952	(1,837,236)		8,294,952	(1,837,236)			
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		5,448,506	5,458,620	(368,760)		5,458,620	(368,760)	5,089,860		
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y		35,985,951	46,510,292	(8,444,484)	2,079,857	45,857,382	(8,444,484)	37,412,898	257,192	
SMBC CAPITAL MARKETS, INC.	TVJ8SHLIZLORGWGDTN03	Y	Y	7,328,000		14,222,900		6,894,900	14,222,900		6,894,900		
UNION BANK OF SWITZERLAND, AG	BFM8T61CT2L1QCEMIK50	Y	Y	20,000		7,753			7,753				
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y	204,000	1,775,537	2,814,259		834,722	2,814,259		2,610,259		
0299999999. Total NAIC 1 Designation				54,655,000	75,328,415	152,540,712	(12,126,372)	12,750,721	151,896,449	(12,126,372)	85,199,608	322,565	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						60,350	(137,759,257)			(281,799,323)		36,456,146	36,456,146
0999999999 - Gross Totals				54,655,000	75,328,415	188,066,846	(149,885,629)	48,216,505	167,825,216	(305,083,093)	101,128,375	41,488,711	41,166,146
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						188,066,846	(149,885,629)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	2,870,000	2,870,000	2,870,000		IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Cash		Cash	287,558,730	287,558,730	287,558,730		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	957,945	957,945	957,945		IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Government Bond	912810-SP-4	Government Bond	3,623,036	7,311,600	7,005,887	08/15/2051	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Government Bond	912810-SN-9	Government Bond	74,486,915	154,830,000	107,773,349	08/15/2050	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Government Bond	912810-SP-4	Government Bond	6,239,407	12,525,000	12,001,305	08/15/2051	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Government Bond	912810-SZ-2	Government Bond	9,358,400	16,000,000	15,815,304	11/15/2051	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Government Bond	912810-TB-4	Government Bond	1,119,565	2,000,000	1,935,134		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 8I5DZWZKVSZI1NUHU748	Government Bond	912810-SP-4	Government Bond	118,677	239,500	229,486	08/15/2051	IV
0199999999 - Total				386,332,675	484,292,775	436,147,140	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	20,903,000	20,903,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	19,670,000	19,670,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	6,530,000	6,530,000	XXX		IV
SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	Cash		Cash	7,328,000	7,328,000	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	20,000	20,000	XXX		IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. PBLD0EJDB5FWOLXP3B76	Cash		Cash	204,000	204,000	XXX		IV
0299999999 - Total				54,655,000	54,655,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	55,405,636	40,029,560	(15,376,076)	(15,376,076)	(15,376,076)	(6,911,180)	100.0	(6,911,180)	(68,373,245)	(102,676,439)	(6,911,180)		(95,765,259)	12,716,726		12,716,726	(151,421,778)
Total		55,405,636	40,029,560	(15,376,076)	(15,376,076)	(15,376,076)	(6,911,180)	XXX	(6,911,180)	(68,373,245)	(102,676,439)	(6,911,180)		(95,765,259)	12,716,726		12,716,726	(151,421,778)

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 *
JP Morgan Chase Bank N.A ..... New York, NY	.....	.....0.000	.....	.....	574,885	..XXX.
JP Morgan Chase Bank N.A ..... New York, NY	.....	.....0.000	.....	.....	 840,593	..XXX.
The Bank of New York Mellon ..... New York, NY	.....	.....0.000	.....	.....	209,388,398	..XXX.
The Bank of New York Mellon ..... New York, NY	.....	.....0.000	.....	.....	90,148,671	..XXX.
The Bank of New York Mellon ..... New York, NY	.....	.....0.000	.....	.....	1,835,012	..XXX.
The Bank of New York Mellon ..... New York, NY	.....	.....0.000	.....	.....	 535,327	..XXX.
JP Morgan Chase NA ..... New York, NY	.....	.....0.000	.....	.....	532,557	..XXX.
JP Morgan Chase NA ..... New York, NY	.....	.....0.000	.....	.....	51,895,314	..XXX.
Bank of America ..... New York, NY	.....	.....0.000	.....	.....	 1,432,519	..XXX.
Bank of America ..... New York, NY	.....	.....0.000	.....	.....	 1,596,389	..XXX.
JP Morgan Chase Bank N.A ..... New York, NY	.....	.....0.000	.....	.....	458,662	..XXX.
JP Morgan Chase Bank N.A ..... New York, NY	.....	.....0.000	.....	.....	2,986,136	..XXX.
JP Morgan Chase Bank N.A ..... New York, NY	.....	.....0.000	.....	.....	 363,507	..XXX.
0199998 Deposits in ... 81 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			1,209,611	XXX
0199999. Totals - Open Depositories	XXX	XXX			363,797,582	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			363,797,582	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			363,797,582	XXX

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

1. January.....	406,538,844	4. April.....	 393,793,263	7. July.....	313,682,268	10. October.....	389,306,805
2. February....	448,595,607	5. May.....	323,266,569	8. August.....	422,526,361	11. November...	412,548,253
3. March	422,242,351	6. June	342,633,505	9. September	499,438,302	12. December	363,797,582

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/10/2024	0.000	01/07/2025	6,295,418		16,802
	UNITED STATES TREASURY		12/17/2024	0.000	01/14/2025	7,788,074		13,761
	UNITED STATES TREASURY		12/26/2024	0.000	01/21/2025	2,893,174		2,048
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						16,976,665		32,611
0109999999. Total - U.S. Government Bonds						16,976,665		32,611
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						16,976,665		32,611
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						16,976,665		32,611
31846V-41-9	FIRST AMER:TRS OBG V		12/03/2024	4.150		3		3
4812A0-37-5	JPMORGAN:100% MM CAP		12/31/2024	4.280		64,994,253		3,479,622
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/31/2024	4.280		185,229,765		1,826,979
94975H-29-6	ALLSPRING:TRS+ MM I		09/04/2024	4.240		1		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						250,224,022		5,306,604
4812C0-66-2	JPMORGAN:US GVT MM AGCY		12/31/2024	4.210		1,610,652		
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/31/2024	4.300		239,578,140	65,867	925,298
8309999999. Subtotal - All Other Money Market Mutual Funds						241,188,792	65,867	925,298
8609999999 - Total Cash Equivalents						508,389,479	65,867	6,264,513

1.

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

1A	1A ...$ 16,976,665	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		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	DEPOSIT			137,398	120,548
5. California CA						
6. Colorado CO						
7. Connecticut CT	B	DEPOSIT	2,513,659	1,818,854		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	DEPOSIT			133,910	97,197
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
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	DEPOSIT			172,289	122,861
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	DEPOSIT			235,540	206,654
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	DEPOSIT			654,231	476,191
33. New York NY						
34. North Carolina NC	B	DEPOSIT			604,222	471,656
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						
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	2,513,659	1,818,854	1,937,590	1,495,107
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 through 5803 plus 5898)(Line 58 above)	XXX	XXX				