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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

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 (Street and Number), Hartford, CT, US 06103 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Internet Website Address www.talcott.com

Statutory Statement Contact James Evans (Name), 860-791-0507 (Area Code) (Telephone Number)

Statement.questions@talcottresolution.com (E-mail Address), 860-624-0444 (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, EVP 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
EVP and Corporate Secretary

Subscribed and sworn to before me this 10 day of February 2026

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)	10,664,150,343		10,664,150,343	10,788,082,053
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	17,853,136		17,853,136	21,478,713
	2.2 Common stocks	6,084,753		6,084,753	636,217,405
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	940,275,070		940,275,070	1,088,430,893
	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 ($ .....139,900,982 , Schedule E - Part 1), cash equivalents ($ .....777,955,502 , Schedule E - Part 2) and short-term investments ($ .....649,187,067 , Schedule DA)	1,567,043,551		1,567,043,551	1,334,187,060
6.	Contract loans (including $ ..... premium notes)	1,516,022,125		1,516,022,125	1,475,217,306
7.	Derivatives (Schedule DB)	275,251,377		275,251,377	157,372,315
8.	Other invested assets (Schedule BA)	883,175,280		883,175,280	718,974,292
9.	Receivables for securities	102,527,296	36,445	102,490,851	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	304,822,445		304,822,445	327,678,955
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,277,205,376	36,445	16,277,168,931	16,547,638,992
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	167,435,258	260,782	167,174,476	164,085,000
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	79,785		79,785	51,235
	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	16,970,470		16,970,470	16,228,362
	16.2 Funds held by or deposited with reinsured companies	1,889,605,649		1,889,605,649	
	16.3 Other amounts receivable under reinsurance contracts	313,974,791		313,974,791	363,573,791
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				103,530,926
18.2	Net deferred tax asset	224,741,876	172,679,563	52,062,313	80,395,823
19.	Guaranty funds receivable or on deposit	1,366,379		1,366,379	1,360,742
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	71,506,827		71,506,827	40,480,763
24.	Health care ($ .....) and other amounts receivable	968		968	2,023
25.	Aggregate write-ins for other-than-invested assets	595,762,004	5,152,662	590,609,342	487,844,300
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,558,649,383	178,129,452	19,380,519,931	17,805,191,957
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,121,473,179		70,121,473,179	66,608,458,521
28.	Total (Lines 26 and 27)	89,680,122,562	178,129,452	89,501,993,110	84,413,650,478
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	304,822,445		304,822,445	327,678,955
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)	304,822,445		304,822,445	327,678,955
2501.	Deferred asset SSAP 108	359,896,391		359,896,391	343,840,361
2502.	ICOLI cash surrender value	206,249,322		206,249,322	99,874,778
2503.	Disbursements and Items not allocated	29,616,291	5,152,662	24,463,629	44,129,161
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	595,762,004	5,152,662	590,609,342	487,844,300

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 16,079,281,972 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 5,162,204,437 Modco Reserve)	16,079,281,972	13,446,466,900
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	75,441	79,412
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,065,537 Modco Reserve)	102,315,332	102,746,324
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	389,000,412	256,104,737
	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)	8,649	1,529,449
	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	385,040,543	407,431,056
	9.3 Other amounts payable on reinsurance, including $ 67,068,190 assumed and $ 87,289,729 ceded	154,357,919	132,234,205
	9.4 Interest maintenance reserve (IMR, Line 6)	262,738,989	112,707,866
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,607,465 accident and health $ 0 and deposit-type contract funds $ 0	8,607,465	9,433,033
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	46,305,887	34,656,897
13.	Transfers to Separate Accounts due or accrued (net) (including $ (205,002,353) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(994,717,426)	(901,091,077)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(146,480)	991,117
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	10,516,845	
15.2	Net deferred tax liability		
16.	Unearned investment income	4,192,998	4,245,144
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,122,103	1,468,288
18.	Amounts held for agents' account, including $ 7,043,135 agents' credit balances	7,044,104	6,699,354
19.	Remittances and items not allocated	44,565,140	58,206,027
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 $ 0 and interest thereon $ 0		307,548,297
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	228,965,957	250,517,374
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		744,982,530
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	43,877,648	53,575,245
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	130,711,211	301,025,342
	24.08 Derivatives	262,847,262	149,885,626
	24.09 Payable for securities	360,764,417	92,741,729
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	435,324,441	491,139,250
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,962,800,829	16,065,324,125
27.	From Separate Accounts Statement	70,121,473,179	66,608,458,521
28.	Total liabilities (Lines 26 and 27)	88,084,274,008	82,673,782,646
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
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	911,535,846	536,535,846
34.	Aggregate write-ins for special surplus funds	167,715,799	151,421,777
35.	Unassigned funds (surplus)	332,777,457	877,890,172
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)	1,412,029,102	1,734,177,832
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,417,719,102	1,739,867,832
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	89,501,993,110	84,413,650,478
	DETAILS OF WRITE-INS		
2501.	Deferred liability SSAP 108	181,969,574	192,418,585
2502.	Payable for repurchase agreements	181,755,548	182,083,180
2503.	Other liabilities - abandoned property unpaid funds	26,170,306	30,232,076
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,429,013	86,405,409
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	435,324,441	491,139,250
3101.	Gain on inforce reinsurance		168,330,037
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
3401.	Special surplus SSAP 108	171,697,615	151,421,777
3402.	Special surplus SSAP 108 from reinsurance	6,229,202	
3403.	FWH assumed income (loss)	(10,211,018)	
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	167,715,799	151,421,777

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	36,651,222,597	145,315,988
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	699,838,539	986,757,628
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	9,656,817	15,876,816
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)	48,857,924	107,085,582
7.	Reserve adjustments on reinsurance ceded	(6,133,721,977)	(2,270,497,625)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	957,218,473	935,566,462
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	312,297,471	132,608,348
9.	Total (Lines 1 to 8.3)	32,545,369,844	52,713,199
10.	Death benefits	755,993,855	553,600,878
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,476,034	4,442,793
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	438,136,885	283,928,456
13.	Disability benefits and benefits under accident and health contracts	8,600	12,900
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,825,278,622	2,708,743,641
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	28,699,840	17,878,830
18.	Payments on supplementary contracts with life contingencies	691,869	121,741
19.	Increase in aggregate reserves for life and accident and health contracts	2,632,811,100	(524,146,466)
20.	Totals (Lines 10 to 19)	7,686,096,805	3,044,582,773
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	34,404,774	36,732,059
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	931,375,666	82,147,073
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	156,604,313	155,491,186
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,049,225	3,703,416
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,072,331,231)	(2,156,554,546)
27.	Aggregate write-ins for deductions	25,535,607,894	(1,738,028,226)
28.	Totals (Lines 20 to 27)	32,274,807,446	(571,926,265)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	270,562,398	624,639,464
30.	Dividends to policyholders and refunds to members	1,911,239	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)	268,651,159	620,932,666
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	82,423,601	(10,501,277)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	186,227,558	631,433,943
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 13,469,972 (excluding taxes of $ (13,404,906) transferred to the IMR)	547,945,174	(100,287,426)
35.	Net income (Line 33 plus Line 34)	734,172,732	531,146,517
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,739,867,832	2,188,032,576
37.	Net income (Line 35)	734,172,732	531,146,517
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (21,536,769)	(757,247,434)	(463,467,201)
39.	Change in net unrealized foreign exchange capital gain (loss)	(531,005)	(5,404)
40.	Change in net deferred income tax	15,382,695	(26,358,013)
41.	Change in nonadmitted assets	(52,352,948)	(3,283,811)
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	21,551,420	20,808,445
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	168,330,037	
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	375,000,000	(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	182,370,290	
52.	Dividends to stockholders	(856,788,504)	
53.	Aggregate write-ins for gains and losses in surplus	(152,036,013)	63,994,723
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(322,148,730)	(448,164,744)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,417,719,102	1,739,867,832
	DETAILS OF WRITE-INS		
08.301.	Fees from reinsurance assumed	139,283,914	
08.302.	Reinsurance hedge program allowance	68,831,290	91,845,068
08.303.	Other investment management fees	52,846,592	7,060,980
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	51,335,675	33,702,300
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	312,297,471	132,608,348
2701.	MODCO adjustment	25,320,597,286	(1,757,328,958)
2702.	IMR adjustment on reinsurance ceded	209,710,833	11,387,365
2703.	Miscellaneous deductions	3,876,303	7,734,378
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,423,472	178,989
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	25,535,607,894	(1,738,028,226)
5301.	Special surplus SSAP 108	20,275,838	83,048,532
5302.	Special surplus SSAP 108 from reinsurance	6,229,202	
5303.	Derivative FWH unrealized lossses from reinsurance	(10,211,018)	
5398.	Summary of remaining write-ins for Line 53 from overflow page	(168,330,035)	(19,053,809)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(152,036,013)	63,994,723

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	421,306,395	198,441,030
2.	Net investment income	735,143,574	1,041,866,604
3.	Miscellaneous income	1,317,424,154	1,164,378,244
4.	Total (Lines 1 through 3)	2,473,874,123	2,404,685,878
5.	Benefit and loss related payments	4,434,984,235	5,842,583,126
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,999,086,617)	(2,116,595,966)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(705,745,381)	(1,443,385,259)
8.	Dividends paid to policyholders	3,432,039	3,745,110
9.	Federal and foreign income taxes paid (recovered) net of $ 65,066 tax on capital gains (losses)	(31,522,124)	28,977,646
10.	Total (Lines 5 through 9)	1,702,062,152	2,315,324,657
11.	Net cash from operations (Line 4 minus Line 10)	771,811,971	89,361,221
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,114,683,652	2,210,459,593
	12.2 Stocks	8,249,166	44,206,183
	12.3 Mortgage loans	165,103,403	83,368,901
	12.4 Real estate		
	12.5 Other invested assets	221,056,359	184,044,717
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	39,269	(24,785)
	12.7 Miscellaneous proceeds	290,879,198	7,869,947
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,800,011,049	2,529,924,556
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	2,266,351,984	1,271,619,519
	13.2 Stocks	1,287,054	693,200
	13.3 Mortgage loans	21,824,930	19,674,928
	13.4 Real estate		
	13.5 Other invested assets	269,956,044	88,245,907
	13.6 Miscellaneous applications	369,427,978	358,988,713
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,928,847,990	1,739,222,268
14.	Net increase/(decrease) in contract loans and premium notes	40,804,819	37,066,238
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(169,641,760)	753,636,051
	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	375,000,000	(571,000,000)
	16.3 Borrowed funds	(307,548,297)	307,548,297
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(430,992)	(8,360,319)
	16.5 Dividends to stockholders	125,000,000	
	16.6 Other cash provided (applied)	(311,334,432)	(245,422,812)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(369,313,721)	(517,234,834)
	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)	232,856,490	325,762,439
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,334,187,060	1,008,424,621
	19.2 End of year (Line 18 plus Line 19.1)	1,567,043,550	1,334,187,060

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

20.0001. Non-cash proceeds from asset exchanges - bonds and preferred stock	(180,326,684)	(48,004,090)
20.0002. Non-cash acquisitions from asset exchanges - bonds and preferred stock	(180,326,684)	(48,004,090)
20.0003. Non-cash ceded premiums for reinsurance	(944,646)	(11,387,365)
20.0004. Non-cash payable on reinsurance	(3,843,241)	(9,295,532)
20.0005. Non-cash transfer of funds witheld for unauthorized reinsurance	4,787,887	20,682,897
20.0006. Non-cash transfer of IMR liability for reinsurance		11,387,365
20.0007. Non-cash IMR reserve transferred on reinsurance		(11,387,365)
20.0008. Non-cash deferred asset SSAP 108	(16,056,030)	(121,513,112)
20.0009. Non-cash deferred liability SSAP 108	(10,449,011)	38,464,581
20.0010. Non-cash special surplus SSAP 108	16,294,022	83,048,532
20.0011. Non-cash proceeds from sale of common stock-affiliates	(731,788,504)	
20.0012. Non-cash acquisitions from purchase of common stock-affiliate	(8,546,001)	
20.0013. Non-cash net investment income for dividend of affiliate	8,546,001	

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

20.0014. Non-cash dividend from distribution of affiliates	731,788,504	
20.0015. Non-cash premiums from recaptured reinsurance	(6,191,956,563)	
20.0016. Non-cash commission and expense allowances on reinsurance ceded from recaptured reinsurance	12,715,421	
20.0017. Non-cash increase in aggregate reserves from recaptured reinsurance	524,641,554	
20.0018. Non-cash reserve adjustments on reinsurance ceded from recaptured reinsurance	5,466,308,839	
20.0019. Non-cash aggregate reserve change from recaptured reinsurance	(537,356,975)	
20.0020. Non-cash funds witheld for unauthorized reinsurance from recapture	725,647,724	
20.0021. Non-cash transfer of IMR liability from recaptured reinsurance	188,290,749	
20.0022. Non-cash IMR reserve transferred from recaptured reinsurance	(188,290,749)	
20.0023. Non-cash premiums from assumed reinsurance	(19,497,654,997)	
20.0024. Non-cash increase in aggregate reserves from assumed reinsurance	(39,651,169)	
20.0025. Non-cash aggregate reserve change from assumed reinsurance	1,187,647,157	
20.0026. Non-cash modco adjustment from assumed reinsurance	18,349,659,009	
20.0027. Non-cash transfer of IMR liability from assumed reinsurance	21,420,084	
20.0028. Non-cash IMR reserve transferred from assumed reinsurance	(21,420,084)	
20.0029. Non-cash transfers to Separate Accounts	(20,381,735)	
20.0030. Non-cash modco adjustment from assumed reinsurance	20,381,735	
20.0031. Non-cash premiums from assumed reinsurance	(10,559,421,322)	
20.0032. Non-cash funds withheld from assumed reinsurance	1,889,516,637	
20.0033. Non-cash modco adjustment from assumed reinsurance	8,394,898,926	
20.0034. Non-cash commissions and expense allowance from assumed reinsurance	275,005,758	

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	36,651,222,595	30,708,986	24,408,059	36,595,712,354	393,196				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	699,838,538	29,422,551	100,041,233	578,419,226	(52,051,837)			44,007,365	
4.	Amortization of Interest Maintenance Reserve (IMR)	9,656,817	(486,931)	(1,831,784)	12,295,780				(320,248)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	48,857,925	325,099	963,488	16,396,576	26,855,906	4,316,856	XXX		
7.	Reserve adjustments on reinsurance ceded	(6,133,721,976)	(93,307,972)		(5,102,466,902)	(937,947,102)		XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	957,218,473	259,878,713	497,172,798	126,809,167	73,357,795		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	312,297,471	6,153,249	(42,675,457)	291,107,672	57,712,047			(40)	
9.	Totals (Lines 1 to 8.3)	32,545,369,844	232,693,696	578,078,337	32,518,273,873	(831,679,995)	4,316,856		43,687,077	
10.	Death benefits	755,993,855	243,944,699	512,049,156			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,476,034	17,995	4,458,039			XXX	XXX		
12.	Annuity benefits	438,136,884	XXX	XXX	304,710,456	133,426,428	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	8,600					8,600	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	3,825,278,624	10,368,155	20,825,970	3,761,061,102	33,023,397	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	28,699,839	4,027,984	14,435,331	11,971,509	(1,734,985)		XXX		
18.	Payments on supplementary contracts with life contingencies	691,869			691,869		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,632,811,101	18,414,583	37,223,329	2,626,210,922	(49,033,762)	(3,971)	XXX		
20.	Totals (Lines 10 to 19)	7,686,096,805	276,773,416	588,991,824	6,704,645,858	115,681,078	4,629	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	34,404,772	817,658	3,721,278	25,553,437		4,312,399			XXX
22.	Commissions and expense allowances on reinsurance assumed	931,375,665	20,808		931,359,685		(4,828)	XXX		
23.	General insurance expenses and fraternal expenses	156,604,313	14,909,614	44,758,763	65,952,269				30,983,667	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,049,224	346,757	228,828	3,123,998	81,411			(731,770)	
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,072,331,229)	(73,085,860)	(78,646,269)	(1,104,708,871)	(815,890,229)		XXX		
27.	Aggregate write-ins for deductions	25,535,607,894	1,431,385		25,523,870,762	(9,272,138)			19,577,885	
28.	Totals (Lines 20 to 27)	32,274,807,444	221,213,778	559,054,424	32,149,797,138	(709,399,878)	4,312,200		49,829,782	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	270,562,400	11,479,918	19,023,913	368,476,735	(122,280,117)	4,656		(6,142,705)	
30.	Dividends to policyholders and refunds to members	1,911,239	1,911,239					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	268,651,160	9,568,679	19,023,913	368,476,735	(122,280,117)	4,656		(6,142,705)	
32.	Federal income taxes incurred (excluding tax on capital gains)	82,423,601			(36,980)				82,460,581	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	186,227,559	9,568,679	19,023,913	368,513,715	(122,280,117)	4,656		(88,603,286)	
34.	Policies/certificates in force end of year	813,499	279,660	86,807	106,948	339,574	510	XXX		
	DETAILS OF WRITE-INS									
08.301.	Fees from reinsurance assumed	139,283,914			139,283,914					
08.302.	Funds withheld interest	2,782,989			2,782,989					
08.303.	ICOLI change in cash surrender value	6,734,510			6,734,510					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	163,496,058	6,153,249	(42,675,457)	142,306,259	57,712,047			(40)	
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	312,297,471	6,153,249	(42,675,457)	291,107,672	57,712,047			(40)	
2701.	Change in provision for future dividends	1,423,472	1,423,472							
2702.	IMR adjustment on reinsurance ceded	209,710,833			190,132,948				19,577,885	
2703.	MODCO adjustment	25,320,597,286			25,329,958,598	(9,361,312)				
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,876,303	7,913		3,779,216	89,174				
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	25,535,607,894	1,431,385		25,523,870,762	(9,272,138)			19,577,885	

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)	30,708,986		20,579			4,037,603			26,650,805			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	29,422,551		1,275,771			24,635,409			3,511,371			
4.	Amortization of Interest Maintenance Reserve (IMR)	(486,931)		(486,931)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	325,099			8,669		59,709	29,254		218,898		8,569	
7.	Reserve adjustments on reinsurance ceded	(93,307,972)						(22,755,320)		(70,552,652)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	259,878,713					1,365,612			258,513,101			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	6,153,249					(1,365,612)	1,370,090		6,148,771			
9.	Totals (Lines 1 to 8.3)	232,693,696		809,419	8,669		28,732,721	(21,355,976)		224,490,294		8,569	
10.	Death benefits	243,944,699		174,220			19,875,816	(779,265)		224,673,928			
11.	Matured endowments (excluding guaranteed annual pure endowments)	17,995		2,518						15,477			
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	10,368,155								10,368,155			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	4,027,984		33,353			598,567			3,396,064			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	18,414,583		664,985			204,330			17,545,268			
20.	Totals (Lines 10 to 19)	276,773,416		875,076			20,678,713	(779,265)		255,998,891			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	817,658			6,037		95,666	29,245		678,472		8,238	XXX
22.	Commissions and expense allowances on reinsurance assumed	20,808		(2,289)			23,097						
23.	General insurance expenses	14,909,614					1,443,387			13,466,041		186	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	346,757										346,757	
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(73,085,860)						(20,605,964)		(52,479,896)			
27.	Aggregate write-ins for deductions	1,431,386		10,404	2,632		1,423,627	10		(5,432)		145	
28.	Totals (Lines 20 to 27)	221,213,779		883,191	8,669		23,664,491	(21,355,974)		217,658,077		355,326	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	11,479,917		(73,772)			5,068,231	(2)		6,832,217		(346,757)	
30.	Dividends to policyholders and refunds to members	1,911,239					1,911,239						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,568,678		(73,772)			3,156,991	(2)		6,832,217		(346,757)	
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)	9,568,678		(73,772)			3,156,991	(2)		6,832,217		(346,757)	
34.	Policies/certificates in force end of year	279,660		4,261	14,545		34,905	8,637		217,312			
	DETAILS OF WRITE-INS												
08.301.	Fees from reinsurance assumed												
08.302.	Reinsurance hedge program allowance												
08.303.	Other investment management fees	(41,643)					(1,365,612)	1,370,090		(46,121)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	6,194,892								6,194,892			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	6,153,249					(1,365,612)	1,370,090		6,148,771			
2701.	MODCO adjustment												
2702.	IMR adjustment on reinsurance ceded												
2703.	Miscellaneous deductions	7,914		10,404	2,632		155	10		(5,432)		145	
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,423,472					1,423,472						
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,431,386		10,404	2,632		1,423,627	10		(5,432)		145	

(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)	24,408,059			17,561,678		6,846,381			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	100,041,233			84,401,404		15,639,829			
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,831,784)					(1,831,784)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	963,488		963,488						
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	497,172,798			(1)		497,172,798			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	(42,675,457)			18,191		(42,693,648)			
9.	Totals (Lines 1 to 8.3)	578,078,337		963,488	101,981,273		475,133,576			
10.	Death benefits	512,049,156			81,384,577		430,664,579			
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,458,039			2,543,671		1,914,368			
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	20,825,970					20,825,970			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	14,435,331			1,389,412		13,045,920			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	37,223,329			10,741,998		26,481,331			
20.	Totals (Lines 10 to 19)	588,991,824			96,059,658		492,932,166			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,721,278		963,488			2,757,790			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	44,758,763			257,191		44,501,572			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	228,828					228,828			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(78,646,269)					(78,646,269)			
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	559,054,424		963,488	96,316,849		461,774,087			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	19,023,913			5,664,424		13,359,489			
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)	19,023,913			5,664,424		13,359,489			
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)	19,023,913			5,664,424		13,359,489			
34.	Policies/certificates in force end of year	86,807		80	8,725		78,002			
	DETAILS OF WRITE-INS									
08.301.	Fees from reinsurance assumed									
08.302.	Reinsurance hedge program allowance									
08.303.	Other investment management fees	(73,043,369)			18,191		(73,061,560)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	30,367,912					30,367,912			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(42,675,457)			18,191		(42,693,648)			
2701.	MODCO adjustment									
2702.	IMR adjustment on reinsurance ceded									
2703.	Miscellaneous deductions									
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
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	36,595,712,354	60,075,093	75,176,274	33,972,113,061		676,365,831	1,811,982,095
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	578,419,226	274	259,784,162	(4,812,729)		57,129	323,390,390
4.	Amortization of Interest Maintenance Reserve (IMR)	12,295,780		9,597,680	(7,803,883)			10,501,983
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	16,396,576	10,728,141	28,288,722	(89,565,440)		776,400	66,168,753
7.	Reserve adjustments on reinsurance ceded	(5,102,466,902)		(502,171,853)	(3,551,250,729)		21,244,743	(1,070,289,063)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	126,809,167			127,063,969	(254,802)		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	291,107,669	370,868	76,322,490	202,384,766	254,802	5,040,232	6,734,511
9.	Totals (Lines 1 to 8.3)	32,518,273,870	71,174,376	(53,002,525)	30,648,129,015		703,484,335	1,148,488,669
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	304,710,456	79,965	8,897,518	6,590,610		152,848,910	136,293,453
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	3,761,061,102	50,313,324	258,296,341	3,452,445,729		5,708	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	11,971,509	612		8,919,479		(52,304)	3,103,722
18.	Payments on supplementary contracts with life contingencies	691,869					691,869	
19.	Increase in aggregate reserves for life and accident and health contracts	2,626,210,922	(455,318)	(493,434,384)	2,221,409,025		367,751,758	530,939,841
20.	Totals (Lines 10 to 19)	6,704,645,858	49,938,583	(226,240,525)	5,689,364,843		521,245,941	670,337,016
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	25,553,437	622,671		24,930,766			
22.	Commissions and expense allowances on reinsurance assumed	931,359,685	2,128	64,327,245	866,227,952		802,360	
23.	General insurance expenses	65,952,269	9,728,344	2,882,183	41,302,174		12,415,729	(376,161)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,123,998	512,006	134,584	1,817,902		659,506	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,104,708,871)	(76,974,343)		(1,019,265,774)		(8,468,754)	
27.	Aggregate write-ins for deductions	25,523,870,761	57,873,475	2,122,852	25,087,641,717		193,826,454	182,406,263
28.	Totals (Lines 20 to 27)	32,149,797,137	41,702,864	(156,773,661)	30,692,019,580		720,481,236	852,367,118
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	368,476,733	29,471,512	103,771,136	(43,890,565)		(16,996,901)	296,121,551
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)	368,476,733	29,471,512	103,771,136	(43,890,565)		(16,996,901)	296,121,551
32.	Federal income taxes incurred (excluding tax on capital gains)	(36,980)						(36,980)
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)	368,513,713	29,471,512	103,771,136	(43,890,565)		(16,996,901)	296,158,531
34.	Policies/certificates in force end of year	106,948	9,793		78,837		11,068	7,250
	DETAILS OF WRITE-INS							
08.301.	Fees from reinsurance assumed	139,283,914			139,283,914			
08.302.	Reinsurance hedge program allowance	68,831,290		68,831,290				
08.303.	Other investment management fees	67,903,880		2,122,852	60,488,991	254,802	5,037,235	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	15,088,585	370,868	5,368,348	2,611,861		2,997	6,734,511
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	291,107,669	370,868	76,322,490	202,384,766	254,802	5,040,232	6,734,511
2701.	MODCO adjustment	25,329,958,598	57,877,840		25,078,254,304		193,826,454	
2702.	IMR adjustment on reinsurance ceded	190,166,408			7,734,224			182,432,184
2703.	Miscellaneous deductions	3,745,755	(4,365)	2,122,852	1,653,189			(25,921)
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	25,523,870,761	57,873,475	2,122,852	25,087,641,717		193,826,454	182,406,263

(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	393,196	70,890		5,386		316,920	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	(52,051,837)						(52,051,837)
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	26,855,906	559,697					26,296,209
7.	Reserve adjustments on reinsurance ceded	(937,947,102)	(792,938,795)			(130,461,387)		(14,546,920)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	73,357,795			(3,373)	74,666,852	(1,305,684)	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	57,712,050	(315,676)		3,373	55,794,535	2,271,707	(41,889)
9.	Totals (Lines 1 to 8.3)	(831,679,992)	(792,623,884)		5,386		1,282,943	(40,344,437)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	133,426,428					(30,227,125)	163,653,553
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	33,023,397	246,676		8,287,606			24,489,115
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(1,734,985)						(1,734,985)
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(49,033,762)						(49,033,762)
20.	Totals (Lines 10 to 19)	115,681,078	246,676		8,287,606		(30,227,125)	137,373,921
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							
24.	Insurance taxes, licenses and fees, excluding federal income taxes	81,411	81,411					
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(815,890,229)	(779,794,072)		17,995		(1,641,218)	(34,472,934)
27.	Aggregate write-ins for deductions	(9,272,138)	(1,072,899)		(8,288,413)			89,174
28.	Totals (Lines 20 to 27)	(709,399,878)	(780,538,884)		17,188		(31,868,343)	102,990,161
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(122,280,114)	(12,085,000)		(11,802)		33,151,286	(143,334,598)
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)	(122,280,114)	(12,085,000)		(11,802)		33,151,286	(143,334,598)
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)	(122,280,114)	(12,085,000)		(11,802)		33,151,286	(143,334,598)
34.	Policies/certificates in force end of year	339,574	178,536		13	115,144		45,881
	DETAILS OF WRITE-INS							
08.301.	Fees from reinsurance assumed							
08.302.	Reinsurance hedge program allowance							
08.303.	Other investment management fees	58,027,726			3,373	55,794,535	2,271,707	(41,889)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(315,676)	(315,676)					
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	57,712,050	(315,676)		3,373	55,794,535	2,271,707	(41,889)
2701.	MODCO adjustment	(9,361,312)	(1,072,899)		(8,288,413)			
2702.	IMR adjustment on reinsurance ceded							
2703.	Miscellaneous deductions	89,174						89,174
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(9,272,138)	(1,072,899)		(8,288,413)			89,174

(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	4,316,856			77,813							2,971,961	11,193	1,255,888
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)	4,316,856			77,813							2,971,961	11,193	1,255,888
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	8,600												8,600
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	(3,971)												(3,971)
20.	Totals (Lines 10 to 19)	4,629												4,629
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,312,399			77,813							2,971,961	11,193	1,251,431
22.	Commissions and expense allowances on reinsurance assumed	(4,828)												(4,828)
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)	4,312,200			77,813							2,971,961	11,193	1,251,232
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	4,656												4,656
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)	4,656												4,656
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)	4,656												4,656
34.	Policies/certificates in force end of year	510			39							58	1	412
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 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	578,647,208		27,399,022			488,432,927			62,815,259			
2. Tabular net premiums or considerations	211,994,483		20,579			4,031,607			207,942,297			
3. Present value of disability claims incurred												
4. Tabular interest	21,667,801		745,586			19,870,465			1,051,750			
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)	7,175,089								7,175,089			
8. Totals (Lines 1 to 7)	819,484,581		28,165,187			512,334,999			278,984,395			
9. Tabular cost	206,421,385					7,797,517			198,623,868			
10. Reserves released by death	15,993,075		101,179			15,891,896						
11. Reserves released by other terminations (net)	8,329					8,329						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	222,422,789		101,179			23,697,742			198,623,868			
15. Reserve December 31 of current year	597,061,792		28,064,008			488,637,257			80,360,527			
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	448,652,182		27,329,985			421,322,197						
17. Amount available for policy loans based upon Line 16 CSV	448,652,182		27,329,985			421,322,197						

(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	1,505,421,316			1,238,015,693		267,405,623			
2.	Tabular net premiums or considerations	390,786,632			1,502,610		389,284,022			
3.	Present value of disability claims incurred									
4.	Tabular interest	82,738,629			77,777,572		4,961,057			
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)	1,978,946,577			1,317,295,875		661,650,702			
9.	Tabular cost	383,165,665			584,714		382,580,951			
10.	Reserves released by death	65,409,799			65,409,799					
11.	Reserves released by other terminations (net)	6,770,358					6,770,358			
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts	(19,043,890)			2,543,671		(21,587,561)			
14.	Total Deductions (Lines 9 to 13)	436,301,932			68,538,184		367,763,748			
15.	Reserve December 31 of current year	1,542,644,645			1,248,757,691		293,886,954			
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year	99,335,947			99,335,947					
17.	Amount available for policy loans based upon Line 16 CSV	99,335,947			99,335,947					

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	10,544,405,272	3,750,892	7,281,486,931	1,205,126,110		303,178,692	1,750,862,647
2.	Tabular net premiums or considerations	575,268,961	5,891	171,686,860	3,952,603		399,623,607	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	197,823,222	15,735		46,489,833		25,982,676	125,334,978
5.	Tabular less actual reserve released	(623,260,651)	119,545	(406,824,902)			(216,555,294)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	2,724,934,933		(511,633,361)	2,468,335,901		768,232,393	
8.	Totals (Lines 1 to 7)	13,419,171,737	3,892,063	6,534,715,528	3,723,904,447		1,280,462,074	1,876,197,625
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	546,573,074	516,525	258,296,341	287,760,208			
12.	Annuity, supplementary contract and disability payments involving life contingencies	234,284,179	79,965		4,553,839		98,895,715	130,754,660
13.	Net transfers to or (from) Separate Accounts	5,182,497			5,182,497			
14.	Total Deductions (Lines 9 to 13)	786,039,750	596,490	258,296,341	297,496,544		98,895,715	130,754,660
15.	Reserve December 31 of current year	12,633,131,987	3,295,573	6,276,419,187	3,426,407,903		1,181,566,359	1,745,442,965
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	8,767,603,267	3,295,574	5,369,858,806	3,394,448,887			
17.	Amount available for policy loans based upon Line 16 CSV	2,612,054,574		2,612,054,574				

(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	817,993,106			640,385			817,352,721
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	104,465,716			(173,878)			104,639,594
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	537,655,151			298,176			537,356,975
8.	Totals (Lines 1 to 7)	1,460,113,973			764,683			1,459,349,290
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	(2,934)			(2,934)			
12.	Annuity, supplementary contract and disability payments involving life contingencies	188,146,289						188,146,289
13.	Net transfers to or (from) Separate Accounts	(34,472,934)						(34,472,934)
14.	Total Deductions (Lines 9 to 13)	153,670,421			(2,934)			153,673,355
15.	Reserve December 31 of current year	1,306,443,552			767,617			1,305,675,935
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	23,913,042			767,617			23,145,425
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) 27,316,617	31,585,284
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 425,462,151	418,019,432
1.3	Bonds of affiliates	(a) 6,949,292	7,572,791
2.1	Preferred stocks (unaffiliated)	(b) 1,643,473	1,642,617
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	280,386	280,386
2.21	Common stocks of affiliates		8,546,001
3.	Mortgage loans	(c) 46,220,159	45,516,848
4.	Real estate	(d)	
5	Contract loans	95,054,015	94,583,888
6	Cash, cash equivalents and short-term investments	(e) 52,839,921	50,642,864
7	Derivative instruments	(f) (32,040,643)	(23,452,777)
8.	Other invested assets	80,839,436	81,623,278
9.	Aggregate write-ins for investment income	6,062,581	6,249,596
10.	Total gross investment income	710,627,388	722,810,208
11.	Investment expenses		(g) 19,218,373
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 3,753,296
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)		22,971,669
17.	Net investment income (Line 10 minus Line 16)		699,838,539
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	6,062,581	6,249,596
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)	6,062,581	6,249,596
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 $ 17,871,908 accrual of discount less $ 67,805,432 amortization of premium and less $ 9,805,230 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 220,168 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 486,804 accrual of discount less $ 52,298 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 $ 7,757,100 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 363,109 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)	(69,593,722)		(69,593,722)	43,512	4,057,555
1.3	Bonds of affiliates	5,359		5,359		
2.1	Preferred stocks (unaffiliated)	(200,836)		(200,836)	466,404	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)		(500,000)	(500,000)	(2,999,998)	
2.21	Common stocks of affiliates	711,450,153		711,450,153	(627,968,601)	
3.	Mortgage loans	828,145	(6,140,000)	(5,311,855)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	1,954	37,315	39,269		
7.	Derivative instruments	(150,702,156)		(150,702,156)	(106,728,985)	(4,588,560)
8.	Other invested assets	32,565,541	(9,978,973)	22,586,568	(67,035,927)	
9.	Aggregate write-ins for capital gains (losses)	15,248,955	(25,439,392)	(10,190,437)	25,439,392	
10.	Total capital gains (losses)	539,603,310	(42,021,050)	497,582,260	(778,784,203)	(531,005)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains	15,248,955		15,248,955		
0902.	SSAP 108 gains (losses)		(25,439,392)	(25,439,392)	25,439,392	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	15,248,955	(25,439,392)	(10,190,437)	25,439,392	

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	1,605		915			690		
	6.2 Reinsurance assumed								
	6.3 Reinsurance ceded	1,605		915			690		
	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	1,605		915			690		
	9.2 Reinsurance assumed								
	9.3 Reinsurance ceded	1,605		915			690		
	9.4 Net (Line 7 - Line 8)								
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	1,114,055,674	130,944,700	222,308,918	125,792,461	635,009,594			
	10.2 Reinsurance assumed	30,641,013,835	8,827		30,640,605,703	399,305			
	10.3 Reinsurance ceded	(5,192,289,043)	3,554	2,000,000	(5,829,308,300)	635,015,703			
	10.4 Net	36,947,358,551	130,949,973	220,308,918	36,595,706,464	393,196			
	RENEWAL								
11.	Uncollected	79,785		79,784			1		
12.	Deferred and accrued	(308,224,616)	(65,040,579)	(243,184,037)					
13.	Deferred, accrued and uncollected:								
	13.1 Direct	(382,318,145)	(70,350,681)	(313,750,555)			1,783,090		
	13.2 Reinsurance assumed								
	13.3 Reinsurance ceded	(74,173,314)	(5,310,102)	(70,646,302)			1,783,090		
	13.4 Net (Line 11 + Line 12)	(308,144,831)	(65,040,579)	(243,104,253)			1		
14.	Advance								
15.	Line 13.4 - Line 14	(308,144,831)	(65,040,579)	(243,104,253)			1		
16.	Collected during year:								
	16.1 Direct	(245,437,594)	(39,908,378)	(219,589,076)	5,541		14,054,318		
	16.2 Reinsurance assumed	616	266		350				
	16.3 Reinsurance ceded	(17,963,277)	37,759,712	(69,777,307)			14,054,318		
	16.4 Net	(227,473,701)	(77,667,823)	(149,811,769)	5,891				
17.	Line 15 + Line 16.4	(535,618,532)	(142,708,402)	(392,916,021)	5,891		1		
18.	Prior year (uncollected + deferred and accrued - advance)	(239,482,577)	(42,467,415)	(197,015,162)					
19.	Renewal premiums and considerations:								
	19.1 Direct	(222,657,691)	(38,872,402)	(198,071,771)	5,541		14,280,940		
	19.2 Reinsurance assumed	616	266		350				
	19.3 Reinsurance ceded	73,478,881	61,368,852	(2,170,912)			14,280,940		
	19.4 Net (Line 17 - Line 18)	(296,135,956)	(100,240,988)	(195,900,859)	5,891				
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	891,399,587	92,072,298	24,238,063	125,798,002	635,009,594	14,281,630		
	20.2 Reinsurance assumed	30,641,014,451	9,093		30,640,606,053	399,305			
	20.3 Reinsurance ceded	(5,118,808,557)	61,372,406	(169,996)	(5,829,308,300)	635,015,703	14,281,630		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	36,651,222,595	30,708,985	24,408,059	36,595,712,355	393,196			

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	3,432,039	3,432,039						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	873	691	46			136		
	23.2 Reinsurance assumed	38,699,401			38,699,401				
	23.3 Net ceded less assumed	(38,698,528)	691	46	(38,699,401)		136		
24.	Single:								
	24.1 Reinsurance ceded	42,070,392			15,774,183	26,296,209			
	24.2 Reinsurance assumed	873,238,820			873,238,820				
	24.3 Net ceded less assumed	(831,168,428)			(857,464,637)	26,296,209			
25.	Renewal:								
	25.1 Reinsurance ceded	6,786,661	324,408	963,442	622,393	559,697	4,316,721		
	25.2 Reinsurance assumed	19,437,446	20,808		19,421,466		(4,828)		
	25.3 Net ceded less assumed	(12,650,785)	303,600	963,442	(18,799,073)	559,697	4,321,549		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	48,857,925	325,099	963,488	16,396,576	26,855,906	4,316,857		
	26.2 Reinsurance assumed (Page 6, Line 22)	931,375,667	20,808		931,359,687		(4,828)		
	26.3 Net ceded less assumed	(882,517,741)	304,291	963,488	(914,963,111)	26,855,906	4,321,685		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	873	691	46			136		
28.	Single	1,853,260			1,853,260				
29.	Renewal	32,550,641	816,968	3,721,232	23,700,177		4,312,264		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	34,404,774	817,659	3,721,278	25,553,437		4,312,400		

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	615,961			47,533			663,493
2.	Salaries and wages	36,395,776			10,387,568			46,783,344
3.11	Contributions for benefit plans for employees	6,345,071			(3,289,606)			3,055,465
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	388,139			28,179			416,318
3.32	Other agent welfare							
4.1	Legal fees and expenses	250,720			1,463,108			1,713,828
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	684,592			2,864,856			3,549,448
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	572,732			(22,055)			550,677
5.2	Advertising	23,691			(19,552)			4,138
5.3	Postage, express, telegraph and telephone	335,619			59,146			394,764
5.4	Printing and stationery	1,813,343			94,575			1,907,918
5.5	Cost or depreciation of furniture and equipment	130,016			8,396			138,412
5.6	Rental of equipment	19,243			951			20,194
5.7	Cost or depreciation of EDP equipment and software	8,857,186			3,911,021			12,768,207
6.1	Books and periodicals	17,007			866			17,873
6.2	Bureau and association fees	1,224,419			476,279			1,700,699
6.3	Insurance, except on real estate	262,783			421,142			683,925
6.4	Miscellaneous losses				343,163			343,163
6.5	Collection and bank service charges	3,637,035			(442,939)			3,194,096
6.6	Sundry general expenses	12,564,594			14,601,564			27,166,158
6.7	Group service and administration fees	51,532,192						51,532,192
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					19,218,373		19,218,373
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	125,670,118			30,934,195	19,218,373	(b)	(a) 175,822,686
11.	General expenses unpaid Dec. 31, prior year	25,678,500			4,108,722	4,869,675		34,656,897
12.	General expenses unpaid Dec. 31, current year	32,549,564			8,792,602	4,963,721		46,305,887
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)	118,799,054			26,250,315	19,124,327		164,173,696
	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	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	475,565		152,417			627,982
3.	State taxes on premiums	709,515		(268,372)			441,143
4.	Other state taxes, including $ for employee benefits	178,713		211,289			390,002
5.	U.S. Social Security taxes	1,795,017		80,569			1,875,586
6.	All other taxes	622,184		(907,673)			(285,489)
7.	Taxes, licenses and fees incurred	3,780,994		(731,770)			3,049,224
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	3,253,506	(1,215,256)	(1,047,134)			991,116
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,337,415		(4,483,895)			(146,480)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,697,085	(1,215,256)	2,704,991			4,186,820

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	3,432,039	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	3,432,039	
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,432,039	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	8,649	
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	8,649	
16.	Total from prior year	1,529,449	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,911,239	
	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%	59,173				59,173
0100002. 2001 CSO 2.00% CRVM	72,705		72,705		
0100003. 2001 CSO 3.00% CRVM	3,288,022		3,288,022		
0100004. 2001 CSO 3.50% CRVM	333,163,296		333,163,296		
0100005. 2001 CSO 4.00% CRVM	972,893,180		972,893,180		
0100006. 2001 CSO 4.5% CRVM 2010-NB	1,820,937				1,820,937
0100007. 2001 CSO 4.50% CRVM	13,762,671		13,762,671		
0100008. 41 CSO 2.50% CRVM	100,261		100,261		
0100009. 41 CSO 2.50% MOD CRVM NJ	1,126,617		1,126,617		
0100010. 41 CSO 2.50% NLP	153,478		153,478		
0100011. 41 CSO 3.00% CRVM	1,462,598		1,462,598		
0100012. 41 CSO 3.00% MOD CRVM NJ	1,300,057		1,300,057		
0100013. 41 CSO 3.00% NLP	21,573		21,573		
0100014. 41 CSO 3.50% CRVM	44,800		44,800		
0100015. 58 CET 2.50% CRVM	4,820		4,820		
0100016. 58 CET 2.50% MOD CRVM NJ	4,321		4,321		
0100017. 58 CET 2.75% CRVM	2,921		2,921		
0100018. 58 CET 2.75% NLP	2,876		2,876		
0100019. 58 CET 3.00% CRVM	64,623		64,623		
0100020. 58 CET 3.00% MOD CRVM IL	61		61		
0100021. 58 CET 3.00% MOD CRVM NJ	97,178		97,178		
0100022. 58 CET 3.00% NLP	11,196		11,196		
0100023. 58 CET 3.50% CRVM	49,492		49,492		
0100024. 58 CET 3.50% MOD CRVM NJ	2,759		2,759		
0100025. 58 CET 4.00% CRVM	70,404		70,404		
0100026. 58 CET 4.00% MOD CRVM NJ	14,623		14,623		
0100027. 58 CET 4.50% CRVM	7,902		7,902		
0100028. 58 CSO 2.50% CRVM	317,414		317,414		
0100029. 58 CSO 2.50% MOD CRVM NJ	1,556,666		1,556,666		
0100030. 58 CSO 2.50% NLP	35,532		35,532		
0100031. 58 CSO 2.75% CRVM	96,034		96,034		
0100032. 58 CSO 2.75% NLP	944,878		944,878		
0100033. 58 CSO 3.00% CRVM	4,891,846		4,891,846		
0100034. 58 CSO 3.00% MOD CRVM IL	114,342		114,342		
0100035. 58 CSO 3.00% MOD CRVM NJ	13,496,478		13,496,478		
0100036. 58 CSO 3.00% NLP	945,101		945,101		
0100037. 58 CSO 3.25% MOD CRVM NJ	57,403		57,403		
0100038. 58 CSO 3.25% NLP	10,873		10,873		
0100039. 58 CSO 3.50% CRVM	2,090		2,090		
0100040. 58 CSO 3.50% CRVM	3,110,306		3,110,306		
0100041. 58 CSO 3.50% MOD CRVM NJ	2,908,840		2,908,840		
0100042. 58 CSO 3.50% NLP	594,908		594,908		
0100043. 58 CSO 4%	185,889				185,889
0100044. 58 CSO 4.00% CRVM	485,424		485,424		
0100045. 58 CSO 4.00% CRVM	291,519		291,519		
0100046. 58 CSO 4.00% CRVM	14,963,980		14,963,980		
0100047. 58 CSO 4.00% MOD CRVM IL	7,356		7,356		
0100048. 58 CSO 4.00% MOD CRVM NJ	1,320,638		1,320,638		
0100049. 58 CSO 4.00% NLP	5,864		5,864		
0100050. 58 CSO 4.50% CRVM	295,612		295,612		
0100051. 58 CSO 4.50% CRVM	1,579,391		1,579,391		
0100052. 58 CSO 4.50% NLP	415		415		
0100053. 58 CSO 5.50% CRVM	934,270		934,270		
0100054. 58 CSO 5.50% NLP	181		181		
0100055. 58 CSO 6.00% NLP	618		618		
0100056. 71 GAM 7.5%	11,016				11,016
0100057. 71 GAM 8.0%	8,719				8,719
0100058. 71 GAM 9.25%	150,305				150,305
0100059. 80 CET 4.50% CRVM	13,026		13,026		
0100060. 80 CET 5.50% CRVM	23,332		23,332		
0100061. 80 CET 5.50% CRVM	64,154		64,154		
0100062. 80 CET 5.50% NLP	11,942		11,942		
0100063. 80 CSO 3.00% CRVM	11,724,838		11,724,838		
0100064. 80 CSO 3.50% CRVM	4,225,531		4,225,531		
0100065. 80 CSO 4%, CRVM, 97-NB	382,831,569		82,792,441		300,039,128
0100066. 80 CSO 4%, from 1983 NLP	58,259,424		58,259,424		
0100067. 80 CSO 4.00% CRVM	200,171,051		200,171,051		
0100068. 80 CSO 4.5%	18,528				18,528
0100069. 80 CSO 4.5% CRVM	579,294				579,294
0100070. 80 CSO 4.5% CRVM 85-91	408,734,211				408,734,211
0100071. 80 CSO 4.5%, CRVM, 95-NB	2,463		2,463		
0100072. 80 CSO 4.50% CRVM	367,985,204		367,985,204		
0100073. 80 CSO 5%, CRVM 93-94	73,886,502		73,886,502		
0100074. 80 CSO 5.00% CRVM	245,722,635		245,722,635		
0100075. 80 CSO 5.5%	26,817				26,817
0100076. 80 CSO 5.5% CRVM 87	838,202,543				838,202,543
0100077. 80 CSO 5.5%, CRVM 87-92	309,049,132		309,049,132		
0100078. 80 CSO 5.50% CRVM	138,512,370		138,512,370		
0100079. 80 CSO 5.50% NLP	582,487		582,487		
0100080. 80 CSO 6%	6,000				6,000
0100081. 80 CSO 6%, CRVM 85-86	74,405,766		74,405,766		
0100082. 80 CSO 6.00% CRVM	622,383		622,383		
0100083. 83 GAM 6.25%	3,528				3,528
0100084. 94 GAR 5.25%	5,578				5,578
0100085. 94 GAR 5.5%	46,121				46,121
0100086. 94 GAR 6.0%	4,899				4,899
0100087. 94 GAR 6.5%	55,108				55,108
0100088. AE 3.00% NLP	15,478		15,478		
0100089. AE 3.50% MOD CRVM IL	45,752		45,752		
0100090. Unearned Premium	292,659				292,659
0100091. Unearned Premium	(2,610)				(2,610)
0199997. Totals (gross)	4,495,054,165		2,944,806,324		1,550,247,841

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded	2,355,347,728		2,347,744,532		7,603,196
0199999. Life Insurance: Totals (net)	2,139,706,437		597,061,792		1,542,644,645
0200001. 1971 IAM @5.7%	10,365,228	XXX	10,365,228	XXX	
0200002. 1983 GAM @5.25%	478,410	XXX		XXX	478,410
0200003. 1983 GAM @5.5%	192,317	XXX		XXX	192,317
0200004. 1983 GAM @6.25%	47,363,262	XXX		XXX	47,363,262
0200005. 1983 GAM @6.5%	2,384,851	XXX		XXX	2,384,851
0200006. 1983 GAM @6.75%	121,962,513	XXX		XXX	121,962,513
0200007. 1983 GAM @7.25%	26,735,002	XXX		XXX	26,735,002
0200008. 1983 IAM @3.75%	229	XXX	229	XXX	
0200009. 1983 IAM @4.00%	3,391	XXX	3,391	XXX	
0200010. 1983 IAM @4.25%	784,477	XXX	784,477	XXX	
0200011. 1983 IAM @4.5%	15,917	XXX	15,917	XXX	
0200012. 1983 IAM @4.75%	952,704	XXX	952,704	XXX	
0200013. 1983 IAM @5%	962,077	XXX	962,077	XXX	
0200014. 1983 IAM @5.25%	75,380,990	XXX	75,380,990	XXX	
0200015. 1983 IAM @5.5%	72,054,685	XXX	72,054,685	XXX	
0200016. 1983 IAM @5.7%	237,731,354	XXX	237,731,354	XXX	
0200017. 1983IAM @ 11.25%	30,662	XXX	30,662	XXX	
0200018. 1983IAM @ 6.25%	683,840	XXX	683,840	XXX	
0200019. 1983IAM @ 6.5%	421,871	XXX	421,871	XXX	
0200020. 1983IAM @ 6.75%	5,004,309	XXX	5,004,309	XXX	
0200021. 1983IAM @ 7%	285,031	XXX	285,031	XXX	
0200022. 1983IAM @ 7.25%	759,387	XXX	759,387	XXX	
0200023. 1983IAM @ 7.75%	534,472	XXX	534,472	XXX	
0200024. 1983IAM @ 8.25%	1,724,049	XXX	1,724,049	XXX	
0200025. 1983IAM @ 8.75%	1,944	XXX	1,944	XXX	
0200026. 1994 GAR @4%	100,595	XXX		XXX	100,595
0200027. 1994 GAR @4.25%	67,750	XXX		XXX	67,750
0200028. 1994 GAR @4.5%	329,915	XXX		XXX	329,915
0200029. 1994 GAR @5%	121,444	XXX		XXX	121,444
0200030. 1994 GAR @5.25%	182,269,665	XXX		XXX	182,269,665
0200031. 1994 GAR @5.5%	329,157,366	XXX		XXX	329,157,366
0200032. 1994 GAR @6%	180,147,989	XXX		XXX	180,147,989
0200033. 1994 GAR @6.25%	75,484,140	XXX		XXX	75,484,140
0200034. 1994 GAR @6.5%	47,406,049	XXX		XXX	47,406,049
0200035. 1994 GAR @6.75%	362,438,308	XXX		XXX	362,438,308
0200036. 1994 GAR @7%	59,327,751	XXX		XXX	59,327,751
0200037. 2012 IAR 3.75% DEF	26,306	XXX		XXX	26,306
0200038. 2012 IAR 3.75% IMM	1,503,606	XXX		XXX	1,503,606
0200039. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% DEF..... 2018-2024	143,778	XXX		XXX	143,778
0200040. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% IMM..... 2018-2024	90,887	XXX		XXX	90,887
0200041. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% IMM..... 2018-2024	581,937	XXX		XXX	581,937
0200042. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% DEF..... 2018-2024	21,216	XXX		XXX	21,216
0200043. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% IMM..... 2018-2024	1,355,619	XXX		XXX	1,355,619
0200044. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% DEF..... 2018-2024	153,723	XXX		XXX	153,723
0200045. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% IMM..... 2018-2024	2,047,967	XXX		XXX	2,047,967
0200046. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% DEF..... 2018-2024	18,813	XXX		XXX	18,813
0200047. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% IMM..... 2018-2024	390,741	XXX		XXX	390,741
0200048. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% DEF..... 2018-2024	70,525	XXX		XXX	70,525
0200049. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% IMM..... 2018-2024	395,434	XXX		XXX	395,434
0200050. 2012 IAR VM-22 Non-Jumbo 4.50% - 4.99% IMM..... 2018-2024	4,019,952	XXX		XXX	4,019,952
0200051. 2012 IAR VM-22 Non-Jumbo 5.00% - 5.49% IMM..... 2018-2024	890,927	XXX		XXX	890,927
0200052. 71 IAM 10.75% DEF	7,981	XXX		XXX	7,981
0200053. 71 IAM 11.25% DEF	35,766	XXX		XXX	35,766
0200054. 71 IAM 11.25% IMM	165,104	XXX		XXX	165,104
0200055. 71 IAM 3.50% CARVM	40,803	XXX	40,803	XXX	
0200056. 71 IAM 3.50% CARVM	115,343	XXX	115,343	XXX	
0200057. 71 IAM 4.00% CARVM	377,625	XXX	377,625	XXX	
0200058. 71 IAM 4.00% CARVM	27,188	XXX	27,188	XXX	
0200059. 71 IAM 4.00% IMM	14,984	XXX		XXX	14,984
0200060. 71 IAM 5.50% DEF	28,789	XXX		XXX	28,789
0200061. 71 IAM 5.50% IMM	87,182	XXX		XXX	87,182
0200062. 71 IAM 7.50% DEF	1,623,390	XXX		XXX	1,623,390
0200063. 71 IAM 7.75% DEF	391,778	XXX		XXX	391,778
0200064. 71 IAM 8.00% CARVM		XXX		XXX	
0200065. 71 IAM 8.00% CARVM	508,451	XXX	508,451	XXX	
0200066. 71 IAM 8.00% CARVM	257,011	XXX	257,011	XXX	
0200067. 71 IAM 8.25% CARVM	60,272	XXX	60,272	XXX	
0200068. 71 IAM 8.25% CARVM	17,683	XXX	17,683	XXX	
0200069. 71 IAM 9.75% DEF	243,556	XXX		XXX	243,556
0200070. 83IAM @ 6.75%	4,163	XXX	4,163	XXX	
0200071. 83a 10.50% DEF	2,064	XXX		XXX	2,064
0200072. 83a 11.00% DEF	10,355	XXX		XXX	10,355
0200073. 83a 11.00% IMM	211,241	XXX		XXX	211,241
0200074. 83a 5.00% CARVM	1,375	XXX	1,375	XXX	
0200075. 83a 5.00% DEF	313,777	XXX		XXX	313,777
0200076. 83a 5.25% CARVM	3,236	XXX	3,236	XXX	
0200077. 83a 5.25% DEF	146,037	XXX		XXX	146,037

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200078.	83a 5.50% CARVM	214,691	XXX	214,691	XXX	
0200079.	83a 5.50% DEF	61,639	XXX		XXX	61,639
0200080.	83a 6.00% CARVM	66,221	XXX	66,221	XXX	
0200081.	83a 6.00% CARVM	79,707	XXX	79,707	XXX	
0200082.	83a 6.00% DEF	1,002,298	XXX		XXX	1,002,298
0200083.	83a 6.25% CARVM	2,066	XXX	2,066	XXX	
0200084.	83a 6.25% CARVM	367,444	XXX	367,444	XXX	
0200085.	83a 6.25% DEF	3,305,744	XXX		XXX	3,305,744
0200086.	83a 6.25% IMM	5,416,817	XXX		XXX	5,416,817
0200087.	83a 6.50% CARVM	98,040	XXX	98,040	XXX	
0200088.	83a 6.50% DEF	31,256	XXX		XXX	31,256
0200089.	83a 6.50% IMM	4,496,461	XXX		XXX	4,496,461
0200090.	83a 6.75% CARVM	483,061	XXX	483,061	XXX	
0200091.	83a 6.75% CARVM	127,553	XXX	127,553	XXX	
0200092.	83a 6.75% DEF	495,078	XXX		XXX	495,078
0200093.	83a 6.75% IMM	6,466,510	XXX		XXX	6,466,510
0200094.	83a 7.00% DEF	13,330,821	XXX		XXX	13,330,821
0200095.	83a 7.00% IMM	8,084,273	XXX		XXX	8,084,273
0200096.	83a 7.25% DEF	361,047	XXX		XXX	361,047
0200097.	83a 7.25% IMM	4,426,133	XXX		XXX	4,426,133
0200098.	83a 7.50% DEF	684,503	XXX		XXX	684,503
0200099.	83a 7.75% DEF	322,675	XXX		XXX	322,675
0200100.	83a 7.75% IMM	3,230,091	XXX		XXX	3,230,091
0200101.	83a 8.00% CARVM	67,330	XXX	67,330	XXX	
0200102.	83a 8.00% CARVM	1,100	XXX	1,100	XXX	
0200103.	83a 8.00% DEF	118,152	XXX		XXX	118,152
0200104.	83a 8.00% IMM	401,635	XXX		XXX	401,635
0200105.	83a 8.25% DEF	238,642	XXX		XXX	238,642
0200106.	83a 8.25% IMM	4,727,691	XXX		XXX	4,727,691
0200107.	83a 8.50% DEF	9,890	XXX		XXX	9,890
0200108.	83a 8.75% DEF	182,338	XXX		XXX	182,338
0200109.	83a 8.75% IMM	1,740,825	XXX		XXX	1,740,825
0200110.	83a 9.25% DEF	2,143	XXX		XXX	2,143
0200111.	83a 9.25% IMM	467,317	XXX		XXX	467,317
0200112.	83a 9.50% DEF	123,954	XXX		XXX	123,954
0200113.	Account Value	8,984,743	XXX	8,984,743	XXX	
0200114.	Ann2000 @ 4%	6,023	XXX	6,023	XXX	
0200115.	Ann2000 @ 4%	7,717,924	XXX	7,717,924	XXX	
0200116.	Ann2000 @ 4.25%	2,053	XXX	2,053	XXX	
0200117.	Ann2000 @ 4.25%	21,177,468	XXX	21,177,468	XXX	
0200118.	Ann2000 @ 4.5%	17,680	XXX	17,680	XXX	
0200119.	Ann2000 @ 4.5%	8,305,914	XXX	8,305,914	XXX	
0200120.	Ann2000 @ 5%	1,185	XXX	1,185	XXX	
0200121.	Ann2000 @ 5%	42,116,879	XXX	42,116,879	XXX	
0200122.	Ann2000 @ 5.25%	112,495	XXX	112,495	XXX	
0200123.	Ann2000 @ 5.25%	33,683,517	XXX	33,683,517	XXX	
0200124.	Ann2000 @ 5.5%	20,113	XXX	20,113	XXX	
0200125.	Ann2000 @ 5.5%	120,305,465	XXX	120,305,465	XXX	
0200126.	Ann2000 @ 6%	23,914	XXX	23,914	XXX	
0200127.	Ann2000 @ 6%	42,102,293	XXX	42,102,293	XXX	
0200128.	Ann2000 @ 6.25%	1,405,008	XXX	1,405,008	XXX	
0200129.	Ann2000 @ 6.5%	1,092,871	XXX	1,092,871	XXX	
0200130.	Ann2000 @ 6.75%	1,827,223	XXX	1,827,223	XXX	
0200131.	Ann2000 @ 7%	2,261,525	XXX	2,261,525	XXX	
0200132.	Annuity2000 @ 5.50%	30,745	XXX	30,745	XXX	
0200133.	Deferred Annuity Account Value	379,375	XXX	379,375	XXX	
0200134.	FIA Payout - Allianz	8,677,419	XXX	8,677,419	XXX	
0200135.	FIA Payout - Allianz	34,391,448	XXX	34,391,448	XXX	
0200136.	FIA Payout - Allianz	24,709,941	XXX	24,709,941	XXX	
0200137.	FIA Payout - Allianz	29,362,918	XXX	29,362,918	XXX	
0200138.	FIA Payout - Allianz	18,373,718	XXX	18,373,718	XXX	
0200139.	FIA Payout - Allianz	57,457,430	XXX	57,457,430	XXX	
0200140.	FIA Payout - Allianz	270,579,155	XXX	270,579,155	XXX	
0200141.	FIA Payout - Allianz	152,231,135	XXX	152,231,135	XXX	
0200142.	FIA Payout - Deferred	6,276,419,188	XXX	6,276,419,188	XXX	
0200143.	IAR2012 @ 2.4%	35,619,051	XXX	35,619,051	XXX	
0200144.	IAR2012 @ 2.7%	9,035,604	XXX	9,035,604	XXX	
0200145.	IAR2012 @ 3.75%	353,355	XXX	353,355	XXX	
0200146.	IAR2012 @ 4%	239,589	XXX	239,589	XXX	
0200147.	IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2025	52,090	XXX	52,090	XXX	
0200148.	IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2025	5,000,914	XXX	5,000,914	XXX	
0200149.	IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2025	427,164	XXX	427,164	XXX	
0200150.	IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2025	67,639,181	XXX	67,639,181	XXX	
0200151.	IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2025	13,301	XXX	13,301	XXX	
0200152.	IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2025	38,949,303	XXX	38,949,303	XXX	
0200153.	IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2025	50,559	XXX	50,559	XXX	
0200154.	IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2025	319,259,154	XXX	319,259,154	XXX	
0200155.	IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2025	234,470	XXX	234,470	XXX	
0200156.	IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2025	2,145,996	XXX	2,145,996	XXX	
0200157.	IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2025	179,075	XXX	179,075	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
0200158. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2025	13,350,270	XXX	13,350,270	XXX	
0200159. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2025	3,892,697	XXX	3,892,697	XXX	
0200160. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2025	15,119,736	XXX	15,119,736	XXX	
0200161. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	1,273,753	XXX	1,273,753	XXX	
0200162. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	31,939,636	XXX	31,939,636	XXX	
0200163. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	71,847,343	XXX	71,847,343	XXX	
0200164. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	1,962,912	XXX	1,962,912	XXX	
0200165. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	21,087,860	XXX	21,087,860	XXX	
0200166. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	35,035,147	XXX	35,035,147	XXX	
0200167. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2025	39,209	XXX	39,209	XXX	
0200168. IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2025	22,190	XXX	22,190	XXX	
0200169. Manual Reserves	5,671,137	XXX		XXX	5,671,137
0200170. Other - Fund Balance Reserves	3,199,065,071	XXX		XXX	3,199,065,071
0200171. Substandard Tables @3.75%	46,553	XXX	46,553	XXX	
0200172. Substandard Tables @4.00%	335,634	XXX	335,634	XXX	
0200173. Substandard Tables @4.25%	7,875,721	XXX	7,875,721	XXX	
0200174. Substandard Tables @4.5%	677,990	XXX	677,990	XXX	
0200175. Substandard Tables @4.75%	595,111	XXX	595,111	XXX	
0200176. Substandard Tables @5%	3,275,748	XXX	3,275,748	XXX	
0200177. Substandard Tables @5.25%	323,022,358	XXX	323,022,358	XXX	
0200178. Substandard Tables @5.5%	623,367,481	XXX	623,367,481	XXX	
0200179. Substandard Tables @5.7%	734,838,944	XXX	734,838,944	XXX	
0200180. VACARVM	1,585,977,430	XXX	1,585,977,430	XXX	
0200181. VACARVM	236,295,040	XXX	236,295,040	XXX	
0200182. VACARVM	1,572,717,867	XXX	1,571,950,250	XXX	767,617
0200183. a-2000 3.75% DEF	19,107	XXX		XXX	19,107
0200184. a-2000 4.00% DEF	2,320,659	XXX		XXX	2,320,659
0200185. a-2000 4.00% IMM	766,933	XXX		XXX	766,933
0200186. a-2000 4.25% DEF	1,673,719	XXX		XXX	1,673,719
0200187. a-2000 4.25% IMM	919,075	XXX		XXX	919,075
0200188. a-2000 4.50% DEF	351,886	XXX		XXX	351,886
0200189. a-2000 4.50% IMM	401,776	XXX		XXX	401,776
0200190. a-2000 4.75% DEF	532,132	XXX		XXX	532,132
0200191. a-2000 4.75% IMM	19,178	XXX		XXX	19,178
0200192. a-2000 5.00% DEF	7,223,584	XXX		XXX	7,223,584
0200193. a-2000 5.00% IMM	1,022,142	XXX		XXX	1,022,142
0200194. a-2000 5.25% DEF	6,113,703	XXX		XXX	6,113,703
0200195. a-2000 5.25% IMM	4,447,944	XXX		XXX	4,447,944
0200196. a-2000 5.50% DEF	4,896,795	XXX		XXX	4,896,795
0200197. a-2000 5.50% IMM	6,555,347	XXX		XXX	6,555,347
0200198. a-2000 5.75% DEF	80,738	XXX		XXX	80,738
0200199. a-2000 6.00% DEF	14,016,993	XXX		XXX	14,016,993
0200200. a-2000 6.00% IMM	5,645,665	XXX		XXX	5,645,665
0200201. a-2000 6.25% DEF	1,055,254	XXX		XXX	1,055,254
0200202. a-2000 6.50% DEF	5,302,172	XXX		XXX	5,302,172
0200203. a-2000 6.50% IMM	7,001,269	XXX		XXX	7,001,269
0200204. a-2000 6.75% DEF	2,381,642	XXX		XXX	2,381,642
0200205. a-2000 6.75% IMM	5,889,784	XXX		XXX	5,889,784
0299997. Totals (gross)	18,132,251,581	XXX	13,337,421,564	XXX	4,794,830,017
0299998. Reinsurance ceded	4,231,761,475	XXX	743,375,008	XXX	3,488,386,467
0299999. Annuities: Totals (net)	13,900,490,106	XXX	12,594,046,556	XXX	1,306,443,550
0300001. 1971IAM @ 11.25%	18,448		18,448		
0300002. 1971IAM @ 3.5%	125,449		125,449		
0300003. 1971IAM @ 7.5%	8,854		8,854		
0300004. 1983IAM @ 11%	82,676		82,676		
0300005. 1983IAM @ 6.5%	21,279		21,279		
0300006. 1983IAM @ 6.75%	63,717		63,717		
0300007. 1983IAM @ 7%	18,118		18,118		
0300008. 1983IAM @ 7.25%	24,565		24,565		
0300009. 1983IAM @ 8.25%	19,369		19,369		
0300010. 1983IAM @ 8.75%	14,712		14,712		
0300011. 1983IAM @ 9.25%	2,877		2,877		
0300012. Ann2000 @ 4%	194,321		194,321		
0300013. Ann2000 @ 4.25%	2,315		2,315		
0300014. Ann2000 @ 4.5%	62,557		62,557		
0300015. Ann2000 @ 5%	1,318		1,318		
0300016. Ann2000 @ 5.25%	26,202		26,202		
0300017. Ann2000 @ 5.5%	7,757		7,757		
0300018. Ann2000 @ 6%	17,546		17,546		
0300019. Ann2000 @ 6.25%	19,735		19,735		
0300020. Ann2000 @ 6.5%	9,310		9,310		
0300021. Ann2000 @ 6.75%	79,316		79,316		
0300022. Ann2000 @ 7%	28,145		28,145		
0300023. IAR2012 @ 2.4%	142,851		142,851		
0300024. IAR2012 @ 2.7%	9,713		9,713		
0300025. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2025	61,990		61,990		
0300026. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2025	194,370		194,370		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300027. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2025	212,407		212,407		
0300028. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2025	5,143,873		5,143,873		
0300029. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2025	44,851		44,851		
0300030. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2025	69,849		69,849		
0300031. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	406,109		406,109		
0300032. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	211,615		211,615		
0300033. IAR2012 VM-22 Non-Jumbo - 5.5% - 5.99% 2018 - 2025					
0399997. Totals (gross)	7,346,214		7,346,214		
0399998. Reinsurance ceded	445,967		445,967		
0399999. SCWLC: Totals (net)	6,900,247		6,900,247		
0400001. 59 ADB 3.00% NLP	3,236		3,236		
0400002. 59 ADB 4.50% NLP	81		81		
0499997. Totals (gross)	3,317		3,317		
0499998. Reinsurance ceded	3,317		3,317		
0499999. Accidental Death Benefits: Totals (net)					
0500001. INTERCO 52 W/58 CSO 3.00% NLP	2,626		2,626		
0599997. Totals (gross)	2,626		2,626		
0599998. Reinsurance ceded	2,626		2,626		
0599999. Disability-Active Lives: Totals (net)					
0600001. 2023 GTL PW Table 3.5%	560,489				560,489
0600002. 2023 GTL PW Table 4.0%	2,963,435				2,963,435
0600003. 2023 GTL PW Table 4.5%	3,578				3,578
0600004. 2023 GTL PW Table 4.5%	800,756				800,756
0600005. 2023 GTL PW Table 5.0%	410,811				410,811
0600006. 2023 GTL PW Table 5.5%	116,608				116,608
0600007. 2023 GTL PW Table 6.0%	7,539				7,539
0600008. INTERCO 52 3.00%	1,418,261		1,418,261		
0600009. INTERCO 52 3.50%	749,127		749,127		
0600010. INTERCO 52 4.00%	174,385		174,385		
0600011. INTERCO 52 4.50%	495,114		495,114		
0600012. INTERCO 52 5.00%	352,426		352,426		
0600013. INTERCO 52 5.50%	134,443		134,443		
0600014. INTERCO 52 6.00%	7,637		7,637		
0699997. Totals (gross)	8,194,607		3,331,393		4,863,214
0699998. Reinsurance ceded	8,194,607		3,331,393		4,863,214
0699999. Disability-Disabled Lives: Totals (net)					
0700001. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	87,000,000		87,000,000		
0700002. FOR EXCESS OF ... (DEFICIENCY)	85,028		85,028		
0700003. GMDB	587,302				587,302
0700004. GROUP CONVERSION SUBSTANDARD	2,209		2,209		
0700005. GUARANTEED MINIMUM DEATH BENEFIT	5,673,967		5,673,967		
0700006. IMMEDIATE CLAIM PAYMENT					
0700007. SUBSTANDARD	98,286		98,286		
0700008. VACARVM - direct	26,183,875		26,183,875		
0700009. VACARVM GMDB + GMWB Ceded					
0700010. VACARVM GMDB + GMWB Gross	11,697,855		11,697,855		
0700011. VACARVM GMDB + GMWB Gross	1,146,933		1,146,933		
0700012. VACARVM GMDB + GMWB Gross	157,146		157,146		
0799997. Totals (gross)	132,632,601		132,045,299		587,302
0799998. Reinsurance ceded	100,447,418		99,860,116		587,302
0799999. Miscellaneous Reserves: Totals (net)	32,185,183		32,185,183		
9999999. Totals (net) - Page 3, Line 1	16,079,281,973		13,230,193,778		2,849,088,195

(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 $ 281,933,244 ; Supplementary Contracts with Life Contingencies $ 1,106,733 ; 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: ..... $ 1,694,035,540

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: ..... $ 2,093,372,145

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	1,693,875										351,328		1,342,547
2.	Additional contract reserves (b)	457,378										457,378		
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)	2,151,253										808,706		1,342,547
8.	Reinsurance ceded	2,151,253										808,706		1,342,547
9.	Totals (net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	168,107,310										66,373,365	100,945,957	787,988
11.	Additional actuarial reserves-asset/liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)	168,107,310										66,373,365	100,945,957	787,988
15.	Reinsurance ceded	168,031,869										66,297,924	100,945,957	787,988
16.	Totals (net)	75,441										75,441		
17.	TOTAL (net)	75,441										75,441		
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	2,129,689,235		498,983,114		1,634,924	1,629,071,197
2. Deposits received during the year	135,361,761			47,938,352	3,150	87,420,259
3. Investment earnings credited to the account	67,339,500		21,089,928	168,388	24,977	46,056,207
4. Other net change in reserves	(1,003,527)		(882,707)			(120,820)
5. Fees and other charges assessed	1,886,356					1,886,356
6. Surrender charges						
7. Net surrender or withdrawal payments	446,185,373		62,968,822	48,106,740	51,465	335,058,346
8. Other net transfers to or (from) Separate Accounts	60,186,875					60,186,875
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	1,823,128,365		456,221,513		1,611,586	1,365,295,266
10. Reinsurance balance at the beginning of the year	(2,026,942,912)		(404,119,382)		(1,634,923)	(1,621,188,607)
11. Net change in reinsurance assumed	8,871,485					8,871,485
12. Net change in reinsurance ceded	(297,258,394)		(33,943,617)		(23,338)	(263,291,439)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,720,813,033)		(370,175,765)		(1,611,585)	(1,349,025,683)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	102,315,332		86,045,748		1	16,269,583

(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	167,903	167,903						
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	167,903	167,903						
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	165,397,393	87,812,567	77,112,621			472,205		
	2.22 Reinsurance assumed	332,143	402,210				(70,067)		
	2.23 Reinsurance ceded	62,400,859	46,408,587	15,590,134			402,138		
	2.24 Net	103,328,677	(b) 41,806,190	(b) 61,522,487	(b)		(b)		
3. Incurred but unreported:									
	3.1 Direct	349,960,711	120,615,729	227,841,144			1,503,838		
	3.2 Reinsurance assumed	713,911	679,833				34,078		
	3.3 Reinsurance ceded	65,002,886	21,940,374	41,524,596			1,537,916		
	3.4 Net	285,671,736	(b) 99,355,188	(b) 186,316,548	(b)		(b)		
4. TOTALS	4.1 Direct	515,526,007	208,596,199	304,953,765			1,976,043		
	4.2 Reinsurance assumed	1,046,054	1,082,043				(35,989)		
	4.3 Reinsurance ceded	127,571,648	68,516,864	57,114,730			1,940,054		
	4.4 Net	389,000,413	(a) 141,161,378	(a) 247,839,035					

(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	1,525,839,443	478,929,838	499,261,889	302,615,254	214,397,250	30,635,212		
1.2 Reinsurance assumed	245,884,346	574,837		245,299,032		10,477		
1.3 Reinsurance ceded	704,151,418	297,394,980	51,873,570	244,256,361	79,977,788	30,648,719		
1.4 Net	(c) 1,067,572,371	182,109,695	447,388,320	303,657,925	134,419,462	(3,030)		
2. Liability December 31, current year from Part 1:								
2.1 Direct	515,526,007	208,596,199	304,953,765			1,976,043		
2.2 Reinsurance assumed	1,046,054	1,082,043				(35,989)		
2.3 Reinsurance ceded	127,571,648	68,516,864	57,114,730			1,940,054		
2.4 Net	389,000,413	141,161,378	247,839,035					
3. Amounts recoverable from reinsurers December 31, current year	16,970,469	135,076	1,809,834	14,031,417	993,034	1,108		
4. Liability December 31, prior year:								
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	79,122,741	176,981,997					
5. Amounts recoverable from reinsurers December 31, prior year	16,228,363	368,136	71,671	15,775,818		12,738		
6. Incurred Benefits								
6.1 Direct	1,551,677,372	486,206,928	518,281,317	302,615,254	214,397,250	30,176,623		
6.2 Reinsurance assumed	245,645,664	360,965		245,299,032		(14,333)		
6.3 Reinsurance ceded	597,597,096	242,186,501	1,774,122	242,511,960	80,970,822	30,153,690		
6.4 Net	1,199,725,940	244,381,392	516,507,194	305,402,326	133,426,428	8,600		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 4,476,034 in Line 1.1, $ 4,476,034 in Line 1.4.
$ 4,476,034 in Line 6.1, and $ 4,476,034 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	13,128,736
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	36,445		(36,445)
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)	36,445	13,128,736	13,092,291
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	260,782	365,007	104,225
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	172,679,563	107,426,589	(65,252,974)
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	5,152,662	4,856,173	(296,489)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	178,129,452	125,776,505	(52,352,947)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	178,129,452	125,776,505	(52,352,947)
	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	5,152,662	4,856,173	(296,489)
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)	5,152,662	4,856,173	(296,489)

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 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 did not obtain reinsurance reserve credit for these reinsurance treaties, the Company'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 #	2025	2024
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 734,172,732	$ 531,146,517
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(164,988)	(2,976,629)
				(164,988)	(2,976,629)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 734,337,720	$ 534,123,146
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,417,719,102	$ 1,739,867,832
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	5,048,554	5,213,542
				5,048,554	5,213,542
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,412,670,548	$ 1,734,654,290

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 ("OTTI"), 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.

In addition, the Company uses the following accounting policies:

1. For the year ended December 31, 2025, the Company updated its method to identify distributions that represent a return of capital and those that represent net investment income under SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies. The Company's updated method aligns with objective financial metrics as all distributions are now recognized in net investment income when declared, provided they do not exceed undistributed accumulated earnings. The Company's prior method included additional limitations on the recognition of net investment income based on correspondence with the applicable General Partners. The Company concluded the change represents a change in accounting principle pursuant to SSAP No. 3, Accounting Changes and Corrections of Errors. The Company notes retrospective application of the change does not impact beginning surplus, nor does the change impact total assets, liabilities, or surplus for the years ended December 31, 2025 or December 31, 2024.

2. The Company had no SVO - identified investments in exchange traded funds or bond mutual funds that qualifies for bond accounting treatment.

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. Asset-backed 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 - Asset-Backed Securities ("SSAP No. 43"). 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

   Debt investments that do not meet the requirements of an issuer credit obligation in SSAP No. 26 - Bonds ("SSAP No. 26") or an asset-backed security in SSAP No. 43 are carried at the lower of amortized cost or fair value in accordance with SSAP No. 21- Other Admitted Assets ("SSAP No. 21"). In accordance with guidance in SSAP No. 21 - amortized cost for such debt investments is determined in a manner consistent with asset-backed securities within the scope of SSAP No. 43.
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.

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

   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 - Revised, 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 accounts 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, Asset-Backed Securities, and Debt Securities That Do Not Qualify as Bonds:

    The Company evaluates OTTI by conducting a quarterly analysis. 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 less estimated costs to sell. 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.

16. Investments in surplus debentures and capital notes rated in NAIC class 1 or 2 are carried at amortized cost. Those that are rated in NAIC classes 3 through 6 are carried at the lower of amortized cost or fair value.

17. Residual tranches or interests are carried under the practical expedient method (i.e., cost recovery method) pursuant to SSAP No. 21. In accordance with such guidance, the positions are initially reported at cost, and all subsequent distributions reduce the book adjusted carrying value. The Company does not recognize income until after the investment value reaches zero.

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

For the year ended December 31, 2025, the Company changed its accounting policy for deferrals of gains resulting from in-force assumed and ceded reinsurance transactions. The Company's prior policy presented such gains (and related amortization) as Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line 53) and as Aggregate Write-ins for Other-than-Special Surplus (Page 3, Line 31). The Company's updated policy is to present such gains (and related amortization) as Changes in Surplus due to Reinsurance (Page 4, Line 51.4) and unamortized reinsurance gains will be reflected as Unassigned Funds (Page 3, Line 35). The Company determined this constitutes a change in accounting principal pursuant to SSAP No. 3, Accounting Changes and Corrections of Errors, given both presentations are acceptable under different NAIC guidance, the Company believes the new presentation is better aligned with the nature of such gains and Unassigned Funds as well as with the Annual Statement Instructions.

The Company notes retrospective application of the change does not impact total Assets, Liabilities or Net Income for years ended December 31, 2025 or December 31, 2024. There is also no net impact to Total Surplus for this change; however, implementation of the change in 2025 results in a decrease in Other-than-special surplus (page 3, Line 31) of $168.3 million reflected through Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line53). The change also results in a corresponding increase in Unassigned Funds (Page 3, Line 35) of $168.3 million reflected through Cumulative Effect of Change in Accounting Principles (Page 4, Line 49).

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 incorporated a principles-based definition which categorizes bonds as either issuer credit obligations (under SSAP No. 26 to be reported on Schedule D-1-1) or asset-backed securities (under SSAP No. 43 to be reported on Schedule D-1-2). The Company adopted the revised standards effective January 1, 2025 and reclassified investments in accordance with the new principles-based definition. Approximately $168 million of investments previously reported on Schedule D Part 1 were reclassified to Schedule BA. Of these investments, approximately $119 million of book adjusted carrying value went from an amortized cost measurement to a fair value measurement, which resulted in an approximate a $10 million unrealized loss to surplus.

In 2025, the NAIC adopted revisions to SSAP No. 56 – Separate Accounts to clarify guidance for how to transfer any separate account assets carried at book value between the separate and general accounts. The Company elected early adoption of this guidance in 2025, however, it is not material to the Company.

In 2025, the NAIC adopted revisions to SSAP No. 41 – Surplus Notes to clarify that capital notes should be nonadmitted in the event in which the regulatory authority halts principal or interest payments. The Company adopted this guidance in 2025, however, it is not material to the Company.

In 2025, the NAIC adopted updates to SSAP No. 1 – Accounting Policies, Risks & Uncertainties, and Other Disclosures to require the reporting of assets held under modified coinsurance ("Modco") or funds withheld ("FWH") agreements within the restricted asset disclosure. The NAIC also adopted updates to SSAP No. 1 that require disclosure of investments held in FWH or Modco portfolios that are affiliated assets of the reinsurer. The Company adopted this guidance in 2025 and the updates are reflected in the disclosures within these Financial Statements.

In 2025, the NAIC modified Appendix A-791 – Life and Health Reinsurance Agreements to clarify requirements when evaluating risk transfer for combined coinsurance and yearly renewable term ("YRT") reinsurance arrangements. The Company adopted this guidance in 2025, however, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 21 - Other Admitted Assets to prescribe a measurement framework for all residual interests regardless of legal form. The updates allow for a policy election of the Allowable Earned Yield Method or Practical Expedient Method (i.e., cost recovery method). The Company adopted the revised standards effective January 1, 2025 and elected the Practical Expedient Method. However, the updates are not material to the Company.

In 2024, the NAIC modified SSAP No. 94 – Low Income Housing Tax Credit Property Investments to clarify in-scope tax credit investments. The Company adopted this guidance in 2025, however, it is not material to the Company.

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.

Recently Issued Accounting Standards

In 2025, the NAIC adopted revisions that modify the SSAP No. 37 – Mortgage Loans to clarify that mortgage loans held by an insurer through a qualifying Delaware Statutory Trust ("DST") will be reported on Schedule B – Mortgage Loans. The Company will adopt the revised standards effective January 1, 2026; however, the Company does not expect the changes to have a material impact.

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 maximum and minimum lending rates for new commercial mortgage loans during 2025 were 7.87% and 7.02%.

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	**$ —**	**$ —**	**$ —**	**$ —**	**$ 940,275,070**	**$ —**	**$ 940,275,070**
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	**—**	**—**	**—**	**—**	**458,132,131**	**—**	**458,132,131**
2. Prior 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

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:**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

7.

	December 31, 2025	December 31, 2024
Allowance for credit losses:		
a. Balance at beginning of period	$ —	$ —
b. Additions charged to operations	6,140,000	—
c. Less direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of year	$ 6,140,000	$ —

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2025 and 2024.

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, 2025	December 31, 2024
Total recorded investment in restructured loans, as of year-end	$ —	$ 30,234,499
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. Asset-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 asset-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 2025.

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	$	8,087,274
2. 12 Months or Longer	$	43,207,125

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

1. Less than 12 Months	$	420,520,208
2. 12 Months or Longer	$	583,480,717

5. As of December 31, 2025, asset-backed securities in an unrealized loss position comprised 323 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, 2025.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. For 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, 2025 and 2024.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2025 and 2024.

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, 2025.

6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2025 and 2024.

7. As of December 31, 2025, 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	—	—	1,216,000	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	1,310,000
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year		186,310,098	187,468,602	186,318,548
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	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	186,968,006	186,038,098	184,830,552	181,755,548
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	$191,523,006	$ 186,310,098	$188,684,602	$187,628,548
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	186,968,006	186,038,098	184,830,552	181,755,548
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	$ —	$181,755,548	$ —	$ —	$ —	$ —	$ —	$ —
b. ICO - FV	—	—	—	—	—	—	—	—
c. ABS - 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	$ —	$ 181,755,548	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	181,755,548
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	$ 181,755,548	$ 181,755,548
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	$ 191,523,006	$ 186,310,098	$ 188,684,602	$ 187,628,548
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 186,968,006	$ 186,038,098	$ 184,830,552	$ 181,755,548
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, 2025 and 2024, 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 2025 or 2024.
5. The Company did not hold real estate with participating mortgage loan features in 2025 or 2024.

K. Investments in Tax Credit Structures (tax credit investments)

The Company has no investments in Tax Credit Structures (tax credit investments).

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—		—	—	—	—	—
c. Subject to repurchase agreements	202,976,149	—	—	—	202,976,149	208,842,418	(5,866,269)
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	5,000,000	—	—	—	5,000,000	5,000,000	—
j. On deposit with states	4,458,580	—	—	—	4,458,580	4,451,249	7,331
k. On deposit with other regulatory bodies		—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	399,782,977	—	—	—	399,782,976.77	326,084,877	73,698,099.77
m. Pledged as collateral not captured in other categories	559,076,204	—	—	—	559,076,204	296,211,891	262,864,313
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	216,135,700	—	—	—	216,135,700	—	216,135,700
p. Assets held under Modco reinsurance agreements	4,972,016,572	—	16,317,705,322	—	21,289,721,894	—	21,289,721,894
q. Assets held under funds withheld reinsurance agreements	—	—	130,711,211	—	130,711,211	—	130,711,211
r. Total restricted assets	$6,359,446,181.7	$ —	$16,448,416,533	$ —	$22,807,862,715	$ 840,590,435	$21,967,272,280

(a) Subset of column 1.
(b) Subset of column 3.

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted)Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	0.000 %	0.000 %	$ —	$ —	
b. Collateral held under security lending agreements	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	202,976,149	0.226 %	0.227 %	202,976,149.00	—	26.21
d. Subject to reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	5,000,000	0.006 %	0.006 %	5,000,000.00	—	26.27
j. On deposit with states	—	4,458,580	0.005 %	0.005 %	4,458,580.00	—	26.28
k. On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	399,782,976.77	0.446 %	0.447 %	399,782,977.00	—	26.31
m. Pledged as collateral not captured in other categories	—	559,076,204	0.623 %	0.625 %	559,076,204.00	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance sheet	—	216,135,700	0.241 %	0.241 %	—	—	N/A
p. Assets held under Modco reinsurance agreements	—	21,289,721,894	5.544 %	23.787 %	—	—	N/A
q. Assets held under funds withheld reinsurance agreements	—	130,711,211	0.000 %	0.146 %	—	—	N/A
r. Total restricted assets	$ —	$22,807,862,714	7.091 %	25.483 %	$1,171,293,910.0	$ —	

(c) Column 5 divided by Asset Page, Column 1, Line 28.
(d) Column 9 divided by Asset Page, Column 3, Line 28.

GI Reference	Difference between Note and GI (Per Column 12 above)	Explanation
25.04+25.05	—	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.3	—	
26.32	—	

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance (excluding Modco/FWH) 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)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 559,076,204	$ —	$ —	$ —	$ 559,076,204	$ 436,147,139	$ 122,929,065	$ —	— %	— %
Total (c)	$ 559,076,204	$ —	$ —	$ —	$ 559,076,204	$ 436,147,139	$ 122,929,065	$ —	— %	— %

(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).

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modoc/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

	Assets	1 BACV Collateral ***	2 BACV) Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets**
General Account									
a.	Cash, Cash Equivalents and Short Term Investments	$ 216,135,700	$ 177,256,016	$ —	$ 216,135,700	$ 177,281,826	$ —	2.0 %	2.0 %
b.	Schedule D, Part 1, Sec. 1	—	4,101,631,643	—	—	3,674,505,345	—	21.0 %	21.2 %
c.	Schedule D, Part 1, Sec. 2	—	616,734,038	—	—	619,157,953	—	3.2 %	3.2 %
d.	Schedule D, Part 2, Sec. 1	—	2,225,633	—	—	2,225,633	—	0.0 %	0.0 %
e.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
f.	Schedule B	—	4,516,500	—	—	4,516,500	—	0.0 %	0.0 %
g.	Schedule A	—	36,320,875	—	—	36,328,510	—	0.2 %	0.2 %
h.	Schedule BA, Part 1	—	33,331,867	—	—	31,705,482	—	0.2 %	0.2 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
j.	Other	—	—	—	—	—	—	0.0 %	0.0 %
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 216,135,700	$4,972,016,572	$ —	$ 216,135,700	$4,545,721,249	$ —	26.5 %	26.8 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %
n.	Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	0.0 %	0.0 %
o.	Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
p.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.0 %	0.0 %
q.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
r.	Schedule B	—	—	—	—	—	—	0.0 %	0.0 %
s.	Schedule A	—	—	—	—	—	—	0.0 %	0.0 %
t.	Schedule BA, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
u.	Schedule DL, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
v.	Other	—	16,317,705,322	130,711,211	—	—	—	23.5 %	23.5 %
w.	Total Assets (l+m+n+o+p+q+r+s+t+u)	$ —	$16,317,705,32	$ 130,711,211	$ —	$ —	$ —	23.5 %	23.4 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 1)
w = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 1)

** k = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 3)
w = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 3)

*** k (Collateral BACV) should equal Note 5L(1) column 1, line o
w (Collateral BACV) should equal Note 5L(1) column 1, line o

**** k (Modco BACV) should equal Note 5L(1) column 1, line p
w (Modco BACV) should equal Note 5L(1) column 1, line p

***** k (FWH BACV) should equal Note 5L(1) column 1, line q
w (FWH BACV) should equal Note 5L(1) column 1, line q

NOTES TO FINANCIAL STATEMENTS

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
General Account:	FWH Including Modco	1	2	3	4	5	6
a. Cash, Cash Equivalents and Short Term Investments	$ 177,256,016.00	$ —	$ —	$ —	$ —	$ —	$177,256,016.0
b. Schedule D, Part 1, Sec. 1	4,101,631,643.00	—	—	—	—	—	4,101,631,643.0
c. Schedule D, Part 1, Sec. 2	616,734,038.00	—	—	23,625,000.00	—	—	593,109,038.00
d. Schedule D, Part 2, Sec. 1	2,225,633.00	—	—	—	—	—	2,225,633.00
e. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
f. Schedule B	4,516,500.00	—	—	—	—	—	4,516,500.00
g. Schedule A	36,320,875.00	—	—	—	—	—	36,320,875.00
h. Schedule BA, Part 1	33,331,867.00	—	—	—	—	—	33,331,867.00
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 4,972,016,572.00	$ —	$ —	$23,625,000.00	$ —	$ —	$4,948,391,572
l. Percentage to Total FWH Assets (including Modco)	100 %	— %	— %	— %	— %	— %	100 %

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
Separate Account:	FWH Including Modco	1	2	3	4	5	6
m. Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	16,448,416,533.00	—	—	—	—	—	16,448,416,533
x. Total Assets (l+m+n+o+p+q+r+s+t+u)	$ 16,448,416,533.00	$ —	$ —	$ —	$ —	$ —	$16,448,416,53
x. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 216,135,700	1.2 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.0 %
aa. Recognized Obligation for Modco assets (General Account)	$ 4,972,016,572	27.7 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 16,317,705,322	23.3 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ —	0.0 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ 130,711,211	0.2 %

* y+aa+cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z+bb+dd = Column 1 divided by Liability Page, Line 27 (Column 1)

5. Assets held as Collateral or under Moddo or Funds Withehld Reinsurance agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer).

	Collateral Held	Modco	FWH
a. Securities Lending	$ —	$ —	$ —
b. Repo/repurchase agreements	—	—	—
c. Placed under option contracts	—	—	—
d. On deposit with states	—	—	—
e. On deposit with other regulatory bodies	—	—	—
f. Pledged as collateral to FLHB (including assets backing funding agreements)	—	—	—
g Pledged as collateral not captured in other categories	—	—	—
h. Total (a+b+c+d+e+f+g)	$ —	$ —	$ —

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. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO - AC	—	—	$ —	$ —	$ —	$ —
(2) ABS - AC	—	—	—	—	—	—
(3) Preferred Stock - AC	1	1	3,000,000	3,000,000	3,000,000	3,000,000
(4) Preferred Stock - FV	—	—		—		—
(5) Total (1+2+3+4)	1	1	$ 3,000,000	$ 3,000,000	$ 3,000,000	$ 3,000,000

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	15	16
2. Aggregate Amount of Investment Income	$ 601,900	$ 237,274

R. Reporting Entity's Share of Cash Pool by Asset type (Cash, Cash Equivalents, or Short-term Investments).

The Company did not participate in a short term investment pool as of December 31, 2025.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company has no aggregate collateral loans by qualifying investment collateral as of December 31, 2025.

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, 2025.

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

1. The Company impaired 7 limited partnerships that included 7 private equity partnerships in 2025. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary.

2. 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 $9,978,973 and $401,144 for the years ended December 31, 2025 and 2024, 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, 2025 and 2024 was $260,782 and $365,007, respectively .

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

Interest income due and accrued	Amount
1. Gross	$ 167,435,258
2. Nonadmitted	$ 260,782
3. Admitted	$ 167,174,476

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	$ 946,666

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

1.-2. 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 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.

The notional value, fair value, and carrying value of derivative instruments used during the years 2025 and 2024 are disclosed in the table presented below. During the years 2025 and 2024, 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.

(Amounts in thousands)	As of December 31, 2025			As of December 31, 2024		
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	(10,540)	$ —	$ 125,000	(16,069)	$ —
Foreign currency swaps	41,208	4,941	4,486	37,150	8,430	9,075
Replication transactions						
Credit default swaps	50,000	1,133	1,138	—	—	—
Interest rate swaps	440,000	(124,381)	60	440,000	(127,971)	60
Other investment and/or Risk Management activities						
Interest rate and index swaps, swaptions	447,000	(104,384)	(104,384)	447,000	(80,539)	(80,539)
Interest rate swaps - offsetting	—	—	—	—	—	—
Macro hedge program	10,918,857	111,104	111,104	10,351,579	74,120	74,120
Total	$ 12,022,065	$ (122,127)	$ 12,404	$ 11,400,729	$ (142,029)	$ 2,715

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.

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.

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.

3. Accounting Policies for Recognizing (or reasons for not recognizing) and measuring the duratives. Please refer to Note 1C(9).

4. The Company held options contacts where the premium is paid at the end of the contract.

5. The Company did not recognize unrealized gains or losses excluded from the assessment of hedge effectiveness at December 31, 2025.

6. The Company did not recognized unrealized gains or losses resulting from derivatives that no longer qualify for hedging accounting at December 31, 2025 .

7. Accounting policy for where cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow. Please refer to Note 1C(9).

8. Disclosures for Derivatives accounted for cash flow hedges of a forecasted transaction: Not applicable

9. 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, 2025 and 2024, respectively.

a.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
1. 2026	$ 44,992
2. 2027	—
3. 2028	—
4. 2029	—
5. Thereafter	201,597
6. Total Future Settled Premiums (Sum of 1 through 5)	$ 246,589

b.

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
December 31, 2025	$ 246,589	$ 143,575	$ (103,014)
December 31, 2024	$ 84,200	$ 32,006	$ (52,194)

10. Aggregate Components Excluded by Category

(amount in thousands)					
Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain (Loss)	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Remaining Amortization
a. Time Value	$ —	$ —	$ —	XXX	XXX
b. Volatility Value	$ —	$ —	$ —	XXX	XXX
c. Cross Current Basis Spread	$ —	$ —	XXX	XXX	XXX
d. Forward Points	$ —	$ —	XX	$ —	$ —

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. The Company periodically revises its hedging position to reflect reinsurance transactions entered into. 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, 2025.

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

a. Scheduled Amortization

	Amortization Year	Deferred assets	Deferred liabilities
1	2026	(58,293,952)	30,056,201
2	2027	(58,293,952)	30,056,201
3	2028	(58,293,952)	30,056,201
4	2029	(58,293,952)	30,056,201
5	2030	(53,968,357)	30,056,201
6	2031	(42,203,544)	23,048,284
7	2032	(23,567,153)	8,046,128
8	2033	(6,981,529)	594,157
9	2034	—	—
10	Total	(359,896,391)	181,969,574

b. Total Deferred Balance* (177,926,817)

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

c. Reconciliation of Amortization:

1.	Prior Year Total Deferred Balance	(151,421,777)
2.	Current Year Amortization	(21,850,379)
3.	Current Year Deferred Recognition	48,355,419
4.	Ending Deferred Balance [1-(2+3)]	(177,926,817)

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

	2025		
	Ordinary	Capital	Total
(a) Gross DTA	$ 247,250,601	$ 16,345,262	$ 263,595,863
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA (1a - 1b)	247,250,601	16,345,262	263,595,863
(d) Deferred tax assets nonadmitted	172,679,563	—	172,679,563
(e) Subtotal net admitted deferred tax assets (1c - 1d)	74,571,038	16,345,262	90,916,300
(f) Deferred tax liabilities		38,853,987	38,853,987
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 74,571,038	$ (22,508,725)	$ 52,062,313

2

	2025		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by Carrybacks	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	50,129,983	1,932,330	52,062,313
(1) DTA's expected to be realized after the balance sheet date	50,129,983	1,932,330	52,062,313
(2) DTA's allowed per limitation threshold	XXX	XXX	204,848,518
(c) DTA's offset against DTLs	24,441,055	14,412,932	38,853,987
(d) DTA's admitted as a result of application of SSAP No. 101	$ 74,571,038	$ 16,345,262	$ 90,916,300

3

(a) Ratio % used to determine recovery period and threshold limitations	796%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 1,365,656,789

4

	2025	
	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	$ 247,250,601	$ 16,345,262
(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	$ 74,571,038	$ 16,345,262
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	2.6 %	— %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

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 limitation	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

	Change During 2025		
	Ordinary	Capital	Total
(a) Gross DTA	$ 6,652,734	$ 9,180,009	$ 15,832,743
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	6,652,734	9,180,009	15,832,743
(d) Deferred tax assets nonadmitted	65,252,974	—	65,252,974
(e) Subtotal net admitted deferred tax assets	(58,600,240)	9,180,009	(49,420,231)
(f) Deferred tax liabilities	(6,187,906)	(14,898,815)	(21,086,721)
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ (52,412,334)	$ 24,078,824	$ (28,333,510)

2

	Change During 2025		
	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	(26,629,427)	(1,704,083)	(28,333,510)
(1) DTA's expected to be realized after the balance sheet date	(26,629,427)	(1,704,083)	(28,333,510)
(2) DTA's allowed per limitation threshold	XXX	XXX	(44,072,283)
(c) DTA's offset against DTLs	(31,970,813)	10,884,092	(21,086,721)
(d) DTA's admitted as a result of application of SSAP No. 101	$ (58,600,240)	$ 9,180,009	$ (49,420,231)

3

(a) Ratio % used to determine recovery period and threshold limitation	(138)%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	(293,815,220)

4

	Change During 2025	
	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	$ 6,652,734	$ 9,180,009
(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	$ (58,600,240)	$ 9,180,009
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	(0.1)%	— %

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:

	2025	2024	Change
(a) Federal	$ 82,423,601	$ (10,501,277)	$92,924,878
(b) Foreign	—	—	—
(c) Subtotal (1a + 1b)	82,423,601	(10,501,277)	92,924,878
(d) Federal income tax on net capital gains	65,066	(15,541,260)	15,606,326
(e) Utilization of capital loss carryforwards		—	—
(f) Other		—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 82,488,667	$ (26,042,537)	$108,531,204

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

	2025	2024	Change
DTA: Ordinary			
Policyholder Reserves	$ 182,563,766	$ 160,316,504	$ 22,247,262
Deferred acquisition costs	56,120,626	43,432,788	12,687,838
Compensation and benefits	1,140,405	287	1,140,118
Investments	4,344,734	—	4,344,734
Net operating loss carryforward		23,066,996	(23,066,996)
Tax credit carryforward		10,533,841	(10,533,841)
Other	3,081,070	3,247,451	(166,381)
Subtotal: DTA ordinary	247,250,601	240,597,867	6,652,734
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	247,250,601	240,597,867	6,652,734
Nonadmitted ordinary DTA	172,679,563	107,426,589	65,252,974
Admitted ordinary DTA	74,571,038	$ 133,171,278	(58,600,240)
DTA: Capital			
Investments	5,400,926	7,165,253	(1,764,327)
Capital loss carryforward	10,944,336	—	10,944,336
Subtotal: DTA capital	16,345,262	7,165,253	9,180,009
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	16,345,262	7,165,253	9,180,009
Nonadmitted capital DTA	—		—
Admitted capital DTA	16,345,262	7,165,253	9,180,009
Total Admitted DTA	$ 90,916,300	$ 140,336,531	$ (49,420,231)

3.

DTL: Ordinary			
Investments		$ 5,722,037	$ (5,722,037)
Policyholder reserves		465,869	(465,869)
Gross DTL ordinary	—	6,187,906	(6,187,906)
DTL: Capital			
Investments	38,853,987	53,752,802	(14,898,815)
Gross DTL capital	38,853,987	53,752,802	(14,898,815)
Total DTL	38,853,987	59,940,708	(21,086,721)
Net adjusted DTA/(DTL)	$ 52,062,313	$ 80,395,823	$ (28,333,510)
Adjust for the change in deferred tax on unrealized gains/losses			(21,536,769)
Adjust for the change in nonadmitted deferred tax			65,252,974
Other adjustments			
Adjusted change in net deferred Income Tax			$ 15,382,695

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:

	2025 Tax effect	% of Pre-tax income $ 816,661,400	2024 Tax effect	% of Pre-tax income $ 505,103,980
Statutory tax	$ 171,498,894	21.00 %	$ 106,071,836	21.00 %
Tax preferred investments	(12,498,932)	(1.53)%	(16,011,938)	(3.17)%
Affiliated dividends	(1,794,660)	(0.22)%	(57,750,000)	(11.43)%
VA hedge losses reported in surplus	(15,588,291)	(1.91)%	(25,249,269)	(5.00)%
Interest maintenance reserve	31,421,468	3.85 %	(23,001,653)	(4.55)%
Removal of subsidiary	(148,875,543)	(18.23)%	—	— %
Prior period adjustment	(185,967)	(0.02)%	369,078	0.07 %
SSAP 108	10,908,330	1.34 %	22,240,474	4.40 %
Change in deferred tax on non-admitted assets	(48,029)	(0.01)%	(31,162)	(0.01)%
Foreign related investments	(2,040,388)	(0.25)%	(2,060,197)	(0.41)%
Amortization of inception gain	(4,396,527)	(0.54)%	(4,001,300)	(0.79)%
All other	(3,988,671)	(0.49)%	(260,393)	(0.05)%
Total statutory income tax	$ 67,105,972	8.22 %	$ 315,476	0.06 %
Federal and foreign income taxes incurred	82,488,667	10.10 %	(26,042,537)	(5.16)%
Change in net deferred income taxes	(15,382,695)	(1.88)%	26,358,013	5.22 %
Total statutory income tax	$ 67,105,972	8.22 %	$ 315,476	0.06 %

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

1. At December 31, 2025, the Company had $0 of net operating loss carryforwards, $0 of foreign tax credit carryovers, and $52,115,886 of capital loss carryforwards which expire 2030.

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:

2025	$ —
2024	$ —
2023	$ —

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $— as of December 31, 2025.

F. Consolidated Federal Income Tax Return

1. For the period ended July 1, 2025, the Company's federal income tax return was included in a consolidated tax return with its former direct parent, TR Re, Ltd. and TR Re's subsidiaries.

   The Company will file a stand alone federal income tax return for the period July 2, 2025 - December 31, 2025.

2. Federal Income Tax Allocation

   For the period ended December 31, 2025, the allocation of tax was subject to a written agreement with the Company's former direct parent, TR Re, Ltd.

G. Any federal or foreign income tax loss continengencies as determed in accourance with SSAP No.5 - Liabilities, Contingencies and Impairments of Assets with modifications provided in SSAP No. 101 Income Taxes with reasonable possibility that the total liability will significantly increase within 12 months of the reporting date

Not Applicable.

H. Repatriation Transition Tax RTT)

Not Applicable.

I. Alternative Minimum Tax (AMT) Credit

Not Applicable.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y for information regarding the corporate restructuring and change in affiliates.

B. The Company had no reportable transactions with affiliates in 2025 other than those already disclosed.

D. The Company reported $71,506,827 and $40,480,763 as receivables from parents, subsidiaries and affiliates as of December 31, 2025 and 2024, respectively. Amounts are settled in accordance with terms of the agreements.

On December 31, 2025, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026.

On December 31, 2025, TL loaned $300 million to TLI per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026.

On September 30, 2025, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 4.53% and the maturity date is December 31, 2025. On December 31, 2025, this loan was repaid plus accrued interest.

On September 30, 2025, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 4.53% and the maturity date is December 31, 2025. On December 31, 2025, this loan was repaid plus accrued interest.

On September 30, 2025, TL loaned $350 million to TLI per the cash management agreement. The interest rate of this loan is 4.53% and the maturity date is December 31, 2025. On November 17, 2025, this loan was repaid plus accrued interest.

On July 1, 2025, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan was 4.78% and the maturity date was September 30, 2025. On September 30, 2025, this loan was repaid plus accrued interest.

On July 1, 2025, TL loaned $350 million to TLI per the cash management agreement. The interest rate of this loan was 4.78% and the maturity date was September 30, 2025. On September 30, 2025, this loan was repaid plus accrued interest.

On March 31, 2025, TL loaned $100 million to TFG per the cash management agreement. The interest rate of this loan was 4.9169% and the maturity date was July 9, 2025. On June 5, 2025, this loan was repaid plus accrued interest.

On December 23, 2024, TL loaned $250 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 4.30% and the maturity date was December 22, 2025. On March 31, 2025, this loan was repaid plus accrued interest.

On December 5, 2024, TL loaned $150 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 4.30% and the maturity date was December 4, 2025. On March 31, 2025, this loan was repaid 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 was 5.06% and the maturity date was July 2, 2025. On March 31, 2025, this loan was repaid plus accrued interest.

On September 29, 2025, TLI contributed capital to TL totalling $375 million.

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 March 31, 2025, TL entered into an agreement among several subsidiaries of Talcott Financial Group, Ltd. to optimize the use of cash by facilitating the lending and borrowing of funds between the Company and its affiliates (the “Cash Management Agreement”). The aggregate individual and combined (with TLA) lending and borrowing amount permitted under the agreement for the Company is $1 billion.

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 $500 million in aggregate to the affiliates. TL may also borrow a total of $1.5 billion consisting of $500 million from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another. This agreement was terminated effective March 31, 2025.

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 $200 million in aggregate to the affiliates. TLA may also borrow a total of $600 million consisting of $200 million from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another. This agreement was terminated effective March 31, 2025.

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 and TLA. Effective March 31, 2025, the aggregate lending and borrowing amount permitted under the agreement was amended from $1 billion to a total of $500 million. 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. This agreement was terminated effective March 31, 2025.

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 Talcott Resolution Life, Inc.

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.

O. The Company does not have SCA or SSAP No. 48 entity losses that exceeds its investment in the SCA or SSAP No. No. 48 enity.

Note 11 - Debt

NOTES TO FINANCIAL STATEMENTS

A. The Company has no outstanding debt.

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 and carried at par. As of December 31, 2025 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 2025 , the Company's pledge limit is $432 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, 2025

		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	$ 431,613,337	$ 431,613,337	$ —

   2. 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	$ —

   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, 2025

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 376,097,806	$ 399,782,977	$—
2	Current Year General Account: Total Collateral Pledged	376,097,806	399,782,977	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	293,205,498	326,084,877	—

   11B(3)a1 (Column 2) should be equal to or less that 11B(3)b1 (Column 2)
   11B(3)a2 (Column 2) should be equal to or less that 11B(3)b2 (Column 2)

   11B(3)a3 (Column 2) should be equal to or less that 11B(3)b3 (Column 2)

   11B(3)a4 (Column 2) should be equal to or less that 11B(3)b4 (Column 2)

   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)	$ 378,546,655	$ 400,826,743	$ —
2.	Current Year General Account Maximum Collateral Pledged	378,546,655	400,826,743	—
3.	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	301,089,190	328,894,951	—

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

The Company had no borrowings from the FHLB as of December 31, 2025.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2025.

C. Unused Commitments and Lines of Credit for Financing Arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-term (contracts terminating in 12 months or less)	$ —	$ —	$ —	$ —
Long-Term (contracts terminating more than 12 months)	—	—	—	—
Total	$ —	$ —	$ —	$ —

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 2025 and 2024 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, 2025 and 2024.

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 2025 and 2024 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, Dividend Restrictions and Quasi-Reorganizations

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

B. The Company has no preferred shares authorized.

C. 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, TLI, the Company's dividend limitation under the holding company laws of Connecticut is $186,227,557 in 2026.

D. Two extraordinary dividends in the amount of $9 million and $723 million on July 1, 2025 were distributed by the Company to its parent TR Re.

On February 11, 2025, the Company requested approval from the Department for an extraordinary dividend totaling $125,000,000 to its parent TR Re. Permission was received on March 4, 2025, and the dividend was paid on March 11, 2025.

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

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

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

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

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

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $—, before tax.

K. The Company has no surplus notes outstanding.

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

M. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2025, the Company has outstanding commitments totaling $995,631,524 of which $436,651,265 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, $6,497,494 is related to commercial whole loans generally expected to fund in the first half of 2026 and $552,482,765 is related to various funding obligation associated with private placement securities.

2. 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, 2025 and 2024, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in 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 $1,021,000 and $1,511,515 in 2025 and 2024, respectively. The Company had a guaranty fund receivable of $1,366,378 and $1,360,742 as of December 31, 2025 and 2024, 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	$ 1,360,742
b. Decrease current year:	
Premium tax offsets applied	(104,654)
Premium tax offsets charged off/expired	1,926
c. Increase current year:	
Premium tax offsets accrued	108,364
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 1,366,378

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

a. Discount Rate Applied —%

b. The undiscounted and discounted amount of the 2025 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessments		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Insurance Company	$ —	$ —	$ 166,359	$ 166,359
American Network Insurance Company	—	—	9	9

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 2025 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 follows: Casey v. Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company, et al. 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. Plaintiff seeks 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.

Plaintiff alleges that Talcott Resolution breached a purported duty to safeguard their sensitive data from unauthorized access. The complaint asserts 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 the action.

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Such actions have alleged, for example, bad faith in the handling of insurance claims and improper sales practices in connection with the sale of insurance and investment products. Some of these actions also seek punitive damages. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses, will not be material to the financial condition of the Company. Nonetheless, given the large or indeterminate amounts sought in certain of these actions, and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the Company's financial condition, results of operations or cash flows in particular quarterly or annual periods.

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to Nassau Life Insurance Company for space occupied and equipment used by Talcott Companies was $710,686 and $790,545 in 2025 and 2024, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2026	$ 702,308
2.	2027	717,643
3.	2028	717,643
4.	2029	725,310
5	2030	740,645
6.	Thereafter	—
7.	Total (sum 1 through 6)	$ 3,603,549

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, 2025 and 2024.

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	
	2025	2024	2025	2024
a. Swaps	$ 1,802,734,191	$ 1,752,734,191	$ 1,790,300,000	$ 1,744,150,020
b. Futures	619,431,938	481,858,406	449,587,100	415730275
c. Options	15,981,287,250	8,040,757,250	5,927,275,000	1,615,821,986
d. Total (a+b+c)	$ 18,403,453,379	$ 10,275,349,847	$ 8,167,162,100	$ 3,775,702,281

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 as of December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2025 Direct Written Premium	2024 Direct Written Premium
Other TPA's (aggregate)					$ 14,108,351	$ 15,766,228
Total					$ 14,108,351	$ 15,766,228

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") 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, 2025					
(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	$ —	$ 2,968	$ 11,877	$ —	$ 14,845
Common stocks - unaffiliated	—	—	6,085	—	6,085
Cash equivalents	523,225	—	—	—	523,225
Total bonds and stocks	523,225	2,968	17,962	—	544,155
Derivative assets					
Macro hedge program	2,500	266,178	—	—	268,678
Total derivative assets	2,500	266,178	—	—	268,678
Separate Account assets [1]	29,428,518	39,464,010	40,077	—	68,932,605
Total assets accounted for at fair value	$ 29,954,243	$ 39,733,156	$ 58,039	$ —	$ 69,745,438
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ 53,830	$ 50,553	$ —	104,383
Macro hedge program	6,383	151,191	—	—	157,574
Total liabilities accounted for at fair value	$ 6,383	$ 205,021	$ 50,553	$ —	$ 261,957

[1] Excludes approximately $1.2 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 has 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, 2025:

(Amounts in thousands)	Fair Value As of 01 /01/ 2025	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/ 2025
Assets									
Preferred stocks - unaffiliated	$ 10,796	$ —	$ —	$ —	$ (6)	$ 1,287	$ (200)	$ —	$ 11,877
Common stocks - unaffiliated	9,585	—	—	—	(3,500)	—	—	—	6,085
Total bonds and stocks	20,381	—	—	—	(3,506)	1,287	(200)	—	17,962
Derivatives									
Macro hedge program	129,180	—	(129,180)	—	—	—	—	—	—
Total derivatives [3]	129,180	—	(129,180)	—	—	—	—	—	—
Separate Accounts	54,887	7,689	(12,060)	(336)	837	13,259	(10,419)	(13,781)	40,077
Total assets	$ 204,448	$ 7,689	$ (141,240)	$ (336)	$ (2,669)	$ 14,546	$ (10,619)	$ (13,781)	$ 58,039
Liabilities									
Derivatives									
Interest rate derivatives	$ (28,818)	$ —	$ —	$ —	$ (21,735)	$ —	$ —	$ —	$ (50,553)
Total derivatives [3]	(28,818)	—	—	—	(21,735)	—	—	—	(50,553)
Total liabilities	$ (28,818)	$ —	$ —	$ —	$ (21,735)	$ —	$ —	$ —	$ (50,553)

[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, 2025						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer credit obligations	$ 7,108,138	$ 7,983,972	$ —	$ 6,414,684	$ 693,454	$ —	$ —
Asset-backed securities - unaffiliated	2,547,697	2,578,990	—	2,014,395	533,302	—	—
Asset-backed securities - affiliated	102,012	101,189	—	51,702	50,310	—	—
Preferred stocks - unaffiliated	17,853	17,853	—	5,976	11,877	—	—
Common stocks - unaffiliated	6,085	6,085	—	—	6,085	—	—
Mortgage loans	893,146	940,275	—	—	893,146	—	—
Cash, cash equivalents and short-term investments -unaffiliated	967,100	967,043	663,126	303,214	760	—	—
Cash, cash equivalents and short-term investments - affiliated	600,000	600,000	—	—	600,000	—	—
Derivative-related assets	275,417	275,251	2,500	272,917	—	—	—
Contract loans	1,516,022	1,516,022	—	—	1,516,022	—	—
Surplus debentures	55,921	56,555	—	55,921	—	—	—
Capital Notes	13,461	12,494	—	13,461	—	—	—
Debt securities without credit enhancement	79,001	79,001	—	79,001	—	—	—
Residual tranches fixed income	139,788	112,924	—	19,244	120,544	—	—
Separate Account assets [1]	68,932,605	68,932,605	29,428,518	39,464,010	40,077	—	—
Total assets	$ 83,254,246	$ 83,387,575	$ 30,091,644	$ 48,694,525	$ 4,465,577	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (95,566)	$ (102,315)	$ —	$ —	$ (95,566)	$ —	$ —
Consumer notes	—	—	—	—	—	—	—
Derivative related liabilities	(397,544)	(262,847)	(6,383)	(340,608)	(50,553)	—	—
Separate Account liabilities	(68,932,605)	(68,932,605)	(29,428,518)	(39,464,010)	(40,077)	—	—
Total liabilities	$(69,425,715)	$ (69,297,767)	$ (29,434,901)	$ (39,804,618)	$ (186,197)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.2 billion as of December 31, 2025.

(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	$ 79,282,696	$ 30,066,403	$ 43,469,230	$ 4,788,113	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (102,746)	$ (102,746)	$ —	$ —	$ (102,746)	$ —	$ —
Derivative related liabilities	(293,926)	(149,886)	—	(106,780)	(43,106)	—	—
Separate Account liabilities	(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.

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, 2025, 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

On December 1, 2025, the Company entered into and closed on a reinsurance agreement with Metropolitan Life Insurance Company to reinsure $10 billion in variable annuity liabilities, comprised of general account funds withheld coinsurance reserves of$1.6 billion and separate account modified coinsurance reserves of $8.4 billion. The Company recognized a deferred gain on reinsurance on this transaction totaling $203 million, after tax, which will be amortized into income on a straight-line basis over 9 years.

On July 1, 2025, the Company entered into a reinsurance agreement on a coinsurance and modified coinsurance basis with TLA (the "TL/TLA Reinsurance Agreement"), pursuant to which the Company assumed certain variable annuity and payout reserves from TLA. As a result, the Company recorded insurance reserves totaling $1.1 billion assumed on a coinsurance basis and IMR balances totaling approximately $21 million. The Company also recorded assumed premiums totaling $19.5 billion, partially offset by reserve adjustments on reinsurance of $18.3 billion for insurance reserves assumed on a modified coinsurance basis. Additionally, the Company paid a ceding commission of $300 million (before tax) to TLA and recorded an after-tax loss of $237 million.

In July 2025, the Company contributed 100% of the issued and outstanding shares of Talcott Resolution International Life Reassurance Corporation ("TIL"), valued at $13 million , to TLA. The investment in TIL is non admitted since TIL is not audited.

In July 2025, TR Re distributed 100% of the issued and outstanding shares of the Company to TLI, which then became the Company's direct parent.

The Company had no other significant changes.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State and Federal 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, 2025:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 477,711.38	$ 542,513.50	$ 545,941.71	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized loan obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 477,711.38	$ 542,513.50	$ 545,941.71	$ —

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 gross of reinsured balances.

   Interest rates did not change during the reporting year. Between January 1, 2025 and December 31, 2025, 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, 2025		December 31, 2024	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	9	$ 805,019	11	$ 332,192
b. 13 to 24 Months	6	151,322	6	145,342
c. 25 to 37 Months	5	141,138	5	162,468
d. 38 to 48 Months	4	111,618	6	203,788
e. 49 to 60 Months	6	196,681	7	244,448
f. Over 60 Months	300	5,991,073	334	6,793,102
g. Total	330	$ 7,396,851	369	$ 7,881,340

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	369	$ 7,881,340	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	15	953,696	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	30,441	—	—
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	54	1,468,626	—	—
g. Number/balance of retained asset accounts at the end of the year	330	$ 7,396,851	—	$ —

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	$	206,249,322
(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 %

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

The Company had no net negative (disallowed) Interest Maintenance Reserve (IMR).

Note 22 - Events Subsequent

On December 30, 2025, the Company executed a funding agreement with a special purpose vehicle for $400 million, with an effective date of January 7, 2026, when the initial funding occurred. The funding agreements are considered deposit-type contracts for U.S. Statutory reporting purposes. The Company recorded a deposit liability in line 3, *Liability for deposit-type contracts*, in the financial statements in the amout of the funding on the effective date.

The Company had no other material subsequent events through the filing date of March 1, 2026.

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, 2025 and 2024, 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 $5,048,554 and $5,213,542, respectively.

    b. For the years ended December 31, 2025 and 2024, the total amount of reinsurance credit taken for this agreement was $6,390,574 and $6,599,420, 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, 2025 (excluding those agreements reflected in Section 2 above) is estimated to be $437,000,000 (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 reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as::

1	Claims incurred	$ (109,229,208)
2	Claims adjustment expenses incurred	—
3	Premiums earned	6,358,535,853
4	Other	(6,229,306,645)

5	Company	Amount
	TR Re, Ltd	$ 20,000,000
	Berkshire Hathaway Life Insurance Company of Nebraska	$ —
	Swiss Re Life & Health America Inc.	$ —
	Lincoln National Life Insurance Company (The)	$ —
	SCOR Global Life Reinsurance Company of Delaware	$ —

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 $4,037,603 and $3,630,019 for the years ended December 31, 2025 and 2024, 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 2025 and 2024, the Company paid policyholder dividends in the amount of $1,911,239 and $3,706,798, 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 Annuity 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, 2025, the Company had $19,726,295 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 $106,976 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 Type Liabilities by Withdrawal Characteristics

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2025 (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	$ —	$ 699,615,680	$ —	$ 699,615,680	3 %
b.. At book value less current surrender charge of 5% or more	578,628	—	—	578,628	0 %
c. At fair value	—	—	8,135,827,334	8,135,827,334	36 %
d. Total with market value adjustment or at fair value	578,628	699,615,680	8,135,827,334	8,836,021,642	39 %
e. At book value without adjustment (minimal or no charge or adjustment)	8,854,357,447	—	—	8,854,357,447	40 %
2. Not subject to discretionary withdrawal	4,491,747,744	—	171,669,316	4,663,417,060	21 %
3. Total (gross)	13,346,683,819	699,615,680	8,307,496,650	22,353,796,149	100 %
4. Reinsurance ceded	745,434,336	587,645,139	—	1,333,079,475	
5. Total (net)	$ 12,601,249,483	$ 111,970,541	$ 8,307,496,650	$21,020,716,674	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 289,314	$ —	$ —	$ 289,314	

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	$ 2,987,990,547	$ 758,688,887	$ —	$ 3,746,679,434	28 %
b.. At book value less current surrender charge of 5% or more	352	—	—	352	0 %
c. At fair value	—	—	7,354,620,684	7,354,620,684	56 %
d. Total with market value adjustment or at fair value	2,987,990,899	758,688,887	7,354,620,684	11,101,300,470	84 %
e. At book value without adjustment (minimal or no charge or adjustment)	211,539,111	—	—	211,539,111	2 %
2. Not subject to discretionary withdrawal	1,594,997,327	—	279,362,624	1,874,359,951	14 %
3. Total (gross)	4,794,527,337	758,688,887	7,633,983,308	13,187,199,532	100 %
4. Reinsurance ceded	3,488,386,467	637,263,928	—	4,125,650,395	
5. Total (net)	$ 1,306,140,870	$ 121,424,959	$ 7,633,983,308	$ 9,061,549,137	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 176	$ —	$ —	$ 176	

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	$ 1,172,619,015	$ —	$ —	$ 1,172,619,015	12 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0 %
c. At fair value	—	—	7,689,538,512	7,689,538,512	81 %
d. Total with market value adjustment or at fair value	1,172,619,015	—	7,689,538,512	8,862,157,527	93 %
e. At book value without adjustment (minimal or no charge or adjustment)	201,545,958	—	—	201,545,958	2 %
2. Not subject to discretionary withdrawal	456,221,514	—	—	456,221,514	5 %
3. Total (gross)	1,830,386,487	—	7,689,538,512	9,519,924,999	100 %
4. Reinsurance ceded	1,728,071,157	—	—	1,728,071,157	
5. Total (net)	$ 102,315,330	$ —	$ 7,689,538,512	$ 7,791,853,842	
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)	$ 13,900,490,106
2. Exhibit 5, Supplementary Contract Section, Total (net)	6,900,246
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	102,315,331
4. Subtotal	14,009,705,683
5. Exhibit 3, Annuities Section, Total (net)	$ 16,174,875,459
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)	7,689,538,512
11. Subtotal	23,864,413,971
12. Combined total	$ 37,874,119,654

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life insurance actuarial reserves by withdrawal characteristics as of December 31, 2025 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	$ 42,064,370	$ 42,064,370	$ 49,934,680
b. Universal Life	2,669,168,808	2,666,921,021	2,642,851,055
c. Universal Life with Secondary Guarantees	398,764,585	370,154,707	1,498,154,759
d. Indexed Universal Life	27,977,773	26,454,615	29,495,829
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	567,223	622,763
g. Other Permanent Cash Value Life Insurance	26,766,283	27,360,322	27,841,730
h. Variable Life	—	—	—
i. Variable Universal Life	92,592,779	92,579,411	150,345,589
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ 95,807,759
b. Accidental Death Benefits	XXX	XXX	3,317
c. Disability - Active Lives	XXX	XXX	2,626
d. Disability - Disabled Lives	XXX	XXX	8,194,607
e. Miscellaneous Reserves	XXX	XXX	92,859,490
3. Total (gross: direct + assumed)	3,257,334,598	3,226,101,669	4,596,114,204
4. Reinsurance Ceded	1,118,925,887	1,086,558,512	2,456,407,768
5. Total (net) (3) - (4)	$ 2,138,408,711	$ 2,139,543,157	$ 2,139,706,436

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	134,737,016	134,737,016	147,450,461
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	41,946,819,831	41,946,819,831	41,945,883,765
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)	42,081,556,847	42,081,556,847	42,093,334,226
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	$ 42,081,556,847	$ 42,081,556,847	$ 42,093,334,226

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)	$ 2,139,706,436
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)	32,185,183
6. Subtotal	2,171,891,619
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	$ 42,093,334,226
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	42,093,334,226
11. Combined Total ((6) and (10))	$ 44,265,225,845

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

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

	2025	
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	397,354	428,099
Group life	55,827	53,633
Total	$ 453,181	$ 481,732

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $70,121,473,179 and $66,608,458,521 as of December 31, 2025 and 2024, 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, 2025 and 2024, the Company's Separate Account statement included legally insulated assets of $69,648,776,690 and $66,089,255,206, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2025		December 31, 2024	
Product Lines	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	$ 8,463,336,117	$ —	$ 8,514,095,741	$ —
Group variable annuities	14,905,569,009	—	14,784,625,257	—
Variable life insurance	931,725,134	—	879,907,103	—
Group life insurance	45,044,170,399	—	41,582,360,505	—
Group annuities	303,976,031	—	328,266,600	
Modified guarantee contracts	—	472,696,486	—	519,203,315
Total	$ 69,648,776,690	$ 472,696,486	$ 66,089,255,206	$ 519,203,315

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, 2025, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $234,378,337. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2025	$ 1,180,407
b.	2024	$ 1,222,478
c.	2023	$ 1,226,062
d.	2022	$ 1,314,901
e.	2021	$ 1,591,846

   As of December 31, 2025, 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, 2025, 2024, 2023,and 2022 were $0.

4. During 2025 and 2024 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 $957,218,473 and $935,566,462 for the years ended December 31, 2025 and 2024, 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, 2025 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, 2025	$ —	$ —	$ 0	$ 1,536,545,901	$ 1,536,545,901
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ 222,363,568	$ 392,860,730	$ 65,313,986,635	$ 65,929,210,933
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 222,363,568	$ 392,860,730	$ 65,313,986,635	$ 65,929,210,933
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	222,363,568	158,482,393	32,999,779,352	33,380,625,313
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	24,109,071,050	24,109,071,050
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	7,988,482,630	7,988,482,630
5. Subtotal	—	222,363,568	158,482,393	65,097,333,032	65,478,178,993
b. Not subject to discretionary withdrawal	—	—	234,378,337	216,653,603	451,031,940
c. Total	$ —	$ 222,363,568	$ 392,860,730	$ 65,313,986,635	$ 65,929,210,933
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

	December 31, 2025	December 31, 2024
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	$ 949,122,802	$ 913,070,205
b. Transfer from Separate Accounts	3,031,369,178	3,059,737,292
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,082,246,376)	(2,146,667,087)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	9,915,145	(9,887,460)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	$ (2,072,331,231)	$ (2,156,554,547)

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 [X] No [ ] N/A [ ]

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control ..... %
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 [ ] No [X]

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

The Code of Ethics was last updated on October 29, 2025, for non-substantive changes and to bring it in alignment with our Travel and Entertainment policy. .....

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 ..... $ 350,000,000
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 ..... $ 300,000,000
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: ..... $ 4,120,832

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	$ 202,976,149
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	$ 4,458,580
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 559,076,204
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 399,782,977
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
JP Morgan Chase Bank, N.A.	4 Chase MetroTech 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, New York, NY 10007	The assets are held in a coinsurance trust at BNY, as trustee, and the Company maintains this trust as grantor.

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
MetLife Investment Management, LLC	U

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

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 [ ] N/A [ ]

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 Registered With	4 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	SEC	DS
104559	Pacific Investment Management Company, LLC	SEC	NO
317703	Sixth Street Insurance Solutions, LP	SEC	DS
310871	Hunter Point Capital GPFS LP	SEC	NO
142463	MetLife Investment Management, LLC	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 Issuer Credit Obligations	7,983,971,579	7,108,138,152	(875,833,427)
31.2 Asset-Backed Securities	2,680,178,768	2,649,708,134	(30,470,634)
31.3 Preferred stocks	17,853,136	17,853,139	3
31.4 Totals	10,682,003,483	9,775,699,425	(906,304,058)

31.5 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? ..... $ 272,258

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	 122,906
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 1,713,828

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	 698,620
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 11,524

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.	 11,524
.....	.....

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. ..... $ 807,360

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. ..... $ 1,076,534

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 ..... $ 137,524

1.65 Total incurred claims ..... $ 118,627

1.66 Number of covered lives 22

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 ..... $ 669,836

1.75 Total incurred claims ..... $ 957,907

1.76 Number of covered lives 273

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	36,651,222,595	145,315,988
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	16,468,357,827	13,702,651,046
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? ..... $ 205,002,353

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 ..... $ 92,072,298
7.2 Total Incurred Claims ..... $ 486,206,928
7.3 Number of Covered Lives 279,861

*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	$ 1,076,534,980

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 34,053,807,913
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 595,963,813
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 17,321,773,157
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 17,917,736,970
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 16,136,070,943

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
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)	$ .....

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	$ 42,008,922,407
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 1,542,644,645
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 23,666,488,825
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 25,209,133,470
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 16,799,788,937

	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 $ 13,252,554

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: $ 911,535,846

14.1 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.

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

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 - 99,999		
14.43	$100,000 - 249,999		
14.44	$250,000 - 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
19.1 How often are regular meetings of the governing body held?
19.2 When was the last regular meeting of the governing body held?
19.3 When and where will the next regular or special meeting of the governing body be held?
19.4 How many members of the governing body attended the last regular meeting?
19.5 How many of the same were delegates of the subordinate branches?
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?

NONE

25. Is a medical examination required before issuing [illegible] to applica[illegible]? Yes [ ] No [ ]
26. Are applicants admitted to membership without fi[illegible] with and b[illegible] of a[illegible] branch by ballot and initiation? Yes [ ] No [ ]
27.1 Are notices of the payments required sent to the [illegible] Yes [ ] No [ ] N/A [ ]
27.2 If yes, do the notices state the purpose for which [illegible] money[illegible] to be [illegible] Yes [ ] No [ ]
28. What proportion of first and subsequent year's payments may be used for management expenses?
    28.11 First Year %
    28.12 Subsequent Years %
29.1 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 [ ]
29.2 If so, what amount and for what purpose? $
30.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
30.2 If yes, at what age does the benefit commence?
31.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
31.2 If yes, when?
32. 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 [ ]
33.1 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 [ ]
33.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
33.3 If yes, explain
34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
34.2 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 [ ]
35. 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 [ ]
36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
36.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding [illegible] [illegible]ns th[illegible] main[illegible] surp[illegible]?

NONE

Date	Outstanding Lien Amount
Total	

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 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	45,934,562	46,499,321	47,109,598	48,068,951	49,562,732
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,277,251	3,545,019	3,810,127	4,044,693	4,170,863
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	46,848,053	46,708,752	45,817,565	45,855,729	47,877,264
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	96,059,866	96,753,092	96,737,290	97,969,373	101,610,859
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)	30,708,985	(53,597,983)	(42,317,190)	(54,349,787)	(43,219,041)
15.	Group life (Line 20.4, Col. 3)	24,408,059	(74,948,210)	(82,071,042)	(52,118,478)	(67,032,400)
16.	Individual annuities (Line 20.4, Col. 4)	36,595,712,355	273,830,896	275,563,623	1,535,697,275	1,909,477,409
17.	Group annuities (Line 20.4, Col. 5)	393,196	31,285	135,248	171,228	(638,188,652)
18.	Accident & Health (Line 20.4, Col. 6)			99	57	249
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	36,651,222,595	145,315,988	151,310,737	1,429,400,295	1,161,037,565
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	19,380,519,931	17,805,191,957	18,744,939,265	20,065,674,789	19,699,623,843
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,962,800,829	16,065,324,125	16,556,906,689	17,327,187,300	17,546,167,678
23.	Aggregate life reserves (Page 3, Line 1)	16,079,281,972	13,446,466,900	13,970,589,650	14,230,413,078	14,527,202,742
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	75,441	79,412	103,128	109,659	115,431
25.	Deposit-type contract funds (Page 3, Line 3)	102,315,332	102,746,324	111,106,643	118,963,688	130,956,737
26.	Asset valuation reserve (Page 3, Line 24.01)	228,965,957	250,517,374	271,325,822	260,851,937	233,880,175
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)	1,412,029,102	1,734,177,832	2,182,342,576	2,732,797,489	2,147,766,165
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	771,811,971	89,361,221	59,137,073	165,232,688	(261,836,039)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,546,689,384	2,005,870,612	2,460,968,139	2,991,634,828	2,337,865,925
31.	Authorized control level risk - based capital	187,265,125	206,050,322	230,817,783	276,035,250	265,112,911
	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)	65.5	65.2	67.3	65.0	71.4
33.	Stocks (Lines 2.1 and 2.2)	0.1	4.0	5.2	5.5	4.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.8	6.6	6.5	7.2	6.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)				0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	9.6	8.1	5.7	6.5	5.1
37.	Contract loans (Line 6)	9.3	8.9	8.1	7.2	7.3
38.	Derivatives (Page 2, Line 7)	1.7	1.0	1.2	2.7	1.4
39.	Other invested assets (Line 8)	5.4	4.3	4.7	4.0	3.5
40.	Receivables for securities (Line 9)	0.6		0.0	0.4	0.3
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	1.9	2.0	1.2	1.5	0.0
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 9 + 15, Col. 1)	126,188,712	89,578,641	35,870,756	4,352,978	
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),		639,760,950	916,174,503	1,012,459,191	835,517,009
47.	Affiliated mortgage loans on real estate					
48.	All other affiliated	168,620,044	82,879,077	43,161,171		
49.	Total of above Lines 44 to 48	294,808,756	812,218,668	995,206,430	1,016,812,169	835,517,009
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	178,129,452	125,776,505	122,492,694	127,147,125	130,949,226
52.	Total admitted assets (Page 2, Line 28, Col. 3)	89,501,993,110	84,413,650,478	84,116,367,477	84,573,583,683	100,902,031,328
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	699,838,539	986,757,628	767,388,679	680,253,422	558,161,785
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	547,945,174	(100,287,426)	(445,895,006)	(135,765,350)	(97,121,688)
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(757,247,434)	(463,467,201)	(133,182,997)	88,192,673	174,378,224
56.	Total of above Lines 53, 54 and 55	490,536,279	423,003,001	188,310,676	632,680,745	635,418,321
	Benefits and Reserve Increases (Page 6)					
57.	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)	5,023,885,396	3,550,715,769	3,086,243,729	2,482,334,471	2,370,932,025
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	8,600	12,900	21,600	19,800	21,933
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	18,414,583	(1,300,414)	16,363,552	10,243,584	6,747,304
60.	Increase in A & H reserves (Line 19, Col. 6)	(3,971)	(23,717)	(6,531)	(5,772)	(41,662)
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,911,239	3,706,798	2,654,998	3,228,662	3,103,689
	Operating Percentages					
62.	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	2.9	115.1	65.4	10.4	97.5
63.	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	1.0	1.2	1.1	1.1	0.8
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)			15,221.2	24,610.5	(7,923.3)
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
66.	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)
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	84,041	92,312	124,728		XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	79,412	103,128	109,659		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)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)	(73,772)	(197,818)	(852,641)	(880,187)	(1,185,583)
73.	Individual term life (Page 6.1, Col. 4)					
74.	Individual indexed life (Page 6.1, Col. 5)					
75.	Individual universal life (Page 6.1, Col. 6)	3,156,991	8,342,056	(1,936,100)	(1,884,120)	(4,398,243)
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(2)	(1)	(1)		2
77.	Individual variable life (Page 6.1, Col. 8)					
78.	Individual variable universal life (Page 6.1, Col. 9)	6,832,217	(440,805)	(1,350,328)	(759,772)	(2,501,406)
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)	(346,757)	(7,064)	(1,033)	(1,130)	15,442
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)					
83.	Group term life (Page 6.2, Col. 3)					
84.	Group universal life (Page 6.2, Col. 4)	5,664,424	6,311,747	2,286,909	1,495,504	521,959
85.	Group variable life (Page 6.2, Col. 5)					
86.	Group variable universal life (Page 6.2, Col. 6)	13,359,489	11,702,080	9,323,750	3,724,763	16,815,255
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)					
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	29,471,512	23,363,927	12,918,579	22,925,751	24,332,674
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	103,771,136	51,745,028	57,796,611	91,186,706	(679,130,845)
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(43,890,565)	138,739,925	343,577,119	184,144,363	151,382,052
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(16,996,901)	62,184,963	64,269,439	49,942,748	35,936,414
95.	Individual other annuities (Page 6.3, Col. 7)	296,158,531	179,197,603	29,879,413	86,777,142	4,207,965
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	(12,085,000)	(12,030,175)	(14,208,349)	(14,002,661)	(17,683,291)
97.	Group deferred indexed annuities (Page 6.4, Col. 3)					
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	(11,802)	1,264,240	(721,425)	(2,415)	(5,416)
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)			44	316	2,444
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	33,151,286	69,538,493	81,370,081	95,647,668	7,998,888
101.	Group other annuities (Page 6.4, Col. 7)	(143,334,598)	(188,662,345)	(133,678,947)	21,615,629	(132,169,075)
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)					
112.	A & H-long-term care (Page 6.5, Col. 12)					
113.	A & H-other (Page 6.5, Col. 13)	4,656	21,215	(2,158)	(10,544)	34,583
114.	Aggregate of all other lines of business (Page 6, Col. 8)	(88,603,286)	280,360,874	122,821,080	38,416,295	130,223,656
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	186,227,559	631,433,943	571,492,043	578,336,056	(465,602,525)

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: .....

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			284,523	50,044,340			194	93,249	46,708,752	96,753,092
2. Issued during year										
3. Reinsurance assumed			2	19						19
4. Revived during year			16	5,827						5,827
5. Increased during year (net)			1	173,257				25	705,040	878,297
6. Subtotals, Lines 2 to 5			19	179,103				25	705,040	884,143
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)			284,542	50,223,443			194	93,274	47,413,792	97,637,235
Deductions during year:										
10. Death			2,930	472,288			XXX	1,751	495,384	967,672
11. Maturity			137	7,951			XXX			7,951
12. Disability							XXX			
13. Expiry			7	456						456
14. Surrender			776	188,199				295	45,229	233,428
15. Lapse			1,011	326,985				6	3,015	330,000
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				15,751				632	22,111	37,862
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			4,861	1,011,630				2,684	565,739	1,577,369
21. In force end of year (b) (Line 9 minus Line 20)			279,681	49,211,813			194	90,590	46,848,053	96,059,866
22. Reinsurance ceded end of year	XXX		XXX	15,156,192	XXX		XXX	XXX	4,839,130	19,995,322
23. Line 21 minus Line 22	XXX		XXX	34,055,621	XXX	(a)	XXX	XXX	42,008,923	76,064,544
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	999
25. Other paid-up insurance			6,039	46,297
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			4,191	3,257,624
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	
31. Totals (Lines 27 to 30)			4,191	3,257,624
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	666	19,625
34. Totals, whole life and endowment			274,824	45,934,562
35. Totals (Lines 31 to 34)			279,681	49,211,811

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			48,394,262	817,549
38. Credit life (group and individual)				
39. Group			46,848,052	
40. Totals (Lines 36 to 39)			95,242,314	817,549

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			86,727	46,669,937

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	16,733

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 spouse 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			4,734	453,605				
49. Disability income			182	162				
50. Extended benefits			XXX	XXX				
51. Other							3,862	178,115
52. Total		(a)	4,916	(a) 453,767		(a)	3,862	(a) 178,115

(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	91			
2.	Issued during year				
3.	Reinsurance assumed	422			
4.	Increased during year (net)				87
5.	Total (Lines 1 to 4)	513			87
	Deductions during year:				
6.	Decreased (net)	18			87
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	18			87
9.	In force end of year (line 5 minus line 8)	495			
10.	Amount on deposit		(a)		(a)
11.	Income now payable	495			
12.	Amount of income payable	(a) 779,332	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	31,316	519,310	473	53,195
2.	Issued during year	4,593	320	3	69
3.	Reinsurance assumed	7,368	250,650	4	4
4.	Increased during year (net)		5	1	
5.	Totals (Lines 1 to 4)	43,277	770,285	481	53,268
	Deductions during year:				
6.	Decreased (net)	1,853	74,297	300	12,443
7.	Reinsurance ceded			(291)	(18,370)
8.	Totals (Lines 6 and 7)	1,853	74,297	9	(5,927)
9.	In force end of year (line 5 minus line 8)	41,424	695,988	472	59,195
	Income now payable:				
10.	Amount of income payable	(a) 298,002,560	XXX	XXX	(a) 176,342,534
	Deferred fully paid:				
11.	Account balance	XXX	(a) 36,879,612,103	XXX	(a) 376,059,160
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 7,953,546	XXX	(a) 19,586,188,378

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					210	349
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	210	XXX
	Deductions during year:						
6.	Conversions	XXX	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	XXX	XXX		XXX	31	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	31	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	179	(a) 297

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	369	
2.	Issued during year	15	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	384	
	Deductions During Year:		
6.	Decreased (net)	54	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	54	
9.	In force end of year (line 5 minus line 8)	330	
10.	Amount of account balance	(a) 7,396,852	(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	112,707,866
2.	Current year's realized pre-tax capital gains/(losses) of $ (63,832,886) transferred into the reserve net of taxes of $ (13,404,906)	(50,427,982)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	210,115,920
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	272,395,804
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	9,656,820
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	262,738,984

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	15,386,430	(9,473,367)	3,743,757	9,656,820
2. 2026	12,695,044	(10,285,760)	8,153,476	10,562,760
3. 2027	11,286,019	(8,879,270)	9,182,309	11,589,058
4. 2028	10,164,384	(7,195,736)	10,239,641	13,208,289
5. 2029	8,256,072	(5,442,323)	10,764,310	13,578,059
6. 2030	6,049,790	(3,555,476)	11,489,654	13,983,968
7. 2031	3,428,076	(2,350,288)	11,970,538	13,048,326
8. 2032	3,308,530	(1,908,515)	12,719,070	14,119,085
9. 2033	5,463,930	(1,406,454)	13,394,535	17,452,011
10. 2034	6,554,133	(911,234)	13,288,680	18,931,579
11. 2035	6,107,487	(343,926)	12,652,320	18,415,881
12. 2036	5,433,139	(66,805)	11,725,332	17,091,666
13. 2037	4,665,375	(75,553)	10,518,863	15,108,685
14. 2038	4,115,109	(76,129)	9,267,340	13,306,320
15. 2039	3,436,560	(86,970)	8,519,891	11,869,481
16. 2040	2,816,200	(92,945)	8,087,931	10,811,186
17. 2041	2,017,318	(80,560)	7,547,008	9,483,766
18. 2042	1,721,326	(49,754)	6,685,164	8,356,736
19. 2043	1,391,613	(11,987)	6,083,570	7,463,196
20. 2044	1,075,456	20,501	5,308,162	6,404,119
21. 2045	630,443	59,949	4,774,287	5,464,679
22. 2046	157,566	96,740	4,066,045	4,320,351
23. 2047	(381,676)	146,127	3,377,514	3,141,965
24. 2048	(634,637)	185,539	2,701,317	2,252,219
25. 2049	(645,900)	237,191	1,950,155	1,541,446
26. 2050	(602,064)	291,107	1,044,490	733,533
27. 2051	(658,529)	289,272	503,347	134,090
28. 2052	(414,447)	229,423	228,673	43,649
29. 2053	(93,428)	169,573	71,721	147,866
30. 2054	(21,452)	104,736	42,298	125,582
31. 2055 and Later		34,912	14,522	49,434
32. Total (Lines 1 to 31)	112,707,867	(50,427,982)	210,115,920	272,395,805

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	116,315,624	6,052,636	122,368,260	940,321	127,208,799	128,149,120	250,517,380
2. Realized capital gains/(losses) net of taxes - General Account	(1,173,589)	655,871	(517,718)		18,584,582	18,584,582	18,066,864
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	402,834		402,834	(2,369,999)	(53,306,026)	(55,676,025)	(55,273,191)
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	24,679,773	1,725,353	26,405,126		127,806	127,806	26,532,933
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	140,224,642	8,433,860	148,658,502	(1,429,678)	92,615,162	91,185,484	239,843,986
9. Maximum reserve	118,831,549	8,994,491	127,826,040	249,819	134,308,835	134,558,654	262,384,694
10. Reserve objective	69,293,277	6,922,065	76,215,342	231,819	133,989,844	134,221,663	210,437,005
11. 20% of (Line 10 - Line 8)	(14,186,273)	(302,359)	(14,488,632)	332,299	8,274,936	8,607,236	(5,881,396)
12. Balance before transfers (Lines 8 + 11)	126,038,369	8,131,501	134,169,870	(1,097,379)	100,890,098	99,792,720	233,962,590
13. Transfers	(862,990)	862,990					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(6,343,831)		(6,343,831)	1,347,198		1,347,198	(4,996,633)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	118,831,548	8,994,491	127,826,039	249,819	100,890,098	101,139,918	228,965,957

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	1,219,024,530	XXX	XXX	1,219,024,530	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	533,720,134	XXX	XXX	533,720,134	0.0002	106,744	0.0007	373,604	0.0013	693,836
2.2	1	NAIC Designation Category 1.B	217,257,645	XXX	XXX	217,257,645	0.0004	86,903	0.0011	238,983	0.0023	499,693
2.3	1	NAIC Designation Category 1.C	417,525,166	XXX	XXX	417,525,166	0.0006	250,515	0.0018	751,545	0.0035	1,461,338
2.4	1	NAIC Designation Category 1.D	321,917,499	XXX	XXX	321,917,499	0.0007	225,342	0.0022	708,218	0.0044	1,416,437
2.5	1	NAIC Designation Category 1.E	592,854,066	XXX	XXX	592,854,066	0.0009	533,569	0.0027	1,600,706	0.0055	3,260,697
2.6	1	NAIC Designation Category 1.F	1,463,860,228	XXX	XXX	1,463,860,228	0.0011	1,610,246	0.0034	4,977,125	0.0068	9,954,250
2.7	1	NAIC Designation Category 1.G	1,932,116,350	XXX	XXX	1,932,116,350	0.0014	2,704,963	0.0042	8,114,889	0.0085	16,422,989
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	5,479,251,086	XXX	XXX	5,479,251,086	XXX	5,518,282	XXX	16,765,071	XXX	33,709,240
3.1	2	NAIC Designation Category 2.A	1,455,939,824	XXX	XXX	1,455,939,824	0.0021	3,057,474	0.0063	9,172,421	0.0105	15,287,368
3.2	2	NAIC Designation Category 2.B	1,414,752,553	XXX	XXX	1,414,752,553	0.0025	3,536,881	0.0076	10,752,119	0.0127	17,967,357
3.3	2	NAIC Designation Category 2.C	978,779,095	XXX	XXX	978,779,095	0.0036	3,523,605	0.0108	10,570,814	0.0180	17,618,024
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	3,849,471,472	XXX	XXX	3,849,471,472	XXX	10,117,960	XXX	30,495,355	XXX	50,872,749
4.1	3	NAIC Designation Category 3.A	42,061,052	XXX	XXX	42,061,052	0.0069	290,221	0.0183	769,717	0.0262	1,102,000
4.2	3	NAIC Designation Category 3.B	32,250,664	XXX	XXX	32,250,664	0.0099	319,282	0.0264	851,418	0.0377	1,215,850
4.3	3	NAIC Designation Category 3.C	714,748	XXX	XXX	714,748	0.0131	9,363	0.0350	25,016	0.0500	35,737
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	75,026,465	XXX	XXX	75,026,465	XXX	618,866	XXX	1,646,151	XXX	2,353,587
5.1	4	NAIC Designation Category 4.A	13,451,949	XXX	XXX	13,451,949	0.0184	247,516	0.0430	578,434	0.0615	827,295
5.2	4	NAIC Designation Category 4.B	369,295	XXX	XXX	369,295	0.0238	8,789	0.0555	20,496	0.0793	29,285
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	13,821,245	XXX	XXX	13,821,245	XXX	256,305	XXX	598,930	XXX	856,580
6.1	5	NAIC Designation Category 5.A	3,073,054	XXX	XXX	3,073,054	0.0472	145,048	0.0846	259,980	0.1410	433,301
6.2	5	NAIC Designation Category 5.B	13,876,884	XXX	XXX	13,876,884	0.0663	920,037	0.1188	1,648,574	0.1980	2,747,623
6.3	5	NAIC Designation Category 5.C	10,603,706	XXX	XXX	10,603,706	0.0836	886,470	0.1498	1,588,435	0.2496	2,646,685
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	27,553,644	XXX	XXX	27,553,644	XXX	1,951,555	XXX	3,496,989	XXX	5,827,609
7.	6	NAIC 6	1,906	XXX	XXX	1,906	0.0000		0.2370	452	0.2370	452
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	10,664,150,347	XXX	XXX	10,664,150,347	XXX	18,462,968	XXX	53,002,947	XXX	93,620,216
		PREFERRED STOCKS										
10.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High quality	5,975,710	XXX	XXX	5,975,710	0.0021	12,549	0.0064	38,245	0.0106	63,343
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	11,863,253	XXX	XXX	11,863,253	0.0630	747,385	0.1128	1,338,175	0.1880	2,230,292
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)	17,853,136	XXX	XXX	17,853,136	XXX	760,281	XXX	1,377,230	XXX	2,294,792

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	48,427,833	XXX	XXX	48,427,833	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		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		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		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A	600,000,000	XXX	XXX	600,000,000	0.0069	4,140,000	0.0183	10,980,000	0.0262	15,720,000
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)	600,000,000	XXX	XXX	600,000,000	XXX	4,140,000	XXX	10,980,000	XXX	15,720,000
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B	3,985	XXX	XXX	3,985	0.0238	95	0.0555	221	0.0793	316
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	3,985	XXX	XXX	3,985	XXX	95	XXX	221	XXX	316
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	755,249	XXX	XXX	755,249	0.0836	63,139	0.1498	113,136	0.2496	188,510
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	755,249	XXX	XXX	755,249	XXX	63,139	XXX	113,136	XXX	188,510
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)	649,187,067	XXX	XXX	649,187,067	XXX	4,203,234	XXX	11,093,357	XXX	15,908,826
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	6,261,440	XXX	XXX	6,261,440	0.0005	3,131	0.0016	10,018	0.0033	20,663
27.	1	Highest quality	6,272,719	XXX	XXX	6,272,719	0.0005	3,136	0.0016	10,036	0.0033	20,700
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments	12,534,159	XXX	XXX	12,534,159	XXX	6,267	XXX	20,055	XXX	41,363
34.		Total (Lines 9 + 17 + 25 + 33)	11,343,724,710	XXX	XXX	11,343,724,710	XXX	23,432,750	XXX	65,493,589	XXX	111,865,197

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	750,867,286		XXX	750,867,286	0.0011	825,954	0.0057	4,279,944	0.0074	5,556,418
44.		Commercial mortgages - all other - CM2 - high quality	157,855,081		XXX	157,855,081	0.0040	631,420	0.0114	1,799,548	0.0149	2,352,041
45.		Commercial mortgages - all other - CM3 - medium quality	31,552,704		XXX	31,552,704	0.0069	217,714	0.0200	631,054	0.0257	810,904
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)	940,275,071		XXX	940,275,071	XXX	1,675,088	XXX	6,710,546	XXX	8,719,363

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	264,799	XXX	XXX	264,799	0.0000		0.1580 (a)	41,838	0.1580 (a)	41,838
2.		Unaffiliated - private	819,954	XXX	XXX	819,954	0.0000		0.1945	159,481	0.1945	159,481
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		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or 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					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)	6,084,753			6,084,753	XXX		XXX	231,819	XXX	249,819
		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	63,179,238	XXX	XXX	63,179,238	0.0005	31,590	0.0016	101,087	0.0033	208,491
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)	63,179,238	XXX	XXX	63,179,238	XXX	31,590	XXX	101,087	XXX	208,491

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		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		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	46,053,292		XXX	46,053,292	0.0003	13,816	0.0007	32,237	0.0011	50,659
		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)	46,053,292		XXX	46,053,292	XXX	13,816	XXX	32,237	XXX	50,659
57.		Unaffiliated - in good standing with covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior			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)	46,053,292		XXX	46,053,292	XXX	13,816	XXX	32,237	XXX	50,659

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	459,716,688	XXX	XXX	459,716,688	0.0000		0.1945	89,414,896	0.1945	89,414,896
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	112,840,274	XXX	XXX	112,840,274	0.0000		0.1945	21,947,433	0.1945	21,947,433
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	572,556,962	XXX	XXX	572,556,962	XXX		XXX	111,362,329	XXX	111,362,329
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties	3,432,816			3,432,816	0.0000		0.0912	313,073	0.0912	313,073
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)	3,432,816			3,432,816	XXX		XXX	313,073	XXX	313,073
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments					0.0063		0.0120		0.0190	
77.		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78.		Other tax credit investments					0.0273		0.0600		0.0975	
79.		Total tax credit investments (Sum of Lines 75 through 78)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated	103,355,524	XXX	XXX	103,355,524	0.0000		0.1580	16,330,173	0.1580	16,330,173
81.		Bonds - affiliated	9,726,478	XXX	XXX	9,726,478	0.0000		0.1580	1,536,784	0.1580	1,536,784
82.		Common stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated					0.0000		0.1580		0.1580	
88.		Mortgage loans - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
89.		Mortgage loans - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Other - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	113,082,002			113,082,002	XXX		XXX	17,866,956	XXX	17,866,956
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	39,457,119	XXX	XXX	39,457,119	0.0005	19,729	0.0016	63,131	0.0033	130,208
94.	2	High quality	29,591,577	XXX	XXX	29,591,577	0.0021	62,142	0.0064	189,386	0.0106	313,671
95.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	69,048,695	XXX	XXX	69,048,695	XXX	81,871	XXX	252,517	XXX	443,879
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	15,822,191	XXX		15,822,191	0.0000		0.1580	2,499,906	0.1580	2,499,906
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	15,822,191	XXX		15,822,191	XXX		XXX	2,499,906	XXX	2,499,906
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	883,175,197			883,175,197	XXX	127,276	XXX	132,428,106	XXX	132,745,294

(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
91283#DN0	R	91283#-DN-0	Bond With Interest Rate Swap	1.C	76,752,384	46,051	138,154	268,633
91283#DN0	CN	912810-SA-7	UNITED STATES TREASURY	1.A	532,460			
91283#DN0	CN	912810-SF-6	UNITED STATES TREASURY	1.A	1,789,900			
91283#DN0	CN	912810-SN-9	UNITED STATES TREASURY	1.A	74,430,024			
91278*BC7	R	91278*-BC-7	Bond With Interest Rate Swap	1.A	141,176,223	28,235	98,823	183,529
91278*BC7	CN	037833-AL-4	APPLE INC	1.B FE	8,532,552			
91278*BC7	CN	037833-BA-7	APPLE INC	1.B FE	6,761,547			
91278*BC7	CN	037833-BH-2	APPLE INC	1.B FE	6,274,441			
91278*BC7	CN	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,264,054			
91278*BC7	CN	097023-CX-1	BOEING CO	2.C FE	29,813,380			
91278*BC7	CN	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,882,918			
91278*BC7	CN	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	9,996,812			
91278*BC7	CN	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,745,459			
91278*BC7	CN	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,699,082			
91278*BC7	CN	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,191,725			
91278*BC7	CN	912810-SN-9	UNITED STATES TREASURY	1.A	22,704,931			
91278*BC7	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	5,060,835			
91278*BC7	CN	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.E	5,248,489			
91278*AY0	R	91278*-AY-0	Bond With Interest Rate Swap	1.C	69,616,104	41,770	125,309	243,656
91278*AY0	CN	126408-HN-6	CSX CORP	1.G FE	2,113,858			
91278*AY0	CN	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,623,932			
91278*AY0	CN	912810-SN-9	UNITED STATES TREASURY	1.A	27,142,073			
91278*AY0	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	30,529,272			
91278*AY0	CN	912810-TB-4	UNITED STATES TREASURY	1.A	7,206,970			
91283#HD8	R	91283#-HD-8	Bond With Interest Rate Swap	1.F	78,310,586	86,142	266,256	532,512
91283#HD8	CN	760719-BH-6	HSBC USA INC	1.G FE	15,095,764			
91283#HD8	CN	912810-SP-4	UNITED STATES TREASURY	1.A	63,214,822			
12607@YT1	R	12607@-YT-1	Bond With Credit Default Swap	2.B	50,296,697	125,742	382,255	638,768
12607@YT1	CN	12614Q-AK-1	CONOPCO INC	1.E FE	6,354,796			
12607@YT1	CN	29364W-BQ-0	ENTERGY LOUISIANA LLC	1.F FE	6,815,537			
12607@YT1	CN	458140-CK-4	INTEL CORP	2.B FE	12,200,406			
12607@YT1	CN	677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	1.E FE	11,564,186			
12607@YT1	CN	717081-CY-7	PFIZER INC	1.F FE	13,361,772			
0199999. Subtotal default component - other than mortgage					832,303,991	327,940	1,010,797	1,867,098
0599999 - Total					832,303,991	327,940	1,010,797	1,867,098

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
204427G	10382196	CT	2004	562,226			Denial Upheld On Appeal
0399999. Death claims - group				562,226			XXX
0599999. Death claims - disposed of				562,226			XXX
1099999. Additional accidental death benefits claims - disposed of							XXX
U07700847	U07700847	FL	2025	100,000			Did not require assistance to complete ADL's nor did he have a cognitive impairment
1199999. Disability benefits claims - ordinary				100,000			XXX
1599999. Disability benefits claims - disposed of				100,000			XXX
2099999. Matured endowments claims - disposed of							XXX
2599999. Annuities with life contingency claims - disposed of							XXX
2699999. Claims disposed of during current year				662,226			XXX
3199999. Death claims - resisted							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							XXX
5399999 - Totals				662,226			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	4,629													
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	4,629													
6.	Increase in contract reserves														
7.	Commissions (a)	(9,285)													
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	(9,285)													
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	4,656													
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	4,656													
	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							4,629					
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							4,629					
6.	Increase in contract reserves												
7.	Commissions (a)							(9,285)					
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred							(9,285)					
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							4,656					
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							4,656					
	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	75,441										75,441		
2. Total prior year	79,412										79,412		
3. Increase	(3,971)										(3,971)		

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	8,600										8,600		
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	75,441										75,441		
2.2 On claims incurred during current year													
3. Test:													
3.1 Lines 1.1 and 2.1	84,041										84,041		
3.2 Claim reserves and liabilities, December 31, prior year	79,412										79,412		
3.3 Line 3.1 minus Line 3.2	4,629										4,629		

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	(17,391)										(17,391)		
4. Commissions	(4,828)										(4,828)		
B. Reinsurance Ceded:													
1. Premiums written	13,975,787			809,804							1,151,571	2,434,431	9,579,981
2. Premiums earned	14,275,419			807,360							1,212,442	2,434,431	9,821,186
3. Incurred claims	19,795,718			1,076,535							3,487,917	7,806,829	7,424,437
4. Commissions	4,316,856			77,813							2,971,961	11,193	1,255,889

(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			1,076,535							3,509,938	7,806,829	7,424,437	19,817,739
2. Beginning claim reserves and liabilities			190,490							78,941,807	98,999,907	2,659,103	180,791,307
3. Ending claim reserves and liabilities			263,919							66,675,370	100,945,957	2,088,588	169,973,834
4. Claims paid			1,003,106							15,776,375	5,860,779	7,994,952	30,635,212
B. Assumed Reinsurance:													
1. Incurred claims										(17,391)			(17,391)
2. Beginning claim reserves and liabilities										101,398			101,398
3. Ending claim reserves and liabilities										73,530			73,530
4. Claims paid										10,477			10,477
C. Ceded Reinsurance:													
1. Incurred claims			1,076,535							3,487,917	7,806,829	7,424,437	19,795,718
2. Beginning claim reserves and liabilities			190,490							78,963,793	98,999,907	2,671,841	180,826,031
3. Ending claim reserves and liabilities			263,919							66,673,459	100,945,957	2,089,696	169,973,031
4. Claims paid			1,003,106							15,778,251	5,860,779	8,006,582	30,648,718
D. Net:													
1. Incurred claims										4,630			4,630
2. Beginning claim reserves and liabilities										79,412		(12,738)	66,674
3. Ending claim reserves and liabilities										75,441		(1,108)	74,333
4. Claims paid										8,601		(11,630)	(3,029)
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										4,629			4,629
2. Beginning reserves and liabilities										79,412		(12,737)	66,675
3. Ending reserves and liabilities										75,441		(1,108)	74,333
4. Paid claims and cost containment expenses										8,600		(11,629)	(3,029)

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
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	FA		8,871,485	8,775,405			
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	VA		728,366,288	766,683,121			
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	OA		347,993,700	428,688,951			
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	FA			9,604,244		7,988,035	
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	VA			115,261,093		106,671,670	
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OA			38,039,936		35,532,069	
0299999. General Account - U.S. affiliates - other								1,085,231,473	1,367,052,750		150,191,774	
0399999. Total General Account - U.S. affiliates								1,085,231,473	1,367,052,750		150,191,774	
0699999. Total General Account - non-U.S. affiliates												
0799999. Total General Account - affiliates								1,085,231,473	1,367,052,750		150,191,774	
64190	13-3191369	04/01/2003	Allianz Life Insurance Company of New York	NY	OTH/G	OL		3,578				
90611	41-1366075	10/01/2021	Allianz Life Insurance Company of North America	MN	CO/I	IA		5,616,855,815	171,686,860			
90611	41-1366075	08/02/2022	Allianz Life Insurance Company of North America	MN	CO/I	IA		1,255,346,536	300,705,097			
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	CO/I	OL	89,185,249	31,293,394		477,270		
62308	06-0303370	10/01/1995	Connecticut General Life Insurance Company	CT	CO/I	OL	51,264,950	26,966,030		600,000		
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	CO/I	VA		237,441,973	(170,177)			
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	CO/I	OA		58,653,259	12,201,126			
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/I	OL	402,911	1,601,890	9,443	4,773		
65676	35-0472300	07/01/2021	Lincoln National Life Insurance Company (The)	IN	CO/I	VA		1,001,326	21,018,441			
65978	13-5581829	12/01/2025	Metropolitan Life Insurance Company	NY	COFW/I	VA		1,597,675,285	2,166,016,450			1,886,368,984
65978	13-5581829	12/01/2025	Metropolitan Life Insurance Company	NY	COFW/I	OA		3,236,665	3,030,472			3,236,665
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	FA		379,375				
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	VA		4,357,559				
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	OA		96,307	77,116			
0899999. General Account - U.S. non-affiliates							140,853,110	8,834,908,992	2,674,574,828	1,082,043		1,889,605,649
1099999. Total General Account - non-affiliates							140,853,110	8,834,908,992	2,674,574,828	1,082,043		1,889,605,649
1199999. Total General Account							140,853,110	9,920,140,465	4,041,627,578	1,082,043	150,191,774	1,889,605,649
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	FA			50,535,848		47,984,704	
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	VA			599,505,529		606,897,049	
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	VA			17,374,117,391		17,368,650,473	
71153	39-1052598	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OA			167,013,786		173,265,374	
1399999. Separate Accounts - U.S. affiliates - other									18,191,172,554		18,196,797,600	
1499999. Total Separate Accounts - U.S. affiliates									18,191,172,554		18,196,797,600	
1799999. Total Separate Accounts - non-U.S. affiliates												
1899999. Total Separate Accounts - affiliates									18,191,172,554		18,196,797,600	
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	MCO/I	VA			3,769,137		4,746,937,020	
78778	13-2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	MCO/I	OA			9,126,661		74,486,490	
65978	13-5581829	12/01/2025	Metropolitan Life Insurance Company	NY	MCO/I	VA			8,394,898,926		8,269,534,103	
65978	13-5581829	12/01/2025	Metropolitan Life Insurance Company	NY	MCO/I	OA			419,597		404,547	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	FA					1,019,870	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	VA					5,013,494	
1999999. Separate Accounts - U.S. non-affiliates									8,408,214,321		13,097,395,524	
2199999. Total Separate Accounts - non-affiliates									8,408,214,321		13,097,395,524	
2299999. Total Separate Accounts									26,599,386,875		31,294,193,124	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							140,853,110	9,920,140,465	30,641,014,453	1,082,043	31,444,384,898	1,889,605,649
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							140,853,110	9,920,140,465	30,641,014,453	1,082,043	31,444,384,898	1,889,605,649

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			75,441			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	OH			7,439	9,820		
00000	AA-9995074	07/01/1990	LDG Special Risk Reinsurance	MA	OTH/G	OH			26,639	(45,808)		
0899999. U.S. non-affiliates									109,519	(35,988)		
1099999. Total - non-affiliates									109,519	(35,988)		
1199999. Total U.S. (Sum of 0399999 and 0899999)									109,519	(35,988)		
1299999. Total non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals									109,519	(35,988)		

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						
1099999. Total life and annuity - non-affiliates					15,976,327	125,631,595
1199999. Total life and annuity					15,976,327	125,631,595
1499999. Total accident and health - U.S. affiliates						
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						
2199999. Total accident and health - non-affiliates					1,108	1,940,054
2299999. Total accident and health					1,108	1,940,054
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					15,808,626	127,571,649
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					168,809	
9999999 Totals - Life, Annuity and Accident and Health					15,977,435	127,571,649

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	1,397,438,946	1,615,490	1,527,770	2,696,367				11,192,096
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/G	OL	2,457,133,314	3,487,724	3,341,981	15,888,012				57,441,988
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL				569,596				
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL				569,596				
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/I	OL	289,250,882	672,973	3,390,483	(5,623,809)				1,491,324
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRTFW/G	OL	58,322,393	360,961	1,084,782	780,962				10,940,832
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	OA		1,113,996,741	1,193,488,325	25,604,689	101,608,210	112,490,358		
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		6,390,574	6,599,420	3,447,848				
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		610,051	607,202	1,639,996				
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA				84,933				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,023,000	54,407	49,163	23,264				
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	3,247,956			17,731				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	OA		135,962,531	138,883,546					
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,989,000	56,592	51,312	35,616				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	256,000	8,430	7,537	6,080				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,251,000	53,126	46,807	13,276				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	3,919,000	173,373	165,416	44,949				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	290,000	870	794	621				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							2,014,627	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA							7,103,583	
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	4,362,278			98,840				
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,302,120			22,692				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		3,578	3,520					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	178,115,415	871,953	908,766	2,555,259				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		5,400,099	5,873,699					
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	YRTFW/I	OL			2,742,482	(12,864,590)				(4,801)
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	YRTFW/G	OL	325,318,606	656,522	2,022,721	(10,130,527)				9,286,192
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	2,450,201			15,766				
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	CO/G	FA		4,710,906,629	5,334,781,258	133,822,397				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	XXXL	3,234,890,000	94,946,479	100,049,520	5,294,117				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	AXXX	4,399,547,000	1,609,975,501	1,580,390,467	35,679,198				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	OL	2,233,196,000	737,854,026	781,772,126	29,113,557				
93572	43-1235868	03/27/2003	RGA Reinsurance Company	MO	YRT/I	OL	7,042,273			147,272				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	8,639,356			104,736				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRTFW/G	OL	95,366,887	64,804	60,756	1,033,407				
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,450,201			13,915				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/I	OL	28,936,558	67,664	60,065	568,448				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/G	OL	122,409,038	135,397	658,158	(4,056,379)				4,934,627
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	529,979			5,923				
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/I	OL			11,940	(70,186)				
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRTFW/G	OL	186,219,478	164,715	482,566	(1,181,903)				2,668,658
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	10,001,792			79,852				
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	24,983,602			404,235				
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,565,097			34,850				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	YRTFW/I	OL	28,936,558	67,664	2,802,547	(12,231,168)				(5,589)
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	YRTFW/G	OL	595,237,548	938,059	2,751,862	(8,953,106)				14,458,722
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,710,899			642,754				
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,883,270			135,802				
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	26,365,170			176,279				
82627	06-0839705	06/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		38,606	38,276					
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	YRTFW/I	OL	6,805,248	8,125	123,395	(381,630)				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	YRTFW/G	OL	821,007,412	343,991	1,101,712	2,755,085				18,307,162
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA				3,393,794				

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
70688	AA-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	11,279,964			205,537				
0899999. General Account - authorized U.S. non-affiliates							16,611,673,441	8,425,887,655	9,165,880,374	212,233,953	101,608,210	112,490,358	9,118,210	130,711,211
1099999. Total General Account - authorized non-affiliates							16,611,673,441	8,425,887,655	9,165,880,374	212,233,953	101,608,210	112,490,358	9,118,210	130,711,211
1199999. Total General Account authorized							16,611,673,441	8,425,887,655	9,165,880,374	212,233,953	101,608,210	112,490,358	9,118,210	130,711,211
1499999. Total General Account - unauthorized U.S. affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				(4,430,362,432)				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				(1,802,250,437)				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	COFW/G	OA				551,903,895			(938,537)	
00000	AA-3191486	10/01/2022	TR Re, Ltd.	BMU	MCO/I	IA				354,293,968			5,154,151,764	
1699999. General Account - unauthorized non-U.S. affiliates - other									551,903,895	(5,879,257,438)			5,154,151,764	
1799999. Total General Account - unauthorized non-U.S. affiliates									551,903,895	(5,879,257,438)			5,154,151,764	
1899999. Total General Account - unauthorized affiliates									551,903,895	(5,879,257,438)			5,154,151,764	
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				1,933,073				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				381,287				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				1,095,363				
2099999. General Account - unauthorized non-U.S. non-affiliates										3,409,723				
2199999. Total General Account - unauthorized non-affiliates										3,409,723				
2299999. Total General Account unauthorized									551,903,895	(5,875,847,715)			5,154,151,764	
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							16,611,673,441	8,425,887,655	9,717,784,269	(5,663,613,762)	101,608,210	112,490,358	5,163,269,974	130,711,211
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		585,228,076	684,800,163					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/G	FA		639,680,991	748,517,826					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							24,803,213	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							8,183	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							8,254,319	
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				501,187,198			15,047,857,330	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	MCO/I	OL	3,383,649,000			16,962,114			1,076,534,980	
5399999. Separate Accounts - authorized U.S. non-affiliates							3,383,649,000	1,224,909,067	1,433,317,989	518,149,312			16,157,458,025	
5599999. Total Separate Accounts - authorized non-affiliates							3,383,649,000	1,224,909,067	1,433,317,989	518,149,312			16,157,458,025	
5699999. Total Separate Accounts authorized							3,383,649,000	1,224,909,067	1,433,317,989	518,149,312			16,157,458,025	
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				1,611,537				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				10,762,727				
6199999. Separate Accounts - unauthorized non-U.S. affiliates - other										12,374,264				
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates										12,374,264				
6399999. Total Separate Accounts - unauthorized affiliates										12,374,264				
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized										12,374,264				
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														

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
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							3,383,649,000	1,224,909,067	1,433,317,989	530,523,576			16,157,458,025	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							19,995,322,441	9,650,796,722	10,599,198,363	730,383,265	101,608,210	112,490,358	16,166,576,235	130,711,211
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	(5,863,473,451)			5,154,151,764	
9999999 - Totals							19,995,322,441	9,650,796,722	11,151,102,258	(5,133,090,186)	101,608,210	112,490,358	21,320,727,999	130,711,211

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	3,428,415	1,004,048	386,090				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			57,781,362				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	1,151,571	297,910	5,247,182				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS	867,782	6,386					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH			34,078				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH	6,048,968	332,113					
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	QA/G	LTC	2,434,431		100,945,957				
19445	25-0687550	06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa.	PA	QA/G	SD	16,972		401,898				
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA	QA/G	MS	27,648						
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL	QA/I	OH	3,384	624					
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL	QA/I	LTDI	302,459	52,794	3,692,680				
0899999. General Account - authorized U.S. non-affiliates							14,281,630	1,693,875	168,489,247				
1099999. Total General Account - authorized non-affiliates							14,281,630	1,693,875	168,489,247				
1199999. Total General Account authorized							14,281,630	1,693,875	168,489,247				
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							14,281,630	1,693,875	168,489,247				
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)							14,281,630	1,693,875	168,489,247				
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							14,281,630	1,693,875	168,489,247				

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					
0699999. Total General Account - life and annuity non-U.S. affiliates									XXX					
0799999. Total General Account - life and annuity affiliates									XXX					
1099999. Total General Account - life and annuity non-affiliates					168,809		168,809		XXX	492,925				168,809
1199999. Total General Account life and annuity					168,809		168,809		XXX	492,925				168,809
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					168,809		168,809		XXX	492,925				168,809
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)					168,809		168,809		XXX	492,925				168,809
9999999 - Totals					168,809		168,809		XXX	492,925				168,809

(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

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 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	(5,118,809)	1,392,995	1,514,084	7,165,271	8,931,940
2.	Commissions and reinsurance expense allowances	48,858	107,086	197,796	94,441	(68,012)
3.	Contract claims	597,597	720,104	854,471	725,610	660,351
4.	Surrender benefits and withdrawals for life contracts	(3,271,746)	(3,930,561)	(4,121,692)	(2,555,052)	(2,425,292)
5.	Dividends to policyholders and refunds to members	(12)	(17)	(22)	(17)	(25)
6.	Reserve adjustments on reinsurance ceded	(6,133,722)	(2,270,498)	(2,250,835)	4,471,589	5,512,296
7.	Increase in aggregate reserve for life and accident and health contracts	(1,511,143)	(1,065,804)	(1,320,806)	(627,099)	58,724
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(74,173)	(165,616)	(148,771)	(134,171)	(119,001)
9.	Aggregate reserves for life and accident and health contracts	9,820,980	11,332,123	12,397,926	13,704,721	14,331,820
10.	Liability for deposit-type contracts	1,727,560	2,024,818	2,239,819	2,513,482	2,623,595
11.	Contract claims unpaid	127,572	234,868	237,755	204,304	207,367
12.	Amounts recoverable on reinsurance	16,970	16,228	24,203	41,377	33,055
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
20.	Trust agreements (T)	493	473	449	426	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)	16,277,168,931		16,277,168,931
2.	Reinsurance (Line 16)	2,220,550,910	(2,220,550,910)	
3.	Premiums and considerations (Line 15)	79,785	(74,173,314)	(74,093,529)
4.	Net credit for ceded reinsurance	XXX	11,018,276,411	11,018,276,411
5.	All other admitted assets (balance)	882,720,305		882,720,305
6.	Total assets excluding Separate Accounts (Line 26)	19,380,519,931	8,723,552,187	28,104,072,118
7.	Separate Account assets (Line 27)	70,121,473,179		70,121,473,179
8.	Total assets (Line 28)	89,501,993,110	8,723,552,187	98,225,545,297
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	16,079,357,413	6,866,386,260	22,945,743,673
10.	Liability for deposit-type contracts (Line 3)	102,315,332	1,729,594,279	1,831,909,611
11.	Claim reserves (Line 4)	389,000,412	127,571,648	516,572,060
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	8,649		8,649
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	802,137,451		802,137,451
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	589,981,572		589,981,572
20.	Total liabilities excluding Separate Accounts (Line 26)	17,962,800,829	8,723,552,187	26,686,353,016
21.	Separate Account liabilities (Line 27)	70,121,473,179		70,121,473,179
22.	Total liabilities (Line 28)	88,084,274,008	8,723,552,187	96,807,826,195
23.	Capital & surplus (Line 38)	1,417,719,102	XXX	1,417,719,102
24.	Total liabilities, capital & surplus (Line 39)	89,501,993,110	8,723,552,187	98,225,545,297

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	6,866,386,260
26.	Claim reserves	127,571,648
27.	Policyholder dividends/reserves	
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	1,729,594,279
30.	Other contract liabilities	
31.	Reinsurance ceded assets	2,220,550,910
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	10,944,103,097
34.	Premiums and considerations	(74,173,314)
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	
40.	Total ceded reinsurance payable/offsets	(74,173,314)
41.	Total net credit for ceded reinsurance	11,018,276,411

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations		433,599,733				433,599,733	413,817,664	9,510,362		1,088,981	413,817,664	10,599,343
2.1 NAIC Designation Category 1.A		78,677,446		13,185,181		91,862,627	480,727,294	50,601,464		15,572,868	480,727,294	66,174,332
2.2 NAIC Designation Category 1.B		84,509,581		1,375,123		85,884,704	4,527,006	8,773,919		467,617	4,527,006	9,241,536
2.3 NAIC Designation Category 1.C		171,870,481				171,870,481	66,681,898	9,204,117		5,986,593	66,681,898	15,190,710
2.4 NAIC Designation Category 1.D		169,351,500		6,648,293		175,999,793	87,279,502	6,588,727			87,279,502	6,588,727
2.5 NAIC Designation Category 1.E		300,630,672		9,697,060		310,327,732	96,854,179				96,854,179	
2.6 NAIC Designation Category 1.F		728,842,488		44,306,712		773,149,200	153,695,072	14,987,613		1,077,000	153,695,072	16,064,613
2.7 NAIC Designation Category 1.G		1,111,163,618		18,715,190		1,129,878,808	215,305,619	17,743,279		2,042,642	215,305,619	19,785,921
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)		2,645,045,786		93,927,559		2,738,973,345	1,105,070,570	107,899,119		25,146,720	1,105,070,570	133,045,839
3.1 NAIC Designation Category 2.A		601,312,472		19,944,079		621,256,551	152,060,708	20,834,554			152,060,708	20,834,554
3.2 NAIC Designation Category 2.B		656,413,969		15,662,029		672,075,998	144,058,981	19,884,423			144,058,981	19,884,423
3.3 NAIC Designation Category 2.C		359,395,915		1,016,791		360,412,706	70,906,949	1,063,089			70,906,949	1,063,089
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)		1,617,122,356		36,622,899		1,653,745,255	367,026,638	41,782,066			367,026,638	41,782,066
4.1 NAIC Designation Category 3.A		14,317,368				14,317,368						
4.2 NAIC Designation Category 3.B		89,085				89,085						
4.3 NAIC Designation Category 3.C												
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)		14,406,453				14,406,453						
5.1 NAIC Designation Category 4.A		8,099,590				8,099,590						
5.2 NAIC Designation Category 4.B		91,762				91,762						
5.3 NAIC Designation Category 4.C												
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)		8,191,352				8,191,352						
6.1 NAIC Designation Category 5.A												
6.2 NAIC Designation Category 5.B												
6.3 NAIC Designation Category 5.C												
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)												
7. NAIC 6												
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)		4,718,365,680		130,550,458		4,848,916,138	1,885,914,872	159,191,547		26,235,701	1,885,914,872	185,427,248
PREFERRED STOCKS												
9. Highest quality												
10. High quality												
11. Medium quality												
12. Low quality												
13. Lower quality												
14. In or near default												
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations		36,320,875				36,320,875	32,736,199			4,935,921	32,736,199	4,935,921
18.1 NAIC Designation Category 1.A												
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G												
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)												
19.1 NAIC Designation Category 2.A												
19.2 NAIC Designation Category 2.B												
19.3 NAIC Designation Category 2.C												
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C												
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)												
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)		36,320,875				36,320,875	32,736,199			4,935,921	32,736,199	4,935,921
DERIVATIVE INSTRUMENTS												
25. Exchange traded												
26. Highest quality							(27,994,750)				(27,994,750)	
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments							(27,994,750)				(27,994,750)	
33. Total (Lines 8+16+24+32)		4,754,686,555		130,550,458		4,885,237,013	1,890,656,321	159,191,547		31,171,622	1,890,656,321	190,363,169

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed												
40.	Residential mortgages - all other												
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality.												
43.	Commercial mortgages - all other - CM2 - high quality		4,516,500				4,516,500						
44.	Commercial mortgages - all other - CM3 - medium quality												
45.	Commercial mortgages - all other - CM4 - low medium quality												
46.	Commercial mortgages - all other - CM5 - low quality												
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed												
49.	Residential mortgages - all other												
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other												
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed												
54.	Residential mortgages - all other												
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other												
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)		4,516,500				4,516,500						
	COMMON STOCK												
58.	Unaffiliated public							67,931,315				67,931,315	
59.	Unaffiliated private												
60.	Federal Home Loan Bank												
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)							67,931,315				67,931,315	

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties												
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality												
81. High quality												
82. Medium quality												
83. Low quality												
84. Lower quality												
85. In or near default												
86. Total with bond characteristics (Sum of Lines 79 through 85)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality		2,225,633				2,225,633						
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)		2,225,633				2,225,633						

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality												
96. Mortgages - CM2 - high quality												
97. Mortgages - CM3 - medium quality												
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)												
114. Unaffiliated - in good standing with covenants												
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior												
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process												
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)												
121. Total with mortgage loan characteristics (Lines 113 + 120)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private												
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)												
126. Affiliated other - all other												
127. Total with common stock characteristics (Sum of Lines 122 through 126)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties												
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)												
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments												
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)												
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated		15,899,388				15,899,388						
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated												
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated												
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated												
147. Other - unaffiliated												
148. Other - affiliated												
149. Total residual tranches or interests (Sum of Lines 137 through 148)		15,899,388				15,899,388						
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality		4,609,241				4,609,241						
151. High quality		12,823,238				12,823,238	11,171,702				11,171,702	
152. Medium quality												
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)		17,432,479				17,432,479	11,171,702				11,171,702	
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA												
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents		177,256,016		21,598,755		198,854,771	46,500,573	5,300,205		68,796,572	46,500,573	74,096,777
162. Total all other (Sum of Lines 157 through 161)		177,256,016		21,598,755		198,854,771	46,500,573	5,300,205		68,796,572	46,500,573	74,096,777
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)		4,972,016,571		152,149,213		5,124,165,784	2,016,259,911	164,491,752		99,968,194	2,016,259,911	264,459,946
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX	130,711,211	16,165,556,110	XXX	XXX	XXX	XXX		31,318,955,898
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	130,711,211	21,289,721,894	XXX	XXX	XXX	XXX	2,016,259,911	31,583,415,844

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	221,397	1,245,409	225,403	8,746,380	10,438,589	18,366,686
2.	Alaska AK	L	23,320	421,708	37,561	3,342,343	3,824,932	6,761,655
3.	Arizona AZ	L	517,865	3,400,251	136,299	3,066,865	7,121,280	5,147,361
4.	Arkansas AR	L	997,788	586,174	69,850	1,116,882	2,770,694	1,986,936
5.	California CA	L	4,265,300	15,563,587	505,037	93,814,379	114,148,303	78,706,406
6.	Colorado CO	L	427,870	1,644,177	237,310	1,089,439	3,398,796	5,103,263
7.	Connecticut CT	L	1,482,486	1,904,151	252,615	21,617,801	25,257,053	13,043,555
8.	Delaware DE	L	150,573	1,248,670	22,964	3,065,658	4,487,865	1,270,329
9.	District of Columbia DC	L	21,777	423,652	25,398	161,329	632,155	1,645,224
10.	Florida FL	L	4,862,571	12,027,307	1,020,493	25,873,570	43,783,940	59,677,187
11.	Georgia GA	L	680,095	10,240,454	227,466	10,804,361	21,952,377	27,622,627
12.	Hawaii HI	L	671,622	535,148	1,700,852	2,740,706	5,648,328	5,392,450
13.	Idaho ID	L	170,545	59,384	53,402	322,046	605,378	606,068
14.	Illinois IL	L	1,150,212	4,164,898	229,279	10,698,692	16,243,082	29,568,038
15.	Indiana IN	L	567,744	2,838,131	330,331	4,035,117	7,771,323	5,265,711
16.	Iowa IA	L	167,113	1,271,700	44,428	3,908,482	5,391,723	6,170,566
17.	Kansas KS	L	80,837	1,293,367	106,973	1,793,580	3,274,756	3,081,485
18.	Kentucky KY	L	136,478	658,343	75,541	5,790,469	6,660,831	13,036,697
19.	Louisiana LA	L	410,326	837,503	102,447	19,766,663	21,116,938	14,281,927
20.	Maine ME	L	191,135	1,144,258	90,066	3,943,900	5,369,358	12,798,907
21.	Maryland MD	L	781,501	3,173,942	247,487	7,952,084	12,155,015	8,491,653
22.	Massachusetts MA	L	718,091	8,563,632	101,183	11,789,013	21,171,918	7,108,993
23.	Michigan MI	L	760,342	3,863,881	157,764	11,312,841	16,094,827	38,775,020
24.	Minnesota MN	L	1,248,495	3,551,546	174,913	4,055,513	9,030,468	10,189,993
25.	Mississippi MS	L	367,261	507,804	48,718	1,236,672	2,160,454	6,818,587
26.	Missouri MO	L	344,367	2,606,415	187,715	10,208,869	13,347,367	14,916,127
27.	Montana MT	L	139,920	1,262,146	30,095	2,958,655	4,390,816	1,851,265
28.	Nebraska NE	L	73,570	1,116,844	72,285	1,598,265	2,860,965	2,396,428
29.	Nevada NV	L	315,828	599,917	96,680	15,293,227	16,305,653	2,503,119
30.	New Hampshire NH	L	250,039	619,619	65,547	6,176,123	7,111,328	1,402,002
31.	New Jersey NJ	L	(288,388)	14,810,395	144,051	21,886,983	36,553,041	49,368,744
32.	New Mexico NM	L	194,570	1,190,602	54,849	1,839,946	3,279,969	104,552
33.	New York NY	L	53,560,951	29,628,809	2,608,014	42,626,621	128,424,395	21,443,431
34.	North Carolina NC	L	1,419,492	6,389,595	309,355	6,403,071	14,521,513	12,864,712
35.	North Dakota ND	L	79,701	1,065,638	12,455	7,224,002	8,381,795	17,030,479
36.	Ohio OH	L	1,470,270	4,774,668	390,126	5,422,762	12,057,826	14,669,258
37.	Oklahoma OK	L	269,165	1,971,727	172,061	3,202,545	5,615,498	3,928,368
38.	Oregon OR	L	219,618	3,551,180	116,361	7,974,309	11,861,468	6,631,295
39.	Pennsylvania PA	L	2,165,358	7,912,945	392,977	66,968,338	77,439,618	876,579
40.	Rhode Island RI	L	307,109	387,773	32,397	1,005,200	1,732,479	1,024,864
41.	South Carolina SC	L	1,401,025	3,333,252	178,687	3,611,362	8,524,326	5,522,658
42.	South Dakota SD	L	55,538	252,164	18,518	1,050,502	1,376,722	3,188,873
43.	Tennessee TN	L	555,987	2,589,852	188,915	16,380,219	19,714,973	30,877,490
44.	Texas TX	L	2,336,876	9,693,035	544,697	38,683,092	51,257,699	49,047,214
45.	Utah UT	L	126,813	497,767	69,300	3,638,852	4,332,732	3,665,706
46.	Vermont VT	L	84,100	2,346,611	360,186	852,778	3,643,675	3,414,165
47.	Virginia VA	L	2,599,225	3,328,877	1,171,429	5,689,275	12,788,806	10,752,963
48.	Washington WA	L	570,208	2,434,160	356,633	25,284,795	28,645,797	462
49.	West Virginia WV	L	66,873	469,689	53,925	4,390,011	4,980,499	16,818,724
50.	Wisconsin WI	L	505,871	575,507	172,593	13,787,968	15,041,939	
51.	Wyoming WY	L	78,979	3,700	21,667	18,130	122,476	796,317
52.	American Samoa AS	N						
53.	Guam GU	N	575		448		1,023	
54.	Puerto Rico PR	N	10,980	3,511	2,528		17,019	
55.	U.S. Virgin Islands VI	N			5,736		5,736	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	8,696		856	1,441	10,993	
58.	Aggregate other alien OT	XXX	205,381		141		205,522	
59.	Subtotal	XXX	90,201,442	184,585,474	14,055,008	576,222,124	865,064,047	656,013,119
90.	Reporting entity contributions for employee benefits plans	XXX	3,435,053				3,435,053	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	280,614				280,614	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (direct business)	XXX	93,917,109	184,585,474	14,055,008	576,222,124	868,779,714	656,013,119
96.	Plus reinsurance assumed	XXX	9,094	30,318,318,360		322,686,998	30,641,014,452	
97	Totals (all business)	XXX	93,926,203	30,502,903,834	14,055,008	898,909,122	31,509,794,166	656,013,119
98.	Less reinsurance ceded	XXX	(29,827,572)	(5,998,338,969)	14,055,008	804,046,373	(5,210,065,160)	656,013,119
99.	Totals (all business) less reinsurance ceded	XXX	123,753,775	36,501,242,803	(c)	94,862,749	36,719,859,326	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	205,381		141		205,522	
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	205,381		141		205,522	
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	221,397	1,245,409	5,514	4,126	18,366,686	19,843,132
2. Alaska	AK	23,320	421,708	5,810		6,761,655	7,212,493
3. Arizona	AZ	517,865	3,400,251	20,698	22,694	5,147,361	9,108,869
4. Arkansas	AR	997,788	586,174	12,930		1,986,936	3,583,828
5. California	CA	4,265,300	15,563,587	133,046	84,586	78,706,406	98,752,925
6. Colorado	CO	427,870	1,644,177	14,567	6,189	5,103,263	7,196,066
7. Connecticut	CT	1,482,486	1,904,151	31,046	8,252	13,043,555	16,469,490
8. Delaware	DE	150,573	1,248,670	7,034		1,270,329	2,676,606
9. District of Columbia	DC	21,777	423,652	9,547		1,645,224	2,100,200
10. Florida	FL	4,862,571	12,027,307	101,714	45,388	59,677,187	76,714,166
11. Georgia	GA	680,095	10,240,454	14,379	6,189	27,622,627	38,563,745
12. Hawaii	HI	671,622	535,148	4,746	1,652,525	5,392,450	8,256,491
13. Idaho	ID	170,545	59,384	4,547		606,068	840,544
14. Illinois	IL	1,150,212	4,164,898	115,489	8,252	29,568,038	35,006,889
15. Indiana	IN	567,744	2,838,131	29,108	206,308	5,265,711	8,907,002
16. Iowa	IA	167,113	1,271,700	21,189		6,170,566	7,630,569
17. Kansas	KS	80,837	1,293,367	20,765	6,189	3,081,485	4,482,643
18. Kentucky	KY	136,478	658,343	8,026	14,442	13,036,697	13,853,985
19. Louisiana	LA	410,326	837,503	15,764		14,281,927	15,545,519
20. Maine	ME	191,135	1,144,258	6,543	2,063	12,798,907	14,142,906
21. Maryland	MD	781,501	3,173,942	18,865	18,568	8,491,653	12,484,529
22. Massachusetts	MA	718,091	8,563,632	51,187	6,189	7,108,993	16,448,092
23. Michigan	MI	760,342	3,863,881	34,919	28,883	38,775,020	43,463,044
24. Minnesota	MN	1,248,495	3,551,546	80,711	39,198	10,189,993	15,109,944
25. Mississippi	MS	367,261	507,804	8,169	4,126	6,818,587	7,705,947
26. Missouri	MO	344,367	2,606,415	12,569	4,126	14,916,127	17,883,605
27. Montana	MT	139,920	1,262,146	3,442	2,063	1,851,265	3,258,836
28. Nebraska	NE	73,570	1,116,844	11,796		2,396,428	3,598,639
29. Nevada	NV	315,828	599,917	15,859	26,820	2,503,119	3,461,543
30. New Hampshire	NH	250,039	619,619	10,288	12,378	1,402,002	2,294,326
31. New Jersey	NJ	(288,388)	14,810,395	80,999	6,189	49,368,744	63,977,939
32. New Mexico	NM	194,570	1,190,602	3,040	12,378	104,552	1,505,143
33. New York	NY	53,560,951	29,628,809	255,043	6,189	21,443,431	104,894,423
34. North Carolina	NC	1,419,492	6,389,595	20,895	10,315	12,864,712	20,705,009
35. North Dakota	ND	79,701	1,065,638	3,953	2,063	17,030,479	18,181,834
36. Ohio	OH	1,470,270	4,774,668	23,948	24,757	14,669,258	20,962,901
37. Oklahoma	OK	269,165	1,971,727	13,638		3,928,368	6,182,898
38. Oregon	OR	219,618	3,551,180	7,497	18,568	6,631,295	10,428,158
39. Pennsylvania	PA	2,165,358	7,912,945	54,043	10,315	876,579	11,019,240
40. Rhode Island	RI	307,109	387,773	9,178		1,024,864	1,728,924
41. South Carolina	SC	1,401,025	3,333,252	10,238	2,063	5,522,658	10,269,236
42. South Dakota	SD	55,538	252,164	4,407		3,188,873	3,500,982
43. Tennessee	TN	555,987	2,589,852	18,592	10,315	30,877,490	34,052,236
44. Texas	TX	2,336,876	9,693,035	47,296	16,505	49,047,214	61,140,925
45. Utah	UT	126,813	497,767	3,037	4,126	3,665,706	4,297,449
46. Vermont	VT	84,100	2,346,611	1,267		3,414,165	5,846,143
47. Virginia	VA	2,599,225	3,328,877	38,385	2,063	10,752,963	16,721,513
48. Washington	WA	570,208	2,434,160	36,534	22,694	462	3,064,059
49. West Virginia	WV	66,873	469,689	5,940		16,818,724	17,361,227
50. Wisconsin	WI	505,871	575,507	52,257	74,271		1,207,906
51. Wyoming	WY	78,979	3,700	1,519	2,063	796,317	882,578
52. American Samoa	AS						
53. Guam	GU	575					575
54. Puerto Rico	PR	10,980	3,511	1,594			16,085
55. U.S. Virgin Islands	VI			3,865			3,865
56. Northern Mariana Islands	MP						
57. Canada	CAN	8,696		633			9,329
58. Aggregate other alien	OT	205,381					205,381
59. Total		90,201,442	184,585,474	1,528,065	2,434,431	656,013,119	934,762,531

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[4]	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 Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Holdings, L.P.	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%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	Talcott Resolution Life, Inc.	100%
TR Re, Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	TR Re, Ltd.	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	CT		06-1120503	Talcott Resolution Life and Annuity Insurance Company	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 US Holdings, Ltd.	BMU		98-1849391	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.*

[4] *Reporting entity transactions with and investments in entities that are part of the business of Sixth Street Partners LLC are accounted for and reported as appropriate in accordance with SSAP25, including within all schedules of investments and in Schedule Y Part 2A, as needed, unless a disclaimer of affiliation has been obtained with respect to any such entities.*

SCHEDULE Y

PART 1A - DETAILS 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	86-1594781				TAO Insurance Holdings, LLC1, 2	DE	UIP	A. Michael Muscolino/Alan Waxman	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578722				TAO Sutton Holdings, LLC2,3	CYM	UIP	TAO Insurance Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578678				Talcott Financial Group Investments, LLC4	BMU	UIP	TAO Sutton Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578697				Talcott Financial Group, Ltd.	BMU	UIP	Talcott Financial Group Investments, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673007				Talcott Re FinCo, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673064				Talcott Re Holdings, Ltd.	BMU	NIA	Talcott Re FinCo, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1625692				Talcott Life Re, Ltd.	BMU	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1652614				Talcott Life & Annuity Re, Ltd.	CYM	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					Sutton Cayman Holdings, Ltd.	CYM	NIA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1849391				Talcott US Holdings, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
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	UDP	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.	BMU	IA	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	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	IA	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	IA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	NIA	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	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-1578697	Talcott Financial Group, Ltd.								(300,000,000)	(300,000,000)	
00000	82-3930622	Talcott Holdings, LP					2,662,330				2,662,330	
00000	82-3950446	Talcott Acquisition, Inc.										
00000	06-1470915	Talcott Resolution Life, Inc.		(375,000,000)			34,847,478				(340,152,522)	
00000	95-1627971	TR Re Ltd.	448,985,360				(3,169,595)	33,766,779			479,582,544	
00000	45-4036343	Talcott Administration Services Company, LLC					21,614,985				21,614,985	
00000		LIAS Administration Fee Issuer LLC										
88072	06-0974148	Talcott Resolution Life Insurance Company	(848,242,502)	361,688,657	109,886,572		(219,959,973)	16,185,414		600,000,000	19,558,168	(1,085,231,473)
81213	06-1422508	American Maturity Life Insurance Company					11,919				11,919	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					11,171				11,171	
00000	83-2918805	21 Church Street R, LLC										
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company	(8,546,001)	13,311,343	(109,886,572)		162,591,254	(49,952,193)		(300,000,000)	(292,482,169)	1,085,231,473
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					1,390,431				1,390,431	
9999999 Control Totals			(407,803,143)						XXX		(407,803,143)	

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	Talcott Resolution Life, Inc.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
Talcott Resolution Life and Annuity Insurance Company	TR Re, Ltd.	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 and Annuity 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.	Derivative collateral liability	13,159,551	54,655,000
2505.	Provision for future dividends	12,757,799	11,103,859
2506.	Miscellaneous liabilities	12,580,740	11,585,144
2507.	Accrued interest on derivatives in a liability position	5,994,085	8,287,855
2508.	Interest on policy or contract funds due or accrued	936,838	773,551
2597.	Summary of remaining write-ins for Line 25 from overflow page	45,429,013	86,405,409

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous income	37,334,847	27,859,302
08.305.	ICOLI change in cash surrender value	6,734,510	234,746
08.306.	Separate Account loads	4,483,329	5,608,252
08.307.	Funds withheld interest	2,782,989	
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	51,335,675	33,702,300

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Change in provision for future dividends	1,423,472	178,989
2797.	Summary of remaining write-ins for Line 27 from overflow page	1,423,472	178,989

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Gain on inforce reinsurance	(168,330,035)	(19,053,809)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(168,330,035)	(19,053,809)

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Miscellaneous income	37,334,847	6,194,892	30,367,912	772,083				(40)	
08.305. Other investment management fees	52,846,592	(41,643)	(73,043,369)	67,903,881	58,027,723				
08.306. Reinsurance hedge program allowance	68,831,290			68,831,290					
08.307. Separate Account loads	4,483,329			4,799,005	(315,676)				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	163,496,058	6,153,249	(42,675,457)	142,306,259	57,712,047			(40)	

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. Miscellaneous deductions	3,876,303	7,913		3,779,216	89,174				
2797. Summary of remaining write-ins for Line 27 from overflow page	3,876,303	7,913		3,779,216	89,174				

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. Miscellaneous income	6,194,892								6,194,892			
08.305. ICOLI change in cash surrender value												
08.306. Separate Account loads												
08.307. Funds withheld interest												
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	6,194,892								6,194,892			

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. Change in provision for future dividends	1,423,472					1,423,472						
2797. Summary of remaining write-ins for Line 27 from overflow page	1,423,472					1,423,472						

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. Miscellaneous income	30,367,912					30,367,912			
08.305. ICOLI change in cash surrender value									
08.306. Separate Account loads									
08.307. Funds withheld interest									
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	30,367,912					30,367,912			

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. Change in provision for future dividends									
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	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Miscellaneous income	772,082	(5)	1,425,915	(656,825)		2,997	
08.305. ICOLI change in cash surrender value	6,734,511						6,734,511
08.306. Separate Account loads	4,799,005	370,873	3,942,433	485,699			
08.307. Funds withheld interest	2,782,987			2,782,987			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	15,088,585	370,868	5,368,348	2,611,861		2,997	6,734,511

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

	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
2704. Change in provision for future dividends							
2797. Summary of remaining write-ins for Line 27 from overflow page							

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

	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
08.304. Miscellaneous income							
08.305. ICOLI change in cash surrender value							
08.306. Separate Account loads	(315,676)	(315,676)					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(315,676)	(315,676)					

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

	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
2704. Change in provision for future dividends							
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 14	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 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	1,211,277,728	7.442	1,211,277,728		1,211,277,728	7.442
	1.02 Other U.S. government obligations		0.000				0.000
	1.03 Non-U.S. sovereign jurisdiction securities	373,109,027	2.292	373,109,027		373,109,027	2.292
	1.04 Municipal bonds – general obligations (direct & guaranteed)	37,967,982	0.233	37,967,982		37,967,982	0.233
	1.05 Municipal bonds – special revenue	363,634,342	2.234	363,634,342		363,634,342	2.234
	1.06 Project finance bonds issued by operating entities	141,891,328	0.872	141,891,328		141,891,328	0.872
	1.07 Corporate bonds	5,439,444,644	33.418	5,439,444,644		5,439,444,644	33.418
	1.08 Mandatory convertible bonds		0.000				0.000
	1.09 Single entity backed obligations	57,821,485	0.355	57,821,485		57,821,485	0.355
	1.10 SVO-Identified bond exchange traded funds – fair value		0.000				0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	358,825,044	2.204	358,825,044		358,825,044	2.204
	1.13 Bank loans - issued		0.000				0.000
	1.14 Bank loans - acquired		0.000				0.000
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	7,983,971,579	49.050	7,983,971,579		7,983,971,579	49.050
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	2,563,645,991	15.750	2,563,645,991		2,563,645,991	15.750
	2.02 Financial asset-backed securities – not self-liquidating	45,644,557	0.280	45,644,557		45,644,557	0.280
	2.03 Non-financial asset-backed securities	70,888,220	0.436	70,888,220		70,888,220	0.436
	2.04 Total asset-backed securities	2,680,178,768	16.466	2,680,178,768		2,680,178,768	16.466
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	17,853,136	0.110	17,853,136		17,853,136	0.110
	3.02 Parent, subsidiaries and affiliates		0.000				0.000
	3.03 Total preferred stocks	17,853,136	0.110	17,853,136		17,853,136	0.110
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	2	0.000	2		2	0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)	6,084,751	0.037	6,084,751		6,084,751	0.037
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other		0.000				0.000
	4.05 Mutual funds		0.000				0.000
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds		0.000				0.000
	4.09 Total common stocks	6,084,753	0.037	6,084,753		6,084,753	0.037
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages		0.000				0.000
	5.03 Commercial mortgages	946,415,070	5.814	946,415,070		946,415,070	5.814
	5.04 Mezzanine real estate loans		0.000				0.000
	5.05 Total valuation allowance	(6,140,000)	(0.038)	(6,140,000)		(6,140,000)	(0.038)
	5.06 Total mortgage loans	940,275,070	5.777	940,275,070		940,275,070	5.777
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000				0.000
	6.02 Properties held for production of income		0.000				0.000
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate		0.000				0.000
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	139,900,982	0.859	139,900,982		139,900,982	0.859
	7.02 Cash equivalents (Schedule E, Part 2)	777,955,501	4.779	777,955,502		777,955,502	4.779
	7.03 Short-term investments (Schedule DA)	649,187,067	3.988	649,187,067		649,187,067	3.988
	7.04 Total cash, cash equivalents and short-term investments	1,567,043,550	9.627	1,567,043,551		1,567,043,551	9.627
8.	Contract loans	1,516,022,125	9.314	1,516,022,125		1,516,022,125	9.314
9.	Derivatives (Schedule DB)	275,251,377	1.691	275,251,377		275,251,377	1.691
10.	Other invested assets (Schedule BA)	883,175,280	5.426	883,175,280		883,175,280	5.426
11.	Receivables for securities	102,527,296	0.630	102,490,851		102,490,851	0.630
12.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	304,822,445	1.873	304,822,445		304,822,445	1.873
14.	Total invested assets	16,277,205,380	100.000	16,277,168,936		16,277,168,936	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,088,430,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	8,566,625	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,258,305	21,824,930
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		486,804
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		828,145
7.	Deduct amounts received on disposals, Part 3, Column 15		165,103,403
8.	Deduct amortization of premium and mortgage interest points and commitment fees		52,298
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)		946,415,070
12.	Total valuation allowance		(6,140,000)
13.	Subtotal (Line 11 plus Line 12)		940,275,070
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		940,275,070

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			718,974,289
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	282,763,034		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	154,170,963		436,933,997
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			3,231,939
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	(32,904,773)		
	5.2 Totals, Part 3, Column 9	(34,131,154)		(67,035,927)
6.	Total gain (loss) on disposals, Part 3, Column 19			32,565,541
7.	Deduct amounts received on disposals, Part 3, Column 16			231,114,395
8.	Deduct amortization of premium, depreciation and proportional amortization			401,187
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	9,978,973		
	10.2 Totals, Part 3, Column 11			9,978,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			883,175,283
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			883,175,283

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	11,458,906,913	8,331,640,128	2,456,441,930	21,478,714	649,346,141
2.	Cost of bonds and stocks acquired, Part 3, Column 6	2,289,533,770	937,172,510	1,339,237,509	4,577,749	8,546,001
3.	Accrual of discount	17,871,908	12,145,512	5,726,396		XXX
4.	Unrealized valuation increase/(decrease)	(630,458,683)	2,750	40,762	466,404	(630,968,599)
5.	Total gain (loss) on disposals, Part 4, Column 18	641,692,342	(47,042,801)	(22,514,174)	(200,836)	711,450,153
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	3,025,591,870	1,199,987,245	1,085,566,955	8,248,727	731,788,943
7.	Amortization of premium	68,025,600	54,614,210	13,191,222	220,168	XXX
8.	Total foreign exchange change in book/adjusted carrying value	4,057,555	4,057,555			
9.	Current year's other-than-temporary impairment recognized	500,000				500,000
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	601,900	597,380	4,520		XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,688,088,236	7,983,971,579	2,680,178,768	17,853,136	6,084,753
12.	Total nonadmitted amounts					
13.	Statement value at end of current period (Line 11 minus Line 12)	10,688,088,236	7,983,971,579	2,680,178,768	17,853,136	6,084,753

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						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	1,615,780,051	1,326,605,210	1,603,568,564	1,732,041,374
	2.	Canada				
	3.	Other Countries	370,209,027	352,638,381	371,809,306	380,278,817
	4.	Total	1,985,989,078	1,679,243,591	1,975,377,870	2,112,320,191
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	4,648,415,606	4,158,395,482	4,720,005,006	4,495,964,201
	6.	Canada	141,038,541	123,585,017	144,984,955	133,907,000
	7.	Other Countries	1,183,528,354	1,121,914,061	1,208,790,170	1,159,794,105
	8.	Total	5,972,982,501	5,403,894,561	6,073,780,131	5,789,665,307
All Other Issuer Credit Obligations (affiliated)	9.	Total	25,000,000	25,000,000	25,000,000	25,000,000
	10.	Total Issuer Credit Obligations	7,983,971,579	7,108,138,152	8,074,158,001	7,926,985,498
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	1,850,670,978	1,818,763,524	1,890,381,182	1,819,743,561
	12.	Canada				
	13.	Other Countries	728,319,078	728,932,974	728,259,058	729,211,709
	14.	Total	2,578,990,056	2,547,696,498	2,618,640,241	2,548,955,270
Asset-Backed Securities (affiliated)	15.	Total	101,188,712	102,011,636	101,188,577	101,183,218
	16.	Total Asset-Backed Securities	2,680,178,768	2,649,708,134	2,719,828,818	2,650,138,487
	17.	Total Bonds	10,664,150,347	9,757,846,286	10,793,986,818	10,577,123,985
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	14,844,937	14,844,939	14,463,784	
	19.	Canada				
	20.	Other Countries	3,008,200	3,008,200	3,511,466	
	21.	Total	17,853,136	17,853,139	17,975,251	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	17,853,136	17,853,139	17,975,251	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	6,042,931	6,042,931	8,270,985	
	25.	Canada				
	26.	Other Countries	41,822	41,822		
	27.	Total	6,084,753	6,084,753	8,270,985	
Parent, Subsidiaries and Affiliates	28.	Total				
	29.	Total Common Stocks	6,084,753	6,084,753	8,270,985	
	30.	Total Stocks	23,937,889	23,937,892	26,246,236	
	31.	Total Bonds and Stocks	10,688,088,237	9,781,784,177	10,820,233,054	

SCHEDULE D - PART 1A

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 52.7	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. Government Obligations												
1.1 NAIC 1	303,658,358	1,594,091	8,939,105	12,969,803	1,187,274,850	XXX	1,514,436,208	13.1	XXX	XXX	1,514,436,207	
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	303,658,358	1,594,091	8,939,105	12,969,803	1,187,274,850	XXX	1,514,436,208	13.1	XXX	XXX	1,514,436,207	
2. Other U.S. Government Securities												
2.1 NAIC 1						XXX			XXX	XXX		
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	155,786	8,296,802	28,103,014	18,304,128	103,267,731	XXX	158,127,461	1.4	XXX	XXX	135,441,252	22,686,209
3.2 NAIC 2	965,076	36,586,105	54,441,731	76,129,574	46,859,080	XXX	214,981,566	1.9	XXX	XXX	195,871,216	19,110,350
3.3 NAIC 3						XXX			XXX	XXX		
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	1,120,862	44,882,907	82,544,744	94,433,702	150,126,811	XXX	373,109,027	3.2	XXX	XXX	331,312,468	41,796,559
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	630,449	2,365,433	13,854,026	18,639,283	2,478,791	XXX	37,967,982	0.3	XXX	XXX	37,967,982	
4.2 NAIC 2						XXX			XXX	XXX		
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	630,449	2,365,433	13,854,026	18,639,283	2,478,791	XXX	37,967,982	0.3	XXX	XXX	37,967,982	
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	8,749,369	36,726,316	61,346,759	167,871,155	88,614,350	XXX	363,307,950	3.1	XXX	XXX	352,537,208	10,770,741
5.2 NAIC 2					326,392	XXX	326,392	0.0	XXX	XXX	326,392	
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	8,749,369	36,726,316	61,346,759	167,871,155	88,940,742	XXX	363,634,342	3.1	XXX	XXX	352,863,601	10,770,741
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1		1,728,134	8,126,037	105,746,971	25,040,186	XXX	140,641,328	1.2	XXX	XXX		140,641,328
6.2 NAIC 2			1,250,000			XXX	1,250,000	0.0	XXX	XXX		1,250,000
6.3 NAIC 3						XXX			XXX	XXX		
6.4 NAIC 4						XXX			XXX	XXX		
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals		1,728,134	9,376,037	105,746,971	25,040,186	XXX	141,891,328	1.2	XXX	XXX		141,891,328

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	129,738,876	729,165,748	519,106,583	705,582,932	841,844,289	XXX	2,925,438,429	25.3	XXX	XXX	2,350,456,362	574,982,067
8.2 NAIC 2	101,523,146	458,581,676	400,458,039	576,505,646	894,681,502	XXX	2,431,750,010	21.0	XXX	XXX	1,979,160,807	452,589,203
8.3 NAIC 3	721,036	7,469,429	3,000,000	18,690,084		XXX	29,880,550	0.3	XXX	XXX	132,907	29,747,643
8.4 NAIC 4	1,842,404	10,577,201	194,790	1,088,487		XXX	13,702,881	0.1	XXX	XXX	10,799,454	2,903,427
8.5 NAIC 5	14,432,009					XXX	14,432,009	0.1	XXX	XXX		14,432,009
8.6 NAIC 6						XXX			XXX	XXX		
8.7 Totals	248,257,471	1,205,794,055	922,759,411	1,301,867,150	1,736,525,791	XXX	5,415,203,878	46.8	XXX	XXX	4,340,549,530	1,074,654,348
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2		25,000,000				XXX	25,000,000	0.2	XXX	XXX	25,000,000	
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals		25,000,000				XXX	25,000,000	0.2	XXX	XXX	25,000,000	
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	1,107,998	6,180,412	20,321,433	3,543,282		XXX	31,153,125	0.3	XXX	XXX	14,470,382	16,682,743
12.2 NAIC 2	344,091	13,376,364	7,247,905	5,700,000		XXX	26,668,360	0.2	XXX	XXX	20,400,000	6,268,360
12.3 NAIC 3						XXX			XXX	XXX		
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	1,452,089	19,556,776	27,569,339	9,243,282		XXX	57,821,485	0.5	XXX	XXX	34,870,382	22,951,103

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	87,914,859	139,337,753		13,066,240		XXX	240,318,852	2.1	XXX	XXX	50,540,449	189,778,403
16.2 NAIC 2	16,743,944	80,788,470	20,973,777			XXX	118,506,192	1.0	XXX	XXX	68,980,169	49,526,022
16.3 NAIC 3						XXX			XXX	XXX		
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals	104,658,803	220,126,223	20,973,777	13,066,240		XXX	358,825,044	3.1	XXX	XXX	119,520,619	239,304,425
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2						XXX			XXX	XXX		
20.3 NAIC 3						XXX			XXX	XXX		
20.4 NAIC 4						XXX			XXX	XXX		
20.5 NAIC 5						XXX			XXX	XXX		
20.6 NAIC 6						XXX			XXX	XXX		
20.7 Totals						XXX			XXX	XXX		
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	600,000,000					XXX	600,000,000	5.2	XXX	XXX		600,000,000
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals	600,000,000					XXX	600,000,000	5.2	XXX	XXX		600,000,000
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	353,056	1,098,031	1,160,065	2,843,814	908	XXX	5,455,874	0.0	XXX	XXX	5,455,874	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	353,056	1,098,031	1,160,065	2,843,814	908	XXX	5,455,874	0.0	XXX	XXX	5,455,874	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	227,908	870,225	215,896	399,017	577,881	XXX	2,290,928	0.0	XXX	XXX	2,290,928	
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	227,908	870,225	215,896	399,017	577,881	XXX	2,290,928	0.0	XXX	XXX	2,290,928	
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	626,071	2,013,793	2,560,727	5,549,262	6,327	XXX	10,756,180	0.1	XXX	XXX	10,756,180	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	626,071	2,013,793	2,560,727	5,549,262	6,327	XXX	10,756,180	0.1	XXX	XXX	10,756,180	

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	2,772,565	10,064,990	8,156,068	127,217	124,036	XXX	21,244,875	0.2	XXX	XXX	21,244,875	
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals	2,772,565	10,064,990	8,156,068	127,217	124,036	XXX	21,244,875	0.2	XXX	XXX	21,244,875	
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	10,857,788	40,238,356	23,577,058	22,310,970	3,388,719	XXX	100,372,891	0.9	XXX	XXX	1,656,034	98,716,857
32.2 NAIC 2	471,131	1,052,986	1,155,206	61,765		XXX	2,741,089	0.0	XXX	XXX	1,863,224	877,864
32.3 NAIC 3						XXX			XXX	XXX		
32.4 NAIC 4						XXX			XXX	XXX		
32.5 NAIC 5						XXX			XXX	XXX		
32.6 NAIC 6						XXX			XXX	XXX		
32.7 Totals	11,328,919	41,291,342	24,732,264	22,372,735	3,388,719	XXX	103,113,979	0.9	XXX	XXX	3,519,258	99,594,721
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	74,684,024	54,941,755	7,216,737			XXX	136,842,516	1.2	XXX	XXX	68,737,653	68,104,863
34.2 NAIC 2	24,759,835	61,326,968				XXX	86,086,803	0.7	XXX	XXX	40,239,208	45,847,595
34.3 NAIC 3		12,189,313				XXX	12,189,313	0.1	XXX	XXX	2,350,243	9,839,069
34.4 NAIC 4						XXX			XXX	XXX		
34.5 NAIC 5		9,758,557	4,118,327			XXX	13,876,884	0.1	XXX	XXX		13,876,884
34.6 NAIC 6	1,065	841				XXX	1,906	0.0	XXX	XXX	1,906	
34.7 Totals	99,444,924	138,217,433	11,335,064			XXX	248,997,421	2.2	XXX	XXX	111,329,009	137,668,412
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	19,032,160	101,895,174	422,497,875	8,231,752		XXX	551,656,962	4.8	XXX	XXX		551,656,962
36.2 NAIC 2	2,757,594	24,287,388	316,420,591	15,736,141		XXX	359,201,714	3.1	XXX	XXX		359,201,714
36.3 NAIC 3						XXX			XXX	XXX		
36.4 NAIC 4						XXX			XXX	XXX		
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	21,789,754	126,182,562	738,918,466	23,967,893		XXX	910,858,676	7.9	XXX	XXX		910,858,676

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1			18,500,000			XXX	18,500,000	0.2	XXX	XXX		18,500,000
37.2 NAIC 2			30,202,149	2,803,346		XXX	33,005,494	0.3	XXX	XXX		33,005,494
37.3 NAIC 3						XXX			XXX	XXX		
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals			48,702,149	2,803,346		XXX	51,505,494	0.4	XXX	XXX		51,505,494
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	243,285,434	309,930,785	48,062,724	16,733,867	16,058,783	XXX	634,071,593	5.5	XXX	XXX	268,356,927	365,714,666
38.2 NAIC 2	3,160,052	11,426,355	468,416,147	9,561,314	24,932	XXX	492,588,801	4.3	XXX	XXX	17,537,841	475,050,960
38.3 NAIC 3	96,067	384,268	30,976,724	897,875	601,669	XXX	32,956,603	0.3	XXX	XXX		32,956,603
38.4 NAIC 4	9,352	37,406	46,758	28,834		XXX	122,349	0.0	XXX	XXX		122,349
38.5 NAIC 5						XXX			XXX	XXX		
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	246,550,905	321,778,814	547,502,353	27,221,890	16,685,383	XXX	1,159,739,345	10.0	XXX	XXX	285,894,768	873,844,578
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	364,268	1,457,072	1,821,340	3,642,679		XXX	7,285,359	0.1	XXX	XXX		7,285,359
39.2 NAIC 2					42,397,859	XXX	42,397,859	0.4	XXX	XXX		42,397,859
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals	364,268	1,457,072	1,821,340	3,642,679	42,397,859	XXX	49,683,218	0.4	XXX	XXX		49,683,218
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	1,846,904	7,387,616	26,573,484	4,090,960		XXX	39,898,964	0.3	XXX	XXX	27,898,964	12,000,000
40.2 NAIC 2			5,745,593			XXX	5,745,593	0.0	XXX	XXX	5,745,593	
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals	1,846,904	7,387,616	32,319,077	4,090,960		XXX	45,644,557	0.4	XXX	XXX	33,644,557	12,000,000
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	11,604,088	9,974,547	2,998,515	5,997,030	1,149,431	XXX	31,723,611	0.3	XXX	XXX		31,723,611
44.2 NAIC 2	977,001	8,244,599				XXX	9,221,600	0.1	XXX	XXX	2,980,002	6,241,598
44.3 NAIC 3						XXX			XXX	XXX		
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals	12,581,089	18,219,146	2,998,515	5,997,030	1,149,431	XXX	40,945,211	0.4	XXX	XXX	2,980,002	37,965,209
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	2,610,108	6,267,709	6,166,492	8,114,445	6,784,256	XXX	29,943,009	0.3	XXX	XXX	7,242,236	22,700,773
46.2 NAIC 2						XXX			XXX	XXX		
46.3 NAIC 3						XXX			XXX	XXX		
46.4 NAIC 4						XXX			XXX	XXX		
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	2,610,108	6,267,709	6,166,492	8,114,445	6,784,256	XXX	29,943,009	0.3	XXX	XXX	7,242,236	22,700,773
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1						XXX			XXX	XXX		
48.2 NAIC 2						XXX			XXX	XXX		
48.3 NAIC 3						XXX			XXX	XXX		
48.4 NAIC 4						XXX			XXX	XXX		
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 1,500,220,068	1,471,534,743	1,229,303,938	1,123,764,809	2,276,610,538		7,601,434,096	65.7	XXX	XXX	4,869,489,514	2,731,944,582
52.2 NAIC 2	(d) 151,701,870	720,670,912	1,306,311,139	686,497,786	984,289,765		3,849,471,472	33.3	XXX	XXX	2,358,104,452	1,491,367,020
52.3 NAIC 3	(d) 817,103	20,043,010	33,976,724	19,587,960	601,669		75,026,465	0.6	XXX	XXX	2,483,150	72,543,315
52.4 NAIC 4	(d) 1,851,755	10,614,607	241,547	1,117,321			13,825,230	0.1	XXX	XXX	10,799,454	3,025,776
52.5 NAIC 5	(d) 14,432,009	9,758,557	4,118,327				(c) 28,308,893	0.2	XXX	XXX		28,308,893
52.6 NAIC 6	(d) 1,065	841					(c) 1,906	0.0	XXX	XXX	1,906	
52.7 Totals	1,669,023,870	2,232,622,669	2,573,951,676	1,830,967,876	3,261,501,972		(b) 11,568,068,061	100.0	XXX	XXX	7,240,878,476	4,327,189,585
52.8 Line 52.7 as a % of Col. 7	14.4	19.3	22.3	15.8	28.2		100.0	XXX	XXX	XXX	62.6	37.4
53. Total Bonds Prior Year												
53.1 NAIC 1	542,849,370	1,303,864,864	1,605,950,875	1,088,093,927	1,956,403,612		XXX	XXX	6,497,162,647	57.7	4,411,833,648	2,085,328,999
53.2 NAIC 2	580,037,254	645,448,721	1,430,884,338	790,001,942	1,137,173,733		XXX	XXX	4,583,545,988	40.7	2,709,601,495	1,873,944,493
53.3 NAIC 3	14,209,803	28,165,033	57,877,365	24,987,377	15,034,821		XXX	XXX	140,274,399	1.2	55,741,928	84,532,471
53.4 NAIC 4	12,179,601	10,378,810	13,968,551				XXX	XXX	36,526,963	0.3	10,333,333	26,193,629
53.5 NAIC 5		9,548,448					XXX	XXX	(c) 9,548,448	0.1		9,548,448
53.6 NAIC 6	276						XXX	XXX	(c) 276	0.0	276	
53.7 Totals	1,149,276,304	1,997,405,877	3,108,681,129	1,903,083,245	3,108,612,166		XXX	XXX	(b) 11,267,058,721	100.0	7,187,510,680	4,079,548,041
53.8 Line 53.7 as a % of Col. 9	10.2	17.7	27.6	16.9	27.6		XXX	XXX	100.0	XXX	63.8	36.2
54. Total Publicly Traded Bonds												
54.1 NAIC 1	528,850,545	886,408,076	517,761,876	819,782,308	2,116,686,709		4,869,489,514	42.1	XXX	XXX	4,869,489,514	XXX
54.2 NAIC 2	90,096,033	537,647,063	338,801,452	553,017,234	838,542,670		2,358,104,452	20.4	XXX	XXX	2,358,104,452	XXX
54.3 NAIC 3		2,483,150					2,483,150	0.0	XXX	XXX	2,483,150	XXX
54.4 NAIC 4		9,710,967		1,088,487			10,799,454	0.1	XXX	XXX	10,799,454	XXX
54.5 NAIC 5									XXX	XXX		XXX
54.6 NAIC 6	1,065	841					1,906	0.0	XXX	XXX	1,906	XXX
54.7 Totals	618,947,643	1,436,250,097	856,563,328	1,373,888,029	2,955,229,379		7,240,878,476	62.6	XXX	XXX	7,240,878,476	XXX
54.8 Line 54.7 as a % of Col. 7	8.5	19.8	11.8	19.0	40.8		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	5.4	12.4	7.4	11.9	25.5		62.6	XXX	XXX	XXX	62.6	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	971,369,522	585,126,667	711,542,062	303,982,501	159,923,829		2,731,944,582	23.6	XXX	XXX	XXX	2,731,944,582
55.2 NAIC 2	61,605,837	183,023,849	967,509,687	133,480,552	145,747,095		1,491,367,020	12.9	XXX	XXX	XXX	1,491,367,020
55.3 NAIC 3	817,103	17,559,860	33,976,724	19,587,960	601,669		72,543,315	0.6	XXX	XXX	XXX	72,543,315
55.4 NAIC 4	1,851,755	903,640	241,547	28,834			3,025,776	0.0	XXX	XXX	XXX	3,025,776
55.5 NAIC 5	14,432,009	9,758,557	4,118,327				28,308,893	0.2	XXX	XXX	XXX	28,308,893
55.6 NAIC 6									XXX	XXX	XXX	
55.7 Totals	1,050,076,226	796,372,572	1,717,388,347	457,079,847	306,272,593		4,327,189,585	37.4	XXX	XXX	XXX	4,327,189,585
55.8 Line 55.7 as a % of Col. 7	24.3	18.4	39.7	10.6	7.1		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	9.1	6.9	14.8	4.0	2.6		37.4	XXX	XXX	XXX	XXX	37.4

(a) Includes $ 2,380,439,734 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ 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 $ 903,158,480 ; NAIC 2 $; NAIC 3 $; NAIC 4 $ 3,985 ; NAIC 5 $ 755,249 ; NAIC 6 $

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	462,000,000	462,000,000	
2. Cost of short-term investments acquired	2,356,206,643	2,356,206,643	
3. Accrual of discount	458,925	458,925	
4. Unrealized valuation increase/(decrease)			
5. Total gain (loss) on disposals	1,615	1,615	
6. Deduct consideration received on disposals	2,169,480,116	2,169,480,116	
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)	649,187,067	649,187,067	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	649,187,067	649,187,067	

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)			2,715,437
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	216,828,046		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	29,334,620	246,162,666	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(172,528,560)		
	3.2 Section 2, Column 19	69,865,540	(102,663,020)	
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(100,572,007)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			29,031,575
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	(324,228)	(324,228)	
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			16,287,273
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			16,287,273

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			35,465,784
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(29,204,344)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus	(3,883,152)		
	3.14 Section 1, Column 18, prior year	4,771,369	(8,654,521)	(8,654,521)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(3,883,152)		
	3.24 Section 1, Column 19, prior year plus	4,771,369		
	3.25 SSAP No. 108 Adjustments		(8,654,521)	(8,654,521)
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)			(50,130,149)
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)	(50,130,149)		
	4.23 SSAP No. 108 Adjustments		(50,130,149)	
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)			6,261,440
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			6,261,440

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	8,712,666	8,534,913	5,250,990	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,361	(2,817,645)	037833-AL-4	APPLE INC	1.B FE	8,532,552	8,068,635
91278*BC7	Bond With Interest Rate Swap	1.A	7,349,360	6,763,539	3,935,599	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,992	(2,376,756)	037833-BA-7	APPLE INC	1.B FE	6,761,547	6,312,355
91278*BC7	Bond With Interest Rate Swap	1.A	6,054,035	6,276,082	3,955,396	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,641	(1,957,853)	037833-BH-2	APPLE INC	1.B FE	6,274,441	5,913,249
91278*BC7	Bond With Interest Rate Swap	1.A	7,262,086	7,266,022	4,839,243	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,968	(2,348,532)	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,264,054	7,187,775
91278*BC7	Bond With Interest Rate Swap	1.A	25,312,113	29,820,239	19,103,729	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	6,859	(8,185,846)	097023-CX-1	BOEING CO	2.C FE	29,813,380	27,289,575
91278*BC7	Bond With Interest Rate Swap	1.A	6,896,455	6,884,787	5,041,444	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,869	(2,230,289)	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,882,918	7,271,733
91278*BC7	Bond With Interest Rate Swap	1.A	9,789,347	9,999,465	4,702,310	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,653	(3,165,839)	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	9,996,812	7,868,149
91278*BC7	Bond With Interest Rate Swap	1.A	13,780,049	13,749,193	11,088,782	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	3,734	(4,456,418)	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,745,459	15,545,200
91278*BC7	Bond With Interest Rate Swap	1.A	10,718,122	10,701,987	7,456,904	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,905	(3,466,202)	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,699,082	10,923,106
91278*BC7	Bond With Interest Rate Swap	1.A	8,121,961	8,193,926	4,381,780	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,201	(2,626,613)	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,191,725	7,008,393
91278*BC7	Bond With Interest Rate Swap	1.A	29,785,392	22,713,003	5,939,746	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	8,072	(9,632,488)	912810-SN-9	UNITED STATES TREASURY	1.A	22,704,931	15,572,234
91278*BC7	Bond With Interest Rate Swap	1.A	5,971,355	5,062,453	1,841,520	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,618	(1,931,115)	912810-SZ-2	UNITED STATES TREASURY	1.A	5,060,835	3,772,635
91278*BC7	Bond With Interest Rate Swap	1.A	5,247,060	5,249,911	3,909,751	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,422	(1,696,880)	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.E	5,248,489	5,606,631
91283#DN0	Bond With Interest Rate Swap	1.C	544,028	532,460	430,608	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(26,452)	912810-SA-7	UNITED STATES TREASURY	1.A	532,460	457,060
91283#DN0	Bond With Interest Rate Swap	1.C	1,780,454	1,789,900	1,394,412	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(86,572)	912810-SF-6	UNITED STATES TREASURY	1.A	1,789,900	1,480,984
91283#DN0	Bond With Interest Rate Swap	1.C	97,675,519	74,430,024	47,421,467	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(4,749,308)	912810-SN-9	UNITED STATES TREASURY	1.A	74,430,024	52,170,775
91283#HD8	Bond With Interest Rate Swap	1.F	19,360,000	15,095,764	17,364,599	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(9,953,703)	760719-BH-6	HSBC USA INC	1.G FE	15,095,764	27,318,302
91283#HD8	Bond With Interest Rate Swap	1.F	90,640,000	63,214,822	4,576,452	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(46,601,427)	912810-SP-4	UNITED STATES TREASURY	1.A	63,214,822	51,177,879
91278*AY0	Bond With Interest Rate Swap	1.C	2,043,144	2,114,364	1,712,689	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	506	(386,305)	126408-HN-6	CSX CORP	1.G FE	2,113,858	2,098,994
91278*AY0	Bond With Interest Rate Swap	1.C	2,613,830	2,624,579	2,416,015	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	647	(494,207)	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,623,932	2,910,222
91278*AY0	Bond With Interest Rate Swap	1.C	35,607,331	27,150,894	12,896,234	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,821	(6,732,418)	912810-SN-9	UNITED STATES TREASURY	1.A	27,142,073	19,628,652
91278*AY0	Bond With Interest Rate Swap	1.C	36,022,930	30,538,196	17,185,862	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,924	(6,810,997)	912810-SZ-2	UNITED STATES TREASURY	1.A	30,529,272	23,996,859
91278*AY0	Bond With Interest Rate Swap	1.C	8,712,766	7,209,128	3,904,327	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	2,158	(1,647,357)	912810-TB-4	UNITED STATES TREASURY	1.A	7,206,970	5,551,684
126076YT1	Bond With Credit Default Swap	2.B	8,375,508	6,545,352	9,588,043	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	190,556	189,831	126140-AK-1	CONOPCO INC	1.E FE	6,354,796	9,398,212
126076YT1	Bond With Credit Default Swap	2.B	6,700,406	6,967,982	8,328,151	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	152,445	151,865	29364W-BQ-0	ENTERGY LOUISIANA LLC	1.F FE	6,815,537	8,176,286
126076YT1	Bond With Credit Default Swap	2.B	11,933,423	12,471,911	13,923,080	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	271,505	270,471	458140-CK-4	INTEL CORP	2.B FE	12,200,406	13,652,609
126076YT1	Bond With Credit Default Swap	2.B	11,306,935	11,821,437	13,066,521	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	257,251	256,272	677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	1.E FE	11,564,186	12,810,249
126076YT1	Bond With Credit Default Swap	2.B	11,683,728	13,627,596	17,190,432	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	265,824	264,812	717081-CY-7	PFIZER INC	1.F FE	13,361,772	16,925,620
9999999999 - Totals				417,349,929	252,846,086	XXX	XXX	XXX	1,197,932	(123,247,971)	XXX	XXX	XXX	416,151,997	376,094,057

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	388,883,789	5	667,006,820	5	668,381,952	4	370,193,815	5	388,883,789
2. Add: Opened or acquired transactions		277,878,875					1	51,434,278	1	329,313,153
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	244,156	XXX	12,144,179	XXX	62,614	XXX	1,419,107	XXX	13,870,056
4. Less: Closed or disposed of transactions					1	290,023,054			1	290,023,054
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX	10,769,047	XXX	8,227,697	XXX	5,697,273	XXX	24,694,017
7. Ending inventory	5	667,006,820	5	668,381,952	4	370,193,815	5	417,349,927	5	417,349,927

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	16,287,270	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,261,440	
3.	Total (Line 1 plus Line 2)		22,548,710
4.	Part D, Section 1, Column 6	279,012,537	
5.	Part D, Section 1, Column 7	(256,463,828)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	(118,243,849)	
8.	Part B, Section 1, Column 13	(3,883,151)	
9.	Total (Line 7 plus Line 8)		(122,127,000)
10.	Part D, Section 1, Column 9	275,417,562	
11.	Part D, Section 1, Column 10	(397,544,564)	
12	Total (Line 9 minus Line 10 minus Line 11)		2

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	35,585,379	
14.	Part B, Section 1, Column 20	43,772,300	
15.	Part D, Section 1, Column 12	79,357,681	
16.	Total (Line 13 plus Line 14 minus Line 15)		(2)

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	508,389,479	16,976,674	491,412,805	
2. Cost of cash equivalents acquired	6,094,033,992	2,478,241,169	3,615,792,823	
3. Accrual of discount	7,298,175	7,298,175		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	339	339		
6. Deduct consideration received on disposals	5,831,766,484	2,247,785,702	3,583,980,782	
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)	777,955,501	254,730,655	523,224,846	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	777,955,501	254,730,655	523,224,846	

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	Restr-icted Asset 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
6S0106503		FAYETTEVILLE	NC		12/29/2025	6.530	2,725,000						4,067,164	09/23/2025
6S0106511		TUSCALOOSA	AL		12/22/2025	6.530	3,297,000						5,404,918	10/28/2025
BHM02T4T5		SIMI VALLEY	CA		09/05/2007	5.980	8,640,081						18,080,000	10/17/2025
BHM0JMW53		STAMFORD	CT		03/18/2011	6.030	5,883,100						2,994,692	12/15/2025
BHM0K4486		MULTI-CITY	MD		04/15/2020	5.589	27,290,334		35,118				52,539,091	09/15/2025
BHM0K4494		MULTI-CITY	MD		03/28/2019	4.250	25,225,357						51,936,962	09/15/2025
BHM0L8BN5		GLEN BURNIE	MD		11/30/2011	5.000	1,333,271						2,883,674	09/17/2025
BHM0LC8T7		SAN BRUNO	CA		01/08/2020	4.770	9,924,796						32,387,796	11/18/2025
BHM0M26W3		WASHINGTON	DC		09/21/2017	3.640	5,071,811						4,555,204	09/29/2025
BHM0MN8Z8		MULTI-CITY	US		05/10/2019	3.631	1,623,761		(9,886)				2,277,827	09/23/2025
BHM0SMD47		FALLS CHURCH	VA		04/28/2015	4.200	1,457,420						4,476,191	05/30/2025
BHM0T2SQ5		BOSTON	MA		04/28/2015	3.650	793,656						2,160,002	06/10/2025
BHM0U02F9		BOSTON	MA		04/28/2015	3.970	2,010,027						5,018,758	08/21/2025
BHM0UPQ68		BOSTON	MA		09/13/2013	4.500	4,997,287						12,123,537	12/17/2025
BHM0V2CJ5		DALLAS	TX		10/03/2013	4.855	5,935,396		6,824				8,069,606	09/05/2025
BHM0XQNM1		TIMONIUM	MD		01/15/2014	5.140	15,937,979						20,988,241	09/05/2025
BHM13T3U0		CHARLESTON	SC		05/10/2019	3.912	5,124,510		(1,224)				15,321,274	09/04/2025
BHM15T4C7		LAUREL	MD		05/10/2019	4.466	5,118,964		6,543				12,475,532	09/30/2025
BHM15X6S1		GLEN MILLS	PA		05/10/2019	4.253	6,856,397		16,874				11,542,766	07/07/2025
BHM1947Z4		FAIRFAX	VA		04/28/2015	7.000	2,370,088						2,728,421	06/18/2025
BHM195YY4		FORT MILL	SC		04/03/2015	3.780	19,171,576						34,280,000	05/02/2025
BHM1AKCX5		WESTMINSTER	MD		08/27/2015	4.000	3,576,387						9,677,575	09/08/2025
BHM1K1AN0		MULTI-CITY	MD		12/22/2016	3.670	44,555,168		(1)				66,830,013	09/30/2025
BHM1K89H0		CARROLLTON	TX		02/16/2017	4.200	8,033,680						23,400,045	09/18/2025
BHM1KBXM5		ELKRIDGE	MD		11/22/2016	3.810	9,690,036						26,800,000	05/08/2025
BHM1KFJV2		MULTI-CITY	NJ		11/01/2016	3.390	27,079,166						82,853,502	10/17/2025
BHM1NWMJ5		SAN DIEGO	CA		04/26/2017	4.385	59,212,777		6,602				164,200,124	05/27/2025
BHM1QNTR7		PHOENIX	AZ		06/09/2017	3.951	14,755,852		12,460				38,000,000	06/10/2025
BHM1R8X11		JERICHO	NY		08/31/2017	4.111	39,679,943		30,041				66,400,000	09/24/2025
BHM1T6GL8		SANTA CLARA	CA		03/01/2018	3.990	47,000,000						90,100,000	07/30/2025
BHM1TLYF8		ARLINGTON	TX		06/28/2018	4.481	24,737,753		22,930				49,618,982	08/02/2025
BHM1U1PQ6		COPPELL	TX		06/28/2018	4.410	13,851,909						20,609,537	06/10/2025
BHM1XQC17		BOSTON	MA		11/27/2018	4.500	25,000,000						38,181,860	09/30/2025
BHM1XTEQ4		SAN JOSE	CA		01/15/2019	4.630	8,100,000						14,475,507	09/08/2025
BHM1ZBA51		WILMINGTON	NC		05/10/2019	5.000	4,427,639						7,785,375	07/14/2025
BHM1ZVWA2		BOSTON	MA		05/23/2019	3.980	6,600,000						11,831,251	05/16/2025
BHM20BQD3		DALLAS	TX		11/05/2019	4.100	6,500,000						11,782,999	06/10/2025
BHM20ZLX1		DEER PARK	NY		09/30/2019	4.150	7,151,288						11,074,232	06/04/2025
BHM215A18		DENVER	CO		08/28/2019	3.510	10,300,000						10,508,543	09/22/2025
BHM21LBR5		MULTI-CITY	WI		02/11/2020	3.760	10,340,999						23,074,440	07/11/2025
BHM227VA0		OLNEY	MD		11/26/2019	3.250	41,000,000						77,700,000	08/08/2025
BHM228G23		SAN DIEGO	CA		02/06/2020	3.700	7,636,704						16,872,223	06/03/2025
BHM228ZB2		FREDERICK	MD		11/01/2019	3.500	5,068,475						11,568,727	09/17/2025
BHM229HF1		MULTI-CITY	US		12/19/2019	3.350	32,300,000						65,064,344	07/11/2025
BHM242A07		CHARLOTTE	NC		06/30/2020	3.200	3,800,000						7,518,039	08/26/2025
BHM245W94		HOUSTON	TX		03/30/2020	3.120	6,400,000						8,525,921	08/04/2025
BHM25U4C2		MIAMI	FL		12/04/2020	3.370	7,400,000						9,226,385	09/29/2025
BHM2605Y8		VENICE	CA		09/16/2020	3.700	3,260,369						5,629,768	10/06/2025
BHM27EG66		SALT LAKE CITY	UT		01/11/2021	2.900	6,900,000						10,707,963	07/07/2025
BHM27EGK5		NEWPORT BEACH	CA		06/01/2021	2.840	12,065,627						25,103,878	09/18/2025
BHM27LD63		HERNDON	VA		01/14/2021	3.250	9,200,000						23,340,033	09/30/2025
BHM27SMZ4		CHARLOTTE	NC		12/29/2020	3.284	6,576,575		11,149				12,180,216	08/29/2025

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	Restr-icted Asset 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
BHM284RK4		NASHVILLE	TN		04/01/2022	4.084	14,164,796		10,635				26,037,177	09/30/2025
BHM286D81		REDLANDS	CA		01/22/2021	6.688	4,135,916						9,008,513	08/04/2025
BHM2889H2		OGDEN	UT		03/01/2021	2.990	8,281,635						18,307,805	10/23/2025
BHM28JJV6		CENTREVILLE	VA		04/07/2021	3.010	900,000						2,335,055	10/29/2025
BHM28JK02		CHICAGO	IL		04/07/2021	2.810	1,800,000						3,291,433	10/23/2025
BHM28JK36		SAN DIEGO	CA		04/07/2021	2.810	800,000						2,021,818	10/23/2025
BHM28JKC6		EDMONDS	WA		04/07/2021	2.810	1,000,000						2,231,344	11/11/2025
BHM295TQ5		RALEIGH	NC		05/26/2021	3.210	1,200,000						3,299,204	09/29/2025
BHM296J50		WASHINGTON	DC		05/27/2021	2.880	10,900,000						19,471,628	07/22/2025
BHM29Y844		PHOENIX	AZ		06/30/2021	2.800	6,907,614						10,309,886	10/09/2025
BHM2A22X4		TEMECULA	CA		07/21/2021	2.900	3,150,000						6,725,159	05/22/2025
BHM2AR5D0		CHARLESTON	SC		09/30/2021	2.880	2,600,000						33,683,838	09/29/2025
BHM2B1WM6		SEATTLE	WA		10/05/2021	3.000	2,018,181						3,027,274	09/29/2025
BHM2B68G5		BLOOMINGDALE	GA		03/01/2022	8.187	7,896,810		19,772				20,289,485	04/23/2025
BHM2BRJB8		AURORA	CO		12/14/2021	3.080	5,000,000						7,553,098	06/16/2025
BHM2BYKT2		MINNEAPOLIS	MN		12/17/2021	2.950	9,961,283						12,128,177	05/21/2025
BHM2CAL08		STONECREST	GA		12/07/2021	2.910	2,000,000						2,651,852	10/02/2025
BHM2CMAN1		AUSTIN	TX		12/22/2021	2.510	1,700,000						2,533,897	09/08/2025
BHM2CSBX5		HIALEAH	FL		01/26/2022	3.460	5,300,000						9,910,176	09/04/2025
BHM2D7095		SANDY	UT		03/01/2022	2.600	33,100,000						60,400,000	10/03/2025
BHM2DC9R5		BALTIMORE	MD		02/23/2022	3.030	4,000,000						6,951,613	07/09/2025
BHM2DC9U8		RICHMOND	VA		02/23/2022	2.930	24,250,000						46,500,000	08/01/2025
BHM2DMYQ7		MOHEGAN LAKE	NY		02/09/2022	3.130	39,660,000						60,500,000	08/29/2025
BHM2E91A6		OGDEN	UT		05/18/2022	3.370	4,797,880						9,381,003	11/05/2025
BHM2E9UR7		DENVER	CO		08/23/2023	7.121	9,997,892		(223)				20,762,638	03/09/2022
BHM2EAH08		MCCOOK	IL		03/22/2022	7.824	20,659,715		66,579				32,252,201	11/20/2024
BHM2EG3B6		TAMPA	FL		03/29/2022	6.447	5,831,324		13,006				7,298,041	04/01/2025
BHM2G64U3		EAST HANOVER	NJ		04/20/2023	7.431	17,460,940		509				40,821,283	10/01/2025
BHM2G64V1		LAKELAND	FL		11/22/2022	7.729	5,360,809		6,901				39,848,631	12/22/2023
BHM2G6961		COMMERCE	CA		07/29/2022	6.787	9,491,097		14,422				14,887,357	10/20/2025
BHM2PS2P8		CHINA GROVE	NC		03/05/2025	8.107	9,101,020		3,840				89,560,000	03/06/2024
0599999. Mortgages in good standing - commercial mortgages-all other							946,415,070		272,871				1,970,932,724	XXX
0899999. Total mortgages in good standing							946,415,070		272,871				1,970,932,724	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							946,415,070		272,871				1,970,932,724	XXX

General Interrogatory:

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
6S0106503	FAYETTEVILLE	NC		12/29/2025	6.530	2,725,000		4,067,164
6S0106511	TUSCALOOSA	AL		12/22/2025	6.530	3,297,000		5,404,918
BHM2E9UR7	DENVER	CO		08/23/2023	7.097	40,939	2,322,338	20,762,638
BHM2EAH08	MCCOOK	IL		03/22/2022	7.831		1,188,972	32,252,201
BHM2G64N9	ROCHESTER	MN		12/02/2022	7.420		13,045	12,600,003
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.429		2,907,790	40,821,283
BHM2G64V1	LAKELAND	FL		03/01/2025	7.988	74,009	158,657	39,848,631
BHM2PS2P8	CHINA GROVE	NC		03/05/2025	8.488	2,429,676	6,667,504	89,560,000
0599999. Mortgages in good standing - commercial mortgages-all other						8,566,625	13,258,305	245,316,838
0899999. Total mortgages in good standing						8,566,625	13,258,305	245,316,838
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						8,566,625	13,258,305	245,316,838

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
BHM01GJ76	ONTARIO	CA		11/18/2015	12/01/2025	537,859							537,859	537,859			
BHM01GJ84	ONTARIO	CA		11/18/2015	12/01/2025	557,167							557,167	557,167			
BHM0LZHT6	CARLSBAD	CA		04/03/2012	05/01/2025	2,888,071							2,888,071	2,888,071			
BHM0M67U7	MULTI-CITY	US		04/28/2015	06/01/2025	27,034,948							27,034,948	27,034,948			
BHM19G5H9	MULTI-CITY	US		05/26/2015	03/26/2025	2,002,752							2,002,752	2,002,752			
BHM1D68D2	PALO ALTO	CA		11/05/2015	02/01/2025	587,689							587,689	587,686		(4)	(4)
BHM1DBX43	ONTARIO	CA		11/18/2015	12/01/2025	990,212							990,212	990,212			
BHM2524R1	VALENCIA	CA		07/23/2020	08/21/2025	5,300,000							5,300,000	5,300,000			
BHM2BRZT1	WOODSTOCK	GA		03/28/2022	12/30/2025	9,900,363		43,505			43,505		9,943,868	9,943,868			
BHM2BRZV6	BRASELTON	GA		03/25/2022	12/30/2025	5,787,505		27,979			27,979		5,815,484	5,815,484			
BHM2G4LQ8	DALLAS	TX		06/30/2022	08/11/2025	44,378,106		93,499			93,499		44,471,605	44,471,605			
BHM2G64N9	ROCHESTER	MN		12/02/2022	10/30/2025	9,831,635		1,411			1,411		9,833,046	9,832,951		(95)	(95)
BHM2G64R0	COTTAGE GROVE	MN		12/02/2022	10/30/2025	6,568,808		943			943		6,569,750	6,569,694		(56)	(56)
0199999. Mortgages closed by repayment						116,365,115		167,336			167,336		116,532,451	116,532,297		(154)	(154)
BHM0MN8Z8	MULTI-CITY	US		05/10/2019		46,927		(806)			(806)		46,120	46,120			
BHM0M26W3	WASHINGTON	DC		09/21/2017		(39,988)							(39,988)	608,512		648,500	648,500
BHM15X6S1	GLEN MILLS	PA		05/10/2019		201,975		6,264			6,264		208,239	208,239			
BHM13T3U0	CHARLESTON	SC		05/10/2019		177,884		(226)			(226)		177,659	177,659			
BHM228G23	SAN DIEGO	CA		02/06/2020		107,217							107,217	107,217			
BHM15T4C7	LAUREL	MD		05/10/2019		146,590		5,996			5,996		152,587	152,587			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		207,896							207,896	207,896			
BHM2EG3B6	TAMPA	FL		03/29/2022		163,498		497			497		163,995	161,638		(2,357)	(2,357)
BHM2G64V1	LAKELAND	FL		11/22/2022		3,924,551		4,230			4,230		3,928,782	3,926,100		(2,682)	(2,682)
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		641,763							641,763	641,763			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		1,244,047		8,513			8,513		1,252,560	1,150,589		(101,970)	(101,970)
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		250,066							250,066	250,066			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		971,017							971,017	971,017			
BHM2E91A6	OGDEN	UT		05/18/2022		149,547							149,547	149,547			
BHM195YY4	FORT MILL	SC		04/03/2015		369,331							369,331	369,331			
BHM27EGK5	NEWPORT BEACH	CA		06/01/2021		285,578							285,578	285,578			
BHM0V2CJ5	DALLAS	TX		10/03/2013		150,895		714			714		151,609	151,609			
BHM1947Z4	FAIRFAX	VA		04/28/2015		26,371							26,371	26,371			
BHM1R8X11	JERICHO	NY		08/31/2017		1,120,496		7,493			7,493		1,127,989	1,127,989			
BHM0SMD47	FALLS CHURCH	VA		04/28/2015		54,896							54,896	54,896			
BHM284RK4	NASHVILLE	TN		04/01/2022		210,095		523			523		210,618	210,618			
BHM228ZB2	FREDERICK	MD		11/01/2019		111,460							111,460	111,460			
BHM2605Y8	VENICE	CA		09/16/2020		65,835							65,835	65,835			
BHM02T4T5	SIMI VALLEY	CA		09/05/2007		994,216							994,216	994,216			
BHM1K89H0	CARROLLTON	TX		02/16/2017		229,481							229,481	229,481			
BHM1AKCX5	WESTMINSTER	MD		08/27/2015		294,111							294,111	294,111			
BHM0XQNM1	TIMONIUM	MD		01/15/2014		476,407		(1)			(1)		476,406	476,406			
BHM1U1PQ6	COPPELL	TX		06/28/2018		436,058							436,058	436,058			
BHM1KBXM5	ELKRIDGE	MD		11/22/2016		214,187							214,187	214,187			
BHM1NWMJ5	SAN DIEGO	CA		04/26/2017		1,095,574		1,033			1,033		1,096,607	1,096,607			
BHM1K1AN0	MULTI-CITY	MD		12/22/2016		1,021,640		(1)			(1)		1,021,640	1,021,640			
BHM1ZBA51	WILMINGTON	NC		05/10/2019		223,917							223,917	223,917			
BHM20ZLX1	DEER PARK	NY		09/30/2019		287,773							287,773	287,773			
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011		88,843							88,843	89,117		274	274
BHM0JMW53	STAMFORD	CT		03/18/2011		908,012							908,012	908,012			
BHM2889H2	OGDEN	UT		03/01/2021		293,300							293,300	293,300			
BHM0UPQ68	BOSTON	MA		09/13/2013		136,583							136,583	136,583			

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												
BHM215A18	DENVER	CO		08/28/2019		3,180,000											
BHM0T2S05	BOSTON	MA		04/28/2015		25,421							25,421	25,421			
BHM0U02F9	BOSTON	MA		04/28/2015		61,576							61,576	61,576			
BHM01JC69	NEW YORK	NY		05/10/2019		4,690,668		(39,931)			(39,931)		4,650,737	4,650,737			
0299999. Mortgages with partial repayments						25,245,716		(5,701)			(5,701)		22,060,014	22,601,780		541,766	541,766
BHM1J09R7	TACOMA	WA		03/23/2016	03/14/2025	1,282,793							1,282,793	1,297,327		14,534	14,534
BHM1R1JQ7	IRVING	TX		07/11/2017	09/15/2025	24,400,000							24,400,000	24,672,000		272,000	272,000
0399999. Mortgages disposed						25,682,793							25,682,793	25,969,327		286,534	286,534
0599999 - Totals						167,293,624		161,635			161,635		164,275,258	165,103,403		828,145	828,145

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	Restricted Asset 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
55281B-AN-9	MCFCL 6 COM - CDO			DE	MCFCL 6 COM - CDO	1.F YE	06/13/2017		66,518,465	63,179,238	63,179,238	(3,339,227)	1,140,458				6,270,392		0.000
0199999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - unaffiliated									66,518,465	63,179,238	63,179,238	(3,339,227)	1,140,458				6,270,392		XXX
23307E-AN-1	DBGS 191735 F - CMBS		NEW YORK	NY	DBGS 191735 F - CMBS	4.C FE	04/03/2019		4,630,157	3,428,291	3,428,291	(1,045,928)	(156,585)				212,640		0.000
44421G-AL-7	HY 2019-30HY E - CMBS			US	HY 2019-30HY E - CMBS	1.A	06/24/2019		4,636,140	4,422,932	4,422,932	(154,093)	(66,742)				167,740		0.000
61765Y-AE-2	MSC 2016-PSQ D - CMBS			US	MSC 2016-PSQ D - CMBS	5.B FE	06/14/2021		7,763,375	7,970,969	7,970,969	(360,327)	65,189				335,554		0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated									17,029,672	15,822,191	15,822,191	(1,560,348)	(158,138)				715,935		XXX
BENW1Q-TM-6	POLK GROUP HOLDINGS LP N		LAKELAND	FL	POLK GROUP HOLDINGS LP N		07/04/2025		84,659	194,489	194,489	109,830							1.760
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III		WILMINGTON	DE	BDT & MSD R		12/02/2025		1,350,558	1,350,558	1,350,558						(22,155)	73,649,442	8.500
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.		FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.		12/02/2025		5,267,876	5,267,876	5,267,876							(8,141,986)	4.200
B0A0AG-UG-3	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	FTV Capital		06/13/2006		701	701	701	(21,948)					15,652		0.993
B0A0AG-UK-4	ADAMS STREET PARTNERS		CHICAGO	IL	Adams Street Partners		11/30/2009			33,837	33,837	102,321					(102,871)	357,120	1.053
B0A0AG-VD-9	APOLLO ADVISORS V L.P.		NEW YORK	NY	Apollo Global Management		02/09/2006												0.000
BENRVC-7L-1	Metacomet Fund L.P		WILMINGTON	DE	Metacomet Fund L.P		01/02/2024		12,322,421	14,397,011	14,397,011	1,507,063						10,177,579	9.880
BHM00V-2Q-0	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	Caltius		11/15/2010		51,460	134,578	134,578	54,594					43,069	543,311	2.667
BHM00X-JR-6	HURON II LLP		DETROIT	MI	Huron Capital Partners		06/20/2008		1	16,117	16,117								7.870
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	Lincolnshire Management		07/31/2009		1,829,720	1,827,469	1,827,469	201,185		220,806					4.690
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	Charlesbank Capital Partners		11/24/2010		416,102	515,084	515,084	96,330					2,478	285,396	1.025
BHM01A-ME-0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	Apollo Global Management		01/24/2008		185,872	169,776	169,776	60						146,144	0.348
BHM01Q-52-0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	Arlington Capital Partners		05/24/2018											202,035	0.000
BHM01Q-7D-4	BRAZOS EQUITY FUND II L P		DALLAS	TX	Brazos Private Equity Partners		12/23/2015											24,670	0.000
BHM01V-2W-6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN	PA	Morgan Stanley		04/05/2021		84,151			(25,714)					(16)	902,439	3.447
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	Clearview Capital		06/22/2022					(22,063)					2,769	3,892,224	0.002
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V		NEW YORK	NY	The Blackstone Group		10/29/2012		108,516	94,795	94,795	(41,608)					60,408	968,054	0.788
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.		NEW YORK	NY	Halyard Capital		04/15/2013		1,701,479	3,068,558	3,068,558	1,214,485						222,943	5.426
BHM02X-9R-5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	The Carlyle Group		01/25/2013		602,061	489,330	489,330	(163,951)		196,235				652,929	0.135
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	NY	New Silk Route Growth Capital		06/08/2015			109,664	109,664	(114,512)						1,735,640	1.120
BHM035-2R-2	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	EIG Partners		11/23/2010			15,648	15,648	220,428					15,648	276,114	1.157
BHM035-DC-3	KRG CAPITAL FUND IV LP		DENVER	CO	KRG Capital		12/27/2017		1	580,730	580,730	115,593						51,383	1.482
BHM037-87-6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	Fortress Investment Group		12/29/2023												0.000
BHM03C-AA-5	THE HURON FUND III LP		DETROIT	MI	Huron Capital Partners		12/07/2011		1,148,741	1,194,010	1,194,010	1,695,754		1,591,101				545,073	3.092
BHM03E-Z8-9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	Morgan Stanley		07/16/2012		1,668,251	1,623,202	1,623,202	130,002						172,706	0.203
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	Brookside Mezzanine Partners Management,		08/20/2012		206	28,165	28,165						1,571		0.737
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	Brookside Mezzanine Partners Management,		08/20/2012		338,088	350,355	350,355	(328,282)					785,523		16.552
BHM03T-V8-0	GLOBAL INFRASTRUCTURE PARTNERS-A L		NEW YORK	NY	Global Infrastructure Partners		03/15/2011		83,320	35,425	35,425	(1,066)							0.576
BHM03W-XD-0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	Apollo Global Management		09/27/2018		1,182										0.000
BHM045-M8-1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	Stone Arch Capital		05/02/2014		208,794	238,573	238,573	248,041		522,285				1,422,471	5.030
BHM05D-GA-5	TPF II LP		OMAHA	NE	Tenaska Capital Management		11/22/2013					(2,209)					3,413	1,312,469	0.581
BHM05F-QF-8	BRAZOS EQUITY FUND III L P		DALLAS	TX	Brazos Private Equity Partners		08/23/2013		877,807	1,154,418	1,154,418	544,267						171,774	1.771
BHM0L7-3Z-9	EDG PARTNERS II LP		ATLANTA	GA	EDG Partners		01/22/2019		314,675	327,713	327,713	4,179						43,647	3.363
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTE	NC	Carousel Capital		12/19/2017		1,096,960	2,357,046	2,357,046	(272,721)					22,747	444,376	1.849
BHM14W-AW-0	BROOKDALE ON THE PARK			IL	HIMCO		01/13/2015										78,316		0.000
BHM14X-G2-8	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	Freeman Spogli		06/16/2016		3,598,095	4,091,039	4,091,039	492,944					3,682	142,129	0.376

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	Restricted Asset 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
BHM197-P7-9	Tailwind Capital Partner II LP		NEW YORK	NY	Tailwind Capital		03/30/2016		30,211	28,761	28,761	77,853		934,488				109,468	0.481
BHM197-VC-1	UPFRONT V LP		SANTA MONICA	CA	Upfront Ventures		05/15/2017		2,609,183	6,423,909	6,423,909	(1,396,768)					415,568	3,138,248	1.633
BHM19E-G1-7	UPFRONT GROWTH I LP		SANTA MONICA	CA	Upfront Ventures		09/02/2015		2,765,076	3,701,949	3,701,949	(18,956)						776,733	8.228
BHM1AM-CW-3	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO		04/30/2015		6,509,727	12	12								5.056
BHM1B4-26-0	LINEAGE CAPITAL II LP		BOSTON	MA	Lineage Capital		06/10/2015		1,363,623	2,685,631	2,685,631	108,763					339,070	988,000	2.234
BHM1CS-2E-9	CORTEC GROUP FUND VI LP		NEW YORK	NY	Cortec Group		01/10/2018		11,326,359	13,667,947	13,667,947	(5,315,008)					5,988,552	24,855	2.485
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC		WILMINGTON	DE	HIMCO		09/14/2015		100										0.000
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP		ATLANTA	GA	MSouth Equity Partners		01/06/2020		1,372,882	914,790	914,790	(622,624)						579,677	2.054
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L		SAN FRANCISCO	CA	Encore Consumer Capital		03/06/2018		5,972,685	7,824,319	7,824,319	(2,908,417)					4,170,090	440,837	2.991
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP		BOSTON	MA	Century Equity Partners		02/08/2018		6,449,573	6,619,174	6,619,174	(1,405,897)					1,949,807	1,240,055	2.974
BHM1JL-JQ-2	AEA INVESTORS SBF III LP		NEW YORK	NY	AEA Investors		08/15/2016		10,299,155	8,789,300	8,789,300	(2,360,664)					1,022,211	1,215,491	3.742
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH	NJ	Tailwind Capital		03/30/2016		3,638,524	9,851,327	9,851,327	723,195						(4,953)	1.568
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR	NY	Saw Mill Capital		05/23/2016		10,848,607	8,050,163	8,050,163	(1,795,888)						3,619,266	3.761
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP		NEW YORK	NY	Gamut Capital Management, L.P.		09/15/2017		8,952,040	11,253,217	11,253,217	(1,899,648)						1,720,972	0.986
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	NY	The Blackstone Group		02/17/2017		11,680,219	11,636,404	11,636,404	(207,937)					1,382,642	745,161	0.077
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP		NEW YORK	NY	The Blackstone Group		09/22/2017		7,134,993	6,405,523	6,405,523	250,263						5,906,570	0.298
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK	NY	Monomoy Capital Partners		10/28/2019		4,335,370	3,802,675	3,802,675	(3,213,449)					2,968,158	3,374,098	1.695
BHM1K7-8W-0	POLK GROUP HOLDINGS LP - A		LAKELAND	FL	HIMCO		07/20/2016		1,143,216										0.000
BHM1KA-3R-9	CIP CAPITAL FUND II LP		NEW YORK	NY	CIP Capital		04/18/2018		4,456,311	5,996,227	5,996,227							5,464	3.273
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP		SANTA CLARA	CA	Upfront Ventures		03/17/2017		1,752,626	10,401,799	10,401,799	(900,855)					254,119	2,895,961	12.688
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP		CHICAGO	IL	Prairie Capital		05/17/2017		190,403	4,942,966	4,942,966	(3,102,628)					5,188,746	1,000,000	2.632
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L		EVANSTON	IL	Silver Oak Services Partners		04/17/2017		9,927,640	12,620,295	12,620,295	(2,215,087)					6,215,248	1,291,989	4.930
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV		NEW YORK	NY	Lexington Partners		03/27/2019		18,512,957	19,190,695	19,190,695	(2,337,872)					2,727,695	4,025,534	1.061
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTE	NC	Carousel Capital		03/23/2018		5,358,923	10,933,357	10,933,357	1,600,654					2,061,110	172,120	1.758
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L		GREENWICH	CT	Union Capital		07/26/2018		5,078,827	8,131,501	8,131,501	(925,101)					165,000	617,583	3.292
BHM1Q2-BC-5	MPE PARTNERS II LP		BOSTON	MA	MPE Partners		12/20/2017		1,857,725	9,049,616	9,049,616	(914,486)					1,691,480	1,605,465	4.293
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP		CHICAGO	IL	WindPoint Partner		09/25/2018		6,526,952	6,100,308	6,100,308	(3,532,751)					2,092,309	2,023,501	1.871
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I		NEW YORK	NY	The Riverside Company		05/23/2017		12,830,526	14,858,248	14,858,248	(753,985)					1,545,767	730,575	4.938
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY		NEW YORK	NY	Kohlberg Kravis and Roberts		10/26/2017		20,974,705	21,721,137	21,721,137	(189,909)					1,849,299	2,702,711	3.620
BHM1SY-9W-2	UPFRONT VI LP		SANTA MONICA	CA	Upfront Ventures		12/19/2017		11,009,165	18,082,526	18,082,526	213,530					411,629	708,493	2.759
BHM1SZ-U2-1	UPFRONT GROWTH II LP		SANTA MONICA	CA	Upfront Ventures		03/29/2018		5,383,848	6,565,637	6,565,637	(1,006,970)						4,448,339	13.713
BHM1T8-E2-8	PAMLICO CAPITAL IV LP		CHARLOTTE	NC	Pamlico Capital		06/25/2018		5,633,399	7,003,441	7,003,441	(1,180,253)					1,632,174	415,943	0.757
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP		OAKS	PA	Highland Capital		12/29/2017		9,684	8,267	8,267								0.932
BHM1TE-L2-7	DRAWBRIDGE SPECIAL OPPS FUND II		NEW YORK	NY	Fortress Investment Group		12/29/2017		80,000	33,182	33,182	(6,226)							0.001
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP		DALLAS	TX	Trinity Hunt Partners		12/20/2019		9,159,213	8,075,795	8,075,795	(1,083,418)						1,314,502	3.776
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP		NEW YORK	NY	Leeds Equity Partners		02/01/2018		3,081,547	4,457,696	4,457,696	30,952					5,392	342,106	0.644
BHM1U9-03-7	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	HIMCO		02/22/2018												0.000
BHM1UB-G5-0	SBP HOLDING LP - CLASS C		FORT MYERS	FL	HIMCO		12/31/2023												0.000
BHM1UE-C8-2	VMG PARTNERS IV LP		SAN FRANCISCO	CA	VMG Partners		06/05/2019		2,814,255	2,974,417	2,974,417	201,421					248,136	959,605	2.672
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP		GREENWICH	CT	Brynwood Partners		08/27/2018		2,216,698	2,299,441	2,299,441	(1,147,958)					2,159,488	77,587	0.424
BHM1V3-NS-9	INVENTUS POWER HOLDINGS LLC		WOODRIDGE	IL	HIMCO		04/25/2018		1,757,179	2,737,970	2,737,970	1,925,270							0.000
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP		NORWALK	CT	Heartwood Partners		05/30/2018		5,341,707	5,341,707	5,341,707						2,909,793	911,794	2.662
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK	NY	Tailwind Capital		06/24/2019		14,878,533	20,076,446	20,076,446	2,890,364					12,935	1,438,962	0.988
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP		NEW YORK	NY	Apollo Global Management		03/15/2019		16,367,987	19,211,559	19,211,559	(2,255,355)					2,497,425	3,766,267	0.185
BHM20N-5B-4	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO		05/31/2019		331,798	1,161,294	1,161,294								0.000
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX - TA		NEW YORK	NY	Lexington Partners		09/18/2020		15,009,384	17,826,294	17,826,294	(1,831,041)					2,844,158	4,185,638	0.183
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC		HOLLAND	OH	HIMCO		01/24/2020			1	1	22,982					264,928		0.000
BHM25F-TM-6	POLK GROUP HOLDINGS LP - A1		LAKELAND	FL	HIMCO		06/03/2020		735,167	1,141,826	1,141,826	360,049							1.760

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset 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
BHM25U-4A-6	GLOBAL LONG SHORT PARTNERS SPV LTD		NEW YORK	NY	Goldman Sachs		06/30/2020		1	7,551	7,551	622							0.040
BHM27K-5S-6	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	Gridiron Capital		11/20/2020		8,782	22,612	22,612	(81,388)					60,630		1.356
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	Century Equity Partners		12/31/2023					(16,666)							22.029
BHM281-M0-9	CENTURY HCC CO-INVEST LP		BOSTON	MA	Century Equity Partners		12/29/2020		2,205,957	2,099,459	2,099,459	674,739						(10,140)	11.996
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP		GREENWICH	CT	Southfield Capital		02/24/2021		2,963,437	3,202,696	3,202,696	(230,036)						435,730	2.218
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP		NEW YORK	NY	Goldman Sachs		04/28/2021		51,295	5,630	5,630	(1,348)							0.066
BHM28X-S5-2	SPT CAPITAL MANAGEMENT		GREENWICH	CT	HIMCO		04/28/2021												0.000
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTE	NC	Carousel Capital		04/21/2021		2,274,418	2,673,411	2,673,411	318,507					7,457	2,217,224	1.286
BHM29A-RG-8	PAMLICO CAPITAL V LP		CHARLOTTE	NC	Pamlico Capital		04/27/2021		8,387,684	9,041,312	9,041,312	430,485					65,643	503,635	0.618
BHM2AL-CS-2	COVENTURE - SPOTTER		NEW YORK	NY	CoVenture		07/12/2021		10,412,236	7,868,396	7,868,396	(3,805,334)					902,714		20.900
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP		CHICAGO	IL	CIVC Partners		07/27/2021		2,697,019	3,269,290	3,269,290	228,389					69,250	384,118	1.534
BHM2BV-56-5	VMG PARTNERS V LP		SAN FRANCISCO	CA	VMG Partners		10/14/2021		3,446,003	3,654,002	3,654,002	(711,108)					352,895	431,608	0.932
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP		NEW YORK	NY	Monomoy Capital Partners		12/09/2021		3,744,073	4,231,449	4,231,449	(426,689)					785,311	976,231	0.928
BHM2F0-BU-9	POLK GROUP HOLDINGS LP A-2		TAMPA	FL	HIMCO		04/15/2022		834,300	1,881,970	1,881,970	1,047,670							1.572
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP		CHICAGO	IL	WindPoint Partner		07/28/2022			(25,969)	(25,969)	1,989,594		3,806,379				12,947	1.295
BHM2JE-2S-0	RIESELHOLDCO LLC		WILMINGTON	DE	RIESEL HOLDCO LLC		12/20/2022		1,316,667	1,368,540	1,368,540	(268,487)							1.669
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP		BRIARCLIFF MANOR	NY	Saw Mill Capital		02/24/2023		7,050,963	7,035,366	7,035,366	(2,779,723)					12,826	1,166,769	3.756
BHM2KJ-6R-5	ALPINE INVESTORS IX LP		SAN FRANCISCO	CA	Alpine Investors		12/15/2023		3,272,742	3,439,619	3,439,619	247,043						6,884,967	0.440
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP		GREENWICH	CT	Brynwood Partners		07/27/2023		5,449,877	5,873,632	5,873,632	711,776						4,362,868	2.660
BHM2LK-9Q-0	MPE Partners IV LP		CLEVELAND	OH	MPE Partners		08/01/2024		5,428,846	5,439,312	5,439,312	282,165						4,571,154	3.160
BHM2MB-LV-4	GRIDION CAPITAL FUND V LP - TALCOT		NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP		11/27/2023		6,620,477	7,533,168	7,533,168	617,680						879,523	1.428
BHM2MZ-FR-7	CIVC Partners Fund VII LP		CHICAGO	IL	CIVC Partners		01/02/2024		2,582,785	2,525,164	2,525,164	(51,156)						3,030,443	1.017
BHM2TH-50-0	Tailwind Arch Fund, L.P		NEW YORK	NY	Tailwind Arch Fund, L.P		03/30/2016		2,432,127	2,756,460	2,756,460	517,180						458,824	0.320
BHM2WO-P1-9	FS EQUITY PARTNERS CV1 LP		LOS ANGELES	CA	FS EQUITY PARTNERS CV1 LP		01/01/2025		938,857	1,315,059	1,315,059	376,202						157,509	0.109
BHM2WJ-GL-4	HEARTWOOD PARTNERS CV I LP		NORWALK	CT	HEARTWOOD PARTNERS CV I LP		01/01/2025		1,836,597	2,235,936	2,235,936	399,339						1,243,874	1.150
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									385,005,543	459,718,983	459,716,774	(30,911,401)		7,271,293			57,392,796	178,209,075	XXX
BENVVM-C0-0	Elk Coinvest LP		DALLAS	TX	Elk Coinvest LP		06/01/2025		75,069,750	77,810,706	77,810,706	2,740,956							0.000
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND		SAN FRANCISCO	CA	Sixth Street Partners		09/29/2022		21,049,235	22,641,815	22,641,815	(185,576)					2,751,008	6,692,822	0.620
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND		SAN FRANCISCO	CA	Sixth Street Partners		09/12/2022		10,897,335	12,387,753	12,387,753	574,637					1,165,735	15,264,432	1.290
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									107,016,320	112,840,274	112,840,274	3,130,017					3,916,743	21,957,254	XXX
BHM193-0C-4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN	HIMCO		03/25/2015					278,822					90,525		20.790
BHM1BV-A5-3	1250 23RD STREET NW		VIENNA	VA	HIMCO		11/23/2015					(628,682)		2,707,680			340,000		8.500
BHM1CC-4R-3	MCBEE STATION		GREENVILLE	SC	HIMCO		07/30/2015		1,952,677	796,530	796,530	(89,561)							9.000
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)		WESTFILED	IN	HIMCO		02/18/2016		1,711,022			(73,452)							18.000
BHM1J5-US-0	ATRIUM AT WORLDGATE		HERNDON	VA	HIMCO		03/14/2016		1,034,257	2,168,143	2,168,143	49,778					99,450	461,702	12.750
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV		MINNEAPOLIS	MN	HIMCO		04/17/2020		188,522	468,143	468,143	9,222						88,871	9.750
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									4,886,478	3,432,816	3,432,816	(453,872)		2,707,680			529,975	550,573	XXX
BENQGH-FD-8	Golden Road IT 1, LLC		VARIOUS	US	Sixth Street Partners		08/16/2023		45,621,134	46,053,292	46,053,292	(170,078)					3,622,156		10.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									45,621,134	46,053,292	46,053,292	(170,078)					3,622,156		XXX
08162J-AA-3	BENCHMARK INSURANCE COMPANY		WAYZATA	MN	BENCHMARK INSURANCE COMPANY	2.A FE	08/22/2022		10,232,500	10,137,320	10,211,633		(6,837)				675,000		0.000
126293-AA-7	CSAA INSURANCE EXCHANGE		WALNUT CREEK	CA	CSAA INSURANCE EXCHANGE	1.G FE	01/29/2025		1,200,000	1,259,425	1,200,000						83,417		0.000
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS		SIOUX FALLS	SD	DAKOTA TRUCK UNDERWRITERS	1.F	08/22/2022		3,414,810	3,382,677	3,412,502		(996)				230,964		0.000
256141-AB-8	DOCTORS CO		NAPA	CA	DOCTORS CO	2.B FE	01/12/2022		2,600,000	2,335,038	2,600,000						117,000		0.000
32011P-AA-2	FIRST DAKOTA INDEMNITY CO		SIOUX FALLS	SD	FIRST DAKOTA INDEMNITY CO	1.F	08/22/2022		1,534,190	1,507,495	1,533,153		(447)				103,766		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	15,955,656	14,114,512		11,874				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	3,605,876	4,283,742		7,581				208,004		0.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset 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
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/21/2023		1,429,560	1,446,996	1,431,712		1,000				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	1,337,218	1,424,318		(21,252)				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	5,183,306	5,949,538		(1,981)				291,555		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	09/20/2019		2,908,709	2,519,430	2,953,732		8,028				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	2,863,490	3,153,910		35				154,595		0.000
CORPAD-9S-2	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED		EVERETT	US	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED	2.B	05/24/2023		1,319,500	1,345,702	1,318,102		(335)				104,650		0.000
CORPGA-9K-9	GROUP ARK INSURANCE LIMITED		COVENTRY	GBR	GROUP ARK INSURANCE LIMITED	2.A	09/21/2023		2,960,500	3,041,430	2,967,916		2,777				333,028		0.000
2799999. Surplus notes - unaffiliated									56,577,807	55,921,060	56,554,770		(553)				3,556,545		XXX
05565A-M3-4	BNP PARIBAS SA		PARIS	FRA	BNP PARIBAS SA	2.C FE	08/08/2022		9,719,854	10,157,273	9,676,926		(14,044)				745,318		0.000
902613-BE-7	UBS GROUP AG		ZURICH	CHE	UBS GROUP AG	2.C FE	11/08/2023		2,817,000	3,303,656	2,817,000						260,573		0.000
2999999. Capital notes - unaffiliated									12,536,854	13,460,930	12,493,926		(14,044)				1,005,890		XXX
12782@-AE-7	CLR 2023-1 LLC - ABS		HARTFORD	CT	CLR 2023-1 LLC - ABS	6.	08/30/2023		12,549,466	9,399,906	12,734,362								0.000
26894@-AE-2	ELR 2025-2 CLASS E DELAY DRAW - ABS			US	ELR 2025-2 CLASS E DELAY DRAW - ABS	6.	04/24/2025		1,998,660	2,554,889	2,000,582								0.000
52594@-AG-4	LENDR 25SP2 CTF - ABS			US	LENDR 25SP2 CTF - ABS		11/19/2025		20,583	20,583	20,583								0.000
78449@-AC-7	SLR 2022-2 LLC - ABS		SAN FRANCISCO	CA	SLR 2022-2 LLC - ABS	6.	12/22/2022		4,651,263	4,651,263	4,650,003	400,135							0.000
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.		NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	6.	02/24/2025		2,037,500	1,973,771	2,037,500								0.000
ABSELR-9E-4	ELR 2025-1 CLASS E DELAY DRAW - ABS			US	ELR 2025-1 CLASS E DELAY DRAW - ABS	6.	02/28/2025		1,955,602	2,638,247	1,951,598								0.000
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP		NEW YORK CITY	NY	Angelo Gordon	6.	01/01/2025		49,299,207	62,584,676	49,299,207								0.000
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP		NEWPORT BEACH	CA	PIMCO	6.	01/01/2025		11,020,682	11,050,500	11,020,682								0.000
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP		NEWPORT BEACH	CA	PIMCO	6.	01/01/2025		15,293,941	22,277,252	15,293,941								0.000
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP		CHICAGO	IL	Golub Capital Strategic Partners Fund 3	6.	12/18/2024		2,923,235	2,315,069	2,923,235								0.000
BHM2VM-VN-7	Eirles Two D - Tranche B - ABS		DUBLIN	IRL	Eirles Two D - Tranche B - ABS	6.	03/14/2023		201,192	157,179	203,096								0.000
BHM2VM-VP-2	Eirles Two EXC - Tranche B - ABS		DUBLIN	IRL	Eirles Two EXC - Tranche B - ABS	6.	06/14/2023		199,176	181,972	200,387								0.000
BHM2VM-VQ-0	Eirles Two BRKHEC - Tranche B - ABS		DUBLIN	IRL	Eirles Two BRKHEC - Tranche B - ABS	6.	06/14/2023		214,102	186,177	217,186								0.000
BHM2VM-VR-8	Eirles Two XEL - Tranche B - ABS		DUBLIN	IRL	Eirles Two XEL - Tranche B - ABS	6.	06/14/2023		195,540	175,502	199,323								0.000
BHM2VM-VS-6	Eirles Two META - Tranche B - ABS		DUBLIN	IRL	Eirles Two META - Tranche B - ABS	6.	06/14/2023		169,622	155,645	171,575								0.000
BHM2VM-VT-4	Eirles Two UNH - Tranche B - ABS		DUBLIN	IRL	Eirles Two UNH - Tranche B - ABS	6.	06/14/2023		187,912	159,404	190,970								0.000
BHM2VM-VX-5	LUMINIS DTE - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS DTE - Tranche B - ABS	6.	11/28/2023		73,151	64,260	73,075								0.000
BHM2VM-VY-3	LUMINIS AEP - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS AEP - Tranche B - ABS	6.	11/28/2023		117,743	105,072	117,598								0.000
BHM2VM-VZ-0	LUMINIS PFE - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS PFE - Tranche B - ABS	6.	11/28/2023		50,660	43,722	50,620								0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									103,159,237	120,695,089	103,355,524	400,135							XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO LP		DALLAS	TX	SIXTH ST CMS DYN CRD NT IS LLC CFO	6.	01/01/2025		983,188	2,617,140	983,188								0.000
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO		DALLAS	TX	Sixth Street Partners	6.	01/01/2025		5,958,584	10,232,645	5,958,584								0.000
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I		SAN FRANCISCO	CA	Sixth Street	6.	01/01/2025		2,784,707	975,544	2,784,707								0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									9,726,478	13,825,329	9,726,478								XXX
BHM0NF-NK-0	KOLIBRI GLOBAL ENERGY INC		THOUSAND OAKS	CA	KOLIBRI GLOBAL ENERGY INC	6.	09/10/2012										31,447		0.000
5699999. Any other class of assets - unaffiliated																	31,447		XXX
6899999. Total - unaffiliated									645,714,055	732,230,307	714,555,239	(35,864,712)	967,723	9,978,973			69,502,980	178,759,648	XXX
6999999. Total - affiliated									162,363,932	172,718,896	168,620,044	2,959,939					7,538,899	21,957,254	XXX
7099999 - Totals									808,077,987	904,949,203	883,175,283	(32,904,773)	967,723	9,978,973			77,041,878	200,716,902	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$	4,422,932	1B ..$		1C ..$		1D ..$	25,937,608	1E ..$	
	1F ..$	68,124,893	1G ..$	8,573,856						

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	4,422,932	1B ..$		1C ..$		1D ..$	25,937,608	1E ..$		1F ..$	68,124,893	1G ..$	8,573,856
1B	2A ...$	13,179,549	2B ..$	3,918,102	2C ..$	12,493,926								
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$	3,428,291								
1E	5A ...$		5B ..$	7,970,969	5C ..$									
1F	6 .....$	113,061,418												

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
55281B-AN-9	MCFCL 6 COM - CDO		DE	MCFCL 6 COM - CDO	06/13/2017		74,773,526			0.000
0199999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - unaffiliated							74,773,526			XXX
09631E-AE-7	BLUEM XXXII C - CDO	GEORGE TOWN	CYM	BLUEM XXXII C - CDO	02/23/2022		10,383,203			0.000
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							10,383,203			XXX
23307E-AN-1	DBGS 191735 F - CMBS	NEW YORK	NY	DBGS 191735 F - CMBS	04/03/2019		4,630,803			0.000
44421G-AL-7	HY 2019-30HY E - CMBS		US	HY 2019-30HY E - CMBS	06/24/2019		4,643,767			0.000
61765Y-AE-2	MSC 2016-PSQ D - CMBS		US	MSC 2016-PSQ D - CMBS	06/14/2021		8,266,107			0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							17,540,677			XXX
BENVVM-C0-0	Elk Coinvest LP	DALLAS	TX	Elk Coinvest LP	06/01/2025			75,069,750		0.000
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	WILMINGTON	DE	BDT & MSD R	12/02/2025			1,350,558		0.000
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.	12/02/2025			8,141,986		0.000
BENRVC-7L-1	Metacomet Fund L.P	WILMINGTON	DE	Metacomet Fund L.P	01/02/2024			6,222,306		9.880
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	Charlesbank Capital Partners	11/24/2010			2,478		1.025
BHM01V-2W-6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA	Morgan Stanley	04/05/2021			11,666		3.447
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	The Blackstone Group	10/29/2012			9,400		0.788
BHM05D-GA-5	TPF II LP	OMAHA	NE	Tenaska Capital Management	11/22/2013			3,694		0.581
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	Carousel Capital	12/19/2017			52,822		1.849
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Freeman Spogli	06/16/2016			3,592,349		0.376
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	Upfront Ventures	05/15/2017			11,653		1.633
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	Upfront Ventures	09/02/2015			190,527		8.228
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	Cortec Group	01/10/2018			26,051		2.485
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	MSouth Equity Partners	01/06/2020			419,143		2.054
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	Encore Consumer Capital	03/06/2018			23,349		2.991
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	Century Equity Partners	02/08/2018			620,529		2.974
BHM1JL-JQ-2	AEA INVESTORS SBF III LP	NEW YORK	NY	AEA Investors	08/15/2016			328,971		3.742
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	Tailwind Capital	03/30/2016			485,696		1.568
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	Gamut Capital Management, L.P.	09/15/2017			4,953		0.986
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017			279,459		0.077
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group	09/22/2017			197,046		0.298
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	Monomoy Capital Partners	10/28/2019			109,688		1.695
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	Upfront Ventures	03/17/2017			760,175		12.688
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	Silver Oak Services Partners	04/17/2017			464,112		4.930
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	Carousel Capital	03/23/2018			212,625		1.758
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	Union Capital	07/26/2018			111,684		3.292
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner	09/25/2018			217,619		1.871
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	The Riverside Company	05/23/2017			732,353		4.938
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	Kohlberg Kravis and Roberts	10/26/2017			129,055		3.620
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	Upfront Ventures	12/19/2017			255,743		2.759
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	Upfront Ventures	03/29/2018			933,070		13.713
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	Pamlico Capital	06/25/2018			55,378		0.757
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners	12/20/2019			210,630		3.776
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	Leeds Equity Partners	02/01/2018			1,245,785		0.644
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG Partners	06/05/2019			108,024		2.672
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners	08/27/2018			45,529		0.424
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018			38,676		2.662
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	Tailwind Capital	06/24/2019			10,048,831		0.988
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	Apollo Global Management	03/15/2019			242,655		0.424
BHM281-M0-9	CENTURY HCC CO-INVEST LP	BOSTON	MA	Century Equity Partners	12/29/2020			1,304,978		0.988
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital	02/24/2021			1,494,348		0.185
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital	04/21/2021			10,140		11.996
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	Pamlico Capital	04/27/2021			72,187		2.218
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners	07/27/2021			338,380		1.286
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners	10/14/2021			1,124,505		0.618
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	Monomoy Capital Partners	12/09/2021			43,321		1.534
								1,126,652		0.932
								603,193		0.928

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
BHM2F0-BU-9	POLK GROUP HOLDINGS LP A-2	TAMPA	FL	HIMCO	04/15/2022		918,959			1.572
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	02/24/2023			400,070		3.756
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors	12/15/2023			776,446		0.440
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023			3,215,175		2.660
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	OH	MPE Partners	08/01/2024			3,188,062		3.160
BHM2MB-LV-4	GRIDIRON CAPITAL FUND V LP - TALCOT	NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP	11/27/2023			2,178,441		1.428
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners	01/02/2024			1,443,305		0.000
BHM2WO-P1-9	FS EQUITY PARTNERS CV1 LP	LOS ANGELES	CA	FS EQUITY PARTNERS CV1 LP	01/01/2025		870,758	6,267		0.000
BHM2WJ-GL-4	HEARTWOOD PARTNERS CV I LP	NORWALK	CT	HEARTWOOD PARTNERS CV I LP	01/01/2025			19,014		0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							15,430,897	116,669,323		XXX
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	SAN FRANCISCO	CA	Sixth Street Partners	09/29/2022			1,915,558		0.620
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								1,915,558		XXX
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	HIMCO	04/17/2020			14,621		9.749
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								14,621		XXX
000000-00-0	SB DFZ LMPBKT Holdings LLC - ABS		US	SB DFZ LMPBKT Holdings LLC - ABS	05/10/2019		4,568,368			0.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							4,568,368			XXX
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/16/2023			20,212,105		10.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								20,212,105		XXX
126293-AA-7	CSAA INSURANCE EXCHANGE	WALNUT CREEK	CA	CSAA INSURANCE EXCHANGE	01/29/2025		1,200,000			0.000
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS	SIOUX FALLS	SD	DAKOTA TRUCK UNDERWRITERS	08/22/2022		3,413,498			0.000
32011P-AA-2	FIRST DAKOTA INDEMNITY CO	SIOUX FALLS	SD	FIRST DAKOTA INDEMNITY CO	08/22/2022		1,533,600			0.000
CORPAD-9S-2	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED	EVERETT	US	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED	05/24/2023		1,318,437			0.000
CORPGA-9K-9	GROUP ARK INSURANCE LIMITED	COVENTRY	GBR	GROUP ARK INSURANCE LIMITED	09/21/2023		2,965,139			0.000
2799999. Surplus notes - unaffiliated							10,430,674			XXX
05565A-M3-4	BNP PARIBAS SA	PARIS	FRA	BNP PARIBAS SA	08/08/2022		9,690,969			0.000
456837-AR-4	ING GROEP NV	AMSTERDAM	NLD	ING GROEP NV	09/16/2021		15,034,821			0.000
780097-BQ-3	NATWEST GROUP PLC	EDINBURGH	GBR	NATWEST GROUP PLC	09/20/2021		7,012,173			0.000
902613-BE-7	UBS GROUP AG	ZURICH	CHE	UBS GROUP AG	11/08/2023		2,817,000			0.000
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	STOCKHOLM	SWE	SKANDINAVISKA ENSKILDA BANKEN AB	02/07/2023		9,026,968			0.000
2999999. Capital notes - unaffiliated							43,581,930			XXX
12782@-AE-7	CLR 2023-1 LLC - ABS	HARTFORD	CT	CLR 2023-1 LLC - ABS	08/30/2023					0.000
26892@-00-5	ELR 2025-2 CLASS E DELAY DRAW - ABS		US	ELR 2025-2 CLASS E DELAY DRAW - ABS	04/24/2025		1,091,057			0.000
26894@-AE-2	ELR 2025-2 CLASS E DELAY DRAW - ABS		US	ELR 2025-2 CLASS E DELAY DRAW - ABS	07/18/2025		2,000,582			0.000
525946-AG-4	LENDR 25SP2 CTF - ABS		US	LENDR 25SP2 CTF - ABS	11/19/2025		20,583			0.000
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.	NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	02/24/2025			100,000		0.000
ABSELR-9E-4	ELR 2025-1 CLASS E DELAY DRAW - ABS		US	Various	02/28/2025		1,955,602			0.000
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	01/01/2025			2,593,160		0.000
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	CHICAGO	IL	Golub Capital Strategic Partners Fund 3	12/18/2024			600,000		0.000
BHM2VM-VN-7	Eirles Two D - Tranche B - ABS	DUBLIN	IRL	Eirles Two D - Tranche B - ABS	03/14/2023		203,096			0.000
BHM2VM-VP-2	Eirles Two EXC - Tranche B - ABS	DUBLIN	IRL	Eirles Two EXC - Tranche B - ABS	06/14/2023		200,387			0.000
BHM2VM-VQ-0	Eirles Two BRKHEC - Tranche B - ABS	DUBLIN	IRL	Eirles Two BRKHEC - Tranche B - ABS	06/14/2023		217,186			0.000
BHM2VM-VR-8	Eirles Two XEL - Tranche B - ABS	DUBLIN	IRL	Eirles Two XEL - Tranche B - ABS	06/14/2023		199,323			0.000
BHM2VM-VS-6	Eirles Two META - Tranche B - ABS	DUBLIN	IRL	Eirles Two META - Tranche B - ABS	06/14/2023		171,575			0.000
BHM2VM-VT-4	Eirles Two UNH - Tranche B - ABS	DUBLIN	IRL	Eirles Two UNH - Tranche B - ABS	06/14/2023		190,970			0.000
BHM2VM-VX-5	LUMINIS DTE - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS DTE - Tranche B - ABS	11/28/2023		73,075			0.000
BHM2VM-VY-3	LUMINIS AEP - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS AEP - Tranche B - ABS	11/28/2023		117,598			0.000
BHM2VM-VZ-0	LUMINIS PFE - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS PFE - Tranche B - ABS	11/28/2023		50,620			0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							6,491,654	3,293,160		XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	01/01/2025			190,722		0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								190,722		XXX
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.	NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	02/24/2025		250,000	1,687,500		0.000
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP	NEW YORK CITY	NY	Angelo Gordon	12/31/2023		48,677,818	621,389		0.000
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	12/31/2023		14,947,689			0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	12/31/2023		18,824,021	4,500,000		0.000
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	CHICAGO	IL	Golub Capital Strategic Partners Fund 3	12/18/2024			1,800,000		0.000
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							82,699,529	8,608,889		XXX
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		2,508,454	251,920		0.000
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	12/31/2023		9,934,716			0.000
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	03/30/2024		4,419,406	3,014,665		0.000
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							16,862,576	3,266,585		XXX
6899999. Total - unaffiliated							265,900,458	128,585,993		XXX
6999999. Total - affiliated							16,862,576	25,584,970		XXX
7099999 - Totals							282,763,034	154,170,963		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
55281B-AN-9	MCFCL 6 COM - CDO		DE	MCFCL 6 COM - CDO	06/13/2017	10/20/2025	163,896					163,896		9,559,415	9,559,415				901,122
0199999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - unaffiliated							163,896					163,896		9,559,415	9,559,415				901,122
09631E-AE-7	BLUEM XXXII C - CDO	GEORGE TOWN	CYM	BLUEM XXXII C - CDO	02/23/2022	01/23/2025	116,797					116,797		10,500,000	10,500,000				200,935
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							116,797					116,797		10,500,000	10,500,000				200,935
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P. .	FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.	12/02/2025	12/24/2025								2,874,110	2,874,110				
B0A0AG-UG-3	FINANCIAL TECHNOLOGY VENTURES II	SAN FRANCISCO	CA	FTV Capital	06/13/2006	12/03/2025	10,705							10,705	10,705				
B0A0AG-UK-4	ADAMS STREET PARTNERS	CHICAGO	IL	Adams Street Partners	11/30/2009	03/17/2025	139,318							139,318	139,318				
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	Lincolnshire Management	07/31/2009	12/18/2025	85,152							85,152	85,152				
BHM01V-2W-6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA	Morgan Stanley	04/05/2021	12/03/2025	233,331							233,331	233,331				
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	The Blackstone Group	10/29/2012	12/17/2025	48,140							48,140	48,140				
BHM02X-9R-5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	The Carlyle Group	01/25/2013	03/24/2025	9,697							9,697	9,697				
BHM035-2R-2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	EIG Partners	11/23/2010	07/08/2025	545,599							545,599	545,599				
BHM03C-AA-5	THE HURON FUND III LP	DETROIT	MI	Huron Capital Partners	12/07/2011	03/25/2025	524,608							524,608	524,608				
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	TCW	06/03/2019	02/21/2025		11,155				11,155		6,605			(6,605)	(6,605)	
BHM05D-GA-5	TPF II LP	OMAHA	NE	Tenaska Capital Management	11/22/2013	12/04/2025	39,755							39,755	39,755				
BHM0L5-YM-8	BRYNWOOD VI PCC PARALLEL I LP	GREENWICH	CT	Brynwood Partners	12/31/2023	02/21/2025	1							1			(1)	(1)	
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Freeman Spogli	06/16/2016	06/04/2025	4,524,939							4,524,939	4,524,939				
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	MSouth Equity Partners	01/06/2020	11/05/2025	233,672							233,672	233,672				
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	Century Equity Partners	02/08/2018	07/28/2025	483,299							483,299	483,299				
BHM1JL-JQ-2	AEA INVESTORS SBF III LP	NEW YORK	NY	AEA Investors	08/15/2016	07/22/2025	404,881							404,881	404,881				
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	05/23/2016	06/12/2025	57,974							57,974	57,974				
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017	12/24/2025	896,881							896,881	896,881				
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group	09/22/2017	11/21/2025	1,571,393							1,571,393	1,571,393				
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	Monomoy Capital Partners	10/28/2019	12/19/2025	2,266,746							2,266,746	2,266,746				
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	Silver Oak Services Partners	04/17/2017	01/27/2025	(1,187,566)							(1,187,566)	(1,187,566)				
BHM1NB-HR-9	ARBORS OF WATERMARK - JV	COLUMBUS	OH	HIMCO	12/31/2023	02/21/2025		(72,000)				(72,000)		(72,000)			72,000	72,000	
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner	09/25/2018	12/19/2025	(2,012,588)							(2,012,588)	(2,012,588)				
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners	12/20/2019	04/11/2025	392,954							392,954	392,954				
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG Partners	06/05/2019	01/24/2025	8,762							8,762	8,762				
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners	08/27/2018	05/28/2025	616,639							616,639	616,639				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018	12/23/2025	11,866,062	(231,807)				(231,807)		16,765,964	16,765,964				95,390
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	HIMCO	01/24/2020	06/13/2025	22,982							22,982	22,982				
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	CoVenture	07/12/2021	12/17/2025	8,145,006							8,145,006	8,145,006				
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP - TALCOTT	NEW YORK	NY	Elliott Associates	07/01/2021	02/21/2025		91,597				91,597		91,597			(91,597)	(91,597)	
BHM2F0-BU-9	POLK GROUP HOLDINGS LP A-2	TAMPA	FL	HIMCO	04/15/2022	07/04/2025	918,959							918,959	918,959				
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	02/24/2023	09/03/2025	190,824							190,824	190,824				
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023	08/29/2025	206,424							206,424	206,424				
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners	01/02/2024	10/01/2025	11,772							11,772	11,772				
BHM2W0-P1-9	FS EQUITY PARTNERS CV1 LP	LOS ANGELES	CA	FS EQUITY PARTNERS CV1 LP	01/01/2025	06/04/2025								5,132	5,132				
BHM2WJ-GL-4	HEARTWOOD PARTNERS CV I LP	NORWALK	CT	HEARTWOOD PARTNERS CV I LP	01/01/2025	06/04/2025								19,014	19,014				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							31,256,319	(201,055)				(201,055)		39,080,680	39,054,477		(26,203)	(26,203)	95,390
BHM193-0C-4	MERITEX METROAIR3 (JV EQUITY)	PLAINFIELD	IN	HIMCO	03/25/2015	05/28/2025	1,083,497							1,083,497	1,083,497				
BHM1BV-A5-3	1250 23RD STREET NW	VIENNA	VA	HIMCO	11/23/2015	12/18/2025	82,770							82,770	82,770				
BHM1CC-4R-3	MCBEE STATION	GREENVILLE	SC	HIMCO	07/30/2015	09/09/2025	36,000							36,000	36,000				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	HIMCO	02/18/2016	12/16/2025	100,260							100,260	100,260				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							1,302,527							1,302,527	1,302,527				
000000-00-0	SB DFZ LMPBKT Holdings LLC - ABS		US	SB DFZ LMPBKT Holdings LLC - ABS	05/10/2019	12/01/2025			1,937,632			1,937,632		6,506,000	6,506,000				134,678
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									1,937,632			1,937,632		6,506,000	6,506,000				134,678

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
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/16/2023	11/26/2025	6,700,360							6,700,360	6,700,360				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							6,700,360							6,700,360	6,700,360				
BHM025-HJ-5	GREAT LAKES II LLC	SPRINGFIELD	MA	Barings	12/14/2006	02/21/2025		12,088				12,088		12,088			(12,088)	(12,088)	
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								12,088				12,088		12,088			(12,088)	(12,088)	
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/16/2023	02/28/2025	579,927							579,927	579,927				
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							579,927							579,927	579,927				
456837-AR-4	ING GROEP NV	AMSTERDAM	NLD	ING GROEP NV	09/16/2021	01/28/2025			(42,151)			(42,151)		14,992,669	13,940,946		(1,051,724)	(1,051,724)	163,236
780097-BQ-3	NATWEST GROUP PLC	EDINBURGH	GBR	NATWEST GROUP PLC	09/20/2021	12/23/2025			(312,173)			(312,173)		6,700,000	6,700,000				400,883
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	STOCKHOLM	SWE	SKANDINAVISKA ENSKILDA BANKEN AB	02/07/2023	02/04/2025			(972)			(972)		9,025,996	9,139,500		113,504	113,504	60,156
2999999. Capital notes - unaffiliated									(355,296)			(355,296)		30,718,665	29,780,446		(938,219)	(938,219)	624,276
12782B-AE-7	CLR 2023-1 LLC - ABS	HARTFORD	CT	CLR 2023-1 LLC - ABS	08/30/2023	10/27/2025								1,503,662	1,503,662				
26892B-00-5	ELR 2025-2 CLASS E DELAY DRAW - ABS		US	ELR 2025-2 CLASS E DELAY DRAW - ABS	04/24/2025	08/19/2025								1,091,057	1,091,057				
784498-AC-7	SLR 2022-2 LLC - ABS	SAN FRANCISCO	CA	Adjustment	12/22/2022	02/01/2025	400,135							400,135			(400,135)	(400,135)	
ABSELR-9E-4	ELR 2025-1 CLASS E DELAY DRAW - ABS		US	ELR 2025-1 CLASS E DELAY DRAW - ABS	02/28/2025	05/27/2025								4,003	4,003				
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	11/14/2025								998,444	998,444				
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	11/14/2025								4,076,539	4,076,539				
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	CHICAGO	IL	Golub Capital Strategic Partners Fund 3	12/18/2024	11/17/2025	41,467							41,467	41,467				
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							441,602							8,115,306	7,715,171		(400,135)	(400,135)	
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	01/01/2025	03/17/2025								889,605	889,605				
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	01/01/2025	11/21/2025								2,054,661	2,054,661				
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated														2,944,266	2,944,266				
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP	NEW YORK CITY	NY	Angelo Gordon	06/28/2022	01/01/2025	48,677,818	(22,877,818)				(22,877,818)		25,800,000	48,677,818		22,877,818	22,877,818	
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	04/01/2022	08/14/2025	14,947,689	2,649,325				2,649,325		20,525,578	17,876,254		(2,649,325)	(2,649,325)	
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	04/19/2022	08/14/2025	18,824,021	(12,092,157)				(12,092,157)		13,278,566	25,370,723		12,092,157	12,092,157	
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	CHICAGO	IL	Golub Capital Strategic Partners Fund 3	12/18/2024	08/07/2025	35,298							35,298	35,298				
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							82,484,827	(32,320,650)				(32,320,650)		59,639,443	91,960,093		32,320,650	32,320,650	
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	09/15/2025	2,508,454	(626,283)				(626,283)		3,659,358	4,285,640		626,283	626,283	
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	06/27/2023	03/17/2025	9,934,716	(2,283,439)				(2,283,439)		10,737,804	13,021,242		2,283,439	2,283,439	
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	03/30/2024	09/15/2025	4,419,406	1,288,185				1,288,185		8,493,017	7,204,832		(1,288,185)	(1,288,185)	
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							16,862,576	(1,621,536)				(1,621,536)		22,890,178	24,511,714		1,621,536	1,621,536	
6899999. Total - unaffiliated							115,485,275	(32,509,617)	1,863,029			(30,646,588)		165,434,124	196,378,128		30,944,005	30,944,005	1,956,401
6999999. Total - affiliated							24,142,862	(1,621,536)				(1,621,536)		33,114,731	34,736,267		1,621,536	1,621,536	
7099999 - Totals							139,628,138	(34,131,154)	1,863,029			(32,268,124)		198,548,854	231,114,395		32,565,541	32,565,541	1,956,401

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912803-CK-7	UNITED STATES TREASURY	C	1.A	5,646,675	10,873,000	8,982,125	8,939,105		335,089			0.000	3.857	N/A			12/05/2013	02/15/2031	10,873,000
912810-FG-8	UNITED STATES TREASURY		1.A	1,876,699	1,500,000	1,577,578	1,594,091		(28,266)			5.250	3.125	FA	29,745	78,750	03/31/2014	02/15/2029	1,539,375
912810-FT-0	UNITED STATES TREASURY		1.A	2,348,125	2,000,000	2,064,219	2,192,722		(15,739)			4.500	3.369	FA	33,995	90,000	03/31/2014	02/15/2036	2,045,000
912810-QU-5	UNITED STATES TREASURY	SD	1.A	118,125	125,000	102,856	120,462		208			3.125	3.420	FA	1,475	3,906	03/16/2012	02/15/2042	126,953
912810-QZ-4	UNITED STATES TREASURY		1.A	3,020,026	2,999,000	2,425,558	3,013,376		(629)			3.125	3.089	FA	35,399	93,719	03/27/2013	02/15/2043	3,045,859
912810-RB-6	UNITED STATES TREASURY		1.A	914,015	1,000,000	776,289	940,188		2,502			2.875	3.331	MN	3,733	28,750	06/28/2013	05/15/2043	1,014,375
912810-RD-2	UNITED STATES TREASURY		1.A	4,540,080	4,655,000	4,079,489	4,571,688		3,808			3.750	3.890	MN	22,664	215,330	12/05/2013	11/15/2043	4,742,281
912810-RD-2	UNITED STATES TREASURY	SD	1.A	429,138	440,000	385,602	432,123		301			3.750	3.890	MN	2,142	16,500	12/05/2013	11/15/2043	448,250
912810-RD-2	UNITED STATES TREASURY	C	1.A	1,501,981	1,540,000	1,349,605	1,512,436		452			3.750	3.890	MN	7,498	19,889	12/05/2013	11/15/2043	1,568,875
912810-RK-6	UNITED STATES TREASURY	SD	1.A	185,599	190,000	134,559	186,808		127			2.500	2.612	FA	1,794	4,750	04/24/2015	02/15/2045	192,375
912810-RY-6	UNITED STATES TREASURY	SD	1.A	98,051	102,000	72,874	98,823		104			2.750	2.946	FA	1,060	2,805	10/25/2017	08/15/2047	103,403
912810-SA-7	UNITED STATES TREASURY		1.A	590,679	605,000	450,205	593,234		365			3.000	3.122	FA	6,856	18,150	05/07/2018	02/15/2048	614,075
912810-SF-6	UNITED STATES TREASURY	SD	1.A	2,812,469	2,795,000	2,058,911	2,809,830		(441)			3.000	2.968	FA	31,672	83,850	03/21/2019	02/15/2049	2,836,925
912810-SF-6	UNITED STATES TREASURY		1.A	135,844	135,000	99,446	135,716		(21)			3.000	2.968	FA	1,530	4,050	03/21/2019	02/15/2049	137,025
912810-SN-9	UNITED STATES TREASURY		1.A	234,798,592	355,680,000	170,254,014	245,220,037		3,004,252			1.250	3.068	MN	577,243	4,448,012	08/02/2022	05/15/2050	357,903,000
912810-SN-9	UNITED STATES TREASURY	C	1.A	86,973,015	129,705,000	62,086,136	90,749,092		1,075,733			1.250	2.993	MN	210,502	1,621,956	08/02/2022	05/15/2050	130,515,656
912810-SN-9	UNITED STATES TREASURY	SD	1.A	534,445	825,000	394,904	574,831		6,869			1.250	3.016	MN	1,339	10,313	08/02/2022	05/15/2050	830,156
912810-SP-4	UNITED STATES TREASURY		1.A	481,170	505,000	248,298	484,565		590			1.375	1.574	FA	2,623	6,533	10/27/2020	08/15/2050	508,472
912810-SP-4	UNITED STATES TREASURY	C	1.A	97,658,517	102,495,000	50,394,710	98,347,932		138,548			1.375	1.574	FA	532,319	1,325,926	10/27/2020	08/15/2050	103,199,653
912810-SZ-2	UNITED STATES TREASURY		1.A	17,180,206	17,142,700	9,820,222	17,175,840		(102)			2.000	1.990	FA	129,502	402,910	10/21/2021	08/15/2051	17,314,127
912810-SZ-2	UNITED STATES TREASURY	C	1.A	87,841,002	89,202,300	51,099,677	87,986,239		35,187			2.000	2.068	FA	673,865	1,718,999	10/21/2021	08/15/2051	90,094,323
912810-TB-4	UNITED STATES TREASURY		1.A	20,749,836	21,509,600	11,889,095	20,829,221		20,087			1.875	2.033	MN	52,363	480,310	11/23/2021	11/15/2051	21,711,253
912810-TB-4	UNITED STATES TREASURY	C	1.A	53,061,942	54,990,400	30,395,085	53,263,544		50,459			1.875	2.032	MN	133,868	1,037,108	11/23/2021	11/15/2051	55,505,935
912810-UA-4	UNITED STATES TREASURY		1.A	164,392,195	166,100,000	159,968,575	164,438,310		26,770			4.625	4.689	MN	997,403	7,682,125	06/12/2024	05/15/2054	169,941,063
912810-UC-0	UNITED STATES TREASURY		1.A	4,703,255	5,000,000	4,520,703	4,708,561		5,030			4.250	4.619	FA	80,265	212,500	12/13/2024	08/15/2054	5,106,250
912810-UE-6	UNITED STATES TREASURY		1.A	983,125	1,000,000	943,203	983,444		304			4.500	4.604	MN	5,843	45,000	12/16/2024	11/15/2054	1,022,500
912810-UK-2	UNITED STATES TREASURY		1.A	249,869,452	257,150,000	252,690,055	249,935,393		65,941			4.750	4.932	MN	1,585,877	6,107,313	07/24/2025	05/15/2055	263,257,313
912810-UM-8	UNITED STATES TREASURY		1.A	148,935,078	149,000,000	146,485,625	148,940,236		5,158			4.750	4.752	FA	2,673,295		09/24/2025	08/15/2055	152,538,750
91282C-CF-6	UNITED STATES TREASURY	C	1.A	498,535	500,000	494,246	499,878		297			0.750	0.809	MN	330	2,964	05/27/2021	05/31/2026	501,875
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				1,192,877,872	1,379,764,000	976,243,866	1,211,277,728		4,732,981			XXX	XXX	XXX	7,836,198	25,762,418	XXX	XXX	1,399,238,096
00402D-2A-2	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		1.C FE	397,876	400,000	414,144	398,515		394			5.375	5.498	MN	3,165	21,500	04/30/2024	05/08/2029	410,750
00402D-2B-0	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		1.C FE	796,056	800,000	844,265	796,567		315			5.500	5.565	MN	6,478	44,000	04/30/2024	05/08/2034	822,000
00402D-2D-6	ABU DHABI DEVELOPMENTAL HOLDING COMPANY		1.C FE	987,940	1,000,000	969,318	988,153		172			5.250	5.331	AO	12,979	52,500	09/25/2024	10/02/2054	1,026,250
00723L-2B-4	ADNOC MURBAN RSC LTD		1.C FE	891,000	900,000	887,353	891,959		737			4.500	4.626	MS	12,375	40,500	09/04/2024	09/11/2034	920,250
00723L-2C-2	ADNOC MURBAN RSC LTD		1.C FE	886,041	900,000	845,714	886,305		203			5.125	5.228	MS	14,094	46,125	09/04/2024	09/11/2054	923,063
00946A-AE-4	AIRPORT AUTHORITY HONG KONG		1.B FE	1,981,040	2,000,000	1,503,756	1,982,631		416			3.250	3.300	JJ	30,514	65,000	01/05/2022	01/12/2052	2,032,500
00946A-AF-1	AIRPORT AUTHORITY HONG KONG		1.B FE	2,100,000	2,100,000	1,584,079	2,100,000					3.500	3.500	JJ	34,504	73,500	01/05/2022	01/12/2062	2,136,750
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		2.A FE	480,995	395,000	381,028	457,470		(6,130)			4.950	2.905	JJ	8,256	19,553	12/30/2021	07/29/2035	101,194
05370H-AA-1	AVILEASE CAPITAL LTD		2.B FE	2,983,680	3,000,000	2,975,452	2,984,084		404			4.750	4.874	MN	19,396		11/05/2025	11/12/2030	3,071,250
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M		2.C FE	2,872,471	2,872,471	3,019,054	2,872,471					7.250	7.253	JJ	87,351	181,065	09/10/2024	01/31/2041	3,005,125
05974T-AA-5	BANCO NACIONAL DE COMERCIO EXTERIOR SNC		2.B FE	1,194,624	1,200,000	1,240,440	1,195,240		616			5.875	5.980	MN	10,575	35,250	04/30/2025	05/07/2030	1,235,250
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL		1.G FE	1,368,521	1,368,507	1,402,467	1,368,509		(7)			5.580	5.580	AO	15,060	75,514	10/07/2024	10/20/2035	1,439,060
168863-DS-4	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	5,845,800	6,300,000	4,847,535	5,915,396		18,455			3.100	3.622	MN	29,295	195,300	01/19/2022	05/07/2041	6,397,650
168863-DU-9	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	605,500	1,000,000	617,450	609,240		1,803			3.250	5.643	MS	9,028	32,500	11/27/2023	09/21/2071	1,016,250
168863-DV-7	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	1,741,880	2,000,000	1,837,900	1,778,825		21,553			3.500	5.193	JJ	29,361	70,000	04/10/2024	01/31/2034	2,035,000
168863-DW-5	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	1,485,750	1,500,000	1,187,925	1,486,829		280			4.000	4.055	JJ	25,167	60,000	01/27/2022	01/31/2052	1,530,000

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
168863-DY-1	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	2,298,160	2,300,000	2,043,320	2,298,517		62			4.340	4.346	MS	31,610	99,820	03/02/2022	03/07/2042	2,349,910
168863-DZ-8	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	3,478,728	3,600,000	3,629,340	3,493,057		7,899			4.950	5.337	JJ	87,120	178,200	03/13/2024	01/05/2036	3,689,100
168863-EE-4	CHILE, REPUBLIC OF (GOVERNMENT)		1.F FE	2,877,844	2,900,000	3,062,690	2,879,127		1,283			5.650	5.739	JJ	76,463	81,925	01/07/2025	01/13/2037	2,981,925
21987D-AG-9	CORPORACION FINANCIERA DE DESARROLLO SA		2.C FE	1,284,517	1,300,000	1,349,244	1,289,184		2,844			5.950	6.231	AO	13,107	77,350	04/23/2024	04/30/2029	1,338,675
268317-AC-8	ELECTRICITE DE FRANCE SA		2.A FE	5,099,536	3,516,000	3,917,356	4,806,286		(77,046)			6.950	3.440	JJ	105,211	244,362	12/30/2021	01/26/2039	3,638,181
268317-AQ-7	ELECTRICITE DE FRANCE SA		2.A FE	1,486,082	1,186,000	1,049,530	1,449,661		(9,577)			4.950	3.372	AO	12,720	58,707	12/30/2021	10/13/2045	
29135L-AJ-9	EMIRATE OF ABU DHABI		1.C FE	294,489	253,000	203,163	290,532		(1,036)			3.875	3.010	AO	2,042	9,804	12/30/2021	04/16/2050	257,902
29135L-AN-0	EMIRATE OF ABU DHABI		1.C FE	2,353,286	2,582,000	1,446,116	2,362,176		2,287			2.700	3.050	MS	23,044	69,714	12/30/2021	09/02/2070	2,616,857
29135L-AU-4	EMIRATE OF ABU DHABI		1.C FE	3,078,342	3,100,000	3,160,415	3,078,927		276			5.500	5.547	AO	28,890	170,500	08/12/2024	04/30/2054	3,185,250
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		1.G FE	859,600	800,000	747,752	849,276		(1,426)			5.000	4.536	JJ	17,333	40,000	05/24/2017	01/25/2047	
30216K-AE-2	EXPORT IMPORT BANK OF INDIA		2.C FE	3,176,139	3,116,000	2,986,041	3,148,009		(7,354)			3.250	2.978	JJ	46,697	101,270	01/01/2022	01/15/2030	3,166,635
445545-AF-3	HUNGARY (GOVERNMENT)		2.B FE	15,009,323	9,942,000	11,642,915	14,233,170		(211,172)			7.625	3.804	MS	193,731	758,078	06/12/2024	03/29/2041	10,321,039
445545-AU-0	HUNGARY (GOVERNMENT)		2.B FE	978,830	1,000,000	997,329	981,551		1,294			5.500	5.741	MS	14,514	55,000	01/03/2024	03/26/2036	1,027,500
445545-AW-6	HUNGARY (GOVERNMENT)		2.B FE	1,378,076	1,400,000	1,455,343	1,379,225		1,149			6.000	6.204	MS	43,867		06/16/2025	09/26/2035	1,442,000
455780-CH-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		2.B FE	4,983,500	5,000,000	5,079,475	4,989,208		3,143			4.750	4.826	FA	92,361	237,500	03/26/2024	02/11/2029	5,118,750
46513J-B5-9	ISRAEL, STATE OF (GOVERNMENT)		1.F FE	1,721,125	1,400,000	1,043,584	1,719,795		(391)			4.500	3.640	AO	15,400	63,000	01/13/2022	04/03/2120	1,431,500
46514B-RM-1	ISRAEL, STATE OF (GOVERNMENT)		1.F FE	2,835,410	3,000,000	2,886,020	2,838,576		2,109			5.750	6.154	MS	52,229	172,500	10/31/2024	03/12/2054	3,086,250
50065L-AH-3	KOREA NATIONAL OIL CORP		1.C FE	496,370	500,000	511,271	497,538		680			4.875	5.041	AO	5,958	24,375	03/25/2024	04/03/2029	512,188
69370R-AF-4	PERTAMINA (PERSERO) PT		2.B FE	9,330,334	9,328,000	8,803,701	9,274,690		121			3.100	3.227	JJ	128,519	258,168	04/30/2025	01/21/2030	9,472,584
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	8,377,760	6,900,000	8,676,405	8,148,606		(121,636)			8.750	5.851	MN	67,083	603,750	03/20/2024	11/21/2033	7,201,875
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	5,904,860	5,410,000	5,978,591	5,807,468		(28,849)			6.550	5.585	MS	105,322	354,355	05/30/2024	03/14/2037	1,862,393
715638-BM-3	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	3,349,150	3,500,000	3,408,125	3,353,198		2,533			5.625	5.950	MN	23,516	196,875	05/30/2024	11/18/2050	3,598,438
715638-DR-0	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	2,222,000	4,400,000	2,396,240	2,223,010		321			3.230	6.408	JJ	60,401	142,120	10/30/2023	07/28/2121	4,471,060
715638-EB-4	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	2,116,824	2,100,000	2,145,150	2,116,364		(473)			5.375	5.264	FA	44,836	32,250	08/20/2025	02/08/2035	2,156,438
715638-EC-2	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	1,387,526	1,400,000	1,385,370	1,387,748		161			5.875	5.939	FA	32,672	82,250	08/01/2024	08/08/2054	1,441,125
715638-FC-1	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	2,062,880	2,000,000	2,039,200	2,062,319		(561)			5.500	5.096	MS	55,306		10/29/2025	03/30/2036	
718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	5,498,900	5,000,000	5,614,022	5,432,469		(37,979)			6.375	5.141	AO	60,208	318,750	03/20/2024	10/23/2034	5,159,375
718286-BW-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	982,500	1,000,000	1,010,327	983,312		812			5.000	5.201	JJ	23,333	25,000	05/01/2025	01/13/2037	1,025,000
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	5,725,850	7,000,000	5,849,357	5,811,725		49,822			3.700	5.348	MS	86,333	259,000	06/18/2024	03/01/2041	7,129,500
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	1,588,980	2,000,000	1,651,012	1,599,266		10,286			3.700	5.607	FA	30,628	37,000	04/30/2025	02/02/2042	2,037,000
718286-CH-8	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	2,652,550	4,000,000	2,807,704	2,679,354		26,804			2.950	5.816	MN	18,356	118,000	04/08/2025	05/05/2045	4,059,000
718286-CP-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	3,592,000	5,000,000	3,593,411	3,655,139		35,263			3.200	5.381	JJ	77,778	160,000	03/07/2024	07/06/2046	5,080,000
731011-AV-4	POLAND, REPUBLIC OF (GOVERNMENT)		1.G FE	6,265,910	6,500,000	6,609,949	6,302,747		19,989			4.875	5.358	AO	76,578	316,875	04/22/2024	10/04/2033	6,658,438
731011-AY-8	POLAND, REPUBLIC OF (GOVERNMENT)		1.G FE	498,515	500,000	512,083	498,716		114			5.125	5.162	MS	7,332	25,625	03/11/2024	09/18/2034	512,813
731011-AZ-5	POLAND, REPUBLIC OF (GOVERNMENT)		1.G FE	6,294,280	6,500,000	6,216,161	6,299,295		2,815			5.500	5.722	MS	102,285	391,147	05/28/2024	03/18/2054	6,678,750
74727P-AV-3	QATAR, STATE OF (GOVERNMENT)		1.C FE	1,060,338	838,000	774,206	1,034,243		(6,824)			4.625	3.072	JD	3,122	38,758	12/30/2021	06/02/2046	857,379
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)		1.C FE	676,515	500,000	493,287	658,028		(4,839)			5.103	3.125	AO	4,820	25,515	12/30/2021	04/23/2048	512,758
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.B FE	8,223,350	6,800,000	8,215,420	8,093,546		(79,351)			7.625	5.017	MS	144,028	373,625	12/01/2025	03/21/2036	2,353,083
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.B FE	771,529	753,339	686,104	768,878		(466)			4.975	4.813	AO	7,392	37,479	03/07/2024	04/20/2055	772,078
760942-BE-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.B FE	2,090,000	2,000,000	2,131,000	2,084,829		(5,171)			5.750	5.133	AO	20,125	57,500	04/30/2025	10/28/2034	
760942-BG-6	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.A FE	750,700	800,000	746,800	751,269		485			5.250	5.652	MS	12,950	42,000	11/20/2024	09/10/2060	821,000
760942-BH-4	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.A FE	2,047,000	2,000,000	2,078,100	2,045,146		(1,854)			5.442	5.169	FA	41,420	54,420	05/01/2025	02/14/2037	
77586R-AV-2	ROMANIA (GOVERNMENT)		2.C FE	397,172	400,000	396,322	397,431		205			5.750	5.841	MS	6,197	23,000	09/19/2024	03/24/2035	411,500
77586R-AW-0	ROMANIA (GOVERNMENT)		2.C FE	398,532	400,000	442,437	398,602		70			7.500	7.547	FA	11,750	15,000	02/03/2025	02/10/2037	415,000
77586R-AY-6	ROMANIA (GOVERNMENT)		2.C FE	898,965	900,000	928,337	899,144		179			5.750	5.772	MS	23,719		07/09/2025	09/16/2030	925,875

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
77586T-AE-6	ROMANIA (GOVERNMENT)		2.C FE	13,472,400	10,300,000	9,950,250	13,082,559		(103,361)			6.125	4.008	JJ	278,636	630,875	12/30/2021	01/22/2044	10,615,438
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	1,199,718	1,024,000	875,467	1,180,515		(5,062)			4.500	3.463	AO	8,320	46,080	12/30/2021	10/26/2046	1,047,040
80413T-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	747,442	590,000	532,937	728,368		(5,937)			5.000	3.478	AO	6,064	29,500	12/30/2021	04/17/2049	604,750
80413T-AL-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	214,750	200,000	187,549	213,086		(285)			5.250	4.789	JJ	4,813	10,500	04/01/2019	01/16/2050	205,250
80413T-BG-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	989,930	1,000,000	1,022,929	991,523		833			5.000	5.130	JJ	22,917	50,000	01/08/2024	01/16/2034	1,025,000
80413T-BL-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	1,388,506	1,400,000	1,484,035	1,389,356		850			5.625	5.734	JJ	36,750	39,375	01/06/2025	01/13/2035	1,439,375
857524-AH-5	POLAND, REPUBLIC OF (GOVERNMENT)		1.G FE	893,349	900,000	932,984	893,805		456			5.375	5.472	FA	18,678	24,188	02/05/2025	02/12/2035	924,188
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	10,075,200	12,150,000	10,187,775	10,077,192		377			5.750	6.937	AO	153,309	698,625	06/04/2024	10/12/2110	12,499,313
91087B-AK-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	1,932,000	2,000,000	1,948,000	1,943,321		8,964			4.750	5.300	AO	16,889	95,000	09/26/2024	04/27/2032	2,047,500
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	14,243,422	19,168,000	11,797,904	14,330,691		37,740			3.771	5.319	MN	74,290	722,825	03/13/2024	05/24/2061	19,529,413
91087B-AQ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	512,570	506,000	406,318	511,590		(269)			4.280	4.179	FA	8,242	21,657	01/19/2022	08/14/2041	516,828
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	3,270,000	3,400,000	3,238,500	3,273,476		1,514			6.338	6.632	MN	34,120	215,492	03/07/2024	05/04/2053	3,507,746
91087B-AZ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	2,975,580	3,000,000	3,039,000	2,978,134		1,480			6.000	6.096	MN	27,000	180,000	01/02/2024	05/07/2036	3,090,000
91087B-BD-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	298,854	300,000	323,100	298,821		(33)			7.375	7.408	MN	2,950	18,438	01/06/2025	05/13/2055	311,063
91087B-BE-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	1,399,286	1,400,000	1,438,374	1,399,328		42			5.850	5.859	JJ	40,723		06/23/2025	07/02/2032	1,440,950
91087B-BK-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME		2.B FE	1,494,510	1,500,000	1,486,500	1,494,678		168			5.375	5.435	MS	22,172		09/16/2025	03/22/2033	1,540,313
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		2.B FE	3,590,650	3,000,000	3,578,700	3,491,777		(56,840)			7.875	5.076	JJ	108,938	236,250	03/20/2024	01/15/2033	3,118,125
CORPTB-9D-9	TURKIYE IS BANKASI AS 2024-I 4A2 TSFR3M		2.C Z	2,900,000	2,900,000	2,916,104	2,900,000					7.962	7.963	FMAN	29,504	214,253	09/18/2024	11/15/2034	2,938,483
G3705Q-AB-3	GACI FIRST INVESTMENT CO		1.E FE	2,717,120	3,300,000	2,896,767	2,717,586		71			5.375	6.530	AO	38,431	177,375	03/26/2024	10/13/2122	3,388,688
G3705Q-AD-9	GACI FIRST INVESTMENT CO		1.E FE	971,800	1,000,000	1,011,529	978,817		4,487			4.750	5.330	FA	18,076	47,500	06/04/2024	02/14/2030	1,023,750
G3705Q-AE-7	GACI FIRST INVESTMENT CO		1.E FE	2,243,875	2,900,000	2,580,613	2,260,666		7,865			5.125	6.941	FA	56,560	148,625	10/30/2023	02/14/2053	2,974,313
G3705Q-AF-4	GACI FIRST INVESTMENT CO		1.E FE	1,514,256	1,600,000	1,591,514	1,524,050		6,252			4.875	5.545	FA	29,683	78,000	06/04/2024	02/14/2035	1,639,000
G4937M-AH-7	MDGH GMTN RSC LTD		1.C FE	3,818,100	3,300,000	3,868,273	3,788,539		(19,024)			6.875	5.466	MN	37,813	226,908	05/28/2024	11/01/2041	3,413,438
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL		1.F FE	1,386,131	1,342,500	1,408,834	1,379,822		(4,780)			6.010	5.272	JJ	36,084	80,684	08/12/2024	01/20/2033	139,057
M0152W-AL-5	EMIRATE OF ABU DHABI		1.C FE	6,223,240	7,200,000	4,032,548	6,258,324		9,246			2.700	3.258	MS	64,260	194,400	01/21/2022	09/02/2070	7,297,200
M0153C-AD-6	EMIRATE OF ABU DHABI		1.C FE	2,112,915	2,700,000	2,306,939	2,139,052		17,562			4.125	5.819	AO	24,750	140,250	12/01/2023	10/11/2047	2,755,688
M0R08Q-AE-1	AFRICAN EXPORT IMPORT BANK		2.C FE	3,707,882	3,587,000	3,388,208	3,647,815		(15,966)			3.994	3.472	MS	39,796	143,265	12/30/2021	09/21/2029	
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BANK		2.C FE	2,115,253	2,500,000	2,228,655	2,196,236		45,858			3.798	6.514	MN	11,605	94,950	04/10/2024	05/17/2031	2,547,475
M6320U-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.D FE	1,257,432	1,100,000	940,443	1,240,832		(8,381)			4.500	3.619	AO	8,938	78,750	01/21/2022	10/26/2046	1,124,750
M6320U-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	501,750	600,000	541,970	505,469		1,755			5.000	6.299	AO	6,167	30,000	11/03/2023	04/17/2049	615,000
M6320U-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	1,614,000	2,000,000	1,595,037	1,620,363		3,471			4.500	5.778	AO	17,250	90,000	02/28/2024	04/22/2060	2,045,000
M6320U-BC-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	4,071,840	6,200,000	3,948,253	4,105,184		18,577			3.450	5.682	FA	88,531	213,900	03/13/2024	02/02/2061	6,306,950
M6320U-BM-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	2,594,000	4,000,000	2,631,724	2,637,080		22,237			3.250	5.810	MN	15,889	130,000	03/07/2024	11/17/2051	4,065,000
M6320U-BY-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	530,375	500,000	530,752	524,466		(2,989)			5.500	4.654	AO	5,042	27,500	12/18/2023	10/25/2032	513,750
M6320U-CA-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	1,076,400	1,300,000	1,157,543	1,082,772		3,005			5.000	6.294	JJ	29,431	65,000	11/06/2023	01/18/2053	1,332,500
M6320U-CJ-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	3,274,200	3,400,000	3,361,626	3,277,036		1,657			5.750	6.019	JJ	89,604	195,500	05/30/2024	01/16/2054	3,497,750
M81805-AP-4	QATAR, STATE OF (GOVERNMENT)		1.C FE	2,259,700	2,000,000	2,308,088	2,239,314		(11,337)			6.400	5.190	JJ	57,244	128,000	02/22/2024	01/20/2040	2,064,000
M8180A-AD-0	QATARENERGY		1.C FE	2,940,700	3,500,000	3,152,100	3,072,494		66,034			2.250	4.790	JJ	36,969	78,750	12/18/2023	07/12/2031	3,539,375
M8180A-AE-8	QATARENERGY		1.C FE	1,165,260	1,500,000	1,155,081	1,183,235		13,108			3.125	5.112	JJ	22,005	46,875	08/12/2024	07/12/2041	1,523,438
M8489S-AC-1	QATAR, STATE OF (GOVERNMENT)		1.C FE	751,600	594,000	548,781	733,103		(4,837)			4.625	3.072	JD	2,213	27,473	12/30/2021	06/02/2046	607,736
M8489S-AG-2	QATAR, STATE OF (GOVERNMENT)		1.C FE	14,125,240	14,600,000	14,403,989	14,143,486		10,996			5.103	5.344	AO	140,729	745,038	05/28/2024	04/23/2048	14,972,519
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)		1.C FE	9,106,250	8,700,000	7,696,494	9,042,720		(12,136)			4.400	4.097	AO	79,750	382,800	03/06/2024	04/16/2050	8,891,400
M9402M-AG-7	UNITED ARAB EMIRATES (GOVERNMENT)		1.D FE	5,413,450	5,700,000	5,455,846	5,422,252		4,711			4.951	5.295	JJ	136,400	282,207	03/13/2024	07/07/2052	5,841,104
P3143N-AZ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	998,793	871,000	714,250	985,325		(3,540)			4.500	3.606	FA	16,331	39,195	12/30/2021	08/01/2047	
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO		2.C FE	4,561,552	4,647,000	3,904,177	4,568,409		2,070			4.500	4.624	MS	62,154	209,115	09/29/2022	09/14/2047	4,751,558

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P3742R-AX-8	EMPRESA DE LOS FERROCARRILES DEL ESTADO		1.F FE	808,200	1,200,000	831,520	812,415		3,034			3.830	6.048	MS	13,660	45,960	08/12/2024	09/14/2061	1,222,980
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		1.G FE	1,766,538	1,809,000	1,690,854	1,760,902		642			5.000	5.165	JJ	39,195	90,450	08/12/2024	01/25/2047	1,854,225
P42009-AE-3	FONDO MIVIVIENDA SA		2.B FE	1,460,100	1,500,000	1,505,620	1,482,542		12,852			4.625	5.583	AO	15,224	69,375	03/20/2024	04/12/2027	1,534,688
V0055B-AY-1	AFRICA FINANCE CORP		1.G FE	5,022,125	5,900,000	5,662,622	5,399,965		192,312			2.875	6.889	AO	29,684	169,625	03/13/2024	04/28/2028	5,984,813
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	2,336,160	2,300,000	2,418,640	2,334,782		(1,378)			5.750	5.524	JJ	63,186	51,750	08/06/2025	07/09/2034	2,366,125
X0645A-DC-3	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	5,741,410	5,500,000	5,708,116	5,738,259		(3,108)			6.250	5.933	JJ	164,236	343,750	10/31/2024	07/09/2054	5,671,875
X0R483-BD-3	BULGARIA, REPUBLIC OF (GOVERNMENT)		2.A FE	5,109,170	5,200,000	5,183,655	5,112,847		3,425			5.000	5.199	MS	83,778	202,500	07/29/2025	03/05/2037	5,330,000
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT		2.B FE	2,920,450	2,900,000	3,021,870	2,913,026		(4,739)			6.500	6.301	JD	1,047	188,500	02/27/2024	06/29/2028	2,994,250
X7360W-CQ-3	ROMANIA (GOVERNMENT)		2.C FE	2,023,500	1,900,000	2,062,489	2,003,832		(11,467)			7.125	6.157	JJ	61,671	135,375	03/20/2024	01/17/2033	1,967,688
X7360W-CT-7	ROMANIA (GOVERNMENT)		2.C FE	2,511,000	2,500,000	2,600,075	2,510,811		(189)			6.375	6.306	JJ	66,849		08/29/2025	01/30/2034	2,579,688
X73648-AB-7	ROMANIA (GOVERNMENT)		2.C FE	902,970	900,000	928,337	902,864		(106)			5.750	5.670	MS	23,719		07/29/2025	09/16/2030	925,875
X7S904-CR-0	LATVIA, REPUBLIC OF (GOVERNMENT)		1.F FE	2,044,660	2,000,000	2,050,532	2,040,089		(3,618)			5.125	4.837	JJ	42,993	119,590	08/19/2024	07/30/2034	2,051,250
X93622-GL-0	HUNGARY (GOVERNMENT)		2.C FE	2,173,880	2,000,000	2,119,842	2,170,185		(2,497)			6.750	6.100	MS	36,000	135,000	08/12/2024	09/25/2052	2,067,500
X93622-GM-8	HUNGARY (GOVERNMENT)		2.C FE	2,345,456	2,200,000	2,346,242	2,339,788		(5,668)			6.250	5.120	MS	37,813	68,750	09/17/2025	09/22/2032	2,268,750
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		2.B FE	4,363,550	3,500,000	4,479,419	4,314,764		(48,786)			8.500	5.403	AO	65,285	297,500	03/18/2025	10/12/2035	3,648,750
Y20721-AJ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		2.B FE	1,137,000	1,000,000	1,141,328	1,136,292		(708)			6.625	5.011	FA	24,660		12/01/2025	02/17/2037	1,033,125
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		2.B FE	1,605,500	1,300,000	1,626,305	1,577,090		(16,060)			7.750	5.329	JJ	45,897	100,750	03/06/2024	01/17/2038	1,350,375
Y20721-BB-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		2.B FE	11,936,134	9,530,000	9,562,982	11,579,101		(93,917)			5.250	3.489	JJ	227,926	500,325	12/30/2021	01/17/2042	9,780,163
ZP6092-88-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	8,376,770	12,100,000	8,549,970	8,464,254		46,079			3.750	5.930	FA	186,542	453,750	03/20/2024	01/21/2055	12,311,750
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				374,709,306	383,178,817	355,554,485	373,109,027		(281,075)			XXX	XXX	XXX	5,781,284	17,750,940	XXX	XXX	370,093,537
052430-FD-2	AUSTIN TEX INDPT SCH DIST		1.B FE	1,204,372	920,000	944,619	1,123,935		(18,502)			5.241	2.612	FA	20,091	48,217	12/30/2021	08/01/2035	944,109
13063A-5G-5	CALIFORNIA ST		1.C FE	1,002,824	605,000	734,216	926,378		(19,878)			7.550	2.741	AO	11,419	45,678	12/30/2021	04/01/2039	627,839
13063A-5G-5	CALIFORNIA ST	CF	1.C FE	2,479,748	1,905,000	2,311,870	2,293,733		(20,093)			7.550	5.361	AO	35,957	140,304	12/08/2015	04/01/2039	1,976,914
13063A-7D-0	CALIFORNIA ST		1.C FE	459,884	295,000	343,312	426,824		(7,503)			7.300	3.245	AO	5,384	21,535	12/30/2021	10/01/2039	305,768
13063B-BU-5	CALIFORNIA ST		1.C FE	313,668	200,000	233,746	288,037		(6,666)			7.350	2.742	MN	2,450	14,700	12/30/2021	11/01/2039	46,401
13063B-FR-8	CALIFORNIA ST		1.C FE	658,048	400,000	482,252	609,524		(11,677)			7.625	3.044	MS	10,167	30,500	01/01/2022	03/01/2040	415,250
13063B-FR-8	CALIFORNIA ST	CF	1.C FE	1,929,728	1,530,000	1,844,614	1,794,785		(11,784)			7.625	5.815	MS	38,888	174,994	01/06/2012	03/01/2040	1,588,331
13063B-JC-7	CALIFORNIA ST		1.C FE	2,523,415	1,475,000	1,805,430	2,343,222		(46,870)			7.600	2.743	MN	18,683	112,100	12/30/2021	11/01/2040	1,531,050
234667-JL-8	DALLAS CNTY TEX HOSP DIST		1.D FE	884,345	635,000	628,828	846,155		(8,159)			5.621	3.231	FA	13,484	35,693	01/01/2022	08/15/2044	652,847
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1		1.B FE	6,041,589	4,615,000	4,841,873	5,551,161		(104,340)			5.664	2.790	JD	21,783	265,108	12/30/2021	12/01/2033	4,745,697
360046-Q9-0	FULTON CNTY GA		1.B FE	343,103	265,000	268,702	326,150		(3,612)			5.148	3.050	JJ	6,821	13,642	12/30/2021	07/01/2039	271,821
534366-AN-9	LINCOLN NEB WEST HAYMARKET JT PUB AGY		1.B FE	411,996	310,000	290,507	397,776		(3,142)			5.000	3.088	JD	689	15,500	12/30/2021	12/15/2045	317,750
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		1.B FE	802,878	510,000	552,641	756,473		(11,423)			6.600	2.907	FA	14,025	33,660	01/01/2022	08/01/2042	526,830
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST		1.B FE	2,275,774	1,335,000	1,480,435	2,173,366		(24,117)			6.750	3.011	FA	37,547	90,113	01/01/2022	08/01/2049	1,380,056
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST		1.B FE	104,247	70,000	80,977	95,695		(2,075)			6.680	2.675	FA	1,948	4,676	12/30/2021	08/01/2036	72,338
57582P-UE-8	MASSACHUSETTS COMMONWEALTH		1.B FE	228,840	170,000	173,718	216,381		(2,642)			5.456	3.038	JJ	4,638	9,275	12/30/2021	12/01/2039	173,865
57582R-YY-6	MASSACHUSETTS COMMONWEALTH		1.B FE	306,066	300,000	206,244	305,426		(168)			2.900	2.792	MS	2,900	8,700	12/30/2021	09/01/2049	190,219
605580-5X-3	MISSISSIPPI ST		1.C FE	4,391,923	3,510,000	3,609,754	4,017,227		(96,586)			5.245	2.140	MN	30,683	184,100	12/30/2021	11/01/2034	407,072
605581-FF-9	MISSISSIPPI ST		1.C FE	2,129,211	1,840,000	1,813,504	2,021,522		(27,704)			3.729	2.003	AO	17,153	68,614	12/30/2021	10/01/2032	668,111
64966H-4K-3	NEW YORK CITY		1.C FE	755,051	570,000	579,793	711,198		(9,893)			5.517	2.999	AO	7,862	31,447	12/30/2021	10/01/2037	585,723
64966H-TX-8	NEW YORK CITY		1.C FE	1,178,792	896,106	936,458	1,099,811		(15,121)			5.985	3.466	JD	4,469	53,632	12/30/2021	12/01/2036	1,009,327
64966H-YM-6	NEW YORK CITY		1.C FE	3,909,171	2,905,000	3,055,189	3,641,607		(60,988)			5.968	3.048	MS	57,790	173,370	12/30/2021	03/01/2036	2,991,685
64966H-YV-6	NEW YORK CITY	CF	1.C FE	3,485,000	3,485,000	3,616,559	3,485,000					5.846	5.845	JD	16,978	305,600	06/10/2010	06/01/2040	3,586,867
64966J-AR-7	NEW YORK CITY		1.C FE	324,735	230,000	246,572	302,611		(4,974)			6.271	3.084	JD	1,202	14,423	12/30/2021	12/01/2037	237,212

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
718814-ZZ-2	PHOENIX ARIZ		1.B FE	1,823,162	1,545,000	1,570,832	1,740,649		(19,421)			5.269	3.531	JJ	40,703	81,406	12/30/2021	07/01/2034	1,585,703
882722-KF-7	TEXAS STATE		1.A FE	347,081	248,387	254,542	327,051		(10,206)			5.517	2.664	AO	3,426	15,603	12/30/2021	04/01/2039	255,239
882722-VN-8	TEXAS STATE		1.A FE	153,980	120,000	114,236	146,286		(1,993)			4.681	2.453	AO	1,404	5,617	12/30/2021	04/01/2040	19,162
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				40,468,632	30,889,493	33,021,422	37,967,982		(549,536)			XXX	XXX	XXX	428,544	1,998,207	XXX	XXX	27,113,184
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT		1.G FE	6,175,891	5,735,000	5,730,641	5,994,456		(34,849)			4.263	3.485	MS	71,987	244,483	06/14/2022	09/15/2032	5,857,242
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE		1.B FE	930,707	570,000	644,505	877,306		(11,645)			7.046	3.218	JD	3,347	40,162	01/01/2022	12/01/2044	590,081
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV	OF	1.F FE	14,074,254	11,950,000	12,198,919	13,533,101		(57,963)			6.053	4.901	FA	273,259	1,085,000	12/02/2015	02/15/2043	12,311,667
02765U-DC-5	AMERICAN MUN PWR OHIO INC REV		1.F FE	1,817,014	1,355,000	1,443,089	1,640,252		(42,347)			6.424	2.673	FA	32,884	87,045	12/30/2021	02/15/2032	1,398,523
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV		1.F FE	718,436	440,000	511,042	683,638		(5,977)			7.499	3.926	FA	12,840	32,996	12/30/2021	02/15/2050	456,498
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV		1.F FE	2,083,670	1,410,000	1,637,800	1,852,645		(55,350)			7.734	2.835	FA	41,196	109,049	12/30/2021	02/15/2033	1,464,525
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV		1.F FE	1,223,692	745,000	878,675	1,135,113		(19,479)			7.834	3.382	FA	22,048	58,363	12/30/2021	02/15/2041	774,182
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV		1.F FE	8,597,741	5,110,000	6,424,650	8,125,633		(97,101)			8.084	3.858	FA	156,057	413,092	01/01/2022	02/15/2050	801,475
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		1.F FE	901,954	635,000	655,815	879,682		(6,099)			6.270	3.813	FA	15,511	39,815	12/30/2021	02/15/2050	654,907
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV		1.C FE	119,732	85,000	88,452	112,873		(1,441)			6.018	3.225	MN	654	5,115	12/30/2021	11/15/2040	87,558
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1.C FE	625,964	395,000	416,693	600,896		(5,972)			6.263	3.100	AO	6,185	24,739	12/30/2021	04/01/2049	407,369
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1.D FE	475,322	320,000	362,944	443,980		(6,638)			6.918	3.452	AO	5,534	22,138	01/01/2022	04/01/2040	331,069
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1.D FE	3,843,379	2,215,000	2,529,198	3,657,392		(48,499)			7.043	2.910	AO	39,001	156,002	01/01/2022	04/01/2050	974,863
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1.E FE	1,775,032	1,015,000	1,148,747	1,701,928		(18,476)			6.907	3.009	AO	17,527	70,106	12/30/2021	10/01/2050	1,050,053
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV		1.D FE	900,000	900,000	859,779	900,000					4.190	4.190	JD	3,143	37,710	03/30/2022	06/01/2037	918,855
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		1.D FE	210,293	140,000	146,266	200,557		(1,607)			6.486	3.704	MN	1,160	9,080	12/30/2021	05/15/2049	144,540
13077D-KU-5	CALIFORNIA ST UNIV REV		1.D FE	3,083,878	3,630,000	2,423,969	3,134,095		14,798			2.975	3.933	MN	17,999	107,993	06/01/2022	11/01/2051	408,903
13077D-NL-2	CALIFORNIA ST UNIV REV		1.D FE	316,770	310,000	204,712	313,924		(745)			3.267	2.984	MN	1,688	10,128	12/30/2021	11/01/2060	
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		1.B FE	524,466	385,000	395,715	497,278		(6,507)			5.491	2.914	MN	3,523	21,140	12/30/2021	11/01/2039	395,570
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		1.C FE	199,247	185,000	126,834	197,830		(370)			3.204	2.805	JJ	2,733	5,927	12/30/2021	01/15/2051	
167593-AN-2	CHICAGO CITY O HARE INTERNATIONAL AIRPOR		1.E FE	216,729	145,000	161,150	203,350		(3,341)			6.395	2.882	JJ	4,636	9,273	12/30/2021	01/01/2040	149,636
167593-H6-2	CHICAGO CITY O HARE INTERNATIONAL AIRPOR		1.E FE	742,790	570,000	499,531	724,734		(4,705)			4.472	2.854	JJ	12,745	25,490	12/30/2021	01/01/2049	582,745
167593-H7-0	CHICAGO CITY O HARE INTERNATIONAL AIRPOR		1.E FE	210,245	155,000	135,239	205,758		(1,169)			4.572	2.864	JJ	3,543	7,087	12/30/2021	01/01/2054	158,543
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		1.C FE	13,413,782	9,575,323	10,740,735	12,734,781		(153,012)			6.899	3.950	JD	55,050	660,602	01/01/2022	12/01/2040	9,905,623
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		1.C FE	7,026,888	5,016,088	5,630,459	6,671,121		(80,152)			6.899	3.950	JD	28,838	346,060	12/30/2021	12/01/2040	5,189,118
16772P-AQ-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		1.C FE	853,553	628,019	664,569	806,121		(8,805)			6.200	3.707	JD	3,245	38,937	01/01/2022	12/01/2040	670,150
18085P-MT-8	CLARK CNTY NEV ARPT REV		1.C FE	1,338,925	860,000	953,706	1,269,092		(18,275)			6.820	3.148	JJ	29,326	58,652	12/30/2021	07/01/2045	208,442
190760-HT-8	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL		1.A FE	8,105,936	7,360,000	6,753,830	7,360,000		(341,182)			4.500	(0.134)	JJ	165,600	331,200	12/30/2021	01/01/2047	
196707-HZ-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		1.C FE	280,472	200,000	211,898	264,611		(3,556)			6.057	3.202	MS	4,038	12,114	12/30/2021	03/01/2040	206,057
20281P-CT-7	COMMONWEALTH FING AUTH PA REV		1.D FE	1,888,025	1,405,000	1,477,400	1,768,867		(20,550)			6.218	3.744	JD	7,280	87,363	12/30/2021	06/01/2039	1,448,681
20281P-ER-9	COMMONWEALTH FING AUTH PA REV		1.D FE	526,157	390,000	401,142	498,532		(5,779)			5.787	3.339	JD	1,881	22,569	12/30/2021	06/01/2040	401,285
20281P-KG-6	COMMONWEALTH FING AUTH PA REV		1.D FE	914,321	785,000	741,252	886,155		(6,682)			4.144	2.901	JD	2,711	32,530	12/30/2021	06/01/2038	801,265
20281P-KT-8	COMMONWEALTH FING AUTH PA REV		1.D FE	416,468	370,000	343,327	405,859		(2,364)			3.864	2.927	JD	1,191	14,297	12/30/2021	06/01/2038	377,148
20281P-KW-1	COMMONWEALTH FING AUTH PA REV		1.D FE	671,096	590,000	512,716	657,422		(3,430)			3.807	2.883	JD	1,872	22,461	12/30/2021	06/01/2041	601,231
20281P-NE-8	COMMONWEALTH FING AUTH PA REV		1.D FE	223,142	220,000	170,058	222,646		(124)			2.991	2.898	JD	548	6,580	12/30/2021	06/01/2042	223,290
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R		2.A FE	142,629	140,000	92,772	142,401		(60)			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.B FE	1,048,047	715,000	738,052	992,618		(13,828)			5.792	2.750	MN	6,902	41,413	12/30/2021	11/01/2041	735,706
231266-GC-5	CURATORS UNIV MO SYS FACS REV	OF	1.B FE	1,390,000	1,390,000	1,434,814	1,390,000					5.792	5.791	MN	13,418	80,509	12/09/2010	11/01/2041	1,430,254
231266-MJ-3	CURATORS UNIV MO SYS FACS REV		1.B FE	258,262	195,000	161,577	253,220		(1,313)			4.237	2.734	MN	1,377	8,262	12/30/2021	11/01/2054	199,131
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV		1.B FE	154,938	105,000	109,958	147,498		(1,623)			5.999	3.144	JD	525	6,299	12/30/2021	12/01/2044	108,149

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
235241-LW-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV		1.B FE	1,013,182	730,000	677,133	981,122		(7,582)			5.022	2.947	JD	3,055	36,661	01/01/2022	12/01/2048	748,330
235241-LX-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV		1.B FE	796,501	605,000	597,528	764,018		(7,796)			4.922	2.855	JD	2,482	29,778	12/30/2021	12/01/2041	619,889
235241-VT-0	DALLAS TEX AREA RAPID TRAN SALES TAX REV		1.C FE	402,040	400,000	339,908	401,185		(224)			2.578	2.514	JD	859	10,312	12/30/2021	12/01/2035	
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		1.C FE	10,873,759	7,485,000	8,592,256	10,027,712		(168,571)			7.017	3.512	JD	23,343	525,222	12/30/2021	12/15/2037	7,747,611
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN		1.D FE	151,841	130,000	125,771	146,483		(1,133)			4.242	2.974	JD	245	5,515	12/30/2021	12/15/2037	132,757
259561-PU-6	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		1.C FE	210,011	155,000	154,506	198,870		(2,335)			5.495	3.081	MS	2,839	8,517	12/30/2021	09/01/2040	159,259
271012-DL-7	EAST BAY CALIF MUN UTIL DIST WASTEWATER		1.B FE	106,575	80,000	79,682	101,279		(1,377)			5.176	2.702	JD	345	4,141	12/30/2021	06/01/2040	24,394
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV		1.A FE	554,120	390,000	413,342	523,443		(7,337)			5.874	2.944	JD	1,909	22,909	12/30/2021	06/01/2040	401,454
29270C-ZB-4	ENERGY NORTHWEST WASH ELEC REV		1.C FE	29,093	25,000	25,075	27,250		(474)			4.052	1.953	JJ	507	1,013	12/30/2021	07/01/2030	25,507
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV		1.C FE	2,786,272	3,200,000	2,944,352	2,953,167		49,067			2.154	4.046	JJ	34,464	68,928	06/01/2022	07/01/2030	3,234,464
362848-RA-3	GAINESVILLE FLA UTILS SYS REV IAM COML P		1.E FE	332,573	230,000	247,577	313,994		(4,488)			6.024	2.952	AO	3,464	13,855	12/30/2021	10/01/2040	236,928
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		1.G FE	6,910,590	6,890,000	5,356,631	6,903,073		(1,950)			3.714	3.678	JD	21,325	255,895	12/09/2021	06/01/2041	1,474,656
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		1.C FE	318,293	240,000	242,993	305,629		(2,955)			5.184	3.081	AO	3,110	12,442	12/30/2021	10/01/2042	246,221
386442-UJ-4	GRAND RIVER DAM AUTH OKLA REV		1.E FE	386,292	255,000	300,704	360,100		(5,527)			7.155	3.492	JD	1,520	18,245	01/01/2022	06/01/2040	264,123
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG		1.B FE	792,583	785,000	654,305	789,653		(770)			3.276	3.157	JD	1,143	25,717	12/30/2021	06/15/2040	
452227-JN-2	ILLINOIS ST SALES TAX REV		1.F FE	877,457	797,333	790,692	854,816		(3,790)			4.620	3.337	JD	1,637	36,837	12/30/2021	06/15/2038	62,750
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		1.D FE	356,205	263,000	275,487	330,566		(6,653)			5.851	2.603	JD	1,282	15,388	12/30/2021	12/01/2034	270,694
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		1.E FE	401,448	295,000	288,171	383,040		(4,158)			5.594	3.197	JJ	8,251	17,162	12/30/2021	01/01/2042	303,251
455057-SV-2	INDIANA ST FIN AUTH REV		1.B FE	490,563	328,000	365,012	456,947		(7,969)			6.596	2.952	FA	9,015	21,635	12/30/2021	02/01/2039	338,817
45506E-CL-5	INDIANA ST FIN AUTH REV		1.F FE	6,374,151	6,300,000	4,589,739	6,364,545		(2,554)			3.051	2.979	JJ	96,107	192,213	01/13/2022	01/01/2051	323,629
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA		1.C FE	2,711,217	2,495,000	2,507,824	2,495,000					5.500	1.428	MS	45,742	142,984	01/01/2022	03/01/2033	2,563,613
46246K-K3-5	IOWA FIN AUTH REV		1.A FE	1,133,661	920,000	946,432	1,027,414		(21,817)			5.272	2.557	FA	20,209	48,502	12/30/2021	08/01/2030	944,251
46613C-WG-6	JEA FLA ELEC SYS REV		1.F FE	1,087,718	845,000	894,627	1,005,345		(15,169)			6.406	3.832	AO	13,533	56,337	12/30/2021	10/01/2034	872,065
46613P-D3-7	JEA FLA WTR & SWR SYS REV		1.B FE	509,557	370,000	384,578	482,224		(5,836)			5.887	3.277	AO	5,445	21,782	12/30/2021	10/01/2040	380,891
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ		1.A	1,427,044	1,427,044	1,485,758	1,427,044					5.242	5.239	MON	4,364	74,806	07/12/2010	12/10/2032	1,464,447
485429-Z6-4	KANSAS ST DEV FIN AUTH REV		1.E FE	525,804	440,000	444,743	504,669		(4,700)			4.727	3.168	AO	4,391	20,799	12/30/2021	04/15/2037	450,399
485429-Z7-2	KANSAS ST DEV FIN AUTH REV		1.E FE	619,555	480,000	474,355	600,208		(4,458)			4.927	3.180	AO	4,993	23,650	12/30/2021	04/15/2045	491,825
48542R-SV-7	KANSAS ST DEV FIN AUTH REV		1.D FE	4,039,805	4,900,000	3,502,128	4,121,018		18,174			2.774	3.752	MN	22,654	135,926	03/15/2022	05/01/2051	4,967,963
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		1.E FE	568,269	568,269	593,541	568,269					6.093	6.092	MN	4,424	34,625	07/27/2006	05/15/2033	702,070
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV		1.E FE	138,137	105,000	94,233	134,803		(876)			5.079	3.290	FA	2,015	5,333	12/30/2021	08/15/2048	107,666
517840-W2-6	LAS VEGAS VALLEY NEV WTR DIST		1.B FE	236,622	165,000	173,481	223,074		(3,328)			5.700	2.694	MS	3,135	9,405	12/30/2021	03/01/2040	169,703
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV		1.D FE	3,181,992	2,400,000	2,593,344	3,029,733		(34,963)			6.582	4.025	MN	20,185	162,026	01/01/2022	05/15/2039	2,478,984
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		1.B FE	1,795,603	1,095,000	1,301,178	1,662,008		(30,192)			7.618	3.159	FA	34,757	83,417	12/30/2021	08/01/2040	1,136,709
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	OF	1.B FE	7,811,558	5,410,000	6,428,649	7,075,227		(78,140)			7.618	4.682	FA	171,722	618,201	02/16/2017	08/01/2040	5,616,067
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		1.B FE	3,812,378	2,775,000	3,039,125	3,388,325		(86,240)			7.488	2.068	FA	86,580	215,584	12/30/2021	08/01/2033	361,243
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		1.D FE	155,057	110,000	118,234	147,121		(2,030)			5.980	3.060	MN	841	6,578	12/30/2021	05/15/2040	113,289
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D		1.D FE	1,658,449	1,140,000	1,190,331	1,578,714		(18,420)			6.250	3.317	MN	9,104	71,250	12/30/2021	05/15/2043	1,175,625
557363-DY-1	MADISON CNTY N Y CAP RESOURCE CORP REV		1.D FE	536,893	490,000	450,668	521,866		(3,876)			3.094	2.150	JJ	7,580	15,161	12/30/2021	07/01/2033	497,580
56035D-BW-1	MAIN STR NAT GAS INC GA GAS SUPPLY REV		1.F FE	1,486,916	1,270,000	1,321,499	1,459,280		(4,818)			5.000	4.011	MN	8,114	63,500	05/01/2020	05/15/2049	1,301,750
574218-NE-9	MARYLAND ST HEALTH & HIGHER EDL FACS AUT		1.F FE	395,827	310,000	290,699	382,818		(3,102)			4.815	3.070	JJ	7,463	14,927	12/30/2021	07/01/2043	317,463
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT		1.F FE	155,968	151,000	102,225	155,241		(241)			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.B FE	357,133	260,000	270,972	332,274		(6,445)			5.715	2.496	FA	5,613	14,859	01/01/2022	08/15/2039	34,317
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		1.A FE	685,604	590,000	602,785	664,846		(3,708)			5.192	4.033	FA	12,764	30,633	12/30/2021	08/01/2040	605,316
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV	OF	1.A FE	1,715,000	1,715,000	1,790,220	1,715,000					5.731	5.730	JD	8,191	147,430	12/16/2010	06/01/2040	223,296
59067A-CX-9	MESA ST COLLEGE COLO AUXILIARY FACS ENTE		1.C FE	349,322	230,000	252,581	329,899		(4,523)			6.746	3.292	MN	1,983	15,516	12/30/2021	05/15/2042	237,758

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
592041-XW-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		1.A FE	82,149	75,000	60,105	81,147		(213)			3.437	2.908	AO	644	2,578	12/30/2021	10/01/2046	76,289
592098-G5-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		1.C FE	3,575,653	2,520,000	2,767,439	3,317,178		(56,351)			6.568	3.249	JJ	82,757	165,514	12/30/2021	07/01/2037	2,602,757
592098-G6-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		1.C FE	116,428	75,000	84,219	109,332		(1,720)			6.693	2.983	JJ	2,510	5,020	12/30/2021	07/01/2041	77,510
592125-AA-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		1.E FE	304,620	205,000	230,061	287,047		(3,128)			7.431	4.183	JJ	7,617	15,234	01/01/2022	07/01/2043	212,617
592125-AM-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		1.D FE	1,210,499	840,000	894,768	1,141,847		(11,861)			6.731	3.883	JJ	28,270	56,540	12/30/2021	07/01/2043	868,270
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		1.C FE	993,894	625,000	734,831	925,062		(17,134)			7.336	3.062	MN	5,859	45,850	01/01/2022	11/15/2039	647,925
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV		1.F FE	3,166,487	2,325,000	2,531,204	2,873,549		(28,235)			6.668	4.380	MN	19,810	155,031	03/08/2016	11/15/2039	2,402,516
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		1.F FE	664,982	480,000	519,821	627,364		(7,952)			6.648	3.783	MN	4,077	31,910	12/30/2021	11/15/2039	495,955
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV		1.F FE	8,706,292	6,535,000	7,127,855	7,919,416		(63,530)			6.687	4.688	MN	55,838	436,995	04/05/2016	11/15/2040	6,753,498
59261A-6J-1	METROPOLITAN TRANSN AUTH N Y REV		1.F FE	3,850,962	2,745,000	3,063,557	3,460,362		(32,744)			6.814	4.406	MN	23,900	293,224	04/05/2016	11/15/2040	2,838,522
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		1.G FE	474,962	355,000	328,616	463,212		(2,898)			5.073	3.247	AO	4,502	18,009	12/30/2021	04/01/2050	364,005
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS		1.D FE	2,351,954	1,655,000	1,810,603	2,150,303		(43,221)			6.772	3.154	MS	37,359	112,077	12/30/2021	09/01/2035	1,711,038
59447T-KN-2	MICHIGAN FIN AUTH REV		1.D FE	2,427,859	2,205,000	2,134,925	2,342,650		(18,185)			3.610	2.606	MN	13,267	79,601	12/30/2021	11/01/2032	2,244,800
59447T-XW-8	MICHIGAN FIN AUTH REV		1.D FE	692,322	650,000	594,770	679,815		(2,950)			3.084	2.507	JD	1,671	20,046	12/30/2021	12/01/2034	660,023
59447T-XX-6	MICHIGAN FIN AUTH REV		1.D FE	334,738	310,000	262,080	330,227		(1,075)			3.384	2.844	JD	874	10,490	12/30/2021	12/01/2040	315,245
594615-HY-5	MICHIGAN ST BLDG AUTH REV		1.C FE	1,117,103	1,160,000	914,544	1,124,989		1,864			2.705	2.959	AO	6,624	31,378	12/30/2021	10/15/2040	1,175,689
60242N-DC-2	MILWAUKEE WIS REDEV AUTH REV		1.C FE	692,807	3,115,000	2,836,176	2,710,034		162,657			0.000	6.286	N/A			12/18/2003	04/01/2028	3,115,000
60242N-DD-0	MILWAUKEE WIS REDEV AUTH REV		1.C FE	815,391	3,910,000	3,402,247	3,196,486		192,150			0.000	6.297	N/A			12/18/2003	04/01/2029	3,910,000
60242N-DE-8	MILWAUKEE WIS REDEV AUTH REV		1.C FE	825,988	4,225,000	3,506,666	3,245,022		195,366			0.000	6.307	N/A			12/18/2003	04/01/2030	4,225,000
60242N-DF-5	MILWAUKEE WIS REDEV AUTH REV		1.C FE	1,021,563	5,575,000	4,400,013	4,022,035		242,516			0.000	6.317	N/A			12/18/2003	04/01/2031	5,575,000
60242N-DG-3	MILWAUKEE WIS REDEV AUTH REV		1.C FE	477,354	2,780,000	2,080,747	1,883,510		113,745			0.000	6.327	N/A			12/18/2003	04/01/2032	2,780,000
60242N-DH-1	MILWAUKEE WIS REDEV AUTH REV		1.C FE	545,383	3,390,000	2,401,578	2,156,568		130,433			0.000	6.337	N/A			12/18/2003	04/01/2033	3,390,000
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		1.B FE	141,786	115,000	97,300	138,183		(937)			4.072	2.697	AO	989	4,683	12/30/2021	10/15/2044	117,341
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		1.B FE	112,067	95,000	76,447	109,916		(559)			3.651	2.637	JJ	1,599	3,468	12/30/2021	01/15/2046	96,734
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		1.B FE	178,276	155,000	140,920	172,358		(1,528)			3.471	2.220	JJ	2,481	5,380	12/30/2021	01/15/2036	157,690
60636W-NU-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		1.B FE	2,883,648	2,300,000	2,359,202	2,667,280		(44,168)			5.445	3.002	MN	20,873	125,235	12/30/2021	05/01/2033	2,362,618
626207-YF-5	MUNICIPAL ELEC AUTH GA		1.G FE	3,737,195	2,534,000	2,740,394	3,650,416		(17,594)			6.637	4.111	AO	42,045	169,327	06/03/2022	04/01/2057	2,618,091
626207-YM-0	MUNICIPAL ELEC AUTH GA		1.F FE	7,754,636	6,117,000	6,665,878	7,605,570		(20,783)			6.655	5.070	AO	101,772	409,844	12/30/2021	04/01/2057	6,320,543
63968A-QR-9	NEBRASKA PUB PWR DIST REV		1.E FE	244,363	185,000	180,416	233,832		(2,098)			5.423	3.371	JJ	5,016	10,033	12/30/2021	01/01/2043	190,016
644693-KW-2	NEW HAMPSHIRE ST TPK SYS REV		1.D FE	117,583	85,000	90,097	109,237		(2,168)			6.009	2.652	MN	851	5,108	12/30/2021	11/01/2039	10,660
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH		1.F FE	4,619,867	3,890,000	4,385,781	4,458,355		(25,207)			6.561	5.138	JD	11,343	255,223	12/30/2021	12/15/2040	4,017,611
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	4,072,144	2,547,000	3,052,681	3,786,253		(69,727)			7.414	3.103	JJ	94,417	188,835	12/30/2021	01/01/2040	2,641,417
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV	CF	1.E FE	4,824,527	3,490,000	4,182,905	4,405,190		(44,914)			7.414	4.817	JJ	129,374	258,749	09/25/2015	01/01/2040	3,619,374
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		1.E FE	3,262,410	2,094,000	2,446,630	3,051,891		(48,949)			7.102	3.230	JJ	74,358	148,716	01/01/2022	01/01/2041	2,168,358
647370-HY-4	NEW MEXICO ST HOSP EQUIP LN COUNCIL HOSP		1.D FE	190,018	155,000	132,964	185,524		(1,046)			4.406	3.104	FA	2,846	6,829	12/30/2021	08/01/2046	158,415
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		1.B FE	399,429	275,000	277,602	378,893		(5,337)			5.750	2.736	JD	703	15,813	12/30/2021	06/15/2041	282,906
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		1.B FE	343,931	230,000	238,186	326,143		(4,537)			6.011	2.818	JD	614	13,825	12/30/2021	06/15/2042	236,913
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		1.B FE	467,200	320,000	321,862	444,493		(5,904)			5.724	2.765	JD	814	18,317	01/01/2022	06/15/2042	329,158
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		1.B FE	801,298	560,000	544,919	766,340		(9,090)			5.440	2.764	JD	1,354	30,464	01/01/2022	06/15/2043	575,232
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		1.B FE	363,024	240,000	243,926	346,113		(4,341)			5.882	2.798	JD	627	14,117	12/30/2021	06/15/2044	247,058
64972H-RB-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		1.C FE	1,839,107	1,295,000	1,424,319	1,729,464		(22,028)			6.828	3.803	JJ	40,773	89,095	12/30/2021	07/15/2040	1,339,211
649902-2E-2	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	2,085,670	1,738,928	1,759,030	1,947,478		(25,165)			5.289	3.397	MS	27,081	91,972	12/30/2021	03/15/2033	1,975,907
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	2,011,568	1,505,000	1,517,010	1,911,785		(22,617)			5.389	3.032	MS	23,881	81,104	12/30/2021	03/15/2040	1,545,552
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	4,221,451	3,621,450	3,681,928	3,887,921		(57,770)			5.500	3.597	MS	58,647	199,180	12/30/2021	03/15/2030	4,839,525
649902-T3-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	580,960	435,000	445,175	550,562		(6,314)			5.600	3.250	MS	7,173	24,360	01/01/2022	03/15/2040	447,180

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY		1.A FE	3,384,202	2,760,000	2,814,952	3,152,586		(59,817)			4.802	2.274	JD	11,045	132,535	12/30/2021	12/01/2034	462,287
64990F-5N-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	224,654	215,000	165,655	223,184		(364)			3.190	2.906	FA	2,591	6,859	12/30/2021	02/15/2043	218,429
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	1,040,607	810,000	832,559	980,321		(9,915)			5.628	3.611	MS	13,423	45,587	12/30/2021	03/15/2039	832,793
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	2,237,459	1,775,000	1,810,465	2,120,008		(20,150)			5.427	3.568	MS	28,364	96,329	12/30/2021	03/15/2039	1,823,165
64990F-RA-4	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	419,044	400,000	359,112	413,413		(1,466)			3.057	2.596	FA	4,619	12,228	12/30/2021	02/15/2034	406,114
650009-S6-1	NEW YORK ST TWY AUTH GEN REV		1.E FE	668,130	645,000	568,039	657,249		(2,842)			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.B FE	10,019,664	8,160,000	8,404,555	9,380,169		(67,573)			5.770	4.276	MS	138,634	471,889	12/30/2021	03/15/2039	8,395,416
657382-AR-8	NORTH AUGUSTA S C PUB FACS CORP INSTALLM		1.E FE	4,973,233	4,470,000	4,058,402	4,637,029		(87,616)			4.987	2.877	MN	37,153	222,919	12/30/2021	11/01/2048	
66285W-FB-7	NORTH TEX TWY AUTH REV		1.D FE	1,719,699	1,026,000	1,128,036	1,638,594		(18,090)			6.718	3.077	JJ	34,463	68,927	12/30/2021	01/01/2049	1,060,463
664845-DQ-4	NORTHERN CALIF PWR AGY REV		1.F FE	2,856,014	1,930,000	2,149,036	2,649,656		(36,589)			7.311	3.904	JD	11,759	141,102	12/30/2021	06/01/2040	2,000,551
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV		1.G FE	1,141,879	835,000	898,126	1,064,628		(13,777)			6.859	4.108	JJ	30,351	60,185	12/30/2021	01/01/2039	863,636
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV		1.D FE	7,865,615	6,751,427	6,938,104	7,379,171		(83,181)			5.780	3.206	JD	17,344	390,232	10/25/2019	12/15/2032	546,481
677632-G9-6	OHIO ST UNIV GEN RCPTS		1.B FE	550,467	427,000	342,749	541,538		(2,325)			4.048	2.754	JD	1,440	17,285	12/30/2021	12/01/2056	435,642
677632-MV-0	OHIO ST UNIV GEN RCPTS		1.B FE	614,832	455,000	455,491	586,056		(7,459)			4.910	2.515	JD	1,862	22,341	12/30/2021	06/01/2040	466,170
677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	CF	1.E FE	13,500,000	13,500,000	12,747,375	13,500,000					5.590	5.590	JD	62,888	1,131,975	11/06/2014	12/01/2114	13,877,325
67910H-MT-4	OKLAHOMA ST MUN PWR AUTH PWR SUPPLY SYS		1.F FE	673,116	445,000	472,643	642,664		(7,396)			6.440	3.280	JJ	14,329	28,658	12/30/2021	01/01/2045	459,329
70869P-FT-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		1.E FE	408,549	290,000	317,335	383,670		(5,370)			6.532	3.501	JD	842	18,943	12/30/2021	06/15/2039	299,471
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		1.E FE	159,320	160,000	125,002	159,432		26			3.143	3.171	JD	224	5,029	12/30/2021	06/15/2042	162,514
709221-TG-0	PENNSYLVANIA TURNPIKE COMMISSION		1.F FE	103,963	75,000	81,645	97,313		(1,503)			6.378	3.332	JD	399	4,784	12/30/2021	12/01/2037	77,392
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV		1.D FE	584,478	415,000	413,020	562,371		(5,278)			5.511	3.106	JD	1,906	22,871	12/30/2021	12/01/2045	426,435
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV		1.D FE	367,698	257,000	277,521	345,991		(5,072)			6.105	3.035	JD	1,307	15,690	12/30/2021	12/01/2039	264,845
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV		1.D FE	976,479	665,000	650,264	945,014		(7,843)			5.561	3.064	JD	3,082	36,981	12/30/2021	12/01/2049	683,490
709235-G3-2	PENNSYLVANIA ST UNIV		1.C FE	225,441	230,000	158,578	225,990		142			2.888	3.003	MS	2,214	6,642	12/30/2021	09/01/2050	26,464
709235-ZR-9	PENNSYLVANIA ST UNIV		1.C FE	445,304	400,000	364,212	434,703		(2,501)			3.573	2.701	MS	4,764	14,292	12/30/2021	09/01/2037	407,146
709235-ZS-7	PENNSYLVANIA ST UNIV		1.C FE	352,228	310,000	251,342	346,944		(1,191)			3.793	3.038	MS	3,919	11,758	12/30/2021	09/01/2047	315,879
73358W-CW-2	PORT AUTH N Y & N J		1.D FE	208,475	150,000	159,816	196,525		(3,106)			5.647	2.698	MN	1,412	8,471	12/30/2021	11/01/2040	29,354
73358W-CX-0	PORT AUTH N Y & N J		1.D FE	229,322	165,000	175,798	217,451		(2,776)			5.647	2.980	MN	1,553	9,318	12/30/2021	11/01/2040	169,659
73358W-EK-6	PORT AUTH N Y & N J		1.D FE	1,298,525	945,000	880,097	1,265,446		(8,131)			4.926	3.021	AO	11,638	46,551	01/01/2022	10/01/2051	968,275
73358W-EK-6	PORT AUTH N Y & N J	CF	1.D FE	1,557,897	1,510,000	1,406,293	1,549,036		(762)			4.926	4.751	AO	18,596	74,383	01/06/2012	10/01/2051	1,547,191
73358W-F8-2	PORT AUTH N Y & N J		1.D FE	658,244	530,000	433,445	648,949		(2,168)			4.229	3.112	AO	4,732	22,414	01/01/2022	10/15/2057	541,207
73358W-JA-3	PORT AUTH N Y & N J		1.D FE	4,195,986	3,205,000	2,685,566	4,138,393		(13,424)			4.458	3.121	AO	35,720	142,879	12/30/2021	10/01/2062	3,276,439
73358W-JA-3	PORT AUTH N Y & N J	CF	1.D FE	2,907,816	3,020,000	2,530,549	2,912,112		1,095			4.458	4.662	AO	33,658	134,632	09/28/2012	10/01/2062	3,087,316
73358W-RP-1	PORT AUTH N Y & N J		1.D FE	1,462,309	1,085,000	1,011,285	1,411,374		(13,278)			4.960	2.852	FA	22,423	53,816	01/01/2022	08/01/2046	222,382
73358W-X9-0	PORT AUTH N Y & N J		1.D FE	108,551	90,000	74,968	106,387		(564)			4.031	2.869	MS	1,209	3,628	12/30/2021	09/01/2048	24,332
73358W-XQ-2	PORT AUTH N Y & N J		1.D FE	354,000	260,000	232,809	348,241		(1,067)			4.810	3.277	AO	2,640	12,506	12/30/2021	10/15/2065	266,253
73358X-CN-0	PORT AUTH N Y & N J		1.D FE	153,041	155,000	99,656	153,157		29			3.175	3.232	JJ	2,269	4,921	12/30/2021	07/15/2060	157,461
73474T-AP-5	PORT MORROW ORE TRANSMISSION FACS REV		1.C FE	229,179	215,000	186,141	225,734		(871)			2.987	2.452	MS	2,141	6,422	12/30/2021	09/01/2036	218,211
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		1.C FE	207,909	215,000	165,634	209,203		317			2.543	2.768	MS	1,822	5,467	12/30/2021	09/01/2040	217,734
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV		1.C FE	117,769	125,000	88,420	118,822		265			2.533	2.892	MS	1,055	3,166	12/30/2021	09/01/2043	126,583
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV		1.B FE	1,029,814	675,000	680,366	995,362		(8,475)			5.844	3.092	MN	6,575	39,447	12/30/2021	11/01/2050	694,724
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV	CF	1.B FE	6,131,268	5,330,000	5,372,374	5,975,399		(13,310)			5.844	4.982	MN	51,914	311,485	09/02/2014	11/01/2050	5,485,743
759911-S6-8	REGIONAL TRANSN AUTH ILL		1.C FE	6,793,075	5,285,000	5,528,374	6,357,342		(93,792)			6.000	3.474	JJ	158,550	317,100	12/30/2021	07/01/2035	5,443,550
768874-SG-5	RIVERSIDE CALIF ELEC REV		1.D FE	121,088	75,000	89,421	112,719		(1,962)			7.605	3.277	AO	1,426	5,704	12/30/2021	10/01/2040	77,852
769076-UG-3	RIVERSIDE CALIF WTR REV		1.B FE	95,870	65,000	70,751	89,665		(1,434)			6.349	2.967	AO	1,032	4,127	12/30/2021	10/01/2039	67,063
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY TAX ALLOC		1.F FE	935,000	935,000	953,822	935,000					5.370	5.368	AO	12,552	50,210	12/15/2004	10/01/2028	960,105

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES		1.B FE	520,545	365,000	408,789	489,066		(7,089)			6.807	3.592	JD	2,070	24,846	12/30/2021	06/01/2039	377,423
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG		1.C FE	12,316,905	11,960,000	11,318,705	12,186,356		(30,707)			3.818	3.489	FA	172,506	456,633	12/30/2021	02/15/2038	65,411
783186-NH-8	RUTGERS ST UNIV N J		1.E FE	469,298	350,000	361,172	444,716		(5,103)			5.665	3.283	MN	3,305	19,828	12/30/2021	05/01/2040	359,914
783186-UJ-6	RUTGERS ST UNIV N J		1.E FE	272,212	260,000	212,982	269,998		(579)			3.270	2.930	MN	1,417	8,502	12/30/2021	05/01/2043	56,273
786050-AJ-6	SACRAMENTO CALIF PUB FING AUTH LEASE REV		1.D FE	860,014	620,000	639,908	827,955		(5,330)			5.637	3.560	AO	8,737	35,227	12/30/2021	04/01/2050	637,475
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DIST FING AU		1.B FE	117,120	80,000	87,537	109,882		(1,597)			6.325	3.118	FA	2,108	5,060	12/30/2021	08/01/2040	82,530
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		1.A FE	364,695	305,000	298,284	353,434		(2,700)			4.637	3.219	JJ	7,303	14,143	12/30/2021	01/01/2040	312,071
79574C-ER-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		1.B FE	128,635	135,000	84,155	129,275		168			2.570	2.816	JJ	1,735	3,470	12/30/2021	01/01/2050	116,854
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI		1.B FE	753,762	580,000	569,925	724,002		(7,630)			4.839	2.800	JJ	14,033	28,066	12/30/2021	01/01/2041	594,033
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV		1.D FE	227,271	165,000	165,356	215,464		(2,577)			5.718	3.154	FA	3,931	9,435	12/30/2021	02/01/2041	169,717
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV		1.D FE	447,467	315,000	324,834	424,466		(5,694)			5.808	2.939	FA	7,623	18,295	12/30/2021	02/01/2041	324,148
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S		1.B FE	208,760	140,000	141,252	200,485		(1,845)			5.911	3.185	AO	2,069	8,275	01/01/2022	04/01/2048	144,138
79765D-XK-1	SAN FRANCISCO COUNTY		1.C FE	137,602	95,000	102,316	129,570		(1,614)			6.487	3.478	MN	1,027	6,163	12/30/2021	11/01/2041	98,081
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		1.D FE	465,074	285,000	316,909	443,862		(3,934)			6.950	3.553	MN	3,301	19,808	12/30/2021	11/01/2050	294,904
79768H-AL-2	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		1.C FE	263,919	185,000	192,271	249,425		(3,457)			5.820	2.901	AO	2,692	10,767	12/30/2021	10/01/2040	190,384
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH REV		1.G FE	1,028,337	654,000	695,509	990,677		(9,053)			6.454	3.324	JJ	21,105	42,209	01/01/2022	01/01/2050	675,105
843375-ZL-3	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS		1.E FE	482,160	350,000	358,554	460,768		(4,723)			5.926	3.450	JJ	10,371	20,741	12/30/2021	01/01/2043	360,371
85732P-CC-2	STATE PUB SCH BLDG AUTH PA REV		1.D FE	1,064,596	920,000	930,580	942,353		(31,369)			5.426	1.920	MS	14,698	49,919	12/30/2021	09/15/2026	944,960
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA		1.D FE	364,074	320,000	289,235	357,875		(1,161)			4.172	3.398	AO	3,338	13,350	12/30/2021	10/01/2047	326,675
87354T-BG-9	TACOMA WASH REGL WTR SUPPLY SYS REV		1.B FE	759,518	555,000	568,653	720,494		(8,606)			5.621	3.107	JD	2,600	31,197	12/30/2021	12/01/2040	570,598
87638T-EG-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		1.C FE	270,105	220,000	190,546	264,218		(1,397)			4.366	3.094	MN	1,227	9,605	12/30/2021	11/15/2047	224,803
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		2.A FE	255,093	230,000	183,991	183,991	2,750	(800)			3.922	3.254	JD	25	9,021	12/30/2021	12/31/2049	14,324
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV		1.D FE	1,017,211	665,000	709,628	954,923		(16,224)			6.583	2.849	MN	5,594	43,777	12/30/2021	05/15/2049	38,810
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV		1.D FE	391,739	255,000	272,386	373,624		(3,437)			6.548	3.525	MN	2,134	16,697	12/30/2021	05/15/2048	263,349
913366-EQ-9	UNIV CALIF REGTS MED CTR POOLED REV		1.D FE	1,332,427	1,045,000	1,092,819	1,170,849		(37,534)			6.398	1.996	MN	8,543	66,859	12/30/2021	05/15/2031	102,289
91412G-HA-6	UNIVERSITY CALIF REVS		1.C FE	129,061	89,000	73,857	128,759		(81)			4.858	3.294	MN	552	4,324	12/30/2021	05/15/2112	91,162
91412G-XY-6	UNIVERSITY CALIF REVS		1.D FE	258,845	220,000	202,026	252,623		(1,212)			4.131	3.106	MN	1,161	9,088	12/30/2021	05/15/2045	224,544
914245-BR-5	UNIVERSITY DEL		1.B FE	136,139	105,000	85,210	133,961		(521)			4.221	2.911	MN	739	4,432	12/30/2021	11/01/2058	107,216
91440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV	CF	1.C FE	2,998,701	3,155,000	3,229,774	3,059,131		4,005			5.450	5.757	MN	28,658	171,948	01/05/2011	11/01/2040	3,240,974
914455-UJ-7	UNIVERSITY MICH UNIV REVS		1.A FE	3,900,000	3,900,000	3,034,122	3,900,000					4.454	4.454	AO	43,427	173,706	03/10/2022	04/01/2122	3,986,853
914455-UK-4	UNIVERSITY MICH UNIV REVS		1.A FE	4,500,000	4,500,000	3,339,135	4,500,000					3.504	3.504	AO	39,420	157,680	03/10/2022	04/01/2052	4,578,840
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV		1.A FE	253,520	230,000	212,483	246,266		(1,875)			3.327	2.332	JD	638	7,652	12/30/2021	12/01/2036	50,969
915137-5R-0	BOARD OF REGENTS OF THE UNIVERSITY OF TE		1.A FE	402,330	300,000	284,247	381,647		(5,350)			4.794	2.342	FA	5,433	14,382	12/30/2021	08/15/2046	17,350
91514A-DE-2	BOARD OF REGENTS OF THE UNIVERSITY OF TE		1.A FE	354,093	285,000	237,528	345,563		(2,215)			3.852	2.524	FA	4,147	10,978	12/30/2021	08/15/2046	290,489
915217-SB-0	UNIVERSITY VA UNIV REVS		1.A FE	422,975	312,000	305,158	403,432		(5,070)			5.000	2.586	MS	5,200	15,600	12/30/2021	09/01/2040	319,800
915217-XA-6	UNIVERSITY VA UNIV REVS		1.A FE	133,779	125,000	71,401	133,720		(17)			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.B FE	335,460	255,000	250,104	320,302		(3,516)			4.997	2.857	AO	3,186	12,742	12/30/2021	10/01/2040	261,371
91754C-BQ-2	UTAH ST BRD HIGHER ED AUXILIARY & CAMPUS		1.C FE	1,297,292	920,000	997,510	1,195,527		(22,782)			6.306	2.905	AO	14,504	58,015	12/30/2021	04/01/2036	949,008
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		1.D FE	1,466,564	1,195,000	1,218,303	1,396,257		(15,510)			5.015	3.155	AO	14,982	59,929	12/30/2021	10/01/2036	1,224,965
927781-VX-9	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		1.B FE	581,556	415,000	422,337	546,326		(7,079)			5.600	2.930	MS	7,747	23,240	12/30/2021	09/01/2040	426,620
928077-KD-7	VIRGINIA PORT AUTH PORT FAC REV		1.A	1,297,280	1,195,000	1,084,833	1,206,922		(23,411)			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.C FE	462,728	310,000	336,251	435,017		(5,610)			6.516	3.322	JJ	10,100	20,200	12/30/2021	07/01/2042	320,100
956704-ZP-8	WEST VIRGINIA UNIV REVS		1.F FE	185,958	155,000	143,349	181,120		(1,167)			4.471	3.167	AO	1,733	6,930	12/30/2021	10/01/2042	158,465
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				367,322,060	318,487,881	314,423,818	363,634,342	2,750	(2,170,715)			XXX	XXX	XXX	4,072,149	17,451,892	XXX	XXX	260,678,764

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES		1.D YE	32,417,903	32,417,903	31,159,771	32,417,903					4.170	4.170	MON	338,571	1,126,732	12/13/2016	12/01/2041	32,530,556
076912-AA-2	BEIGNET INVESTOR LLC		1.E FE	75,000,000	75,000,000	79,237,134	75,000,000					6.581	6.581	MJSD	13,710	959,729	09/24/2025	05/30/2049	75,822,625
65345Y-AA-0	NIAGARA ENERGY SAC		2.C FE	1,250,000	1,250,000	1,273,105	1,250,000					5.746	5.746	AO	17,557	71,825	09/26/2024	10/03/2034	1,285,913
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL RECEIVA		1.D YE	33,223,424	33,223,424	31,518,907	33,223,424					3.800	3.800	APR	946,868	1,262,490	10/27/2017	04/01/2039	33,854,669
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				141,891,328	141,891,328	143,188,917	141,891,328					XXX	XXX	XXX	1,316,707	3,420,776	XXX	XXX	143,493,763
001055-AF-9	AFLAC INC		1.G FE	233,392	164,000	180,823	221,901		(3,020)			6.450	3.372	FA	3,996	10,578	12/30/2021	08/15/2040	169,289
001055-AR-3	AFLAC INC		1.G FE	1,464,534	1,266,000	1,014,703	1,441,108		(6,138)			4.000	3.078	AO	10,691	50,640	12/30/2021	10/15/2046	
001055-AY-8	AFLAC INC		1.G FE	79,934	61,000	53,759	77,954		(518)			4.750	3.038	JJ	1,336	2,898	12/30/2021	01/15/2049	
0010EP-AF-5	AEP TEXAS INC		2.A FE	1,499,915	1,444,000	1,573,910	1,483,320		(4,988)			6.650	6.131	FA	36,276	96,026	12/30/2021	02/15/2033	1,492,013
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC		1.F FE	943,416	800,000	657,211	928,616		(3,912)			4.250	3.230	MS	10,011	34,000	01/06/2022	09/15/2048	
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP		2.A FE	20,584,881	17,459,000	18,022,783	20,073,484		(135,254)			5.875	4.419	MS	302,016	1,025,716	01/04/2022	03/15/2041	17,971,858
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP		2.A FE	96,484	85,000	72,763	94,880		(423)			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	30,000,000	26,688,638	30,000,000					4.500	4.500	FMAN	116,250	1,350,000	05/31/2018	02/29/2040	30,225,000
001306-AB-5	AHS HOSPITAL CORP		1.D FE	1,469,333	1,089,000	1,019,903	1,421,583		(12,460)			5.024	2.953	JJ	27,356	54,711	12/30/2021	07/01/2045	1,116,356
00130H-CG-8	AES CORP		2.C FE	359,764	400,000	362,655	375,442		4,345			2.450	3.801	JJ	4,519	9,800	03/11/2022	01/15/2031	404,900
00185A-AC-8	AON GLOBAL LTD		2.A FE	84,911	73,000	62,804	83,254		(436)			4.450	3.365	MN	334	3,249	12/30/2021	05/24/2043	
00185A-AG-9	AON GLOBAL LTD		2.A FE	152,609	126,000	110,161	149,107		(918)			4.600	3.257	JD	274	5,796	12/30/2021	06/14/2044	
00185A-AH-7	AON GLOBAL LTD		2.A FE	120,801	98,000	87,072	117,937		(752)			4.750	3.294	MN	595	4,655	12/30/2021	05/15/2045	
00206R-BH-4	AT&T INC		2.B FE	162,645	146,000	123,171	160,250		(630)			4.300	3.514	JD	279	6,278	12/30/2021	12/15/2042	
00206R-GN-6	AT&T INC		2.B FE	813,293	666,000	692,699	718,241		(24,657)			6.550	2.574	JJ	20,115	43,623	12/30/2021	01/15/2028	687,812
00206R-GT-3	AT&T INC		2.B FE	4,820,874	4,500,000	5,008,632	4,678,816		(24,068)			7.125	6.314	JD	14,250	320,625	11/26/2018	12/15/2031	4,660,313
00206R-GX-4	AT&T INC		2.B FE	87,101	65,000	70,153	80,928		(1,616)			6.550	3.216	JD	189	4,258	12/30/2021	06/15/2034	67,129
00206R-HD-7	AT&T INC		2.B FE	32,690,758	40,000,000	42,753,752	32,711,861		1,340			7.120	8.711	JJ	1,313,244	2,848,000	12/13/2000	07/15/2097	41,424,000
00206R-KB-7	AT&T INC		2.B FE	194,211	187,000	128,295	193,838		(101)			3.850	3.661	JD	600	7,200	12/30/2021	06/01/2060	
00217G-AC-7	APTIV SWISS HOLDINGS LTD		2.B FE	20,309,158	20,253,000	15,574,576	20,304,948		(1,139)			4.150	4.134	MN	140,083	840,500	02/10/2022	05/01/2052	20,673,250
002819-AC-4	ABBOTT LABORATORIES		1.D FE	1,992,862	1,360,000	1,520,576	1,856,936		(35,246)			6.150	2.569	MN	7,202	83,640	12/30/2021	11/30/2037	1,401,820
002824-AV-2	ABBOTT LABORATORIES		1.D FE	566,157	395,000	434,077	533,443		(8,518)			6.000	2.812	AO	5,925	23,700	12/30/2021	04/01/2039	406,850
002824-BG-4	ABBOTT LABORATORIES		1.D FE	2,130,943	1,678,000	1,688,306	2,020,955		(28,496)			4.750	2.507	MN	6,863	79,705	12/30/2021	11/30/2036	
002824-BH-2	ABBOTT LABORATORIES		1.D FE	1,610,386	1,186,000	1,116,681	1,559,277		(13,315)			4.900	2.855	MN	5,004	58,114	12/30/2021	11/30/2046	
00287Y-AM-1	ABBVIE INC		1.G FE	8,824,278	7,503,000	6,673,932	8,634,357		(49,849)			4.400	3.232	MN	50,437	330,132	01/01/2022	11/06/2042	7,668,066
00287Y-AR-0	ABBVIE INC		1.G FE	2,845,084	2,389,000	2,344,539	2,719,875		(32,565)			4.500	2.731	MN	14,035	107,505	12/30/2021	05/14/2035	
00287Y-AS-8	ABBVIE INC		1.G FE	6,826,671	5,545,000	5,014,500	6,665,080		(42,407)			4.700	3.258	MN	34,025	260,615	12/30/2021	05/14/2045	
00287Y-AW-9	ABBVIE INC		1.G FE	1,890,374	1,574,000	1,368,095	1,852,759		(9,872)			4.450	3.235	MN	9,145	70,043	01/01/2022	05/14/2046	1,609,022
00287Y-BD-0	ABBVIE INC		1.G FE	19,088,973	17,247,000	15,702,921	18,866,364		(43,753)			4.875	4.218	MN	109,770	840,791	12/30/2021	11/14/2048	
00287Y-CB-3	ABBVIE INC		1.G FE	12,392,412	12,450,000	10,253,259	12,399,658		1,193			4.250	4.277	MN	58,792	529,125	11/12/2019	11/21/2049	12,714,563
00287Y-DA-4	ABBVIE INC		1.G FE	1,087,056	875,000	810,446	1,058,798		(7,408)			4.850	3.291	JD	1,886	42,438	12/30/2021	06/15/2044	
00287Y-DW-6	ABBVIE INC		1.G FE	3,786,966	3,800,000	3,694,255	3,787,458		186			5.400	5.423	MS	60,420	205,200	02/22/2024	03/15/2054	3,902,600
00440E-AW-7	CHUBB INA HOLDINGS LLC		1.F FE	545,417	443,000	385,649	532,473		(3,383)			4.350	2.970	MN	3,105	19,271	12/30/2021	11/03/2045	
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		2.A FE	5,547,517	5,271,000	5,237,120	5,382,362		(83,365)			3.650	2.002	JJ	85,507	192,392	12/30/2021	07/21/2027	
00774M-AE-5	AERCAP IRELAND CAPITAL DAC		2.A FE	2,657,635	2,503,000	2,490,937	2,553,759		(26,962)			3.875	2.721	JJ	42,568	96,991	12/30/2021	01/23/2028	
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		2.A FE	7,691,150	8,000,000	7,386,556	7,798,067		28,987			3.300	3.768	JJ	110,733	264,000	02/24/2022	01/30/2032	8,132,000
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		2.A FE	387,516	400,000	361,130	391,129		960			3.400	3.729	AO	2,342	13,600	01/26/2022	10/29/2033	406,800
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		2.A FE	5,709,551	5,723,000	4,676,747	5,711,798		505			3.850	3.867	AO	37,947	220,336	10/21/2021	10/29/2041	5,833,168
00817Y-AF-5	AETNA INC		2.B FE	541,505	383,000	421,364	504,311		(9,712)			6.625	3.061	JD	1,128	25,374	01/01/2022	06/15/2036	395,687

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00817Y-AG-3	AETNA INC		2.B FE	2,175,638	1,868,000	2,056,480	2,079,848		(12,919)			6.750	5.419	JD	5,604	126,090	12/30/2021	12/15/2037	1,931,045
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO		1.E	5,711,583	5,711,583	5,595,094	5,711,591					4.533	4.533	MON	15,103	258,906	10/19/2018	03/10/2041	6,070,178
010392-FB-9	ALABAMA POWER CO		1.F FE	5,871,914	5,668,000	6,080,969	5,835,435		(10,246)			6.000	5.648	MS	113,360	340,080	12/30/2021	03/01/2039	5,838,040
010392-FF-0	ALABAMA POWER CO		1.F FE	1,540,886	1,543,000	1,511,867	1,542,528		20			5.200	5.203	JD	6,686	80,236	05/18/2011	06/01/2041	1,583,118
010392-FG-8	ALABAMA POWER CO		1.F FE	300,672	271,000	231,563	296,213		(1,171)			4.100	3.346	JJ	5,123	11,111	12/30/2021	01/15/2042	276,556
010392-FL-7	ALABAMA POWER CO		1.E FE	513,238	443,000	370,026	503,867		(2,459)			4.150	3.149	FA	6,945	18,385	12/30/2021	08/15/2044	
01185*-AA-3	ALASKA VENTURES LLC		2.C PL	2,930,966	2,930,966	2,703,271	2,930,966					4.670	4.670	MJSD	35,732	136,876	11/21/2017	06/30/2033	2,965,185
013716-AW-5	RIO TINTO ALCAN INC		1.F FE	565,761	420,000	447,447	527,528		(9,929)			5.750	2.658	JD	2,013	24,150	12/30/2021	06/01/2035	432,075
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	2,882,821	2,512,000	2,512,870	2,688,060		(50,306)			4.500	2.301	JJ	47,414	113,040	12/30/2021	07/30/2029	
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	9,476,778	8,115,000	8,159,940	8,850,471		(162,235)			4.700	2.443	JJ	190,703	381,405	12/30/2021	07/01/2030	
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	492,520	426,000	317,733	486,059		(1,696)			4.000	3.149	FA	7,100	17,040	01/01/2022	02/01/2050	434,520
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	2,276,193	2,433,000	1,992,468	2,327,830		13,386			1.875	2.546	FA	19,008	45,619	01/01/2022	02/01/2033	2,455,809
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	100,855	103,000	62,936	101,050		50			3.000	3.108	MN	369	3,090	12/30/2021	05/18/2051	104,545
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	9,572,630	9,800,000	6,658,062	9,589,369		4,462			3.550	3.676	MS	102,437	347,900	03/25/2022	03/15/2052	9,973,950
017175-AE-0	ALLEGHANY CORP		1.E FE	248,865	230,000	224,531	240,047		(2,286)			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	5,000,000	5,068,833	5,000,000					5.820	5.820	AO	61,433	291,000	06/10/2010	04/15/2040	5,048,500
018522-K@-0	ALLETE INC		2.B	5,000,000	5,000,000	4,918,199	5,000,000					3.110	3.109	JD	12,958	155,500	06/01/2017	06/01/2027	5,077,750
01959L-AA-0	ALLINA HEALTH SYSTEM		1.E FE	345,673	276,000	250,258	336,169		(2,489)			4.805	3.187	MN	1,695	13,262	12/30/2021	11/15/2045	
01959L-AB-8	ALLINA HEALTH SYSTEM		1.E FE	484,969	395,000	330,402	474,822		(2,700)			4.430	3.103	AO	3,694	17,499	12/30/2021	04/15/2047	
01959L-AC-6	ALLINA HEALTH SYSTEM		1.E FE	382,170	329,000	252,267	376,381		(1,521)			3.887	2.985	AO	2,700	12,788	12/30/2021	04/15/2049	
020002-AJ-0	ALLSTATE CORP		2.A FE	1,301,202	920,000	1,053,382	1,227,173		(19,485)			6.900	3.543	MN	8,111	63,480	12/30/2021	05/15/2038	951,740
020002-AS-0	ALLSTATE CORP		2.A FE	1,070,674	820,000	858,998	1,005,018		(17,090)			5.550	2.792	MN	6,574	45,510	12/30/2021	05/09/2035	842,755
02079K-AG-2	ALPHABET INC		1.C FE	4,085,774	4,649,000	2,381,674	4,120,587		9,021			2.250	2.762	FA	39,517	104,603	12/30/2021	08/15/2060	4,701,301
02209S-AH-6	ALTRIA GROUP INC		2.A FE	37,986	38,000	53,060	37,997					10.200	10.201	FA	1,561	3,876	02/03/2009	02/06/2039	39,938
02209S-AM-5	ALTRIA GROUP INC		2.B FE	153,059	152,000	126,836	152,928		(38)			4.250	4.199	FA	2,548	6,460	12/30/2021	08/09/2042	155,230
02209S-AQ-6	ALTRIA GROUP INC		2.B FE	69,890	68,000	58,009	69,659		(63)			4.500	4.299	MN	502	3,060	12/30/2021	05/02/2043	69,530
02209S-AR-4	ALTRIA GROUP INC		2.B FE	25,299,039	22,428,000	21,663,442	25,034,345		(92,765)			5.375	4.430	JJ	505,642	1,205,505	11/29/2022	01/31/2044	23,030,753
02209S-AV-5	ALTRIA GROUP INC		2.B FE	249,517	260,000	195,404	250,609		282			3.875	4.136	MS	2,939	10,075	12/30/2021	09/16/2046	265,038
02209S-BK-8	ALTRIA GROUP INC		2.B FE	6,057,030	6,106,000	4,894,269	6,062,345		972			4.450	4.499	MN	41,512	271,717	05/04/2020	05/06/2050	6,241,859
023135-AQ-9	AMAZON.COM INC		1.E FE	1,068,744	790,000	759,703	1,030,896		(9,854)			4.950	2.817	JD	2,824	39,105	12/30/2021	12/05/2044	
023135-BJ-4	AMAZON.COM INC		1.E FE	58,421	49,000	40,251	57,348		(281)			4.050	2.960	FA	711	1,985	12/30/2021	08/22/2047	
023135-BM-7	AMAZON.COM INC		1.E FE	5,973,560	4,707,000	3,771,190	5,887,102		(22,645)			4.250	3.005	FA	71,684	200,048	12/30/2021	08/22/2057	
023135-BU-9	AMAZON.COM INC		1.D FE	26,055,981	28,700,000	16,225,022	26,206,030		39,578			2.700	3.112	JD	60,270	774,900	02/25/2022	06/03/2060	29,087,450
023135-CB-0	AMAZON.COM INC		1.D FE	97,311	92,000	61,765	96,807		(132)			3.100	2.807	MN	388	2,852	12/30/2021	05/12/2051	
023135-CC-8	AMAZON.COM INC		1.D FE	132,095	123,000	78,695	131,564		(140)			3.250	2.930	MN	544	3,998	12/30/2021	05/12/2061	
02364W-AJ-4	AMERICA MOVIL SAB DE CV		2.A FE	353,781	257,000	282,134	328,132		(6,684)			6.375	2.912	MS	5,461	16,384	12/30/2021	03/01/2035	265,192
02364W-AP-0	AMERICA MOVIL SAB DE CV		2.A FE	1,114,391	830,000	890,422	1,056,066		(15,304)			6.125	3.328	MN	6,496	50,838	12/30/2021	11/15/2037	855,419
02364W-AW-5	AMERICA MOVIL SAB DE CV		2.A FE	1,980,339	1,916,000	2,037,141	1,967,840		(3,179)			6.125	5.800	MS	29,665	117,355	03/07/2024	03/30/2040	1,974,678
025816-AZ-2	AMERICAN EXPRESS CO		1.F FE	804,928	509,000	644,374	746,292		(15,399)			8.150	3.442	MS	11,754	41,484	12/30/2021	03/19/2038	529,742
025816-BF-5	AMERICAN EXPRESS CO		1.F FE	231,788	197,000	169,693	226,657		(1,339)			4.050	2.916	JD	621	7,979	12/30/2021	12/03/2042	200,989
025816-CP-2	AMERICAN EXPRESS CO		1.F FE	551,230	515,000	511,477	524,497		(7,439)			3.300	1.803	MN	2,738	16,995	04/27/2022	05/03/2027	
02666T-AA-5	AMERICAN HOMES 4 RENT LP		2.B FE	3,668,980	3,485,000	3,491,920	3,547,208		(31,955)			4.250	3.257	FA	55,954	148,113	04/01/2022	02/15/2028	
02666T-AD-9	AMERICAN HOMES 4 RENT LP		2.B FE	1,179,780	1,400,000	946,801	1,195,527		4,320			3.375	4.325	JJ	21,788	47,250	02/22/2022	07/15/2051	1,423,625
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC		2.A FE	263,037	208,000	184,903	257,171		(1,540)			4.750	3.229	AO	2,470	9,880	12/30/2021	04/01/2048	
03027X-AJ-9	AMERICAN TOWER CORP		2.A FE	2,330,077	2,136,000	2,136,465	2,136,000		(44,955)			4.400	1.957	FA	35,505	93,984	01/01/2022	02/15/2026	2,182,992

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03027X-AK-6	AMERICAN TOWER CORP		2.A FE	649,081	612,000	608,737	616,551		(8,363)			3.375	1.974	AO	4,361	20,655	12/30/2021	10/15/2026	
03027X-AP-5	AMERICAN TOWER CORP		2.A FE	933,564	875,000	868,060	889,901		(11,268)			3.550	2.203	JJ	14,323	31,063	12/30/2021	07/15/2027	
03027X-AU-4	AMERICAN TOWER CORP		2.A FE	475,613	437,000	433,316	454,223		(5,545)			3.950	2.556	MS	5,083	17,262	12/30/2021	03/15/2029	
03027X-AW-0	AMERICAN TOWER CORP		2.A FE	1,778,999	1,638,000	1,612,773	1,705,749		(19,007)			3.800	2.514	FA	23,514	62,244	12/30/2021	08/15/2029	
03027X-AY-6	AMERICAN TOWER CORP		2.A FE	2,511,539	2,375,000	1,763,413	2,498,570		(3,447)			3.700	3.376	AO	18,551	87,875	01/01/2022	10/15/2049	2,418,938
03027X-BA-7	AMERICAN TOWER CORP		2.A FE	1,789,708	1,750,000	1,661,227	1,770,329		(5,036)			2.900	2.577	JJ	23,401	50,750	12/30/2021	01/15/2030	
03027X-BC-3	AMERICAN TOWER CORP		2.A FE	5,913,990	6,900,000	6,262,028	6,324,433		115,341			2.100	4.172	JD	6,440	144,900	03/25/2022	06/15/2030	6,972,450
03027X-BD-1	AMERICAN TOWER CORP		2.A FE	3,161,244	3,281,000	2,155,357	3,172,218		2,857			3.100	3.299	JD	4,520	101,711	12/30/2021	06/15/2050	3,331,856
03027X-BK-5	AMERICAN TOWER CORP		2.A FE	6,398,092	7,217,000	4,591,074	6,466,542		18,203			2.950	3.581	JJ	98,171	212,902	01/18/2022	01/15/2051	7,323,451
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		1.F FE	5,754,287	5,812,000	5,404,044	5,768,987		1,360			5.000	5.062	MS	96,867	290,600	09/22/2014	09/01/2044	5,957,300
030360-AA-9	AMERICAN UNIVERSITY		1.E FE	477,448	395,000	327,563	467,076		(2,715)			4.321	3.060	AO	4,267	17,068	12/30/2021	04/01/2045	403,534
030360-AC-5	AMERICAN UNIVERSITY		1.E FE	228,516	197,000	150,140	224,944		(934)			3.855	2.952	AO	1,899	7,594	12/30/2021	10/01/2047	
03040W-AJ-4	AMERICAN WATER CAPITAL CORP		2.A FE	122,118	103,000	89,641	119,245		(751)			4.300	3.070	JD	369	4,429	12/30/2021	12/01/2042	
03040W-AR-6	AMERICAN WATER CAPITAL CORP		2.A FE	188,171	170,000	130,694	186,149		(531)			3.750	3.133	MS	2,125	6,375	01/01/2022	09/01/2047	173,188
03040W-AT-2	AMERICAN WATER CAPITAL CORP		2.A FE	246,784	208,000	169,470	242,706		(1,069)			4.200	3.148	MS	2,912	8,736	12/30/2021	09/01/2048	
03040W-AV-7	AMERICAN WATER CAPITAL CORP		2.A FE	365,439	312,000	251,780	360,082		(1,405)			4.150	3.196	JD	1,079	12,948	12/30/2021	06/01/2049	
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		2.A FE	101,968	99,000	66,914	101,699		(71)			3.250	3.092	JD	268	3,218	12/30/2021	06/01/2051	
031100-H@-2	AMETEK INC		2.A	3,136,350	3,523,350	3,464,987	3,523,355		(6)		416,851	1.340	1.340	AO	8,000	46,092	10/14/2016	10/31/2026	3,546,956
03115A-AC-7	AMFAM HOLDINGS INC		2.C FE	67,888	62,000	41,637	67,364		(139)			3.833	3.317	MS	726	2,376	12/30/2021	03/11/2051	
031162-AA-8	AMGEN INC		2.A FE	12,791,061	10,845,000	13,785,907	12,781,346		(1,049)			8.125	6.885	AO	220,289	881,156	12/12/2002	04/01/2097	11,285,578
031162-AW-0	AMGEN INC		2.A FE	618,949	437,000	484,339	579,372		(10,328)			6.375	2.986	JD	2,322	27,859	12/30/2021	06/01/2037	450,929
031162-AY-6	AMGEN INC		2.A FE	4,936,164	3,382,000	3,866,436	4,629,540		(80,347)			6.900	3.263	JD	19,447	233,358	01/01/2022	06/01/2038	3,498,679
031162-BC-3	AMGEN INC		2.A FE	1,174,268	875,000	910,325	1,122,619		(13,533)			5.750	3.247	MS	14,814	50,313	12/30/2021	03/15/2040	900,156
031162-BE-9	AMGEN INC		2.A FE	1,527,317	1,222,000	1,154,699	1,480,034		(12,401)			4.950	3.229	AO	15,122	60,489	12/30/2021	10/01/2041	1,252,245
031162-BH-2	AMGEN INC		2.A FE	5,319,950	3,956,000	4,006,221	5,112,352		(54,396)			5.650	3.282	JD	9,934	223,514	12/30/2021	06/15/2042	
031162-BK-5	AMGEN INC		2.A FE	3,589,071	2,844,000	2,751,802	3,471,406		(30,883)			5.150	3.307	MN	18,715	146,466	01/01/2022	11/15/2041	2,917,233
031162-BP-4	AMGEN INC		2.A FE	1,384,910	1,090,000	1,013,993	1,343,744		(10,844)			5.375	3.532	MN	7,486	58,588	12/30/2021	05/15/2043	
031162-BZ-2	AMGEN INC		2.A FE	8,318,927	6,941,000	5,936,577	8,143,302		(46,062)			4.400	3.171	MN	50,901	305,404	12/30/2021	05/01/2045	
031162-CD-0	AMGEN INC		2.A FE	1,085,761	875,000	748,466	1,063,417		(5,850)			4.563	3.191	JD	1,775	39,926	12/30/2021	06/15/2048	
031162-CF-5	AMGEN INC		2.A FE	17,785,739	14,221,000	12,167,372	17,470,977		(82,912)			4.663	3.309	JD	29,472	663,125	01/26/2022	06/15/2051	
031162-CR-9	AMGEN INC		2.A FE	2,947,498	2,906,000	2,290,422	2,940,037		(1,987)			3.150	3.044	FA	33,056	91,539	01/01/2022	02/21/2040	2,951,770
031162-CS-7	AMGEN INC		2.A FE	2,396,897	2,304,000	1,639,602	2,387,992		(2,362)			3.375	3.155	FA	28,080	77,760	01/01/2022	02/21/2050	2,342,880
031162-DG-2	AMGEN INC		2.A FE	8,794,965	8,737,000	6,824,387	8,792,932		(678)			4.400	4.364	FA	137,753	384,428	02/18/2022	02/22/2062	7,948,094
031162-DU-1	AMGEN INC		2.A FE	22,071,260	22,278,000	21,736,244	22,077,397		1,509			5.750	5.809	MS	423,437	1,280,985	02/15/2023	03/02/2063	22,918,493
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	5,577,975	5,676,000	4,771,704	5,584,444		1,704			4.750	4.860	MS	78,636	269,610	03/14/2022	03/16/2052	5,810,805
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC		1.G FE	7,964,400	6,072,000	6,727,199	7,186,018		(202,779)			6.800	2.863	JJ	190,391	412,896	12/30/2021	01/15/2031	6,278,448
035229-CQ-4	ANHEUSER-BUSCH COMPANIES LLC		1.G FE	185,370	146,000	156,216	172,591		(3,339)			5.950	3.054	JJ	4,006	8,687	12/30/2021	01/15/2033	150,344
035229-DA-8	ANHEUSER-BUSCH COMPANIES LLC		1.G FE	160,250	124,000	129,528	151,656		(2,250)			5.750	3.182	AO	1,783	7,130	12/30/2021	04/01/2036	127,565
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		2.C FE	4,236,493	3,528,000	3,492,173	4,055,883		(47,148)			4.700	2.900	FA	69,090	165,816	12/30/2021	02/01/2036	
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		1.G FE	70,269	56,000	51,794	68,562		(449)			4.900	3.331	FA	1,143	2,744	12/30/2021	02/01/2046	
03523T-AP-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	165,712	119,000	129,050	157,674		(2,112)			6.375	3.437	JJ	3,498	7,586	12/30/2021	01/15/2040	122,793
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	166,162	103,000	132,841	154,423		(3,083)			8.200	3.421	JJ	3,895	8,446	12/30/2021	01/15/2039	107,223
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	34,448,479	40,080,000	34,480,670	35,204,142		95,657			4.439	5.338	AO	420,077	1,779,151	01/21/2022	10/06/2048	34,761,785
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	285,748	208,000	207,545	277,999		(2,036)			5.550	3.401	JJ	5,067	11,544	12/30/2021	01/23/2049	
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	4,365,546	3,211,000	3,273,405	4,304,523		(16,352)			5.800	3.935	JJ	81,738	186,238	01/18/2022	01/23/2059	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	867,293	704,000	672,194	842,753		(6,442)			4.950	3.351	JJ	16,069	34,848	01/01/2022	01/15/2042	721,424
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		1.G FE	128,443	103,000	95,074	125,414		(797)			4.900	3.373	FA	2,103	5,047	12/30/2021	02/01/2046	
03666H-AC-5	ANTARES HOLDINGS LP		2.B FE	1,270,993	1,237,000	1,232,400	1,240,557		(7,978)			3.950	3.272	JJ	22,531	48,862	12/30/2021	07/15/2026	
03666H-AE-1	ANTARES HOLDINGS LP		2.B FE	3,168,192	3,200,000	3,128,817	3,190,371		5,958			3.750	3.954	JJ	55,333	120,000	01/21/2022	07/15/2027	3,260,000
036752-AD-5	ELEVANCE HEALTH INC		2.A FE	160,858	133,000	110,395	157,808		(799)			4.375	3.169	JD	485	5,819	12/30/2021	12/01/2047	
036752-AN-3	ELEVANCE HEALTH INC		2.A FE	9,170,495	9,581,000	8,796,487	9,347,134		48,793			2.250	2.842	MN	27,545	215,573	03/25/2022	05/15/2030	9,688,786
03718N-AC-0	ANTOFAGASTA PLC		2.B FE	4,612,500	4,500,000	4,847,189	4,598,345		(9,208)			6.250	5.907	MN	46,094	281,250	05/28/2024	05/02/2034	
03718N-AD-8	ANTOFAGASTA PLC		2.B FE	797,344	800,000	823,600	797,407		63			5.625	5.669	MS	14,000		09/02/2025	09/09/2035	822,500
03740L-AE-2	AON CORP		2.A FE	8,765,254	8,900,000	6,658,410	8,774,348		3,140			3.900	3.971	FA	118,593	347,100	02/23/2022	02/28/2052	9,073,550
037735-CM-7	APPALACHIAN POWER CO		2.A FE	1,163,510	815,000	922,418	1,095,064		(18,012)			7.000	3.521	AO	14,263	57,050	12/30/2021	04/01/2038	843,525
037735-CT-2	APPALACHIAN POWER CO		2.A FE	1,022,200	891,000	747,491	1,004,919		(4,552)			4.400	3.437	MN	5,009	39,204	12/30/2021	05/15/2044	
037735-CV-7	APPALACHIAN POWER CO		2.A FE	596,836	514,000	428,632	586,613		(2,690)			4.450	3.429	JD	1,906	22,873	12/30/2021	06/01/2045	
037833-AL-4	APPLE INC		1.B FE	9,617,356	9,879,000	8,344,468	9,672,098		7,775			3.850	4.015	MN	60,221	380,342	12/30/2021	05/04/2043	10,069,171
037833-AT-7	APPLE INC		1.B FE	2,741,935	2,168,000	1,994,934	2,663,885		(20,349)			4.450	2.841	MN	14,739	96,476	12/30/2021	05/06/2044	2,216,238
037833-BA-7	APPLE INC		1.B FE	7,222,720	8,000,000	6,203,489	7,357,980		21,900			3.450	4.058	FA	108,867	276,000	01/29/2019	02/09/2045	8,138,000
037833-BH-2	APPLE INC		1.B FE	6,876,270	6,590,000	5,874,807	6,828,133		(7,928)			4.375	4.103	MN	38,442	288,313	01/29/2019	05/13/2045	6,734,156
037833-BX-7	APPLE INC		1.B FE	1,077,738	830,000	762,014	1,046,743		(8,092)			4.650	2.897	FA	13,723	38,595	12/30/2021	02/23/2046	
037833-CD-0	APPLE INC		1.B FE	2,562,724	2,321,000	1,880,714	2,533,286		(7,759)			3.850	3.215	FA	36,488	89,359	12/30/2021	08/04/2046	955,037
037833-DD-9	APPLE INC		1.B FE	960,874	830,000	655,646	945,836		(3,926)			3.750	2.867	MS	9,424	31,125	12/30/2021	09/12/2047	
037833-DG-2	APPLE INC	C	1.B FE	9,012,400	10,000,000	7,917,894	9,155,513		22,762			3.750	4.353	MN	50,000	375,000	11/16/2018	11/13/2047	10,187,500
037833-DQ-0	APPLE INC		1.B FE	124,652	122,000	81,524	124,382		(72)			2.950	2.835	MS	1,100	3,599	12/30/2021	09/11/2049	
037833-EG-1	APPLE INC		1.B FE	831,530	1,000,000	586,768	839,609		2,245			2.800	3.610	FA	11,122	28,000	03/25/2022	02/08/2061	1,014,000
038222-AM-7	APPLIED MATERIALS INC		1.F FE	248,348	197,000	169,491	242,299		(1,578)			4.350	2.871	AO	2,142	8,570	12/30/2021	04/01/2047	
03835V-AJ-5	APTIV SWISS HOLDINGS LTD		2.B FE	1,377,828	1,800,000	1,156,147	1,405,748		7,856			3.100	4.547	JD	4,650	55,800	03/25/2022	12/01/2051	1,827,900
03836W-AC-7	ESSENTIAL UTILITIES INC		2.B FE	171,911	146,000	117,960	169,332		(678)			4.276	3.276	MN	1,040	6,243	12/30/2021	05/01/2049	
03938J-AA-7	ARCH CAPITAL GROUP (US) INC		1.G FE	4,893,889	4,870,000	4,619,294	4,890,312		(782)			5.144	5.106	MN	41,752	250,513	12/30/2021	11/01/2043	4,995,256
03939A-AA-5	ARCH CAPITAL GROUP LTD		1.G FE	418,179	395,000	293,194	416,017		(566)			3.635	3.312	JD	40	14,358	12/30/2021	06/30/2050	
039936-AA-7	ARES FINANCE CO. IV LLC		2.A FE	2,053,443	2,100,000	1,461,562	2,057,078		954			3.650	3.774	FA	31,938	76,650	01/13/2022	02/01/2052	2,138,325
040555-CN-2	ARIZONA PUBLIC SERVICE CO		2.A FE	816,541	704,000	618,498	799,366		(4,521)			4.500	3.383	AO	7,920	31,680	12/30/2021	04/01/2042	
040555-CX-0	ARIZONA PUBLIC SERVICE CO		2.A FE	718,951	632,000	507,886	710,095		(2,336)			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	2,500,000	2,474,585	2,500,000					4.090	4.090	JD	1,136	102,250	05/03/2017	06/27/2027	2,551,125
04351L-AA-8	ASCENSION HEALTH ALLIANCE		1.C FE	7,905,000	7,905,000	7,138,818	7,905,000					4.847	4.847	MN	48,959	383,155	06/12/2013	11/15/2053	1,824,911
04351L-AB-6	ASCENSION HEALTH ALLIANCE		1.C FE	3,380,770	2,789,000	2,268,728	3,310,615		(18,271)			3.945	2.760	MN	14,059	110,026	12/30/2021	11/15/2046	2,844,013
046353-AD-0	ASTRAZENECA PLC		1.E FE	730,140	500,000	569,898	680,641		(12,878)			6.450	2.806	MS	9,496	32,250	12/30/2021	09/15/2037	516,125
046353-AM-0	ASTRAZENECA PLC		1.E FE	280,188	223,000	196,420	273,112		(1,846)			4.375	2.882	MN	1,220	9,756	12/30/2021	11/16/2045	227,878
046353-AX-6	ASTRAZENECA PLC		1.E FE	1,621,336	1,839,000	1,021,296	1,642,692		5,543			2.125	2.723	FA	15,740	39,079	12/30/2021	08/06/2050	1,858,539
046353-AZ-1	ASTRAZENECA PLC		1.E FE	321,972	312,000	209,874	321,033		(247)			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	315,000	284,212	311,526		656			2.550	2.793	MN	937	8,033	12/30/2021	11/19/2030	319,016
048303-CJ-8	ATLANTIC CITY ELECTRIC CO		1.F FE	1,880,025	1,859,000	1,684,785	1,871,144		(2,294)			2.300	2.160	MS	12,590	42,757	12/30/2021	03/15/2031	
049560-AG-0	ATMOS ENERGY CORP		1.F FE	1,575,316	1,186,000	1,270,190	1,468,262		(27,883)			5.950	2.866	AO	14,897	70,567	12/30/2021	10/15/2034	1,221,284
049560-AK-1	ATMOS ENERGY CORP		1.F FE	3,262,583	3,012,000	3,083,737	3,222,400		(10,885)			5.500	4.795	JD	7,363	165,660	12/30/2021	06/15/2041	2,283,105
049560-AL-9	ATMOS ENERGY CORP		1.F FE	752,764	657,000	558,097	738,632		(3,702)			4.150	3.178	JJ	12,572	27,266	12/30/2021	01/15/2043	
049560-AP-0	ATMOS ENERGY CORP		1.G FE	858,253	704,000	583,154	841,966		(4,267)			4.300	3.077	AO	7,568	30,272	12/30/2021	10/01/2048	
049560-AS-4	ATMOS ENERGY CORP		1.G FE	86,772	82,000	57,561	86,295		(126)			3.375	3.058	MS	815	2,768	12/30/2021	09/15/2049	
049560-AT-2	ATMOS ENERGY CORP		1.G FE	4,816,163	5,168,000	4,532,902	4,962,929		37,925			1.500	2.340	JJ	35,745	77,520	12/30/2021	01/15/2031	5,206,760

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05323*-AA-7	AUTOMATION SMC HOLDINGS INC		4.B Z	52,157	52,157	52,168	52,157					15.000	14.998	MJSD	1,978	5,799	04/02/2025	04/07/2026	52,309
05324#-AA-2	AUTOMATION SMC HOLDINGS INC		5.C Z	10,482,469	10,603,706	10,610,543	10,603,706		1,140			14.000	14.486	MJSD	275,303	1,793,190	06/30/2025	07/10/2026	10,644,046
05348E-AZ-2	AVALONBAY COMMUNITIES INC		1.G FE	709,066	605,000	481,498	696,538		(3,272)			3.900	2.907	AO	4,981	23,595	12/30/2021	10/15/2046	
05348E-BF-5	AVALONBAY COMMUNITIES INC		1.G FE	9,758,655	9,056,000	8,820,323	9,379,655		(97,613)			3.300	2.129	JD	24,904	298,848	12/30/2021	06/01/2029	
05369A-AA-9	AVIATION CAPITAL GROUP LLC		2.C FE	672,253	655,000	644,975	660,000		(3,206)			3.500	2.977	MN	3,821	22,925	12/30/2021	11/01/2027	
05379H-AA-2	AVISTA CAPITAL II		2.C FE	8,583,110	10,000,000	8,671,845	9,092,677		79,437			4.929	7.906	MJSD	42,444	554,176	12/28/2011	06/01/2037	10,166,461
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD		2.B FE	373,236	408,000	395,544	396,620		5,716			2.528	4.086	MN	1,232	28,311	08/18/2021	11/18/2027	413,157
054561-AJ-4	EQUITABLE HOLDINGS INC		2.A FE	2,724,790	2,434,000	2,443,026	2,536,822		(48,480)			4.350	2.231	AO	20,882	105,879	01/01/2022	04/20/2028	2,486,940
054561-AM-7	EQUITABLE HOLDINGS INC		2.A FE	89,056	72,000	64,605	87,324		(457)			5.000	3.585	AO	710	3,600	12/30/2021	04/20/2048	
05523R-AC-1	BAE SYSTEMS PLC		1.G FE	491,161	366,000	381,298	472,109		(5,007)			5.800	3.409	AO	4,717	21,228	12/30/2021	10/11/2041	376,614
05523U-AL-4	BAE SYSTEMS HOLDINGS INC		1.G FE	2,902,284	2,858,000	2,623,656	2,894,683		(1,333)			4.750	4.642	AO	31,676	135,755	12/30/2021	10/07/2044	2,925,878
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		1.F FE	1,720,203	1,312,000	1,246,002	1,663,667		(14,770)			5.000	3.035	MS	16,582	65,600	12/30/2021	09/30/2043	1,344,800
05578D-AX-0	BPCE SA		1.E FE	1,213,748	1,136,000	1,129,898	1,151,043		(16,104)			3.375	1.912	JD	3,089	38,340	12/30/2021	12/02/2026	1,155,170
05583J-AJ-1	BPCE SA		2.A FE	13,808,014	14,363,000	12,726,165	14,027,632		61,032			2.277	2.776	JJ	146,262	327,046	12/30/2021	01/20/2032	
05606#-AA-1	BIF III HOLTWOOD LLC		2.C PL	9,000,000	9,000,000	8,268,759	9,000,000					4.504	4.504	MJSD	1,126	405,360	01/24/2018	02/15/2033	9,101,340
057224-AZ-0	BAKER HUGHES HOLDINGS LLC		1.G FE	2,036,080	1,642,000	1,596,716	1,971,230		(17,038)			5.125	3.383	MS	24,778	84,153	12/30/2021	09/15/2040	1,684,076
05723K-AF-7	BAKER HUGHES HOLDINGS LLC		1.G FE	545,875	482,000	383,528	539,009		(1,802)			4.080	3.306	JD	874	19,666	12/30/2021	12/15/2047	
05890P-AB-2	BANCO DE CREDITO E INVERSIONES		1.G FE	3,069,310	3,700,000	3,395,346	3,203,128		70,685			2.875	5.623	AO	22,752	106,375	03/20/2024	10/14/2031	3,753,188
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES		1.G FE	2,175,585	2,038,000	2,013,763	2,082,189		(24,109)			3.500	2.248	AO	15,653	71,330	12/30/2021	10/12/2027	2,073,665
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO		1.G FE	610,895	494,000	501,401	574,149		(9,555)			5.200	2.775	JD	1,142	25,688	12/30/2021	06/15/2033	506,844
059165-EH-9	BALTIMORE GAS AND ELECTRIC CO		1.G FE	53,065	49,000	36,298	52,578		(128)			3.500	3.013	FA	648	1,715	12/30/2021	08/15/2046	
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO		1.G FE	443,463	395,000	301,468	437,999		(1,433)			3.750	3.047	FA	5,596	14,813	12/30/2021	08/15/2047	
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO		1.G FE	955,434	790,000	644,797	937,920		(4,586)			4.250	3.079	MS	9,886	33,575	12/30/2021	09/15/2048	
05970F-AD-3	BANCO SANTANDER CHILE		1.G FE	1,788,750	1,800,000	1,686,690	1,792,953		1,084			3.177	3.251	AO	10,325	57,186	01/20/2022	10/26/2031	1,828,593
05971K-AF-6	BANCO SANTANDER SA		1.G FE	14,328,960	13,600,000	13,094,002	14,002,968		(84,863)			3.490	2.771	MN	43,509	474,640	12/30/2021	05/28/2030	13,837,320
05971U-2E-6	BANCO DE CREDITO DEL PERU		2.C FE	1,198,824	1,200,000	1,250,179	1,199,248		221			5.850	5.873	JJ	33,150	70,200	01/04/2024	01/11/2029	1,235,100
059895-AZ-5	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		2.A FE	1,300,000	1,300,000	1,298,913	1,300,000					5.082	5.082	MN	6,423		11/19/2025	11/26/2035	1,333,033
06050T-JZ-6	BANK OF AMERICA NA		1.G FE	916,171	672,000	729,147	860,123		(14,618)			6.000	2.950	AO	8,512	40,320	12/30/2021	10/15/2036	692,160
06051G-EN-5	BANK OF AMERICA CORP		1.G FE	1,114,161	790,000	839,424	1,064,644		(12,966)			5.875	3.113	FA	18,565	46,413	12/30/2021	02/07/2042	813,206
06051G-GG-8	BANK OF AMERICA CORP		1.G FE	1,169,851	949,000	824,242	1,144,945		(6,516)			4.443	3.100	JJ	18,857	42,164	12/30/2021	01/20/2048	
06051G-HA-0	BANK OF AMERICA CORP		1.G FE	2,017,088	1,741,000	1,393,140	1,987,538		(7,731)			3.946	3.059	JJ	30,152	68,700	12/30/2021	01/23/2049	
06051G-HD-4	BANK OF AMERICA CORP		1.E FE	11,179,416	10,459,000	10,327,447	10,706,549		(121,864)			3.419	2.183	JD	10,926	357,593	01/01/2022	12/20/2028	
06051G-HG-7	BANK OF AMERICA CORP		1.E FE	4,760,415	4,357,000	4,349,916	4,505,564		(65,862)			3.970	2.351	MS	55,736	172,973	12/30/2021	03/05/2029	
06051G-HM-4	BANK OF AMERICA CORP		1.G FE	28,231,822	25,358,000	25,474,228	26,532,234		(439,690)			4.271	2.395	JJ	475,334	1,083,040	12/30/2021	07/23/2029	
06051G-HQ-5	BANK OF AMERICA CORP		1.G FE	16,025,853	14,563,000	14,481,001	15,232,684		(205,564)			3.974	2.425	FA	231,493	578,734	12/30/2021	02/07/2030	
06051G-HS-1	BANK OF AMERICA CORP		1.G FE	112,959	92,000	77,287	110,861		(550)			4.330	3.086	MS	1,173	3,984	12/30/2021	03/15/2050	
06051G-JA-8	BANK OF AMERICA CORP		1.G FE	217,307	181,000	145,024	213,833		(909)			4.083	3.021	MS	2,073	7,390	01/01/2022	03/20/2051	
06051G-JB-6	BANK OF AMERICA CORP		1.G FE	6,948,195	6,891,000	6,420,901	6,922,286		(6,774)			2.592	2.481	AO	30,761	178,615	12/30/2021	04/29/2031	
06051G-JE-0	BANK OF AMERICA CORP		1.G FE	1,232,660	1,291,000	951,891	1,242,470		2,645			2.676	2.998	JD	1,152	34,547	12/30/2021	06/19/2041	
06051G-JL-4	BANK OF AMERICA CORP		1.G FE	8,771,689	9,164,000	8,194,908	8,933,147		44,655			1.922	2.481	AO	32,780	176,132	12/30/2021	10/24/2031	
06051G-JP-5	BANK OF AMERICA CORP		1.G FE	7,904,926	7,839,000	7,200,827	7,878,271		(6,992)			2.651	2.547	MS	63,498	207,812	12/30/2021	03/11/2032	
06051G-JT-7	BANK OF AMERICA CORP		1.G FE	9,268,373	9,146,000	8,392,865	9,219,408		(12,778)			2.687	2.524	AO	47,103	245,753	12/30/2021	04/22/2032	
06423A-AJ-2	JPMORGAN CHASE & CO		2.A FE	15,283,346	10,151,000	11,951,598	13,036,236		(579,974)			8.750	2.288	MS	296,071	888,213	12/30/2021	09/01/2030	10,595,106
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC		1.D FE	3,027,831	2,626,000	2,283,330	2,966,467		(16,117)			4.342	3.287	MN	14,569	114,021	12/30/2021	11/15/2041	2,683,010
06738E-AN-5	BARCLAYS PLC		2.A FE	1,923,170	1,760,000	1,760,121	1,761,251		(41,635)			4.375	1.973	JJ	36,147	77,000	12/30/2021	01/12/2026	1,798,500

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC		2.A FE	196,623	146,000	148,492	189,711		(1,818)			5.750	3.442	MN	1,399	8,395	12/30/2021	05/01/2043	150,198
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		1.G FE	154,013	114,000	119,760	146,935		(1,857)			5.950	3.321	AO	1,432	6,783	12/30/2021	10/15/2039	117,392
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		1.F	3,458,560	3,458,560	3,409,900	3,458,560					4.000	3.999	AO	34,586	138,342	10/31/2011	10/01/2031	4,530,758
07177M-AN-3	BAXALTA INC		2.A FE	473,675	359,000	342,623	459,294		(3,766)			5.250	3.263	JD	419	18,848	12/30/2021	06/23/2045	
071813-AX-7	BAXTER INTERNATIONAL INC		2.C FE	1,089,146	793,000	821,030	1,028,228		(15,956)			6.250	3.231	JD	4,130	49,563	12/30/2021	12/01/2037	817,781
071813-CV-9	BAXTER INTERNATIONAL INC		2.C FE	2,638,222	3,000,000	1,885,690	2,663,775		7,497			3.132	3.817	JD	7,830	93,960	06/10/2022	12/01/2051	3,046,980
072722-AE-1	BAYCARE HEALTH SYSTEM INC		1.C FE	478,408	407,000	312,235	471,533		(1,796)			3.831	2.917	MN	1,992	15,592	12/30/2021	11/15/2050	
07274N-AN-3	BAYER US FINANCE II LLC		2.B FE	232,378	200,000	183,175	225,784		(1,728)			4.625	3.313	JD	154	9,250	12/30/2021	06/25/2038	
07274N-AQ-6	BAYER US FINANCE II LLC		2.B FE	373,433	306,000	259,889	366,621		(1,792)			4.875	3.567	JD	249	14,918	12/30/2021	06/25/2048	
07274N-BF-9	BAYER US FINANCE II LLC		2.B FE	2,460,586	2,300,000	1,855,606	2,440,909		(5,288)			4.400	3.923	JJ	46,664	101,200	01/19/2022	07/15/2044	
07274N-BH-5	BAYER US FINANCE II LLC		2.B FE	662,524	600,000	450,820	660,168		(639)			4.700	4.172	JJ	13,003	28,200	01/20/2022	07/15/2064	
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	1,442,971	1,186,000	994,175	1,410,306		(8,525)			4.185	2.902	MN	6,342	49,634	12/30/2021	11/15/2045	
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	1,393,111	1,186,000	959,219	1,368,433		(6,449)			3.967	2.956	MN	6,012	47,049	12/30/2021	11/15/2046	
072868-AC-6	BAYLOR UNIVERSITY		1.E FE	518,223	464,000	421,201	507,201		(2,885)			4.019	3.095	MS	6,216	18,648	12/30/2021	03/01/2038	473,324
075887-BG-3	BECTON DICKINSON AND CO		2.B FE	297,254	239,000	211,724	289,631		(1,995)			4.685	3.161	JD	498	11,197	01/01/2022	12/15/2044	244,599
075887-BX-6	BECTON DICKINSON AND CO		2.B FE	6,763,412	6,786,000	5,908,548	6,768,122		353			4.669	4.687	JD	22,003	316,838	12/30/2021	06/06/2047	6,859,482
075887-CK-3	BECTON DICKINSON AND CO		2.B FE	1,147,691	1,095,000	818,905	1,143,045		(1,266)			3.794	3.521	MN	4,731	41,544	01/27/2022	05/20/2050	
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP	C	1.C FE	3,346,424	3,387,000	3,674,439	3,359,758		1,226			5.750	5.835	JJ	89,803	194,753	01/06/2010	01/15/2040	3,484,376
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	59,019	49,000	40,892	57,951		(280)			4.200	3.058	FA	777	2,058	12/30/2021	08/15/2048	
09031W-AE-3	BIMBO BAKERIES USA INC		2.A FE	2,560,514	2,600,000	2,665,549	2,564,380		2,604			5.375	5.555	JJ	66,769	139,750	11/20/2024	01/09/2036	2,669,875
09062X-AD-5	BIOGEN INC		2.A FE	828,348	645,000	593,918	806,082		(5,855)			5.200	3.416	MS	9,876	33,540	12/30/2021	09/15/2045	
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	919,484	712,000	661,987	892,370		(7,095)			5.000	3.175	JD	1,582	35,600	12/30/2021	06/15/2044	729,800
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	334,874	276,000	238,161	327,666		(1,887)			4.450	3.159	JJ	5,663	12,282	12/30/2021	07/15/2045	282,141
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	412,650	391,000	385,644	397,151		(3,992)			3.150	2.080	AO	3,045	12,317	12/30/2021	10/02/2027	
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	456,989	451,000	421,721	454,046		(762)			2.500	2.313	JJ	5,356	11,275	12/30/2021	01/10/2030	
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	65,416	61,000	43,632	64,977		(116)			3.500	3.104	MS	658	2,135	12/30/2021	09/10/2049	
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,837,039	6,287,000	5,475,273	6,019,744		47,190			1.600	2.469	MS	25,427	100,592	12/30/2021	03/30/2031	6,337,296
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	8,475,435	8,500,000	5,690,895	8,477,763		538			3.200	3.215	JJ	114,089	272,000	01/03/2022	01/30/2052	8,636,000
09659W-2H-6	BNP PARIBAS SA		1.G FE	2,944,757	2,535,000	2,594,520	2,720,696		(58,207)			5.198	2.661	JJ	62,590	131,769	12/30/2021	01/10/2030	
09659W-2K-9	BNP PARIBAS SA		1.G FE	37,180,854	36,178,000	34,250,158	36,708,083		(122,925)			3.052	2.666	JJ	515,271	1,104,153	12/30/2021	01/13/2031	
09659W-2P-8	BNP PARIBAS SA		1.G FE	8,844,487	8,781,000	8,016,124	8,819,394		(6,640)			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	68,000	79,715	87,723		(3,012)			8.625	3.170	MN	749	5,865	12/30/2021	11/15/2031	70,933
097023-AK-1	BOEING CO		2.C FE	3,016,967	2,325,000	2,763,185	2,812,890		(15,882)			7.875	5.919	AO	38,653	183,094	06/05/2003	04/15/2043	2,416,547
097023-AS-4	BOEING CO		2.C FE	218,855	164,000	182,670	208,201		(2,819)			6.625	3.825	FA	4,105	10,865	12/30/2021	02/15/2038	169,433
097023-AU-9	BOEING CO		2.C FE	212,414	169,000	181,961	198,608		(3,626)			6.125	3.340	FA	3,910	10,351	12/30/2021	02/15/2033	174,176
097023-BA-2	BOEING CO		2.C FE	106,714	84,000	86,449	102,944		(998)			5.875	3.797	FA	1,864	4,935	12/30/2021	02/15/2040	86,468
097023-BK-0	BOEING CO		2.C FE	73,980	74,000	64,237	73,989		1			3.300	3.302	MS	814	2,442	12/30/2021	03/01/2035	75,221
097023-CE-3	BOEING CO		2.C FE	103,592	103,000	84,032	103,485		(30)			3.500	3.454	MS	1,202	3,605	12/30/2021	03/01/2039	
097023-CV-5	BOEING CO		2.C FE	8,923,606	7,300,000	7,451,680	8,655,536		(72,474)			5.705	3.949	MN	69,411	416,465	01/27/2022	05/01/2040	
097023-CW-3	BOEING CO		2.C FE	648,792	500,000	491,797	636,318		(3,364)			5.805	4.017	MN	4,838	29,025	01/19/2022	05/01/2050	
097023-CX-1	BOEING CO		2.C FE	49,297,988	41,600,000	40,791,136	48,986,478		(88,065)			5.930	4.850	MN	411,147	2,466,880	03/30/2022	05/01/2060	
097023-CY-9	BOEING CO		2.C FE	4,058,914	3,800,000	3,904,539	3,944,793		(31,898)			5.150	4.127	MN	32,617	195,700	03/11/2022	05/01/2030	
097023-DT-9	BOEING CO		2.C FE	3,050,000	3,050,000	3,425,573	3,050,000					6.858	6.857	MN	34,862	209,169	04/29/2024	05/01/2054	3,154,585
097023-DU-6	BOEING CO		2.C FE	1,950,000	1,950,000	2,215,688	1,950,000					7.008	7.007	MN	22,776	136,656	04/29/2024	05/01/2064	2,018,328
099724-AH-9	BORGWARNER INC		2.A FE	97,906	85,000	71,103	96,290		(426)			4.375	3.409	MS	1,095	3,719	12/30/2021	03/15/2045	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
100743-AJ-2	BOSTON GAS CO		2.A FE	211,518	187,000	160,087	207,935		(947)			4.487	3.568	FA	3,170	8,391	12/30/2021	02/15/2042	191,195
101137-AE-7	BOSTON SCIENTIFIC CORP		1.G FE	67,225	49,000	54,901	62,754		(1,170)			6.250	3.166	MN	391	3,185	12/30/2021	11/15/2035	50,593
101137-AT-4	BOSTON SCIENTIFIC CORP		1.G FE	110,343	93,000	88,550	106,952		(887)			4.550	3.108	MS	1,411	4,232	12/30/2021	03/01/2039	
101137-AU-1	BOSTON SCIENTIFIC CORP		1.G FE	151,243	120,000	107,618	148,082		(829)			4.700	3.235	MS	1,880	5,640	01/01/2022	03/01/2049	122,820
101137-BA-4	BOSTON SCIENTIFIC CORP		1.G FE	14,632,618	14,800,000	13,926,298	14,706,793		19,570			2.650	2.803	JD	32,683	392,200	02/01/2022	06/01/2030	14,996,100
102291-AA-9	BOWDOIN COLLEGE		1.B FE	849,362	645,000	500,435	848,008		(356)			4.693	3.526	JJ	15,135	30,270	12/30/2021	07/01/2112	660,135
10240*-AA-7	BOWIE ACQUISITIONS LLC		2.C PL	15,865,952	15,865,952	14,683,443	15,865,952					3.920	3.920	JD	322,450	310,973	11/22/2019	09/30/2038	16,021,438
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		1.E FE	625,826	684,000	435,212	630,740		1,302			2.939	3.399	JD	1,508	20,103	01/20/2022	06/04/2051	694,051
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP LP		3.A FE	139,601	130,000	127,417	132,907		(1,734)			3.950	2.534	MN	656	5,135	12/30/2021	11/15/2027	
110122-AP-3	BRISTOL-MYERS SQUIBB CO		1.F FE	267,623	197,000	213,175	251,473		(4,209)			5.875	2.892	MN	1,479	11,574	12/30/2021	11/15/2036	202,787
110122-AQ-1	BRISTOL-MYERS SQUIBB CO		1.F FE	350,797	256,000	276,823	331,897		(4,951)			6.125	3.197	MN	2,613	15,680	12/30/2021	05/01/2038	263,840
110122-CQ-9	BRISTOL-MYERS SQUIBB CO		1.F FE	613,397	522,000	473,873	595,549		(4,645)			4.125	2.819	JD	957	21,533	12/30/2021	06/15/2039	
110122-CR-7	BRISTOL-MYERS SQUIBB CO		1.F FE	281,936	230,000	187,923	276,727		(1,363)			4.250	3.029	AO	1,765	9,775	01/01/2022	10/26/2049	234,888
110122-DL-9	BRISTOL-MYERS SQUIBB CO		1.F FE	389,301	307,000	265,595	380,263		(2,365)			4.550	3.037	FA	5,083	13,969	12/30/2021	02/20/2048	
110122-DW-5	BRISTOL-MYERS SQUIBB CO		1.F FE	2,090,907	2,100,000	1,542,982	2,091,697		185			3.700	3.724	MS	22,878	77,700	02/15/2022	03/15/2052	2,138,850
110122-DX-3	BRISTOL-MYERS SQUIBB CO		1.F FE	1,293,708	1,300,000	942,493	1,294,055		74			3.900	3.924	MS	14,928	50,700	02/15/2022	03/15/2062	1,325,350
11041R-AL-2	BAE SYSTEMS FINANCE INC		2.A FE	872,353	684,000	719,022	737,575		(34,767)			7.500	2.165	JJ	25,650	51,300	12/30/2021	07/01/2027	709,650
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		2.B FE	36,508,709	24,968,000	30,478,723	31,794,605		(1,239,528)			9.625	3.556	JD	106,808	2,403,170	12/30/2021	12/15/2030	26,169,585
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	2,067,172	1,916,000	1,910,312	1,946,324		(31,156)			3.900	2.212	MS	22,002	74,724	12/30/2021	03/15/2027	
11135F-AS-0	BROADCOM INC		1.G FE	107,627	96,000	94,696	103,667		(1,033)			4.300	2.963	MN	527	4,128	12/30/2021	11/15/2032	
11135F-BT-7	BROADCOM INC		1.G FE	2,294,963	2,300,000	2,249,041	2,296,695		451			4.150	4.176	AO	20,151	95,450	03/31/2022	04/15/2032	2,347,725
11135F-BV-2	BROADCOM INC		1.G FE	6,493,222	5,824,000	5,748,337	6,359,014		(38,177)			4.926	3.894	MN	36,658	286,890	04/19/2022	05/15/2037	5,967,445
11135F-CQ-2	BROADCOM INC		1.G FE	5,908,466	6,066,000	5,548,440	5,972,934		16,765			2.450	2.773	FA	56,144	148,617	12/30/2021	02/15/2031	6,140,309
11135F-CS-8	BROADCOM INC		1.G FE	538,577	525,000	395,794	537,447		(297)			3.750	3.604	FA	7,438	19,688	12/30/2021	02/15/2051	
11135F-CT-6	BROADCOM INC		1.G FE	3,616,917	3,476,000	3,169,567	3,575,787		(10,780)			3.469	3.064	AO	25,456	120,582	12/30/2021	04/15/2034	
11135F-CV-1	BROADCOM INC		1.G FE	9,538,267	9,422,000	7,664,655	9,519,698		(4,873)			3.500	3.409	FA	124,580	329,770	12/30/2021	02/15/2041	
11271L-AB-8	BROOKFIELD FINANCE INC		1.G	2,526,866	2,072,000	1,792,884	2,477,900		(12,886)			4.700	3.397	MS	27,322	97,384	01/01/2022	09/20/2047	2,120,692
11271L-AC-6	BROOKFIELD FINANCE INC		1.G	4,280,470	3,907,000	3,893,241	4,028,535		(64,927)			3.900	2.145	JJ	66,028	152,373	12/30/2021	01/25/2028	
11271L-AD-4	BROOKFIELD FINANCE INC		1.G	7,340,434	6,376,000	6,476,663	6,808,586		(137,646)			4.850	2.482	MS	79,027	309,236	12/30/2021	03/29/2029	
11271L-AE-2	BROOKFIELD FINANCE INC		1.G FE	15,255,136	13,560,000	13,607,085	14,455,227		(207,617)			4.350	2.616	AO	124,526	589,860	12/30/2021	04/15/2030	
11271L-AF-9	BROOKFIELD FINANCE INC		1.G FE	177,642	171,000	118,715	177,056		(157)			3.500	3.290	MS	1,513	5,985	01/01/2022	03/30/2051	173,993
11271L-AJ-1	BROOKFIELD FINANCE INC		1.G FE	12,039,445	12,100,000	8,519,078	12,044,456		1,218			3.625	3.652	FA	165,703	438,625	02/07/2022	02/15/2052	12,319,313
11271R-AB-5	BROOKFIELD FINANCE LLC		1.G	50,584	49,000	33,748	50,436		(39)			3.450	3.272	AO	357	1,691	12/30/2021	04/15/2050	
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		2.B PL	5,000,000	5,000,000	4,604,363	5,000,000					4.398	4.398	MJSD	611	175,920	07/10/2017	07/10/2032	5,054,975
114259-AP-9	BROOKLYN UNION GAS CO		2.A FE	140,475	121,000	99,570	138,205		(599)			4.504	3.499	MS	1,680	5,450	12/30/2021	03/10/2046	
114259-AQ-7	BROOKLYN UNION GAS CO		2.A FE	250,754	220,000	175,413	247,563		(842)			4.273	3.448	MS	2,768	9,401	12/30/2021	03/15/2048	
114259-AU-8	BROOKLYN UNION GAS CO		2.A FE	171,070	146,000	117,968	168,623		(646)			4.487	3.492	MS	2,129	6,551	12/30/2021	03/04/2049	
11778B-AB-8	SKY GROUP FINANCE LTD		1.G FE	1,448,246	1,028,000	1,127,725	1,342,780		(27,476)			6.500	2.886	AO	14,106	66,820	12/30/2021	10/15/2035	1,061,410
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	814,818	593,000	626,637	774,821		(10,451)			5.750	3.021	MN	5,683	34,098	12/30/2021	05/01/2040	
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,444,924	1,082,000	1,093,993	1,384,453		(15,801)			5.400	3.053	JD	4,869	58,428	12/30/2021	06/01/2041	
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	615,998	514,000	455,732	600,389		(4,082)			4.375	3.050	MS	7,496	22,488	12/30/2021	09/01/2042	
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	297,685	245,000	217,853	289,896		(2,036)			4.450	3.042	MS	3,210	10,903	12/30/2021	03/15/2043	
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	916,853	691,000	669,084	884,432		(8,472)			5.150	3.044	MS	11,862	35,587	12/30/2021	09/01/2043	
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	516,749	399,000	375,468	500,458		(4,260)			4.900	3.036	AO	4,888	19,551	12/30/2021	04/01/2044	
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	491,439	395,000	350,794	478,426		(3,401)			4.550	3.029	MS	5,991	17,973	12/30/2021	09/01/2044	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,247,716	988,000	891,671	1,214,994		(8,563)			4.700	3.101	MS	15,479	46,436	12/30/2021	09/01/2045	
12189T-AR-5	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	3,697,072	2,571,000	2,975,409	3,202,250		(127,960)			7.950	2.317	FA	77,216	204,395	12/30/2021	08/15/2030	2,673,197
125276-AA-3	CFE FIBRA E		2.C FE	493,648	495,835	494,877	493,624		(24)			5.875	5.921	JD	647	7,687	09/11/2025	09/23/2040	507,344
12527G-AD-5	CF INDUSTRIES INC		2.B FE	1,750,170	1,500,000	1,343,112	1,717,888		(8,690)			4.950	3.802	JD	6,188	74,250	01/21/2022	06/01/2043	1,537,125
125491-AP-5	CI FINANCIAL CORP		2.C FE	1,055,399	1,037,000	708,065	1,053,894		(407)			4.100	3.995	JD	1,890	42,517	02/04/2022	06/15/2051	
125523-AK-6	CIGNA GROUP		2.A FE	672,344	524,000	467,165	657,244		(3,959)			4.900	3.289	JD	1,141	25,676	01/01/2022	12/15/2048	536,838
125523-BD-1	CIGNA GROUP		2.A FE	132,429	98,000	105,566	124,684		(2,027)			6.150	3.169	MN	770	6,027	12/30/2021	11/15/2036	101,014
125523-BH-2	CIGNA GROUP		2.A FE	215,892	170,000	165,389	208,874		(1,848)			5.375	3.467	FA	3,452	9,138	12/30/2021	02/15/2042	
125523-CD-0	CIGNA GROUP		2.A FE	84,610	59,000	62,381	80,651		(1,036)			6.125	3.165	MN	462	3,614	12/30/2021	11/15/2041	60,807
125523-CM-0	CIGNA GROUP		2.A FE	10,436,712	10,400,000	9,412,848	10,421,411		(4,001)			2.375	2.331	MS	72,728	247,000	12/30/2021	03/15/2031	
125523-CQ-1	CIGNA GROUP		2.A FE	864,889	832,000	578,081	861,933		(787)			3.400	3.188	MS	8,329	28,288	12/30/2021	03/15/2051	
12572Q-AH-8	CME GROUP INC		1.D FE	78,333	61,000	50,932	76,363		(511)			4.150	2.632	JD	113	2,532	12/30/2021	06/15/2048	
12614Q-AK-1	CONOPCO INC		1.E FE	15,958,937	21,720,000	20,156,153	15,985,572		1,887			5.600	7.621	AO	256,779	1,216,320	07/16/2003	10/15/2097	22,328,160
126408-GH-0	CSX CORP		1.G FE	442,022	323,000	350,448	414,554		(7,162)			6.000	2.910	AO	4,845	19,380	12/30/2021	10/01/2036	332,690
126408-GS-6	CSX CORP		1.G FE	240,709	168,000	184,469	228,130		(3,288)			6.220	3.106	AO	1,771	10,450	12/30/2021	04/30/2040	173,225
126408-GW-7	CSX CORP		1.G FE	206,808	166,000	153,256	200,475		(1,656)			4.750	3.088	MN	679	7,885	12/30/2021	05/30/2042	
126408-GX-5	CSX CORP		1.G FE	128,181	108,000	94,865	125,224		(775)			4.400	3.161	MS	1,584	4,752	12/30/2021	03/01/2043	
126408-GY-3	CSX CORP		1.G FE	325,385	286,000	239,471	320,022		(1,408)			4.100	3.214	MS	3,453	11,726	12/30/2021	03/15/2044	
126408-HC-0	CSX CORP		1.G FE	399,099	340,000	264,047	393,334		(1,510)			3.950	3.022	MN	2,238	13,430	12/30/2021	05/01/2050	
126408-HG-1	CSX CORP		1.G FE	88,335	73,000	55,257	87,689		(171)			4.250	3.338	MN	517	3,103	12/30/2021	11/01/2066	
126408-HL-0	CSX CORP		1.G FE	73,235	57,000	46,687	72,601		(168)			4.650	3.414	MS	884	2,651	12/30/2021	03/01/2068	
126408-HN-6	CSX CORP		1.G FE	3,231,015	3,108,000	2,763,088	3,214,792		(2,724)			4.750	4.505	MN	18,864	147,630	01/31/2019	11/15/2048	
126408-HP-1	CSX CORP		1.G FE	128,943	103,000	87,902	126,279		(697)			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	2,100,000	2,539,363	2,085,600		376			7.875	7.948	MN	21,131	165,375	08/30/2004	05/15/2043	2,182,688
12661P-AB-5	CSL FINANCE PLC		1.G FE	7,184,808	7,200,000	7,173,307	7,192,487		2,074			4.050	4.084	AO	51,840	291,600	04/20/2022	04/27/2029	7,345,800
12661P-AE-9	CSL FINANCE PLC		1.G FE	4,555,933	4,569,000	3,941,400	4,557,012		225			4.750	4.768	AO	38,583	217,028	04/20/2022	04/27/2052	4,677,514
12661P-AF-6	CSL FINANCE PLC		1.G FE	11,144,085	11,589,000	10,029,497	11,157,443		3,859			4.950	5.177	AO	101,983	573,656	09/12/2022	04/27/2062	11,875,828
126650-CY-4	CVS HEALTH CORP		2.B FE	16,244,883	14,597,000	13,778,279	15,909,825		(93,649)			4.780	3.784	MS	186,063	697,737	01/01/2022	03/25/2038	14,945,868
126650-CZ-1	CVS HEALTH CORP		2.B FE	32,633,744	25,485,000	22,466,298	31,868,105		(195,933)			5.050	3.408	MS	343,198	1,286,993	01/21/2022	03/25/2048	
12761*-AB-0	CIM GROUP MANAGEMENT, LLC		1.G PL	6,750,000	6,750,000	6,652,879	6,750,000					6.500	6.473	FA	149,906	438,750	08/16/2022	08/30/2032	6,971,813
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	23,654,567	17,078,000	19,008,930	19,845,109		(982,582)			8.480	2.262	MS	426,419	1,448,214	12/30/2021	09/15/2028	17,802,107
133434-AA-8	CAMERON LNG LLC		1.F FE	11,428,548	11,002,000	10,168,308	11,256,626		(44,556)			2.902	2.433	JJ	147,223	319,278	12/30/2021	07/15/2031	
133434-AB-6	CAMERON LNG LLC		1.F FE	10,184,960	9,807,000	8,577,381	10,078,315		(27,467)			3.302	2.935	JJ	149,320	323,827	06/07/2022	01/15/2035	9,968,914
133434-AD-2	CAMERON LNG LLC		1.F FE	5,125,807	5,103,000	4,348,571	5,121,507		(1,156)			3.701	3.664	JJ	87,086	188,862	01/01/2022	01/15/2039	5,197,431
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		1.F FE	951,804	662,000	752,998	877,878		(20,477)			6.712	2.980	JJ	20,489	44,433	01/01/2022	07/15/2036	684,217
136375-BG-6	CANADIAN NATIONAL RAILWAY CO		1.F FE	280,701	197,000	223,712	248,856		(8,242)			7.375	2.465	AO	3,067	14,529	12/30/2021	10/15/2031	204,264
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		1.F FE	743,868	542,000	597,274	687,012		(14,801)			6.250	2.732	FA	14,115	33,875	12/30/2021	08/01/2034	558,938
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		1.F FE	786,848	564,000	624,464	733,751		(13,826)			6.200	2.841	JD	2,914	34,968	12/30/2021	06/01/2036	581,484
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO		1.F FE	588,570	415,000	464,533	552,284		(9,478)			6.375	3.035	MN	3,381	26,456	12/30/2021	11/15/2037	428,228
136385-AC-5	CANADIAN NATURAL RESOURCES LTD		2.A FE	395,002	298,000	334,349	360,158		(9,143)			7.200	3.355	JJ	9,894	21,456	12/30/2021	01/15/2032	308,728
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		2.A FE	83,921	65,000	70,097	78,136		(1,517)			6.450	3.376	JD	12	4,193	12/30/2021	06/30/2033	67,096
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		2.A FE	10,047,225	7,500,000	7,954,666	9,529,125		(131,246)			6.250	3.505	MS	138,021	468,750	11/01/2021	03/15/2038	7,734,375
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		2.A FE	189,601	138,000	151,669	180,290		(2,462)			6.750	3.763	FA	3,881	9,315	12/30/2021	02/01/2039	142,658
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO		2.A FE	408,318	295,000	334,657	365,442		(11,128)			7.125	2.646	AO	4,437	21,019	12/30/2021	10/15/2031	305,509
13645R-AE-4	CANADIAN PACIFIC RAILWAY CO		2.A FE	181,384	141,000	148,841	168,349		(3,389)			5.750	2.761	MS	2,387	8,108	12/30/2021	03/15/2033	145,054

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO		2.A FE	1,600,545	1,500,000	1,487,159	1,572,341		(2,806)			5.750	5.300	JJ	39,771	86,250	01/17/2012	01/15/2042	1,543,125
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO		2.A FE	119,513	94,000	86,180	116,300		(842)			4.800	3.138	FA	1,880	4,512	12/30/2021	08/01/2045	
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO		2.A FE	119,635	97,000	96,181	113,592		(1,570)			4.800	2.689	MS	1,371	4,656	12/30/2021	09/15/2035	
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO		2.A FE	215,592	148,000	147,497	215,350		(70)			6.125	4.176	MS	2,669	9,065	12/30/2021	09/15/2115	
13648T-AE-7	CANADIAN PACIFIC RAILWAY CO		2.A FE	178,909	182,000	169,327	179,124		84			4.950	5.078	FA	3,403	9,009	04/19/2023	08/15/2045	186,505
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO		2.A FE	139,522	146,000	128,504	139,907		146			4.700	5.013	MN	1,144	6,862	04/19/2023	05/01/2048	149,431
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO		2.A FE	137,714	178,000	128,136	139,764		787			3.500	5.042	MN	1,038	6,230	04/19/2023	05/01/2050	181,115
13648T-AH-0	CANADIAN PACIFIC RAILWAY CO		2.A FE	41,467	51,000	37,871	41,608		54			4.200	5.283	MN	274	2,142	04/19/2023	11/15/2069	52,071
141781-AF-1	CARGILL INC		1.F FE	1,677,215	1,713,000	1,982,247	1,692,307		1,211			7.250	7.414	MN	20,699	124,193	01/04/2001	11/01/2036	1,775,096
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC		1.G FE	284,077	220,000	215,881	275,448		(2,277)			5.625	3.643	MS	3,128	12,375	12/30/2021	03/30/2043	226,188
14313*-AB-9	CARMAX AUTO SUPERSTORES INC		2.C	4,000,000	4,000,000	3,995,791	4,000,000					4.170	4.168	AO	29,653	166,800	03/23/2016	04/27/2026	4,083,400
144141-CY-2	DUKE ENERGY PROGRESS LLC		1.F FE	335,090	237,000	262,812	315,204		(5,196)			6.300	3.051	AO	3,733	14,931	12/30/2021	04/01/2038	244,466
14448C-AS-3	CARRIER GLOBAL CORP		2.A FE	26,128	25,000	18,405	26,024		(28)			3.577	3.326	AO	214	894	12/30/2021	04/05/2050	
15135U-AF-6	CENOVUS ENERGY INC		2.B FE	205,316	152,000	167,356	196,417		(2,359)			6.750	3.987	MN	1,311	10,260	12/30/2021	11/15/2039	157,130
15135U-AX-7	CENOVUS ENERGY INC		2.B FE	17,749,602	17,800,000	12,443,231	17,758,883		873			3.750	3.764	FA	252,167	667,500	10/28/2021	02/15/2052	18,133,750
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP		2.A FE	291,969	217,000	225,626	279,433		(3,289)			5.850	3.336	JJ	5,854	12,695	12/30/2021	01/15/2041	
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		1.F FE	370,420	296,000	260,219	360,015		(2,717)			4.500	2.929	AO	3,330	13,320	12/30/2021	04/01/2044	
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		1.F FE	1,548,822	1,550,000	1,478,541	1,549,024		16			5.300	5.304	AO	20,538	82,150	03/20/2023	04/01/2053	1,591,075
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	66,509	49,000	46,068	64,550		(521)			6.484	4.091	AO	600	3,177	01/01/2022	10/23/2045	50,589
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	2,092,397	1,955,000	1,927,319	2,000,995		(23,696)			3.750	2.458	FA	27,696	73,313	12/30/2021	02/15/2028	
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	854,163	782,000	778,108	806,844		(12,258)			4.200	2.523	MS	9,671	32,844	12/30/2021	03/15/2028	
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	8,990,300	10,000,000	8,237,446	9,110,215		19,865			5.375	6.128	MN	89,583	537,500	11/16/2018	05/01/2047	10,268,750
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	188,966	197,000	123,998	189,622		168			3.700	3.935	AO	1,822	7,289	12/30/2021	04/01/2051	200,645
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	6,652,199	7,476,000	6,427,098	6,934,542		77,397			2.300	3.629	FA	71,645	171,948	03/11/2022	02/01/2032	7,561,974
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	18,379,377	20,386,000	12,148,226	18,465,492		22,598			3.850	4.377	AO	196,215	784,861	01/14/2022	04/01/2061	20,778,431
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	3,612,338	3,736,000	2,657,375	3,631,270		4,945			3.500	3.741	JD	10,897	130,760	12/30/2021	06/01/2041	3,801,380
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	329,302	331,000	213,635	329,445		33			3.900	3.929	JD	1,076	12,909	12/30/2021	06/01/2052	337,455
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	1,030,768	1,077,000	704,387	1,032,373		422			4.400	4.633	JD	3,949	47,388	02/10/2022	12/01/2061	1,100,694
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	6,857,516	7,800,000	5,411,178	6,981,858		33,937			3.500	4.413	MS	91,000	273,000	02/25/2022	03/01/2042	7,936,500
16876B-AA-0	CHILDREN'S HOSPITAL CORP		1.C FE	365,133	299,000	247,870	357,209		(2,065)			4.115	2.854	JJ	6,152	12,304	12/30/2021	01/01/2047	
16882L-AB-8	CHILE ELECTRICITY LUX MPC II SARL		1.G FE	582,499	582,523	604,973	582,523		23			5.672	5.672	AO	6,516	18,081	03/18/2025	10/20/2035	617,016
171232-AQ-4	CHUBB INA HOLDINGS LLC		1.F FE	545,809	387,000	420,084	510,533		(9,171)			6.000	2.715	MN	3,225	23,220	12/30/2021	05/11/2037	398,610
171239-AG-1	CHUBB INA HOLDINGS LLC		1.F FE	3,236,155	3,444,000	3,034,448	3,327,119		23,391			1.375	2.138	MS	13,943	47,355	12/30/2021	09/15/2030	3,467,678
17275R-AD-4	CISCO SYSTEMS INC		1.D FE	3,139,193	2,202,000	2,367,257	2,957,903		(47,206)			5.900	2.763	FA	49,080	129,918	12/30/2021	02/15/2039	2,266,959
17275R-AF-9	CISCO SYSTEMS INC		1.D FE	2,974,763	2,156,000	2,234,650	2,826,813		(38,516)			5.500	2.804	JJ	54,679	118,580	12/30/2021	01/15/2040	2,215,290
172967-BL-4	CITIGROUP INC		2.B FE	6,103,342	5,543,000	6,142,357	5,770,954		(28,336)			6.625	5.851	JD	16,321	367,224	05/08/2007	06/15/2032	5,726,612
172967-DR-9	CITIGROUP INC		2.B FE	3,524,556	2,626,000	2,790,363	3,347,116		(56,414)			6.125	3.081	FA	56,295	160,843	09/29/2022	08/25/2036	2,706,421
172967-EW-7	CITIGROUP INC		1.G FE	2,400,905	1,422,000	1,823,116	2,220,682		(47,071)			8.125	3.035	JJ	53,276	115,538	12/30/2021	07/15/2039	1,479,769
172967-JU-6	CITIGROUP INC		1.G FE	1,097,460	875,000	787,685	1,070,173		(7,141)			4.650	3.119	JJ	17,066	40,688	12/30/2021	07/30/2045	895,344
172967-MD-0	CITIGROUP INC		1.G FE	8,834,225	6,914,000	6,098,650	8,634,479		(52,269)			4.650	3.104	JJ	141,103	321,501	12/30/2021	07/23/2048	
17858P-AA-9	CITY OF HOPE		1.G FE	2,544,220	1,805,000	1,770,796	2,442,764		(26,515)			5.623	3.045	MN	12,969	101,495	12/30/2021	11/15/2043	1,855,748
17858P-AB-7	CITY OF HOPE		1.G FE	1,086,734	879,000	720,862	1,064,595		(5,798)			4.378	3.058	FA	14,538	38,483	12/30/2021	08/15/2048	
18013R-AB-3	CLAREMONT MCKENNA COLLEGE		1.D FE	10,500,000	10,500,000	6,781,324	10,500,000					3.775	3.775	JJ	198,188	396,375	09/29/2022	01/01/2122	10,698,188
185508-B@-6	CLECO POWER LLC		1.G	7,000,000	7,000,000	6,834,486	7,000,000					3.570	3.565	JD	10,413	249,900	11/18/2016	12/16/2028	7,124,950
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC		2.C FE	175,965	147,000	127,482	172,702		(864)			4.973	3.719	MN	1,218	7,310	12/30/2021	05/01/2046	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		2.C FE	244,867	183,000	192,120	230,987		(3,627)			5.950	3.107	JD	484	10,889	12/30/2021	12/15/2036	188,444
192714-AF-0	COLBUN SA		2.B FE	2,592,044	2,600,000	2,603,250	2,592,233		189			5.375	5.415	MS	42,701		09/03/2025	09/11/2035	2,669,875
198280-AH-2	COLUMBIA PIPELINE GROUP INC		2.A FE	249,614	190,000	187,671	242,501		(1,879)			5.800	3.748	JD	918	11,020	12/30/2021	06/01/2045	
20030N-AK-7	COMCAST CORP		1.G FE	1,606,877	1,127,000	1,249,704	1,486,688		(31,271)			6.500	2.780	MN	9,360	73,255	12/30/2021	11/15/2035	1,163,628
20030N-BP-5	COMCAST CORP		1.G FE	2,389,219	2,008,000	1,918,396	2,286,848		(26,660)			4.400	2.674	FA	33,377	88,352	12/30/2021	08/15/2035	
20030N-BT-7	COMCAST CORP		1.G FE	1,979,790	1,872,000	1,596,533	1,953,094		(6,945)			3.200	2.704	JJ	27,622	59,904	12/30/2021	07/15/2036	
20030N-BU-4	COMCAST CORP		1.G FE	94,683	91,000	63,277	94,246		(115)			3.400	3.158	JJ	1,427	3,094	12/30/2021	07/15/2046	
20030N-BZ-3	COMCAST CORP		1.G FE	561,456	494,000	373,108	553,993		(1,961)			4.000	3.204	FA	7,465	19,760	12/30/2021	08/15/2047	
20030N-CE-9	COMCAST CORP		1.G FE	105,376	92,000	67,839	104,068		(344)			3.999	3.197	MN	613	3,679	12/30/2021	11/01/2049	
20030N-CG-4	COMCAST CORP		1.G FE	84,300	73,000	53,397	83,364		(246)			4.049	3.243	MN	493	2,956	12/30/2021	11/01/2052	
20030N-CJ-8	COMCAST CORP		1.G FE	959,336	855,000	744,746	937,020		(5,825)			3.900	2.923	MS	11,115	33,345	12/30/2021	03/01/2038	
20030N-DP-3	COMCAST CORP		1.G FE	47,909	54,000	28,636	48,427		135			2.450	3.017	FA	500	1,323	12/30/2021	08/15/2052	54,662
20030N-DQ-1	COMCAST CORP		1.G FE	72,754	83,000	41,799	73,286		138			2.650	3.194	FA	831	2,200	12/30/2021	08/15/2062	84,100
20030N-DS-7	COMCAST CORP		1.G FE	4,469,654	5,745,000	3,359,638	4,543,356		21,869			2.887	4.150	MN	27,643	165,858	06/07/2022	11/01/2051	5,827,929
20030N-DW-8	COMCAST CORP		1.G FE	15,257,020	19,152,000	10,359,268	15,397,320		41,022			2.987	3.990	MN	95,345	572,070	06/07/2022	11/01/2063	19,438,035
20268J-AC-7	COMMONSPIRIT HEALTH		1.G FE	36,010,309	31,921,000	25,035,544	35,596,541		(103,619)			4.187	3.456	AO	334,133	1,336,532	12/30/2021	10/01/2049	32,475,942
20268J-AF-0	COMMONSPIRIT HEALTH		1.G FE	235,249	230,000	214,041	232,839		(626)			2.782	2.474	AO	1,600	6,399	12/30/2021	10/01/2030	
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	15,000,000	15,000,000	12,256,965	15,000,000					4.316	4.316	JJ	307,515	647,400	01/03/2018	01/10/2048	15,323,700
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	3,300,000	3,300,000	3,141,890	3,300,000					3.784	3.783	MS	37,115	124,872	03/03/2022	03/14/2032	3,362,436
202795-HL-7	COMMONWEALTH EDISON CO		1.F FE	2,039,640	2,000,000	2,147,655	2,021,545		(1,516)			5.900	5.759	MS	34,744	118,000	03/17/2006	03/15/2036	2,059,000
202795-JL-5	COMMONWEALTH EDISON CO		1.F FE	892,984	790,000	603,891	881,316		(3,057)			3.750	3.007	FA	11,192	29,625	12/30/2021	08/15/2047	
202795-JM-3	COMMONWEALTH EDISON CO		1.F FE	2,849,682	2,458,000	1,952,353	2,807,058		(11,170)			4.000	3.095	MS	32,773	98,320	12/30/2021	03/01/2048	
202795-JT-8	COMMONWEALTH EDISON CO		1.F FE	55,206	54,000	35,811	55,096		(30)			3.125	3.008	MS	497	1,688	12/30/2021	03/15/2051	
202795-JY-7	COMMONWEALTH EDISON CO		1.F FE	10,600,179	10,626,000	10,058,334	10,602,262		386			5.300	5.316	FA	234,658	563,178	01/03/2023	02/01/2053	10,907,589
205887-AF-9	CONAGRA BRANDS INC		2.C FE	2,112,100	1,728,000	1,764,134	1,790,973		(82,770)			7.125	2.177	AO	30,780	123,120	01/01/2022	10/01/2026	1,789,560
205887-BS-0	CONAGRA BRANDS INC		2.C FE	308,655	285,000	226,775	305,452		(852)			4.650	4.051	JJ	5,743	13,253	01/01/2022	01/25/2043	291,626
205887-CD-2	CONAGRA BRANDS INC		2.C FE	5,514,297	4,433,000	4,232,360	5,301,003		(56,027)			5.300	3.349	MN	39,158	234,949	12/30/2021	11/01/2038	
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		1.F FE	544,077	395,000	432,417	509,045		(9,156)			6.350	3.087	JD	2,090	25,083	12/30/2021	06/01/2036	407,541
207597-DX-0	CONNECTICUT LIGHT AND POWER CO		1.F FE	5,525,986	5,580,000	5,758,816	5,549,169		1,916			5.750	5.818	MS	106,950	320,850	03/20/2007	03/01/2037	5,740,425
207597-EA-9	CONNECTICUT LIGHT AND POWER CO		1.F FE	424,884	316,000	333,737	402,415		(5,909)			6.375	3.499	MS	6,715	20,145	12/30/2021	09/01/2037	326,073
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		1.F FE	449,582	371,000	317,720	438,668		(2,851)			4.300	2.972	AO	3,368	15,953	12/30/2021	04/15/2044	
20826F-BD-7	CONOCOPHILLIPS CO		1.F FE	10,887,060	10,656,000	7,741,869	10,878,944		(2,834)			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.G FE	1,248,542	1,010,000	1,040,330	1,185,928		(16,368)			5.300	3.101	MS	17,843	53,530	12/30/2021	03/01/2035	1,036,765
209111-EJ-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,069,101	875,000	872,880	1,019,991		(12,862)			5.250	3.212	JJ	22,969	45,938	12/30/2021	07/01/2035	897,969
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	3,534,985	2,713,000	2,882,573	3,339,244		(51,223)			5.850	3.182	MS	46,731	158,711	12/30/2021	03/15/2036	2,792,355
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	3,462,340	2,538,000	2,781,629	3,245,473		(56,631)			6.200	3.063	JD	6,994	157,356	12/30/2021	06/15/2036	2,616,678
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,564,592	1,215,000	1,269,457	1,486,615		(20,432)			5.700	3.251	JD	5,771	69,255	12/30/2021	12/01/2036	1,249,628
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,800,474	1,300,000	1,444,735	1,694,667		(27,714)			6.300	3.159	FA	30,940	81,900	12/30/2021	08/15/2037	1,340,950
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	4,205,362	3,994,000	4,561,818	4,165,129		(11,293)			6.750	6.195	AO	67,399	269,595	12/30/2021	04/01/2038	4,128,798
209111-EY-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	783,690	612,000	625,023	753,786		(7,855)			5.500	3.397	JD	2,805	33,660	12/30/2021	12/01/2039	628,830
209111-FD-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	2,286,994	1,969,000	1,716,481	2,244,453		(11,197)			4.450	3.392	MS	25,799	87,621	01/01/2022	03/15/2044	2,012,810
209111-FF-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,617,476	1,315,000	1,107,344	1,595,637		(5,752)			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.G FE	987,189	846,000	727,907	970,348		(4,433)			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.G FE	3,097,755	2,875,000	2,255,387	3,071,822		(6,819)			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.G FE	577,534	490,000	386,689	571,793		(1,513)			4.300	3.414	JD	1,756	21,070	12/30/2021	12/01/2056	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	2,040,517	1,889,000	1,465,359	2,023,944		(4,360)			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.G FE	3,958,117	3,566,000	2,648,907	3,933,898		(6,419)			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.G FE	2,121,980	1,750,000	1,431,824	2,099,484		(5,940)			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.G FE	1,328,134	1,257,000	877,632	1,324,155		(1,064)			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.G FE	12,760,250	13,830,000	8,151,509	12,818,229		15,075			3.000	3.357	JD	34,575	414,900	12/30/2021	12/01/2060	14,037,450
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,198,074	1,146,000	782,818	1,195,323		(729)			3.600	3.389	JD	1,834	41,256	12/30/2021	06/15/2061	
209615-BS-1	DOMINION ENERGY INC		2.B FE	2,426,510	1,980,000	2,068,351	2,134,173		(75,891)			6.800	2.681	JD	5,984	134,640	12/30/2021	12/15/2027	2,047,320
21036P-AY-4	CONSTELLATION BRANDS INC		2.B FE	2,102,427	1,955,000	1,936,830	2,004,119		(25,395)			3.600	2.223	FA	26,588	70,380	12/30/2021	02/15/2028	
21036P-BD-9	CONSTELLATION BRANDS INC		2.B FE	1,406,945	1,300,000	1,202,217	1,398,403		(2,445)			5.250	4.700	MN	8,721	68,250	03/15/2022	11/15/2048	
21036P-BG-2	CONSTELLATION BRANDS INC		2.B FE	2,349,271	2,203,000	1,604,041	2,335,919		(3,584)			3.750	3.379	MN	13,769	82,613	01/13/2022	05/01/2050	
21684A-AB-2	COOPERATIEVE RABOBANK UA		2.A FE	6,597,650	5,000,000	5,038,445	6,395,056		(54,529)			5.750	3.620	JD	23,958	287,500	01/27/2022	12/01/2043	5,143,750
21685W-CJ-4	COOPERATIEVE RABOBANK UA		1.D FE	1,795,794	1,291,000	1,296,170	1,711,639		(21,857)			5.250	2.657	MN	6,966	67,778	12/30/2021	05/24/2041	1,324,889
21987B-BK-3	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	2,898,318	2,900,000	3,144,688	2,898,510		102			6.440	6.447	JJ	80,411	186,760	01/23/2024	01/26/2036	2,993,380
21987B-BL-1	CORPORACION NACIONAL DEL COBRE DE CHILE		2.B FE	959,634	900,000	960,300	958,432		(1,202)			6.330	5.393	JJ	26,586		09/29/2025	01/13/2035	
21987B-BM-9	CORPORACION NACIONAL DEL COBRE DE CHILE		2.B FE	899,658	900,000	968,904	899,662		4			6.780	6.783	JJ	28,476	30,510	01/08/2025	01/13/2055	930,510
21989D-AB-8	VESTA REAL ESTATE CORPORATION SAB DE CV		2.C FE	1,497,795	1,500,000	1,519,110	1,497,768		(27)			5.500	5.526	JJ	20,854		09/24/2025	01/30/2033	1,541,250
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP		1.D FE	5,787,160	5,470,000	3,859,466	5,755,692		(8,365)			3.304	2.991	MN	30,121	180,729	01/12/2022	11/01/2049	
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		1.G FE	832,836	587,000	656,447	781,502		(13,431)			6.550	3.160	AO	8,117	38,449	12/30/2021	10/15/2037	606,224
224044-AN-7	COX COMMUNICATIONS INC		2.B FE	15,511,400	12,594,000	13,237,806	13,805,569		(445,192)			6.800	2.908	FA	356,830	856,392	12/30/2021	08/01/2028	13,022,196
224044-BV-8	COX COMMUNICATIONS INC		2.B FE	434,791	267,000	311,278	404,030		(8,084)			8.375	3.481	MS	7,454	22,361	12/30/2021	03/01/2039	278,181
224044-BY-2	COX COMMUNICATIONS INC		2.B FE	87,145	73,000	58,036	85,155		(523)			4.700	3.400	JD	152	3,431	12/30/2021	12/15/2042	74,716
224044-CC-9	COX COMMUNICATIONS INC		2.B FE	511,218	440,000	338,755	501,229		(2,620)			4.500	3.414	JD	55	19,800	12/30/2021	06/30/2043	
224044-CF-2	COX COMMUNICATIONS INC		2.B FE	215,162	183,000	170,348	206,259		(2,331)			4.800	3.102	FA	3,660	8,784	12/30/2021	02/01/2035	
224040-AG-3	COX COMMUNICATIONS INC		2.B FE	1,931,568	1,822,000	1,898,085	1,838,976		(7,562)			6.950	6.455	JJ	58,390	126,629	09/16/2003	01/15/2028	1,885,315
225401-AC-2	UBS GROUP AG		1.F FE	5,765,181	5,315,000	5,322,543	5,411,091		(91,744)			4.282	2.479	JJ	108,737	227,588	12/30/2021	01/09/2028	
225401-AF-5	UBS GROUP AG		1.F FE	2,194,760	2,053,000	2,041,415	2,103,202		(23,774)			3.869	2.624	JJ	37,288	79,431	01/01/2022	01/12/2029	2,072,858
225401-AP-3	UBS GROUP AG		1.F FE	21,850,981	19,896,000	19,706,368	20,959,351		(232,374)			4.194	2.849	AO	208,610	834,438	12/30/2021	04/01/2031	
225401-AU-2	UBS GROUP AG		1.F FE	267,532	264,000	244,932	266,147		(364)			3.091	2.926	MN	1,065	8,160	12/30/2021	05/14/2032	
22822V-AB-7	CROWN CASTLE INC		2.B FE	14,173,242	12,961,000	12,958,617	12,961,000		(280,718)			4.450	1.936	FA	217,889	576,765	12/30/2021	02/15/2026	
22822V-AC-5	CROWN CASTLE INC		2.B FE	2,229,956	2,083,000	2,078,287	2,090,361		(35,853)			3.700	1.949	JD	3,425	77,071	01/01/2022	06/15/2026	2,121,536
22822V-AE-1	CROWN CASTLE INC		2.B FE	817,141	753,000	751,281	765,430		(13,324)			4.000	2.166	MS	10,040	30,120	12/30/2021	03/01/2027	
22822V-AH-4	CROWN CASTLE INC		2.B FE	2,277,712	2,122,000	2,105,114	2,164,421		(29,214)			3.650	2.206	MS	25,818	77,453	12/30/2021	09/01/2027	
22822V-AK-7	CROWN CASTLE INC		2.B FE	2,119,083	1,955,000	1,939,447	2,009,711		(28,270)			3.800	2.266	FA	28,065	74,290	12/30/2021	02/15/2028	
22822V-AM-3	CROWN CASTLE INC		2.B FE	105,257	83,000	74,816	103,114		(566)			5.200	3.621	FA	1,630	4,316	12/30/2021	02/15/2049	
22822V-AX-9	CROWN CASTLE INC		2.B FE	2,214,225	2,553,000	1,862,125	2,264,462		13,630			2.900	3.889	AO	18,509	74,037	02/15/2022	04/01/2041	2,590,019
22966R-AD-8	CUBESMART LP		2.B FE	247,451	236,000	234,443	237,113		(2,658)			3.125	1.974	MS	2,458	7,375	12/30/2021	09/01/2026	
23330J-AA-9	DP WORLD LTD		2.B FE	341,713	260,000	293,528	325,267		(4,365)			6.850	4.092	JJ	8,856	17,810	12/30/2021	07/02/2037	268,905
23338V-AH-9	DTE ELECTRIC CO		1.E FE	230,980	200,000	162,322	227,719		(868)			4.050	3.167	MN	1,035	8,100	01/19/2022	05/15/2048	
23338V-AR-7	DTE ELECTRIC CO		1.E FE	1,334,203	1,300,000	957,062	1,331,551		(749)			3.650	3.506	MS	15,817	47,450	03/07/2022	03/01/2052	
23345M-AC-1	DT MIDSTREAM INC		2.C FE	8,401,944	8,400,000	8,113,998	8,401,777		(213)			4.300	4.296	AO	76,253	361,200	03/31/2022	04/15/2032	8,580,600
23636A-AR-2	DANSKE BANK A/S		1.G FE	2,067,062	1,858,000	1,871,272	1,941,154		(32,597)			4.375	2.477	JD	4,290	81,288	12/30/2021	06/12/2028	1,898,644
24703D-BF-7	DELL INTERNATIONAL LLC		2.B FE	2,761,410	3,000,000	2,281,321	2,782,640		9,586			3.375	3.993	JD	4,500	101,250	10/02/2023	12/15/2041	3,050,625
24703D-BH-3	DELL INTERNATIONAL LLC		2.B FE	9,243,899	10,800,000	7,354,581	9,309,831		29,792			3.450	4.333	JD	16,560	372,600	10/02/2023	12/15/2051	10,986,300
24703T-AJ-5	DELL INTERNATIONAL LLC		2.B FE	156,059	103,000	124,808	143,424		(3,320)			8.100	3.442	JJ	3,847	8,343	12/30/2021	07/15/2036	
24703T-AK-2	DELL INTERNATIONAL LLC		2.B FE	593,276	391,000	495,992	571,651		(5,739)			8.350	4.676	JJ	15,055	32,649	12/30/2021	07/15/2046	83,340

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
247109-BR-1	DELMARVA POWER & LIGHT CO		1.F FE	491,101	439,000	368,113	483,098		(2,098)			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.A FE	6,555,981	6,598,000	6,296,684	6,561,242		6,229			3.547	3.668	MS	66,959	234,031	03/11/2022	09/18/2031	
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	9,632,400	10,000,000	9,180,498	9,767,371		38,442			3.035	3.511	MN	27,821	303,500	01/27/2022	05/28/2032	
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		2.A FE	16,748,046	11,623,000	13,561,814	14,472,856		(592,121)			8.750	2.848	JD	45,201	1,017,013	12/30/2021	06/15/2030	12,131,506
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	2.A FE	4,709,196	3,762,000	3,465,358	4,561,435		(37,274)			4.875	3.184	MS	58,585	183,398	10/28/2021	03/06/2042	3,853,699
251799-AA-0	DEVON ENERGY CORP		2.B	352,908	252,000	293,632	317,638		(9,246)			7.950	3.323	AO	4,229	20,034	01/01/2022	04/15/2032	262,017
25179M-AL-7	DEVON ENERGY CORP		2.B FE	300,021	241,000	233,135	290,851		(2,422)			5.600	3.784	JJ	6,223	13,496	01/01/2022	07/15/2041	247,748
25179M-AN-3	DEVON ENERGY CORP		2.B FE	5,149,759	4,570,000	3,951,401	5,066,630		(22,390)			4.750	3.830	MN	27,737	217,075	01/21/2022	05/15/2042	4,678,538
25179M-AU-7	DEVON ENERGY CORP		2.B FE	8,633,995	8,329,000	7,245,953	8,615,619		(11,674)			5.000	4.695	JD	18,509	416,450	01/21/2022	06/15/2045	5,052,225
25179S-AD-2	DEVON FINANCING COMPANY LLC		2.B FE	707,388	509,000	588,153	633,171		(19,409)			7.875	3.192	MS	10,132	40,084	12/30/2021	09/30/2031	529,042
25243Y-AH-2	DIAGEO CAPITAL PLC		1.G FE	2,912,922	2,089,000	2,262,103	2,719,506		(50,179)			5.875	2.631	MS	31,023	122,729	12/30/2021	09/30/2036	2,150,364
25278X-AQ-2	DIAMONDBACK ENERGY INC		2.B FE	2,752,550	2,500,000	2,003,744	2,732,025		(5,566)			4.400	3.817	MS	29,639	110,000	01/21/2022	03/24/2051	
25389J-AR-7	DIGITAL REALTY TRUST LP		2.B FE	229,547	212,000	210,851	216,666		(3,316)			3.700	2.066	FA	2,963	7,844	12/30/2021	08/15/2027	
25389J-AU-0	DIGITAL REALTY TRUST LP		2.B FE	373,846	346,000	338,926	359,074		(3,821)			3.600	2.386	JJ	6,228	12,456	12/30/2021	07/01/2029	
25466A-AJ-0	CAPITAL ONE NA		2.A FE	1,963,311	1,862,000	1,856,338	1,869,841		(24,098)			3.450	2.127	JJ	27,480	64,239	12/30/2021	07/27/2026	
25466A-AP-6	CAPITAL ONE NA		2.A FE	3,086,049	2,721,000	2,761,136	2,866,030		(56,880)			4.650	2.394	MS	37,958	126,527	12/30/2021	09/13/2028	
254687-DM-5	WALT DISNEY CO		1.F FE	1,325,528	1,030,000	1,093,448	1,141,456		(47,458)			7.125	2.203	AO	16,920	73,388	12/30/2021	04/08/2028	1,066,694
254687-DR-4	WALT DISNEY CO		1.F FE	2,384,186	1,810,000	1,938,273	2,039,243		(88,681)			7.280	2.046	JD	366	131,768	12/30/2021	06/30/2028	1,875,884
254687-EB-8	WALT DISNEY CO		1.F FE	4,193,198	2,952,000	3,327,828	3,883,984		(80,375)			6.400	2.752	JD	8,397	188,928	12/30/2021	12/15/2035	3,046,464
254687-EH-5	WALT DISNEY CO		1.F FE	2,687,973	1,819,000	2,077,076	2,504,463		(47,819)			6.650	2.879	MN	15,456	120,964	12/30/2021	11/15/2037	1,879,482
254687-ER-3	WALT DISNEY CO		1.F FE	1,604,057	1,104,000	1,200,309	1,521,731		(21,520)			6.150	3.016	FA	25,650	67,896	01/01/2022	02/15/2041	1,137,948
254687-ET-9	WALT DISNEY CO		1.F FE	1,789,781	1,305,000	1,304,089	1,722,788		(17,515)			5.400	3.050	AO	17,618	70,470	12/30/2021	10/01/2043	1,340,235
254687-EV-4	WALT DISNEY CO		1.F FE	1,261,963	988,000	901,344	1,225,063		(9,642)			4.750	3.026	MS	13,818	46,930	12/30/2021	09/15/2044	
254687-EX-0	WALT DISNEY CO		1.F FE	349,568	268,000	251,857	339,372		(2,669)			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	18,070,000	23,492,515	16,321,254		159			7.900	8.748	JD	118,961	1,427,530	11/22/2019	12/01/2095	18,783,765
254687-FF-8	WALT DISNEY CO		1.F FE	6,981,241	7,716,000	10,558,821	6,984,604		109			8.250	9.116	AO	130,851	636,570	11/22/2019	10/17/2096	8,034,285
254687-FX-9	WALT DISNEY CO		1.F FE	233,366	225,000	210,460	229,862		(904)			2.650	2.194	JJ	2,783	5,963	12/30/2021	01/13/2031	227,981
254687-FZ-4	WALT DISNEY CO		1.F FE	80,652	72,000	53,479	79,832		(214)			3.600	2.972	JJ	1,210	2,592	12/30/2021	01/13/2051	
254687-GA-8	DIS??? 3.800 05/13/60 '59		1.F FE	679,720	593,000	433,703	674,633		(1,338)			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.F FE	1,127,901	802,000	913,174	1,009,054		(30,756)			7.000	2.459	MS	18,713	56,140	12/30/2021	03/01/2032	830,070
257469-AG-1	DOMINION ENERGY INC		2.B FE	281,969	221,000	245,431	262,441		(5,144)			6.750	3.670	JD	663	14,918	01/01/2022	12/15/2032	228,459
25746U-AV-1	DOMINION ENERGY INC		2.B FE	67,641	52,000	55,365	63,658		(1,042)			5.950	3.185	JD	138	3,094	12/30/2021	06/15/2035	53,547
25746U-BD-0	DOMINION ENERGY INC		2.B FE	141,060	98,000	110,832	132,708		(2,194)			7.000	3.473	JD	305	6,860	12/30/2021	06/15/2038	101,430
260543-CE-1	DOW CHEMICAL CO		2.B FE	158,555	125,000	113,283	153,277		(1,386)			5.250	3.354	MN	839	6,563	12/30/2021	11/15/2041	
263901-AA-8	DUKE ENERGY INDIANA LLC		1.F FE	576,522	411,000	453,812	544,294		(8,448)			6.350	3.205	FA	9,859	26,099	12/30/2021	08/15/2038	424,049
263901-AF-7	DUKE ENERGY INDIANA LLC		1.F FE	233,965	235,000	218,789	234,222		27			4.900	4.928	JJ	5,310	11,515	04/28/2015	07/15/2043	240,758
26441C-AT-2	DUKE ENERGY CORP		2.B FE	99,877	94,000	71,284	99,205		(178)			3.750	3.369	MS	1,175	3,525	12/30/2021	09/01/2046	
26441C-AY-1	DUKE ENERGY CORP		2.B FE	228,268	208,000	160,181	226,074		(579)			3.950	3.372	FA	3,104	8,216	12/30/2021	08/15/2047	
26442C-AB-0	DUKE ENERGY CAROLINAS LLC		1.F FE	271,190	197,000	212,111	255,871		(4,001)			6.000	3.020	JJ	5,450	11,820	12/30/2021	01/15/2038	202,910
26442C-AE-4	DUKE ENERGY CAROLINAS LLC		1.F FE	2,834,548	2,395,000	2,590,163	2,691,547		(18,040)			6.050	4.692	AO	30,589	144,898	12/30/2021	04/15/2038	2,467,449
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		1.F FE	3,240,670	2,918,000	2,948,175	3,159,880		(12,792)			5.300	4.478	FA	58,425	154,654	12/30/2021	02/15/2040	2,995,327
26442C-AM-6	DUKE ENERGY CAROLINAS LLC		1.F FE	378,037	324,000	284,755	369,395		(2,259)			4.250	3.102	JD	612	13,770	12/30/2021	12/15/2041	
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC		1.F FE	143,725	140,000	95,631	143,354		(99)			3.200	3.055	FA	1,692	4,480	12/30/2021	08/15/2049	
26442R-AD-3	DUKE ENERGY PROGRESS LLC		1.F FE	234,672	201,000	167,418	230,235		(1,161)			4.150	3.107	JD	695	8,342	12/30/2021	12/01/2044	
26442T-AC-1	DUKE UNIVERSITY		1.B FE	724,041	593,000	485,820	709,997		(3,664)			4.077	2.878	AO	6,044	24,177	12/30/2021	10/01/2048	430,080

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26442U-AH-7	DUKE ENERGY PROGRESS LLC		1.F FE	4,037,754	3,737,000	3,678,401	3,870,212		(43,199)			3.450	2.197	MS	37,962	128,927	12/30/2021	03/15/2029	
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC		1.D FE	580,740	491,000	394,716	570,282		(2,728)			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	4,000,000	2,644,228	4,000,000					3.110	3.110	MN	19,351	124,400	04/21/2020	05/05/2050	4,062,200
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		2.C FE	1,204,942	1,141,000	1,125,149	1,157,795		(12,210)			3.616	2.489	FA	17,191	41,259	12/30/2021	08/01/2027	
268317-AE-4	ELECTRICITE DE FRANCE SA		2.A FE	722,222	554,000	554,677	693,143		(7,632)			5.600	3.347	JJ	13,271	31,024	12/30/2021	01/27/2040	569,512
268317-AK-0	ELECTRICITE DE FRANCE SA		2.A FE	4,565,458	3,706,000	3,298,595	4,452,736		(29,610)			4.875	3.376	JJ	79,795	180,668	12/30/2021	01/22/2044	3,796,334
268317-AR-5	ELECTRICITE DE FRANCE SA		2.A FE	1,301,571	988,000	871,810	1,280,537		(5,561)			5.250	3.605	AO	11,239	51,870	12/30/2021	10/13/2055	
268317-BB-9	ELECTRICITE DE FRANCE SA		2.A FE	3,219,230	3,500,000	3,442,126	3,221,882		1,598			6.000	6.570	AO	40,250	210,000	04/15/2024	04/22/2064	3,605,000
26874R-AP-3	ENI SPA		1.G FE	4,941,400	5,000,000	4,957,266	4,942,605		753			5.950	6.035	MN	38,014	297,500	05/08/2024	05/15/2054	5,148,750
268789-AB-0	E ON INTERNATIONAL FINANCE BV		2.A FE	2,879,721	2,625,000	2,949,510	2,808,193		(10,798)			6.650	5.818	AO	29,579	174,563	12/30/2021	04/30/2038	2,712,281
26882P-AR-3	ERAC USA FINANCE LLC		1.G FE	478,693	347,000	388,812	441,442		(9,724)			6.700	3.014	JD	1,937	23,249	12/30/2021	06/01/2034	358,625
26882P-BE-1	ERAC USA FINANCE LLC		1.G FE	1,951,049	1,460,000	1,690,891	1,800,462		(21,705)			7.000	4.431	AO	21,576	102,200	12/30/2021	10/15/2037	1,511,100
26884A-BF-9	ERP OPERATING LP		1.G FE	9,541,417	9,076,000	9,000,054	9,136,981		(103,415)			2.850	1.685	MN	43,111	258,666	12/30/2021	11/01/2026	
26884A-BJ-1	ERP OPERATING LP		1.G FE	1,574,505	1,452,000	1,438,036	1,493,172		(20,902)			3.500	1.983	MS	16,940	50,820	12/30/2021	03/01/2028	
26884A-BL-6	ERP OPERATING LP		1.G FE	4,592,983	4,346,000	4,190,451	4,461,434		(33,908)			3.000	2.150	JJ	65,190	130,380	12/30/2021	07/01/2029	
26884A-BM-4	ERP OPERATING LP		1.G FE	198,621	194,000	181,988	196,374		(581)			2.500	2.169	FA	1,832	4,850	12/30/2021	02/15/2030	
26884T-AN-2	ERAC USA FINANCE LLC		1.G FE	1,031,239	1,100,000	958,199	1,045,325		1,695			4.500	4.904	FA	18,700	49,500	10/30/2015	02/15/2045	1,124,750
27409L-AE-3	EAST OHIO GAS CO		1.G FE	4,924,074	5,523,000	3,505,298	4,959,777		11,807			3.000	3.587	JD	7,364	165,690	01/20/2023	06/15/2050	5,605,845
276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC		1.G FE	478,012	439,000	319,368	474,853		(993)			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.G FE	2,096,914	1,773,000	1,520,380	2,061,437		(11,076)			4.600	3.405	JD	3,625	81,558	08/30/2022	12/15/2044	1,813,779
278058-DB-5	EATON CORP		1.G FE	2,711,294	2,159,000	2,280,036	2,593,603		(31,007)			5.800	3.600	MS	36,871	125,222	12/30/2021	03/15/2037	2,221,611
278642-AF-0	EBAY INC		2.A FE	104,988	95,000	78,624	103,479		(396)			4.000	3.280	JJ	1,752	3,800	12/30/2021	07/15/2042	
278642-AZ-6	EBAY INC		2.A FE	1,026,176	955,000	699,559	1,019,837		(1,674)			3.650	3.250	MN	4,938	34,858	01/01/2022	05/10/2051	972,429
278865-AM-2	ECOLAB INC		1.G FE	1,272,407	914,000	933,906	1,215,909		(14,724)			5.500	2.897	JD	3,212	50,270	01/01/2022	12/08/2041	939,135
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	800,000	800,000	855,920	800,000					6.658	6.658	JJ	23,525	26,632	01/16/2025	01/22/2037	826,632
28504D-AD-5	ELECTRICITE DE FRANCE SA		2.A FE	4,966,150	5,000,000	5,508,036	4,967,605		389			6.900	6.953	MN	36,417	345,000	05/17/2023	05/23/2053	5,172,500
28622H-AC-5	ELEVANCE HEALTH INC		2.A FE	10,865,088	10,905,000	9,842,446	10,867,619		624			5.125	5.149	FA	211,133	558,881	01/30/2023	02/15/2053	11,184,441
29082H-AE-2	EMBRAER NETHERLANDS FINANCE BV		2.C FE	1,395,632	1,400,000	1,487,710	1,395,924		292			5.980	6.022	FA	32,558	41,860	02/06/2025	02/11/2035	1,441,860
291011-BD-5	EMERSON ELECTRIC CO		1.F FE	417,806	316,000	322,323	399,359		(4,812)			5.250	2.923	MN	2,120	16,590	12/30/2021	11/15/2039	324,295
292480-AJ-9	ENERGY TRANSFER LP		2.B FE	5,837,727	5,471,000	4,742,287	5,795,349		(11,616)			5.000	4.513	MN	34,954	273,550	01/21/2022	05/15/2044	
29248H-AB-9	EMPOWER FINANCE 2020 LP		1.F FE	4,087,901	4,306,000	3,832,490	4,177,047		22,993			1.776	2.391	MS	22,093	76,475	12/30/2021	03/17/2031	4,344,237
29250N-AJ-4	ENBRIDGE INC		2.B FE	256,374	222,000	188,050	251,882		(1,182)			4.500	3.485	JD	583	9,990	12/30/2021	06/10/2044	
29250N-AM-7	ENBRIDGE INC		2.B FE	175,913	131,000	128,809	170,847		(1,331)			5.500	3.418	JD	600	7,205	12/30/2021	12/01/2046	
29250N-BF-1	ENBRIDGE INC		2.A FE	8,692,842	8,956,000	7,691,516	8,773,635		21,223			2.500	2.799	FA	93,292	223,900	02/03/2022	08/01/2033	9,067,950
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		2.A FE	138,886	109,000	108,046	133,815		(1,333)			5.500	3.458	MS	1,765	5,995	12/30/2021	09/15/2040	
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV		2.A FE	2,341,970	1,653,000	1,855,736	2,198,966		(37,520)			6.800	3.362	MS	33,097	112,404	12/30/2021	09/15/2037	1,709,202
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	3,116,945	2,361,000	2,481,036	2,985,416		(34,645)			6.000	3.554	AO	33,054	141,660	12/30/2021	10/07/2039	2,431,830
29273R-AJ-8	ENERGY TRANSFER LP		2.B FE	71,078	52,000	60,203	67,613		(922)			7.500	4.359	JJ	1,950	3,900	12/30/2021	07/01/2038	53,950
29273R-AP-4	ENERGY TRANSFER LP		2.B FE	1,123,211	1,037,000	1,050,300	1,103,855		(2,881)			6.050	5.412	JD	5,228	62,739	12/30/2021	06/01/2041	
29273R-AR-0	ENERGY TRANSFER LP		2.B FE	20,751,580	18,766,000	19,762,239	20,327,327		(61,043)			6.500	5.688	FA	508,246	1,219,790	07/06/2017	02/01/2042	
29273R-AT-6	ENERGY TRANSFER LP		2.B FE	79,917	73,000	65,701	79,018		(241)			5.150	4.442	FA	1,566	3,760	12/30/2021	02/01/2043	
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		2.A FE	542,209	508,000	501,227	520,922		(5,504)			3.500	2.338	AO	4,198	17,780	01/01/2022	04/06/2028	516,890
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		2.A FE	2,963,520	3,000,000	2,818,152	2,965,476		562			5.500	5.584	JD	7,333	165,000	06/08/2022	06/15/2052	3,082,500
29278N-AE-3	ENERGY TRANSFER LP		2.B FE	93,811	76,000	73,703	92,208		(428)			6.000	4.466	JD	203	4,560	12/30/2021	06/15/2048	
29278N-AR-4	ENERGY TRANSFER LP		2.B FE	148,265	130,000	108,764	146,750		(405)			5.000	4.145	MN	831	6,500	12/30/2021	05/15/2050	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29279F-AA-7	ENERGY TRANSFER OPERATING LP		2.B FE	91,667	71,000	70,270	89,892		(475)			6.250	4.391	AO	937	4,438	12/30/2021	04/15/2049	
29280H-AB-8	ENEL FINANCE AMERICA LLC		2.B FE	769,903	850,000	611,672	779,375		3,350			2.875	3.577	JJ	11,472	24,438	12/15/2022	07/12/2041	862,219
29287T-AB-5	ENGIE ENERGIA CHILE SA		2.B FE	2,412,158	2,400,000	2,563,502	2,412,745		(178)			6.375	6.287	AO	31,450	121,125	06/04/2025	04/17/2034	2,476,500
29364D-AT-7	ENTERGY ARKANSAS LLC		1.F FE	1,045,274	958,000	888,867	958,000					4.950	1.781	JD	2,108	47,421	12/30/2021	12/15/2044	
29364G-AK-9	ENTERGY CORP		2.B FE	222,140	208,000	151,047	220,834		(344)			3.750	3.372	JD	347	7,800	12/30/2021	06/15/2050	
29364G-AP-8	ENTERGY CORP		2.B FE	3,596,662	3,674,000	3,299,672	3,627,121		7,890			2.400	2.653	JD	3,919	88,176	12/30/2021	06/15/2031	3,718,088
29364W-AT-5	ENTERGY LOUISIANA LLC		1.F FE	1,238,508	1,147,000	1,037,509	1,147,000					5.000	1.780	JJ	26,445	57,350	12/30/2021	07/15/2044	
29364W-BA-5	ENTERGY LOUISIANA LLC		1.F FE	635,533	560,000	539,780	610,351		(6,531)			4.000	2.579	MS	6,596	22,400	01/01/2022	03/15/2033	571,200
29364W-BB-3	ENTERGY LOUISIANA LLC		1.F FE	1,643,652	1,384,000	1,118,422	1,616,332		(7,163)			4.200	3.143	MS	19,376	58,128	12/30/2021	09/01/2048	
29364W-BJ-6	ENTERGY LOUISIANA LLC		1.F FE	61,959	61,000	46,358	61,800		(42)			3.100	2.991	JD	84	1,891	12/30/2021	06/15/2041	
29364W-BL-1	ENTERGY LOUISIANA LLC		1.F FE	2,744,019	2,759,000	2,400,994	2,745,115		253			4.750	4.784	MS	38,588	131,053	08/18/2022	09/15/2052	2,824,526
29364W-BQ-0	ENTERGY LOUISIANA LLC		1.F FE	7,953,200	8,000,000	8,039,671	7,955,448		2,248			5.800	5.840	MS	136,622	319,644	01/02/2025	03/15/2055	8,232,000
29365T-AK-0	ENTERGY TEXAS INC		1.G FE	4,749,130	5,097,000	4,494,727	4,890,637		36,613			1.750	2.587	MS	26,264	89,198	12/30/2021	03/15/2031	5,141,599
29365T-AM-6	ENTERGY TEXAS INC		1.G FE	2,807,488	2,817,000	2,499,789	2,808,293		152			5.000	5.021	MS	41,473	140,850	08/22/2022	09/15/2052	2,887,425
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	2,662,438	2,743,000	2,885,907	2,699,042		3,515			5.750	5.980	MS	52,574	157,723	01/13/2011	03/01/2035	2,821,861
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	2,091,008	1,560,000	1,679,262	1,998,590		(24,328)			6.125	3.531	AO	20,172	95,550	12/30/2021	10/15/2039	1,607,775
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,605,104	2,626,000	2,922,119	3,447,263		(41,630)			6.450	3.672	MS	56,459	169,377	12/30/2021	09/01/2040	2,710,689
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	10,359,131	9,581,000	10,100,808	10,227,408		(31,297)			5.950	5.259	FA	237,529	570,070	12/30/2021	02/01/2041	9,866,035
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	8,078,491	7,304,000	7,443,471	7,966,710		(29,824)			5.700	4.841	FA	157,279	416,328	12/30/2021	02/15/2042	7,512,164
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,299,649	3,631,000	3,361,424	4,201,794		(25,826)			4.850	3.560	FA	66,528	176,104	12/30/2021	08/15/2042	
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,941,744	4,366,000	3,836,980	4,860,275		(21,517)			4.450	3.543	FA	73,397	194,287	12/30/2021	02/15/2043	
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	5,351,869	4,487,000	4,095,536	5,238,148		(30,002)			4.850	3.566	MS	64,077	217,620	01/01/2022	03/15/2044	4,595,810
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	1,768,644	1,431,000	1,341,785	1,726,864		(11,028)			5.100	3.570	FA	27,571	72,981	12/30/2021	02/15/2045	
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	562,700	446,000	395,459	554,422		(2,188)			4.950	3.577	AO	4,661	22,077	12/30/2021	10/15/2054	
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	9,134,845	7,750,000	6,824,661	9,004,412		(34,922)			4.800	3.733	FA	155,000	372,000	01/21/2022	02/01/2049	
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	2,551,341	2,268,000	1,818,943	2,525,100		(6,932)			4.200	3.491	JJ	39,955	95,256	12/30/2021	01/31/2050	
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	2,972,224	2,779,000	2,028,356	2,963,663		(2,793)			3.950	3.607	JJ	46,043	109,771	09/29/2022	01/31/2060	
29444U-BJ-4	EQUINIX INC		2.A FE	357,226	400,000	254,861	360,872		979			3.000	3.604	JJ	5,533	12,000	02/02/2022	07/15/2050	406,000
29444U-BS-4	EQUINIX INC		2.B FE	3,542,240	4,000,000	3,619,927	3,711,123		47,328			2.500	4.008	MN	12,778	100,000	03/25/2022	05/15/2031	4,050,000
29444U-BT-2	EQUINIX INC		2.A FE	138,734	137,000	93,599	138,598		(39)			3.400	3.332	FA	1,760	4,658	12/30/2021	02/15/2052	
29444U-BU-9	EQUINIX INC		2.B FE	1,790,532	1,800,000	1,729,981	1,793,720		864			3.900	3.963	AO	14,820	70,200	03/31/2022	04/15/2032	1,835,100
29446M-AG-7	EQUINOR ASA		1.D FE	405,364	400,000	338,074	404,475		(249)			3.625	3.522	AO	3,424	14,500	02/15/2022	04/06/2040	
29446M-AH-5	EQUINOR ASA		1.D FE	173,754	153,000	115,958	171,712		(535)			3.700	2.978	AO	1,337	5,661	12/30/2021	04/06/2050	
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		1.E FE	11,497,796	12,057,000	10,613,360	11,736,221		61,511			1.750	2.331	MN	26,961	210,998	12/30/2021	11/15/2030	12,162,499
29717P-AY-3	ESSEX PORTFOLIO LP		2.A FE	3,204,849	3,295,000	3,128,182	3,262,072		14,714			1.700	2.176	MS	18,672	56,015	12/30/2021	03/01/2028	3,323,008
30161M-AJ-2	CONSTELLATION ENERGY GENERATION LLC		2.A FE	211,796	179,000	182,457	207,027		(1,275)			5.750	4.336	AO	2,573	10,293	12/30/2021	10/01/2041	
30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC		2.A FE	223,134	191,000	191,574	218,689		(1,184)			5.600	4.332	JD	475	10,696	12/30/2021	06/15/2042	
30161N-AC-5	EXELON CORP		2.B FE	312,934	246,000	256,899	295,847		(4,467)			5.625	3.132	JD	615	13,838	01/01/2022	06/15/2035	252,919
30161N-AQ-4	EXELON CORP		2.B FE	2,650,819	2,658,000	2,648,408	2,653,811		340			4.950	4.971	JD	5,848	131,571	12/02/2015	06/15/2035	2,723,786
30161N-AS-0	EXELON CORP		2.B FE	95,837	75,000	69,347	93,247		(680)			5.100	3.355	JD	170	3,825	12/30/2021	06/15/2045	
30161N-AV-3	EXELON CORP		2.B FE	373,669	315,000	264,249	366,723		(1,826)			4.450	3.312	AO	2,959	14,018	12/30/2021	04/15/2046	
30225V-AL-1	EXTRA SPACE STORAGE LP		2.B FE	1,317,128	1,404,000	1,399,721	1,388,147		30,374			3.500	5.824	JJ	24,570	49,140	07/25/2023	07/01/2026	1,428,570
30225V-AM-9	EXTRA SPACE STORAGE LP		2.B FE	997,200	1,076,000	1,072,647	1,038,556		17,620			3.875	5.785	JD	1,853	41,695	07/25/2023	12/15/2027	1,096,848
302508-AQ-9	FMR LLC		1.E FE	2,487,664	1,810,000	2,004,410	2,136,906		(90,314)			7.570	2.118	JD	6,090	137,017	12/30/2021	06/15/2029	1,878,509
30251B-AC-2	FMR LLC		1.E FE	1,623,397	1,108,000	1,226,552	1,538,765		(22,149)			6.500	3.206	JD	3,401	72,020	12/30/2021	12/14/2040	1,144,010

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
30303M-8K-1	META PLATFORMS INC		1.D FE	4,791,325	4,800,000	3,877,367	4,792,065		81			4.650	4.659	FA	84,320	223,200	12/29/2022	08/15/2062	4,911,600
30303M-8Y-1	META PLATFORMS INC		1.D FE	1,086,781	1,088,000	1,037,412	1,086,792		11			5.750	5.757	MN	10,079		10/30/2025	11/15/2065	1,119,280
30303M-AE-2	META PLATFORMS INC		1.D FE	11,909,003	11,930,000	11,450,068	11,909,146		143			5.625	5.637	MN	108,116		10/30/2025	11/15/2055	12,265,531
313747-AV-9	FEDERAL REALTY OP LP		2.A FE	349,587	298,000	260,389	342,988		(1,735)			4.500	3.391	JD	1,118	13,410	12/30/2021	12/01/2044	
313747-AY-3	FEDERAL REALTY OP LP		2.A FE	773,618	730,000	721,289	741,066		(8,382)			3.250	2.053	JJ	10,940	23,725	12/30/2021	07/15/2027	
31428X-DP-8	FEDEX CORP		2.B FE	365,903	291,000	264,483	356,130		(2,559)			5.100	3.426	JJ	6,843	15,569	12/30/2021	01/15/2044	298,421
31428X-DR-4	FEDEX CORP		2.B FE	4,419,669	3,729,000	3,225,786	4,339,227		(21,333)			4.750	3.572	MN	22,633	186,450	01/14/2022	11/15/2045	
31428X-DS-2	FEDEX CORP		2.B FE	710,543	597,000	502,025	697,180		(3,515)			4.550	3.379	AO	6,791	30,149	12/30/2021	04/01/2046	
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721		2.B FE	596,406	600,000	602,400	596,433		27			5.500	5.579	MN	3,208		11/19/2025	11/26/2035	616,500
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		2.B FE	64,709	65,000	48,203	64,759		12			3.100	3.131	MS	672	2,015	12/30/2021	03/01/2041	66,008
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		2.B FE	2,048,198	1,944,000	1,855,029	2,000,207		(12,463)			3.400	2.669	JD	2,938	68,040	01/01/2022	06/15/2030	1,977,048
32082C-AC-1	FIRST MARYLAND CAPITAL II		2.B FE	16,473,180	16,800,000	16,661,549	16,772,225		25,600			4.965	6.755	FMAN	141,350	936,879	02/11/2005	02/01/2027	17,078,583
337358-BA-2	WELLS FARGO & CO		2.B FE	1,285,538	889,000	1,035,404	1,183,729		(26,694)			7.500	3.321	AO	14,076	66,675	12/30/2021	04/15/2035	922,338
337738-AU-2	FISERV INC		2.B FE	616,657	577,000	559,547	595,646		(5,441)			3.500	2.460	JJ	10,098	20,195	12/30/2021	07/01/2029	
337738-AV-0	FISERV INC		2.B FE	483,309	408,000	320,122	475,940		(1,934)			4.400	3.355	JJ	8,976	17,952	12/30/2021	07/01/2049	
337738-BC-1	FISERV INC		2.B FE	1,842,047	1,819,000	1,676,868	1,831,364		(2,777)			2.650	2.478	JD	4,017	48,204	12/30/2021	06/01/2030	
33939H-AB-5	FLEX INTERMEDIATE HOLDCO LLC		2.C FE	706,950	693,000	581,821	704,579		(629)			4.317	4.154	JD	83	29,917	12/30/2021	12/30/2039	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		2.B FE	7,344,121	6,855,720	6,373,674	7,231,925		(28,844)			4.125	3.209	MS	71,485	282,798	12/30/2021	03/31/2038	370,452
341081-ER-4	FLORIDA POWER & LIGHT CO		1.E FE	1,077,414	811,000	883,256	995,793		(21,202)			5.950	2.674	AO	12,064	48,255	01/01/2022	10/01/2033	835,127
341081-EV-5	FLORIDA POWER & LIGHT CO		1.E FE	800,187	603,000	644,395	756,073		(11,522)			5.650	2.948	FA	14,196	34,070	12/30/2021	02/01/2037	620,035
341081-EX-1	FLORIDA POWER & LIGHT CO		1.E FE	330,132	237,000	258,629	307,960		(5,775)			6.200	2.856	JD	1,225	14,694	12/30/2021	06/01/2036	244,347
341081-FB-8	FLORIDA POWER & LIGHT CO		1.E FE	365,939	259,000	279,333	345,630		(5,295)			5.960	2.901	AO	3,859	15,436	12/30/2021	04/01/2039	266,718
341081-FC-6	FLORIDA POWER & LIGHT CO		1.E FE	1,368,765	986,000	1,036,660	1,300,806		(17,718)			5.690	2.921	MS	18,701	56,103	12/30/2021	03/01/2040	1,014,052
341081-FF-9	FLORIDA POWER & LIGHT CO		1.E FE	2,135,242	1,807,000	1,569,803	2,082,401		(13,801)			4.125	2.902	FA	31,058	74,539	12/30/2021	02/01/2042	
341081-FP-7	FLORIDA POWER & LIGHT CO		1.D FE	78,138	69,000	53,061	77,112		(268)			3.700	2.955	JD	213	2,553	12/30/2021	12/01/2047	
341081-FR-3	FLORIDA POWER & LIGHT CO		1.D FE	619,714	513,000	418,049	608,068		(3,042)			4.125	2.969	JD	1,763	21,161	12/30/2021	06/01/2048	
341099-CL-1	DUKE ENERGY FLORIDA LLC		1.F FE	281,229	197,000	219,526	264,438		(4,385)			6.400	3.071	JD	560	12,608	12/30/2021	06/15/2038	203,304
341099-CN-7	DUKE ENERGY FLORIDA LLC		1.F FE	1,295,001	969,000	1,006,987	1,238,748		(14,738)			5.650	3.201	AO	13,687	54,749	12/30/2021	04/01/2040	996,374
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP		5.A Z	3,073,054	3,073,054	3,067,334	3,073,054					4.490	4.488	N/A	4,216	268,248	12/20/2017	04/01/2026	
36120P-AC-7	GTL TRADE FINANCE INC		2.B FE	1,134,299	1,000,000	1,140,790	1,129,702		(3,952)			7.250	6.049	AO	15,104	72,500	10/30/2024	04/16/2044	
36186C-BY-8	ALLY FINANCIAL INC		2.C FE	2,295,436	1,813,000	2,057,765	2,129,488		(46,486)			8.000	4.554	MN	24,173	145,040	03/18/2022	11/01/2031	1,885,520
370334-BJ-2	GENERAL MILLS INC		2.B FE	276,236	212,000	212,581	265,315		(2,859)			5.400	3.211	JD	509	11,448	12/30/2021	06/15/2040	217,724
370334-CH-5	GENERAL MILLS INC		2.B FE	164,960	139,000	129,714	159,506		(1,426)			4.550	3.051	AO	1,300	6,325	12/30/2021	04/17/2038	
37045V-AF-7	GENERAL MOTORS CO		2.B FE	336,669	330,000	334,629	335,370		(168)			6.250	6.098	AO	5,099	20,625	03/28/2016	10/02/2043	340,313
37045V-AJ-9	GENERAL MOTORS CO		2.B FE	5,464,833	5,525,000	4,962,380	5,475,069		1,469			5.200	5.275	AO	71,825	287,300	04/13/2018	04/01/2045	5,668,650
37045V-AK-6	GENERAL MOTORS CO		2.B FE	1,928,646	1,433,000	1,559,554	1,807,381		(31,863)			6.600	3.425	AO	23,645	94,578	12/30/2021	04/01/2036	
37045V-AP-5	GENERAL MOTORS CO		2.B FE	8,308,976	8,200,000	7,890,633	8,293,595		(5,827)			5.150	5.019	AO	105,575	422,300	03/08/2022	04/01/2038	3,154,181
37045V-AT-7	GENERAL MOTORS CO		2.B FE	11,039,912	8,000,000	7,764,058	10,741,817		(75,721)			5.950	3.707	AO	119,000	476,000	10/27/2021	04/01/2049	
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC		2.B FE	27,049,192	24,196,000	24,214,815	24,196,000		(685,492)			5.250	2.103	MS	423,430	1,270,290	12/30/2021	03/01/2026	
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		2.B FE	1,685,809	1,533,000	1,536,171	1,559,375		(32,561)			4.350	2.155	JJ	30,379	66,686	12/30/2021	01/17/2027	
372546-AT-8	GEORGE WASHINGTON UNIVERSITY		1.E FE	743,065	593,000	503,867	722,969		(5,232)			4.300	2.788	MS	7,508	25,499	12/30/2021	09/15/2044	605,750
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		1.E FE	530,370	395,000	361,744	513,414		(4,419)			4.868	2.866	MS	5,662	19,229	12/30/2021	09/15/2045	404,614
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		1.E FE	71,092	67,000	50,350	70,629		(122)			3.545	3.186	MS	699	2,375	12/30/2021	09/15/2046	68,188
37310P-AD-3	GEORGETOWN UNIVERSITY		1.G FE	51,820	53,000	34,042	51,935		29			2.943	3.061	AO	390	1,560	12/30/2021	04/01/2050	53,780
373298-BP-2	GEORGIA-PACIFIC LLC		1.G FE	3,480,271	2,694,000	2,882,886	3,003,471		(123,194)			7.250	2.329	JD	16,276	195,315	12/30/2021	06/01/2028	2,791,658

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
373298-BR-8	GEORGIA-PACIFIC LLC		1.G FE	9,528,201	6,828,000	7,701,815	8,214,019		(339,140)			7.750	2.244	MN	67,616	529,170	12/30/2021	11/15/2029	7,092,585
373334-JS-1	GEORGIA POWER CO		1.G FE	1,344,307	1,147,000	1,087,557	1,312,048		(8,496)			4.750	3.488	MS	18,161	54,483	12/30/2021	09/01/2040	1,174,241
373334-JW-2	GEORGIA POWER CO		1.G FE	508,208	450,000	393,766	499,619		(2,262)			4.300	3.409	MS	5,698	19,350	12/30/2021	03/15/2042	459,675
373334-KR-1	GEORGIA POWER CO		1.F FE	2,978,100	3,000,000	2,798,484	2,979,579		357			5.125	5.173	MN	19,646	153,750	05/02/2022	05/15/2052	3,076,875
37373W-AE-0	GERDAU TRADE INC		2.B FE	2,198,834	2,200,000	2,275,680	2,198,884		50			5.750	5.757	JD	7,731	63,250	06/04/2025	06/09/2035	2,263,250
37459*-AA-6	GIANTS TRAINING FACILITY LLC M		2.B PL	2,425,575	2,425,575	2,591,683	2,425,575		(1)			7.150	7.150	JD	14,452	173,429	02/08/2011	12/01/2030	2,483,384
37459*-AB-4	GIANTS TRAINING FACILITY LLC T		2.B PL	2,425,575	2,425,575	2,591,683	2,425,575					7.150	7.150	JD	14,452	173,429	02/08/2011	12/01/2030	2,483,384
375558-AS-2	GILEAD SCIENCES INC		1.G FE	14,322,920	10,601,000	10,999,843	13,733,646		(155,005)			5.650	3.205	JD	49,913	598,957	01/06/2022	12/01/2041	
375558-AX-1	GILEAD SCIENCES INC		1.G FE	13,594,558	10,864,000	10,020,831	13,222,584		(97,522)			4.800	3.189	AO	130,368	521,472	12/30/2021	04/01/2044	
375558-BA-0	GILEAD SCIENCES INC		1.G FE	5,438,922	4,476,000	3,957,851	5,314,165		(32,716)			4.500	3.160	FA	83,925	201,420	12/30/2021	02/01/2045	
375558-BD-4	GILEAD SCIENCES INC		1.G FE	4,533,408	3,600,000	3,263,057	4,420,324		(29,633)			4.750	3.182	MS	57,000	171,000	12/30/2021	03/01/2046	
375558-BT-9	GILEAD SCIENCES INC		1.G FE	1,637,095	1,706,000	1,079,726	1,643,619		1,677			2.800	3.011	AO	11,942	47,768	01/01/2022	10/01/2050	1,729,884
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		1.F FE	5,462,666	3,758,000	4,214,644	5,116,386		(90,239)			6.375	2.881	MN	30,612	239,573	12/30/2021	05/15/2038	3,877,786
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC		1.F FE	1,096,559	910,000	795,644	1,069,499		(7,059)			4.200	2.899	MS	10,935	38,220	12/30/2021	03/18/2043	929,110
37940X-AC-6	GLOBAL PAYMENTS INC		2.C FE	5,711,986	5,363,000	3,986,833	5,680,569		(8,512)			4.150	3.764	FA	84,080	222,565	01/28/2022	08/15/2049	
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO		2.B FE	5,972,069	5,561,000	5,470,721	5,766,499		(53,904)			4.400	3.285	AO	51,656	244,684	12/30/2021	10/15/2029	
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE		1.D	2,760,751	2,760,751	2,767,641	2,760,751					4.350	4.349	FA	47,036	120,093	08/11/2011	08/10/2031	2,820,798
38141E-C3-1	GOLDMAN SACHS GROUP INC		2.A FE	500,698	395,000	366,167	486,421		(3,734)			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	2,661,000	2,913,576	3,168,133		(23,530)			6.250	4.483	FA	69,297	166,313	12/30/2021	02/01/2041	2,744,156
38141G-VS-0	GOLDMAN SACHS GROUP INC		2.A FE	1,598,025	1,250,000	1,132,672	1,554,390		(11,412)			4.750	3.069	AO	11,545	59,375	12/30/2021	10/21/2045	
38141G-WV-2	GOLDMAN SACHS GROUP INC		2.A FE	2,248,155	2,069,000	2,056,865	2,137,522		(28,582)			3.814	2.331	AO	14,906	78,912	12/30/2021	04/23/2029	
38141G-XH-2	GOLDMAN SACHS GROUP INC		2.A FE	1,892,048	1,722,000	1,694,803	1,810,500		(21,081)			3.800	2.429	MS	19,267	65,436	12/30/2021	03/15/2030	
38141G-XR-0	GOLDMAN SACHS GROUP INC		1.F FE	41,176,995	42,967,000	38,170,604	41,888,873		196,933			1.992	2.522	JJ	366,136	855,903	01/01/2022	01/27/2032	
38141G-YB-4	GOLDMAN SACHS GROUP INC		1.F FE	24,611,031	24,492,000	22,332,123	24,563,850		(12,495)			2.615	2.556	AO	122,756	640,466	01/01/2022	04/22/2032	
38239J-AA-9	GOODMAN US FINANCE THREE LLC		2.A FE	2,054,335	1,907,000	1,887,305	1,957,512		(25,003)			3.700	2.305	MS	20,776	70,559	12/30/2021	03/15/2028	
38239K-AA-6	GOODMAN US FINANCE FOUR LLC		2.A FE	564,552	500,000	465,793	550,984		(3,650)			4.500	3.404	AO	4,750	22,500	02/02/2022	10/15/2037	
39121J-AG-5	GREAT RIVER ENERGY		1.G FE	8,546,503	6,483,071	7,093,840	7,971,323		(109,520)			7.233	3.216	JJ	234,460	468,921	12/30/2021	07/01/2038	509,732
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP		1.F FE	325,713	276,000	223,597	320,071		(1,477)			4.150	3.106	JD	891	11,454	12/30/2021	06/03/2047	
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP		1.F FE	1,412,029	1,251,000	1,249,294	1,308,870		(26,455)			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.F FE	1,663,510	1,307,000	1,128,541	1,624,909		(10,096)			4.581	3.049	MN	7,318	59,874	01/01/2022	05/17/2048	1,336,937
392709-A#-8	GREEN BRICK PARTNERS INC		1.E PL	6,180,000	6,180,000	6,020,344	6,180,000					3.250	3.250	FMAN	20,085	200,850	02/25/2021	02/25/2028	6,230,213
392709-B*-1	GREEN BRICK PARTNERS INC		1.E PL	6,558,510	7,000,000	6,642,801	6,563,634		5,124			3.250	5.018	MJSD	1,896	56,875	12/16/2025	12/28/2029	7,056,875
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION		1.F	2,720,000	2,720,000	2,422,919	2,720,000					4.560	4.560	MN	15,504	124,032	11/17/2011	11/18/2041	2,782,016
393154-K@-7	GREEN MOUNTAIN POWER CORPORATION		1.F	1,280,000	1,280,000	1,146,458	1,280,000					4.610	4.610	MN	7,376	59,008	04/02/2012	11/18/2041	1,284,917
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	1,600,000	1,600,000	1,665,673	1,600,000					6.103	6.102	FA	34,718	103,882	07/17/2024	08/23/2042	1,648,822
39813#-AA-9	GRIDFLEX GENERATION LLC.		3.A PL	6,081,568	6,108,561	5,908,898	6,085,864		4,536			5.750	5.297	MJSD	91,015	352,453	01/01/2024	12/31/2030	6,188,125
400131-AH-1	GRUMA SAB DE CV		2.A FE	400,000	400,000	411,196	400,000					5.390	5.390	JD	1,318	21,560	12/04/2024	12/09/2034	410,780
40053X-AC-3	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	2,795,576	2,800,000	2,772,420	2,795,641		65			5.750	5.771	AO	30,858		10/16/2025	10/22/2035	2,880,500
400640-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT		1.F	3,350,000	3,350,000	3,081,324	3,350,000					3.890	3.890	JD	10,860	153,774	09/17/2015	12/01/2045	3,415,158
402479-CE-7	FLORIDA POWER & LIGHT CO		1.F FE	891,474	787,000	672,642	878,392		(3,466)			4.550	3.671	AO	8,952	35,809	12/30/2021	10/01/2044	
404119-BT-5	HCA INC		2.C FE	768,837	684,000	684,532	684,000		(21,017)			5.250	1.980	JD	1,596	35,910	12/30/2021	06/15/2026	
404119-BU-2	HCA INC		2.C FE	2,295,314	2,085,000	2,089,538	2,114,538		(46,672)			4.500	2.194	FA	35,445	93,825	12/30/2021	02/15/2027	
404119-BV-0	HCA INC		2.C FE	1,450,494	1,210,000	1,143,460	1,427,022		(6,383)			5.500	4.202	JD	2,958	66,550	02/07/2022	06/15/2047	
404119-BX-6	HCA INC		2.C FE	126,329	115,000	114,610	120,298		(1,565)			4.125	2.617	JD	211	4,744	12/30/2021	06/15/2029	
404119-BZ-1	HCA INC		2.C FE	13,690,311	11,325,000	10,235,223	13,479,032		(56,811)			5.250	3.977	JD	26,425	594,563	03/30/2022	06/15/2049	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
404119-CB-3	HCA INC		2.C FE	1,478,229	1,654,000	1,121,087	1,491,276		3,543			3.500	4.127	JJ	26,694	57,890	02/10/2022	07/15/2051	1,682,945
404119-CK-3	HCA INC		2.C FE	892,185	900,000	850,077	894,172		821			3.625	3.743	MS	9,606	32,625	08/08/2023	03/15/2032	916,313
404119-CL-1	HCA INC		2.C FE	4,393,826	4,398,000	3,591,675	4,394,460		68			4.625	4.630	MS	59,892	203,408	08/08/2023	03/15/2052	4,499,704
404119-CS-6	HCA INC		2.C FE	689,486	700,000	596,946	690,472		393			4.375	4.494	MS	9,017	30,625	08/08/2023	03/15/2042	715,313
4041A2-AF-1	HBOS PLC		2.A FE	423,623	322,000	339,148	404,811		(9,512)			6.000	2.381	MN	3,220	19,320	12/30/2021	11/01/2033	331,660
404280-BK-4	HSBC HOLDINGS PLC		1.G FE	4,861,799	4,503,000	4,496,703	4,589,433		(70,432)			4.041	2.403	MS	54,590	181,966	12/30/2021	03/13/2028	
404280-CC-1	HSBC HOLDINGS PLC		1.G FE	22,229,715	20,527,000	20,277,501	21,349,990		(228,763)			3.973	2.726	MN	88,350	815,538	01/01/2022	05/22/2030	
404280-DM-8	HSBC HOLDINGS PLC		2.A FE	593,779	436,000	471,340	565,593		(8,884)			6.500	3.400	MS	8,345	28,340	09/16/2022	09/15/2037	450,170
40420I-AA-5	HSBC BANK USA NA		1.F FE	1,066,957	832,000	883,968	1,003,601		(16,590)			5.875	3.178	MN	8,147	48,880	12/30/2021	11/01/2034	856,440
40420I-AB-3	HSBC BANK USA NA		1.F FE	1,251,845	988,000	1,028,460	1,185,801		(17,309)			5.625	3.192	FA	20,995	55,575	12/30/2021	08/15/2035	1,015,788
40420I-AD-9	HSBC BANK USA NA		1.F FE	425,609	276,000	321,934	396,821		(7,508)			7.000	2.935	JJ	8,909	19,320	12/30/2021	01/15/2039	285,660
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC		1.D FE	2,437,644	1,881,000	1,581,493	2,400,003		(9,844)			4.500	3.107	JJ	42,323	84,645	12/30/2021	07/01/2057	
404530-AB-3	HACKENSACK MERIDIAN HEALTH INC		1.D FE	1,018,744	840,000	693,442	999,446		(5,041)			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	6,000,000	5,998,425	6,000,000					4.570	4.567	FA	111,203	274,200	10/26/2018	02/27/2026	6,137,100
406216-AS-0	HALLIBURTON CO		2.A FE	1,938,330	1,500,000	1,717,440	1,937,047		(422)			7.600	5.863	FA	43,067	114,000	01/19/2022	08/15/2096	1,557,000
41652P-AB-5	HARTFORD HEALTHCARE CORP		1.F FE	1,249,225	884,000	886,889	1,200,790		(12,681)			5.746	3.149	AO	12,699	50,795	12/30/2021	04/01/2044	909,397
41652P-AC-3	HARTFORD HEALTHCARE CORP		1.F FE	879,957	900,000	638,929	881,871		504			3.447	3.577	JJ	15,512	31,023	02/04/2022	07/01/2054	
42217K-AX-4	WELLTOWER OP LLC		1.G FE	179,593	125,000	139,255	170,572		(2,367)			6.500	3.341	MS	2,392	8,125	12/30/2021	03/15/2041	
422317-AB-3	HEARST TELEVISION INC		1.C PL	16,232,040	18,000,000	17,956,946	17,714,592		135,539			7.500	8.435	MN	172,500	1,350,000	03/21/2002	11/15/2027	18,675,000
42250P-AB-9	HEALTHPEAK OP LLC		2.A FE	2,154,235	2,080,000	1,927,058	2,122,406		(8,248)			2.875	2.422	JJ	27,574	59,800	12/30/2021	01/15/2031	
423012-AE-3	HEINEKEN NV		2.A FE	95,192	82,000	68,868	93,234		(512)			4.000	2.957	AO	820	3,280	12/30/2021	10/01/2042	83,640
42809H-AD-9	HESS CORP		1.D FE	610,487	496,000	512,478	592,982		(4,640)			5.600	3.879	FA	10,493	27,776	01/01/2022	02/15/2041	509,888
431282-AT-9	HIGHWOODS REALTY LP		2.C FE	6,056,600	6,136,000	5,502,969	6,089,251		8,453			2.600	2.762	FA	66,473	159,536	01/01/2022	02/01/2031	6,215,768
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		1.C FE	8,100,000	8,100,000	6,135,026	8,100,000					3.803	3.803	JJ	142,042	308,043	03/23/2022	07/15/2052	8,254,022
437076-AS-1	HOME DEPOT INC		1.F FE	3,943,779	2,807,000	3,043,935	3,680,935		(68,162)			5.875	2.592	JD	6,871	164,911	01/01/2022	12/16/2036	2,889,456
437076-AU-6	HOME DEPOT INC		1.F FE	370,287	276,000	285,099	353,643		(4,342)			5.400	2.959	MS	4,388	14,904	12/30/2021	09/15/2040	
437076-AV-4	HOME DEPOT INC		1.F FE	15,234,573	14,305,000	15,309,455	15,069,263		(40,251)			5.950	5.375	AO	212,787	851,148	01/01/2022	04/01/2041	14,730,574
437076-BA-9	HOME DEPOT INC		1.F FE	1,878,878	1,582,000	1,371,824	1,834,895		(11,497)			4.200	2.981	AO	16,611	66,444	12/30/2021	04/01/2043	
437076-BD-3	HOME DEPOT INC		1.F FE	768,783	593,000	553,961	744,199		(6,428)			4.875	3.001	FA	10,921	28,909	12/30/2021	02/15/2044	
437076-BF-8	HOME DEPOT INC		1.F FE	1,894,368	1,531,000	1,329,137	1,846,570		(12,480)			4.400	2.957	MS	19,835	67,364	12/30/2021	03/15/2045	
437076-BH-4	HOME DEPOT INC		1.F FE	2,631,160	2,144,000	1,815,322	2,570,707		(15,787)			4.250	2.917	AO	22,780	91,120	12/30/2021	04/01/2046	
437076-BP-6	HOME DEPOT INC		1.F FE	3,036,298	2,749,000	1,916,282	3,015,898		(5,363)			3.500	3.008	MS	28,330	96,215	01/01/2022	09/15/2056	2,797,108
437076-CQ-3	HOME DEPOT INC		1.F FE	11,841,423	12,100,000	8,831,283	11,861,014		5,271			3.625	3.744	AO	92,599	438,625	03/24/2022	04/15/2052	12,319,313
438516-AR-7	HONEYWELL INTERNATIONAL INC		1.F FE	2,048,814	1,508,000	1,602,518	1,916,206		(34,422)			5.700	2.654	MS	25,309	85,956	01/01/2022	03/15/2036	1,550,978
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY		1.E FE	45,520	49,000	29,946	45,846		84			2.667	3.039	AO	327	1,307	12/30/2021	10/01/2050	49,653
444859-BB-7	HUMANA INC		2.B FE	208,480	171,000	147,136	202,893		(1,463)			4.625	3.160	JD	659	7,909	01/01/2022	12/01/2042	174,954
444859-BE-1	HUMANA INC		2.B FE	281,574	220,000	194,153	273,442		(2,132)			4.950	3.184	AO	2,723	10,890	12/30/2021	10/01/2044	
44920U-AV-0	HYUNDAI CAPITAL SERVICES INC		1.G FE	2,205,754	2,200,000	2,246,446	2,204,556		(1,258)			5.125	5.052	FA	45,726	112,750	11/21/2024	02/05/2029	2,256,375
452327-AM-1	ILLUMINA INC		2.B FE	1,853,956	2,063,000	1,872,271	1,933,032		22,036			2.550	3.895	MS	14,321	52,607	03/22/2022	03/23/2031	2,089,303
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	2,097,640	2,300,000	2,120,084	2,147,553		25,874			2.800	4.245	FA	25,223	64,400	11/21/2024	02/10/2031	2,332,200
454889-AQ-9	INDIANA MICHIGAN POWER CO		2.A FE	1,700,148	1,706,000	1,475,526	1,702,097		116			4.550	4.567	MS	22,856	77,623	02/29/2016	03/15/2046	1,744,812
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO		1.G FE	6,930,221	6,975,000	7,432,038	6,950,155		1,597			6.050	6.096	AO	105,497	421,988	10/02/2006	10/01/2036	7,185,994
45605P-BC-1	INDUSTRIAL DPR FUNDING LTD.		2.A FE	4,400,000	4,400,000	4,429,486	4,400,000					5.730	5.721	JAJO	53,225	29,414	08/07/2025	07/15/2032	4,526,060
456837-AM-5	ING GROEP NV		1.G FE	16,577,574	14,490,000	14,668,876	15,377,735		(309,647)			4.550	2.240	AO	162,992	659,295	12/30/2021	10/02/2028	14,819,648
456837-AQ-6	ING GROEP NV		1.G FE	31,629,542	28,417,000	28,291,680	29,928,290		(439,792)			4.050	2.350	AO	262,147	1,150,889	12/30/2021	04/09/2029	28,992,444

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
456837-AW-3	ING GROEP NV		1.G FE	1,629,802	1,601,000	1,473,627	1,618,182		(3,028)			2.727	2.507	AO	10,915	43,659	12/30/2021	04/01/2032	
45685E-AJ-5	VOYA FINANCIAL INC		2.A FE	80,977	60,000	59,568	78,137		(746)			5.700	3.398	JJ	1,577	3,420	12/30/2021	07/15/2043	61,710
458140-AK-6	INTEL CORP		2.B FE	1,444,945	1,128,000	1,000,441	1,394,493		(13,165)			4.800	2.918	AO	13,536	54,144	12/30/2021	10/01/2041	1,155,072
458140-AP-5	INTEL CORP		2.B FE	359,745	300,000	243,225	350,986		(2,285)			4.250	2.967	JD	567	12,750	12/30/2021	12/15/2042	306,375
458140-AT-7	INTEL CORP		2.B FE	2,663,219	2,025,000	1,746,393	2,581,456		(21,352)			4.900	2.998	JJ	41,895	99,225	01/01/2022	07/29/2045	2,074,613
458140-AV-2	INTEL CORP		2.B FE	1,632,317	1,384,000	1,060,965	1,602,152		(7,891)			4.100	3.038	MN	6,620	56,744	12/30/2021	05/19/2046	
458140-AY-6	INTEL CORP		2.B FE	1,405,695	1,186,000	896,530	1,380,473		(6,601)			4.100	3.033	MN	6,754	48,626	12/30/2021	05/11/2047	
458140-BG-4	INTEL CORP		2.B FE	882,067	790,000	562,159	871,878		(2,667)			3.734	3.070	JD	1,885	29,499	12/30/2021	12/08/2047	
458140-CK-4	INTEL CORP		2.B FE	16,640,342	16,648,000	15,567,618	16,641,692		47			5.900	5.903	FA	384,708	982,232	02/07/2023	02/10/2063	17,139,116
458340-AA-7	INTEGRIS BAPTIST MEDICAL CENTER INC		1.G FE	894,936	790,000	572,048	885,057		(2,596)			3.875	3.158	FA	11,565	30,613	12/30/2021	08/15/2050	
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		1.G FE	594,880	494,000	411,381	584,246		(2,786)			4.250	3.106	MS	5,832	20,995	01/01/2022	09/21/2048	504,498
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		1.G FE	211,647	213,000	139,450	211,779		33			3.000	3.033	JD	284	6,390	12/30/2021	06/15/2050	216,195
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	18,276,742	27,532,000	32,597,018	18,290,250		555			7.125	10.728	JD	163,471	1,961,655	10/16/2001	12/01/2096	28,512,828
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	2,302,769	2,025,000	1,696,608	2,261,218		(10,859)			4.000	3.091	JD	2,475	81,000	12/30/2021	06/20/2042	2,065,500
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	452,386	395,000	352,623	441,723		(2,790)			4.150	3.065	MN	2,095	16,393	12/30/2021	05/15/2039	403,196
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	706,174	593,000	478,855	695,117		(2,902)			4.250	3.198	MN	3,220	25,203	12/30/2021	05/15/2049	605,601
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	2,512,828	2,582,000	1,946,707	2,524,917		3,126			2.850	3.041	MN	9,403	73,587	12/30/2021	05/15/2040	2,618,794
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	1,999,620	2,000,000	1,367,826	1,999,697		7			3.430	3.431	FA	27,059	68,600	02/02/2022	02/09/2052	2,034,300
460146-CH-4	INTERNATIONAL PAPER CO		2.B FE	367,267	268,000	277,611	351,681		(4,094)			6.000	3.379	MN	2,055	16,080	12/30/2021	11/15/2041	
460146-CK-7	INTERNATIONAL PAPER CO		2.B FE	146,417	117,000	103,082	142,460		(1,036)			4.800	3.198	JD	250	5,616	12/30/2021	06/15/2044	
460146-CN-1	INTERNATIONAL PAPER CO		2.B FE	129,699	99,000	90,900	126,061		(954)			5.150	3.269	MN	651	5,099	12/30/2021	05/15/2046	
46051M-AF-9	INTERNATIONAL TRANSMISSION CO		1.E FE	389,656	316,000	282,915	379,137		(2,756)			4.625	3.111	FA	5,521	14,615	12/30/2021	08/15/2043	
46188B-AD-4	INVITATION HOMES OPERATING PARTNERSHIP L		2.B FE	5,086,689	5,100,000	4,950,210	5,091,281		1,190			4.150	4.181	AO	44,682	211,650	03/25/2022	04/15/2032	5,205,825
465077-AL-9	ISRAEL ELECTRIC CORP LTD		2.A FE	1,865,500	2,000,000	1,975,631	1,917,478		28,575			4.250	5.976	FA	32,347	85,000	09/26/2024	08/14/2028	2,042,500
46590X-AX-4	JBS USA HOLDING LUX SARL		2.C FE	26,813,471	26,912,000	27,744,388	26,819,877		1,180			6.500	6.527	JD	145,773	1,749,280	08/22/2023	12/01/2052	27,786,640
46625H-QW-3	JPMORGAN CHASE & CO		1.F FE	6,025,054	5,656,000	5,649,417	5,656,000		(94,186)			3.300	1.611	AO	46,662	186,648	12/30/2021	04/01/2026	
46625H-RY-8	JPMORGAN CHASE & CO		1.F FE	2,984,885	2,760,000	2,753,844	2,809,963		(45,111)			3.782	2.084	FA	43,493	104,383	12/30/2021	02/01/2028	
46647P-AJ-5	JPMORGAN CHASE & CO		1.F FE	5,600,000	5,600,000	5,027,459	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.F FE	267,520	230,000	185,032	263,459		(1,063)			3.964	3.048	MN	1,165	9,117	01/01/2022	11/15/2048	
46647P-AN-6	JPMORGAN CHASE & CO		1.F FE	2,050,097	1,780,000	1,417,279	2,021,154		(7,571)			3.897	3.049	JJ	30,444	69,367	12/30/2021	01/23/2049	
46647P-BD-7	JPMORGAN CHASE & CO		1.F FE	15,215,365	13,946,000	13,736,029	14,550,846		(171,864)			3.702	2.346	MN	78,876	516,281	12/30/2021	05/06/2030	
46647P-BE-5	JPMORGAN CHASE & CO		1.E FE	322,755	315,000	298,824	318,952		(986)			2.739	2.390	AO	1,821	8,628	12/30/2021	10/15/2030	
46647P-BJ-4	JPMORGAN CHASE & CO		1.E FE	7,964,067	6,891,000	6,950,897	7,468,012		(128,251)			4.493	2.398	MS	83,423	309,613	12/30/2021	03/24/2031	
46647P-BM-7	JPMORGAN CHASE & CO		1.E FE	10,000,000	10,000,000	7,851,357	10,000,000					3.109	3.287	AO	59,589	310,900	04/15/2020	04/22/2041	10,166,472
46647P-BX-3	JPMORGAN CHASE & CO		1.F FE	20,972,952	21,825,000	19,461,314	21,311,415		93,602			1.953	2.447	FA	174,049	426,242	12/30/2021	02/04/2032	
46647P-CC-8	JPMORGAN CHASE & CO		1.F FE	15,806,157	15,679,000	14,331,420	15,755,358		(13,310)			2.580	2.481	AO	77,533	404,518	01/01/2022	04/22/2032	
46653K-AB-4	JAB HOLDINGS BV		2.B FE	319,569	297,000	203,792	317,586		(523)			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	639,000	636,893	641,459		(7,504)			3.050	1.852	AO	3,357	19,490	12/30/2021	04/29/2026	648,745
476556-CP-8	JERSEY CENTRAL POWER & LIGHT CO		2.A FE	190,098	142,000	155,183	178,953		(2,927)			6.400	3.401	MN	1,161	9,088	12/30/2021	05/15/2036	146,544
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		1.C FE	465,255	384,317	373,705	450,447		(4,014)			4.626	2.598	JJ	8,198	17,779	12/30/2021	01/15/2042	18,747
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	70,501	58,000	52,375	68,596		(503)			5.250	3.686	JD	254	3,045	12/30/2021	12/01/2041	
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	345,712	290,000	257,399	338,380		(1,925)			4.625	3.380	JJ	6,669	13,413	12/30/2021	07/02/2044	
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	5,271,482	5,320,000	4,571,734	5,282,851		1,030			4.500	4.552	FA	90,440	239,400	02/02/2017	02/15/2047	5,439,700
482480-AH-3	KLA CORP		1.F FE	8,319,086	8,325,000	7,663,737	8,318,672		121			5.000	5.005	MS	122,563	416,250	03/20/2019	03/15/2049	8,533,125
482480-AJ-9	KLA CORP		1.F FE	131,928	125,000	86,775	131,246		(179)			3.300	3.003	MS	1,375	4,125	12/30/2021	03/01/2050	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48250A-AA-1	KKR GROUP FINANCE CO III LLC		1.F	251,965	197,000	184,017	244,650		(1,920)			5.125	3.322	JD	841	10,096	12/30/2021	06/01/2044	
48252D-AA-3	KKR GROUP FINANCE CO VII LLC		1.F FE	631,456	593,000	426,144	627,814		(964)			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.F	103,804	100,000	70,309	103,457		(93)			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.F FE	2,692,950	3,000,000	1,990,491	2,716,381		6,299			3.250	3.828	JD	4,333	97,500	02/07/2022	12/15/2051	3,048,750
483050-AD-5	KAISER FOUNDATION HOSPITALS		1.D FE	737,933	603,000	501,561	722,136		(4,124)			4.150	2.882	MN	4,171	25,025	12/30/2021	05/01/2047	
48344F-AB-6	KALLPA GENERACION SA		2.C FE	692,895	700,000	728,210	693,670		775			5.875	6.055	JJ	17,250	20,563	01/27/2025	01/30/2032	720,563
48344F-AC-4	KALLPA GENERACION SA		2.C FE	1,193,808	1,200,000	1,203,600	1,193,954		146			5.500	5.568	MS	20,167		09/04/2025	09/11/2035	1,233,000
485134-BH-2	EVERGY METRO INC		1.F FE	9,244,365	9,300,000	10,095,775	9,270,837		2,102			6.050	6.093	MN	71,894	562,650	05/24/2006	11/15/2035	9,581,325
487836-BQ-0	KELLANOVA		2.A FE	86,245	70,000	61,668	84,334		(501)			4.500	3.127	AO	788	3,220	12/30/2021	04/01/2046	71,575
491674-BG-1	KENTUCKY UTILITIES CO		1.F FE	3,386,370	3,345,000	3,277,334	3,384,378		(2,373)			5.125	4.994	MN	28,572	171,431	12/30/2021	11/01/2040	3,147,643
49337W-AH-3	NATIONAL GRID USA		2.B FE	110,088	93,000	96,458	104,830		(1,391)			5.875	3.847	AO	1,366	5,464	12/30/2021	04/01/2033	95,732
49337W-AJ-9	NATIONAL GRID USA		2.B FE	149,598	121,000	126,700	142,319		(1,917)			5.803	3.551	AO	1,755	7,022	12/30/2021	04/01/2035	124,511
49338C-AA-1	KEYSPAN GAS EAST CORP		2.A FE	135,411	103,000	103,009	130,354		(1,332)			5.819	3.549	AO	1,498	5,994	12/30/2021	04/01/2041	105,997
49338C-AC-7	KEYSPAN GAS EAST CORP		2.A FE	23,916,310	24,000,000	15,987,645	23,923,063		1,753			3.586	3.605	JJ	389,679	860,640	01/13/2022	01/18/2052	24,430,320
494368-BC-6	KIMBERLY-CLARK CORP		1.F FE	653,352	434,000	499,657	605,322		(12,487)			6.625	2.646	FA	11,980	28,753	12/30/2021	08/01/2037	448,376
49446R-AS-8	KIMCO REALTY OP LLC		1.G FE	1,244,415	1,151,000	1,149,742	1,170,416		(19,056)			3.800	2.083	AO	10,935	43,738	12/30/2021	04/01/2027	
49446R-AT-6	KIMCO REALTY OP LLC		1.G FE	101,653	86,000	73,313	99,958		(446)			4.450	3.371	MS	1,276	3,827	12/30/2021	09/01/2047	
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	154,031	110,000	128,055	138,393		(4,087)			7.750	3.137	MS	2,510	8,525	12/30/2021	03/15/2032	114,263
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	274,786	206,000	236,736	254,588		(5,430)			7.300	3.715	FA	5,681	15,038	03/07/2022	08/15/2033	213,519
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	2,374,859	2,025,000	2,206,773	2,308,606		(18,933)			6.500	4.851	FA	54,844	131,625	03/30/2022	02/01/2037	2,090,813
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	156,696	114,000	128,051	148,327		(2,211)			6.950	3.808	JJ	3,653	7,923	12/30/2021	01/15/2038	117,962
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	8,472,310	7,000,000	7,475,628	8,269,996		(56,430)			6.375	4.690	MS	148,750	446,250	03/01/2022	03/01/2041	7,223,125
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	2,475,402	2,456,000	2,420,783	2,478,150		(1,038)			5.625	5.532	MS	46,050	138,150	12/30/2021	09/01/2041	2,525,075
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	1,592,736	1,414,000	1,295,693	1,568,046		(6,652)			5.000	4.072	FA	26,709	70,700	01/19/2022	08/15/2042	
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	109,746	95,000	86,327	107,733		(534)			5.000	3.899	MS	1,583	4,750	12/30/2021	03/01/2043	
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	66,663	55,000	51,964	65,234		(379)			5.400	3.954	MS	990	2,970	12/30/2021	09/01/2044	
49456B-AG-6	KINDER MORGAN INC		2.B FE	67,217	56,000	57,085	64,088		(821)			5.300	3.319	JD	247	2,968	12/30/2021	12/01/2034	
49456B-AH-4	KINDER MORGAN INC		2.B FE	2,532,224	2,078,000	2,009,055	2,480,421		(13,916)			5.550	4.071	JD	9,611	115,329	01/19/2022	06/01/2045	2,135,665
500472-AC-9	KONINKLIJKE PHILIPS NV		2.A FE	388,573	268,000	300,840	364,373		(6,341)			6.875	3.274	MS	5,630	18,425	12/30/2021	03/11/2038	277,213
500769-AE-6	KRAFT HEINZ FOODS CO		2.B FE	8,120,223	6,592,000	6,048,786	7,897,800		(58,452)			5.000	3.414	JD	24,720	329,600	12/30/2021	06/04/2042	6,756,800
501044-CN-9	KROGER CO		2.A FE	2,084,407	1,915,000	1,907,251	2,044,355		(6,508)			5.400	4.729	JJ	47,684	103,410	12/30/2021	07/15/2040	
501044-CR-0	KROGER CO		2.A FE	188,312	150,000	139,863	182,399		(1,551)			5.000	3.241	AO	1,583	7,500	01/01/2022	04/15/2042	153,750
501044-CT-6	KROGER CO		2.A FE	1,155,112	1,065,000	999,091	1,139,234		(2,963)			5.150	4.546	FA	22,853	54,848	01/01/2022	08/01/2043	143,605
501044-DK-4	KROGER CO		2.A FE	7,416,175	7,464,000	6,412,906	7,423,881		1,022			4.650	4.689	JJ	160,041	347,076	10/18/2017	01/15/2048	7,637,538
501044-DM-0	KROGER CO		2.B FE	4,673,397	4,690,000	4,469,698	4,679,716		221			5.400	5.417	JJ	116,781	253,260	01/07/2019	01/15/2049	4,816,630
502175-D@-8	LTC PROPERTIES INC.		2.C YE	1,320,000	1,320,000	1,301,725	1,320,000					4.500	4.500	FMAN	7,425	59,400	02/16/2017	02/16/2032	1,334,850
50220P-AD-5	LSEG FINANCE PLC		1.G FE	11,055,955	11,048,000	10,022,343	11,052,998		(886)			2.500	2.491	AO	65,214	276,200	01/01/2022	04/06/2031	11,186,100
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		2.B FE	269,456	220,000	182,570	262,841		(1,740)			4.875	3.402	MS	3,158	10,725	12/30/2021	03/15/2044	
505597-AD-6	SPIRE INC		2.B FE	192,090	166,000	142,189	188,788		(874)			4.700	3.657	FA	2,947	7,802	12/30/2021	08/15/2044	
512807-AX-6	LAM RESEARCH CORP		1.G FE	4,257,949	4,208,000	2,628,069	4,255,048		(778)			3.125	3.072	JD	5,844	131,500	12/30/2021	06/15/2060	
52107Q-AJ-4	LAZARD GROUP LLC		2.A FE	1,992,668	1,745,000	1,756,262	1,843,312		(38,462)			4.500	2.140	MS	22,249	78,525	12/30/2021	09/19/2028	
524901-AR-6	LEGG MASON INC		1.F FE	1,022,434	752,000	751,532	986,682		(9,379)			5.625	3.313	JJ	19,505	42,300	01/01/2022	01/15/2044	773,150
52532X-AH-8	LEIDOS INC		2.B FE	3,137,700	3,259,000	2,932,260	3,187,269		12,867			2.300	2.764	FA	28,317	74,957	12/30/2021	02/15/2031	3,296,479
53079E-AZ-7	LIBERTY MUTUAL GROUP INC		2.B FE	159,494	113,000	114,505	152,817		(1,761)			6.500	3.623	MN	1,224	7,345	12/30/2021	05/01/2042	116,673
53079E-BF-0	LIBERTY MUTUAL GROUP INC		2.B FE	448,657	366,000	321,862	438,224		(2,746)			4.850	3.408	FA	7,396	17,751	12/30/2021	08/01/2044	374,876

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
53079E-BH-6	LIBERTY MUTUAL GROUP INC		2.B FE	67,106	57,000	42,375	66,131		(256)			4.500	3.481	JD	114	2,565	12/30/2021	06/15/2049	
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		2.B FE	774,534	735,000	543,518	769,600		(873)			3.951	3.657	AO	6,131	29,040	09/27/2019	10/15/2050	
53079E-BK-9	LIBERTY MUTUAL GROUP INC		2.B FE	178,429	164,000	113,634	177,652		(207)			3.950	3.527	MN	828	6,478	12/30/2021	05/15/2060	
53079E-BN-3	LIBERTY MUTUAL GROUP INC		2.B FE	11,641,216	11,667,000	10,894,589	11,643,112		393			5.500	5.515	JD	28,519	641,685	06/01/2022	06/15/2052	11,987,843
532457-BA-5	ELI LILLY AND CO		1.E FE	2,251,661	1,662,000	1,795,665	2,118,777		(34,515)			5.550	2.692	MS	27,160	92,241	12/30/2021	03/15/2037	1,708,121
532457-BC-1	ELI LILLY AND CO		1.E FE	2,127,118	1,543,000	1,682,279	2,004,310		(32,037)			5.950	2.947	MN	11,731	91,809	12/30/2021	11/15/2037	1,588,904
532457-BS-6	ELI LILLY AND CO		1.E FE	1,166,117	988,000	864,216	1,130,010		(9,363)			3.875	2.544	MS	11,273	38,285	12/30/2021	03/15/2039	
532457-BZ-0	ELI LILLY AND CO		1.E FE	56,731	61,000	33,137	56,994		68			2.500	2.797	MS	449	1,525	12/30/2021	09/15/2060	61,763
539439-AQ-2	LLOYDS BANKING GROUP PLC		1.G FE	35,427,149	33,254,000	32,989,587	33,972,898		(376,269)			3.574	2.371	MN	178,275	1,188,498	01/01/2022	11/07/2028	33,551,124
539439-AT-6	LLOYDS BANKING GROUP PLC		1.G FE	15,042,876	13,245,000	13,409,866	13,990,301		(272,285)			4.550	2.327	FA	225,993	602,648	12/30/2021	08/16/2028	13,546,324
53944Y-AD-5	LLOYDS BANKING GROUP PLC		1.G FE	6,030,968	5,577,000	5,568,150	5,673,478		(92,025)			3.750	2.039	JJ	98,759	209,138	12/30/2021	01/11/2027	5,681,569
540424-AS-7	LOEWS CORP		1.G FE	1,239,093	1,147,000	1,146,217	1,147,000		(23,521)			3.750	1.669	AO	10,753	43,013	12/30/2021	04/01/2026	
540424-AT-5	LOEWS CORP		1.G FE	20,029,981	18,880,000	18,062,042	19,491,001		(139,477)			3.200	2.371	MN	77,198	604,160	01/01/2022	05/15/2030	19,182,080
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC		2.C PL	14,770,779	14,770,779	12,098,044	14,770,779					4.490	4.490	JD	333,958	664,164	03/29/2018	06/30/2051	14,936,581
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO		1.F FE	2,120,216	2,041,000	1,994,578	2,109,673		(3,790)			5.125	4.774	MN	13,366	104,601	12/30/2021	11/15/2040	1,688,179
548661-CL-9	LOWE'S COMPANIES INC		2.A FE	247,603	191,000	204,526	234,845		(3,344)			5.800	3.259	AO	2,339	11,078	12/30/2021	10/15/2036	196,539
548661-CP-0	LOWE'S COMPANIES INC		2.A FE	4,360,608	3,136,000	3,548,446	4,107,321		(66,514)			6.650	3.416	MS	61,405	208,544	12/30/2021	09/15/2037	3,240,272
548661-CR-6	LOWE'S COMPANIES INC		2.A FE	86,312	65,000	67,691	82,548		(988)			5.800	3.340	AO	796	3,770	12/30/2021	04/15/2040	
548661-CX-3	LOWE'S COMPANIES INC		2.A FE	105,173	87,000	78,693	102,363		(737)			4.650	3.215	AO	854	4,046	12/30/2021	04/15/2042	
548661-DA-2	LOWE'S COMPANIES INC		2.A FE	270,900	223,000	214,704	264,376		(1,720)			5.000	3.549	MS	3,283	11,150	12/30/2021	09/15/2043	
548661-DE-4	LOWE'S COMPANIES INC		2.A FE	58,319	52,000	42,213	57,507		(214)			4.250	3.461	MS	651	2,210	12/30/2021	09/15/2044	
548661-DJ-3	LOWE'S COMPANIES INC		2.A FE	324,272	273,000	228,528	317,915		(1,668)			4.375	3.220	MS	3,517	11,944	12/30/2021	09/15/2045	
548661-DQ-7	LOWE'S COMPANIES INC		2.A FE	601,518	526,000	415,936	593,024		(2,232)			4.050	3.207	MN	3,432	21,303	01/01/2022	05/03/2047	536,652
548661-EF-0	LOWE'S COMPANIES INC		2.A FE	14,574,683	14,475,000	11,313,524	14,571,724		(1,123)			4.450	4.413	AO	161,034	644,138	03/23/2022	04/01/2062	12,957,019
548661-EJ-2	LOWE'S COMPANIES INC		2.A FE	2,298,436	2,300,000	1,812,086	2,298,685		27			4.250	4.254	AO	24,438	97,750	03/22/2022	04/01/2052	2,348,875
548661-EN-3	LOWE'S COMPANIES INC		2.A FE	6,947,080	7,000,000	6,838,487	6,949,126		391			5.800	5.848	MS	119,544	406,000	09/06/2022	09/15/2062	7,203,000
552676-AV-0	SEKISUI HOUSE US INC		2.C FE	1,910,937	2,100,000	1,410,515	1,918,639		2,059			3.966	4.452	FA	33,546	83,286	01/21/2022	08/06/2061	2,141,643
55336V-AL-4	MPLX LP		2.B FE	4,434,917	4,466,000	3,990,843	4,441,875		612			5.200	5.243	MS	77,411	232,232	02/07/2017	03/01/2047	4,582,116
55336V-AN-0	MPLX LP		2.B FE	15,958,794	15,927,000	13,237,288	15,966,828		(1,709)			4.700	4.677	AO	158,031	748,569	02/22/2021	04/15/2048	13,742,535
55336V-BT-6	MPLX LP		2.B FE	7,335,068	7,410,000	6,228,919	7,339,961		1,427			4.950	5.015	MS	109,020	366,795	09/29/2022	03/14/2052	7,593,398
556079-AD-3	MACQUARIE BANK LTD		2.A FE	7,420,000	7,420,000	6,752,360	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 Z	15,000,000	15,000,000	14,583,596	15,000,000					5.260	5.260	JD	24,108	789,000	11/05/2010	12/20/2040	15,394,500
56501R-AC-0	MANULIFE FINANCIAL CORP		1.F FE	4,926,507	4,503,000	4,503,550	4,520,932		(103,915)			4.150	1.804	MS	60,734	186,875	12/30/2021	03/04/2026	4,596,437
56501R-AD-8	MANULIFE FINANCIAL CORP		1.F FE	273,936	197,000	194,098	264,776		(2,395)			5.375	3.074	MS	3,441	10,589	12/30/2021	03/04/2046	202,294
56585A-AF-9	MARATHON PETROLEUM CORP		2.B FE	444,945	325,000	345,907	425,710		(5,078)			6.500	3.736	MS	7,042	21,125	12/30/2021	03/01/2041	
56585A-AM-4	MARATHON PETROLEUM CORP		2.B FE	75,180	60,000	58,030	73,507		(444)			5.850	4.152	JD	156	3,510	12/30/2021	12/15/2045	
56585A-BE-1	MARATHON PETROLEUM CORP	C	2.B FE	3,567,571	3,618,000	2,911,820	3,574,484		1,107			4.500	4.587	AO	40,703	162,810	05/22/2019	04/01/2048	3,699,405
571676-BC-8	MARS INC		1.F FE	4,972,950	5,000,000	4,980,641	4,973,902		952			5.700	5.737	MN	47,500	181,292	03/05/2025	05/01/2055	5,142,500
57169*-BC-0	MARS INC		1.F	25,000,000	25,000,000	20,723,469	25,000,000					4.450	3.750	MS	290,486	1,073,125	09/09/2016	09/27/2046	25,468,750
571748-BD-3	MARSH & MCLENNAN COMPANIES INC		1.G FE	2,144,686	1,780,000	1,464,198	2,104,718		(10,458)			4.200	3.044	MS	24,920	74,760	12/30/2021	03/01/2048	
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		1.G FE	14,429,716	12,679,000	12,805,461	13,454,621		(251,440)			4.375	2.223	MS	163,330	554,706	12/30/2021	03/15/2029	
571748-BH-4	MARSH & MCLENNAN COMPANIES INC		1.G FE	419,672	340,000	327,323	403,979		(4,095)			4.750	2.962	MS	4,755	16,150	12/30/2021	03/15/2039	
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		1.G FE	1,052,083	790,000	714,507	1,025,037		(7,074)			4.900	3.070	MS	11,398	38,710	12/30/2021	03/15/2049	
571903-AX-1	MARRIOTT INTERNATIONAL INC		2.B FE	247,788	220,000	213,890	239,887		(2,073)			4.500	3.242	AO	2,475	9,900	12/30/2021	10/01/2034	
574599-BR-6	MASCO CORP		2.B FE	153,679	156,000	102,661	153,892		54			3.125	3.204	FA	1,842	4,875	12/30/2021	02/15/2051	158,438

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
575634-AS-9	MASSACHUSETTS ELECTRIC CO		2.A FE	6,504,277	6,451,000	6,763,389	6,482,197		(1,524)			5.900	5.847	MN	48,633	380,609	06/25/2010	11/15/2039	6,641,305
575634-AT-7	MASSACHUSETTS ELECTRIC CO		2.A FE	305,638	281,000	221,650	302,839		(740)			4.004	3.464	FA	4,250	11,251	12/30/2021	08/15/2046	
575634-AU-4	MASSACHUSETTS ELECTRIC CO		2.A FE	1,366,800	1,600,000	1,399,717	1,459,052		25,805			1.729	3.714	MN	2,843	27,664	03/30/2022	11/24/2030	1,613,832
575718-AF-8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		1.A FE	172,102	140,000	96,384	171,863		(62)			3.885	3.128	JJ	2,720	5,439	12/30/2021	07/01/2116	142,720
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	1,084,773	1,016,000	1,014,855	1,019,087		(16,809)			3.400	1.719	MS	10,843	34,544	12/30/2021	03/08/2026	1,033,272
58013M-EC-4	MCDONALD'S CORP		2.A FE	213,203	152,000	168,955	200,344		(3,360)			6.300	3.064	AO	2,022	9,576	12/30/2021	10/15/2037	156,788
58013M-EH-3	MCDONALD'S CORP		2.A FE	142,469	106,000	110,671	135,561		(1,808)			5.700	3.092	FA	2,518	6,042	12/30/2021	02/01/2039	109,021
58013M-EK-6	MCDONALD'S CORP		2.A FE	157,418	126,000	120,979	152,063		(1,400)			4.875	3.097	JJ	2,832	6,143	12/30/2021	07/15/2040	129,071
58013M-EV-2	MCDONALD'S CORP		2.A FE	272,758	223,000	196,724	266,466		(1,649)			4.600	3.216	MN	997	10,258	12/30/2021	05/26/2045	
58013M-EZ-3	MCDONALD'S CORP		2.A FE	229,884	189,000	187,606	219,237		(2,769)			4.700	2.762	JD	543	8,883	01/01/2022	12/09/2035	193,442
58013M-FA-7	MCDONALD'S CORP		2.A FE	1,045,664	820,000	747,277	1,017,975		(7,251)			4.875	3.198	JD	2,443	39,975	12/30/2021	12/09/2045	
58013M-FC-3	MCDONALD'S CORP		2.A FE	252,271	208,000	177,918	247,226		(1,323)			4.450	3.196	MS	3,085	9,256	12/30/2021	03/01/2047	
58013M-FR-0	MCDONALD'S CORP		2.A FE	249,827	208,000	167,607	245,778		(1,062)			4.200	3.112	AO	2,184	8,736	12/30/2021	04/01/2050	
581760-AV-7	MCLAREN HEALTH CARE CORP		1.E FE	6,786,668	6,493,000	5,454,069	6,755,014		(8,287)			4.386	4.090	MN	36,389	284,783	12/30/2021	05/15/2048	5,334,475
582839-AG-1	MEAD JOHNSON NUTRITION CO		1.G FE	554,088	434,000	384,146	537,392		(4,353)			4.600	2.887	JD	1,664	19,964	12/30/2021	06/01/2044	
585055-AY-2	MEDTRONIC INC		1.G FE	1,390,787	1,186,000	1,007,366	1,360,186		(7,988)			4.000	2.888	AO	11,860	47,440	12/30/2021	04/01/2043	
585055-BD-7	MEDTRONIC INC		1.G FE	555,647	539,000	378,513	539,329		(4,260)			4.625	2.957	MS	5,978	20,304	12/30/2021	03/15/2044	
585055-BT-2	MEDTRONIC INC		1.G FE	1,955,519	1,594,000	1,563,355	1,857,457		(25,348)			4.375	2.366	MS	20,534	69,738	01/01/2022	03/15/2035	1,628,869
585055-BU-9	MEDTRONIC INC		1.G FE	4,364,385	3,355,000	3,070,522	4,233,915		(33,996)			4.625	2.845	MS	45,689	155,169	12/30/2021	03/15/2045	3,432,584
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	273,476	217,000	176,127	269,278		(1,096)			4.200	2.969	JJ	4,557	9,114	12/30/2021	07/01/2055	221,557
58933Y-AJ-4	MERCK & CO INC		1.E FE	476,961	399,000	343,249	465,791		(2,915)			4.150	2.915	MN	1,978	16,559	12/30/2021	05/18/2043	407,279
58933Y-AW-5	MERCK & CO INC		1.E FE	712,543	593,000	474,539	699,940		(3,291)			4.000	2.908	MS	7,511	23,720	12/30/2021	03/07/2049	
58933Y-BG-9	MERCK & CO INC		1.E FE	7,456,295	8,000,000	4,649,733	7,484,934		7,531			2.900	3.203	JD	13,533	232,000	01/20/2022	12/10/2061	8,116,000
59023V-AA-8	BANK OF AMERICA CORP		2.A FE	3,156,792	2,024,000	2,457,220	2,933,022		(58,673)			7.750	3.298	MN	20,479	156,860	12/30/2021	05/14/2038	2,102,430
59156R-AM-0	METLIFE INC		1.G FE	530,086	395,000	422,004	494,766		(9,169)			5.700	2.660	JD	1,001	22,515	12/30/2021	06/15/2035	406,258
59156R-AY-4	METLIFE INC		1.G FE	4,952,111	4,001,000	4,201,828	4,799,110		(41,229)			5.875	4.019	FA	94,676	235,059	12/30/2021	02/06/2041	4,118,529
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	1,687,328	1,610,000	1,527,217	1,651,746		(9,203)			2.950	2.309	AO	10,818	47,495	12/30/2021	04/09/2030	1,633,748
594918-BC-7	MICROSOFT CORP		1.A FE	1,317,615	1,162,000	1,095,111	1,272,986		(11,541)			3.500	2.273	FA	15,703	40,670	12/30/2021	02/12/2035	
594918-BE-3	MICROSOFT CORP		1.A FE	2,367,194	1,886,000	1,506,511	2,328,920		(9,988)			4.000	2.801	FA	29,128	75,440	12/30/2021	02/12/2055	
594918-BU-7	MICROSOFT CORP		1.A FE	1,226,295	996,000	782,086	1,209,433		(4,407)			3.950	2.881	FA	15,628	39,342	12/30/2021	08/08/2056	
594918-CE-2	MICROSOFT CORP		1.A FE	252,554	330,000	216,162	258,969		1,444			2.921	4.298	MS	2,785	9,639	03/17/2021	03/17/2052	334,820
595112-BU-6	MICRON TECHNOLOGY INC		2.C FE	5,815,474	6,300,000	4,426,392	5,851,281		9,619			3.477	3.913	MN	36,509	219,051	02/18/2022	11/01/2051	6,409,526
595620-AN-5	MIDAMERICAN ENERGY CO		1.F FE	527,861	434,000	374,773	515,330		(3,278)			4.400	3.055	AO	4,031	19,096	12/30/2021	10/15/2044	
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	420,018	309,000	335,109	393,435		(6,941)			6.125	3.006	AO	4,732	18,926	12/30/2021	04/01/2036	318,463
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	4,622,714	4,650,000	4,464,626	4,630,990		634			5.150	5.185	MN	30,600	239,475	11/05/2013	11/15/2043	4,769,738
60284M-AC-6	MINERA MEXICO SA DE CV		2.A FE	1,391,376	1,400,000	1,446,900	1,392,290		914			5.625	5.733	FA	30,406	39,375	02/05/2025	02/12/2032	1,439,375
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	15,259,635	14,111,000	14,108,822	14,157,385		(282,489)			3.850	1.815	MS	181,091	543,274	01/01/2022	03/01/2026	14,382,637
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,477,572	1,422,000	1,410,420	1,430,532		(12,073)			2.757	1.885	MS	11,761	39,205	01/01/2022	09/13/2026	1,441,602
606822-AN-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,572,531	1,452,000	1,449,108	1,479,796		(23,859)			3.677	1.972	FA	19,131	53,390	12/30/2021	02/22/2027	1,478,695
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	10,849,206	10,167,000	10,081,930	10,366,397		(124,189)			3.287	2.008	JJ	144,815	334,189	12/30/2021	07/25/2027	10,334,095
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	5,630,174	5,084,000	5,089,146	5,283,641		(89,206)			3.961	2.096	MS	66,566	201,377	01/01/2022	03/02/2028	5,184,689
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,411,684	1,186,000	1,121,295	1,366,405		(11,795)			4.286	2.838	JJ	21,886	50,832	12/30/2021	07/26/2038	1,211,416
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	22,302,129	19,924,000	19,993,418	20,919,830		(355,976)			4.050	2.128	MS	246,560	806,922	12/30/2021	09/11/2028	20,327,461
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	258,442	230,000	200,802	253,140		(1,382)			3.751	2.850	JJ	3,906	8,627	12/30/2021	07/18/2039	234,314
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	11,042,724	10,472,000	10,122,827	10,752,911		(75,016)			3.195	2.401	JJ	151,491	334,580	12/30/2021	07/18/2029	10,639,290

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	390,499	388,000	362,627	389,342		(303)			2.559	2.471	FA	3,475	9,929	12/30/2021	02/25/2030	392,964
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	5,676,429	5,857,000	5,317,059	5,756,409		20,686			2.048	2.450	JJ	54,645	119,951	12/30/2021	07/17/2030	5,916,976
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,700,000	1,700,000	1,541,826	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		1.G FE	1,386,033	1,301,000	1,299,169	1,306,705		(20,357)			3.477	1.882	AO	9,927	45,236	12/30/2021	04/12/2026	1,323,618
60687Y-AG-4	MIZUHO FINANCIAL GROUP INC		1.G FE	2,755,126	2,650,000	2,629,563	2,666,162		(22,857)			2.839	1.952	MS	22,570	75,234	01/01/2022	09/13/2026	2,687,617
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC		1.G FE	1,506,285	1,431,000	1,414,182	1,454,317		(13,400)			3.170	2.183	MS	13,861	45,363	01/01/2022	09/11/2027	1,453,681
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC		1.G FE	7,257,597	6,550,000	6,568,629	6,809,513		(115,424)			4.018	2.143	MS	84,802	263,179	12/30/2021	03/05/2028	6,681,590
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		1.G FE	8,072,931	7,244,000	7,264,243	7,592,908		(124,119)			4.254	2.394	MS	94,160	308,160	12/30/2021	09/11/2029	
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC		1.G FE	1,156,570	1,105,000	1,063,202	1,130,398		(6,782)			3.153	2.471	JJ	15,969	34,841	12/30/2021	07/16/2030	
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC		1.G FE	1,508,789	1,465,000	1,391,680	1,487,055		(5,636)			2.869	2.440	MS	12,609	42,031	12/30/2021	09/13/2030	
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC		1.G FE	27,729,195	28,423,000	25,867,530	28,024,332		82,161			2.201	2.531	JJ	297,155	625,590	12/30/2021	07/10/2031	
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC		1.G FE	9,893,412	10,336,000	9,278,733	10,078,209		51,215			1.979	2.548	MS	64,206	204,549	12/30/2021	09/08/2031	
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC		1.G FE	11,697,099	12,057,000	10,707,459	11,825,150		33,073			2.172	2.500	MN	28,370	261,878	12/30/2021	05/22/2032	12,187,939
60871R-AD-2	MOLSON COORS BEVERAGE CO		2.B FE	435,026	363,000	335,175	424,685		(2,731)			5.000	3.613	MN	3,025	18,150	12/30/2021	05/01/2042	372,075
60871R-AH-3	MOLSON COORS BEVERAGE CO		2.B FE	476,638	433,000	347,628	471,696		(1,303)			4.200	3.572	JJ	8,386	18,186	12/30/2021	07/15/2046	
615369-AE-5	MOODY'S CORP		2.A FE	3,502,808	3,452,000	3,342,926	3,494,940		(1,828)			5.250	5.132	JJ	83,567	181,230	12/30/2021	07/15/2044	3,542,615
615369-AQ-8	MOODY'S CORP		2.A FE	2,831,976	2,729,000	2,450,642	2,818,798		(2,235)			4.875	4.638	JD	5,174	133,039	03/04/2019	12/17/2048	
615369-AT-2	MOODY'S CORP		2.A FE	59,036	57,000	38,756	58,841		(52)			3.250	3.058	MN	211	1,853	01/01/2022	05/20/2050	57,926
615369-AX-3	MOODY'S CORP		2.A FE	6,016,909	6,500,000	4,031,617	6,041,198		6,377			3.100	3.444	MN	17,911	201,500	01/18/2022	11/29/2061	6,600,750
617446-8G-7	MORGAN STANLEY		1.G FE	6,664,095	5,857,000	5,889,448	6,222,637		(114,054)			4.431	2.306	JJ	113,902	259,524	12/30/2021	01/23/2030	
617446-8P-7	MORGAN STANLEY		1.E FE	11,250,012	10,336,000	10,042,711	10,829,239		(108,969)			3.622	2.432	AO	93,592	374,370	01/01/2022	04/01/2031	
617446-8X-0	MORGAN STANLEY		1.E FE	4,996,108	5,226,000	4,585,071	5,085,051		24,495			1.928	2.472	AO	17,633	100,757	12/30/2021	04/28/2032	
617446-8Y-8	MORGAN STANLEY		1.E FE	59,094	61,000	38,801	59,268		46			2.802	2.963	JJ	741	1,709	12/30/2021	01/25/2052	
61744Y-AL-2	MORGAN STANLEY		1.G FE	3,525,639	3,520,000	3,172,330	3,503,291		1,001			3.971	4.019	JJ	61,736	139,779	07/19/2017	07/22/2038	3,589,890
61744Y-AP-3	MORGAN STANLEY		1.G FE	9,473,031	8,715,000	8,665,771	8,984,180		(126,162)			3.772	2.231	JJ	143,363	328,730	12/30/2021	01/24/2029	
61744Y-AR-9	MORGAN STANLEY		1.E FE	1,181,035	988,000	929,618	1,141,794		(10,239)			4.457	2.940	AO	8,440	44,035	12/30/2021	04/22/2039	
61746B-CY-0	MORGAN STANLEY		1.G FE	5,541,485	4,648,000	4,710,535	4,769,891		(198,285)			6.250	1.875	FA	114,586	290,500	12/30/2021	08/09/2026	4,793,250
61746B-DZ-6	MORGAN STANLEY		1.G FE	15,916,550	14,728,000	14,725,989	14,749,267		(299,284)			3.875	1.813	JJ	244,137	570,710	01/01/2022	01/27/2026	15,013,355
61746B-EG-7	MORGAN STANLEY		1.G FE	2,588,938	2,076,000	1,792,464	2,530,201		(15,336)			4.375	2.970	JJ	40,114	90,825	12/30/2021	01/22/2047	2,121,413
61747Y-DY-8	MORGAN STANLEY		1.G FE	699,793	573,000	495,897	683,497		(4,255)			4.300	2.968	JJ	10,540	24,639	12/30/2021	01/27/2045	585,320
617482-V9-2	MORGAN STANLEY		1.G FE	2,377,778	1,582,000	1,760,658	2,259,184		(30,988)			6.375	3.061	JJ	43,983	100,853	12/30/2021	07/24/2042	1,632,426
61761J-3R-8	MORGAN STANLEY		1.G FE	993,227	939,000	934,788	946,004		(12,108)			3.125	1.805	JJ	12,553	29,344	01/01/2022	07/27/2026	953,672
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER		1.E FE	5,800,000	5,800,000	4,313,650	5,800,000					3.799	3.799	MN	28,155	220,342	02/15/2022	11/15/2052	5,910,171
628530-BC-0	MYLAN INC		2.C FE	292,750	241,000	207,009	286,039		(1,778)			5.400	3.910	MN	1,157	13,014	12/30/2021	11/29/2043	
62854A-AP-9	UTAH ACQUISITION SUB INC		2.C FE	3,757,445	3,097,000	2,543,695	3,696,255		(19,662)			5.250	3.851	JD	7,226	162,593	09/29/2022	06/15/2046	3,178,296
62878U-2B-7	NBN CO LTD		1.D FE	452,863	451,000	414,263	452,110		(200)			2.625	2.573	MN	1,842	11,839	12/30/2021	05/05/2031	
62912X-AC-8	NGPL PIPECO LLC		2.C FE	1,238,635	920,000	1,067,878	1,169,566		(15,636)			7.768	4.730	JD	3,176	71,466	07/12/2021	12/15/2037	955,733
62944T-AF-2	NVR INC		1.G FE	380,601	367,000	347,362	374,018		(1,708)			3.000	2.479	MN	1,407	11,010	12/30/2021	05/15/2030	
62952E-AE-7	NYU LANGONE HOSPITALS		1.E FE	797,571	686,000	596,776	783,401		(3,692)			4.368	3.342	JJ	14,982	29,964	12/30/2021	07/01/2047	
62954H-AU-2	NXP BV		2.A FE	208,934	208,000	157,703	208,798		(41)			3.250	3.217	MN	939	6,760	05/19/2022	05/11/2041	
62954W-AE-5	NTT FINANCE CORP		1.G FE	3,981,012	3,997,000	3,544,858	3,987,625		1,671			2.065	2.112	AO	20,176	82,538	12/30/2021	04/03/2031	4,038,269
63111X-AB-7	NASDAQ INC		2.A FE	261,196	259,000	179,301	261,000		(55)			3.250	3.203	AO	1,473	8,418	12/30/2021	04/28/2050	
637417-AM-8	NNN REIT INC		2.A FE	75,826	61,000	53,625	74,327		(395)			4.800	3.395	AO	618	2,928	12/30/2021	10/15/2048	
637417-AQ-9	NNN REIT INC		2.A FE	84,610	83,000	58,447	84,471		(37)			3.500	3.394	AO	613	2,905	12/30/2021	04/15/2051	
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.E FE	323,556	261,000	218,957	317,037		(1,704)			4.300	2.990	MS	3,305	11,223	12/30/2021	03/15/2049	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.E FE	3,487,190	3,500,000	3,156,939	3,491,853		1,170			2.750	2.791	AO	20,319	96,250	01/31/2022	04/15/2032	3,548,125
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		2.A FE	970,838	1,000,000	993,262	990,163		5,108			4.125	4.702	AO	8,365	41,250	04/24/2018	10/18/2032	
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC		2.A FE	229,852	183,000	170,767	224,186		(1,495)			5.300	3.641	MN	1,158	9,699	12/30/2021	11/18/2044	187,850
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		1.G FE	183,000	158,000	119,575	180,511		(651)			3.900	3.045	MN	531	6,162	12/30/2021	11/30/2049	
63861V-AE-7	NATIONWIDE BUILDING SOCIETY		1.G FE	1,470,795	1,341,000	1,322,170	1,405,050		(17,050)			3.960	2.543	JJ	24,044	53,104	01/01/2022	07/18/2030	1,367,552
63861V-AF-4	NATIONWIDE BUILDING SOCIETY		1.G FE	4,108,220	4,300,000	4,247,711	4,248,383		43,993			2.972	4.075	FA	47,924	127,796	03/11/2022	02/16/2028	
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		1.G FE	711,120	593,000	504,102	694,199		(4,429)			4.450	3.148	JJ	12,168	26,389	12/30/2021	01/15/2043	606,194
64079*-AB-8	NEPTUNE SNR SECURED NOTES		1.F PL	679,708	617,433	626,177	625,701		(6,445)			6.210	5.274	MJSD	11,167	28,757	12/16/2013	06/30/2027	623,824
64128X-AE-0	NEUBERGER BERMAN GROUP LLC		2.B FE	66,990	57,000	49,533	65,788		(318)			4.875	3.726	AO	587	2,779	12/30/2021	04/15/2045	
64128X-AG-5	NEUBERGER BERMAN GROUP LLC		2.B FE	856,295	772,000	773,185	788,887		(17,364)			4.500	2.167	MS	10,229	34,740	12/30/2021	03/15/2027	
641423-BZ-0	NEVADA POWER CO		1.F FE	1,969,007	1,790,000	1,789,988	1,938,887		(8,122)			5.375	4.533	MS	28,329	96,213	12/30/2021	09/15/2040	1,170,638
645869-G*-3	NEW JERSEY NATURAL GAS CO		1.E	5,000,000	5,000,000	3,322,767	5,000,000					3.130	3.130	JD	435	156,500	04/23/2020	06/30/2050	5,078,250
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C FE	1,414,463	1,171,000	966,005	1,383,622		(8,045)			4.024	2.812	FA	19,634	47,121	12/30/2021	08/01/2045	1,194,561
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C FE	1,215,998	941,000	732,269	1,195,820		(5,260)			4.063	2.748	FA	15,930	38,233	12/30/2021	08/01/2056	960,116
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C FE	1,120,654	936,000	640,287	1,119,556		(299)			3.954	3.278	FA	15,421	37,009	12/30/2021	08/01/2119	
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C FE	44,492	48,000	33,589	45,105		159			2.256	2.761	FA	451	1,083	12/30/2021	08/01/2040	48,541
649757-AA-9	NEW YORK PUBLIC LIBRARY		1.D FE	588,992	474,000	399,166	574,437		(3,794)			4.305	2.878	JJ	10,203	20,406	12/30/2021	07/01/2045	484,203
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	91,700	89,000	60,119	91,436		(71)			3.300	3.133	MS	865	2,937	12/30/2021	09/15/2049	
649840-CS-2	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	2,591,698	2,722,000	2,381,862	2,647,825		14,516			1.950	2.563	AO	13,270	53,079	12/30/2021	10/01/2030	2,748,540
651639-AV-8	NEWMONT CORPORATION		2.A FE	299,220	227,000	226,290	289,677		(2,505)			5.450	3.384	JD	756	12,372	12/30/2021	06/09/2044	
651639-AW-6	NEWMONT CORPORATION		2.A FE	87,812	68,000	73,525	82,670		(1,346)			5.875	3.165	AO	999	3,995	12/30/2021	04/01/2035	69,998
65163L-AD-1	NEWMONT CORPORATION		1.G FE	53,509	43,000	43,502	52,637		(444)			5.750	3.830	MN	316	6,367	12/28/2023	11/15/2041	
65364U-AH-9	NIAGARA MOHAWK POWER CORP		2.A FE	163,737	144,000	135,906	158,047		(1,485)			4.278	2.937	AO	1,540	6,160	01/01/2022	10/01/2034	147,080
65364U-AQ-9	NIAGARA MOHAWK POWER CORP		2.A FE	5,800,000	5,800,000	5,194,685	5,800,000					2.759	2.759	JJ	76,010	160,022	01/05/2022	01/10/2032	5,880,011
65364U-AU-0	NIAGARA MOHAWK POWER CORP		2.A FE	6,922,100	6,900,000	6,680,162	6,921,489		(321)			5.664	5.642	JJ	178,038	390,816	01/11/2024	01/17/2054	7,095,408
654106-AE-3	NIKE INC		1.F FE	360,364	305,000	245,622	353,243		(1,857)			3.875	2.809	MN	1,970	11,819	01/01/2022	11/01/2045	310,909
65473P-AM-7	NISOURCE INC		2.B FE	1,488,233	1,494,000	1,321,636	1,488,606		96			5.000	5.025	JD	3,320	74,700	06/07/2022	06/15/2052	1,531,350
65473Q-AX-1	NISOURCE INC		2.B FE	1,675,901	1,431,000	1,478,313	1,610,672		(8,086)			5.950	4.766	JD	3,784	85,145	03/08/2016	06/15/2041	
65473Q-AZ-6	NISOURCE INC		2.B FE	4,534,167	3,891,000	3,914,108	4,357,023		(19,912)			5.800	4.706	FA	94,033	225,678	07/21/2016	02/01/2042	
655044-AS-4	NOBLE ENERGY INC		1.D FE	8,064,356	7,855,000	8,757,003	8,064,245		(98)			7.250	7.061	FA	237,286	569,488	07/17/2003	08/01/2097	8,139,744
655422-AV-5	GLENCORE CANADA CORP		2.A FE	7,086,363	6,395,000	6,797,717	6,787,055		(31,128)			6.200	5.365	JD	17,622	396,490	01/08/2013	06/15/2035	6,593,245
655844-AQ-1	NORFOLK SOUTHERN CORP		2.A FE	10,207,498	7,520,000	8,493,785	9,111,798		(285,328)			7.250	2.786	FA	205,964	545,200	01/01/2022	02/15/2031	7,792,600
655844-AX-6	NORFOLK SOUTHERN CORP		2.A FE	7,133,979	5,867,000	6,115,174	6,474,424		(170,678)			5.640	2.427	MN	40,443	330,899	12/30/2021	05/17/2029	6,032,449
655844-BH-0	NORFOLK SOUTHERN CORP		2.A FE	231,120	186,000	175,328	224,099		(1,840)			4.837	3.174	AO	2,249	8,997	12/30/2021	10/01/2041	190,498
655844-BN-7	NORFOLK SOUTHERN CORP		2.A FE	79,135	67,000	60,141	77,478		(437)			4.800	3.571	FA	1,215	3,216	12/30/2021	08/15/2043	
655844-BR-8	NORFOLK SOUTHERN CORP		2.A FE	64,554	52,000	45,984	63,022		(401)			4.650	3.185	JJ	1,115	2,418	12/30/2021	01/15/2046	
655844-BX-5	NORFOLK SOUTHERN CORP		2.A FE	75,915	67,000	52,846	74,937		(257)			3.942	3.173	MN	440	2,641	12/30/2021	11/01/2047	
655844-CB-2	NORFOLK SOUTHERN CORP		2.A FE	326,350	251,000	216,618	326,052		(84)			5.100	3.900	FA	5,334	12,801	12/30/2021	08/01/2118	
655844-CC-0	NORFOLK SOUTHERN CORP		2.A FE	121,455	103,000	82,428	119,580		(491)			4.100	3.111	MN	540	4,223	12/30/2021	05/15/2049	
655844-CJ-5	NORFOLK SOUTHERN CORP		2.A FE	72,243	65,000	44,963	72,216		(8)			4.100	3.678	MN	341	2,665	12/30/2021	05/15/2121	
655844-CN-6	NORFOLK SOUTHERN CORP		2.A FE	3,181,184	3,200,000	2,330,190	3,182,713		962			3.700	3.732	MS	34,862	118,400	02/15/2022	03/15/2053	3,259,200
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO		2.A FE	1,334,270	1,348,000	1,632,889	1,337,292		279			7.875	7.960	MN	13,564	106,155	08/30/2004	05/15/2043	1,401,078
662352-AA-1	NORTHWELL HEALTHCARE INC		1.G FE	388,698	323,000	291,803	379,418		(2,443)			4.800	3.426	MN	2,584	15,504	12/30/2021	11/01/2042	330,752
665501-AK-8	NORTHERN NATURAL GAS CO		1.G FE	6,865,829	7,907,000	6,394,335	7,138,344		29,011			4.100	4.963	MS	95,455	324,187	12/11/2013	09/15/2042	8,069,094
665772-BQ-1	NORTHERN STATES POWER CO		1.F FE	2,671,818	2,185,000	2,286,143	2,364,407		(79,678)			6.500	2.572	MS	47,342	142,025	12/30/2021	03/01/2028	2,256,013

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
665772-CA-5	NORTHERN STATES POWER CO		1.F FE	498,190	395,000	402,303	471,754		(6,892)			5.250	2.903	JJ	9,562	20,738	12/30/2021	07/15/2035	405,369
665772-CB-3	NORTHERN STATES POWER CO		1.F FE	855,325	605,000	666,413	795,388		(15,587)			6.250	2.754	JD	3,151	37,813	12/30/2021	06/01/2036	623,906
665772-CC-1	NORTHERN STATES POWER CO		1.F FE	621,896	434,000	477,511	580,723		(10,712)			6.200	2.751	JJ	13,454	26,908	12/30/2021	07/01/2037	447,454
665772-CS-6	NORTHERN STATES POWER CO		1.E FE	4,743,153	5,100,000	3,114,712	4,775,494		8,467			2.600	2.958	JD	11,050	132,600	01/12/2022	06/01/2051	5,166,300
667274-AA-2	NORTHWELL HEALTHCARE INC		1.G FE	2,520,231	2,235,000	1,763,136	2,486,202		(8,944)			3.979	3.209	MN	14,822	88,931	01/01/2022	11/01/2046	2,279,465
667274-AC-8	NORTHWELL HEALTHCARE INC		1.G FE	3,077,201	2,616,000	2,147,949	3,025,384		(13,611)			4.260	3.223	MN	18,574	111,442	12/30/2021	11/01/2047	
667274-AD-6	NORTHWELL HEALTHCARE INC		1.G FE	979,303	890,000	652,921	970,400		(2,346)			3.809	3.246	MN	5,650	33,900	12/30/2021	11/01/2049	
66988A-AH-7	NOVANT HEALTH INC		1.E FE	5,676,935	5,500,000	3,663,490	5,661,283		(4,201)			3.168	3.002	MN	29,040	174,240	01/12/2022	11/01/2051	
66988A-AJ-3	NOVANT HEALTH INC		1.E FE	78,890	74,000	47,510	78,617		(72)			3.318	3.029	MN	409	2,455	01/01/2022	11/01/2061	75,228
67022*-AF-0	NSTAR GAS CO		1.F	3,000,000	3,000,000	1,995,250	3,000,000					3.150	3.150	MN	15,750	94,500	04/21/2020	05/01/2050	3,047,250
670346-AH-8	NUCOR CORP		1.G FE	93,612	65,000	72,795	87,607		(1,566)			6.400	2.922	JD	347	4,160	12/30/2021	12/01/2037	67,080
675553-AA-9	OCHSNER CLINIC FOUNDATION		1.G FE	663,226	474,000	478,393	639,659		(6,191)			5.897	3.377	MN	3,572	27,952	12/30/2021	05/15/2045	
677347-CE-4	OHIO EDISON CO		1.G FE	14,025,888	10,992,000	12,569,838	13,331,021		(183,760)			6.875	4.257	JJ	348,462	755,700	12/30/2021	07/15/2036	11,369,850
677415-CF-6	OHIO POWER CO		2.A FE	1,804,551	1,813,000	1,987,338	1,809,503		373			6.600	6.634	FA	45,204	119,658	02/11/2003	02/15/2033	1,872,829
67755#-AB-8	OHIO STATE ENERGY PARTNERS LLC		1.G PL	25,000,000	25,000,000	22,405,879	25,000,000					4.130	4.130	MJSD	519,118	774,375	05/18/2017	07/06/2037	25,258,125
678858-BH-3	OKLAHOMA GAS AND ELECTRIC CO		1.G FE	1,333,938	988,000	1,076,478	1,265,373		(18,075)			6.450	3.569	FA	26,553	63,726	12/30/2021	02/01/2038	1,019,863
678858-BP-5	OKLAHOMA GAS AND ELECTRIC CO		1.G FE	978,009	819,000	707,657	956,507		(5,646)			4.550	3.291	MS	10,972	37,265	01/01/2022	03/15/2044	837,632
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP		2.B FE	762,840	704,000	703,156	711,605		(13,172)			3.875	1.956	FA	9,472	27,280	12/30/2021	08/26/2026	
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC		2.C FE	961,682	880,000	882,897	897,125		(16,732)			4.500	2.514	AO	9,900	39,600	12/30/2021	04/01/2027	
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC		2.C FE	796,587	723,000	728,662	747,031		(12,908)			4.750	2.833	JJ	15,836	34,343	12/30/2021	01/15/2028	
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	1,371,741	996,000	1,124,290	1,238,718		(34,612)			7.000	2.776	MN	11,620	69,720	12/30/2021	05/01/2032	1,030,860
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LLC	C	1.F FE	3,435,177	3,396,000	3,360,710	3,422,999		(1,207)			5.250	5.172	MS	45,068	178,290	05/31/2011	09/30/2040	3,485,145
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	716,569	593,000	476,054	703,403		(3,441)			4.100	2.956	MN	3,107	24,313	12/30/2021	11/15/2048	
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	63,336	61,000	40,473	63,098		(63)			3.100	2.895	MS	557	1,891	12/30/2021	09/15/2049	
68235P-AF-5	ONE GAS INC		1.G FE	89,556	73,000	64,812	87,280		(597)			4.658	3.195	FA	1,417	3,400	12/30/2021	02/01/2044	
68235P-AG-3	ONE GAS INC		1.G FE	179,418	146,000	124,278	175,964		(907)			4.500	3.206	MN	1,095	6,570	12/30/2021	11/01/2048	
682680-AV-5	ONEOK INC		2.B FE	2,470,776	2,100,000	1,892,073	2,436,444		(9,267)			5.200	4.090	JJ	50,353	109,200	01/21/2022	07/15/2048	
682680-BV-4	ONEOK INC		2.B FE	190,493	160,000	145,132	186,549		(1,023)			5.150	3.853	AO	1,740	8,240	12/30/2021	10/15/2043	161,373
682680-BW-2	ONEOK INC		2.B FE	80,308	77,000	59,429	79,926		(101)			4.200	3.917	MS	952	3,234	12/30/2021	03/15/2045	77,270
682680-CG-6	ONEOK INC		2.B FE	6,374,765	6,350,000	5,957,679	6,375,186		177			5.850	5.824	MN	61,913	409,654	09/12/2024	11/01/2064	
68268N-AC-7	ONEOK PARTNERS LP		2.B FE	103,464	79,000	85,979	98,131		(1,411)			6.650	3.874	AO	1,313	5,254	12/30/2021	10/01/2036	81,627
68268N-AD-5	ONEOK PARTNERS LP		2.B FE	291,870	220,000	242,647	277,697		(3,759)			6.850	4.032	AO	3,181	15,070	12/30/2021	10/15/2037	227,535
68268N-AG-8	ONEOK PARTNERS LP		2.B FE	211,502	167,000	171,208	204,526		(1,854)			6.125	4.067	FA	4,262	10,229	01/01/2022	02/01/2041	172,114
68268N-AM-5	ONEOK PARTNERS LP		2.B FE	188,581	146,000	148,059	183,099		(1,458)			6.200	4.123	MS	2,665	9,052	12/30/2021	09/15/2043	
68389X-AE-5	ORACLE CORP		2.B FE	10,991,663	9,742,000	9,931,683	10,756,992		(64,316)			6.500	5.272	AO	133,682	633,230	12/30/2021	04/15/2038	10,058,615
68389X-AH-8	ORACLE CORP		2.B FE	12,636,908	9,734,000	9,542,372	11,996,739		(125,471)			6.125	3.894	JJ	286,511	596,208	12/30/2021	07/08/2039	10,032,104
68389X-AM-7	ORACLE CORP		2.B FE	4,225,370	3,541,000	3,170,290	4,109,570		(28,786)			5.375	3.911	JJ	87,763	190,329	01/01/2022	07/15/2040	3,636,164
68389X-AV-7	ORACLE CORP		2.B FE	2,667,354	2,413,000	2,182,005	2,593,306		(19,403)			4.300	3.235	JJ	49,862	103,759	12/30/2021	07/08/2034	
68389X-AW-5	ORACLE CORP		2.B FE	2,584,611	2,306,000	1,765,198	2,549,154		(9,358)			4.500	3.693	JJ	49,867	103,770	12/30/2021	07/08/2044	
68389X-BE-4	ORACLE CORP		2.B FE	468,165	500,000	430,909	481,627		1,556			3.900	4.382	MN	2,492	19,500	06/30/2015	05/15/2035	509,750
68389X-BF-1	ORACLE CORP		2.B FE	2,782,175	2,655,000	1,910,357	2,767,203		(4,003)			4.125	3.809	MN	13,994	109,519	12/30/2021	05/15/2045	
68389X-BG-9	ORACLE CORP		2.B FE	5,614,504	5,163,000	3,565,700	5,585,370		(7,807)			4.375	3.900	MN	28,863	225,881	01/01/2022	05/15/2055	5,275,941
68389X-BH-7	ORACLE CORP		2.B FE	1,245,698	1,182,000	987,193	1,230,483		(3,999)			3.850	3.365	JJ	20,984	45,507	12/30/2021	07/15/2036	
68389X-BJ-3	ORACLE CORP		2.B FE	6,338,150	6,144,000	4,258,964	6,316,840		(5,672)			4.000	3.798	JJ	113,323	245,760	12/30/2021	07/15/2046	
68389X-BP-9	ORACLE CORP		2.B FE	907,226	875,000	706,424	900,446		(1,796)			3.800	3.488	MN	4,249	33,250	12/30/2021	11/15/2037	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68389X-BQ-7	ORACLE CORP		2.B FE	637,904	621,000	426,436	636,230		(454)			4.000	3.831	MN	3,174	24,840	12/30/2021	11/15/2047	
68389X-BW-4	ORACLE CORP		2.B FE	698,229	700,000	519,146	698,574		75			3.600	3.618	AO	6,300	25,200	12/30/2021	04/01/2040	712,600
68389X-BX-2	ORACLE CORP		2.B FE	19,021,519	18,791,000	11,705,116	18,999,165		(5,830)			3.600	3.529	AO	169,119	676,476	12/30/2021	04/01/2050	5,060,478
68389X-BY-0	ORACLE CORP		2.B FE	9,080,935	9,278,000	5,669,307	9,091,417		2,536			3.850	3.958	AO	89,301	357,203	01/01/2022	04/01/2060	9,456,602
686514-AF-7	ORLANDO HEALTH INC		1.E FE	1,097,677	931,000	756,355	1,080,113		(4,605)			4.089	3.088	AO	9,517	38,069	01/01/2022	10/01/2048	950,034
68666U-AA-3	ORLEN SA		2.A FE	1,478,325	1,500,000	1,581,111	1,479,817		1,492			6.000	6.196	JJ	37,750	45,000	01/23/2025	01/30/2035	1,545,000
68902V-AL-1	OTIS WORLDWIDE CORP		2.B FE	1,770,702	1,739,000	1,365,848	1,764,940		(1,524)			3.112	2.978	FA	20,444	54,118	12/30/2021	02/15/2040	
693304-AH-0	PECO ENERGY CO		1.F FE	883,214	632,000	683,277	824,431		(15,271)			5.950	2.672	AO	9,401	37,604	12/30/2021	10/01/2036	650,802
693304-AS-6	PECO ENERGY CO		1.F FE	440,350	369,000	309,173	430,709		(2,520)			4.150	2.957	AO	3,828	15,314	12/30/2021	10/01/2044	
693304-AV-9	PECO ENERGY CO		1.F FE	11,091,200	10,000,000	7,627,856	10,970,122		(32,055)			3.700	3.074	MS	108,944	370,000	01/12/2022	09/15/2047	
693304-AW-7	PECO ENERGY CO		1.F FE	1,139,964	988,000	775,216	1,123,299		(4,363)			3.900	3.033	MS	12,844	38,532	12/30/2021	03/01/2048	
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC		1.G FE	10,613,843	9,780,000	9,619,014	10,156,470		(117,847)			3.450	2.143	AO	63,733	337,410	12/30/2021	04/23/2029	
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		1.G FE	1,813,320	2,000,000	1,804,323	1,875,851		17,379			2.307	3.410	AO	8,715	46,140	03/25/2022	04/23/2032	2,011,535
693506-BE-6	PPG INDUSTRIES INC		2.A FE	353,769	276,000	278,319	341,201		(3,306)			5.500	3.455	MN	1,940	15,180	12/30/2021	11/15/2040	283,590
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	1,510,833	1,464,000	1,604,917	1,495,009		(1,476)			6.250	6.017	MN	11,692	91,500	06/08/2009	05/15/2039	1,509,750
69351U-AN-3	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	446,044	375,000	361,292	422,807		(2,269)			5.200	4.059	JJ	8,992	19,500	02/19/2013	07/15/2041	
69351U-AS-2	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	919,157	790,000	660,292	901,604		(4,589)			4.125	3.094	JD	1,448	32,588	12/30/2021	06/15/2044	
693627-AY-7	DUKE ENERGY INDIANA LLC		2.A FE	204,595	152,000	164,515	191,498		(3,420)			6.120	3.031	AO	1,964	9,302	12/30/2021	10/15/2035	156,651
69377F-AC-0	PT FREEPORT INDONESIA		2.C FE	3,235,000	3,306,000	3,361,379	3,236,727		986			6.200	6.364	AO	43,841	204,972	05/29/2024	04/14/2052	3,408,486
694308-GY-7	PACIFIC GAS AND ELECTRIC CO		2.A FE	3,379,288	3,390,000	2,816,282	3,380,866		384			4.500	4.524	JD	6,780	152,550	12/30/2021	12/15/2041	3,466,275
694308-HA-8	PACIFIC GAS AND ELECTRIC CO		2.A FE	540,324	608,000	460,037	548,959		2,326			3.750	4.592	FA	8,613	22,800	01/19/2022	08/15/2042	619,400
694308-HL-4	PACIFIC GAS AND ELECTRIC CO		2.A FE	2,267,575	2,500,000	1,983,080	2,290,689		6,392			4.300	4.982	MS	31,653	107,500	03/01/2022	03/15/2045	2,553,750
694308-HN-0	PACIFIC GAS AND ELECTRIC CO		2.A FE	88,979	100,000	78,279	89,986		280			4.250	5.046	MS	1,251	4,250	03/07/2022	03/15/2046	102,125
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		2.A FE	852,350	1,000,000	749,003	865,270		3,566			4.000	5.051	JD	3,333	40,000	02/23/2022	12/01/2046	1,020,000
694308-HY-6	PACIFIC GAS AND ELECTRIC CO		2.A FE	5,022,900	6,000,000	4,466,929	5,101,383		21,898			3.950	5.092	JD	19,750	237,000	03/21/2022	12/01/2047	6,118,500
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO		2.A FE	1,008,452	1,127,000	759,937	1,017,859		2,510			3.500	4.130	FA	16,435	39,445	01/14/2022	08/01/2050	1,146,723
694308-JM-0	PACIFIC GAS AND ELECTRIC CO		2.A FE	7,065,836	6,700,000	6,671,216	6,897,905		(45,051)			4.550	3.748	JJ	152,425	304,850	01/21/2022	07/01/2030	
694308-JN-8	PACIFIC GAS AND ELECTRIC CO		2.A FE	12,807,803	12,212,758	10,322,616	12,762,465		(12,322)			4.950	4.637	JJ	302,266	604,532	01/19/2022	07/01/2050	
694308-JT-5	PACIFIC GAS AND ELECTRIC CO		2.A FE	7,592,244	8,393,000	7,809,588	7,883,136		81,385			3.250	4.528	JD	22,731	272,773	03/16/2022	06/01/2031	8,529,386
694308-JW-8	PACIFIC GAS AND ELECTRIC CO		2.A FE	751,648	754,000	731,109	753,059		364			3.000	3.053	JD	1,005	22,620	12/30/2021	06/15/2028	765,310
694308-KC-0	PACIFIC GAS AND ELECTRIC CO		2.A FE	711,791	700,000	682,943	707,765		(1,134)			4.400	4.187	MS	10,267	30,800	03/07/2022	03/01/2032	715,400
694308-KD-8	PACIFIC GAS AND ELECTRIC CO		2.A FE	398,552	400,000	348,759	398,677		23			5.250	5.273	MS	7,000	21,000	02/16/2022	03/01/2052	410,500
695114-BX-5	PACIFICORP		2.A FE	891,521	690,000	713,848	835,877		(14,559)			5.900	3.088	FA	15,379	40,710	12/30/2021	08/15/2034	710,355
695114-BZ-0	PACIFICORP	C	2.A FE	6,949,890	6,975,000	6,964,211	6,962,833		971			5.250	5.274	JD	16,275	366,188	06/08/2005	06/15/2035	7,158,094
695114-CB-2	PACIFICORP		2.A FE	531,816	395,000	409,261	500,228		(8,271)			6.100	3.124	FA	10,040	24,095	12/30/2021	08/01/2036	407,048
695114-CL-0	PACIFICORP		2.A FE	527,427	387,000	393,466	500,946		(6,936)			6.000	3.217	JJ	10,707	23,220	01/01/2022	01/15/2039	398,610
698525-AA-0	PANOCHE ENERGY CENTER LLC		4.A FE	2,700,077	2,700,077	2,335,567	2,652,495		8,443			6.885	7.810	FA	62,483	195,831	01/24/2008	07/31/2029	256,796
70109H-AJ-4	PARKER-HANNIFIN CORP		2.A FE	79,344	58,000	64,045	75,135		(1,104)			6.250	3.318	MN	463	3,625	12/30/2021	05/15/2038	59,813
701885-AJ-4	PIONEER PE HOLDING LLC		1.D FE	585,000	585,000	577,581	585,000					4.125	4.124	FA	9,116	24,131	02/12/2020	02/15/2028	597,066
70213H-AD-0	MASS GENERAL BRIGHAM INC		1.D FE	2,000,113	1,740,000	1,340,540	1,971,733		(7,404)			3.765	2.939	JJ	32,756	65,511	12/30/2021	07/01/2048	
70462G-AA-6	PEACEHEALTH		1.G FE	473,669	356,000	307,150	461,145		(3,271)			4.787	2.970	MN	2,178	17,042	12/30/2021	11/15/2048	
709599-AX-2	PENSKE TRUCK LEASING CO LP		2.B FE	1,615,020	1,467,000	1,467,126	1,497,749		(30,188)			4.200	2.067	AO	15,404	61,614	12/30/2021	04/01/2027	
713291-AH-5	PEPCO HOLDINGS LLC		2.B FE	96,625	70,000	80,365	87,634		(2,356)			7.450	3.198	FA	1,970	5,215	12/30/2021	08/15/2032	72,608
71338Q-AB-2	PEPPERDINE UNIVERSITY		1.D FE	1,032,328	845,000	629,264	1,018,768		(3,244)			3.948	2.949	JD	2,780	33,361	12/30/2021	12/01/2057	861,680
71338Q-AC-0	PEPPERDINE UNIVERSITY		1.D FE	61,985	59,000	37,363	61,805		(48)			3.301	3.072	JD	162	1,948	12/30/2021	12/01/2059	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
713448-BP-2	PEPSICO INC		1.E FE	1,770,450	1,266,000	1,327,493	1,678,546		(23,888)			5.500	2.696	JJ	32,107	69,630	12/30/2021	01/15/2040	1,300,815
713448-BS-6	PEPSICO INC		1.E FE	651,659	499,000	486,418	625,507		(6,809)			4.875	2.778	MN	4,054	24,326	12/30/2021	11/01/2040	511,163
713448-DD-7	PEPSICO INC		1.E FE	3,039,749	2,350,000	2,075,654	2,952,760		(22,643)			4.450	2.759	AO	22,367	104,575	12/30/2021	04/14/2046	
713448-DP-0	PEPSICO INC		1.E FE	61,078	55,000	41,495	60,338		(193)			3.450	2.818	AO	448	1,898	12/30/2021	10/06/2046	
713448-EH-7	PEPSICO INC		1.E FE	271,456	207,000	219,229	254,527		(4,400)			5.500	2.709	MN	1,455	11,385	12/30/2021	05/15/2035	212,693
714264-AK-4	PERNOD RICARD SA		2.A FE	393,974	293,000	283,694	378,541		(4,039)			5.500	3.165	JJ	7,431	16,115	12/30/2021	01/15/2042	301,058
714295-AA-0	PERRIGO FINANCE UNLIMITED CO		4.A FE	1,086,753	1,103,000	879,307	1,088,487		451			4.900	5.008	JD	2,402	54,047	12/30/2021	12/15/2044	1,130,024
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		4.A FE	9,757,740	9,651,000	9,336,237	9,710,967		(12,563)			5.150	4.488	JD	22,090	472,899	12/30/2021	06/15/2030	
71568Q-AH-0	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		2.B FE	3,206,475	3,300,000	3,385,510	3,208,071		1,549			6.250	6.484	JJ	89,375	128,125	04/08/2025	01/25/2049	3,403,125
71644E-AJ-1	SUNCOR ENERGY INC		2.A FE	83,380	60,000	66,252	78,865		(1,190)			6.800	3.623	MN	521	4,080	12/30/2021	05/15/2038	62,040
716743-AW-9	PETRONAS CAPITAL LTD		1.G FE	3,010,890	3,000,000	3,119,898	3,010,449		(441)			5.340	5.291	AO	39,160	80,100	06/04/2025	04/03/2035	3,080,100
717081-CY-7	PFIZER INC		1.F FE	21,433,476	18,646,000	22,228,232	20,899,754		(139,720)			7.200	5.741	MS	395,295	1,342,512	12/30/2021	03/15/2039	19,317,256
717081-DK-6	PFIZER INC		1.F FE	247,584	201,000	178,990	241,344		(1,630)			4.400	2.974	MN	1,130	8,844	12/30/2021	05/15/2044	205,422
717081-DT-7	PFIZER INC		1.F FE	2,091,450	1,500,000	1,555,563	1,987,590		(27,597)			5.600	2.808	MS	24,733	84,000	01/01/2022	09/15/2040	1,542,000
717081-EC-3	PFIZER INC		1.F FE	609,542	514,000	482,090	587,334		(5,753)			4.000	2.503	JD	914	20,560	12/30/2021	12/15/2036	524,280
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		1.G FE	3,660,276	2,626,000	2,926,395	3,455,460		(53,676)			6.375	3.253	MN	20,926	167,408	01/01/2022	05/16/2038	2,709,704
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC		1.G FE	481,628	432,000	384,652	474,241		(1,951)			4.375	3.563	MN	2,415	18,900	12/30/2021	11/15/2041	441,450
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC		1.G FE	6,725,771	7,064,000	6,314,099	6,829,016		8,839			4.500	4.790	MS	89,183	317,880	12/30/2021	03/20/2042	7,222,940
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC		1.G FE	3,839,280	4,082,000	3,364,031	3,909,117		6,511			3.875	4.219	FA	57,120	158,178	12/30/2021	08/21/2042	4,161,089
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC		1.G FE	6,265,927	6,718,000	5,689,523	6,392,304		11,889			4.125	4.528	MS	90,063	277,118	12/30/2021	03/04/2043	6,856,559
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		1.G FE	7,725,520	7,686,000	7,088,080	7,731,916		(2,193)			4.875	4.817	MN	47,877	374,693	12/30/2021	11/15/2043	7,873,346
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC		1.G FE	2,601,329	2,302,000	1,957,983	2,564,295		(9,763)			4.250	3.425	MN	13,860	97,835	12/30/2021	11/10/2044	2,350,918
718546-AH-7	PHILLIPS 66		2.A FE	549,781	403,000	407,340	528,231		(5,663)			5.875	3.383	MN	3,946	23,676	01/01/2022	05/01/2042	414,838
71951Q-AB-8	DOC DR LLC		2.A FE	1,983,838	1,819,000	1,808,674	1,872,242		(28,828)			3.950	2.272	JJ	33,131	71,851	12/30/2021	01/15/2028	
72014T-AE-9	PIEDMONT HEALTHCARE INC		1.D FE	1,062,314	1,100,000	695,870	1,065,574		859			2.864	3.039	JJ	15,752	31,504	01/13/2022	01/01/2052	1,115,752
720186-AH-8	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	1,832,676	1,651,000	1,566,760	1,780,262		(13,682)			4.100	3.016	MS	22,564	67,691	12/30/2021	09/18/2034	
72284L-AA-7	PINE STREET TRUST II		2.A FE	191,362	146,000	136,439	187,050		(1,141)			5.568	3.719	FA	3,071	8,129	12/30/2021	02/15/2049	
723787-AB-3	PIONEER NATURAL RESOURCES CO		1.D FE	1,838,870	1,467,000	1,556,318	1,599,043		(62,265)			7.200	2.634	JJ	48,704	105,624	12/30/2021	01/15/2028	1,519,812
723787-AQ-0	PIONEER NATURAL RESOURCES CO		1.D FE	4,927,416	5,200,000	4,709,599	5,046,551		30,875			1.900	2.581	FA	37,324	98,800	01/01/2022	08/15/2030	5,249,400
725906-AH-4	BARRICK MINING CORP		2.A FE	5,289,274	5,124,000	5,487,154	5,192,301		(7,565)			6.375	6.139	MS	108,885	326,655	08/26/2003	03/01/2033	5,287,328
725906-AN-1	BARRICK MINING CORP		2.A FE	222,655	164,000	181,128	208,192		(3,787)			6.450	3.218	AO	2,233	10,578	12/30/2021	10/15/2035	169,289
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	336,487	275,000	303,658	323,167		(3,563)			6.700	4.561	MN	2,354	18,425	12/30/2021	05/15/2036	284,213
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	373,494	290,000	315,076	355,959		(4,650)			6.650	4.071	JJ	8,893	19,285	12/30/2021	01/15/2037	299,643
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	137,383	125,000	114,168	135,681		(455)			5.150	4.398	JD	536	6,438	12/30/2021	06/01/2042	
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	141,945	142,000	115,893	141,960		2			4.300	4.302	JJ	2,561	6,106	01/01/2022	01/31/2043	145,053
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	350,062	331,000	281,648	347,779		(610)			4.700	4.292	JD	691	15,557	12/30/2021	06/15/2044	
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	244,808	227,000	198,545	242,796		(542)			4.900	4.351	FA	4,202	11,123	12/30/2021	02/15/2045	
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	3,974,646	3,814,000	3,702,168	3,904,022		(18,492)			3.800	3.227	MS	42,674	144,932	01/01/2022	09/15/2030	3,886,466
72650T-AA-6	PLAINS END FINANCING LLC		3.A FE	1,994,231	1,965,170	1,967,146	1,971,694		(2,442)			6.010	5.786	JAJO	24,934	118,107	06/26/2014	04/15/2028	229,538
740189-AN-5	PRECISION CASTPARTS CORP		1.C FE	1,804,941	1,549,000	1,508,651	1,735,033		(18,156)			4.200	2.682	JD	2,891	65,058	12/30/2021	06/15/2035	
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	666,909	635,000	633,109	637,255		(7,598)			3.000	1.781	AO	3,863	19,050	12/30/2021	04/18/2026	644,525
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	5,840,784	6,201,000	5,452,325	5,998,858		40,761			1.500	2.241	FA	32,039	93,015	12/30/2021	08/27/2030	6,247,508
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I		1.E FE	1,750,388	1,290,000	1,364,860	1,609,368		(36,575)			6.125	2.593	AO	16,680	79,013	12/30/2021	10/15/2033	1,329,506
743263-AE-5	PROGRESS ENERGY INC		2.B FE	23,277,531	16,687,000	19,101,537	20,604,850		(695,422)			7.750	2.830	MS	431,081	1,293,243	12/30/2021	03/01/2031	17,333,621
743315-AL-7	PROGRESSIVE CORP		1.F FE	1,727,496	1,264,000	1,397,343	1,571,387		(40,389)			6.250	2.411	JD	6,583	79,000	01/01/2022	12/01/2032	1,303,500

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
743315-AP-8	PROGRESSIVE CORP		1.F FE	1,198,316	988,000	857,642	1,170,205		(7,349)			4.350	3.030	AO	7,879	42,978	12/30/2021	04/25/2044	1,009,489
743315-AQ-6	PROGRESSIVE CORP		1.F FE	67,781	61,000	47,895	66,916		(226)			3.700	3.027	JJ	972	2,257	12/30/2021	01/26/2045	62,129
74340X-BP-5	PROLOGIS LP		1.F FE	72,519	71,000	46,841	72,370		(40)			3.000	2.887	AO	450	2,130	12/30/2021	04/15/2050	
74340X-BV-2	PROLOGIS LP		1.F FE	249,567	236,000	234,000	240,841		(2,759)			3.375	2.143	JD	354	7,965	10/06/2022	12/15/2027	
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	9,805,331	10,335,000	9,132,944	10,035,326		59,322			1.737	2.391	MS	49,866	179,519	12/30/2021	09/21/2030	10,424,759
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	4,702,521	4,823,000	4,574,068	4,774,415		18,571			1.900	2.315	JJ	44,546	91,637	12/30/2021	07/06/2028	4,868,819
743756-AB-4	PROVIDENCE HEALTH & SERVICES		1.F FE	683,211	651,000	645,274	654,674		(7,298)			2.746	1.603	AO	4,469	17,876	12/30/2021	10/01/2026	
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH		1.F FE	920,066	790,000	612,554	905,624		(3,776)			3.930	3.002	AO	7,762	31,047	12/30/2021	10/01/2048	
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH		1.F FE	417,065	403,000	378,979	409,825		(1,863)			2.532	2.028	AO	2,551	10,204	01/01/2022	10/01/2029	408,102
744320-BA-9	PRUDENTIAL FINANCIAL INC		1.G FE	318,899	276,000	213,710	314,657		(1,110)			3.935	3.091	JD	724	10,861	12/30/2021	12/07/2049	
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		1.G FE	1,168,708	871,000	923,033	1,100,972		(17,640)			5.700	2.873	JD	2,344	49,647	12/30/2021	12/14/2036	895,824
74432Q-BD-6	PRUDENTIAL FINANCIAL INC		1.G FE	1,990,552	1,383,000	1,575,775	1,864,553		(32,940)			6.625	3.106	JD	7,635	91,624	12/30/2021	12/01/2037	1,428,812
74432Q-BN-4	PRUDENTIAL FINANCIAL INC		1.G FE	940,634	634,000	722,431	888,295		(13,682)			6.625	3.152	JD	1,167	42,003	12/30/2021	06/21/2040	655,001
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC		1.G FE	1,742,279	1,262,000	1,343,033	1,664,553		(20,433)			6.200	3.441	MN	9,998	78,244	12/30/2021	11/15/2040	1,301,122
74432Q-BS-3	PRUDENTIAL FINANCIAL INC		1.G FE	582,833	446,000	442,189	561,457		(5,621)			5.625	3.441	MN	3,415	25,088	12/30/2021	05/12/2041	458,544
74432Q-BU-8	PRUDENTIAL FINANCIAL INC		1.G FE	615,399	474,000	480,062	594,522		(5,510)			5.800	3.672	MN	3,437	27,492	12/30/2021	11/16/2041	487,746
74432Q-BY-0	PRUDENTIAL FINANCIAL INC		1.G FE	2,341,996	1,963,000	1,868,008	2,293,024		(12,974)			5.100	3.784	FA	37,820	100,113	12/30/2021	08/15/2043	2,013,057
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		1.G FE	626,317	556,000	414,943	619,782		(1,714)			3.700	3.036	MS	6,172	20,572	01/01/2022	03/13/2051	566,286
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO		1.F FE	377,103	261,000	284,780	351,952		(6,538)			6.250	2.739	MS	5,438	16,313	01/01/2022	09/01/2037	269,156
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO		1.F FE	2,301,390	2,088,000	2,325,654	2,260,758		(11,404)			6.500	5.489	FA	56,550	135,720	12/30/2021	08/01/2038	2,155,860
74448W-AA-2	PERTAMINA HULU ENERGI PT		2.B FE	1,400,000	1,400,000	1,427,208	1,400,000					5.250	5.250	MN	8,167	36,750	05/14/2025	05/21/2030	1,436,750
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		1.E FE	5,466,210	5,477,000	4,915,674	5,470,543		1,102			2.200	2.223	JD	5,355	120,494	12/30/2021	06/15/2031	5,537,247
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	5,942,223	5,961,000	6,141,577	5,951,731		735			5.250	5.271	JJ	156,476	312,953	06/22/2005	07/01/2035	6,117,476
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	779,837	593,000	601,235	746,270		(8,778)			5.375	3.068	MN	5,312	31,874	12/30/2021	11/01/2039	608,937
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	423,168	316,000	323,644	404,339		(4,920)			5.500	3.054	MS	5,793	17,380	12/30/2021	03/01/2040	324,690
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,573,585	2,300,000	1,813,832	2,540,404		(8,777)			3.800	3.087	MS	29,133	87,400	01/12/2022	03/01/2046	
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	7,425,668	6,800,000	5,102,586	7,357,078		(18,155)			3.600	3.075	JD	20,400	244,800	01/12/2022	12/01/2047	
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	5,196,932	5,200,000	4,858,111	5,197,425		43			5.125	5.128	MS	78,469	266,500	03/23/2023	03/15/2053	5,333,250
747525-AJ-2	QUALCOMM INC		1.F FE	2,451,500	1,977,000	1,985,180	2,319,759		(34,118)			4.650	2.465	MN	10,470	91,931	12/30/2021	05/20/2035	
747525-AK-9	QUALCOMM INC		1.F FE	3,878,694	2,947,000	2,696,678	3,756,710		(31,814)			4.800	2.900	MN	16,110	141,456	12/30/2021	05/20/2045	
747525-AV-5	QUALCOMM INC		1.F FE	2,010,157	1,617,000	1,357,673	1,964,432		(11,934)			4.300	2.919	MN	7,919	69,531	01/01/2022	05/20/2047	1,651,766
747525-BT-9	QUALCOMM INC		1.F FE	1,588,890	1,500,000	1,578,715	1,586,210		(1,360)			6.000	5.585	MN	10,250	90,000	11/20/2023	05/20/2053	
74977R-DP-6	COOPERATIEVE RABOBANK UA		1.G FE	16,170,731	16,200,000	15,338,331	16,179,712		2,386			3.758	3.778	AO	143,744	608,796	04/04/2022	04/06/2033	16,504,398
749983-AB-8	RWE FINANCE US LLC		2.B FE	4,992,600	5,000,000	5,131,163	4,992,754		92			6.250	6.261	AO	65,104	312,500	04/11/2024	04/16/2054	5,156,250
75102X-AC-0	RAIZEN FUELS FINANCE SA		2.C FE	1,445,205	1,500,000	1,143,750	1,445,752		547			6.950	7.253	MS	33,592	104,250	02/20/2025	03/05/2054	1,552,125
75102X-AF-3	RAIZEN FUELS FINANCE SA		2.C FE	689,226	700,000	588,000	689,755		529			6.250	6.527	JJ	21,024		09/17/2025	07/08/2032	721,875
754730-AF-6	RAYMOND JAMES FINANCIAL INC		1.G FE	137,778	109,000	99,668	134,535		(852)			4.950	3.361	JJ	2,488	5,396	12/30/2021	07/15/2046	111,698
755111-BU-4	RAYTHEON CO		2.A FE	495,401	395,000	382,013	478,568		(4,402)			4.875	3.082	AO	4,065	19,256	12/30/2021	10/15/2040	404,628
75513E-CK-5	RTX CORP		2.A FE	1,623,144	1,349,000	1,143,168	1,592,012		(8,163)			4.350	3.161	AO	12,388	58,682	12/30/2021	04/15/2047	
756109-AR-5	REALTY INCOME CORP		1.G FE	3,844,605	3,486,000	3,489,444	3,529,794		(80,635)			4.125	1.760	AO	30,357	143,798	12/30/2021	10/15/2026	
756109-AT-1	REALTY INCOME CORP		1.G FE	275,547	217,000	191,527	268,797		(1,766)			4.650	3.082	MS	2,971	10,091	12/30/2021	03/15/2047	
756109-AU-8	REALTY INCOME CORP		1.G FE	852,631	784,000	778,880	806,066		(11,988)			3.650	2.040	JJ	13,195	28,616	12/30/2021	01/15/2028	
756109-BA-1	REALTY INCOME CORP		1.G FE	8,543,919	9,146,000	7,592,197	8,740,690		50,819			1.800	2.476	MS	48,474	164,628	12/30/2021	03/15/2033	9,228,314
756109-BF-0	REALTY INCOME CORP		1.G FE	1,209,940	1,076,000	1,078,671	1,081,455		(32,938)			4.875	1.768	JD	4,371	52,455	12/30/2021	06/01/2026	
756109-BG-8	REALTY INCOME CORP		1.G FE	866,370	782,000	782,040	804,333		(15,918)			3.950	1.834	FA	11,669	30,889	12/30/2021	08/15/2027	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
756109-BL-7	REALTY INCOME CORP		1.G FE	1,799,917	1,739,000	1,559,839	1,779,006		(5,418)			2.850	2.476	JD	2,203	49,562	12/30/2021	12/15/2032	
756109-BY-9	REALTY INCOME CORP		1.G FE	612,360	557,000	557,566	562,840		(12,731)			4.450	2.107	MS	7,298	24,787	12/30/2021	09/15/2026	
756109-CC-6	REALTY INCOME CORP		1.G FE	754,713	719,000	698,753	737,309		(4,527)			3.400	2.689	JJ	11,272	24,446	01/01/2022	01/15/2030	731,223
75884R-AW-3	REGENCY CENTERS LP		1.G FE	185,564	159,000	136,090	182,596		(782)			4.400	3.392	FA	2,915	6,996	12/30/2021	02/01/2047	
75884R-AY-9	REGENCY CENTERS LP		1.G FE	180,797	147,000	127,883	177,434		(884)			4.650	3.342	MS	2,013	6,836	12/30/2021	03/15/2049	
759470-BC-0	RELIANCE INDUSTRIES LTD		2.B FE	2,077,635	2,100,000	1,505,600	2,078,683		273			3.750	3.802	JJ	36,969	78,750	01/05/2022	01/12/2062	2,139,375
759470-BD-8	RELIANCE INDUSTRIES LTD		2.B FE	2,812,530	3,000,000	2,193,726	2,818,952		3,293			3.625	3.979	JJ	51,052	108,750	11/21/2024	01/12/2052	3,054,375
760719-BH-6	HSBC USA INC		1.G FE	36,645,516	47,000,000	56,801,434	36,647,774		(146)			7.200	9.233	JJ	1,560,400	3,384,000	07/17/2017	07/15/2097	48,692,000
760759-AK-6	REPUBLIC SERVICES INC		1.G FE	200,856	142,000	156,644	190,614		(2,680)			6.200	3.179	MS	2,935	8,804	12/30/2021	03/01/2040	146,402
760759-AN-0	REPUBLIC SERVICES INC		1.G FE	197,804	146,000	152,993	189,240		(2,243)			5.700	3.184	MN	1,063	8,322	12/30/2021	05/15/2041	
761713-AW-6	REYNOLDS AMERICAN INC		2.A FE	417,619	391,000	324,556	414,174		(927)			4.750	4.253	MN	3,095	18,573	01/01/2022	11/01/2042	400,286
761713-AZ-9	REYNOLDS AMERICAN INC		2.A FE	240,222	197,000	202,116	235,088		(1,377)			6.150	4.548	MS	3,567	12,116	01/01/2022	09/15/2043	203,058
761713-BB-1	REYNOLDS AMERICAN INC		2.A FE	5,047,244	4,942,000	4,862,128	5,039,003		(3,284)			5.850	5.670	FA	109,218	289,107	12/30/2021	08/15/2045	4,452,536
767201-AL-0	RIO TINTO FINANCE (USA) LTD		1.F FE	1,863,445	1,412,000	1,408,170	1,787,330		(19,876)			5.200	2.971	MN	12,033	73,424	12/30/2021	11/02/2040	1,448,712
76720A-AD-8	RIO TINTO FINANCE (USA) PLC		1.F FE	753,584	593,000	552,494	727,997		(6,674)			4.750	2.932	MS	7,746	28,168	12/30/2021	03/22/2042	
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		1.F FE	550,095	464,000	398,832	536,733		(3,490)			4.125	2.902	FA	6,912	19,140	12/30/2021	08/21/2042	
76720A-AV-8	RIO TINTO FINANCE (USA) PLC		1.F FE	4,942,950	5,000,000	5,098,308	4,943,535		585			5.750	5.831	MS	85,451	143,750	03/11/2025	03/14/2055	5,143,750
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP		1.F FE	5,522,995	5,254,000	5,817,584	5,397,165		(15,008)			6.375	5.917	MS	111,648	334,943	05/29/2014	09/01/2033	5,421,471
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP		1.F FE	223,124	211,000	208,886	213,840		(2,385)			3.100	1.927	JD	545	6,541	12/30/2021	06/01/2027	
773903-AC-3	ROCKWELL AUTOMATION INC		1.G FE	15,484,133	19,695,000	16,624,654	15,486,436		(545)			5.200	6.610	JJ	472,242	1,024,140	08/30/2016	01/15/2098	20,207,070
77509N-AF-0	ROGERS COMMUNICATIONS INC		2.C FE	2,857,671	2,338,000	2,752,441	2,551,745		(26,101)			8.750	6.941	MN	34,096	206,913	05/15/2008	05/01/2032	2,440,288
775109-AL-5	ROGERS COMMUNICATIONS INC		2.C FE	205,389	137,000	157,971	192,351		(3,433)			7.500	3.510	FA	3,882	10,412	01/01/2022	08/15/2038	142,138
775109-BB-6	ROGERS COMMUNICATIONS INC		2.C FE	238,189	194,000	172,985	232,333		(1,542)			5.000	3.494	MS	2,856	9,894	12/30/2021	03/15/2044	
775109-BG-5	ROGERS COMMUNICATIONS INC		2.C FE	4,303,320	4,000,000	3,166,694	4,273,633		(8,012)			4.300	3.832	FA	64,978	176,000	01/18/2022	02/15/2048	
775109-BP-5	ROGERS COMMUNICATIONS INC		2.C FE	634,052	642,000	457,835	634,787		184			3.700	3.772	MN	3,035	24,396	01/18/2022	11/15/2049	653,877
775109-CK-5	ROGERS COMMUNICATIONS INC		2.C FE	3,154,803	3,200,000	2,546,482	3,157,120		827			4.550	4.639	MS	42,871	148,800	07/27/2023	03/15/2052	3,272,800
780097-BA-8	NATWEST GROUP PLC		1.G FE	2,609,301	2,347,000	2,352,830	2,363,500		(63,235)			4.800	2.050	AO	26,912	112,656	12/30/2021	04/05/2026	2,403,328
780097-BG-5	NATWEST GROUP PLC		1.G FE	2,229,756	1,955,000	1,987,887	2,062,471		(43,336)			4.892	2.496	MN	11,424	95,639	12/30/2021	05/18/2029	
78200J-AA-0	RUSH SYSTEM FOR HEALTH		1.E FE	2,420,331	2,173,000	2,154,706	2,295,804		(32,167)			3.922	2.287	MN	10,890	85,225	12/30/2021	11/15/2029	
78392B-AC-1	SK HYNIX INC		2.B FE	1,451,290	1,700,000	1,542,160	1,489,173		35,693			2.375	5.200	JJ	18,169	40,375	12/06/2024	01/19/2031	1,720,188
78392B-AH-0	SK HYNIX INC		2.B FE	796,262	800,000	827,303	797,605		704			5.500	5.608	JJ	20,167	44,000	01/08/2024	01/16/2029	822,000
78409V-AR-5	S&P GLOBAL INC		1.G FE	1,283,393	1,497,000	757,026	1,296,180		3,321			2.300	2.918	FA	13,007	34,431	01/01/2022	08/15/2060	1,514,216
78486L-AB-8	SURA ASSET MANAGEMENT SA		2.B FE	1,695,359	1,700,000	1,812,761	1,695,702		343			6.350	6.399	MN	14,393	53,975	05/06/2025	05/13/2032	1,753,975
78520L-AB-6	SABIC CAPITAL II BV		1.E FE	3,757,391	3,333,000	3,356,904	3,515,045		(62,733)			4.500	2.449	AO	33,747	149,985	12/30/2021	10/10/2028	3,407,993
785592-AS-5	SABINE PASS LIQUEFACTION LLC		2.A FE	1,426,634	1,271,000	1,279,543	1,295,213		(33,892)			5.000	2.246	MS	18,712	63,550	12/30/2021	03/15/2027	
785592-AV-8	SABINE PASS LIQUEFACTION LLC		2.A FE	447,652	391,000	391,553	391,000		(14,566)			5.875	2.081	JD	64	26,574	12/30/2021	06/30/2026	
785592-AX-4	SABINE PASS LIQUEFACTION LLC		2.A FE	22,975,116	20,809,000	20,893,244	21,938,400		(272,279)			4.500	3.001	MN	119,652	936,405	03/31/2022	05/15/2030	21,277,203
792860-AK-4	TRAVELERS COMPANIES INC		1.F FE	1,450,898	988,000	1,134,951	1,340,737		(28,646)			6.750	2.793	JD	2,038	66,690	12/30/2021	06/20/2036	1,021,345
79588T-AF-7	SAMMONS FINANCIAL GROUP INC		2.A FE	3,763,604	3,750,000	4,106,124	3,761,979		(1,071)			6.875	6.823	AO	54,427	257,813	03/25/2024	04/15/2034	3,878,906
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		1.F FE	5,603,462	5,621,000	6,100,635	5,610,897		576			6.125	6.147	MS	101,373	344,286	09/17/2007	09/15/2037	5,793,143
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO		1.F FE	1,483,680	1,395,000	1,393,144	1,453,412		(2,738)			5.350	4.940	MN	9,536	74,633	07/08/2010	05/15/2040	1,432,316
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO		1.F FE	301,215	249,000	226,560	292,323		(2,326)			4.500	3.019	FA	4,233	11,205	12/30/2021	08/15/2040	254,603
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	264,289	229,000	195,772	258,833		(1,433)			4.300	3.237	AO	2,462	9,847	12/30/2021	04/01/2042	
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO		1.F FE	706,411	593,000	476,673	694,172		(3,205)			4.150	3.073	MN	3,145	24,610	12/30/2021	05/15/2048	
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO		1.F FE	640,906	546,000	432,046	631,328		(2,506)			4.100	3.139	JD	995	22,386	01/01/2022	06/15/2049	557,193

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	8,653,220	9,064,000	8,088,875	8,831,392		45,903			1.700	2.273	AO	38,522	154,088	12/30/2021	10/01/2030	9,141,044
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO		1.F FE	4,089,651	4,255,000	2,701,368	4,104,023		3,784			2.950	3.153	FA	47,420	125,523	01/21/2022	08/15/2051	4,317,761
80007R-AE-5	SANDS CHINA LTD		2.C FE	1,134,309	1,100,000	1,119,902	1,114,277		(5,541)			5.400	5.061	FA	23,595	59,400	02/07/2022	08/08/2028	
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	9,547,076	8,921,000	8,861,931	9,127,879		(108,717)			3.823	2.523	MN	54,947	341,050	01/01/2022	11/03/2028	9,006,262
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	392,980	390,000	358,017	391,788		(315)			2.896	2.801	MS	3,326	11,294	01/01/2022	03/15/2032	392,824
803014-AA-7	SANTOS FINANCE LTD		2.C FE	2,764,263	2,850,000	2,670,494	2,795,935		8,818			3.649	4.046	AO	17,911	103,997	03/29/2022	04/29/2031	2,901,998
80414L-2P-9	SAUDI ARABIAN OIL CO		1.E FE	2,436,575	2,500,000	2,438,800	2,437,756		821			5.750	5.932	JJ	65,486	143,750	07/10/2024	07/17/2054	2,571,875
80622G-AC-8	SCENTRE GROUP TRUST 1		1.F FE	3,122,032	2,904,000	2,890,914	2,948,498		(44,699)			3.750	2.153	MS	29,645	108,900	12/30/2021	03/23/2027	
806605-AH-4	MERCK & CO INC		1.E FE	1,048,919	716,000	819,101	977,538		(18,584)			6.550	2.856	MS	13,809	46,898	12/30/2021	09/15/2037	739,449
808513-AU-9	CHARLES SCHWAB CORP		1.F FE	681,634	635,000	626,296	650,093		(8,095)			3.200	1.863	JJ	8,805	20,320	12/30/2021	01/25/2028	
808513-CA-1	CHARLES SCHWAB CORP		1.F FE	4,489,920	4,500,000	4,120,982	4,493,526		945			2.900	2.926	MS	42,775	130,500	03/01/2022	03/03/2032	4,565,250
808626-AE-5	LEIDOS INC		2.B FE	3,372,144	2,513,000	2,793,559	3,078,540		(76,945)			7.125	3.256	JJ	89,526	179,051	12/30/2021	07/01/2032	2,602,526
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		1.G FE	284,596	233,000	202,428	279,451		(1,357)			4.800	3.504	AO	2,361	11,184	12/30/2021	04/15/2048	238,592
816851-AP-4	SEMPRA		2.B FE	4,684,890	4,704,000	4,897,075	4,695,194		787			6.000	6.016	AO	59,584	282,240	12/30/2021	10/15/2039	4,845,120
816851-BJ-7	SEMPRA		2.B FE	396,182	359,000	273,973	392,271		(1,032)			4.000	3.391	FA	5,983	14,360	12/30/2021	02/01/2048	
81762P-AE-2	SERVICENOW INC		1.F FE	9,016,069	9,709,000	8,553,854	9,319,480		78,244			1.400	2.313	MS	45,309	135,926	12/30/2021	09/01/2030	9,776,963
817826-AG-5	7-ELEVEN INC		2.B FE	430,303	468,000	283,940	433,667		876			2.800	3.229	FA	5,132	13,104	12/30/2021	02/10/2051	474,552
822905-AD-7	SHELL FINANCE US INC		1.D FE	861,343	928,000	830,056	864,079		2,207			4.550	5.150	FA	16,303	42,224	10/08/2024	08/12/2043	949,112
822905-AT-2	SHELL FINANCE US INC		1.D FE	1,734,210	1,199,000	1,335,533	1,630,978		(26,933)			6.375	2.998	JD	3,397	78,834	01/01/2022	12/15/2038	1,237,218
822905-AV-7	SHELL FINANCE US INC		1.D FE	266,143	197,000	201,587	253,989		(3,172)			5.500	2.989	MS	2,889	11,229	12/30/2021	03/25/2040	202,418
822905-AX-3	SHELL FINANCE US INC		1.D FE	3,329,452	2,607,000	2,541,017	3,217,741		(29,273)			5.125	3.220	AO	28,206	138,823	01/01/2022	10/15/2041	2,673,804
824348-BP-0	SHERWIN-WILLIAMS CO		2.B FE	1,113,120	1,200,000	741,108	1,120,292		1,897			2.900	3.280	MS	10,247	34,800	01/21/2022	03/15/2052	1,217,400
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		1.D FE	1,478,171	1,186,000	1,044,865	1,441,226		(9,641)			4.400	2.937	MN	4,928	52,184	12/30/2021	05/27/2045	1,212,092
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		1.D FE	5,475,112	5,084,000	5,064,509	5,177,686		(76,261)			3.400	1.845	MS	50,416	172,856	12/30/2021	03/16/2027	5,170,428
826418-BE-4	SIERRA PACIFIC POWER CO		1.G FE	5,505,025	4,816,000	5,340,227	5,240,026		(25,514)			6.750	5.696	JJ	162,540	325,080	01/19/2011	07/01/2037	4,978,540
828807-CE-5	SIMON PROPERTY GROUP LP		1.G FE	1,097,061	753,000	865,363	1,036,523		(15,900)			6.750	3.331	FA	21,178	50,828	01/01/2022	02/01/2040	778,414
828807-DH-7	SIMON PROPERTY GROUP LP		1.G FE	170,621	168,000	115,722	170,370		(68)			3.250	3.164	MS	1,638	5,460	12/30/2021	09/13/2049	
830867-AB-3	SKYMILES IP LTD		2.A FE	2,330,365	2,399,346	2,413,917	2,354,826		14,322			4.750	5.469	JAJO	22,477	113,969	04/03/2024	10/20/2028	2,427,838
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		2.A FE	397,392	400,000	405,212	397,658		205			5.500	5.586	MS	6,783	22,000	09/05/2024	09/10/2034	411,000
83368R-BD-3	SOCIETE GENERALE SA		2.B FE	5,170,428	5,195,000	4,701,624	5,179,066		2,218			2.889	2.942	JD	9,172	150,084	12/30/2021	06/09/2032	5,270,042
83368R-BJ-0	SOCIETE GENERALE SA		2.B FE	1,000,000	1,000,000	912,113	1,000,000					3.337	3.337	JJ	14,831	33,370	01/11/2022	01/21/2033	1,016,685
83368R-BK-7	SOCIETE GENERALE SA		2.C FE	3,500,000	3,500,000	2,693,325	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		2.B FE	6,612,461	6,248,603	5,968,611	6,509,618		(25,501)			3.950	3.071	JD	686	246,820	12/30/2021	06/30/2035	159,875
835495-AJ-1	SONOCO PRODUCTS CO		2.C FE	106,708	80,000	80,551	102,166		(1,192)			5.750	3.307	MN	767	4,600	12/30/2021	11/01/2040	
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	1,201,968	929,000	938,086	1,128,519		(19,053)			5.250	2.600	MS	16,258	48,773	12/30/2021	03/01/2035	953,386
837004-CA-6	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	666,387	474,000	512,928	620,839		(11,862)			6.250	2.821	JJ	14,813	29,625	12/30/2021	07/01/2036	488,813
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	1,485,578	1,127,000	1,127,957	1,422,132		(16,595)			5.500	3.164	JD	2,755	61,985	12/30/2021	12/15/2039	1,157,993
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	2,425,606	2,415,000	2,422,879	2,422,846		(347)			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.C FE	654,980	514,000	457,559	637,209		(4,653)			4.857	3.170	JJ	11,512	24,965	12/30/2021	07/15/2045	
842400-ES-8	SOUTHERN CALIFORNIA EDISON CO		2.A FE	1,363,976	1,060,000	1,112,332	1,275,209		(23,216)			6.000	3.124	JJ	29,327	63,600	12/30/2021	01/15/2034	1,091,800
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO		2.A FE	2,051,748	1,621,000	1,673,423	1,940,497		(29,166)			5.750	3.263	AO	23,302	93,208	12/30/2021	04/01/2035	1,667,604
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO		1.G FE	1,150,752	924,000	934,250	1,096,989		(14,153)			5.625	3.415	FA	21,656	51,975	01/12/2022	02/01/2036	949,988
842400-FF-5	SOUTHERN CALIFORNIA EDISON CO		1.G FE	695,924	567,000	566,201	668,031		(7,346)			5.550	3.581	JJ	14,510	31,469	12/30/2021	01/15/2037	582,734
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO		2.A FE	457,901	356,000	363,625	437,736		(5,318)			5.950	3.591	FA	8,826	21,182	12/30/2021	02/01/2038	366,591
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO		2.A FE	256,236	248,000	194,316	254,987		(332)			3.900	3.659	JD	806	9,672	12/30/2021	12/01/2041	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
842400-FV-0	SOUTHERN CALIFORNIA EDISON CO		2.A FE	699,618	653,000	519,323	692,602		(1,858)			4.050	3.543	MS	7,787	26,447	12/30/2021	03/15/2042	
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO		2.A FE	717,489	619,000	526,279	704,166		(3,520)			4.650	3.574	AO	7,196	28,784	12/30/2021	10/01/2043	
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		2.A FE	5,710,183	5,528,000	4,145,428	5,687,607		(5,792)			4.000	3.784	AO	55,280	221,120	03/24/2022	04/01/2047	5,638,560
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO		2.A FE	2,617,331	2,370,000	1,798,797	2,591,818		(6,766)			4.125	3.504	MS	32,588	97,763	01/18/2022	03/01/2048	
842400-GU-1	SOUTHERN CALIFORNIA EDISON CO		1.G FE	94,160	100,000	90,708	96,689		690			2.250	3.058	JD	188	2,250	03/07/2022	06/01/2030	101,125
842400-HN-6	SOUTHERN CALIFORNIA EDISON CO		1.G FE	23,140,843	23,200,000	15,414,326	23,146,403		1,244			3.450	3.464	FA	333,500	800,400	01/12/2022	02/01/2052	23,600,200
842434-CR-1	SOUTHERN CALIFORNIA GAS CO		1.D FE	707,419	593,000	472,683	695,049		(3,235)			4.125	3.043	JD	2,038	24,461	12/30/2021	06/01/2048	
842434-CS-9	SOUTHERN CALIFORNIA GAS CO		1.D FE	1,136,400	924,000	754,637	1,114,173		(5,809)			4.300	3.033	JJ	18,321	39,732	12/30/2021	01/15/2049	
842434-CT-7	SOUTHERN CALIFORNIA GAS CO		1.D FE	687,587	589,000	452,151	677,901		(2,539)			3.950	3.049	FA	8,789	23,266	12/30/2021	02/15/2050	
842434-CU-4	SOUTHERN CALIFORNIA GAS CO		1.D FE	369,198	361,000	340,228	365,197		(1,036)			2.550	2.232	FA	3,836	9,206	12/30/2021	02/01/2030	
842587-CX-3	SOUTHERN CO		2.A FE	60,807	52,000	43,868	59,782		(269)			4.400	3.366	JJ	1,144	2,288	12/30/2021	07/01/2046	
842587-DE-4	SOUTHERN CO		2.A FE	1,875,487	1,733,000	1,691,870	1,808,563		(17,356)			3.700	2.567	AO	10,865	64,121	12/30/2021	04/30/2030	
84265V-AG-0	SOUTHERN COPPER CORP		2.A FE	317,649	252,000	241,505	308,432		(2,427)			5.250	3.482	MN	1,948	13,230	01/01/2022	11/08/2042	258,615
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC		2.A FE	4,746,283	4,100,000	3,598,451	4,679,048		(18,115)			4.800	3.808	MS	57,947	196,800	01/20/2022	03/15/2047	
84519#-AD-6	SOUTHWEST POWER POOL INC		1.F	3,566,258	3,361,350	3,266,618	3,498,000		(6,554)			4.820	4.477	MJSD	450	162,017	04/15/2014	12/30/2042	3,401,855
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		2.A FE	126,463	118,000	91,462	125,415		(278)			3.900	3.442	AO	1,151	4,602	12/30/2021	04/01/2045	
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO		2.B FE	95,832	73,000	76,529	90,684		(1,351)			6.000	3.304	AO	1,095	4,380	12/30/2021	10/01/2036	75,190
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO		1.G FE	2,133,588	2,100,000	1,385,408	2,130,453		(857)			3.150	3.064	MN	11,025	66,150	01/12/2022	05/01/2050	
84756N-AE-9	SPECTRA ENERGY PARTNERS LP		2.B FE	292,178	212,000	213,736	281,135		(2,902)			5.950	3.428	MS	3,364	12,614	12/30/2021	09/25/2043	
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		2.B FE	89,992	79,000	66,626	88,644		(356)			4.500	3.598	MS	1,047	3,555	12/30/2021	03/15/2045	
84765E-AA-6	COREWELL HEALTH		1.D FE	5,775,007	5,578,000	4,001,320	5,756,119		(5,109)			3.487	3.288	JJ	89,688	194,505	02/04/2022	07/15/2049	5,675,252
84929#-AA-6	SPOWER FINANCE I LLC		3.A PL	13,615,485	13,615,485	12,150,315	13,615,485					4.550	4.550	JD	329,529	625,832	11/21/2017	12/31/2036	13,667,110
853254-BS-8	STANDARD CHARTERED PLC		1.G FE	10,741,165	9,510,000	9,579,524	10,179,831		(146,295)			4.644	2.870	AO	110,411	441,644	01/01/2022	04/01/2031	
85434V-AA-6	STANFORD HEALTH CARE		1.C FE	566,791	481,000	372,896	557,504		(2,423)			3.795	2.830	MN	2,332	18,254	12/30/2021	11/15/2048	
854502-AA-9	STANLEY BLACK & DECKER INC		2.A FE	614,958	474,000	461,402	591,130		(6,230)			5.200	3.091	MS	8,216	24,648	12/30/2021	09/01/2040	486,324
855244-AS-8	STARBUCKS CORP		2.A FE	126,435	103,000	85,886	124,019		(634)			4.500	3.214	MN	592	4,635	12/30/2021	11/15/2048	
855244-BA-6	STARBUCKS CORP		2.A FE	751,438	705,000	494,789	747,129		(1,136)			3.500	3.147	MN	3,153	24,675	01/01/2022	11/15/2050	717,338
857477-AX-1	STATE STREET CORP		2.A FE	3,775,718	3,904,000	3,865,259	3,868,311		13,222			4.673	6.701	FMAN	23,898	204,620	12/21/2016	05/15/2028	3,964,525
85771P-AQ-5	EQUINOR ASA		1.D FE	1,009,139	789,000	733,746	978,898		(7,908)			4.800	3.043	MN	5,576	37,872	12/30/2021	11/08/2043	807,936
86210M-AC-0	STORA ENSO OYJ		2.C FE	138,412	104,000	114,847	130,715		(2,045)			7.250	4.155	AO	1,592	7,540	12/30/2021	04/15/2036	107,770
862121-AA-8	STORE CAPITAL LLC		2.B FE	1,002,991	909,000	911,771	941,414		(15,973)			4.500	2.615	MS	12,044	40,905	12/30/2021	03/15/2028	
863667-AG-6	STRYKER CORP		2.A FE	193,683	161,000	139,389	189,221		(1,168)			4.375	3.091	MN	900	7,044	12/30/2021	05/15/2044	
863667-AJ-0	STRYKER CORP		2.A FE	24,440,213	20,229,000	18,062,660	23,946,106		(131,566)			4.625	3.344	MS	275,480	935,591	01/19/2022	03/15/2046	20,696,796
863667-AY-7	STRYKER CORP		2.A FE	3,376,647	3,466,000	3,147,151	3,416,856		10,368			1.950	2.287	JD	3,004	67,587	12/30/2021	06/15/2030	3,499,794
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	6,402,301	5,939,000	5,936,932	5,960,147		(113,352)			3.784	1.842	MS	69,917	224,732	12/30/2021	03/09/2026	6,051,366
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	1,686,030	1,631,000	1,619,605	1,637,731		(12,400)			2.632	1.854	JJ	19,914	42,928	12/30/2021	07/14/2026	1,652,464
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	2,559,739	2,446,000	2,428,367	2,465,610		(24,199)			3.010	1.990	AO	14,725	73,625	12/30/2021	10/19/2026	2,482,812
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	3,532,778	3,312,000	3,281,255	3,383,181		(38,536)			3.352	2.124	AO	22,512	111,018	12/30/2021	10/18/2027	3,367,509
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	1,387,867	1,334,000	1,281,561	1,360,519		(7,085)			3.040	2.450	JJ	18,587	40,554	12/30/2021	07/16/2029	1,354,277
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	18,338,455	17,975,000	16,927,544	18,166,564		(44,579)			2.750	2.471	JJ	227,933	494,313	12/30/2021	01/15/2030	18,222,156
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	46,611,778	47,858,000	43,590,450	47,165,018		143,235			2.130	2.471	JJ	489,867	1,019,375	12/30/2021	07/08/2030	48,367,688
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	2,268,965	2,415,000	2,123,820	2,329,748		15,736			1.710	2.460	JJ	19,386	41,297	12/30/2021	01/12/2031	2,435,648
867229-AC-0	SUNCOR ENERGY INC		2.A FE	359,353	265,000	297,501	325,308		(8,901)			7.150	3.026	FA	7,895	18,948	12/30/2021	02/01/2032	274,474
86765B-AH-2	ENERGY TRANSFER LP		2.B FE	388,787	309,000	330,719	376,492		(3,301)			6.850	4.714	FA	7,996	21,167	12/30/2021	02/15/2040	319,583
86765B-AM-1	ENERGY TRANSFER LP		2.B FE	105,130	98,000	85,905	104,195		(250)			4.950	4.408	JJ	2,237	4,851	12/30/2021	01/15/2043	

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86944B-AE-3	SUTTER HEALTH		1.E FE	321,937	276,000	224,559	317,103		(1,269)			4.091	3.151	FA	4,266	11,291	12/30/2021	08/15/2048	
86944B-AG-8	SUTTER HEALTH		1.E FE	437,398	439,000	403,723	438,109		181			2.294	2.341	FA	3,804	10,071	12/30/2021	08/15/2030	444,035
86944B-AJ-2	SUTTER HEALTH		1.E FE	3,760,708	3,800,000	2,656,871	3,764,229		914			3.361	3.418	FA	48,249	127,718	02/04/2022	08/15/2050	3,863,859
86960Y-AA-0	SUZANO NETHERLANDS BV		2.C FE	1,579,424	1,600,000	1,586,208	1,579,771		347			5.500	5.667	JJ	27,133		09/03/2025	01/15/2036	1,644,000
87165B-AL-7	SYNCHRONY FINANCIAL		2.C FE	3,418,018	3,212,000	3,200,623	3,228,968		(48,829)			3.700	2.145	FA	48,528	118,844	12/30/2021	08/04/2026	
87165B-AM-5	SYNCHRONY FINANCIAL		2.C FE	656,590	612,000	609,084	625,778		(7,991)			3.950	2.561	JD	2,015	24,174	12/30/2021	12/01/2027	
871829-AY-3	SYSCO CORP		2.B FE	142,464	117,000	105,501	139,405		(806)			4.850	3.477	AO	1,419	5,675	12/30/2021	10/01/2045	
871829-BD-8	SYSCO CORP		2.B FE	146,267	126,000	108,240	143,915		(621)			4.500	3.497	AO	1,418	5,670	12/30/2021	04/01/2046	
871829-BR-7	SYSCO CORP		2.B FE	14,536,528	14,756,000	9,835,474	14,554,997		4,767			3.150	3.227	JD	21,950	464,814	01/21/2022	12/14/2051	14,988,407
87264A-AZ-8	T-MOBILE USA INC		2.A FE	1,384,647	1,195,000	984,272	1,367,533		(4,530)			4.500	3.592	AO	11,353	53,775	12/30/2021	04/15/2050	
87264A-BF-1	T-MOBILE USA INC		2.A FE	3,781,891	3,466,000	3,408,378	3,632,845		(38,694)			3.875	2.611	AO	28,354	134,308	12/30/2021	04/15/2030	
87264A-BL-8	T-MOBILE USA INC		2.A FE	350,299	363,000	270,489	352,366		537			3.000	3.247	FA	4,114	10,890	12/30/2021	02/15/2041	368,445
87264A-BN-4	T-MOBILE USA INC		2.A FE	201,679	208,000	139,043	202,231		142			3.300	3.466	FA	2,593	6,864	12/30/2021	02/15/2051	211,432
87264A-BY-0	T-MOBILE USA INC		2.A FE	3,450,258	3,641,000	2,418,940	3,459,493		2,374			3.600	3.860	MN	16,749	131,076	01/14/2022	11/15/2060	3,837,614
87264A-CA-1	T-MOBILE USA INC		2.A FE	4,628,279	4,673,000	4,485,848	4,656,865		7,347			2.050	2.217	FA	36,190	95,797	12/30/2021	02/15/2028	4,720,898
87264A-CB-9	T-MOBILE USA INC		2.A FE	28,381,916	28,601,000	26,129,402	28,472,206		23,187			2.550	2.645	FA	275,523	729,326	12/30/2021	02/15/2031	28,965,663
87264A-CT-0	T-MOBILE USA INC		2.A FE	38,749,398	39,317,000	26,426,869	38,790,814		11,493			3.400	3.477	AO	282,209	1,336,778	07/01/2022	10/15/2052	39,985,389
87268L-AB-3	TR FINANCE LLC		1.G FE	106,674	102,000	105,710	106,507		(167)			5.850	5.402	AO	1,260	5,967	03/20/2025	04/15/2040	104,984
87268L-AD-9	TR FINANCE LLC		1.G FE	316,176	314,000	314,196	316,093		(83)			5.650	5.590	MN	1,873	17,741	03/20/2025	11/23/2043	
87268L-AE-7	TR FINANCE LLC		1.G FE	277,799	270,000	280,742	277,331		(467)			5.500	5.139	FA	5,610	7,425	03/20/2025	08/15/2035	277,425
87305Q-CJ-8	TTX CO		1.F FE	1,628,899	1,384,000	1,121,109	1,596,076		(8,566)			3.900	2.834	FA	22,490	53,976	12/30/2021	02/01/2045	
87612E-AU-0	TARGET CORP		1.F FE	1,384,034	882,000	1,029,504	1,277,685		(27,612)			7.000	2.628	JJ	28,469	61,740	12/30/2021	01/15/2038	912,870
87612E-BA-3	TARGET CORP		1.F FE	1,749,479	1,443,000	1,218,365	1,701,886		(12,364)			4.000	2.651	JJ	28,860	57,720	12/30/2021	07/01/2042	1,471,860
87612E-BF-2	TARGET CORP		1.F FE	460,574	395,000	302,510	452,480		(2,107)			3.625	2.690	AO	3,023	14,319	12/30/2021	04/15/2046	402,159
87612E-BN-5	TARGET CORP		1.F FE	99,056	100,000	63,776	99,138		22			2.950	2.998	JJ	1,360	2,950	01/19/2022	01/15/2052	101,475
87938W-AC-7	TELEFONICA EMISIONES SAU		2.C FE	506,684	356,000	397,158	471,905		(9,116)			7.045	3.335	JD	766	25,080	01/01/2022	06/20/2036	368,540
87938W-AT-0	TELEFONICA EMISIONES SAU		2.C FE	12,106,581	11,017,000	11,010,380	11,275,500		(213,859)			4.103	2.083	MS	141,886	452,028	12/30/2021	03/08/2027	11,243,014
87938W-AV-5	TELEFONICA EMISIONES SAU		2.C FE	221,775	194,000	176,825	216,286		(1,446)			4.665	3.498	MS	2,891	9,050	12/30/2021	03/06/2038	198,525
87971M-BH-5	TELUS CORP		2.B FE	2,266,529	1,900,000	1,615,891	2,230,574		(9,639)			4.600	3.475	MN	10,925	87,400	01/21/2022	11/16/2048	
881575-AC-8	TESCO PLC		2.C FE	280,897	218,000	227,489	268,331		(3,318)			6.150	3.725	MN	1,713	13,407	12/30/2021	11/15/2037	224,704
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		2.A FE	825,768	769,000	760,502	787,289		(9,921)			3.500	2.138	JJ	12,411	26,915	12/30/2021	01/15/2028	
882484-AA-6	TEXAS HEALTH RESOURCES		1.C FE	791,236	613,000	503,504	777,525		(3,579)			4.330	2.943	MN	3,392	26,543	12/30/2021	11/15/2055	208,757
882484-AC-2	TEXAS HEALTH RESOURCES		1.C FE	1,672,096	1,859,000	1,063,848	1,689,930		4,625			2.328	2.840	MN	5,530	43,278	12/30/2021	11/15/2050	1,880,639
883199-AR-2	TEXTRON FINANCIAL CORP		3.A FE	5,010,311	5,747,000	5,178,996	5,074,600		16,340			5.848	8.562	FMAN	42,014	371,664	02/01/2022	02/15/2067	5,855,335
883556-BG-6	THERMO FISHER SCIENTIFIC INC		1.G FE	169,101	124,000	122,260	162,777		(1,654)			5.300	2.999	FA	2,738	6,572	12/30/2021	02/01/2044	
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY		1.F FE	15,310,270	15,750,000	11,019,372	15,330,763		5,871			3.847	3.992	MN	100,984	605,903	06/01/2022	11/01/2057	16,052,951
88579E-AC-9	3M CO		1.G FE	354,128	257,000	270,607	332,199		(5,693)			5.700	2.662	MS	4,313	14,649	12/30/2021	03/15/2037	264,325
88732J-AJ-7	TIME WARNER CABLE LLC		2.C FE	193,237	147,000	150,007	183,630		(2,541)			6.550	3.820	MN	1,605	9,629	12/30/2021	05/01/2037	151,814
88732J-AN-8	TIME WARNER CABLE LLC		2.C FE	199,686	142,000	152,108	188,892		(2,856)			7.300	3.931	JJ	5,183	10,366	12/30/2021	07/01/2038	147,183
88732J-AU-2	TIME WARNER CABLE LLC		2.C FE	276,777	205,000	207,349	264,355		(3,287)			6.750	3.954	JD	615	13,838	12/30/2021	06/15/2039	211,919
889175-BD-6	TOLEDO EDISON CO		1.G FE	4,643,025	4,650,000	5,059,324	4,644,471		328			6.150	6.165	MN	36,541	285,975	11/13/2006	05/15/2037	4,792,988
89114T-ZV-7	TORONTO-DOMINION BANK		1.F FE	4,092,005	4,100,000	3,821,228	4,094,855		740			3.200	3.223	MS	40,453	131,200	03/07/2022	03/10/2032	4,165,600
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA		1.E FE	61,973	59,000	38,283	61,799		(45)			3.386	3.157	JD	11	1,998	12/30/2021	06/29/2060	
89153V-AX-7	TOTALENERGIES CAPITAL INTERNATIONAL SA		1.E FE	4,168,640	4,276,000	3,234,649	4,185,519		4,466			2.986	3.160	JD	709	127,681	01/21/2022	06/29/2041	4,339,841
893521-AB-0	TRANSATLANTIC HOLDINGS INC		1.E FE	171,356	110,000	137,390	160,917		(2,753)			8.000	3.710	MN	758	8,800	12/30/2021	11/30/2039	114,400

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
893526-8Z-9	TRANSCANADA PIPELINES LTD		2.B FE	560,730	363,000	430,503	523,900		(9,670)			7.625	3.390	JJ	12,763	27,679	01/01/2022	01/15/2039	376,839
893526-DF-7	TRANSCANADA PIPELINES LTD		2.B FE	3,451,643	3,417,000	3,549,761	3,444,724		(2,966)			5.600	5.467	MS	48,370	191,352	12/30/2021	03/31/2034	3,512,676
893526-DJ-9	TRANSCANADA PIPELINES LTD		2.B FE	4,532,628	3,943,000	4,142,712	4,434,736		(26,126)			6.100	4.820	JD	20,044	240,523	12/30/2021	06/01/2040	4,063,262
89352H-AB-5	TRANSCANADA PIPELINES LTD		2.B FE	398,035	308,000	321,326	376,690		(5,593)			5.850	3.262	MS	5,305	18,018	01/01/2022	03/15/2036	317,009
89352H-AD-1	TRANSCANADA PIPELINES LTD		2.B FE	413,443	306,000	325,981	391,246		(5,823)			6.200	3.324	AO	4,005	18,972	01/01/2022	10/15/2037	315,486
89352H-AE-9	TRANSCANADA PIPELINES LTD	C	2.B FE	3,972,490	3,974,000	4,551,788	3,973,458		26			7.250	7.252	FA	108,843	288,115	08/06/2008	08/15/2038	4,118,058
89352H-AM-1	TRANSCANADA PIPELINES LTD		2.B FE	121,024	103,000	100,328	115,640		(1,403)			4.625	2.880	MS	1,588	4,764	12/30/2021	03/01/2034	
893570-BL-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		2.A FE	2,454,038	2,325,000	2,355,421	2,330,300		(9,380)			7.080	6.641	JJ	75,904	164,610	02/05/1998	07/15/2026	2,407,305
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		2.A FE	6,369,055	5,500,000	4,775,249	6,282,278		(23,321)			4.600	3.646	MS	74,494	253,000	01/20/2022	03/15/2048	
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		2.A FE	113,945	103,000	79,090	112,930		(268)			3.950	3.360	MN	520	4,069	12/30/2021	05/15/2050	
89366L-AE-4	TRANSELEC SA		2.B FE	414,000	400,000	390,500	403,779		(1,264)			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	1,798,000	1,815,917	1,828,385		(105,343)			7.750	1.783	AO	29,417	139,345	12/30/2021	04/15/2026	1,867,673
89417E-AL-3	TRAVELERS COMPANIES INC		1.F FE	589,928	514,000	404,084	580,547		(2,450)			3.750	2.889	MN	2,463	19,275	12/30/2021	05/15/2046	
89417E-AP-4	TRAVELERS COMPANIES INC		1.F FE	1,186,025	988,000	801,298	1,165,393		(5,396)			4.100	3.002	MS	13,165	40,508	12/30/2021	03/04/2049	
896516-AA-9	TRINITY HEALTH CORP		1.D FE	5,428,738	4,963,000	4,149,627	5,368,931		(15,319)			4.125	3.522	JD	17,060	204,724	06/03/2022	12/01/2045	5,065,362
896517-AB-5	TRINITY HEALTH CORP		1.D FE	3,430,238	3,541,000	2,584,263	3,449,100		4,885			2.632	2.847	JD	7,767	93,199	12/30/2021	12/01/2040	3,587,600
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC		2.B FE	4,268,868	4,300,000	4,145,197	4,279,162		2,789			4.625	4.715	AO	41,985	198,875	03/22/2022	04/15/2032	4,399,438
89834J-AA-1	FIDEICOMISO IRREVOCABLE NO F/1401		2.C FE	1,143,879	1,122,000	1,227,917	1,141,030		(1,737)			7.375	7.092	FA	31,720	100,757	03/25/2024	02/13/2034	
89834M-AC-0	FIDEICOMISO IRREVOCABLE NO 2401		2.C FE	2,812,671	2,778,000	3,082,747	2,808,059		(312)			7.375	7.198	FA	15,366	89,802	03/25/2024	02/13/2034	2,880,439
898377-AA-4	TRUSTEES OF THE SMITH COLLEGE		1.B FE	338,153	267,000	235,736	329,292		(2,315)			4.620	3.027	JJ	6,168	13,171	12/30/2021	07/01/2045	273,168
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE		1.D FE	526,801	433,000	356,367	514,804		(3,116)			3.993	2.741	JJ	8,645	17,290	12/30/2021	07/01/2047	
899043-AB-9	TUFTS UNIVERSITY		1.D FE	557,064	474,000	356,075	551,070		(1,551)			4.005	3.157	FA	7,172	18,984	12/30/2021	08/15/2057	104,509
902494-BD-4	TYSON FOODS INC		2.B FE	89,825	73,000	62,664	87,936		(495)			4.550	3.201	JD	268	3,322	12/30/2021	06/02/2047	
902494-BH-5	TYSON FOODS INC		2.B FE	241,772	183,000	168,691	235,705		(1,592)			5.100	3.268	MS	2,411	9,333	12/30/2021	09/28/2048	
902613-AA-6	UBS GROUP AG		1.F FE	470,551	451,000	432,114	460,749		(2,545)			3.126	2.497	FA	5,404	14,098	12/30/2021	08/13/2030	
902613-AE-8	UBS GROUP AG		1.F FE	4,989,911	5,168,000	4,580,578	5,055,222		16,890			2.095	2.482	FA	42,105	108,270	01/01/2022	02/11/2032	5,222,135
902613-AL-2	UBS GROUP AG		1.F FE	1,900,000	1,900,000	1,442,340	1,900,000					3.179	3.179	FA	23,489	60,420	01/04/2022	02/11/2043	
902613-AY-4	UBS GROUP AG		1.F FE	1,041,281	833,000	771,938	1,023,943		(6,971)			4.875	3.268	MN	5,189	40,609	06/12/2023	05/15/2045	853,304
902613-BB-3	UBS GROUP AG		1.F FE	12,000,065	11,246,000	11,264,961	11,325,014		(268,272)			4.550	2.112	AO	103,760	511,693	06/12/2023	04/17/2026	11,500,425
90265E-AL-4	UDR INC		2.A FE	389,464	375,000	372,655	376,408		(3,361)			2.950	2.033	MS	3,688	11,063	12/30/2021	09/01/2026	
90265E-AN-0	UDR INC		2.A FE	636,876	595,000	588,245	608,508		(7,321)			3.500	2.199	JJ	9,603	20,825	12/30/2021	01/15/2028	
90265E-AV-2	UDR INC		2.A FE	6,541,353	6,956,000	5,785,216	6,672,132		33,938			2.100	2.708	JD	6,492	146,076	12/30/2021	06/15/2033	7,029,038
90351D-AF-4	UBS GROUP AG		1.F FE	15,276,007	14,017,000	14,022,972	14,103,878		(300,960)			4.125	1.935	AO	122,065	578,201	01/01/2022	04/15/2026	14,306,101
90352J-AC-7	UBS GROUP AG		1.F FE	2,949,380	2,672,000	2,672,307	2,739,644		(54,009)			4.253	2.145	MS	30,935	113,640	12/30/2021	03/23/2028	
904000-AC-0	VALERO ENERGY CORP		2.B FE	4,702,650	5,000,000	5,057,902	4,705,319		84			7.450	7.918	AO	78,639	372,500	08/08/2002	10/15/2097	5,186,250
906548-BY-7	UNION ELECTRIC CO		1.F FE	494,370	395,000	405,219	465,678		(7,490)			5.500	3.020	MS	6,397	21,725	12/30/2021	03/15/2034	405,863
907818-CX-4	UNION PACIFIC CORP		1.G FE	172,743	125,000	136,571	162,313		(2,725)			6.150	3.020	MN	1,281	7,688	12/30/2021	05/01/2037	128,844
907818-DP-0	UNION PACIFIC CORP		1.G FE	117,064	103,000	84,157	115,055		(528)			4.250	3.334	AO	924	4,378	12/30/2021	04/15/2043	
907818-EB-0	UNION PACIFIC CORP		1.G FE	60,270	55,000	49,660	58,770		(389)			3.375	2.484	FA	773	1,856	12/30/2021	02/01/2035	
907818-EF-1	UNION PACIFIC CORP		1.G FE	156,405	132,000	108,163	153,320		(806)			4.050	2.949	MN	683	5,346	12/30/2021	11/15/2045	
907818-EJ-3	UNION PACIFIC CORP		1.G FE	338,976	287,000	233,803	332,537		(1,683)			4.050	2.978	MS	3,875	11,624	12/30/2021	03/01/2046	
907818-ER-5	UNION PACIFIC CORP		1.G FE	90,391	75,000	55,533	89,749		(169)			4.100	3.233	MS	905	3,075	12/30/2021	09/15/2067	
907818-FE-3	UNION PACIFIC CORP		1.G FE	82,869	70,000	51,965	82,084		(206)			3.950	3.111	FA	1,045	2,765	12/30/2021	08/15/2059	
907818-FG-8	UNION PACIFIC CORP		1.G FE	7,138,296	6,416,000	4,628,645	7,097,811		(10,880)			3.839	3.313	MS	69,104	246,310	01/21/2022	03/20/2060	
907818-FZ-6	UNION PACIFIC CORP		1.G FE	99,774	100,000	70,747	99,794		5			3.500	3.512	FA	1,332	3,500	02/09/2022	02/14/2053	101,750

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
907818-GA-0	UNION PACIFIC CORP		1.G FE	99,735	100,000	69,117	99,746		2			3.850	3.862	FA	1,465	3,850	02/09/2022	02/14/2072	101,925
911312-AJ-5	UNITED PARCEL SERVICE INC		1.F FE	2,943,816	2,048,000	2,256,441	2,756,121		(48,855)			6.200	2.797	JJ	58,550	126,976	01/01/2022	01/15/2038	2,111,488
911312-AN-6	UNITED PARCEL SERVICE INC		1.F FE	615,892	474,000	455,774	590,804		(6,531)			4.875	2.783	MN	2,953	23,108	12/30/2021	11/15/2040	
911312-BW-5	UNITED PARCEL SERVICE INC		1.F FE	3,077,144	3,065,000	2,932,667	3,076,086		(462)			5.300	5.266	AO	40,611	162,445	12/30/2021	04/01/2050	3,079,500
91159H-HS-2	US BANCORP		1.G FE	2,635,126	2,357,000	2,360,249	2,460,112		(44,914)			3.900	1.885	AO	16,597	91,923	12/30/2021	04/26/2028	
913017-BK-4	RTX CORP		2.A FE	469,193	340,000	370,182	438,381		(8,022)			6.050	2.824	JD	1,714	20,570	12/30/2021	06/01/2036	350,285
913017-BP-3	RTX CORP		2.A FE	204,182	146,000	159,682	192,642		(3,015)			6.125	3.041	JJ	4,123	8,943	12/30/2021	07/15/2038	150,471
913017-BS-7	RTX CORP		2.A FE	79,561	58,000	60,736	75,801		(982)			5.700	3.036	AO	698	3,306	12/30/2021	04/15/2040	59,653
913017-BT-5	RTX CORP		2.A FE	142,267	117,000	105,764	138,470		(993)			4.500	3.069	JD	439	5,265	12/30/2021	06/01/2042	119,633
913017-CJ-6	RTX CORP		2.A FE	8,900,430	10,500,000	8,136,470	9,137,330		37,734			3.750	4.737	MN	65,625	393,750	10/26/2018	11/01/2046	10,696,875
913017-CW-7	RTX CORP		2.A FE	123,240	103,000	96,700	119,145		(1,069)			4.450	2.930	MN	573	4,584	12/30/2021	11/16/2038	
913017-CX-5	RTX CORP		2.A FE	372,591	293,000	255,242	364,271		(2,178)			4.625	3.108	MN	1,694	13,551	12/30/2021	11/16/2048	
91324P-AR-3	UNITEDHEALTH GROUP INC		1.F FE	1,593,443	1,158,000	1,235,421	1,486,440		(27,758)			5.800	2.614	MS	19,776	67,164	12/30/2021	03/15/2036	1,191,582
91324P-AX-0	UNITEDHEALTH GROUP INC		1.F FE	1,481,410	1,336,000	1,494,900	1,425,377		(5,408)			6.500	5.697	JD	3,860	86,840	01/25/2011	06/15/2037	1,379,420
91324P-BE-1	UNITEDHEALTH GROUP INC		1.F FE	3,093,464	2,325,000	2,620,512	2,910,066		(39,993)			6.625	3.886	MN	19,682	154,031	12/30/2021	11/15/2037	2,402,016
91324P-BK-7	UNITEDHEALTH GROUP INC		1.F FE	1,566,156	1,030,000	1,190,904	1,454,858		(29,007)			6.875	2.831	FA	26,751	70,813	01/01/2022	02/15/2038	1,065,406
91324P-BN-1	UNITEDHEALTH GROUP INC		1.F FE	1,545,376	1,479,000	1,532,893	1,524,233		(2,229)			5.700	5.380	AO	17,797	84,303	02/19/2013	10/15/2040	1,521,152
91324P-BQ-4	UNITEDHEALTH GROUP INC		1.F FE	4,599,529	4,504,000	4,735,750	4,586,107		(4,645)			5.950	5.740	FA	101,240	267,988	12/30/2021	02/15/2041	4,351,724
91324P-BU-5	UNITEDHEALTH GROUP INC		1.F FE	343,810	276,000	252,840	332,770		(2,882)			4.625	2.951	MN	1,631	12,765	01/01/2022	11/15/2041	282,383
91324P-BW-1	UNITEDHEALTH GROUP INC		1.F FE	954,636	790,000	694,572	928,466		(6,834)			4.375	2.970	MS	10,177	34,563	12/30/2021	03/15/2042	
91324P-CA-8	UNITEDHEALTH GROUP INC		1.F FE	274,029	237,000	196,199	268,346		(1,484)			3.950	2.923	AO	1,976	9,362	12/30/2021	10/15/2042	
91324P-CD-2	UNITEDHEALTH GROUP INC		1.F FE	475,537	395,000	338,701	463,505		(3,140)			4.250	2.929	MS	4,943	16,788	12/30/2021	03/15/2043	
91324P-CR-1	UNITEDHEALTH GROUP INC		1.F FE	11,704,132	9,294,000	8,361,444	11,411,665		(77,321)			4.750	3.175	JJ	203,564	441,465	01/20/2022	07/15/2045	9,514,733
91324P-DE-9	UNITEDHEALTH GROUP INC		1.F FE	867,553	814,000	802,572	831,086		(9,341)			2.950	1.751	AO	5,069	24,013	01/01/2022	10/15/2027	826,007
91324P-DL-3	UNITEDHEALTH GROUP INC		1.F FE	1,214,756	988,000	808,501	1,190,057		(6,445)			4.250	2.975	JD	1,866	41,990	12/30/2021	06/15/2048	
91324P-DV-1	UNITEDHEALTH GROUP INC		1.F FE	936,466	790,000	567,056	927,398		(2,380)			3.875	3.038	FA	11,565	30,613	12/30/2021	08/15/2059	
91324P-DZ-2	UNITEDHEALTH GROUP INC		1.F FE	4,731,966	5,400,000	3,447,936	4,787,847		15,478			2.900	3.603	MN	20,010	156,600	03/23/2022	05/15/2050	5,478,300
91324P-EA-6	UNITEDHEALTH GROUP INC		1.F FE	64,363	63,000	38,021	64,284		(22)			3.125	3.028	MN	252	1,969	12/30/2021	05/15/2060	
91324P-EF-5	UNITEDHEALTH GROUP INC		1.F FE	75,074	70,000	47,245	74,596		(125)			3.250	2.878	MN	291	2,275	12/30/2021	05/15/2051	
91324P-EW-8	UNITEDHEALTH GROUP INC		1.F FE	1,092,564	1,100,000	992,173	1,092,994		117			5.050	5.093	AO	11,727	55,550	03/23/2023	04/15/2053	1,127,775
914453-AA-3	UNIVERSITY OF MIAMI		1.G FE	600,000	600,000	480,592	600,000					4.063	4.063	AO	6,095	24,378	03/31/2022	04/01/2052	612,189
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	86,406	86,000	49,559	86,407		(1)			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	8,250,000	8,250,000	8,891,498	8,250,000					6.580	6.579	JJ	244,283	542,850	07/19/2006	07/21/2036	8,521,425
91911T-AH-6	VALE OVERSEAS LTD		2.B FE	850,760	800,000	900,492	848,842		(1,918)			6.875	6.099	MN	6,111	27,500	05/20/2025	11/21/2036	827,500
91911T-AK-9	VALE OVERSEAS LTD		2.B FE	4,254,000	4,000,000	4,533,597	4,237,936		(10,571)			6.875	6.228	MN	38,958	275,000	06/07/2024	11/10/2039	4,137,500
91911T-AQ-6	VALE OVERSEAS LTD		2.B FE	1,769,000	2,000,000	1,925,531	1,823,751		33,034			3.750	6.006	JJ	36,042	75,000	04/22/2024	07/08/2030	2,037,500
91911T-AS-2	VALE OVERSEAS LTD		2.B FE	496,175	500,000	510,250	496,242		45			6.400	6.458	JD	267	32,000	06/25/2024	06/28/2054	516,000
91913Y-AB-6	VALERO ENERGY CORP		2.B	5,046,849	4,008,000	4,688,060	4,324,686		(59,990)			8.750	6.657	JD	15,587	350,700	04/28/2005	06/15/2030	4,183,350
919451-AA-2	VALLEY CHILDREN'S HOSPITAL		1.E FE	930,754	790,000	655,568	915,966		(3,892)			4.399	3.358	MS	10,233	34,752	12/30/2021	03/15/2048	
92343V-CK-8	VERIZON COMMUNICATIONS INC		2.A FE	870,050	678,000	602,228	848,134		(5,749)			4.862	3.193	FA	11,904	32,964	12/30/2021	08/21/2046	694,482
92343V-CM-4	VERIZON COMMUNICATIONS INC		2.A FE	4,169,876	3,063,000	2,685,704	4,087,811		(21,549)			5.012	3.216	FA	55,437	153,518	12/30/2021	08/21/2054	3,139,759
92343V-CQ-5	VERIZON COMMUNICATIONS INC		2.A FE	4,806,622	4,156,000	4,009,797	4,620,136		(48,637)			4.400	2.882	MN	30,477	182,864	01/01/2022	11/01/2034	4,247,432
92343V-CX-0	VERIZON COMMUNICATIONS INC		2.A FE	4,901,510	3,938,000	3,294,738	4,803,282		(25,747)			4.522	3.159	MS	52,434	178,076	12/30/2021	09/15/2048	4,027,038
92343V-CZ-5	VERIZON COMMUNICATIONS INC		2.A FE	2,538,416	1,960,000	1,621,387	2,496,714		(10,949)			4.672	3.219	MS	26,963	91,571	12/30/2021	03/15/2055	2,005,786
92343V-DS-0	VERIZON COMMUNICATIONS INC		2.A FE	9,736,153	7,500,000	6,732,270	9,521,415		(56,669)			5.012	3.338	AO	79,357	375,900	01/04/2022	04/15/2049	7,687,950

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92343V-ES-9	VERIZON COMMUNICATIONS INC		2.A FE	677,105	612,000	609,812	640,300		(9,505)			3.875	2.195	FA	9,420	23,715	12/30/2021	02/08/2029	
92343V-FW-9	VERIZON COMMUNICATIONS INC		2.A FE	1,523,505	2,232,000	1,327,897	1,567,248		9,181			2.987	4.861	AO	11,297	66,670	10/06/2020	10/30/2056	2,265,335
92343V-GB-4	VERIZON COMMUNICATIONS INC		2.A FE	6,054,319	5,644,000	4,006,317	6,017,070		(9,833)			3.550	3.163	MS	55,100	200,362	01/01/2022	03/22/2051	5,744,181
92343V-GC-2	VERIZON COMMUNICATIONS INC		2.A FE	3,280,534	3,063,000	2,066,837	3,268,976		(3,090)			3.700	3.370	MS	31,166	113,331	12/30/2021	03/22/2061	
92343V-HA-5	VERIZON COMMUNICATIONS INC		2.A FE	2,550,794	2,262,000	2,286,224	2,429,462		(22,547)			5.401	4.553	JJ	63,121	51,816	12/30/2021	07/02/2037	
92344G-AX-4	VERIZON COMMUNICATIONS INC		2.A FE	292,807	220,000	234,146	274,417		(4,792)			5.850	2.906	MS	3,790	12,870	12/30/2021	09/15/2035	226,435
925650-AC-7	VICI PROPERTIES LP		2.C FE	10,975,422	11,000,000	11,132,035	10,985,816		3,029			4.950	4.985	FA	205,700	544,500	04/20/2022	02/15/2030	11,272,250
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		2.A FE	530,134	375,000	411,716	497,830		(8,437)			6.350	3.050	MN	2,051	23,813	12/30/2021	11/30/2037	386,906
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO		2.A FE	1,450,822	828,000	1,106,265	1,330,939		(31,343)			8.875	3.111	MN	9,390	73,485	12/30/2021	11/15/2038	864,743
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO		1.G FE	552,343	455,000	393,249	538,848		(3,535)			4.450	3.086	FA	7,649	20,248	12/30/2021	02/15/2044	
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO		2.A FE	461,454	411,000	314,544	455,823		(1,477)			3.800	3.095	MS	4,599	15,618	12/30/2021	09/15/2047	
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO		1.G FE	369,763	293,000	251,496	361,781		(2,090)			4.600	3.134	JD	1,123	13,478	12/30/2021	12/01/2048	
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO		1.G FE	9,348,192	9,600,000	6,038,259	9,370,356		5,733			2.950	3.085	MN	36,187	283,200	01/05/2022	11/15/2051	9,741,600
92826C-AE-2	VISA INC		1.D FE	1,457,175	1,226,000	1,192,810	1,396,210		(15,789)			4.150	2.492	JD	2,403	50,879	12/30/2021	12/14/2035	
92826C-AF-9	VISA INC		1.D FE	3,257,040	2,611,000	2,279,216	3,174,723		(21,438)			4.300	2.847	JD	5,302	112,273	12/30/2021	12/14/2045	
92857T-AH-0	VODAFONE GROUP PLC		2.B FE	734,331	529,000	602,215	638,467		(24,877)			7.875	2.554	FA	15,738	41,659	01/01/2022	02/15/2030	549,829
92857W-AQ-3	VODAFONE GROUP PLC		2.B FE	501,894	373,000	405,254	473,725		(7,386)			6.150	3.245	FA	7,901	22,940	12/30/2021	02/27/2037	384,470
92857W-BL-3	VODAFONE GROUP PLC		2.B FE	83,654	68,000	66,816	80,549		(813)			5.000	3.188	MN	293	3,400	12/30/2021	05/30/2038	69,700
92857W-BM-1	VODAFONE GROUP PLC		2.B FE	7,582,585	5,957,000	5,498,701	7,424,583		(41,824)			5.250	3.634	MN	26,931	312,743	01/04/2022	05/30/2048	6,113,371
92857W-BS-8	VODAFONE GROUP PLC		2.B FE	2,186,429	2,064,000	1,792,781	2,173,143		(2,703)			4.875	4.502	JD	3,354	100,620	12/30/2021	06/19/2049	2,114,310
92857W-BU-3	VODAFONE GROUP PLC		2.B FE	70,093	61,000	47,738	69,295		(211)			4.250	3.429	MS	749	2,593	12/30/2021	09/17/2050	62,296
929089-AC-4	VOYA FINANCIAL INC		2.A FE	79,734	65,000	57,425	78,076		(435)			4.800	3.424	JD	139	3,120	12/30/2021	06/15/2046	66,560
92936M-AE-7	WPP FINANCE 2010		2.B FE	86,732	73,000	65,117	85,076		(442)			5.625	4.290	MN	525	4,106	12/30/2021	11/15/2043	75,053
92976G-AJ-0	WELLS FARGO BANK NA		2.A FE	1,456,754	1,009,000	1,126,517	1,364,622		(24,079)			6.600	3.075	JJ	30,707	66,594	12/30/2021	01/15/2038	1,042,297
929903-AM-4	WELLS FARGO & CO		2.B FE	1,144,261	910,000	937,326	1,085,317		(15,443)			5.500	3.155	FA	20,854	50,050	01/01/2022	08/01/2035	935,025
93100P-AB-4	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C		1.D FE	223,150	197,000	162,887	219,957		(838)			4.175	3.349	JD	685	8,225	12/30/2021	06/01/2046	
931108-AA-2	WAKEMED		1.F FE	1,600,000	1,600,000	1,099,115	1,600,000					3.286	3.286	AO	13,144	52,576	01/20/2022	10/01/2052	1,626,288
931142-CK-7	WALMART INC		1.C FE	1,881,310	1,230,000	1,421,310	1,736,987		(37,379)			6.500	2.412	FA	30,203	79,950	01/01/2022	08/15/2037	1,269,975
931142-CS-0	WALMART INC		1.C FE	1,290,978	906,000	961,894	1,221,702		(17,999)			5.625	2.669	AO	12,741	50,963	12/30/2021	04/01/2040	931,481
931142-CV-3	WALMART INC		1.C FE	1,282,543	988,000	988,842	1,231,071		(13,401)			4.875	2.801	JJ	23,146	48,165	12/30/2021	07/08/2040	1,012,083
931142-DQ-3	WALMART INC		1.C FE	665,048	529,000	472,174	645,702		(5,032)			4.300	2.728	AO	4,360	22,747	12/30/2021	04/22/2044	
94106B-AD-3	WASTE CONNECTIONS INC		1.G FE	824,110	1,000,000	647,486	836,749		3,534			2.950	3.961	JJ	13,603	29,500	03/25/2022	01/15/2052	1,014,750
94106L-AV-1	WASTE MANAGEMENT INC		1.G FE	173,190	118,000	129,373	163,113		(2,622)			6.125	2.790	MN	622	7,228	12/30/2021	11/30/2039	121,614
94106L-BC-2	WASTE MANAGEMENT INC		1.G FE	129,666	109,000	91,912	126,940		(712)			4.100	2.947	MS	1,490	4,469	12/30/2021	03/01/2045	
948741-AM-5	KIMCO REALTY OP LLC		1.G FE	292,211	278,000	276,362	279,260		(3,338)			3.250	2.023	FA	3,413	9,035	12/30/2021	08/15/2026	
94973V-AH-0	ELEVANCE HEALTH INC		2.A FE	371,141	274,000	292,383	344,616		(6,889)			5.950	2.691	JD	725	16,303	12/30/2021	12/15/2034	282,152
94973V-AL-1	ELEVANCE HEALTH INC		2.A FE	157,648	118,000	124,840	147,934		(2,533)			5.850	2.917	JJ	3,183	6,903	12/30/2021	01/15/2036	121,452
94973V-AN-7	ELEVANCE HEALTH INC		2.A FE	241,260	171,000	185,902	226,058		(3,968)			6.375	3.027	JD	485	10,901	12/30/2021	06/15/2037	176,451
94973V-AT-4	ELEVANCE HEALTH INC		2.A FE	130,615	97,000	97,141	125,015		(1,470)			5.800	3.295	FA	2,125	5,626	12/30/2021	08/15/2040	99,813
94973V-AY-3	ELEVANCE HEALTH INC		2.A FE	361,061	293,000	263,632	350,816		(2,680)			4.625	3.081	MN	1,732	13,551	12/30/2021	05/15/2042	299,776
94973V-BB-2	ELEVANCE HEALTH INC		2.A FE	10,934,124	9,000,000	8,065,026	10,660,744		(72,095)			4.650	3.233	JJ	192,975	418,500	01/06/2022	01/15/2043	9,209,250
94973V-BF-3	ELEVANCE HEALTH INC		2.A FE	115,459	88,000	82,857	111,761		(968)			5.100	3.130	JJ	2,069	4,488	12/30/2021	01/15/2044	90,244
94973V-BK-2	ELEVANCE HEALTH INC		2.A FE	364,844	293,000	258,235	355,212		(2,523)			4.650	3.109	FA	5,147	13,625	12/30/2021	08/15/2044	
94973V-BL-0	ELEVANCE HEALTH INC		2.A FE	192,455	150,000	127,394	189,322		(825)			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	929,000	977,158	1,134,864		(19,788)			5.375	2.622	FA	19,974	49,934	01/01/2022	02/07/2035	953,967

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
949746-RW-3	WELLS FARGO & CO		2.A FE	5,549,360	5,291,000	5,276,420	5,309,906		(61,379)			3.000	1.818	AO	30,423	158,730	01/01/2022	04/22/2026	5,370,365
949746-SH-5	WELLS FARGO & CO		2.A FE	2,900,623	2,765,000	2,744,781	2,788,620		(28,762)			3.000	1.928	AO	15,668	82,950	12/30/2021	10/23/2026	2,806,475
949746-TD-3	WELLS FARGO & CO		2.B FE	436,250	500,000	498,445	438,049		1,354			3.900	4.770	MJSD	867	19,500	07/08/2022	01/01/3000	500,000
949746-TF-8	WELLS FARGO & CO		2.B FE	15,000,121	15,000,000	14,931,158	15,000,000					5.166	6.681	JAJO	167,900	858,224	07/16/1997	04/15/2027	
94974B-GK-0	WELLS FARGO & CO		2.A FE	2,111,768	1,859,000	1,507,663	2,080,227		(8,269)			3.900	3.079	MN	12,084	72,501	01/01/2022	05/01/2045	1,895,251
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)		1.D Z	2,316,057	2,260,847	2,305,123	2,265,721		(5,412)			6.650	6.506	MON	12,529	162,875	11/05/2003	08/01/2027	2,273,376
95000U-2A-0	WELLS FARGO & CO		2.A FE	18,269,707	17,009,000	16,897,208	17,347,469		(237,597)			3.584	2.123	MN	66,040	609,603	01/01/2022	05/22/2028	
95000U-2D-4	WELLS FARGO & CO		2.A FE	16,416,495	14,715,000	14,749,117	15,449,519		(249,828)			4.150	2.308	JJ	266,321	610,673	12/30/2021	01/24/2029	
95000U-2J-1	WELLS FARGO & CO		2.A FE	2,457,008	2,412,000	2,252,771	2,435,891		(5,477)			2.572	2.318	FA	24,125	62,037	12/30/2021	02/11/2031	
95000U-2L-6	WELLS FARGO & CO		2.A FE	15,952,693	13,780,000	13,871,059	14,951,799		(258,807)			4.478	2.365	AO	149,125	617,068	12/30/2021	04/04/2031	
95000U-2M-4	WELLS FARGO & CO		2.A FE	12,611,126	12,582,000	11,498,202	12,608,380		(719)			5.013	4.996	AO	152,428	630,736	12/30/2021	04/04/2051	
95040Q-AC-8	WELLTOWER OP LLC		1.G FE	2,312,365	2,112,000	2,112,077	2,112,000		(51,260)			4.250	1.785	AO	22,440	89,760	12/30/2021	04/01/2026	
95040Q-AF-1	WELLTOWER OP LLC		1.G FE	265,756	206,000	191,183	259,579		(1,622)			4.950	3.288	MS	3,399	10,197	12/30/2021	09/01/2048	
95040Q-AR-5	WELLTOWER OP LLC		1.G FE	1,799,064	1,800,000	1,736,905	1,799,517		65			3.850	3.855	JD	3,080	69,300	03/29/2022	06/15/2032	1,834,650
95101V-AA-7	WESLEYAN UNIVERSITY		1.D FE	1,282,637	912,000	709,619	1,280,261		(624)			4.781	3.356	JJ	21,801	43,603	12/30/2021	07/01/2116	933,801
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC		1.F FE	1,292,719	988,000	849,899	1,260,277		(8,497)			4.924	3.170	JD	4,054	48,649	12/30/2021	06/01/2048	
95709T-AK-6	EVERGY KANSAS CENTRAL INC		1.F FE	4,824,904	4,825,000	4,228,099	4,828,429		(129)			4.625	4.619	MS	74,385	223,156	08/12/2013	09/01/2043	
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		2.B FE	371,425	351,000	349,209	353,855		(4,520)			3.450	2.125	MN	1,547	12,110	12/30/2021	11/15/2026	
961214-EQ-2	WESTPAC BANKING CORP		1.G FE	4,638,250	5,000,000	3,809,484	4,695,881		15,369			2.963	3.491	MN	18,519	148,150	01/27/2022	11/16/2040	5,074,075
961548-AV-6	WESTROCK MWV LLC		2.B FE	2,614,593	2,151,000	2,447,650	2,298,791		(31,275)			8.200	6.248	JJ	81,332	176,382	04/28/2015	01/15/2030	2,239,191
961548-AY-0	WESTROCK MWV LLC		2.B FE	5,418,104	4,189,000	4,792,222	4,838,861		(113,200)			7.950	4.478	FA	125,810	333,026	12/30/2021	02/15/2031	4,355,513
962166-AW-4	WEYERHAEUSER CO		2.B FE	1,974,988	1,564,000	1,640,133	1,693,979		(72,330)			6.950	2.080	AO	27,175	108,698	12/30/2021	10/01/2027	1,618,349
962166-BR-4	WEYERHAEUSER CO		2.B FE	155,541	111,000	126,411	139,557		(4,158)			7.375	2.823	MS	2,410	8,186	01/01/2022	03/15/2032	115,093
962166-BT-0	WEYERHAEUSER CO		2.B FE	92,424	68,000	75,879	85,260		(1,875)			6.875	3.230	JD	208	4,675	12/30/2021	12/15/2033	70,338
962166-BX-1	WEYERHAEUSER CO		2.B FE	9,197,855	8,239,000	8,155,523	8,715,439		(124,686)			4.000	2.326	MN	42,110	329,560	12/30/2021	11/15/2029	
969457-BM-1	WILLIAMS COMPANIES INC		2.B FE	128,956	87,000	105,547	114,075		(3,891)			8.750	3.180	MS	2,241	7,613	12/30/2021	03/15/2032	90,806
969457-BV-1	WILLIAMS COMPANIES INC		2.B FE	1,558,963	1,462,000	1,452,683	1,541,872		(2,616)			5.750	5.276	JD	1,635	84,065	05/24/2018	06/24/2044	
96949L-AE-5	WILLIAMS COMPANIES INC		2.B FE	5,813,974	5,024,000	4,400,681	5,737,048		(20,707)			4.850	3.876	MS	81,221	243,664	01/19/2022	03/01/2048	
96950F-AF-1	WILLIAMS COMPANIES INC		2.B FE	12,039,863	10,377,000	11,178,367	11,784,655		(67,512)			6.300	4.954	AO	138,014	653,751	03/25/2022	04/15/2040	10,703,876
96950F-AK-0	WILLIAMS COMPANIES INC		2.B FE	251,467	193,000	191,708	243,728		(2,045)			5.800	3.730	MN	1,430	11,194	12/30/2021	11/15/2043	
96950F-AN-4	WILLIAMS COMPANIES INC		2.B FE	201,083	163,000	156,259	196,185		(1,297)			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	10,000,000	9,960,129	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017	06/15/2029	10,234,500
973244-AA-4	WINDFALL MINING GROUP INC		2.C FE	2,200,000	2,200,000	2,297,700	2,200,000					5.854	5.854	MN	17,172	64,394	05/06/2025	05/13/2032	2,264,394
97651#-AF-1	WINWHOLESALE INC		2.B	1,400,000	1,400,000	1,395,948	1,400,000					4.020	4.020	JD	30,172	28,140	06/18/2015	06/18/2027	1,428,140
97651#-AG-9	WINWHOLESALE INC		2.B	1,400,000	1,400,000	1,395,196	1,400,000					4.020	4.019	FA	20,480	56,280	08/20/2015	08/20/2027	1,428,140
976656-BP-2	WISCONSIN ELECTRIC POWER CO		1.G FE	1,537,626	1,234,000	1,303,178	1,353,552		(47,575)			6.500	2.349	JD	6,684	80,210	12/30/2021	06/01/2028	1,274,105
976656-BZ-0	WISCONSIN ELECTRIC POWER CO		1.G FE	743,811	554,000	590,672	700,486		(11,286)			5.700	2.862	JD	2,632	31,578	12/30/2021	12/01/2036	569,789
976656-CG-1	WISCONSIN ELECTRIC POWER CO		1.G FE	418,207	356,000	300,502	409,780		(2,207)			4.250	3.141	JD	1,261	15,130	12/30/2021	06/01/2044	
976656-CJ-5	WISCONSIN ELECTRIC POWER CO		1.G FE	300,587	257,000	215,363	295,281		(1,391)			4.300	3.260	JD	491	11,051	12/30/2021	12/15/2045	
980236-AQ-6	WOODSIDE FINANCE LTD		2.A FE	5,308,549	4,866,000	4,864,994	5,063,765		(64,053)			4.500	3.033	MS	71,165	218,970	03/29/2022	03/04/2029	
98389B-AH-3	XCEL ENERGY INC		2.B FE	4,978,350	4,431,000	4,854,418	4,765,871		(23,482)			6.500	5.531	JJ	144,008	288,015	01/01/2022	07/01/2036	4,575,008
98389B-AN-0	XCEL ENERGY INC		2.B FE	154,062	128,000	117,571	149,914		(1,090)			4.800	3.353	MS	1,809	6,144	12/30/2021	09/15/2041	
98417E-AC-4	GLENCORE FINANCE CANADA LTD		2.A FE	120,497	86,000	97,035	113,532		(1,834)			6.900	3.568	MN	758	5,934	01/01/2022	11/15/2037	88,967
98417E-AR-1	GLENCORE FINANCE CANADA LTD		2.A FE	426,405	434,000	419,999	427,999		209			5.550	5.679	AO	4,416	24,087	10/28/2016	10/25/2042	446,044
984587-AA-3	YALE NEW HAVEN HEALTH SERVICES CORP		1.E FE	1,030,494	950,000	835,049	1,019,692		(2,553)			4.375	3.818	JJ	20,781	41,563	12/30/2021	07/01/2044	970,781

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
984588-AA-1	YALE-NEW HAVEN HOSPITAL INC		1.E FE	679,975	590,000	521,424	665,265		(3,857)			4.366	3.278	JJ	12,880	25,759	12/30/2021	07/01/2043	116,283
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC		2.B FE	4,755,788	4,721,000	4,388,726	4,747,182		(2,405)			4.250	4.175	FA	75,798	200,643	04/04/2022	08/15/2035	4,821,321
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC		2.B FE	30,046,129	25,779,000	22,484,119	29,526,787		(137,306)			4.450	3.408	FA	433,374	1,147,166	01/26/2022	08/15/2045	26,352,583
98978V-AH-6	ZOETIS INC		2.A FE	304,581	241,000	221,207	295,058		(2,489)			4.700	2.976	FA	4,720	11,327	12/30/2021	02/01/2043	
98978V-AM-5	ZOETIS INC		2.A FE	63,297	54,000	43,212	62,242		(276)			3.950	2.974	MS	646	2,133	12/30/2021	09/12/2047	
98978V-AN-3	ZOETIS INC		2.A FE	1,083,507	978,000	977,400	1,019,048		(16,602)			3.900	2.088	FA	13,879	38,142	12/30/2021	08/20/2028	
B0A0AY-MK-4	SOUTH EASTERN POWER NETWORKS PLC		1.G Z	14,937,735	16,544,115	16,635,604	16,544,115				1,139,595	5.500	5.484	N/A	520,680	919,533	10/20/2004	06/05/2026	17,454,041
B9550@-AA-9	UMICORE SA		2.C	5,227,250	5,872,250	5,670,749	5,872,264		(7)		694,752	1.840	1.840	JD	7,203	154,380	04/05/2017	12/07/2027	5,926,275
BHM28F-T6-8	AUTOMATION SOLUTIONS INC.		4.B Z	194,790	194,790	194,832	194,790					3.250	3.578	N/A	2,743	26,801	10/09/2025	02/25/2031	195,317
G0398N-Z6-2	ANTOFAGASTA PLC		2.B FE	228,450	300,000	272,032	247,408		9,050			2.375	6.723	AO	1,524	7,125	10/30/2023	10/14/2030	303,563
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC		2.B FE	2,990,070	3,000,000	3,103,599	2,991,839		880			5.500	5.546	MN	27,042	165,000	03/20/2024	05/02/2033	3,082,500
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD		2.A YE	7,272,727	7,272,727	6,966,303	7,272,727					3.540	3.540	MN	22,170	257,454	05/30/2013	05/30/2033	7,401,454
G1418#-AQ-6	CARIBBEAN UTILITIES COMPANY LTD		2.A YE	571,429	571,429	562,192	571,429					3.650	3.649	MN	2,086	20,858	11/25/2014	11/25/2029	581,857
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY LTD		2.A YE	2,571,429	2,571,429	2,524,450	2,571,429					3.900	3.900	MN	10,029	100,286	02/15/2017	11/25/2031	2,588,143
G3R82S-AP-2	FOXCONN (FAR EAST) LTD		1.G FE	2,685,000	3,000,000	2,758,327	2,719,363		34,363			2.500	4.691	AO	13,125	37,500	04/30/2025	10/28/2030	3,037,500
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD		2.C FE	598,200	600,000	630,147	598,858		296			6.125	6.188	MN	4,696	36,750	11/27/2023	05/15/2029	618,375
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		2.A	3,200,000	3,200,000	3,201,862	3,200,000					4.990	4.986	MS	42,138	159,680	02/26/2019	03/26/2026	3,279,840
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LI		1.G PL	4,000,000	4,000,000	3,980,655	4,000,000					3.790	3.790	FA	63,167	151,600	05/06/2015	06/26/2027	4,075,800
G5814#-AA-2	MARI JONE LTD SERIES A		2.C PL	1,101,482	1,101,482	1,084,986	1,101,482					5.580	5.580	MJSD	16,093	46,097	07/25/2018	06/30/2031	1,116,848
G5814#-AB-0	MARI BOYLE LTD SERIES B		2.C PL	1,101,482	1,101,482	1,084,986	1,101,482					5.580	5.580	MJSD	171	61,463	07/25/2018	06/30/2031	1,116,848
G9006@-AH-9	TRANSMISSION FINANCE DAC		2.B	10,000,000	10,000,000	9,952,879	10,000,000					3.180	3.179	MN	50,350	318,000	05/04/2016	05/04/2026	10,159,000
L2660V-AA-3	EAGLE FUNDING LUXCO SARL		2.B FE	4,571,400	4,500,000	4,583,655	4,568,586		(2,814)			5.500	4.979	FA	94,188		11/20/2025	08/17/2030	
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	2,602,000	2,500,000	2,725,789	2,597,010		(3,445)			6.510	6.128	FA	57,867	162,750	06/07/2024	02/23/2042	2,581,375
L7909C-AG-2	RAIZEN FUELS FINANCE SA		2.C FE	1,163,400	1,200,000	970,625	1,164,751		1,351			6.700	7.086	FA	28,140	40,200	06/04/2025	02/25/2037	1,240,200
M0152Q-U7-7	ABU DHABI COMMERCIAL BANK PJSC		1.E FE	2,234,760	2,200,000	2,279,076	2,222,680		(6,754)			5.500	5.128	JJ	56,803	121,000	02/22/2024	01/12/2029	2,260,500
M0152V-AX-1	ABU DHABI FUTURE ENERGY COMPANY PJSC		1.E FE	6,401,300	6,500,000	6,576,687	6,417,234		8,760			4.875	5.080	JJ	137,313	316,875	08/19/2024	07/25/2033	6,658,438
M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC		1.D FE	5,026,330	6,100,000	5,517,571	5,277,677		129,483			2.500	5.439	MN	23,299	152,500	03/20/2024	05/06/2031	6,176,250
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC		1.C FE	6,041,606	5,686,000	5,274,463	5,969,820		(9,579)			4.600	4.213	JD	21,070	261,556	03/13/2024	11/02/2047	5,774,638
M28505-AF-8	DP WORLD LTD		2.B FE	217,500	200,000	172,770	216,005		(403)			4.700	4.160	MS	2,376	9,400	12/30/2021	09/30/2049	
M2851H-AA-2	DP WORLD LTD		2.B FE	3,106,152	2,800,000	3,161,069	3,098,609		(7,543)			6.850	5.581	JJ	95,367		07/29/2025	07/02/2037	2,895,900
M4R29Z-SK-5	EMIRATES NBD BANK PJSC		1.E FE	1,443,400	1,400,000	1,468,264	1,427,289		(8,940)			5.875	5.112	AO	18,278	82,250	02/22/2024	10/11/2028	1,441,125
M59878-AF-1	ISRAEL DISCOUNT BANK LTD		2.A FE	4,887,290	5,000,000	5,059,760	4,937,055		27,785			5.375	6.032	JJ	115,712	268,750	03/20/2024	01/26/2028	5,134,375
M5R07D-AG-5	ICL GROUP LTD		2.C FE	3,814,000	4,000,000	4,140,000	3,829,613		8,466			6.375	6.891	MN	21,958	255,000	03/06/2024	05/31/2038	4,127,500
M6846H-BV-4	MDGH GMTN RSC LTD		1.C FE	4,017,750	4,000,000	4,228,488	4,015,406		(1,880)			5.500	5.430	AO	38,500	220,000	03/26/2024	04/28/2033	4,110,000
N5S29Q-GV-9	MDGH GMTN RSC LTD		1.C FE	1,859,800	2,000,000	1,980,021	1,903,223		26,179			3.750	5.372	AO	15,000	75,000	04/23/2024	04/19/2029	2,037,500
N7676V-AC-8	SABIC CAPITAL II BV		1.E FE	5,398,025	5,500,000	5,539,446	5,436,130		21,007			4.500	4.954	AO	55,688	247,500	03/13/2024	10/10/2028	5,623,750
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		2.C FE	600,750	900,000	731,700	607,907		3,334			5.125	8.170	FA	17,938	46,125	10/31/2023	08/11/2061	
P01703-AD-2	ALPEK SAB DE CV		2.C FE	853,500	1,000,000	850,657	885,729		18,525			3.250	5.853	FA	11,375	32,500	03/20/2024	02/25/2031	1,016,250
P09376-DD-6	BANCO DE CHILE		1.F FE	868,700	1,000,000	912,201	895,015		14,819			2.990	5.060	JD	1,827	29,900	03/07/2024	12/09/2031	1,014,950
P12651-AB-4	BANCO GENERAL SA		2.B FE	2,016,111	1,882,000	1,867,885	1,917,727		(25,600)			4.125	2.686	FA	31,053	77,633	01/01/2022	08/07/2027	1,920,816
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	4,048,800	4,000,000	4,261,600	4,044,113		(2,834)			6.150	6.010	AO	45,783	246,000	03/06/2024	10/24/2036	4,123,000
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	1,923,988	2,000,000	1,662,841	1,941,916		2,309			4.250	4.500	JJ	38,722	85,000	02/26/2019	07/17/2042	2,042,500
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	5,386,160	5,927,000	5,182,600	5,392,059		12,948			4.875	5.612	MN	45,749	288,941	06/04/2024	11/04/2044	6,071,471
P3143N-BQ-6	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	1,576,000	1,600,000	1,672,980	1,579,835		1,895			5.950	6.151	JJ	45,749	95,200	11/30/2023	01/08/2034	1,647,600
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		2.C PL	3,455,278	3,455,278	3,392,725	3,455,278					5.980	5.980	MJSD	6,314	206,626	04/27/2018	12/20/2044	3,472,497

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV		2.B FE	2,809,600	3,200,000	3,143,616	2,937,234		60,852			4.150	6.698	MS	40,209	132,800	10/30/2023	09/12/2029	3,266,400
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		2.B FE	354,920	400,000	378,151	356,249		756			5.650	6.567	MS	6,843	22,600	03/13/2024	09/12/2049	411,300
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO		3.A PL	3,000,000	3,000,000	2,879,395	3,000,000					6.440	6.408	MJSD	537	194,323	03/09/2012	06/30/2035	3,016,100
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		2.A FE	900,000	1,500,000	1,068,320	917,606		8,399			3.500	6.683	MS	16,188	52,500	11/03/2023	09/10/2051	1,526,250
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		2.A FE	2,990,750	2,900,000	3,150,792	2,977,352		(7,817)			6.500	6.057	MN	28,275	188,500	04/22/2024	11/07/2033	
P8803L-AA-6	SURA ASSET MANAGEMENT SA		2.B FE	334,238	311,000	310,362	316,930		(4,508)			4.375	2.840	AO	3,024	13,606	12/30/2021	04/11/2027	317,803
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E		2.C FE	1,959,650	2,000,000	2,028,620	1,974,752		7,888			5.550	6.040	MN	18,500	111,000	03/20/2024	11/01/2028	2,055,500
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		2.B FE	10,000,000	10,000,000	9,231,125	10,000,000					3.330	3.330	MS	97,125	333,000	09/16/2016	09/16/2031	10,166,500
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE P		2.B FE	8,000,000	8,000,000	7,723,696	8,000,000					3.650	3.649	AO	60,833	292,000	10/16/2017	10/16/2029	8,146,000
U52932-AE-7	LIBERTY MUTUAL GROUP INC		2.B FE	156,613	113,000	121,497	145,116		(2,997)			6.500	2.950	MS	2,163	7,345	12/30/2021	03/15/2035	116,673
U6S771-NR-6	MORGAN STANLEY		1.G FE	487,212	600,000	439,052	529,909		11,206			0.000	2.050	APR			12/30/2021	04/02/2032	600,000
X5920U-AA-1	ORLEN SA		2.A FE	1,805,094	1,700,000	1,791,926	1,803,732		(1,362)			6.000	5.144	JJ	42,783		10/30/2025	01/30/2035	
X5T03S-AD-9	MVM ENERGETIKA ZRT		2.C FE	3,075,000	3,000,000	3,162,781	3,067,592		(7,408)			6.500	5.969	MS	58,500	97,500	04/30/2025	03/13/2031	
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD		2.B FE	4,635,690	4,900,000	4,867,685	4,790,495		81,617			3.750	5.612	AO	43,385	183,750	03/07/2024	04/06/2027	4,991,875
Y6886M-AC-4	PETRONAS CAPITAL LTD		1.G FE	4,340,600	5,000,000	3,397,294	4,369,028		7,890			3.404	4.082	AO	29,785	170,200	03/25/2022	04/28/2061	5,085,100
Y7133M-AB-5	PELABUHAN INDONESIA (PERSERO) PT		2.B FE	235,500	200,000	189,002	231,586		(1,045)			5.375	4.177	MN	1,672	10,750	01/01/2022	05/05/2045	205,375
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		2.C FE	4,355,350	4,300,000	4,438,412	4,352,053		(3,346)			5.450	5.119	MN	29,945	188,025	12/01/2025	05/15/2030	4,417,175
Y7141B-AB-9	PT FREEPORT INDONESIA		2.B FE	5,037,160	5,100,000	5,199,674	5,045,589		6,529			5.315	5.518	AO	57,978	217,915	04/30/2025	04/14/2032	5,235,533
Y7150M-AE-7	PTTEP TREASURY CENTER CO LTD		2.A FE	2,924,932	4,055,000	3,038,555	2,945,550		10,076			3.903	5.726	JD	10,991	158,267	11/24/2023	12/06/2059	4,134,073
Y72570-AS-6	RELIANCE INDUSTRIES LTD		1.G FE	851,750	1,000,000	912,420	880,976		16,417			2.875	5.200	JJ	13,497	28,750	03/07/2024	01/12/2032	1,014,375
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD		1.F FE	2,484,547	2,500,000	2,554,118	2,490,602		3,348			5.000	5.159	JJ	54,514	125,000	03/20/2024	07/24/2028	2,562,500
Y8085F-BD-1	SK HYNIX INC		2.B FE	1,643,200	2,000,000	1,814,305	1,725,034		46,039			2.375	5.534	JJ	21,375	47,500	03/06/2024	01/19/2031	2,023,750
ZS0947-92-0	SAUDI ARABIAN OIL CO		1.E FE	235,522	209,000	190,324	230,645		(1,281)			4.250	3.282	AO	1,851	8,883	12/30/2021	04/16/2039	213,441
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				5,517,014,048	5,230,380,087	4,845,830,563	5,414,444,644		(26,663,126)		2,251,198	XXX	XXX	XXX	62,002,439	232,648,291	XXX	XXX	3,777,827,372
6S0106-39-6	L+M Companies LLC TL 11/30/2030 USD		2.B Z	25,000,000	25,000,000	25,000,000	25,000,000					0.000	0.000	N/A			12/17/2025	11/30/2030	25,000,000
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)				25,000,000	25,000,000	25,000,000	25,000,000					XXX	XXX	XXX			XXX	XXX	25,000,000
04522U-AB-0	ASL AIRCRAFT A-2 2.0 TERM LOAN		1.G PL	4,814,210	4,814,210	4,812,766	4,814,210					7.103	7.208	MON	867	384,188	08/30/2024	01/29/2032	4,840,806
12665*-AA-9	CVS CAREMARK CTL 9-2009		2.B	699,944	699,944	768,089	699,944					7.870	7.870	MON	3,213	55,086	09/17/2009	10/10/2031	704,534
126650-BY-5	CVSPAS 2011 CTF - CMBS		2.C FE	1,097,228	925,939	949,177	1,044,913		(12,302)			5.926	4.048	MON	3,201	54,871	12/30/2021	01/10/2034	930,512
126659-AA-9	CVSPAS 2009-6 CTF - CMBS		2.B FE	1,892,492	1,892,493	2,060,670	1,892,500		(1)			8.353	8.353	MON	9,221	158,080	06/10/2009	07/10/2031	1,905,666
22822R-BH-2	CROCAS 2018-2 C - ABS		1.F FE	2,846,900	2,614,000	2,605,460	2,704,293		(33,997)			4.241	2.839	MON	4,927	110,860	12/30/2021	07/15/2048	2,623,238
36831U-AA-0	GCREP III CONSOLIDATION HOLDING, LLC		2.B PL	4,640,000	4,640,000	4,705,489	4,640,000					6.570	6.569	JAJO	847	364,413	01/08/2024	01/12/2029	4,700,970
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G		1.B FE	10,435,168	10,435,168	10,589,571	10,435,168					4.480	4.480	JAJO	79,215	467,495	05/02/2011	04/30/2032	10,474,126
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING, LLC		2.C PL	7,360,000	7,360,000	7,462,663	7,360,000					6.570	6.571	JAJO	1,343	605,277	01/12/2024	01/12/2029	7,400,296
90931C-AA-6	UAL AA - ABS		1.E FE	8,300,247	8,220,687	8,071,803	8,271,830		(9,008)			4.150	4.022	FA	119,405	341,159	08/18/2021	02/25/2033	5,537,340
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-		1.E FE	1,402,740	1,360,233	1,394,718	1,384,342		(7,688)			5.875	4.676	JAJO	16,871	79,914	03/11/2022	04/15/2029	969,610
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I		2.A	2,631,003	2,631,003	2,525,649	2,631,003					3.812	3.812	MON	4,458	100,291	05/19/2015	05/15/2035	2,639,361
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011		1.C YE	3,543,282	3,543,282	3,138,670	3,543,282					5.110	5.110	MON	3,018	196,150	12/29/2011	12/25/2036	3,558,371
BKL782-93-9	ZIRAAT JUNE 24 DPR TRANCHE B TSFR3M		2.C Z	2,700,000	2,700,000	2,718,900	2,700,000					6.805	5.417	MJSD	8,676	199,149	06/26/2024	06/15/2034	2,736,850
BKLMCA-9L-3	IRIDIUM CAPITAL (LIMA) 2024-2 TL		2.B Z	5,700,000	5,700,000	5,573,460	5,700,000					6.925	7.250	JD	17,543	394,725	09/12/2024	12/15/2043	5,734,438
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				58,063,216	57,536,960	57,377,085	57,821,485		(62,996)			XXX	XXX	XXX	272,805	3,511,658	XXX	XXX	54,756,117
123456-GC-3	GAUGE CAPITAL III NB LLC - ABS		1.G Z	17,873,986	18,106,467	18,106,467	17,918,248		58,689			10.085	10.433	MJSD	5,073	1,707,963	12/31/2025	09/17/2029	18,497,051

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
456789-RF-5	Orion Fund II DD T/L 1L 10/24 - ABS		1.G Z	27,508,681	27,737,768	27,737,768	27,555,961		56,836			10.272	10.641	MJSD	7,915	1,837,879	12/31/2025	12/31/2027	28,450,092
345678-PS-9	PSEP Fund I SPV GP T/L 1L 3/25 - ABS		2.C Z	34,909,634	35,488,562	35,488,562	34,989,990		80,357			9.527	9.937	N/A	591,695	2,406,937	12/31/2025	03/28/2030	36,052,082
234567-GL-3	TCGL Finance DD T/L A 1L 3/25 - ABS		2.B Z	23,008,878	23,980,948	23,980,948	23,138,628		129,751			10.299	11.358	JAJO	418,500	1,509,489	12/31/2025	03/22/2030	24,337,703
234567-TF-2	TCGL Finance DD T/L B 1L 3/25 - ABS		2.B Z	99,325	99,325	99,325	99,325					1.000	1.000	N/A	83	99,325	12/31/2025	03/22/2030	99,383
234567-TC-9	TCGL Finance DD T/L C 1L 3/25 - ABS		2.B Z	46,359	46,359	46,359	46,359					2.500	2.500	N/A	97	46,359	12/31/2025	03/22/2030	46,427
03063#-AD-6	AMERICOLD REALTY OPERATING PARTNER		2.B FE	13,590,850	15,267,850	13,213,799	15,267,911		2		1,806,357	1.620	1.620	JJ	119,547	232,829	10/30/2020	01/07/2031	15,288,462
09581J-AR-7	BLUE OWL FINANCE LLC		2.B FE	5,652,719	5,790,000	5,247,136	5,705,867		13,849			3.125	3.420	JD	10,555	180,938	12/30/2021	06/10/2031	5,880,469
09779#-AB-2	BONACCORD CAPITAL PARTNERS II-A, L.P.		1.E PL	2,600,000	2,600,000	2,700,962	2,600,000					7.500	7.499	JJ	81,603	195,000	06/21/2023	06/30/2043	2,680,801
09779@-AB-4	BONACCORD CAPITAL PARTNERS II-A, L.P.		1.E PL	5,400,000	5,400,000	5,609,691	5,400,000					7.500	7.500	JJ	169,875	405,000	06/21/2023	07/31/2043	5,433,750
11283#-AC-5	BROOKFIELD POWER NEW YORK FINANCE		2.B PL	15,000,000	15,000,000	15,727,682	15,000,000					5.960	5.959	JD	37,250	894,000	11/29/2005	12/16/2030	15,447,000
11283#-AF-8	BROOKFIELD POWER NEW YORK FINANCE		2.B Z	13,000,000	13,000,000	12,704,170	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030	13,278,850
26884A-BB-8	ERP OPERATING LP		1.G FE	3,443,310	2,767,000	2,463,770	3,350,603		(24,199)			4.500	2.978	JJ	62,258	124,515	01/01/2022	07/01/2044	2,829,258
26884A-BE-2	ERP OPERATING LP		1.G FE	855,775	687,000	601,987	833,972		(5,696)			4.500	3.009	JD	2,576	30,915	12/30/2021	06/01/2045	
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		1.G PL	42,558,630	42,558,630	42,347,826	42,558,630					6.222	7.452	MON		888,260	09/18/2025	09/19/2030	42,723,623
49446R-AM-1	KIMCO REALTY OP LLC		1.G FE	68,236	60,000	50,463	67,205		(272)			4.250	3.380	AO	638	2,550	12/30/2021	04/01/2045	
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND 0		2.B	1,000,000	1,000,000	995,320	1,000,000					3.660	3.660	JD	18,503	18,300	06/06/2016	06/29/2026	1,018,300
62979*-AA-5	NATIONAL STORAGE AFFILIATES TRUST		2.B FE	3,500,000	3,500,000	3,403,771	3,500,000					3.980	3.979	FA	47,594	139,300	06/27/2019	08/30/2029	3,569,650
69436#-AA-3	PESOF IV TERM LOAN		1.G PL	22,706,180	22,811,995	22,843,324	22,796,502		26,490			6.990	8.875	MJSD	435,220	1,317,618	10/11/2022	06/23/2026	23,276,905
69443#-AA-4	BLACKROCK SLS NAV FACILITY SOFR		1.F PL	26,650,459	26,823,179	27,047,209	26,777,804		37,900			6.601	8.781	MJSD	462,358	1,447,562	09/13/2023	01/26/2027	26,994,177
71641*-AA-4	PROJECT RINGS (ONSHORE) TSFR3M		1.B PL	3,336,609	3,341,621	3,339,568	3,337,894		1,368			6.545	6.687	MJSD		218,454	12/20/2024	12/19/2028	3,396,908
74170*-AE-9	PRIME PROPERTY FUND LLC		2.A	1,872,273	1,750,000	1,746,581	1,758,111		(13,684)			3.980	3.165	JJ	29,214	69,650	06/30/2016	07/30/2026	1,784,825
74986@-AV-3	RREEF AMERICA REIT II INC		1.G	4,000,000	4,000,000	3,999,628	4,000,000					3.850	3.850	JJ	75,289	154,000	01/05/2016	01/05/2026	4,077,000
828807-CL-9	SIMON PROPERTY GROUP LP		1.G FE	838,114	686,000	632,255	814,460		(6,201)			4.750	3.221	MS	9,594	32,585	12/30/2021	03/15/2042	
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU		1.C									8.000	7.998	MJSD	2,729		12/10/2015	12/15/2025	
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		1.E PL	40,619,442	40,652,038	40,576,574	40,618,611		(5)			6.166	6.548	MON	6,963	867,444	12/03/2025	03/10/2028	40,721,667
92581*-AA-2	VICOF II TRUST - ABS		1.E PL	8,083,503	8,103,763	8,030,829	8,093,672		2,217			4.000	4.033	MON	9,905	185,488	02/15/2022	02/10/2030	8,121,771
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN Due 3/23		1.G PL	6,092,182	6,098,281	6,098,281	6,097,932		1,571			7.122	8.995	MJSD	1,206	598,635	05/02/2022	03/23/2026	6,233,126
G1332#-AA-4	PROJECT ROTARY TL (DYAL II) TSFR3M - ABS		1.B PL	25,000,000	25,000,000	25,019,399	25,000,000					6.922	8.061	FMAN	197,085	1,759,675	11/15/2023	05/15/2026	25,389,363
G5235@-AA-5	PROJECT RINGS (OFFSHORE)		1.B PL	2,496,396	2,500,146	2,498,610	2,497,358		1,024			6.545	6.687	MJSD		163,444	12/20/2024	12/19/2028	2,541,511
G8868K-AD-4	NAV FACILITY OCULUS 2		2.B PL	5,000,000	5,000,000	5,139,732	5,000,000					7.930	8.028	MJSD	1,086	465,140	06/29/2023	03/14/2028	5,082,786
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				356,811,540	359,856,932	357,497,997	358,825,044		359,997		1,806,357	XXX	XXX	XXX	2,827,648	18,556,952	XXX	XXX	363,252,937
0489999999. Total - issuer credit obligations (unaffiliated)				8,049,158,001	7,901,985,498	7,083,138,152	7,958,971,579	2,750	(24,634,469)		4,057,555	XXX	XXX	XXX	84,537,774	321,101,133	XXX	XXX	6,396,453,770
0499999999. Total - issuer credit obligations (affiliated)				25,000,000	25,000,000	25,000,000	25,000,000					XXX	XXX	XXX			XXX	XXX	25,000,000
0509999999 - Total - issuer credit obligations				8,074,158,001	7,926,985,498	7,108,138,152	7,983,971,579	2,750	(24,634,469)		4,057,555	XXX	XXX	XXX	84,537,774	321,101,133	XXX	XXX	6,421,453,770

1.

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

1A	1A ...$	1,244,415,700	1B ..$	160,854,357	1C ..$	243,169,747	1D ..$	307,682,981	1E ..$ 479,840,799 1F ..$ 893,415,630 1G ..$ 1,778,853,641
1B	2A ...$	1,040,348,020	2B ..$	1,290,648,707	2C ..$	487,485,792			
1C	3A ...$	29,880,550	3B ..$		3C ..$				
1D	4A ...$	13,451,949	4B ..$	246,946	4C ..$				
1E	5A ...$	3,073,054	5B ..$		5C ..$	10,603,706			
1F	6 .....$								

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36179U-CA-8	G2 MA5465 - RMBS		1.A	91,169	91,340	84,647	90,976		(3)			3.500	3.567	MON	266	3,400	09/11/2018	09/20/2048	48	
36200Q-JD-7	GN 569160 - RMBS		1.A	854	820	852	890		(6)			7.000	1.350	MON	5	57	07/18/2002	03/15/2032	1	
36200Q-WP-5	GN 569554 - RMBS		1.A	861	826	856	891		(6)			7.000	1.616	MON	5	58	07/18/2002	01/15/2032	1	
36200W-TB-7	GN 574846 - RMBS		1.A	428	420	431	433		(1)			7.000	4.651	MON	2	29	03/20/2002	11/15/2031	1	
36201C-PY-4	GN 579239 - RMBS		1.A	19,888	19,597	19,916	19,890		(27)			6.500	5.467	MON	106	1,274	02/05/2002	01/15/2032	62	
36201F-PK-7	GN 581926 - RMBS		1.A	36,838	35,842	36,793	37,353		(113)			7.000	4.155	MON	209	2,509	04/17/2002	05/15/2032	38	
36201F-Q6-7	GN 581977 - RMBS		1.A	5,930	5,769	5,847	5,955		(26)			7.000	4.257	MON	34	404	04/17/2002	05/15/2032	25	
36201U-AH-7	GN 593208 - RMBS		1.A	9,748	9,350	9,507	9,998		(126)			7.000	0.749	MON	55	654	07/18/2002	08/15/2032	67	
36202E-3E-7	G2 004397 - RMBS		1.A	38,308	37,545	37,855	38,347		(39)			4.500	3.895	MON	141	1,690	04/16/2009	03/20/2039	69	
36202F-CN-4	G2 004577 - RMBS		1.A	17,089	16,898	17,020	17,110		10			4.500	4.140	MON	63	798	11/17/2009	11/20/2039	27	
36202F-DB-9	G2 004598 - RMBS		1.A	17,110	16,678	16,798	17,092		(18)			4.500	3.820	MON	63	751	12/17/2009	12/20/2039	27	
36202F-EH-5	G2 004636 - RMBS		1.A	36,626	36,344	36,606	36,665		11			4.500	4.243	MON	136	1,713	03/16/2010	02/20/2040	57	
36202F-GW-0	G2 004713 - RMBS		1.A	24,643	22,176	22,336	25,925		86			4.500	0.572	MON	83	1,045	05/10/2024	06/20/2040	32	
36202F-HY-5	G2 004747 - RMBS		1.A	290,429	271,790	279,651	294,170		(970)			5.000	3.079	MON	1,132	13,590	04/28/2015	07/20/2040	570	
36202F-LP-9	G2 004834 - RMBS		1.A	102,059	97,464	98,162	103,278		(231)			4.500	2.987	MON	365	4,386	04/28/2015	10/20/2040	135	
36209A-6R-6	GN 466280 - RMBS		1.A	291	288	293	293		(1)			8.000	6.323	MON	2	23	07/13/2000	07/15/2030	1	
36209E-VR-0	GN 469624 - RMBS		1.A	493	472	483	495		(6)			7.000	2.110	MON	3	33	07/18/2002	10/15/2028	5	
3620A1-X7-8	GN 716302 - RMBS		1.A	2,206	2,136	2,195	2,232		(4)			5.000	3.892	MON	9	107	04/28/2015	06/15/2039	5	
3620A8-LU-5	GN 722239 - RMBS		1.A	6,318	6,129	6,300	6,368		(11)			5.000	4.049	MON	26	306	04/28/2015	08/15/2039	13	
3620A9-SH-5	GN 723320 - RMBS		1.A	18,140	17,595	18,099	18,138		(26)			5.000	4.226	MON	73	880	04/28/2015	09/15/2039	41	
3620AC-3Z-5	GN 726316 - RMBS		1.A	35,854	34,790	35,350	35,981		(56)			5.000	4.144	MON	145	1,740	04/28/2015	09/15/2039	81	
3620AC-4G-6	GN 726323 - RMBS		1.A	3,717	3,607	3,711	3,743		(6)			5.000	4.058	MON	15	180	04/28/2015	09/15/2039	9	
3620AR-JT-9	G2 737474 - RMBS		1.A	137,571	132,524	131,030	136,818		(174)			4.500	3.649	MON	497	5,964	04/28/2015	10/20/2040	194	
36213D-3C-0	GN 551695 - RMBS		1.A	2,243	2,188	2,228	2,216		(6)			6.500	5.225	MON	12	142	04/28/2015	02/15/2032	17	
36213E-YA-8	GN 552505 - RMBS		1.A	867	850	868	876		(2)			7.000	4.895	MON	5	60	03/20/2002	04/15/2032	1	
36213T-6Y-4	GN 564387 - RMBS		1.A	6,923	6,793	7,007	6,961		(23)			7.000	4.973	MON	40	476	03/20/2002	10/15/2031	21	
36213V-R2-6	GN 565805 - RMBS		1.A	9,032	8,592	8,725	8,829		(20)			7.000	5.015	MON	50	601	04/28/2015	11/15/2031	12	
36213X-T5-3	GN 567672 - RMBS		1.A	1,031	964	971	996		(2)			7.000	4.740	MON	6	67	04/28/2015	05/15/2032	1	
36225B-G7-7	GN 781122 - RMBS		1.A	1,288	1,246	1,285	1,286		(9)			7.000	3.835	MON	7	87	10/15/2001	12/15/2029	10	
36225B-LL-0	GN 781231 - RMBS		1.A	4,471	4,323	4,470	4,478		(31)			7.000	3.638	MON	25	303	10/15/2001	12/15/2030	29	
36225B-NC-8	GN 781287 - RMBS		1.A	329	322	336	331		(1)			7.000	4.731	MON	2	23	03/20/2002	05/15/2031	1	
36225B-PM-4	GN 781328 - RMBS		1.A	2,920	2,835	2,964	2,954		(16)			7.000	3.651	MON	17	198	03/06/2002	09/15/2031	10	
36225B-TE-8	GN 781449 - RMBS		1.A	24,411	23,412	24,628	25,374		(132)			7.000	1.081	MON	137	1,643	07/18/2002	05/15/2032	54	
36225B-TE-8	GN 781449 - RMBS	C	1.A									7.000	1.148	MON			07/18/2002	05/15/2032		
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS		1.A	580,652	565,892	461,496	577,529		(1,064)			3.000	2.837	MON	1,415	16,704	12/01/2023	01/20/2043	17	
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS		1.A	275,730	268,032	240,504	274,762		(289)			2.750	2.381	MON	614	7,371	01/01/2022	10/16/2043	33	
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS		1.A	1,044,863	1,012,553	921,591	1,041,753		(1,124)			3.000	2.628	MON	2,531	30,377	12/30/2021	09/20/2045	3,571	
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS		1.A	807,243	752,427	655,694	790,633		(4,061)			3.000	2.518	MON	1,881	22,210	12/01/2023	10/20/2045	51	
38379P-LY-1	GNR 2015-077 JY - CMO/RMBS		1.A	307,689	291,150	241,330	303,819		(764)			3.000	2.628	MON	728	8,735	12/30/2021	05/20/2045	4,021	
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS		1.A	489,095	473,611	429,392	487,938		(360)			3.000	2.578	MON	1,184	14,208	12/30/2021	01/20/2046	448	
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS		1.A	1,014,434	984,445	891,018	1,022,100		9,056			3.000	2.505	MON	2,461	29,533	12/30/2021	07/20/2046	3,928	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				5,469,793	5,260,035	4,759,244	5,455,874		(594)			XXX	XXX	XXX	14,549	174,327	XXX	XXX	13,734	XXX
38378N-HQ-9	GNR 2013-175 IO - CMBS		1.A	45,097		1,202	22,990		(15,739)			0.131	(150.101)	MON	98	1,276	01/26/2016	05/16/2055		

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378X-TX-9	GNR 2014-148 IO - CMBS		1.A	331,645		62,142	16,662		(14,815)			0.400	80.639	MON	1,495	18,364	10/16/2014	10/16/2056		
38380J-8R-2	GNR 2018-095 IO - CMBS		1.A	524,299		258,335	26,601		(18,560)			0.340	250.000	MON	2,794	33,760	07/25/2018	01/16/2060		
38380J-DW-5	GNR 2017-168 IO - CMBS		1.A	137,808		70,944	34,507		(25,496)			0.553	21.461	MON	932	11,313	11/20/2017	12/16/2059		
38380J-ND-6	GNR 2018-010 IO - CMBS		1.A	2,292,196		818,657	491,153		(350,271)			0.709	36.718	MON	17,602	238,477	01/19/2018	04/16/2060		
38380M-E9-8	GNR 2019-008 IO - CMBS		1.A	106,446		83,985	101,977		(4,586)			0.764	(2.904)	MON	1,005	12,149	01/25/2019	11/16/2060		
38380M-G5-4	GNR 2019-014 IO - CMBS		1.A	472,630		355,218	452,798		(55,065)			0.836	(6.529)	MON	3,919	71,337	01/25/2019	11/16/2060		
38380M-K7-5	GNR 2019-017 IO - CMBS		1.A	409,480		297,013	392,526		(37,929)			0.644	(6.320)	MON	3,212	51,266	02/20/2019	12/16/2060		
38380N-5G-0	GNR 2020-025 IO - CMBS		1.A	1,690,033		1,095,787	649,210		(415,110)			0.741	19.443	MON	12,010	145,154	02/19/2020	01/16/2062		
38380N-KC-2	GNR 2019-105 IO - CMBS		1.A	155,313		470,101	102,505		(39,463)			0.729	108.712	MON	4,934	66,429	08/21/2019	08/16/2061		
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				6,164,947		3,513,383	2,290,928		(977,033)			XXX	XXX	XXX	48,000	649,525	XXX	XXX		XXX
31283H-QX-6	FH G01370 - RMBS		1.A	3,821	3,697	3,823	3,788		(12)			6.000	4.779	MON	18	222	01/11/2005	03/01/2032	30	
31283H-X8-3	FH G01603 - RMBS		1.A	5,695	5,476	5,728	5,682		(23)			6.000	4.309	MON	27	329	02/09/2004	08/01/2033	36	
31292G-TN-6	FH C00557 - RMBS		1.A	593	583	612	585		(2)			7.000	6.259	MON	3	41	02/18/1999	10/01/2027	26	
31292G-Y5-9	FH C00732 - RMBS		1.A	10	10	10	10					7.000	6.096	MON		1	02/18/1999	03/01/2029		
31292H-4H-4	FH C01724 - RMBS		1.A	42,662	43,117	43,843	42,720		5			5.000	5.365	MON	180	3,166	04/28/2015	12/01/2033	186	
31292H-4H-4	FH C01724 - RMBS	C	1.A	8	8	8	8					5.000	5.364	MON		1	04/28/2015	12/01/2033		
31296P-TL-6	FH A15055 - RMBS		1.A	2,127	2,115	2,162	2,123		(1)			5.500	5.325	MON	10	116	04/28/2015	10/01/2033	8	
31298F-JL-7	FH C46567 - RMBS		1.A	2,252	2,259	2,375	2,250		1			7.000	7.182	MON	13	158	12/06/2000	01/01/2031	23	
3131XH-M5-2	FH ZL2180 - RMBS		1.A	62,342	60,437	58,856	62,659		(82)			4.000	3.046	MON	201	2,418	07/22/2020	10/01/2041	66	
3132VQ-N5-1	FH Q64011 - RMBS		1.A	197,740	196,848	176,629	198,377		(36)			3.000	2.871	MON	492	5,905	06/06/2019	06/01/2049	138	
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS		1.A	12,427	12,290	12,747	12,331		(17)			7.000	6.659	MON	72	860	04/28/2015	03/25/2031	2	
31362J-UN-3	FN 062689 - RMBS		1.A	1,275	1,309	1,295	1,235		(62)			4.346	7.443	MON	5	57	03/16/1989	06/01/2028	43	
3136AJ-T6-3	FNR 2014-29 PZ - CMO/RMBS		1.A	458,933	450,336	402,205	456,928		(756)			3.000	2.806	MON	1,126	13,510	12/30/2021	01/25/2043	24	
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS		1.A	432,283	409,616	376,423	426,557		(720)			3.000	2.392	MON	1,024	13,173	03/01/2023	08/25/2045	55	
3136AQ-UQ-1	FNR 2015-92 GZ - CMO/RMBS		1.A	1,712,761	1,676,076	1,475,262	1,705,119		(2,805)			3.000	2.794	MON	4,190	50,282	12/30/2021	04/25/2043	999	
3136AS-Q7-4	FNR 2016-39 LB - CMO/RMBS		1.A	1,512,433	1,490,509	1,192,409	1,506,805		(1,406)			2.500	2.389	MON	3,105	37,263	12/30/2021	07/25/2046	1,802	
3136AS-W6-9	FNR 2016-42 GX - CMO/RMBS		1.A	477,151	471,663	347,061	476,008		(281)			2.500	2.426	MON	983	11,792	12/30/2021	07/25/2046	26	
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS		1.A	3,437,733	3,456,235	2,833,047	3,438,986		271			2.000	2.058	MON	5,760	69,125	12/30/2021	08/25/2046	3,908	
3136AT-FS-8	FNR 2016-54 DB - CMO/RMBS		1.A	1,457,082	1,431,355	1,112,606	1,450,993		(1,350)			2.500	2.380	MON	2,982	35,784	12/30/2021	08/25/2046	11,892	
31371H-VJ-4	FN 252717 - RMBS		1.A	12	12	12	12					7.500	7.326	MON		1	04/28/2015	09/01/2029		
31371L-CD-9	FN 254868 - RMBS		1.A	2,271	2,200	2,234	2,257		(6)			5.000	3.813	MON	9	110	04/28/2015	09/01/2033	10	
31371L-DH-9	FN 254904 - RMBS		1.A	33,537	33,338	34,194	33,458		(21)			5.500	5.249	MON	153	1,834	04/28/2015	10/01/2033	153	
31383J-WE-6	FN 504745 - RMBS		1.A	13	13	13	13					7.500	7.128	MON		1	04/28/2015	07/01/2029	3	
31386M-ZB-9	FN 567838 - RMBS		1.A	6,887	6,767	7,021	6,843		(23)			6.500	5.562	MON	37	440	09/28/2001	10/01/2030	122	
3138Y5-WF-9	FN AX4245 - RMBS		1.A	107,260	100,142	96,988	110,898		(275)			4.000	1.702	MON	334	4,006	01/12/2015	12/01/2044	57	
31390B-WE-4	FN 641545 - RMBS		1.A	36,123	34,119	35,829	35,096		(150)			7.000	5.427	MON	199	2,388	04/28/2015	04/01/2032	333	
31390P-GK-7	FN 651902 - RMBS		1.A	5,236	5,008	5,196	5,325		(43)			6.500	3.587	MON	27	326	02/14/2003	08/01/2032	49	
31391W-5H-0	FN 679548 - RMBS		1.A	3,585	3,470	3,520	3,568		(10)			5.000	3.753	MON	14	174	04/28/2015	04/01/2033	15	
313921-A5-7	FNR 2001-65 F - CMO/RMBS		1.A	32,530	32,467	32,519	34,111		1,388			4.589	2.394	MON	25	1,636	09/24/2002	11/25/2031	24	
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS		1.A	24,460	24,422	24,403	25,475		1,044			4.489	2.584	MON	18	1,206	08/01/2003	08/25/2032	5	
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS		1.A	12,577	11,949	12,105	12,387		(75)			5.000	3.351	MON	50	597	06/26/2014	04/25/2038	56	
31400J-SJ-9	FN 689121 - RMBS		1.A	455	440	442	452		(1)			5.000	3.770	MON	2	22	04/28/2015	02/01/2033	2	
31401B-4L-6	FN 703827 - RMBS		1.A	2,049	2,036	2,082	2,044		(1)			5.500	5.215	MON	9	112	03/21/2003	05/01/2033	10	

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31401B-NS-0	FN 703401 - RMBS		1.A	8,452	8,394	8,545	8,434		(6)			5.500	5.195	MON	38	462	04/28/2015	04/01/2033	39	
31402C-U6-7	FN 725205 - RMBS		1.A	3,472	3,363	3,414	3,452		(9)			5.000	3.804	MON	14	168	04/28/2015	03/01/2034	15	
31402E-AQ-1	FN 726415 - RMBS		1.A	418	404	408	418		(2)			5.000	3.363	MON	2	20	04/28/2015	07/01/2033	2	
31402R-UN-7	FN 735989 - RMBS		1.A	84,544	79,736	81,908	85,103		(544)			5.500	2.612	MON	365	4,386	04/28/2015	02/01/2035	392	
31403F-JW-5	FN 747377 - RMBS		1.A	74,875	74,488	75,522	74,709		(41)			5.500	5.279	MON	341	4,097	04/28/2015	10/01/2033	335	
31404B-SQ-6	FN 763827 - RMBS		1.A	19,898	18,714	18,973	19,569		(72)			5.500	3.634	MON	86	1,029	04/28/2015	02/01/2034	71	
31405A-U9-2	FN 783708 - RMBS		1.A	17,007	17,281	17,752	17,046		12			5.500	5.965	MON	79	950	04/28/2015	06/01/2034	64	
31406A-6Y-3	FN 804687 - RMBS		1.A	37,901	37,398	38,350	37,805		(34)			5.500	5.019	MON	171	2,057	04/28/2015	12/01/2034	107	
31406D-EL-6	FN 806639 - RMBS		1.A	3,617	3,571	3,694	3,604		(3)			5.500	5.066	MON	16	196	12/09/2004	12/01/2034	11	
31410G-RA-3	FN 888881 - RMBS		1.A	44,474	41,191	43,812	47,480		(394)			6.500	2.330	MON	223	2,677	02/01/2010	12/01/2037	142	
31415Q-P9-1	FN 986148 - RMBS		1.A	241,434	220,645	230,683	242,777		(1,533)			5.500	1.981	MON	1,011	12,135	01/04/2012	01/01/2038	612	
31416B-VH-8	FN 995316 - RMBS		1.A	1,927	1,866	1,892	1,925		(5)			5.000	3.640	MON	8	93	04/28/2015	12/01/2034	7	
31418M-A2-8	FN AD0024 - RMBS		1.A	13,896	13,260	13,517	13,846		(51)			5.500	3.664	MON	61	729	04/28/2015	08/01/2037	53	
31418M-PU-0	FN AD0434 - RMBS		1.A	61,539	57,471	60,781	63,393		(376)			6.000	2.625	MON	287	3,448	01/26/2010	03/01/2037	172	
31419A-VB-0	FN AE0609 - RMBS		1.A	70,504	64,738	66,490	71,516		(639)			5.500	1.389	MON	297	3,561	10/20/2011	04/01/2037	278	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				10,770,281	10,612,843	8,969,399	10,756,180		(9,149)			XXX	XXX	XXX	24,070	293,064	XXX	XXX	22,404	XXX
3137BK-GM-6	FHMS K-1501 X3 - CMBS		1.A	71,932		31,423	28,745		(4,946)			4.139	11.210	MON	690	8,397	03/28/2016	12/25/2030	109	
3137BK-RL-6	FHMS K-047 X3 - CMBS		1.A	29,336		3	16,689		(42,113)			3.629	(94.580)	MON	821	46,763	07/27/2015	06/25/2043		
3137BM-7E-0	FHMS K-051 X3 - CMBS		1.A	38,788		4	3,654		(419,338)			3.808	250.000	MON	1,134	303,720	12/11/2015	10/25/2043		
3137BM-TZ-9	FHMS K-052 X3 - CMBS		1.A	117,338		11	62,846		(164,744)			3.862	20.712	MON	3,652	153,929	01/29/2016	01/25/2044		
3137BS-PA-5	FHMS K-058 X3 - CMBS		1.A	2,600,125		295,682	416,754		(525,439)			2.002	12.332	MON	37,392	455,112	01/27/2020	09/25/2044		
3137BX-HE-5	FHMS K-1503 X3 - CMBS		1.A	360,990		178,224	178,822		(24,311)			3.776	7.543	MON	3,147	38,304	04/21/2017	04/25/2035		
3137F4-D7-4	FHMS K-074 X3 - CMBS		1.A	5,454,168		1,485,862	1,736,797		(688,800)			2.135	6.136	MON	56,950	696,271	03/22/2018	02/25/2046		
3137F6-2Q-9	FHMS K-118 X3 - CMBS		1.A	1,310,614		670,188	742,401		(139,068)			2.691	6.080	MON	14,130	172,028	10/21/2020	10/25/2048		
3137F7-2J-3	FHMS Q-014 X - CMBS		1.A	732,779		476,397	583,076		(15,356)			2.770	7.286	MON	7,722	94,303	11/13/2020	10/25/2055	5	
3137FG-ZW-8	FHMS K-079 X3 - CMBS		1.A	1,009,885		288,430	315,028		(144,258)			2.255	11.107	MON	11,086	134,892	08/10/2018	07/25/2046		
3137FL-2P-8	FHMS K-1510 X3 - CMBS		1.A	1,588,334		979,581	956,761		(88,155)			3.401	7.301	MON	13,194	160,562	03/13/2019	01/25/2034	13,945	
3137FN-BB-5	FHMS K-096 X3 - CMBS		1.A	5,232,629		1,969,645	2,287,444		(496,814)			2.043	5.456	MON	54,809	671,247	08/15/2019	08/25/2051		
3137FR-EL-1	FHMS K-104 X3 - CMBS		1.A	2,665,952		1,165,236	1,238,479		(231,490)			1.893	7.250	MON	26,748	325,522	02/21/2020	02/25/2047		
3137FY-UM-6	FHMS K-128 X3 - CMBS		1.A	752,809		404,214	458,453		(77,526)			2.780	5.397	MON	7,762	94,494	04/22/2021	04/25/2049		
3137H1-3S-3	FHMS K-129 X3 - CMBS		1.A	3,522,434		1,911,929	2,061,310		(335,991)			3.161	4.224	MON	35,557	432,886	06/10/2021	07/25/2031	28,840	
3137H2-N9-1	FHMS K-131 X3 - CMBS		1.A	1,256,275		716,594	825,887		(120,076)			2.947	4.198	MON	12,832	156,186	09/10/2021	09/25/2049		
3137H3-EY-4	FHMS K-132 X3 - CMBS		1.A	3,595,876		2,110,066	2,294,366		(302,066)			2.887	6.337	MON	37,284	453,901	10/07/2021	08/26/2049		
3137H4-BS-8	FHMS K-133 X3 - CMBS		1.A	1,843,901		1,076,540	1,188,609		(231,047)			2.792	6.200	MON	19,077	232,217	11/04/2021	09/25/2049		
3137H4-R6-9	FHMS K-135 X3 - CMBS		1.A	3,753,120		2,234,314	2,447,656		(311,421)			2.681	6.054	MON	39,104	476,053	12/02/2021	10/25/2049		
3137H4-SL-5	FHMS K-136 X3 - CMBS		1.A	1,106,106		672,198	714,275		(147,112)			2.825	4.378	MON	11,465	139,568	12/16/2021	12/25/2049		
3137H5-DS-3	FHMS K-137 X3 - CMBS		1.A	2,255,666		1,390,511	1,495,144		(285,170)			2.877	5.756	MON	23,738	288,991	01/13/2022	01/25/2049		
3137H5-XX-0	FHMS K-138 X3 - CMBS		1.A	1,750,000		1,089,883	1,191,680		(209,484)			2.980	6.750	MON	18,623	226,696	02/03/2022	01/25/2050		
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				41,049,056		19,146,936	21,244,875		(5,004,726)			XXX	XXX	XXX	436,917	5,762,042	XXX	XXX	42,899	XXX
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS		1.A FM	533,102	532,354	501,006	531,909		(519)			3.500	3.425	MON	1,553	18,552	06/08/2015	06/26/2045	1,333	
03465A-AD-1	AOMT 2020-6 M1 - CMO/RMBS		1.A FM	1,439,635	1,450,000	1,246,922	1,444,681		266			2.805	2.845	MON	3,389	40,673	01/31/2022	05/25/2065	2,049	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
105690-AE-1	BRAVO 21NQM3 B1 - CMO/RMBS		1.A FM	1,771,551	1,771,553	1,648,073	1,771,223		(127)			3.906	3.867	MON	1,153	69,197	10/29/2021	04/26/2060	1,774,052	
10569E-AD-3	BRAVO 21NQM2 M1 - CMO/RMBS		1.D FE	2,180,989	2,181,000	2,096,907	2,179,844		(301)			2.289	2.110	MON	4,160	49,923	08/12/2021	03/25/2060	111,247	
10569E-AE-1	BRAVO 21NQM2 B1 - CMO/RMBS		1.A	6,299,787	6,300,000	5,913,955	6,296,681		(922)			3.044	2.964	MON	15,981	191,772	08/12/2021	03/25/2060	109,212	
12061R-AD-3	BHLD 2019-2 M1 - CMO/RMBS		1.A FM	14,440,140	14,348,063	13,675,125	14,361,587		(10,152)			3.671	3.612	MON	43,893	670,198	01/26/2022	07/26/2049	247,688	
12596X-AD-4	CSMC 19AFC1 M1 - RMBS		1.A FM	5,093,094	5,080,393	4,222,043	5,084,126		(1,146)			3.061	3.028	MON	12,959	155,511	01/27/2022	08/25/2049	5,093,352	
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS		1.A FM	110,305	112,391	105,221	110,215		(609)			3.500	3.896	MON	328	3,934	04/28/2015	08/25/2043	277	
13033D-AF-2	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		2.A	1,083,764		616,848	742,633		(55,540)			0.796	10.314	MON	3,670	121,729	03/16/2021	11/20/2035	10,812	
13033D-AH-8	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		1.B	1,255,877		712,470	1,424,409		(181,306)			0.823	(0.308)	MON	12,672	166,625	09/28/2021	03/25/2035	24,263	
13033D-AK-1	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		2.B	1,018,496		611,714	1,120,592		(125,851)			0.764	0.306	MON	8,924	110,185	11/10/2021	08/20/2036	15,598	
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS		1.A FM	117,889	120,342	114,613	117,773		(1,037)			3.481	3.905	MON	349	4,209	11/01/2013	10/26/2043	624	
24381V-AD-2	DRMT 213 M1 - CMO/RMBS		1.F FE	6,071,796	6,071,934	4,798,207	6,070,230		(575)			2.417	2.416	MON	12,230	146,759	09/24/2021	08/25/2066	28,788	
31573W-AE-1	EFMT 202 B1 - CMO/RMBS		1.A FM	2,546,777	2,500,000	2,285,471	2,533,073		(2,136)			3.802	3.613	MON	7,921	95,050	05/25/2021	10/25/2065	95,764	
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS		1.E FE	5,050,104	4,972,388	4,208,725	5,020,708		(17,058)			3.442	3.323	MON	14,262	171,315	10/19/2021	11/27/2051	6,084	
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS		1.A FE	2,182,463	2,148,226	1,944,312	2,238,981		71,916			3.500	2.824	MON	6,266	75,188	10/25/2019	10/25/2049	3,209	
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS		1.A FM	4,718,205	4,520,436	4,008,787	4,665,221		(8,887)			3.500	3.081	MON	13,185	158,215	06/19/2020	10/25/2050	15,063	
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS		1.B FM	10,728,240	10,659,536	9,359,658	10,705,213		(5,340)			3.500	3.437	MON	31,090	376,488	06/19/2020	10/25/2050	35,520	
452762-AD-9	IMPRL 21NQM3 M1 - CMO/RMBS		1.E FM	9,841,465	9,841,666	7,771,217	9,838,717		(1,072)			3.117	3.100	MON	25,564	306,765	10/19/2021	11/25/2056	9,845,075	
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS		1.A FM	15,285	16,413	16,517	16,199		129			4.566	6.140	MON	12	835	01/06/2016	02/25/2035	105	
64829X-AT-9	NRZT 185 B1B - CMO/RMBS		1.A FE	1,856,409	1,864,980	1,841,949	1,858,316		(1,030)			4.250	4.321	MON	6,605	79,262	11/28/2018	12/25/2057	12,665	
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		1.A FM	143,915	143,629	140,754	143,692		(36)			4.000	3.947	MON	479	5,745	10/30/2018	12/26/2057	280	
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS		1.B FM	2,985,195	2,985,209	2,568,846	2,984,687		(132)			2.096	2.088	MON	5,214	62,490	10/27/2021	11/25/2061	717	
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS		1.A FM	501,217	514,706	473,090	508,337		433			3.500	3.753	MON	1,501	18,015	04/28/2015	07/27/2043	63	
81882J-AD-3	SGR 202 M1 - CMO/RMBS		1.A FE	2,070,850	2,045,284	1,875,073	2,055,000		(1,793)			3.193	3.093	MON	5,442	65,306	10/21/2021	05/25/2060	2,048,005	
85573P-AD-4	STAR 2021-4 M1 - CMO/RMBS		1.A FE	2,256,127	2,256,169	1,783,077	2,255,591		(208)			2.400	2.399	MON	4,512	52,388	09/24/2021	08/25/2056	42,900	
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS		1.B FM	8,438,522	8,474,962	7,725,772	8,460,373		247			2.272	2.288	MON	16,046	192,551	11/01/2021	11/27/2056	18,010	
89688W-AD-3	TRK 21INV1 M1 - CMO/RMBS		1.B FM	2,999,906	3,000,000	2,470,156	2,999,325		(143)			2.585	2.590	MON	6,463	77,550	07/20/2021	07/25/2056	193,026	
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS		1.A FE	1,186,223	1,186,328	1,206,873	1,185,077		(961)			7.670	7.568	MON	7,583	90,991	10/31/2023	11/25/2053	8,373	
92259H-AD-9	VCC 234 M1 - CMBS/RMBS		1.D FE	120,016	120,017	121,754	120,010		6			8.130	8.003	MON	813	9,757	10/31/2023	11/25/2053	4,182	
92259H-AG-2	VCC 234 M2 - CMO/RMBS		1.G FE	156,879	156,881	159,372	156,725		(142)			9.080	9.020	MON	1,187	14,245	10/31/2023	11/25/2053	7,931	
92259H-AK-3	VCC 234 M3 - CMO/RMBS		2.B FE	878,117	878,267	922,968	877,864		(143)			10.080	9.998	MON	7,377	88,529	10/31/2023	11/25/2053	357	
92837M-AD-9	VISIO 201R M1 - CMO/RMBS		1.D FE	3,053,906	3,000,000	2,844,794	3,019,542		(7,833)			2.926	2.650	MON	8,047	87,780	06/25/2021	11/26/2055	3,002,438	
92922F-4S-4	WAMU 2005-AR13 1B3 - CMO/RMBS		1.A FM	159,402	175,650	170,307	98,537		(42,358)			4.566	32.427	MON	156	8,101	09/09/2016	10/25/2045	4	
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS		1.A FM	181,574	199,284	201,146	116,889		(42,781)			4.666	37.925	MON	181	9,946	09/06/2016	12/25/2045	33	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				103,487,222	99,628,062	90,363,721	103,113,979		(437,143)			XXX	XXX	XXX	291,167	3,795,779	XXX	XXX	22,759,099	XXX
00179V-AF-3	AMSR 2021-SFR2 E2 - CMBS		2.C FE	2,207,920	2,208,000	2,170,459	2,205,918		(691)			2.577	2.558	MON	4,742	56,900	06/23/2021	08/19/2038	2,212,742	
05594L-AG-9	BX 25JDI D - CMBS		2.C FE	3,000,000	3,000,000	3,006,515	3,000,000					6.150	6.239	MON	8,713	13,248	11/03/2025	11/15/2042	5,262,219	
05609K-AN-9	BX 2021-XL2 G - CMBS		1.A FM	9,054,466	9,100,000	9,080,264	9,108,261		15,068			6.708	6.687	MON	28,825	666,113	10/14/2021	10/15/2038	9,152,523	
05609P-AS-7	BX 2021-PAC G - CMBS		2.C FM	12,533,712	12,570,000	12,554,330	12,568,873		1,624			6.811	6.914	MON	40,427	933,279	02/04/2022	10/15/2036	12,641,292	
05609R-AQ-7	BX 2021-BXMF F - CMBS		1.C FM	9,235,518	9,310,935	9,252,860	9,303,679		(5,504)			6.590	6.779	MON	28,976	728,245	10/28/2021	10/15/2038	9,362,032	
05610H-AJ-2	BX 22LP2 E - CMBS		1.A FM	3,868,395	3,885,000	3,880,154	3,885,000					6.359	6.436	MON	11,667	270,671	02/10/2022	02/15/2039	3,906,259	
05619P-AG-1	BX 25VOLT D - CMBS		2.C FE	1,839,000	1,839,000	1,839,000	1,839,000					6.750	6.848	MON	5,862		11/14/2025	12/15/2044	3,612,716	
06036F-BH-3	BANK 2018-BNK15 C - CMBS		2.B FM	14,661,042	15,000,000	13,967,492	14,887,348		30,889			4.652	5.009	MON	58,147	708,346	11/16/2018	11/18/2061	15,063,322	
06427D-AS-2	BACM 2017-BNK3 A4 - CMBS		1.A FE	5,751,063	5,882,500	5,842,841	5,802,777		7,439			3.574	4.919	MON	17,520	17,520	04/09/2025	02/17/2050	1,150,772	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
07335C-AK-0	BBCMS 2019-C4 XA - CMBS		1.A FE	2,166,478		726,042	782,161		(309,978)			1.514	5.458	MON	22,111	280,701	08/12/2019	08/16/2052		
08162P-BB-6	BMARK 2018-B1 C - CMBS		2.C FM	1,307,818	1,300,000	1,083,619	1,300,569		(1,369)			4.202	4.183	MON	4,552	55,399	01/19/2018	01/18/2051	1,304,680	
12515H-AZ-8	CD 2017-CD5 A4 - CMBS		1.A FE	4,487,438	4,550,000	4,490,829	4,489,998		2,560			3.431	4.299	MON	13,009		12/04/2025	08/17/2050	1,097,824	
12515H-BC-8	CD 2017-CD5 B - CMBS		1.A FM	2,162,881	2,100,000	2,040,831	2,227,859		32,634			3.956	0.362	MON	6,923	83,076	07/24/2017	08/17/2050	2,106,923	
12532B-AH-0	CFCRE 2016-C7 XA - CMBS		1.A FE	506,091		28,293	49,485		(67,689)			0.381	(74.836)	MON	2,739	60,104	05/11/2017	12/11/2054		
12591K-AF-2	COMM 2013-CCRE12 XA - CMBS		4.C FE	520,990		55						0.625	0.000	MON	2,855	31,749	10/29/2013	10/15/2046		
12591V-AL-5	COMM 2014-CCRE16 XB - CMBS		1.D FE	785,994		677	21,144		4,974			0.000	25.384	MON		46,693	01/15/2015	04/12/2047		
12592P-BL-6	COMM 2014-UBS6 C - CMBS		1.A FM	354,599	376,638	371,926	376,638		1,962			2.789	3.105	MON	875	16,796	03/23/2016	12/12/2047	28,392	
12593J-BK-1	COMM 2015-CCRE24 C - CMBS		1.A FM	1,264,700	1,312,074	1,272,712	1,309,375		6,045			4.313	3.372	MON	4,716	56,859	07/24/2015	08/12/2048	1,245,695	
12593Y-BL-6	COMM 2016-CCRE28 B - CMBS		1.A FM	2,679,462	2,655,000	2,589,953	2,651,918		(4,583)			3.955	4.085	MON	8,751	123,295	01/27/2016	02/12/2049	316,551	
12594C-BJ-8	COMM 2016-DC2 B - CMBS		1.E FE	1,127,188	1,000,000	995,030	1,000,678		(17,534)			4.637	4.542	MON	3,864	47,335	07/28/2016	02/12/2049	1,003,848	
126171-AP-2	COMM 2005-C6 XC - CMBS		5.B Z	(88,845)		5						0.000	0.000	MON			06/26/2014	06/10/2044		
126281-BF-0	CSAIL 2015-C1 C - CMBS		3.B FE	1,643,082	1,627,500	1,477,806	1,635,495		2,917			3.778	2.659	MON	5,124	63,779	03/06/2015	04/15/2050	190,603	
12635F-AV-6	CSAIL 2015-C3 XA - CMBS		1.A FE	46,091		8	484		(17,681)			0.000	(196.209)	MON		20,095	08/10/2015	08/17/2048		
12654Y-AL-3	CPTS 2019-CPT E - CMBS		3.A FM	9,625,619	10,000,000	8,346,898	9,839,069		36,211			2.997	3.485	MON	24,973	303,842	10/31/2019	11/16/2039	10,025,806	
126650-AY-6	CVSPAS 05 CTF - CMBS		2.B	203,807	203,807	205,819	203,807					5.361	5.361	MON	637	11,455	09/23/2005	10/10/2027	204,717	
17291C-BV-6	CGCMT 16C2 C - CMBS		1.A FM	2,059,865	2,000,000	1,927,610	2,029,693		53,197			4.031	1.743	MON	6,718	80,620	08/11/2016	08/12/2049	508	
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS		1.A	2,160,424	2,220,000	2,190,123	2,177,328		2,375			3.471	4.645	MON	6,421	6,421	04/03/2025	10/17/2050	1,599,533	
17327G-BC-7	CGCMT 2018-C6 C - CMBS		1.C FM	3,862,595	3,800,000	3,407,659	3,964,639		134,283			5.066	3.929	MON	16,043	195,219	11/19/2018	11/10/2051	3,817,284	
17328C-AH-5	CGCMT 2019-C7 C - CMBS		1.G FE	10,195,531	10,000,000	9,106,899	10,079,310		(21,774)			3.923	3.748	MON	32,688	397,605	12/12/2019	12/16/2072	10,032,930	
17328R-BD-0	CGCMT 2020-GC46 C - CMBS		2.B FM	8,234,401	7,995,000	6,756,737	8,102,911		(26,579)			3.554	3.190	MON	23,679	284,142	02/13/2020	02/18/2053	8,018,679	
23307E-AL-5	DBGS 191735 E - CMBS		2.B FM	9,709,823	10,000,000	7,584,503	9,760,357		(40,488)			4.195	5.029	MON	34,955	425,281	04/03/2019	04/10/2037	388,669	
23312J-AF-0	DBJPM 2017-C6 A5 - CMBS		1.A FE	968,203	1,000,000	986,112	978,280		1,541			3.328	4.972	MON	2,773	2,773	04/22/2025	06/10/2050	1,002,773	
23312L-AU-2	DBJPM 2016-C1 B - CMBS		1.C FM	1,637,570	1,590,000	1,492,055	1,625,511		28,419			4.195	2.444	MON	5,558	66,701	03/31/2016	05/12/2049	1,666,491	
23312L-AV-0	DBJPM 2016-C1 C - CMBS		3.C FM	621,584	710,000	602,364	714,748		21,119			2.915	2.634	MON	1,725	23,988	03/31/2016	05/12/2049	734,176	
23312L-AW-8	DBJPM 2016-C1 XA - CMBS		1.C FE	741,147		69	26,472		(173,095)			1.204	40.537	MON	6,918	143,654	04/05/2016	05/12/2049		
23312V-AG-1	DBJPM 2016-C3 XA - CMBS		1.B FE	767,206		10,276	44,336		(79,868)			1.002	(117.511)	MON	5,482	96,986	07/27/2016	08/12/2049		
23312V-AJ-5	DBJPM 2016-C3 B - CMBS		2.A FE	1,029,932	1,000,000	952,798	1,004,943		(530)			3.264	3.190	MON	2,720	32,640	07/26/2016	08/12/2049	1,024,480	
23312V-AL-0	DBJPM 2016-C3 XB - CMBS		1.E FE	502,454		20,892	31,529		(74,040)			0.563	(140.303)	MON	2,767	60,154	07/27/2016	08/12/2049		
29425A-AG-8	CGCMT 2015-GC33 B - CMBS		1.A FM	1,320,143	1,282,649	1,244,169	1,281,198		(4,289)			2.431	2.612	MON	2,598	58,478	09/14/2015	09/12/2058	1,255,436	
29425A-AH-6	CGCMT 2015-GC33 C - CMBS		1.A FM	1,017,600	1,165,000	1,012,082	1,154,154		10,500			4.399	2.929	MON	4,271	44,552	02/24/2016	09/12/2058	198,080	
29429E-AJ-0	CGCMT 2016-P4 B - CMBS		1.D FE	1,029,970	1,000,000	952,073	1,023,033		4,971			3.377	(0.055)	MON	2,814	33,770	07/14/2016	07/12/2049	1,022,736	
36270G-AA-9	GSMS 2023-SHIP A - CMBS		1.A FE	2,669,163	2,672,608	2,668,616	2,669,317		154			4.322	4.455	MON	9,627		12/08/2025	09/13/2038	2,682,555	
44421L-AG-7	HY 2016-10HY C - CMBS		1.F FE	2,174,778	2,163,925	2,136,558	2,163,420		(1,786)			2.977	2.951	MON	5,368	65,307	08/08/2016	08/12/2038	2,169,472	
45257Y-AL-4	IFUND 2014-1 B - CMBS		1.A FM	1,657,235	1,609,000	1,498,582	1,630,091		(3,606)			5.236	4.975	MON	7,021	84,247	11/04/2014	08/26/2047	316,628	
45257Y-AN-0	IFUND 2014-1 C - CMBS		1.A FM	1,029,912	1,000,000	921,015	1,014,978		(2,277)			6.206	5.926	MON	5,172	62,063	11/04/2014	08/26/2047	4,389	
465968-AK-1	JPMCC 2017-JP7 B - CMBS		1.A FM	695,245	675,000	631,363	678,172		(2,521)			4.050	3.676	MON	2,278	27,338	07/21/2017	09/15/2050	557,349	
46642N-BF-2	JPMBB 2014-C22 XA - CMBS		1.D FE	53,658		9			(3,694)			0.404	0.000	MON	298	5,273	11/19/2015	09/17/2047		
48129R-BB-0	JPMDB 2019-COR6 C - CMBS		2.C FE	10,121,284	10,000,000	7,263,130	10,048,272		(11,629)			3.799	3.733	MON	31,655	396,846	11/14/2019	11/18/2052	10,031,342	
53218C-AL-4	LIFE 2021-BMR F - CMBS		1.A FM	2,305,669	2,310,000	2,251,037	2,310,000					6.215	6.289	MON	6,779	157,548	10/28/2021	03/15/2038	2,321,157	
55312Y-BD-3	MLCFC 2007-5 X - CMBS		6. FE	199		519						0.596	0.000	MON	45		04/28/2015	08/12/2048	2,528	
55316P-AL-1	MKT 2020-525M E - CMBS		5.B FM	9,759,850	10,000,000	7,719,030	9,886,439		22,008			2.941	3.249	MON	24,505	298,144	02/07/2020	02/12/2040	984,891	
55316V-AL-8	MHC 2021-MHC F - CMBS		1.A FM	17,479,566	17,520,000	17,541,811	17,520,000					6.466	6.547	MON	53,492	1,239,577	04/06/2021	04/15/2038	17,617,472	
61690Y-BV-3	MSC 2016-BNK2 XA - CMBS		1.A FE	901,005		69,837	70,645		(145,799)			0.939	35.754	MON	9,246	133,777	11/07/2016	11/18/2049		
61765L-AY-6	MSBAM 2015-C24 C - CMBS		1.A FM	216,575	258,404	256,466	247,980		(6,926)			3.939	6.664	MON	848	10,970	02/24/2016	05/15/2048	19,763	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61765Y-AD-4	MSC 2016-PSQ C - CMBS		5.B FM	3,649,004	4,000,000	3,725,997	3,990,445		51,152			3.954	4.055	MON	13,179	155,170	01/29/2016	01/12/2038	4,012,757	
61766C-AL-3	MSC 2016-UBS9 C - CMBS		1.A FM	1,028,058	1,116,000	987,926	1,105,394		6,691			4.761	5.651	MON	4,427	51,738	02/19/2016	03/17/2049	133,534	
61766R-BA-3	MSBAM 2016-C31 XA - CMBS		1.A FE	1,609,771		62,770	124,075		(246,136)			1.241	12.897	MON	16,600	218,815	10/26/2016	11/18/2049		
78413M-AL-2	SFAVE 2015-5AVE B - CMBS		1.A FM	4,493,264	4,706,500	3,935,506	4,571,668		11,585			4.388	4.887	MON	17,210	209,390	02/05/2019	01/08/2043	4,723,733	
78457J-AN-2	SMRT 22MINI E - CMBS		1.G FM	10,000,000	10,000,000	9,950,125	10,000,000					6.450	6.532	MON	30,459	705,904	01/21/2022	01/18/2039	10,055,502	
895975-AC-4	TCN 2024-SFR4 C - CMBS		1.G Z	3,847,513	4,000,000	3,966,553	3,875,776		25,886			4.800	5.699	MON	16,000	192,000	10/30/2024	11/19/2041	4,016,000	
89613J-AL-4	TAH 2020-SFR2 E2 - CMBS		2.C FE	2,104,023	2,046,000	1,952,496	2,071,349		(6,092)			3.079	2.755	MON	5,250	62,996	09/21/2021	11/18/2039	2,051,250	
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS		2.A FE	5,614,905	5,686,320	5,617,139	5,616,169		(11,229)			2.794	4.913	MON	6,179	158,876	02/09/2022	07/19/2038	5,699,560	
89614Y-AF-3	TCN 2021-SFR1 E2 - CMBS		2.C FE	1,294,073	1,380,000	1,362,947	1,353,166		13,249			2.894	6.380	MON	1,553	39,937	02/14/2022	07/19/2038	1,383,328	
89616Q-AE-1	TCN 2022-SFR1 E1 - CMBS		2.A FE	4,999,915	5,000,000	4,972,468	4,991,859		(2,687)			5.344	5.343	MON	22,267	267,200	03/23/2022	04/19/2039	5,022,267	
89616Q-AF-8	TCN 2022-SFR1 E2 - CMBS		2.C FE	2,499,899	2,500,000	2,489,569	2,440,904		(28,372)			5.739	7.571	MON	11,956	143,475	03/23/2022	04/19/2039	2,511,956	
90276C-AE-1	UBSCM 2017-C2 A4 - CMBS		1.A FE	1,978,369	2,029,500	2,007,555	1,990,170		2,417			3.487	4.791	MON	5,897	5,897	06/27/2025	08/17/2050	793,576	
90276G-AU-6	UBSCM 2017-C3 XA - CMBS		1.A FE	3,834,752		527,679	852,295		(824,070)			1.071	(19.065)	MON	42,470	554,412	08/21/2017	08/17/2050		
90276R-BE-7	UBSCM 2017-C4 A4 - CMBS		1.A FE	962,461	1,000,000	985,867	972,637		1,526			3.563	5.261	MON	2,969	2,969	04/22/2025	10/17/2050	401,373	
90276Y-AF-0	UBSCM 2019-C16 XA - CMBS		1.A FE	5,936,652		1,828,280	2,010,893		(950,332)			1.451	8.300	MON	63,180	837,143	03/28/2019	04/17/2052		
90278L-BD-0	UBSCM 2018-C15 C - CMBS		1.G FM	14,476,442	15,000,000	14,405,229	14,839,788		37,667			5.136	5.581	MON	64,205	781,331	12/18/2018	12/15/2051	15,063,518	
90353D-AV-7	UBSCM 2018-C12 A2 - CMBS		1.A FE	19,011	19,031	18,997	19,001		(1)			4.152	4.159	MON	66	66	07/21/2022	08/17/2051	103	
92939F-BB-4	WFRBS 2014-C21 XB - CMBS		5.B FE	294,994		10,719						0.495	0.000	MON	2,189	27,708	01/28/2015	08/16/2047		
92939K-AJ-7	WFRBS 2014-C24 XB - CMBS		1.A Z	191,543		49	83,010		35,632			0.871	5.131	MON	3,524	64,890	10/28/2014	11/18/2047		
92939L-AM-8	WFRBS 2014-C25 XB - CMBS		2.A FE	446,491		151			(11,716)			0.451	0.000	MON	5,653	130,959	11/19/2014	11/18/2047		
92976B-EC-2	WBCMT 2006-C23 XC - CMBS		5.B Z	(1,287,079)		3						0.000	0.000	MON			02/27/2006	01/15/2045		
94989A-AY-1	WFCM 2014-LC18 XB - CMBS		5.B FE	386,374		109			(5,388)			0.000	0.000	MON		64,245	12/16/2014	12/17/2047		
94989D-BA-6	WFCM 2015-C27 XB - CMBS		6. FE	496,314		9,116	1,906	22,076	(39,133)			0.237	250.000	MON	2,958	73,549	03/04/2015	02/18/2048		
94989E-AJ-6	WFCM 2015-LC20 XB - CMBS		1.F FE	259,924		61	287		(99,412)			0.000	250.000	MON		161,322	03/26/2015	04/15/2050		
95000G-BB-9	WFCM 2016-BNK1 XA - CMBS		1.A FE	1,220,922		27,758	69,978		(181,592)			1.669	(16.020)	MON	12,415	164,255	08/05/2016	08/17/2049		
95000H-BM-3	WFCM 2016-LC24 C - CMBS		2.B FM	910,989	900,000	840,380	899,581		(1,965)			4.071	3.874	MON	3,053	40,369	09/14/2016	10/18/2049	902,689	
95000L-BC-6	WFCM 2016-C33 XA - CMBS		1.A FE	549,414		46	8,457		(191,234)			1.480	250.000	MON	5,617	150,898	03/18/2016	03/17/2059		
95000L-BF-9	WFCM 2016-C33 C - CMBS		1.A FM	1,212,385	1,400,000	1,348,185	1,390,677		29,653			3.896	4.623	MON	4,545	54,544	03/18/2016	03/17/2059	1,019,099	
95001J-BC-0	WFCM 2018-C44 C - CMBS		2.C FM	3,781,175	3,800,000	3,518,043	3,791,777		2,121			4.822	4.885	MON	15,270	185,542	04/30/2018	05/17/2051	1,285,737	
95001N-BD-9	WFCM 2018-C45 C - CMBS		1.G FE	1,199,911	1,200,000	1,152,854	1,198,867		(401)			4.727	4.735	MON	4,727	56,724	06/28/2018	06/15/2051	1,204,727	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				263,878,558	245,675,390	232,133,387	248,997,421	22,076	(2,985,221)			XXX	XXX	XXX	1,004,290	14,591,900	XXX	XXX	207,638,945	XXX
00038K-BG-5	ABBSL 1R2 D1R - CDO		2.A FE	4,000,000	4,000,000	3,980,099	4,000,000					7.074	7.175	JAJO	69,171		10/23/2025	10/15/2038	5,219,131	
00092U-AG-7	ABPCI 22 C - CDO		1.F FE	2,000,000	2,000,000	2,000,000	2,000,000					5.650	5.704	JAJO			12/18/2025	01/20/2038	2,028,877	
00092U-AJ-1	ABPCI 22 D - CDO		2.C FE	3,000,000	3,000,000	3,000,000	3,000,000					0.000	0.000	JAJO			12/18/2025	01/20/2038	3,000,000	
00112K-AG-5	ABPCI 20 C - CDO		1.F FE	3,000,000	3,000,000	2,999,794	3,000,000					5.888	5.939	JAJO	30,914	118,252	02/27/2025	04/30/2037	575,517	
00112K-AJ-9	ABPCI 20 D - CDO		2.C FE	959,994	1,000,000	988,663	961,859		1,865			6.938	7.692	JAJO	12,142	45,951	07/09/2025	04/30/2037	367,820	
00119B-AD-5	AGL 29 C - CDO		1.F FE	10,000,000	10,000,000	10,031,338	10,000,000					6.270	6.555	JAJO	127,267	687,126	01/16/2024	04/21/2037	1,475,978	
00120D-AN-6	AGL 17R CR - CDO		1.F FE	3,500,000	3,500,000	3,501,135	3,500,000					5.570	5.598	JAJO	38,990	149,316	01/24/2025	01/22/2035	415,041	
00121B-AJ-8	AGL 32 D1 - CDO		2.C FE	9,003,353	9,000,000	9,048,129	9,003,271		(82)			6.770	6.814	JAJO	121,859	662,688	07/09/2025	07/21/2037	817,079	
00121D-AD-7	AGL 33 D1 - CDO		2.B FE	4,197,976	4,200,000	4,222,538	4,198,530		198			6.670	6.722	JAJO	56,028	368,232	09/06/2024	07/21/2037	357,603	
00121J-AA-0	AGL 34 A1 - CDO		1.A FE	5,000,000	5,000,000	5,006,978	5,000,000					5.197	5.238	JAJO	51,252	265,418	10/11/2024	01/22/2038	157,285	
00140H-AC-7	AIMCO 19 C - CDO		1.F FE	3,500,000	3,500,000	3,503,848	3,500,000					5.734	5.790	JAJO	40,699	200,531	09/26/2024	10/20/2037	1,403,868	
00140N-BC-3	AIMCO 11 1R2 - CDO		2.B FE	3,460,000	3,460,000	3,469,083	3,460,000					6.832	6.896	JAJO	49,901	257,452	08/01/2024	07/17/2037	560,945	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00704B-AE-4	APODL 2 A2 - CDO		1.C FE	5,000,000	5,000,000	4,987,504	5,000,000					5.693	5.772	JAJO	50,602		09/18/2025	10/15/2037	6,588,438	
00889E-AW-5	AIMCO 18 D1R - CDO		2.C FE	5,500,000	5,500,000	5,514,534	5,500,000					6.684	6.756	JAJO	74,550	334,931	06/18/2024	07/20/2037	1,781,370	
00901A-AY-3	AIMCO 10 D1R - CDO		2.C FE	5,135,460	5,125,000	5,152,304	5,135,243		(217)			6.857	6.895	JAJO	69,312	190,241	07/09/2025	07/22/2037	530,124	
00901F-AQ-9	AIMCO 16 CR - CDO		1.F FE	2,500,000	2,500,000	2,511,025	2,500,000					5.832	5.881	JAJO	30,778	160,673	06/07/2024	07/17/2037	806,196	
00902D-AJ-9	AIMCO 28 D1 - CDO		2.C FE	5,000,000	5,000,000	4,974,422	5,000,000					6.237	6.322	JAJO	25,989		10/16/2025	01/18/2039	6,345,379	
01749F-AG-5	ALLEG XVI D1 - CDO		2.B FE	7,000,000	7,000,000	7,052,946	7,000,000					7.758	7.844	JAJO	99,561	591,133	02/29/2024	04/27/2037	2,146,449	
01749X-AG-6	ALLEG XIX D1 - CDO		2.B FE	1,485,750	1,500,000	1,500,765	1,486,234		484			6.832	7.025	JAJO	21,634	55,290	04/24/2025	04/19/2038	309,804	
03664T-AQ-0	ANTR 2019-1 CR - CDO		1.F FE	12,000,000	12,000,000	12,044,480	12,000,000					8.134	8.231	JAJO	197,938	1,046,776	10/31/2023	01/22/2036	475,839	
03665J-AS-7	ANTR 2017-1 BRR - CDO		1.C FE	3,000,000	3,000,000	3,012,176	3,000,000					5.784	5.841	JAJO	35,189	143,540	12/13/2024	01/21/2037	213,814	
03665L-AU-7	ANTR 2018-3 DR - CDO		2.C FE	10,996,875	11,000,000	11,049,741	10,997,308		433			7.734	7.828	JAJO	172,521	710,068	04/23/2025	07/21/2036	4,024,650	
03768R-AY-2	APID XXXII DR - CDO		2.C FE	4,150,000	4,150,000	4,157,844	4,150,000					6.634	6.710	JAJO	55,831	299,068	06/06/2024	01/20/2033	619,194	
03769C-AG-3	APID XXXVIII C - CDO		1.F FE	1,962,500	2,000,000	2,002,828	1,970,984		4,043			6.032	6.375	JAJO	24,126	132,591	11/15/2023	01/23/2034	30,453	
03769L-AY-4	APID 36R CR - CDO		1.F FE	3,000,000	3,000,000	2,992,371	3,000,000					0.000	0.000	JAJO			12/12/2025	01/20/2039	3,000,000	
03770W-AJ-0	APID XLVIII D1 - CDO		2.C FE	2,494,275	2,500,000	2,513,322	2,496,009		286			6.858	6.953	JAJO	31,432	256,897	08/07/2024	07/27/2037	92,001	
04009A-BC-3	ARES LII CRR - CDO		1.F Z	3,400,000	3,400,000	3,406,388	3,400,000					5.407	5.454	JAJO	36,259	152,321	01/24/2025	04/22/2031	1,230,078	
04017W-BA-9	ARES LIV CR2 - CDO		1.F FE	5,000,000	5,000,000	5,021,655	5,000,000					5.855	5.863	JAJO	63,424	85,226	07/09/2025	07/15/2038	1,412,283	
04018B-BE-6	ARES LV D1R - CDO		2.C FE	5,017,485	5,000,000	5,027,367	5,017,005		(480)			7.005	7.007	JAJO	75,883	187,753	07/09/2025	10/15/2037	8,344	
04018F-AG-3	ARES 60 D - CDO		2.C FE	6,653,005	6,695,000	6,707,707	6,659,991		(3,062)			7.096	7.282	JAJO	96,336	258,426	07/09/2025	07/18/2034	1,653,289	
04019F-AS-6	ARES LXV CR - CDO		1.F FE	5,000,000	5,000,000	5,003,834	5,000,000					5.708	5.749	JAJO	52,323	39,219	08/27/2025	07/25/2034	783,161	
04019F-AU-1	ARES LXV DR - CDO		2.C FE	3,500,000	3,500,000	3,512,085	3,500,000					6.808	6.864	JAJO	43,685	32,480	08/27/2025	07/25/2034	95,652	
04021A-AJ-3	ARES 7 D1 - CDO		2.B FE	2,506,550	2,500,000	2,520,615	2,499,128		(7,623)			7.007	7.082	JAJO	34,550	205,252	09/23/2024	10/22/2037	16,844	
04021C-AJ-9	ARESDL 2 D - CDO		2.C FE	4,000,000	4,000,000	4,018,714	4,000,000					7.784	7.875	JAJO	63,140	165,771	08/28/2024	10/20/2036	955,734	
05071L-AQ-9	AUDAX 6 CR - CDO		1.F FE	7,000,000	7,000,000	6,986,785	7,000,000					6.127	6.106	JAJO	98,889		09/22/2025	10/20/2037	411,414	
05071U-AJ-5	AUDAX 12 C - CDO		1.F Z	4,234,696	4,250,000	4,252,031	4,236,939		2,243			5.957	6.062	JAJO	49,934	155,372	07/09/2025	04/22/2037	1,258,791	
050931-AE-4	AUDAX 9 B - CDO		1.C FE	6,000,000	6,000,000	6,002,263	6,000,000					6.534	6.605	JAJO	79,502	426,321	02/14/2024	04/21/2036	1,037,345	
050931-AG-9	AUDAX 9 C - CDO		1.F FE	5,000,000	5,000,000	5,017,631	5,000,000					7.184	7.264	JAJO	72,842	388,129	02/14/2024	04/21/2036	875,517	
05556F-AE-3	BCRED 251 C - CDO		1.F Z	4,002,320	4,000,000	3,997,680	4,002,859		539			5.884	5.930	JAJO	47,729	149,129	07/09/2025	04/20/2037	558,095	
056921-AJ-8	BCC 2024-2 D1 - CDO		2.B FE	3,000,000	3,000,000	3,015,596	3,000,000					7.605	7.668	JAJO	49,430	245,878	03/28/2024	07/15/2037	455,514	
05765A-AG-6	BOBA 242 C - CDO		1.E FE	3,000,000	3,000,000	3,002,676	3,000,000					5.884	5.942	JAJO	35,797	156,033	11/22/2024	01/20/2038	60,992	
05766J-AS-0	BOBA 232R CR - CDO		1.E FE	10,000,000	10,000,000	10,009,607	10,000,000					5.684	5.766	JAJO	115,268		10/02/2025	10/20/2036	12,884,853	
05766J-AU-5	BOBA 232R DR - CDO		2.B FE	4,000,000	4,000,000	4,009,519	4,000,000					6.784	6.815	JAJO	55,029		10/02/2025	10/20/2036	622,764	
05876N-AG-4	BALLY 26 B - CDO		1.F FE	4,020,828	4,000,000	4,012,994	4,019,495		(1,333)			6.158	6.593	JAJO	45,159	135,675	07/09/2025	07/27/2037	876,530	
06744N-BW-6	BARDT 1911RR CRR - CDO		1.E FE	1,980,772	2,000,000	2,005,162	1,982,736		1,964			5.407	5.702	JAJO	21,329	59,499	07/09/2025	10/22/2032	709,166	
06763K-AG-4	BMM 23I B - CDO		1.F FE	10,000,000	10,000,000	10,037,014	10,000,000					8.184	8.284	JAJO	165,962	877,369	11/20/2023	01/22/2036	335,116	
06763V-AE-5	BABSN 2024-I C - CDO		1.F FE	8,000,000	8,000,000	8,024,196	8,000,000					6.334	6.399	JAJO	102,759	552,251	01/08/2024	01/21/2037	140,442	
06763Y-AL-3	BABSN 2024-V D1 - CDO		2.B FE	2,500,000	2,500,000	2,506,970	2,500,000					6.905	6.954	JAJO	37,400	155,923	10/31/2024	07/15/2038	679,427	
067924-AJ-9	BABSN 2024-III D - CDO		2.C FE	9,003,968	9,000,000	9,048,030	9,004,038		70			6.834	6.902	JAJO	124,729	669,494	07/09/2025	07/20/2037	1,668,516	
07355T-BU-5	BCHPK 1RR C1R - CDO		1.E FE	2,500,000	2,500,000	2,500,844	2,500,000					5.603	5.684	JAJO	18,677		10/31/2025	01/17/2035	3,210,503	
08182N-AN-2	BSP XXIV CR - CDO		1.F FE	7,500,000	7,500,000	7,519,372	7,500,000					5.684	5.742	JAJO	86,451	265,607	03/11/2025	10/20/2034	1,587,058	
08182T-AG-4	BNFSTR-37-D1 - CDO		2.C FE	5,021,610	5,000,000	5,013,978	5,018,805		(2,806)			6.708	6.723	JAJO	61,490	316,695	07/09/2025	01/25/2038	1,378,188	
08186H-AE-1	BSP 46 C - CDO		1.F Z	6,200,000	6,200,000	6,200,000	6,200,000					0.000	0.000	JAJO			12/18/2025	01/25/2039	6,200,000	
08186R-BE-8	BSP 21RR CR2 - CDO		1.F FE	5,008,500	5,000,000	5,016,410	5,008,372		(128)			5.625	5.447	JAJO	34,374		12/16/2025	01/15/2039	1,368,271	
08186V-AU-4	BSP XXIII DR - CDO		2.C FE	2,773,375	2,750,000	2,753,958	2,770,997		(2,378)			6.758	6.662	JAJO	34,071	51,833	08/13/2025	04/25/2034	159,829	
08187L-AG-6	BENEFIT STREET PARTNERS CLO 42 LTD. - CD		2.C FE	2,500,000	2,500,000	2,507,491	2,500,000					6.771	6.867	JAJO	55,952		07/24/2025	10/25/2038	3,356,206	
09077R-AS-8	BGCLO 7 CR - CDO		1.E FE	11,500,000	11,500,000	11,543,990	11,500,000					5.684	5.740	JAJO	132,558		09/25/2025	10/20/2038	3,481,466	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
09077T-AG-0	BGCLO 8 C - CDO		1.F FE	7,800,000	7,800,000	7,824,167	7,800,000					6.584	6.653	JAJO	104,144	558,161	02/12/2024	04/20/2037	281,039	
09077W-AJ-7	BGCLO 9 D1 - CDO		2.C FE	6,004,302	6,000,000	6,032,823	6,004,245		(57)			6.957	7.015	JAJO	82,329	327,087	07/09/2025	10/22/2037	1,169,720	
09626Y-AU-4	BLUEM 2013-2 CR - CDO		1.B FE	3,000,000	3,000,000	3,015,580	3,000,000					6.069	6.120	JAJO	35,908	200,565	08/02/2024	10/22/2030	567,081	
10970#-AA-9	BRINLEY PD SPV I LLC - ABS		1.F PL	26,035,235	25,851,617	26,097,520	26,216,519		(131,369)			4.534	4.340	JAJO	267,230	1,997,273	05/13/2025	10/14/2032	26,131,628	
12554X-BG-6	CIFC 2019-V D1R - CDO		2.C FE	1,000,000	1,000,000	1,003,033	1,000,000					6.860	6.958	JAJO	22,678		08/13/2025	10/15/2038	1,347,596	
12562R-AQ-8	CIFC 2020-IV CR - CDO		1.F FE	2,400,000	2,400,000	2,408,463	2,400,000					5.705	5.736	JAJO	29,664	122,494	12/03/2024	01/17/2040	308,914	
12567W-AQ-2	CIFC 224R CR - CDO		1.E FE	7,750,000	7,750,000	7,752,853	7,750,000					5.644	5.684	JAJO	93,551	125,666	08/12/2025	07/16/2035	1,422,756	
12567W-AS-8	CIFC 224R DR - CDO		2.A FE	5,500,000	5,500,000	5,499,676	5,500,000					6.494	6.551	JAJO	76,390	103,054	08/12/2025	07/16/2035	283,083	
12570L-AE-8	CIFC 221 C - CDO		1.F FE	1,962,000	2,000,000	2,002,989	1,969,767		3,512			5.982	6.358	JAJO	25,256	131,580	11/29/2023	04/17/2035	440,672	
12572G-AS-6	CIFC 225R CR - CDO		1.F FE	7,500,000	7,500,000	7,522,742	7,500,000					6.294	6.345	JAJO	100,960	515,870	01/19/2024	01/16/2037	1,062,579	
12575R-AQ-3	CIFC 2023-I CR - CDO		1.F FE	7,000,000	7,000,000	7,026,798	7,000,000					5.705	5.736	JAJO	86,519		09/19/2025	10/15/2038	1,560,046	
12575R-AS-9	CIFC 2023-I D1R - CDO		2.C FE	3,750,000	3,750,000	3,747,207	3,750,000					6.505	6.547	JAJO	52,849		09/19/2025	10/15/2038	1,199,462	
12598Y-AG-3	CIFC 233 C - CDO		1.F FE	9,000,000	9,000,000	9,027,020	9,000,000					6.534	7.017	JAJO	119,254	639,482	12/20/2023	01/21/2037	1,191,036	
13875G-AG-4	CANYC 253 C1 - CDO		1.E FE	5,000,000	5,000,000	5,012,114	5,000,000					5.486	5.562	JAJO	16,002		10/30/2025	01/18/2039	6,389,896	
13875M-AQ-9	CANYC 213R DR - CDO		2.C FE	1,500,000	1,500,000	1,492,966	1,500,000					6.755	6.801	JAJO	21,952	16,426	08/14/2025	07/17/2034	447,760	
13877E-AQ-5	CANYC 211R CR - CDO		1.F FE	3,000,000	3,000,000	3,006,315	3,000,000					0.000	0.000	JAJO			10/03/2025	04/15/2034	3,000,000	
13877J-AG-6	CANYC 2022-1 D - CDO		2.C FE	2,764,125	2,925,000	2,917,679	2,808,384		7,431			7.094	7.934	JAJO	44,956	111,357	06/01/2022	04/16/2035	116,322	
13877P-AS-6	CANYC 2021-4 CR - CDO		1.F FE	4,500,000	4,500,000	4,511,607	4,500,000					5.705	5.674	JAJO	55,619	14,529	09/15/2025	10/16/2034	1,640,870	
13877P-AU-1	CANYC 2021-4 DR - CDO		2.C FE	2,000,000	2,000,000	1,991,650	2,000,000					6.755	6.822	JAJO	29,270	7,566	09/15/2025	10/16/2034	43,241	
142918-AJ-0	CGMS 2025-4 D1 - CDO		2.C FE	4,500,000	4,500,000	4,510,014	4,500,000					6.788	6.879	JAJO	91,635		07/31/2025	10/26/2037	5,739,624	
14318V-AG-4	CGMS 2024-2 D - CDO		2.C FE	4,000,000	4,000,000	4,020,032	4,000,000					7.708	7.780	JAJO	56,525	335,752	03/08/2024	04/27/2037	845,135	
14319C-AU-4	CGMS 234R C1R - CDO		1.E FE	1,750,000	1,750,000	1,755,571	1,750,000					0.000	0.000	JAJO			10/20/2025	10/25/2038	1,750,000	
14686W-BC-4	CARVL 3RR DR2 - CDO		2.B FE	2,100,000	2,100,000	2,085,431	2,100,000					6.384	6.454	JAJO	27,187	72,167	01/13/2025	07/20/2032	266,354	
14688H-AG-7	CARVL IX-C C - CDO		1.F FE	12,000,000	12,000,000	12,037,464	12,000,000					6.384	6.450	JAJO	155,355	834,442	01/24/2024	04/20/2037	4,875,106	
146918-AG-2	CARVL X-C D1 - CDO		2.C FE	9,424,089	9,500,000	9,550,699	9,427,923		3,834			6.834	7.021	JAJO	131,658	672,872	07/09/2025	07/20/2037	2,485,778	
14987L-AJ-0	CBAMR 2017-1 CR2 - CDO		1.F FE	2,000,000	2,000,000	2,002,237	2,000,000					5.984	6.010	JAJO	24,270	109,247	11/05/2024	01/20/2038	142,141	
14987L-AL-5	CBAMR 2017-1 D1R - CDO		2.B FE	7,011,246	7,000,000	6,891,855	7,011,956		710			7.034	7.088	JAJO	99,850	263,558	07/09/2025	01/20/2038	1,196,575	
15674*-AB-9	CERBERUS 2112 TERM LOAN CLASS A-T SOFR -		1.C Z	23,825,895	23,662,324	23,802,290	23,776,260		(21,867)			6.602	6.501	JAJO	329,795	1,536,378	12/10/2024	10/07/2031	24,018,155	
17181U-AG-3	CIFC 242 C - CDO		1.F FE	7,052,500	7,000,000	7,021,939	7,044,163		(3,331)			6.257	6.219	JAJO	88,381	481,357	08/06/2024	04/22/2037	1,278,934	
17181U-AJ-7	CIFC 242 D - CDO		2.C FE	4,000,000	4,000,000	4,030,663	4,000,000					7.357	7.433	JAJO	59,181	319,672	03/26/2024	04/22/2037	745,351	
17181W-AG-9	CIFC 244 D1 - CDO		2.C FE	7,500,000	7,500,000	7,541,284	7,500,000					6.844	6.903	JAJO	109,783	444,093	09/06/2024	10/16/2037	908,495	
18914K-AA-0	FTGPK 2021-1 AR - CDO		1.A FE	4,998,750	5,000,000	4,992,578	4,998,816		66			4.807	4.860	JAJO	47,406		12/17/2025	04/24/2034	201,692	
25256J-AJ-5	DCLO 8 C - CDO		2.C FE	4,000,000	4,000,000	4,021,758	4,000,000					7.134	7.214	JAJO	57,868	328,538	08/15/2024	10/20/2037	213,567	
26254K-AL-7	DRSLF 119 D1 - CDO		2.B FE	1,910,980	1,900,000	1,914,484	1,914,003		(476)			7.555	7.504	JAJO	31,100	76,658	09/05/2024	04/15/2036	738,588	
29003H-AJ-7	ELM31 31 D1 - CDO		2.C FE	4,000,000	4,000,000	4,021,454	4,000,000					6.682	6.743	JAJO	56,423	144,391	07/12/2024	07/17/2037	729,843	
29003N-AE-5	ELM28 28 C - CDO		1.F FE	2,264,182	2,250,000	2,257,061	2,262,731		(1,451)			6.232	6.199	JAJO	29,600	76,073	07/09/2025	04/17/2037	474,829	
29003W-AS-4	ELM14 14 CR - CDO		1.F FE	1,250,000	1,250,000	1,255,569	1,250,000					5.784	5.843	JAJO	14,662	14,160	08/01/2025	10/20/2038	84,597	
29004C-AJ-7	ELM26 26 D - CDO		2.C FE	7,250,000	7,250,000	7,286,633	7,250,000					7.484	7.564	JAJO	110,032	590,115	02/15/2024	04/20/2037	2,229,023	
29004N-AA-2	ELM35 35 A - CDO		1.A FE	10,004,758	10,000,000	10,027,243	10,001,740		(3,018)			5.224	5.264	JAJO	105,940	460,997	07/09/2025	10/19/2037	70,757	
29004N-AG-9	ELM35 35 D1 - CDO		2.C FE	2,000,000	2,000,000	2,011,038	2,000,000					6.734	6.801	JAJO	27,312	127,603	10/18/2024	10/19/2037	308,783	
33835N-AA-9	MORGN 2018-3 AR - CDO		1.A FE	197,199	196,835	196,831	197,078		(130)			5.186	5.440	JAJO	2,070	12,136	11/27/2024	10/20/2031	30,372	
33882C-AE-7	FLAT 24 C - CDO		1.F FE	8,400,000	8,400,000	8,424,974	8,400,000					6.855	6.906	JAJO	124,753	624,585	11/08/2023	01/15/2037	1,203,629	
33884E-AY-7	FLAT 28 D1R - CDO		2.C FE	3,000,000	3,000,000	2,969,985	3,000,000					6.305	6.345	JAJO	40,980	23,284	08/13/2025	07/15/2036	657,690	
33888A-AC-9	FLAT 26 A - CDO		1.A FE	7,000,000	7,000,000	7,019,851	7,000,000					5.235	5.259	JAJO	79,391	335,467	11/01/2024	01/15/2038	185,254	
36170U-AC-5	GFORC 2005-RR X - CDO		5.B PLGI	19								0.170	250.000	MON			06/26/2014	08/22/2036	5,454	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
362943-AE-2	GALXY 32 C - CDO		1.F FE	2,500,000	2,500,000	2,504,741	2,500,000					6.684	6.755	JAJO	33,886	181,426	09/22/2023	10/20/2036	809,144	
36319X-BG-1	GALXY XXV CRR - CDO		1.E FE	2,009,660	2,000,000	2,001,458	1,999,647		(10,013)			5.658	5.716	JAJO	20,746	20,538	09/04/2025	04/25/2036	488,819	
38138W-AG-9	GLM 19 C - CDO		1.F FE	11,000,000	11,000,000	11,034,537	11,000,000					6.234	6.298	JAJO	139,063	748,222	01/19/2024	04/20/2037	810,559	
38139A-AL-5	GLM 21 C - CDO		1.F FE	5,020,000	5,000,000	5,016,371	4,917,028		(19,961)			5.984	6.296	JAJO	60,676	327,462	08/02/2024	07/20/2037	404,420	
38178D-AY-3	GCBSL 50BR DR - CDO		2.A FE	4,000,000	4,000,000	4,015,039	4,000,000					6.634	6.704	JAJO	53,813	40,881	08/14/2025	04/20/2035	432,104	
38179N-AD-6	GOCAP 71 B - CDO		1.C FE	11,000,000	11,000,000	11,003,995	11,000,000					6.465	6.529	FMAN	102,721	769,240	02/05/2024	02/09/2037	2,814,120	
38179P-AS-8	GOCAP 67MR CR - CDO		1.F FE	2,000,000	2,000,000	2,000,678	2,000,000					6.065	6.151	FMAN	17,521	32,487	07/16/2025	05/09/2036	2,767,890	
38180J-AG-5	GOCAP 31 CRR - CDO		1.F FE	10,075,000	10,000,000	10,014,511	10,073,161		(1,839)			6.201	6.130	FMAN	98,176	169,209	09/05/2025	11/05/2037	3,032,166	
38180W-AE-1	GOCAP 80M B - CDO		1.C FE	3,000,158	3,000,000	3,018,191	2,997,871		(2,287)			5.615	5.665	FMAN	24,331	104,332	07/09/2025	05/09/2039	580,110	
38180W-AG-6	GOCAP 80M C - CDO		1.F FE	3,000,000	3,000,000	2,992,218	3,000,000					5.865	5.907	FMAN	25,415	108,665	03/14/2025	05/09/2039	142,970	
38180W-AJ-0	GOCAP 80M D - CDO		2.C FE	6,971,216	7,000,000	6,999,421	6,972,658		1,442			6.965	7.086	FMAN	70,423	298,041	07/09/2025	05/09/2039	1,401,453	
38182A-AE-7	GCBSL 55(B) C1R - CDO		1.F FE	5,000,000	5,000,000	5,021,457	5,000,000					6.077	5.843	JAJO	81,873		09/12/2025	10/20/2038	1,344,314	
381934-AJ-7	GOCAP 78 C - CDO		1.F FE	3,000,000	3,000,000	2,988,753	3,000,000					5.870	5.905	JAJO	35,220	120,230	02/10/2025	04/21/2039	589,292	
40443Q-AE-3	HPSPR 2024-2 C - CDO		1.F FE	6,000,000	6,000,000	6,021,396	6,000,000					7.102	7.168	FMAN	53,264	464,691	02/14/2024	05/15/2036	90,996	
40443Q-AG-8	HPSPR 2024-2 D - CDO		2.C FE	3,000,000	3,000,000	3,032,382	3,000,000					8.902	9.001	FMAN	33,382	287,396	02/14/2024	05/15/2036	203,807	
44328J-BD-2	HPSPR 2023-1 D1R - CDO		2.B FE	4,000,000	4,000,000	3,987,156	4,000,000					7.504	7.263	JAJO	110,056		08/08/2025	10/15/2037	699,286	
46600C-BE-9	IVYH XII BRR - CDO		1.F FE	7,000,000	7,000,000	6,982,530	7,000,000					5.884	5.912	JAJO	83,526	297,028	01/30/2025	04/20/2037	621,765	
46600C-BG-4	IVYH XII CRR - CDO		2.C FE	8,968,244	9,000,000	8,947,087	8,969,785		1,541			7.134	7.233	JAJO	130,204	457,518	07/09/2025	04/20/2037	2,652,696	
46604K-AE-8	IVYH XXII C - CDO		1.F FE	3,273,125	3,250,000	3,261,477	3,270,229		(2,519)			7.134	7.089	JAJO	47,018	250,641	10/28/2024	04/21/2036	741,801	
481950-AU-7	KKR 44R CR - CDO		1.F FE	5,300,000	5,300,000	5,300,000	5,300,000					5.390	5.467	JAJO	2,380		12/08/2025	01/20/2039	5,300,000	
48252K-AE-9	KKR 21 C - CDO		1.A FE	1,743,860	1,784,000	1,792,258	1,761,800		8,236			5.966	6.552	JAJO	23,061	116,581	11/13/2023	04/15/2031	271,598	
48252Y-AU-3	KKR 23 DR - CDO		2.A FE	2,500,000	2,500,000	2,502,127	2,500,000					6.934	7.013	JAJO	35,154	92,864	08/16/2024	10/20/2031	700,525	
48253U-AN-6	KKR 34 CR - CDO		1.F FE	4,000,000	4,000,000	4,014,175	4,000,000					5.905	6.085	JAJO	51,173	18,530	09/10/2025	07/17/2034	559,301	
48256G-AJ-3	KKR 56 D1 - CDO		2.C FE	3,000,000	3,000,000	3,016,387	3,000,000					7.055	7.107	JAJO	45,855	113,414	07/30/2024	10/15/2037	600,033	
527911-AL-5	LEWEY 1 D1 - CDO		2.C FE	4,250,000	4,250,000	4,285,300	4,250,000					6.820	6.870	JAJO	57,970	156,579	09/27/2024	10/21/2037	1,584,247	
55819G-BC-2	MDPK XXXIV CRR - CDO		1.E FE	4,225,000	4,225,000	4,239,285	4,225,000					5.994	6.039	JAJO	54,163	277,756	08/30/2024	10/16/2037	1,596,603	
55819Q-BN-6	MDPK 19RRRR CR3 - CDO		1.F FE	7,400,000	7,400,000	7,422,213	7,400,000					5.457	6.568	JAJO	79,647	527,620	12/22/2023	01/22/2037	1,306,951	
55822N-AG-4	MDPK 61 C - CDO		1.F FE	8,500,000	8,500,000	8,500,000	8,500,000					6.784	6.857	JAJO	116,937	625,441	11/22/2023	01/21/2037	1,543,065	
55822N-AJ-8	MDPK 61 D - CDO		2.C FE	5,000,000	5,000,000	5,000,000	5,000,000					8.384	8.488	JAJO	85,009	448,795	11/22/2023	01/21/2037	1,275,512	
55952A-AU-3	MAGNE 37R D1R - CDO		2.C FE	3,000,000	3,000,000	2,985,350	3,000,000					6.370	6.461	JAJO	29,194		10/17/2025	10/25/2038	3,824,327	
55952E-AD-3	MAGNE XXXVIII D - CDO		2.C FE	5,000,000	5,000,000	5,025,375	5,000,000					7.405	7.464	JAJO	80,216	399,658	02/23/2024	04/15/2037	846,190	
55952F-AG-3	MAGNE XXXI D - CDO		2.C FE	2,005,122	2,000,000	2,001,890	2,004,846		(276)			7.166	7.169	JAJO	31,053	76,744	07/09/2025	07/17/2034	408,761	
55952F-AS-7	MAGNE 31R DR - CDO		2.B Z	2,000,000	2,000,000	2,000,000	2,000,000					2.350	6.356	JAJO			12/23/2025	07/15/2034	630,709	
55954P-AN-4	MAGNE 21R AR - CDO		1.A FE	6,015,000	6,000,000	6,006,481	6,009,770		(5,230)			5.166	5.123	JAJO	62,854	85,041	08/26/2025	04/20/2034	219,707	
55954P-AS-3	MAGNE 21R CR - CDO		1.F FE	4,860,000	5,000,000	5,012,030	4,893,928		17,181			5.746	6.287	JAJO	58,259	315,410	09/19/2023	04/20/2034	278,750	
55954W-AQ-2	MAGNE 24R CR - CDO		1.F FE	4,172,000	4,250,000	4,256,373	4,190,173		8,232			6.005	6.328	JAJO	55,292	279,383	12/06/2023	04/15/2035	1,822,653	
55955K-AQ-7	MAGNE 29R CR - CDO		1.E FE	5,000,000	5,000,000	5,016,445	5,000,000					5.905	5.940	JAJO	63,966	377,929	08/14/2024	07/15/2037	419,142	
55955U-AJ-1	MAGNE 44 D1 - CDO		2.C FE	2,453,750	2,500,000	2,513,807	2,456,154		2,404			6.755	7.057	JAJO	36,587	170,428	04/04/2025	10/15/2037	111,866	
559916-AJ-0	MAGNE 47 D1 - CDO		2.C FE	2,500,000	2,500,000	2,506,989	2,500,000					7.250	6.776	JAJO	33,230	167,629	10/17/2024	01/25/2038	118,252	
58286Q-AG-0	MCHPK 1 C - CDO		1.F FE	2,000,000	2,000,000	2,003,346	2,000,000					5.784	5.943	JAJO	23,865	142,279	08/02/2024	10/20/2037	488,229	
59803D-AG-1	MIDO XIII C - CDO		1.F FE	7,500,000	7,500,000	7,518,232	7,500,000					7.120	7.174	JAJO	106,799	579,980	11/16/2023	01/21/2037	1,761,425	
64134Q-AN-7	NEUB 46 CR - CDO		1.F FE	1,002,500	1,000,000	1,000,323	1,002,462		(38)			5.634	6.074	JAJO	11,425		11/06/2025	01/21/2037	118,470	
64135D-AN-5	NEUB 47R CR - CDO		1.F FE	4,652,286	4,643,000	4,644,630	4,652,125		(161)			5.662	5.660	JAJO	57,684		10/30/2025	04/16/2035	1,482,371	
64135G-AL-2	NEUB 48 A1R - CDO		1.A FE	4,000,000	4,000,000	3,994,702	4,000,000					4.948	4.975	JAJO	36,285	31,249	08/25/2025	04/25/2036	157,708	
64135G-AS-7	NEUB 48 CR - CDO		1.F FE	5,908,050	5,900,000	5,902,007	5,907,108		(942)			5.608	5.624	JAJO	60,660	51,717	09/15/2025	04/25/2036	771,637	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
64135J-BA-9	NEUB 49RR CR2 - CDO		1.F FE	2,104,410	2,100,000	2,100,980	2,104,384		(26)			0.000	(0.036)	JAJO			12/17/2025	12/28/2037	2,100,000	
64135T-AJ-9	NEUB 56 D - CDO		2.C FE	4,021,470	4,000,000	4,032,079	4,020,037		(2,191)			6.965	6.964	JAJO	53,401	283,052	07/09/2025	07/24/2037	757,156	
64135W-AS-2	NEUB 53R D1R - CDO		2.C FE	3,010,644	3,000,000	3,016,529	3,009,552		(1,092)			6.765	6.788	JAJO	38,901	109,755	07/09/2025	10/26/2037	428,694	
64136D-AJ-3	NEUB 57 D1 - CDO		2.C FE	2,000,000	2,000,000	2,011,019	2,000,000					6.765	6.833	JAJO	25,934	73,170	09/18/2024	10/25/2038	105,964	
64754W-AN-3	NMC 5 CR - CDO		1.F FE	6,500,000	6,500,000	6,509,134	6,500,000					5.784	5.841	JAJO	76,242	102,288	06/30/2025	07/20/2036	181,937	
647550-AW-2	NMC 3R CR - CDO		1.F FE	9,500,000	9,500,000	9,542,231	9,500,000					5.834	5.892	JAJO	112,394	108,485	08/04/2025	10/20/2038	1,751,410	
64755G-AF-4	NMC 8 D1 - CDO		2.C FE	1,000,000	1,000,000	999,771	1,000,000					6.543	6.633	JAJO	11,632		09/16/2025	10/20/2038	1,282,247	
647908-AG-7	NMC 6 D1 - CDO		2.C FE	3,000,000	3,000,000	3,016,410	3,000,000					6.984	7.386	JAJO	42,489	112,195	08/23/2024	10/20/2037	655,123	
668468-AQ-4	WOODS 25R CR - CDO		1.E FE	3,000,000	3,000,000	3,008,698	3,000,000					5.523	5.804	JAJO	33,597	12,791	09/12/2025	07/20/2034	1,223,898	
67109S-AG-2	OAKC 17 C - CDO		1.F FE	8,000,000	8,000,000	8,025,165	8,000,000					6.184	6.246	JAJO	100,325	540,117	01/26/2024	04/20/2037	1,807,828	
67109S-AJ-6	OAKC 17 D1 - CDO		2.B FE	6,000,000	6,000,000	6,030,645	6,000,000					7.184	7.264	JAJO	87,411	465,755	01/26/2024	04/20/2037	896,130	
67115L-AQ-7	OAKC XVI CR - CDO		1.F FE	3,500,000	3,500,000	3,505,856	3,500,000					5.784	5.837	JAJO	41,053	224,226	08/30/2024	10/19/2037	824,023	
67115L-AS-3	OAKC XVI D1R - CDO		2.C FE	7,743,334	7,737,500	7,779,968	7,741,668		(1,666)			6.884	6.946	JAJO	108,016	290,252	07/09/2025	10/19/2037	804,630	
67577M-BG-7	OCT45 45 C1R - CDO		1.E FE	6,027,000	6,000,000	6,006,717	6,025,322		(1,678)			5.855	5.800	JAJO	76,109	42,301	09/10/2025	04/16/2035	1,415,756	
67579C-AG-8	OCT71 71 D1 - CDO		2.B FE	4,750,000	4,750,000	4,786,205	4,750,000					7.534	7.615	JAJO	72,571	389,048	02/22/2024	04/20/2037	39,573	
67706X-AY-9	OAKC XIV D1R - CDO		2.C FE	14,506,356	14,500,000	14,577,669	14,506,203		(153)			6.720	6.762	JAJO	194,879	1,049,078	07/09/2025	07/21/2037	1,596,501	
67707C-BJ-6	OAKC X-R C1R - CDO		1.F FE	5,215,283	5,200,000	5,215,686	5,215,526		243			5.634	5.646	JAJO	59,412	158,982	07/09/2025	04/20/2038	1,771,958	
68563J-AJ-3	ORCHPK 1 D1 - CDO		2.C FE	8,007,860	8,000,000	8,066,436	8,008,262		402			6.834	6.894	JAJO	140,152	293,120	07/09/2025	10/20/2037	1,979,861	
696924-AS-8	PLMRS 234R D1R - CDO		2.C FE	3,000,000	3,000,000	3,013,350	3,000,000					6.834	6.909	JAJO	41,576	222,261	09/18/2024	10/20/2037	312,592	
696926-AG-9	PLMRS 2023-3 C - CDO		1.F FE	6,000,000	6,000,000	6,000,000	6,000,000					6.784	6.857	JAJO	82,544	441,488	11/17/2023	01/21/2037	1,998,818	
69703J-AE-3	PLMRS 2024-1 C - CDO		1.F FE	6,000,000	6,000,000	6,018,895	6,000,000					6.205	6.245	JAJO	80,659	406,590	02/01/2024	04/15/2037	1,205,710	
69703Y-AJ-9	PLMRS 2025-1 D1 - CDO		2.C FE	1,991,632	2,000,000	1,973,913	1,992,829		1,197			6.334	6.451	JAJO	25,690	85,336	07/09/2025	04/20/2038	796,837	
70537A-AJ-1	PBSPK 1 D - CDO		2.C FE	9,500,000	9,500,000	9,548,189	9,500,000					7.370	7.430	JAJO	140,029	758,721	02/12/2024	04/21/2037	2,955,334	
73052V-AJ-4	PARPK 1 D - CDO		2.C FE	1,989,360	2,160,000	2,144,018	2,037,779		9,363			6.946	8.251	JAJO	30,424	80,361	05/12/2022	07/20/2034	427,348	
74989A-AE-7	RRAM 36 BR - CDO		1.F FE	2,000,000	2,000,000	2,008,214	2,000,000					5.805	5.838	JAJO	25,153	93,911	12/13/2024	01/17/2040	358,176	
75010K-AC-9	RAD 6 A1R - CDO		1.A FE	5,000,000	5,000,000	5,013,634	5,000,000					5.274	5.326	JAJO	53,477	291,568	10/11/2024	10/20/2037	150,640	
75889F-AY-0	REG23 23R D1R - CDO		2.A FE	5,000,000	5,000,000	4,982,911	5,000,000					6.531	6.348	JAJO	38,100		10/30/2025	10/15/2038	2,177,529	
758971-AE-5	REG29 XXIX D1 - CDO		2.C FE	6,000,000	6,000,000	6,032,955	6,000,000					6.905	6.955	JAJO	89,759	408,807	08/02/2024	09/06/2037	821,593	
87170B-AN-6	SYMP 43 D1 - CDO		2.B FE	4,850,000	4,850,000	4,874,359	4,850,000					7.705	7.770	JAJO	80,962	402,421	03/14/2024	04/15/2037	1,139,949	
87190G-AC-5	SYMP XXVI AR - CDO		1.A FE	4,088,726	4,081,380	4,082,286	4,072,969		(15,376)			5.226	5.427	JAJO	43,251	237,454	10/23/2024	04/20/2033	623,545	
88239M-AQ-2	TCIFC 2023-II D1R - CDO		2.C FE	7,500,000	7,500,000	7,541,265	7,500,000					6.820	6.870	JAJO	102,299	468,231	09/06/2024	10/21/2037	825,285	
89641G-BE-1	TRNTS 12RR DR2 - CDO		2.C FE	4,518,000	4,500,000	4,514,546	4,507,012		(10,988)			6.908	6.909	JAJO	56,991	62,128	09/26/2025	04/25/2033	548,805	
94949F-AS-2	WELF 222R D1R - CDO		2.B FE	2,000,000	2,000,000	2,001,085	2,000,000					7.534	7.615	JAJO	30,556	81,705	10/11/2024	10/19/2037	118,631	
96467H-AS-5	WBOX III CR - CDO		1.F FE	2,000,000	2,000,000	2,002,479	2,000,000					5.805	5.836	JAJO	25,153	127,419	09/26/2024	10/15/2035	389,174	
96467P-AG-3	WBOX V C - CDO		1.E FE	3,000,000	3,000,000	3,012,870	3,000,000					6.179	6.252	JAJO	76,729		06/24/2025	07/20/2038	1,189,242	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				910,703,617	910,846,656	913,261,858	910,858,676		(178,323)			XXX	XXX	XXX	11,462,202	43,318,540	XXX	XXX	277,291,312	XXX
829921-AG-0	SIXST XXVI D1 - CDO		2.C FE	10,002,711	10,000,000	10,055,090	10,001,947		(764)			6.784	6.850	JAJO	137,573	369,985	07/09/2025	10/19/2037	1,447,379	
83011Q-AE-5	SIXST XXIV C - CDO		1.F FE	9,500,000	9,500,000	9,529,707	9,500,000					6.310	6.370	JAJO	116,556	657,813	02/16/2024	04/23/2037	3,017,544	
83011Q-AG-0	SIXST XXIV D - CDO		2.C FE	10,000,000	10,000,000	10,050,528	10,000,000					7.460	7.538	JAJO	145,052	809,032	02/16/2024	04/23/2037	3,243,017	
83012C-AJ-4	SIXST IX D1R - CDO		2.C FE	10,002,648	10,000,000	10,053,081	10,003,547		899			6.970	7.275	JAJO	141,462	732,420	07/09/2025	07/21/2037	2,797,454	
83012D-AW-3	SIXST XVI CR - CDO		1.F FE	9,000,000	9,000,000	9,015,095	9,000,000					6.784	6.857	JAJO	123,816	662,232	12/08/2023	01/21/2037	1,098,139	
83012X-AJ-8	SIXST XIII D1R - CDO		2.C FE	3,000,000	3,000,000	2,998,492	3,000,000					6.470	6.513	JAJO	38,820	144,908	01/21/2025	01/21/2038	268,563	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)				51,505,359	51,500,000	51,701,993	51,505,494		135			XXX	XXX	XXX	703,279	3,376,390	XXX	XXX	11,872,097	XXX
00198@-AA-8	PROJECT SCOUT TSFR3M - ABS		1.G PL	15,000,000	15,000,000	15,173,042	15,000,000					7.120	7.170	FMAN	159,610	1,054,044	06/30/2023	03/31/2033	15,155,990	
00198@-AB-6	PROJECT SCOUT (UPSIZE) TSFR3M - ABS		1.G PL	13,700,000	13,700,000	13,787,655	13,700,000					7.663	7.665	FMAN	158,194	1,014,781	06/15/2023	03/31/2033	13,849,565	
00252F-CV-1	AMIT 2005-4 M3 - RMBS		1.A FM	98,201	110,649	110,121	111,001		1,539			4.626	3.207	MON	170	4,268	11/02/2016	10/25/2035	7,606	
00840C-AA-5	AG ABC STRUCTURED NOTE LP		2.C PL	116,837,125	116,837,125	120,452,706	116,837,125					4.250	4.251	MJSD	1,287,064	4,922,334	02/12/2025	12/15/2031	118,078,519	
00840C-AB-3	AG ABC STRUCTURED NOTE LP		3.B PL	26,421,389	26,421,389	26,574,637	26,421,389					5.250	5.251	MJSD	354,487	1,381,939	02/12/2025	12/15/2031	26,768,170	
03065W-AE-5	AMCAR 2022-2 B - ABS		1.A FE	1,632,214	1,633,554	1,634,746	1,633,307		91			4.810	5.013	MON	2,837	6,548	04/09/2025	04/18/2028	129,910	
03067F-AB-6	AMCAR 251 A2A - ABS		1.A FE	4,199,913	4,200,000	4,206,444	4,199,914		1			4.220	4.221	MON	6,400	11,324	11/18/2025	03/19/2029	4,207,877	
03067F-AE-0	AMCAR 251 B - ABS		1.B FE	3,985,120	3,986,000	3,999,151	3,985,134		14			4.210	4.216	MON	6,060	10,721	11/18/2025	10/18/2030	3,999,518	
03072S-RX-5	AMSI 2004-R5 M1 - RMBS		1.A FM	30,077	33,813	33,769	33,866		214			4.716	2.789	MON	27	1,447	01/11/2016	07/25/2034	23,165	
03664U-AA-2	ANTARES LUNA FUNDING LP - ABS		1.F FE	6,200,000	6,200,000	6,200,000	6,200,000					5.960	5.960	MON			12/15/2025	12/22/2036	6,200,000	
03664U-AB-0	ANTARES LUNA FUNDING LP - ABS		2.C FE	2,700,000	2,700,000	2,700,000	2,700,000					6.960	6.960	MON			12/15/2025	12/22/2036	2,700,000	
12633S-AA-6	CPS 25A A - ABS		1.A FE	685,312	685,160	686,453	685,246		(5)			4.770	4.731	MON	1,453	2,724	06/27/2025	10/16/2028		
12633S-AB-4	CPS 25A B - ABS		1.C FE	9,560,653	9,507,000	9,568,429	9,542,213		(3,733)			5.020	4.619	MON	21,211	39,771	06/27/2025	07/16/2029		
12634S-AA-5	CPS 25C A - ABS		1.A FE	709,301	709,302	711,084	709,301		2			4.710	4.710	MON	1,485	11,136	07/23/2025	03/15/2029	711,158	
12634S-AB-3	CPS 25C B - ABS		1.C FE	2,099,823	2,100,000	2,112,698	2,099,861		25			4.710	4.715	MON	4,396	20,606	07/23/2025	12/17/2029	1,053,434	
12634S-AC-1	CPS 25C C - ABS		1.F FE	1,194,860	1,195,000	1,203,252	1,194,881		22			4.910	4.915	MON	2,608	19,558	07/23/2025	10/15/2031	1,199,075	
12782@-AB-3	CLR 2023-1 LLC - ABS		1.E PL	11,249,654	6,351,881	6,485,610	10,786,137		(418,272)			6.460	(0.239)	MON	69,528	433,814	08/30/2023	04/30/2036	6,386,075	
12782@-AC-1	CLR 2023-1 LLC - ABS		2.A PL	7,248,907	8,204,513	8,360,686	7,273,933		53,188			7.210	8.853	MON	100,234	583,730	08/30/2023	04/30/2036	8,253,808	
12782@-AD-9	CLR 2023-1 LLC - ABS		2.C PL	2,767,860	3,969,925	4,078,442	2,804,341		46,445			8.870	14.276	MON	59,667	342,273	08/30/2023	04/30/2036	3,999,269	
14318D-AG-4	CARMX 2023-1 D - ABS		1.F FE	7,172,813	7,000,000	7,136,618	7,146,634		(20,734)			6.270	5.231	MON	19,507	141,075	08/13/2025	11/15/2029	270,536	
14320A-AB-7	CARMX 2025-2 A2A - ABS		1.A FE	1,421,953	1,420,306	1,424,503	1,421,302		(74)			4.590	4.516	MON	2,897	5,433	06/27/2025	07/17/2028	80,524	
223936-AA-3	CPS 25D A - ABS		1.A FE	2,679,008	2,679,010	2,681,772	2,679,006		(2)			4.460	4.460	MON	4,647	17,591	10/15/2025	07/16/2029	2,683,989	
224927-AE-3	CAALT 2023-1 C - ABS		1.G FE	1,235,626	1,199,000	1,221,521	1,215,569		(795)			7.710	5.415	MON	4,109	7,704	04/22/2025	07/15/2033	3,800	
224936-AA-2	CAALT 233 A - ABS		1.A FE	620,971	613,257	616,313	615,320		(204)			6.390	4.563	MON	1,742	3,266	04/02/2025	08/15/2033	50,585	
224936-AE-4	CAALT 233 C - ABS		1.G FE	2,131,586	2,055,000	2,120,592	2,097,384		(12,348)			7.620	4.897	MON	6,960	33,147	07/29/2025	12/15/2033	150,531	
22535L-AA-9	CAALT 243 A - ABS		1.A FE	10,137,914	10,130,000	10,187,026	10,136,505		(1,336)			4.680	5.412	MON	21,070	185,055	07/29/2025	09/15/2034	1,619,118	
22537E-AE-5	CAALT 232 C - ABS		1.F FE	9,718,767	9,500,000	9,678,643	9,607,902		(8,408)			7.150	5.248	MON	30,189	56,604	06/27/2025	09/15/2033	886,576	
22537G-AA-8	CAALT 2024-1 - ABS		1.A FE	3,155,222	3,120,000	3,147,356	3,138,671		(16,551)			5.680	4.344	MON	7,876	73,840	08/07/2025	03/15/2034	440,467	
234A21-9C-7	VB DPR FINANCE COMPANY		2.C Z	4,100,000	4,100,000	4,404,508	4,100,000					6.833	6.832	MJSD	12,451	244,356	01/31/2025	03/15/2035	4,123,346	
24704E-AE-8	DEFT 242 A3 - ABS		1.A FE	3,210,731	3,190,000	3,213,332	3,203,968		(1,374)			4.590	4.148	MON	3,661	12,202	06/27/2025	08/22/2030		
26207A-AD-5	DRIVE 2024-2 A3 - ABS		1.A FE	3,398,539	3,400,000	3,404,441	3,399,481		150			4.500	4.587	MON	6,800	12,750	04/28/2025	09/15/2028	117,643	
26207A-AF-0	DRIVE 2024-2 C - ABS		1.E FE	1,003,867	1,000,000	1,006,354	1,003,302		(565)			4.670	4.548	MON	2,076	19,458	08/13/2025	05/17/2032	25,749	
262102-AC-0	DRIVE 2025-1 A3 - ABS		1.A FE	4,804,832	4,800,000	4,824,214	4,803,294		(358)			4.730	4.707	MON	10,091	18,920	06/27/2025	09/15/2032	310,557	
262102-AD-8	DRIVE AUTO RECEIVABLES TRUST 2025-1 - AB		1.C FE	2,999,829	3,000,000	3,024,022	2,999,864		8			4.790	4.841	MON	6,387	11,975	05/20/2025	09/15/2032	126,338	
262102-AE-6	DRIVE 2025-1 C - ABS		1.F FE	8,694,734	8,600,000	8,708,652	8,683,549		(11,186)			4.990	4.649	MON	19,073	178,808	08/08/2025	09/15/2032	401,041	
262103-AD-6	DRIVE 2025-2 A3 - ABS		1.A FE	11,998,484	12,000,000	12,028,981	11,998,700		216			4.140	4.183	MON	22,080	111,780	09/16/2025	09/15/2032	720,636	
262103-AF-1	DRIVE 2025-2 C - ABS		1.F FE	14,998,998	15,000,000	14,989,859	14,999,052		49			4.390	4.432	MON	29,267	129,505	09/16/2025	09/15/2032	279,340	
26857L-AB-8	ELFI 2020-A B - ABS		1.B FE	1,070,401	1,070,914	947,078	1,070,640		(40)			2.980	3.004	MON	532	31,913	06/18/2020	08/25/2045	37,289	
26894@-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS		1.A PL	20,410,596	20,367,870	20,478,611	20,410,388		(2,898)			4.730	4.699	MON	164,321	334,580	12/22/2025	03/25/2034	20,432,097	
26894@-AB-8	ELR 2025-2 CLASS B DELAY DRAW - ABS		1.C PL	1,374,054	1,370,134	1,373,521	1,374,032		(24)			5.390	5.347	MON	12,308	26,938	12/22/2025	03/25/2034	1,375,058	
26894@-AC-6	ELR 2025-2 CLASS C DELAY DRAW - ABS		1.F PL	1,648,987	1,643,884	1,655,242	1,649,029		39			5.770	5.722	MON	15,809	34,557	12/22/2025	03/25/2034	1,650,207	
26894@-AD-4	ELR 2025-2 CLASS D DELAY DRAW - ABS		2.B PL	476,050	684,962	693,451	478,980		3,064			6.600	11.158	MON	7,535	13,236	12/22/2025	03/25/2034	687,975	
26933@-AA-4	E3 2019-1 A - ABS		1.A FE	2,426,499	2,426,573	2,128,512	2,425,801		(184)			3.100	3.060	MS	21,104	76,831	06/21/2019	09/20/2055		

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
30165B-AE-3	EART 2024-5 B - ABS		1.C FE	8,738,636	8,760,000	8,766,242	8,747,826		2,880			4.480	4.736	MON	17,442	63,829	07/29/2025	04/16/2029	416,007	
30165B-AF-0	EART 2024-5 C - ABS		1.F FE	2,332,926	2,350,000	2,359,882	2,337,278		769			4.640	5.046	MON	4,846	9,087	06/03/2025	01/15/2030	58,399	
30166T-AE-3	EART 2023-4 C - ABS		1.C FE	2,760,925	2,737,080	2,752,817	2,749,867		(1,887)			6.510	5.064	MON	7,919	14,849	06/27/2025	08/15/2028	29,296	
30166U-AE-0	EART 2024-4 C - ABS		1.B FE	1,260,889	1,250,000	1,263,944	1,257,616		(574)			5.480	5.049	MON	3,044	5,708	05/29/2025	08/15/2030	75,433	
30166V-AC-2	EART 2025-5 A2 - ABS		1.A FE	1,499,994	1,500,000	1,501,379	1,499,995		1			4.380	4.421	MON	2,920	5,110	11/04/2025	06/15/2028	135,311	
30166X-AB-0	EART 2025-3 A2 - ABS		1.A FE	3,941,892	3,941,326	3,948,077	3,941,577		(49)			4.830	4.849	MON	8,461	15,864	06/27/2025	01/18/2028	472,611	
30166X-AC-8	EART 2025-3 A3 - ABS		1.A FE	4,708,330	4,700,000	4,734,288	4,705,513		(587)			4.780	4.699	MON	9,985	18,722	06/27/2025	07/16/2029	226,536	
30166X-AE-4	EART 2025-3 C - ABS		1.F FE	5,194,756	5,133,000	5,212,489	5,186,764		(7,761)			5.090	4.685	MON	11,612	103,488	08/08/2025	10/15/2031	236,264	
30167K-AC-5	EART 2025-4 A3 - ABS		1.A FE	12,207,077	12,208,000	12,261,000	12,207,268		162			4.390	4.436	MON	23,819	134,384	08/19/2025	09/17/2029	155,915	
30167K-AD-3	EART 2025-4 B - ABS		1.C FE	6,399,816	6,400,000	6,433,729	6,399,833		15			4.400	4.442	MON	12,516	69,227	08/19/2025	05/15/2030	270,520	
30167K-AE-1	EART 2025-4 C - ABS		1.F FE	9,824,018	9,800,000	9,826,054	9,821,891		(2,127)			4.570	4.523	MON	19,905	122,933	09/18/2025	06/16/2031	924,974	
30167M-AC-1	EART 2025-1 A3 - ABS		1.A FE	4,335,772	4,329,000	4,336,597	4,331,789		(867)			4.670	4.524	MON	8,985	16,847	06/27/2025	08/15/2028	336,961	
30167P-AD-2	EART 2024-1 B - ABS		1.A FE	885,154	883,130	885,372	884,163		(188)			5.290	4.881	MON	2,076	3,893	06/27/2025	08/15/2028	69,482	
30168C-AF-5	EART 2023-2 D - ABS		1.F FE	4,023,886	3,915,000	3,993,313	4,005,665		(18,221)			6.320	4.617	MON	10,997	61,857	09/18/2025	08/15/2029	135,109	
30168D-AE-6	EART 2023-5 C - ABS		1.F FE	20,377,023	19,947,000	20,202,254	20,228,515		(95,184)			6.850	4.882	MON	60,728	314,227	09/10/2025	01/16/2029	757,772	
30168J-AD-5	EART 2025-2 B - ABS		1.C FE	2,412,938	2,400,000	2,420,755	2,408,561		(642)			4.920	4.686	MON	5,248	9,840	04/16/2025	09/17/2029	205,452	
31659T-DV-4	FMIC 2005-2 M2 - RMBS		1.A FM	37,549	49,549	49,214	49,540		306			4.581	0.770	MON	38	1,440	11/17/2015	12/25/2035	9,146	
345285-AC-4	FORDR 2021-REV2 C - ABS		1.F FE	2,600,332	2,700,000	2,645,096	2,636,720		7,382			2.110	4.909	MON	2,532	4,748	06/24/2025	05/15/2034	2,704,748	
34528Q-HY-3	FORDF 231 C - ABS		1.E FE	6,049,194	6,000,000	6,027,213	6,019,143		(5,317)			5.750	4.932	MON	15,333	28,750	06/27/2025	05/15/2028	6,028,750	
38082J-AA-7	GLDN 162 A - ABS		1.A FE	277,148	277,148	248,824	277,156					3.160	3.160	MS	2,457	8,758	10/25/2016	09/20/2047	281,527	
38218G-AA-0	GOODG 2018-1 A - ABS		1.A FE	1,326,201	1,326,338	1,231,687	1,347,075		20,708			3.930	3.657	AO	11,004	52,921	04/20/2018	10/15/2053	2,272	
42770R-AA-8	HERO 141 A - ABS		1.A FE	149,949	143,836	141,905	144,088		(14)			4.750	4.731	MS	1,917	6,832	12/07/2016	09/20/2038	147,252	
42770U-AA-1	HERO 152 A - ABS		1.A FE	142,088	139,131	135,483	139,294		(42)			3.990	3.960	FA	2,020	5,607	12/07/2016	09/20/2040	140,303	
442927-AC-3	HPEFS 252 A3 - ABS		1.A FE	8,999,833	9,000,000	9,014,413	8,999,848		15			4.030	4.031	MON	11,083	58,435	10/15/2025	11/20/2032	9,011,083	
442927-AD-1	HPEFS 252 B - ABS		1.C FE	885,815	886,000	886,230	885,829		15			4.210	4.220	MON	1,140	6,010	10/15/2025	11/20/2032	887,243	
442927-AE-9	HPEFS 252 C - ABS		1.F FE	1,131,847	1,132,000	1,131,960	1,131,857		10			4.410	4.902	MON	1,525	8,043	10/15/2025	11/20/2032	1,132,555	
525946-AA-7	LENDR 25SP2 A - ABS		1.A FE	3,283,597	3,192,608	3,283,597	3,282,681		(916)			6.780	6.423	MON		14,431	11/19/2025	01/15/2037	3,192,608	
525946-AB-5	LENDR 25SP2 B - ABS		1.C FE	492,759	483,552	492,759	492,666		(93)			6.810	6.569	MON		2,195	11/19/2025	01/15/2037	483,552	
525946-AC-3	LENDR 25SP2 C - ABS		1.F FE	440,496	457,335	440,496	440,661		165			3.120	0.337	MON		951	11/19/2025	01/15/2037	457,335	
525946-AD-1	LENDR 25SP2 D - ABS		2.B FE	304,326	325,281	304,326	304,497		170			1.190	0.503	MON		258	11/19/2025	01/15/2037	325,281	
525946-AE-9	LENDR 25SP2 E - ABS		3.B FE	118,682	131,083	118,682	118,781		99			1.080	0.751	MON		94	11/19/2025	01/15/2037	131,083	
525946-AF-6	LENDR 25SP2 F - ABS		4.B FE	122,197	141,764	122,197	122,349		152			0.980	1.123	MON		93	11/19/2025	01/15/2037	141,764	
68267E-AB-0	ODART 2019-1 B - ABS		1.A FE	1,886,563	1,897,757	1,895,198	1,892,525		906			3.950	4.745	MON	3,540	6,247	06/24/2025	11/14/2028	100,654	
68268V-AB-1	OMFIT 2022-2 B - ABS		1.A FE	2,509,299	2,500,000	2,508,216	2,504,585		(1,589)			5.240	4.901	MON	6,186	10,917	06/27/2025	10/14/2034	519,804	
682696-AA-7	OMFIT 2020-2 A - ABS		1.A FE	36,736,539	37,396,156	36,810,689	36,853,503		93,035			1.750	5.458	MON	30,904	187,974	09/10/2025	09/14/2035	941,302	
68269H-AA-3	OMFIT 2023-2 A1 - ABS		1.A FE	22,933,183	22,409,000	22,857,137	22,843,601		(74,324)			5.840	4.495	MON	61,799	309,252	09/17/2025	09/15/2036	598,678	
68269M-AA-2	OMFIT 2021-1 A1 - ABS		1.A FE	9,753,602	10,100,000	9,829,316	9,807,121		53,519			1.550	4.679	MON	7,393	39,138	09/26/2025	06/16/2036	50,351	
68270D-AA-9	OMFIT 2025-1 A - ABS		1.A FE	25,529,732	25,200,000	25,477,439	25,498,733		(26,808)			4.820	4.484	MON	57,358	416,930	08/07/2025	07/14/2038	861,187	
69349N-B#-0	PIMCO PRIVATE INCOME FUND ONSHORE		2.A PL	180,000,000	180,000,000	174,577,251	180,000,000					6.000	6.000	FMAN	2,692,603	10,770,411	08/02/2022	04/01/2032	182,700,000	
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP		2.A PL	146,322,810	146,322,810	145,385,516	146,322,810					6.000	6.019	FMAN	1,796,449	6,343,358	11/06/2025	03/31/2032	152,175,722	
69376B-AA-4	PACEF 2020-1 A - ABS		1.A FE	2,659,226	2,644,694	2,325,485	2,645,335		(87)			3.000	2.999	MS	22,260	81,394	10/21/2020	09/20/2055	2,650,865	
6S0102-75-9	PERIMETER MASTER NOTE - ABS		1.G Z	10,199,173	10,199,173	10,199,173	10,199,173					5.690	5.690	MON	25,793		11/03/2025	09/15/2031	10,221,742	
6S0102-76-7	PERIMETER MASTER NOTE BUSINESS TRUST - A		2.C Z	1,049,058	1,049,058	1,049,058	1,049,058					6.220	6.220	MON	181		11/03/2025	09/30/2031	1,054,314	
716808-DL-7	PETROS PACE FINANCE A Certificate- S1 -		1.C PL	1,934,503	1,897,096	1,907,655	1,934,060		(23,472)			6.391	6.343	MJSD	10,440	317,257	02/01/2024	12/20/2058	1,903,159	
716808-DM-5	PETROS PACE FINANCE B Certificate- S1 -		2.B PL	34,457	24,014	24,215	34,298		(6,569)			6.965	4.552	MJSD	144	15,904	02/01/2024	12/20/2058	24,098	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -		1.C PL	889,213	867,707	873,459	889,063		(150)			6.436	6.360	MJSD	4,809	104,920	02/16/2024	12/31/2065	872,361	
71680@-DR-4	PETROS PACE FINANCE B Certificate- S2 -		2.B PL	15,838	10,984	11,092	15,790		(49)			7.013	4.688	MJSD	66	2,019	02/16/2024	12/31/2065	11,048	
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-		1.C PL	353,847	345,625	357,004	353,778		(69)			6.720	6.550	N/A	1,936	25,862	06/27/2024	09/30/2062	347,496	
71680@-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi		2.B PL	6,303	4,375	4,528	6,278		(25)			7.300	4.771	MJSD	1	324	06/27/2024	09/30/2062	4,455	
71680@-EL-6	PETROS PACE FINANCE TITLING TRUST, 2024-		1.C PL	206,761	202,905	203,202	206,625		(84)			6.368	6.225	MJSD	36	13,100	08/12/2024	09/30/2053	206,136	
71680@-EM-4	PETROS PACE FINANCE TITLING TRUST, 2024-		2.B PL	2,617	2,568	2,580	2,616		(1)			6.940	0.000	MJSD	1	181	08/12/2024	09/30/2053	2,613	
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS		1.A FM	173,753	194,340	193,069	188,753		3,094			4.446	8.267	MON	144	8,766	04/20/2016	03/25/2036	6,193	
78449@-AA-1	SLR 2022-2 LLC - ABS		1.F PL	17,780,183	17,780,183	17,427,676	17,780,183					5.750	5.750	MON	17,039	1,022,361	12/12/2022	12/30/2052	17,900,620	
78449@-AB-9	SLR 2022-2 LLC - ABS		3.A PL	2,338,006	2,410,315	2,430,410	2,341,433		956			6.000	6.219	MON	2,410	144,619	12/12/2022	12/30/2052	2,412,324	
80281H-AC-8	SCART 2021-C C - ABS		1.A PL	18,047	17,549	17,516	17,549		(42)			2.970	2.966	MON	23	521	10/01/2021	06/15/2028	17,592	
80285X-AD-7	SDART 2023-3 B - ABS		1.A FE	775,055	770,767	773,393	772,918		(342)			5.610	4.665	MON	1,922	3,603	06/27/2025	07/17/2028	23,728	
80285X-AE-5	SDART 2023-3 C - ABS		1.B FE	2,540,377	2,500,000	2,546,390	2,531,372		(1,916)			5.770	5.037	MON	6,411	12,021	06/27/2025	11/15/2030	188,965	
80286F-AE-3	SDART 2022-4 C - ABS		1.A FE	4,282,482	4,263,462	4,281,229	4,275,012		(490)			5.670	4.710	MON	9,474	17,764	04/02/2025	11/15/2029	484,849	
80286M-AE-8	SDART 2022-2 C - ABS		1.A FE	1,305,204	1,316,933	1,315,284	1,309,570		392			3.430	4.597	MON	2,201	4,126	04/09/2025	07/16/2029	211,274	
80286P-AD-3	SDART 2023-5 B - ABS		1.A FE	1,402,323	1,370,000	1,388,865	1,387,937		(2,045)			6.160	4.705	MON	3,751	7,033	04/03/2025	12/17/2029	73,492	
80286Y-AD-4	SDART 2024-2 B - ABS		1.A FE	6,921,435	6,816,000	6,898,152	6,893,613		(27,822)			5.780	4.624	MON	17,510	131,322	08/20/2025	07/16/2029	473,796	
80287D-AE-7	SDART 2023-6 C - ABS		1.C FE	1,545,469	1,500,000	1,550,378	1,536,383		(1,493)			6.400	5.382	MON	4,267	8,000	05/06/2025	03/17/2031	190,013	
80287H-AF-5	SDART 2022-5 D - ABS		1.B FE	4,035,665	4,000,000	4,038,228	4,022,716		(2,119)			5.670	5.172	MON	10,080	18,900	06/27/2025	12/16/2030	481,882	
80288A-AE-2	SDART 2024-1 C - ABS		1.C FE	2,632,398	2,600,000	2,631,049	2,624,950		(6,082)			5.450	4.757	MON	6,298	47,233	07/28/2025	03/15/2030	253,902	
80288J-AC-7	SDART 2025-3 A3 - ABS		1.A FE	2,999,579	3,000,000	3,014,358	2,999,664		75			4.380	4.428	MON	5,840	43,800	07/22/2025	01/15/2030	131,142	
80288J-AD-5	SDART 2025-3 B - ABS		1.C FE	4,285,292	4,286,000	4,318,831	4,285,388		49			4.490	4.539	MON	8,553	34,075	07/22/2025	09/15/2031	162,253	
80288J-AE-3	SDART 2025-3 C - ABS		1.F FE	5,714,003	5,715,000	5,749,884	5,714,110		58			4.680	4.731	MON	11,887	47,362	07/22/2025	09/15/2031	345,615	
802919-AE-0	SDART 2024-4 C - ABS		1.F FE	2,006,953	2,000,000	2,021,017	2,005,699		(253)			4.950	4.866	MON	4,400	8,250	06/27/2025	04/15/2030	61,957	
802920-AD-0	SDART 2024-5 A3 - ABS		1.A FE	2,904,360	2,904,927	2,909,659	2,904,710		41			4.620	4.684	MON	5,965	11,184	04/24/2025	11/15/2028	19,158	
802920-AE-8	SDART 2024-5 B - ABS		1.C FE	2,005,045	2,000,000	2,010,424	2,003,587		(311)			4.630	4.517	MON	4,116	7,717	06/27/2025	08/15/2029	14,474	
802920-AF-5	SDART 2024-5 C - ABS		1.F FE	1,501,113	1,500,000	1,511,587	1,500,852		(43)			4.780	4.798	MON	3,187	5,975	05/01/2025	01/15/2031	110,143	
802923-AB-8	SDART 2025-4 A2 - ABS		1.A FE	4,038,771	4,039,000	4,048,219	4,038,798		27			4.280	4.416	MON	7,683	12,485	11/12/2025	01/16/2029	92,689	
802923-AE-2	SDART 2025-4 C - ABS		1.F FE	5,547,167	5,548,000	5,560,290	5,547,188		21			4.520	4.568	MON	11,145	18,111	11/12/2025	01/15/2032	321,419	
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS		1.A FM	3,077	3,527	3,521	3,470		(28)			4.521	28.597	MON	3	128	03/18/2016	06/25/2035		
86358E-MR-4	SAIL 2004-9 M1 - RMBS		1.A Z	135,056	156,134	156,249	155,883		2,663			4.821	4.624	MON	125	8,667	03/14/2016	10/25/2034	9,372	
89231H-AB-2	TAOT 2025-B A2A - ABS		1.A FE	1,364,002	1,363,192	1,366,415	1,363,689		(42)			4.460	4.432	MON	2,702	5,067	06/27/2025	03/15/2028	73,038	
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.		2.B PL	14,262,500	14,262,500	14,505,598	14,262,500					6.500	6.468	N/A	311,596		11/28/2025	03/30/2035	14,339,755	
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.		3.B Z	4,075,000	4,075,000	4,127,345	4,075,000					8.000	7.961	N/A	109,572		11/28/2025	03/30/2035	4,102,167	
92348K-CF-8	VZMT 2023-7 B - ABS		1.D FE	3,735,315	3,677,000	3,735,350	3,713,322		(4,191)			5.960	4.867	MON	6,696	18,262	06/11/2025	11/20/2029	3,695,262	
92348K-EB-5	VZMT 2025-3 C - ABS		1.E FE	1,830,572	1,829,000	1,842,019	1,830,108		(92)			4.900	4.898	MON	2,738	7,468	06/18/2025	03/20/2030	1,836,468	
96041A-AL-0	WLAKE 234 C - ABS		1.C FE	8,798,875	8,600,000	8,771,847	8,739,634		(48,179)			6.640	4.960	MON	25,380	190,347	07/29/2025	11/15/2028	548,146	
96041K-AE-4	WLAKE 252 B - ABS		1.C FE	21,441,620	21,369,000	21,489,186	21,429,452		(11,912)			4.630	4.470	MON	43,973	279,635	08/08/2025	01/15/2031	13,837,272	
96041K-AF-1	WLAKE 252 C - ABS		1.F FE	12,812,057	12,800,000	12,885,427	12,810,567		(1,642)			4.850	4.812	MON	27,591	75,579	09/18/2025	01/15/2031	2,308,056	
96041K-AG-9	WLAKE 252 D - ABS		2.B FE	4,888,881	4,889,000	4,927,238	4,888,887		(3)			5.080	5.081	MON	11,038	20,697	07/10/2025	05/15/2031		
96042W-AG-2	WLAKE 2022-1 D - ABS		1.A FE	339,746	341,105	340,893	340,719		94			3.490	5.643	MON	529	992	05/29/2025	03/15/2027	63,724	
96042X-AF-2	WLAKE 2023-1 C - ABS		1.A FE	7,258,381	7,206,854	7,242,130	7,229,244		(2,661)			5.740	4.953	MON	18,385	34,473	06/27/2025	08/15/2028	328,107	
96043C-AE-0	WLAKE 243 B - ABS		1.C FE	1,502,285	1,500,000	1,506,491	1,501,599		(139)			4.720	4.670	MON	3,147	5,900	06/23/2025	11/15/2029	182,024	
96043C-AG-5	WLAKE 243 D - ABS		2.B FE	1,826,373	1,820,000	1,842,574	1,825,184		(3)			5.210	5.149	MON	4,214	7,902	05/01/2025	04/15/2030	43,746	
96043P-AL-5	WLAKE 223 C - ABS		1.A FE	1,959,157	1,946,309	1,951,171	1,950,399		(1,032)			6.440	5.062	MON	5,571	10,445	04/25/2025	12/15/2027	341,916	
96043P-AN-1	WLAKE 223 D - ABS		1.E FE	916,066	900,000	910,266	909,570		(1,146)			6.680	5.356	MON	2,672	5,010	06/11/2025	04/17/2027	15,855	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
96043Q-AD-1	WLAKE 2025-3 A3 - ABS		1.A FE	4,999,874	5,000,000	5,016,981	4,999,890		17			4.220	4.221	MON	9,378	38,683	10/03/2025	06/15/2029	5,001,758	
96043Q-AE-9	WLAKE 253 B - ABS		1.C FE	13,673,997	13,657,000	13,698,504	13,673,486		(511)			4.280	4.241	MON	25,979	72,922	11/18/2025	07/15/2031	13,704,086	
96043Q-AF-6	WLAKE 253 C - ABS		1.F FE	9,064,533	9,066,000	9,089,912	9,064,625		92			4.680	4.683	MON	18,857	77,786	10/03/2025	07/15/2031	9,075,429	
96043R-AE-7	WLAKE 241 B - ABS		1.B FE	3,730,182	3,705,000	3,720,816	3,720,148		(10,035)			5.550	4.503	MON	9,139	51,407	09/26/2025	11/15/2027	499,911	
96043R-AF-4	WLAKE 241 C - ABS		1.D FE	1,768,073	1,750,000	1,769,839	1,761,294		(1,120)			5.650	5.033	MON	4,394	8,240	06/27/2025	02/15/2029	62,880	
96043R-AG-2	WLAKE 241 D - ABS		1.G FE	504,194	494,000	506,471	502,096		(423)			6.020	5.138	MON	1,322	2,478	06/27/2025	10/15/2029	3,419	
96043V-AF-5	WLAKE 2025-1 B - ABS		1.C FE	2,511,719	2,500,000	2,521,467	2,508,646		254			4.980	4.800	MON	5,533	10,375	05/27/2025	09/16/2030	243,039	
ABSELR-9A-2	ELR 2025-1 CLASS A DELAY DRAW - ABS		1.A Z	17,365,268	17,355,133	17,621,858	17,365,010		(1,127)			5.020	0.409	MON	147,681	498,809	12/22/2025	02/28/2035	17,355,133	
ABSELR-9B-0	ELR 2025-1 CLASS B DELAY DRAW - ABS		1.C Z	1,365,048	1,363,967	1,389,455	1,365,023		(25)			5.570	0.363	MON	12,662	50,696	12/22/2025	02/28/2035	1,363,967	
ABSELR-9C-8	ELR 2025-1 CLASS C DELAY DRAW - ABS		1.F Z	1,638,047	1,636,252	1,672,035	1,638,013		(36)			5.920	0.382	MON	16,144	64,657	12/22/2025	02/28/2035	1,636,252	
ABSELR-9D-6	ELR 2025-1 CLASS D DELAY DRAW - ABS		2.B Z	682,519	681,761	694,887	682,505		(15)			6.720	0.435	MON	7,636	30,581	12/22/2025	02/28/2035	681,761	
BHM2LQ-1T-9	EIR2-394-NTS - CDO		1.D FE	2,374,708	2,800,000	2,179,164	2,396,328		8,828			2.816	3.669	FA	32,853	78,848	06/14/2023	08/15/2052	2,842,490	
BHM2NQ-H0-3	LUMINIS DTE - Tranche A - ABS		1.G Z	2,365,200	2,425,000	2,077,740	2,363,474		949			5.400	5.623	AO	307,923		11/28/2023	04/01/2053	2,468,650	
BHM2NQ-H1-1	LUMINIS AEP - Tranche A - ABS		1.G Z	3,807,027	3,880,000	3,397,328	3,803,220		1,149			5.625	5.798	AO	513,088		11/28/2023	04/01/2053	3,952,750	
BHM2NQ-H7-8	LUMINIS PFE - Tranche A - ABS		1.E Z	1,638,016	1,697,500	1,413,678	1,637,419		921			5.300	5.616	MN	198,502		11/28/2023	05/19/2053	1,734,986	
BHM2SJ-18-4	Golub Capital Strategic Partners Fund 3		2.C Z	9,000,000	9,000,000	9,031,909	9,000,000					6.604	6.423	FMAN	99,057	171,405	12/19/2025	09/01/2037	9,165,225	
G3R884-AT-1	EIRLES TWO DAC		1.F FE	1,814,752	1,804,000	1,417,750	1,814,406		(101)			2.995	3.013	JD	4,653	60,020	03/14/2023	06/01/2065	1,831,315	
G3R884-AU-8	EIR2-390-N - CDO		1.E FE	1,792,587	1,800,000	1,637,752	1,793,011		147			3.714	3.737	FA	27,855	66,852	06/14/2023	02/03/2053	1,833,797	
G3R884-AV-6	EIR2-391-NTS - CDO		1.F FE	1,926,918	1,800,000	1,675,589	1,921,125		(2,446)			4.310	3.907	MN	12,930	77,652	06/14/2023	05/01/2053	1,838,789	
G3R884-AX-2	EIR2-393-NTS - CDO		1.F FE	1,691,210	1,800,000	1,434,704	1,694,629		1,353			3.420	3.715	MN	10,260	61,470	06/14/2023	05/15/2062	1,833,173	
G3R884-AY-0	EIR2-392-A - CDO		1.E FE	2,737,557	2,800,000	2,457,025	2,740,990		1,371			3.680	3.811	AO	25,725	106,575	06/14/2023	04/01/2053	2,852,092	
WHLNBT-92-7	THE BATTERY		1.F Z	2,842,575	2,814,431	2,925,592	2,841,117		(197)			7.590	7.499	MAR	160,805	212,290	11/21/2023	03/31/2048	2,903,437	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				1,160,695,280	1,156,730,444	1,154,234,613	1,159,739,345		(588,922)			XXX	XXX	XXX	10,021,984	35,484,703	XXX	XXX	782,611,797	XXX
830138-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS		1.G PL	7,285,359	7,285,359	7,407,142	7,285,359					5.000	5.000	MS	107,257	320,143	04/22/2025	12/31/2045	7,392,615	
830148-AB-4	SSLP NOTE ISSUER LLC CFO - A2		2.A PL	42,397,859	42,397,859	42,902,501	42,397,859					7.038	6.675	MS	1,007,706	3,053,594	12/04/2024	12/31/2053	44,214,810	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				49,683,218	49,683,218	50,309,643	49,683,218					XXX	XXX	XXX	1,114,963	3,373,737	XXX	XXX	51,607,425	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				2,603,407,330	2,529,936,648	2,528,394,178	2,563,645,991	22,076	(10,180,977)			XXX	XXX	XXX	25,121,420	110,820,007	XXX	XXX	1,353,859,712	XXX
05683Y-AA-6	BAIN CAPITAL PBN 2022 L P - CMO		1.G PL	10,560,000	10,560,000	10,856,763	10,560,000					7.410	7.410	FMAN	99,986	782,496	12/16/2022	02/15/2038	10,755,624	
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC		1.G PL	17,338,964	17,338,964	17,506,090	17,338,964					6.870	6.968	FMAN	555,896	666,196	12/22/2025	05/15/2035	17,338,964	
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC		2.C PL	5,745,593	5,745,593	5,795,112	5,745,593					5.150	5.221	FMAN	222,376	272,579	12/18/2025	05/15/2035	5,790,063	
96451W-AA-9	WHIROS 2023 A - CDO		1.G FE	12,000,000	12,000,000	12,253,378	12,000,000					7.698	7.697	FMAN	118,036	923,760	12/20/2023	05/17/2038	12,236,072	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				45,644,557	45,644,557	46,411,344	45,644,557					XXX	XXX	XXX	996,293	2,645,031	XXX	XXX	46,120,723	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				45,644,557	45,644,557	46,411,344	45,644,557					XXX	XXX	XXX	996,293	2,645,031	XXX	XXX	46,120,723	XXX
24703U-AC-7	DEFT 2025-1 A2 - ABS		1.A FE	3,004,878	3,000,000	3,010,553	3,002,341		(481)			4.680	4.513	MON	3,510	11,700	06/27/2025	07/22/2027		
403963-AF-8	HPEFS 241 D - ABS		1.E FE	3,683,169	3,650,000	3,696,380	3,669,250		(2,030)			5.820	5.268	MON	6,491	17,703	06/27/2025	11/20/2031	625,733	
40444M-AL-5	HPEFS 242 D - ABS		2.A FE	5,581,570	5,460,000	5,576,237	5,559,601		(21,969)			5.820	4.647	MON	9,710	105,924	08/25/2025	04/20/2032	1,186,770	
40446E-AC-1	HPEFS 251 A3 - ABS		1.A FE	2,999,927	3,000,000	3,021,212	2,999,972		32			4.430	4.431	MON	4,061	51,683	07/22/2025	09/20/2032	3,008,491	

SCHEDULE D - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
40446E-AD-9	HPEFS 251 B - ABS		1.C FE	928,879	929,000	936,170	928,909		24			4.510	4.516	MON	1,280	16,294	07/22/2025	09/20/2032	929,931	
40446E-AE-7	HPEFS 251 C - ABS		1.F FE	1,999,735	2,000,000	2,018,125	1,999,798		51			4.790	4.795	MON	2,927	37,256	07/22/2025	09/20/2032	2,003,459	
57631T-AA-1	MAST 2022-1 LTD. - ABS		1.G FE	13,144,224	13,144,346	13,477,540	13,143,491		1,763			6.895	6.994	MON	42,798	909,017	11/30/2022	12/15/2047	13,219,871	
88035K-AA-7	TENET 241 A1 - ABS		1.C FE	5,979,030	5,983,014	6,055,278	5,979,851		799			5.124	5.506	MON	27,372	330,297	10/15/2024	10/20/2054	5,996,700	1.0
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT		2.A PL	681,335	683,043	708,321	681,997		374			8.270	8.321	MON	2,981	56,536	06/27/2023	06/28/2029	685,554	0.5
WHLN91-9F-2	ACS Warehouse IV Pass Through Trust - AB		2.B Z	2,980,055	2,986,027	2,983,817	2,980,002		(53)			7.312	7.476	MON		110,244	06/03/2025	11/17/2029	3,048,756	0.4
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				40,982,803	40,835,429	41,483,635	40,945,211		(21,490)			XXX	XXX	XXX	101,130	1,646,653	XXX	XXX	30,705,265	XXX
12782@-AA-5	CLR 2023-1 LLC - ABS		1.B PL	10,037,466	14,154,323	14,417,670	10,197,321		2,688,655			5.940	10.321	MON	142,463	1,202,363	08/30/2023	04/30/2036	14,224,387	1.0
53161A-AA-9	OASIS 251 A - ABS		1.G FE	3,903,455	3,903,780	3,932,490	3,903,514		59			6.355	6.356	MON	11,026	88,208	08/04/2025	08/15/2039	3,911,360	1.0
67890@-4B-7	OKSDEV 2022 A3 - ABS		1.A FE	4,180,750	4,180,750	4,058,379	4,180,750					5.087	5.086	FA	88,614	212,675	07/08/2022	02/01/2052	4,287,087	
693342-AK-3	PCG 2022-B A5 - ABS		1.A FE	2,473,334	2,283,000	2,127,065	2,461,489		(3,908)			5.099	4.565	JD	9,701	116,410	07/28/2022	06/01/2054	287,652	
78433L-AF-3	E1X 2022-A A3 - ABS		1.A FE	599,943	600,000	427,664	599,997					3.240	3.240	MN	2,484	19,440	02/08/2022	11/15/2048	72,739	0.2
88240T-AB-7	ERCOTT 2022 A2 - ABS		1.A FE	8,599,180	8,600,000	8,455,709	8,599,939		2			4.966	4.966	FA	177,948	427,076	06/08/2022	02/01/2044	606,135	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				29,794,128	33,721,853	33,418,977	29,943,009		2,684,808			XXX	XXX	XXX	432,237	2,066,172	XXX	XXX	23,389,360	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				70,776,930	74,557,282	74,902,612	70,888,220		2,663,319			XXX	XXX	XXX	533,367	3,712,825	XXX	XXX	54,094,625	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis												XXX	XXX	XXX			XXX	XXX		XXX
1889999999. Total - asset-backed securities (unaffiliated)				2,618,640,241	2,548,955,270	2,547,696,498	2,578,990,056	22,076	(7,517,794)			XXX	XXX	XXX	24,832,839	110,427,735	XXX	XXX	1,390,595,539	XXX
1899999999. Total - asset-backed securities (affiliated)				101,188,577	101,183,218	102,011,636	101,188,712		135			XXX	XXX	XXX	1,818,242	6,750,127	XXX	XXX	63,479,522	XXX
1909999999. Total - asset-backed securities				2,719,828,818	2,650,138,487	2,649,708,134	2,680,178,768	22,076	(7,517,658)			XXX	XXX	XXX	26,651,080	117,177,863	XXX	XXX	1,454,075,061	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				10,793,986,818	10,577,123,985	9,757,846,286	10,664,150,347	24,826	(32,152,127)		4,057,555	XXX	XXX	XXX	111,188,854	438,278,995	XXX	XXX	7,875,528,831	XXX

1.

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

1A	1A ...$	508,328,964	1B ..$	56,403,288	1C ..$	174,355,419	1D ..$	14,234,517	1E ..$	113,013,266	1F ..$	570,444,598	1G ..$	153,262,709
1B	2A ...$	415,591,804	2B ..$	124,103,846	2C ..$	491,293,303								
1C	3A ...$	12,180,502	3B ..$	32,250,664	3C ..$	714,748								
1D	4A ...$		4B ..$	122,349	4C ..$									
1E	5A ...$		5B ..$	13,876,884	5C ..$									
1F	6 .....$	1,906												

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	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 (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		2,971,000.000	1,000	3,008,200	101.252	3,008,200	3,511,466	200,543	8,913			(62,328)	(220,168)		(282,496)		2.B FE	09/17/2021
060505-GB-4	BANK OF AMERICA CORP		3,000,000.000	1,000	2,967,510	98.917	2,967,510	3,000,000	131,250				78,984			78,984		2.B FE	01/20/2022
23989#-12-9	DAYTON PARTS HOLDINGS LLC		100.000	25	3,577	35.772	3,577	3,577										4.B FE	12/21/2010
47630@-11-5	JENSEN HUGHES HOLDINGS CORP		90,640.840	25	8,857,785	97.724	8,857,785	8,444,138	1,531,848				(6,109)			(6,109)		5.A FE	12/31/2025
BHM2E1-L6-0	HUM CAPITAL INC - A		150,084.000	25	3,000,000	19.989	3,000,000	3,000,006										5.B GI	06/13/2023
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					17,837,073	XXX	17,837,073	17,959,187	1,863,641	8,913			10,547	(220,168)		(209,620)		XXX	XXX
BHM21B-G3-5	MES PARTNERS INC		23,286.760	25		1.000	2											4.C FE	06/30/2020
BHM26Y-Y2-2	MES PARTNERS INC - C		27.000	25	5,467	202.500	5,468	5,467										5.A FE	09/22/2020
BHM298-ZV-1	RED BARN HOLDINGS INC		10,596.230	25	10,596	1.000	10,596	10,596										4.A FE	10/02/2017
4029999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) redeemable preferred					16,064	XXX	16,066	16,064										XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					17,853,136	XXX	17,853,139	17,975,251	1,863,641	8,913			10,547	(220,168)		(209,620)		XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates						XXX												XXX	XXX
4509999999 - Total preferred stocks					17,853,136	XXX	17,853,139	17,975,251	1,863,641	8,913			10,547	(220,168)		(209,620)		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 ..$	5,975,710	2C ..$									
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$	10,596	4B ..$	3,577	4C ..$									
1E	5A ...$	8,863,253	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	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	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 (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
BOAOAG-WL-0	DREAMREACHER INC		19,900.000	2	0.001	2					2		2		01/31/2001	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				2	XXX	2					2		2		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		280,386						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	0.001	20									06/30/2020	
BHM01H-MX-3	DAYTON PARTS HOLDINGS LLC		100.000	3,665	36.650	3,665	3,665								12/21/2010	
BHM0F9-D6-5	TURBO CAYMAN WARRANT_EQUITY		122.550		0.001										04/26/2013	
BHM0K0-4Y-7	KCAD HOLDINGS I LIMITED		418,220,006.000	41,822	0.001	41,822									03/27/2013	
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC		81,727.380	8	0.001	8	2								03/28/2016	
BHM195-NR-1	AAA PARTNERS INC		1,822.150	1,822	1.000	1,822	1,822		20,632						03/03/2015	
BHM195-NS-9	ACE PARTNERS INC		2,578.510	2,579	1.000	2,579	2,579		2,642						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		0.001							500,000	(500,000)		12/17/2021	
BHM1SB-80-3	BPC HOLDING III CORP		3,000.000		0.001		3,000,000				(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	0.001	28									09/22/2020	
BHM2H1-5L-2	HUM CAPITAL INC		230,697.000	772,835	3.350	772,835	2,307								11/28/2023	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				6,084,751	XXX	6,084,751	8,270,985		303,659		(3,000,000)	500,000	(3,500,000)		XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				6,084,753	XXX	6,084,753	8,270,985		303,659		(2,999,998)	500,000	(3,499,998)		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
5979999999. Total - common stocks - parent, subsidiaries and affiliates					XXX										XXX	XXX
5989999999 - Total common stocks				6,084,753	XXX	6,084,753	8,270,985		303,659		(2,999,998)	500,000	(3,499,998)		XXX	XXX
5999999999 - Total preferred and common stocks				23,937,889	XXX	23,937,892	26,246,236	8,913	2,167,300		(2,989,451)	500,000	(3,709,619)		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 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-UK-2	UNITED STATES TREASURY	07/24/2025	Various		249,869,452	257,150,000	2,277,625
912810-UM-8	UNITED STATES TREASURY	09/24/2025	Various		148,935,078	149,000,000	788,526
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					398,804,530	406,150,000	3,066,151
05370H-AA-1	AVILEASE CAPITAL LTD	11/05/2025	CITIGROUP GLOBAL MARKETS LIMITED		2,983,680	3,000,000	
05974T-AA-5	BANCO NACIONAL DE COMERCIO EXTERIOR SNC	04/30/2025	MORGAN STANLEY & CO. LLC		1,194,624	1,200,000	
168863-EE-4	CHILE, REPUBLIC OF (GOVERNMENT)	01/07/2025	JP MORGAN SECURITIES LLC		2,877,844	2,900,000	
445545-AW-6	HUNGARY (GOVERNMENT)	06/16/2025	GOLDMAN SACHS INTL		1,378,076	1,400,000	
69370R-AF-4	PERTAMINA (PERSERO) PT	04/30/2025	BARCLAYS BANK PLC		1,846,980	2,000,000	17,050
715638-EB-4	PERU, REPUBLIC OF (GOVERNMENT)	08/20/2025	BOFA SECURITIES, INC		1,517,250	1,500,000	2,911
715638-FC-1	PERU, REPUBLIC OF (GOVERNMENT)	10/29/2025	MIZUHO SECURITIES USA LLC		2,062,880	2,000,000	36,667
718286-BW-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/01/2025	HSBC SECURITIES (USA), INC.		982,500	1,000,000	15,139
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	04/30/2025	BARCLAYS BANK PLC		1,588,980	2,000,000	18,089
718286-CH-8	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	04/08/2025	Various		2,652,550	4,000,000	50,478
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	12/01/2025	Various		2,774,300	2,300,000	29,505
760942-BE-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	04/30/2025	MIZUHO SECURITIES USA LLC		2,090,000	2,000,000	958
760942-BH-4	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	05/01/2025	JPMORGAN SECURITIES INC, NEW YORK		2,047,000	2,000,000	23,582
77586R-AW-0	ROMANIA (GOVERNMENT)	02/03/2025	GOLDMAN SACHS INTL		1,394,862	1,400,000	
77586R-AY-6	ROMANIA (GOVERNMENT)	07/09/2025	CITIGROUP GLOBAL MARKETS LIMITED		898,965	900,000	
80413T-BL-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	01/06/2025	GOLDMAN SACHS INTL		1,388,506	1,400,000	
857524-AH-5	POLAND, REPUBLIC OF (GOVERNMENT)	02/05/2025	GOLDMAN SACHS INTL		893,349	900,000	
91087B-BD-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	01/06/2025	JP MORGAN SECURITIES LLC		1,892,742	1,900,000	
91087B-BE-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	06/23/2025	Goldman Sachs & Co.		1,399,286	1,400,000	
91087B-BK-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME	09/16/2025	CITIGROUP GLOBAL MARKETS INC.		1,494,510	1,500,000	
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO	08/06/2025	Various		2,336,160	2,300,000	40,553
X0R483-BD-3	BULGARIA, REPUBLIC OF (GOVERNMENT)	07/29/2025	Various		2,222,220	2,300,000	38,764
X7360W-CT-7	ROMANIA (GOVERNMENT)	08/29/2025	UBS AG LONDON		2,511,000	2,500,000	14,609
X73648-AB-7	ROMANIA (GOVERNMENT)	07/29/2025	MARKETTAXESS CORP		902,970	900,000	2,013
X93622-GM-8	HUNGARY (GOVERNMENT)	09/17/2025	Various		2,345,456	2,200,000	61,042
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)	03/18/2025	Various		4,363,550	3,500,000	129,743
Y20721-AJ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	12/01/2025	UBS SECURITIES LLC		1,137,000	1,000,000	19,323
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					51,177,240	51,400,000	500,425
59261A-6J-1	METROPOLITAN TRANSN AUTH N Y REV	10/03/2025	Direct		114,420	96,883	2,531
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					114,420	96,883	2,531
076912-AA-2	BEIGNET INVESTOR LLC	09/24/2025	MORGAN STANLEY & COMPANY		75,000,000	75,000,000	
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					75,000,000	75,000,000	
03718N-AD-8	ANTOFAGASTA PLC	09/02/2025	JP MORGAN SECURITIES LLC		797,344	800,000	
05323*-AA-7	AUTOMATION SMC HOLDINGS INC	04/02/2025	Direct		3,702	3,702	4
05324#-AA-2	AUTOMATION SMC HOLDINGS INC	06/30/2025	Direct		1,054,118	1,054,118	
059895-AZ-5	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	11/19/2025	MORGAN STANLEY & COMPANY		1,300,000	1,300,000	
125276-AA-3	CFE FIBRA E	09/11/2025	BOFA SECURITIES, INC		497,795	500,000	
16882L-AB-8	CHILE ELECTRICITY LUX MPC II SARL	03/18/2025	Goldman Sachs & Co.		599,976	600,000	
192714-AF-0	COLBUN SA	09/03/2025	BANCO BILBAO VIZCAYA SECURITIES		2,592,044	2,600,000	
21987B-BL-1	CORPORACION NACIONAL DEL COBRE DE CHILE	09/29/2025	BCO SANTANDER US		959,634	900,000	12,502
21987B-BM-9	CORPORACION NACIONAL DEL COBRE DE CHILE	01/08/2025	CITIGROUP GLOBAL MARKETS INC.		899,658	900,000	
21989D-AB-8	VESTA REAL ESTATE CORPORATION SAB DE CV	09/24/2025	MORGAN STANLEY & CO. LLC		1,497,795	1,500,000	
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV	01/16/2025	JP MORGAN SECURITIES LLC		1,100,000	1,100,000	
29082H-AE-2	EMBRAER NETHERLANDS FINANCE BV	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		1,395,632	1,400,000	
29287T-AB-5	ENGIE ENERGIA CHILE SA	06/04/2025	Barclays Bank		1,026,900	1,000,000	8,500
29364W-BQ-0	ENTERGY LOUISIANA LLC	01/02/2025	CITIGROUP GLOBAL MARKETS INC.		7,953,200	8,000,000	
30303M-8Y-1	META PLATFORMS INC	10/30/2025	CITIGROUP GLOBAL MARKETS INC.		1,086,781	1,088,000	
30303M-AE-2	META PLATFORMS INC	10/30/2025	CITIGROUP GLOBAL MARKETS INC.		11,909,003	11,930,000	
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721	11/19/2025	BANC OF AMERICA/FIXED INCOME		596,406	600,000	
37373W-AE-0	GERDAU TRADE INC	06/04/2025	MORGAN STANLEY & CO. LLC		2,198,834	2,200,000	
392709-B*-1	GREEN BRICK PARTNERS INC	12/16/2025	CROSS TRADE		6,558,510	7,000,000	49,924
40053X-AC-3	GRUPO ENERGIA BOGOTA SA ESP	10/16/2025	BBVA SECURITIES INC		2,795,576	2,800,000	
45605P-BC-1	INDUSTRIAL DPR FUNDING LTD.	08/07/2025	BANK OF NEW YORK		4,400,000	4,400,000	
48344F-AB-6	KALLPA GENERACION SA	01/27/2025	BCO SANTANDER US		692,895	700,000	
48344F-AC-4	KALLPA GENERACION SA	09/04/2025	BCO SANTANDER US		1,193,808	1,200,000	
571676-BC-8	MARS INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		4,972,950	5,000,000	
60284M-AC-6	MINERA MEXICO SA DE CV	02/05/2025	BOFA SECURITIES, INC		1,391,376	1,400,000	
68666U-AA-3	ORLEN SA	01/23/2025	CITIGROUP GLOBAL MARKETS LIMITED		1,478,325	1,500,000	
71568Q-AH-0	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	04/08/2025	BARCLAYS BANK PLC		2,402,475	2,500,000	31,684
716743-AW-9	PETRONAS CAPITAL LTD	06/04/2025	Various		3,010,890	3,000,000	9,048
74448W-AA-2	PERTAMINA HULU ENERGI PT	05/14/2025	HSBC Bank PLC		1,400,000	1,400,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
75102X-AC-0	RAIZEN FUELS FINANCE SA	02/20/2025	MORGAN STANLEY & CO. LLC		1,445,205	1,500,000	49,229
75102X-AF-3	RAIZEN FUELS FINANCE SA	09/17/2025	Various		689,226	700,000	6,163
76720A-AV-8	RIO TINTO FINANCE (USA) PLC	03/11/2025	JP MORGAN SECURITIES LLC		4,942,950	5,000,000	
78486L-AB-8	SURA ASSET MANAGEMENT SA	05/06/2025	JP MORGAN SECURITIES LLC		1,695,359	1,700,000	
86960Y-AA-0	SUZANO NETHERLANDS BV	09/03/2025	JP MORGAN SECURITIES LLC		1,579,424	1,600,000	
87268L-AB-3	TR FINANCE LLC	03/20/2025	CORPORATE ACTION		106,674	102,000	
87268L-AD-9	TR FINANCE LLC	03/20/2025	CORPORATE ACTION		316,176	314,000	
87268L-AE-7	TR FINANCE LLC	03/20/2025	CORPORATE ACTION		277,799	270,000	
89834M-AC-0	FIDEICOMISO IRREVOCABLE NO 2401	12/04/2025	HSBC SECURITIES (USA), INC.		1,808,371	1,778,000	40,431
91911T-AH-6	VALE OVERSEAS LTD	05/20/2025	HSBC SECURITIES (USA), INC.		850,760	800,000	
973244-AA-4	WINDFALL MINING GROUP INC	05/06/2025	CITIGROUP GLOBAL MARKETS LIMITED		2,200,000	2,200,000	
BHM28F-T6-8	AUTOMATION SOLUTIONS INC.	10/09/2025	Direct		26,672	26,672	129
G3R82S-AP-2	FOXCONN (FAR EAST) LTD	04/30/2025	GOLDMAN SACHS INTL		2,685,000	3,000,000	625
L2660V-AA-3	EAGLE FUNDING LUXCO SARL	11/20/2025	JPMORGAN SECURITIES INC, NEW YORK		4,571,400	4,500,000	57,063
L7909C-AG-2	RAIZEN FUELS FINANCE SA	06/04/2025	BTG PACTUAL		1,163,400	1,200,000	22,333
M2851H-AA-2	DP WORLD LTD	07/29/2025	National Bank of Abu Dhabi		3,106,152	2,800,000	14,918
X5920U-AA-1	ORLEN SA	10/30/2025	JANE STREET CAPITAL, LLC		1,805,094	1,700,000	26,350
X5T03S-AD-9	MVM ENERGETIKA ZRT	04/30/2025	GOLDMAN SACHS INTL		3,075,000	3,000,000	26,542
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	12/01/2025	Various		3,257,825	3,200,000	64,280
Y7141B-AB-9	PT FREEPORT INDONESIA	04/30/2025	CITIGROUP GLOBAL MARKETS INC.		1,983,100	2,000,000	4,724
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					105,351,214	105,766,492	424,449
6S0106-39-6	L+M Companies LLC TL 11/30/2030 USD	12/17/2025	Private Placement		25,000,000	25,000,000	
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					25,000,000	25,000,000	
234567-TC-9	TCGL Finance DD T/L C 1L 3/25 - ABS	12/31/2025	Direct		46,359	46,359	
234567-TF-2	TCGL Finance DD T/L B 1L 3/25 - ABS	12/31/2025	Direct		99,325	99,325	
123456-GC-3	GAUGE CAPITAL III NB LLC - ABS	12/31/2025	Direct		9,650,314	9,735,194	
456789-RF-5	Orion Fund II DD T/L 1L 10/24 - ABS	12/31/2025	Direct		12,891,922	13,101,276	
234567-GL-3	TCGL Finance DD T/L A 1L 3/25 - ABS	12/31/2025	Direct		23,008,878	23,980,948	
345678-PS-9	PSEP Fund I SPV GP T/L 1L 3/25 - ABS	12/31/2025	Direct		34,909,634	35,488,562	
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN	09/18/2025	MDMTL		45,000,000	45,000,000	
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	12/03/2025	Direct		1,096,345	1,096,344	
BHM2XM-A5-7	STRATEGIC PARTNERS VIII NAV LOAN	09/04/2025	HIMCO		55,555,672	55,601,491	
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					182,258,448	184,149,500	
BHM2Q4-2B-1	HSC-III LLC CLASS A	02/01/2025	HIMCO		51,666,667	51,666,667	
BHM2Q4-2E-5	HSC-III LLC CLASS B	02/01/2025	HIMCO		10,333,333	10,333,333	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					62,000,000	62,000,000	
0489999999. Total - issuer credit obligations (unaffiliated)					874,705,852	884,562,875	3,993,556
0499999999. Total - issuer credit obligations (affiliated)					25,000,000	25,000,000	
0509999997. Total - issuer credit obligations - Part 3					899,705,852	909,562,875	3,993,556
0509999998. Total - issuer credit obligations - Part 5					37,466,658	38,445,681	24,372
0509999999. Total - issuer credit obligations					937,172,510	948,008,557	4,017,927
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS	12/01/2025	Direct		16,704	16,704	
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS	12/01/2025	Direct		22,210	22,210	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					38,914	38,914	
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	12/01/2025	Direct		5,370	5,370	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					5,370	5,370	
05594L-AG-9	BX 25JDI D - CMBS	11/03/2025	WELLS FARGO SECURITIES		3,000,000	3,000,000	
05619P-AG-1	BX 25VOLT D - CMBS	11/14/2025	CITIGROUP GLOBAL MARKETS INC.		1,839,000	1,839,000	
06427D-AS-2	BACM 2017-BNK3 A4 - CMBS	11/24/2025	Morgan Stanley		5,795,338	5,882,500	13,432
12515H-AZ-8	CD 2017-CD5 A4 - CMBS	12/04/2025	BANK OF AMERICA		4,487,438	4,550,000	1,735
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS	11/24/2025	Morgan Stanley		2,174,952	2,220,000	4,923
23312J-AF-0	DBJPM 2017-C6 A5 - CMBS	11/24/2025	BANK OF AMERICA		976,739	1,000,000	2,126
36270G-AA-9	GSMS 2023-SHIP A - CMBS	12/08/2025	MORGAN STANLEY CO		2,669,163	2,672,608	2,567
90276C-AE-1	UBSCM 2017-C2 A4 - CMBS	11/24/2025	CROSS TRADE		1,987,754	2,029,500	4,521
90276R-BE-7	UBSCM 2017-C4 A4 - CMBS	11/24/2025	BANK OF AMERICA		971,111	1,000,000	2,276
90353D-AV-7	UBSCM 2018-C12 A2 - CMBS	11/24/2025	Direct		19,002	19,031	50
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					23,920,496	24,212,639	31,631
00038K-BG-5	ABBSL 1R2 D1R - CDO	10/23/2025	Amherst Pierpont Securities		4,000,000	4,000,000	
00092U-AG-7	ABPCI 22 C - CDO	12/18/2025	SMBC NIKKO SEC		2,000,000	2,000,000	
00092U-AJ-1	ABPCI 22 D - CDO	12/18/2025	PERSHING LLC		3,000,000	3,000,000	
00112K-AG-5	ABPCI 20 C - CDO	02/27/2025	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
00112K-AJ-9	ABPCI 20 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		959,994	1,000,000	22,921
00120D-AN-6	AGL 17R CR - CDO	01/24/2025	Direct		3,500,000	3,500,000	
00121B-AJ-8	AGL 32 D1 - CDO	07/09/2025	Various		3,003,353	3,000,000	33,856
00704B-AE-4	APODL 2 A2 - CDO	09/18/2025	RBC CAPITAL MARKETS		5,000,000	5,000,000	
00889E-AW-5	AIMCO 18 D1R - CDO	06/05/2025	JP MORGAN SECS INC., - FIXED INCOME		1,750,000	1,750,000	15,464
00901A-AY-3	AIMCO 10 D1R - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,135,460	5,125,000	81,789
00902D-AJ-9	AIMCO 28 D1 - CDO	10/16/2025	JP MORGAN		5,000,000	5,000,000	
01749X-AG-6	ALLEG 19 D1 - CDO	04/24/2025	BNP PARIBAS		1,485,750	1,500,000	2,410
03665L-AU-7	ANTR 2018-3 DR - CDO	06/05/2025	Various		6,496,875	6,500,000	42,289
03769L-AY-4	APID 36R CR - CDO	12/12/2025	CITICORP		3,000,000	3,000,000	
04009A-BC-3	ARES 52RR CRR - CDO	01/24/2025	SOCIETE GENERALE		3,400,000	3,400,000	11,936
04017W-BA-9	ARES 54RR CR2 - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,000,000	5,000,000	865
04018B-BE-6	ARES LV D1R - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,017,485	5,000,000	87,865
04018F-AG-3	ARES 60 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		6,663,053	6,695,000	98,433
04019F-AS-6	ARES 65R CR - CDO	08/27/2025	GOLDMAN SACHS AND CO.		5,000,000	5,000,000	
04019F-AU-1	ARES 65R DR - CDO	08/27/2025	GOLDMAN		3,500,000	3,500,000	
04021C-AJ-9	ARESDL 2 D - CDO	06/05/2025	MORGAN STANLEY CO		4,000,000	4,000,000	40,847
05071L-AQ-9	AUDAX 6R CR - CDO	09/22/2025	WELLS FARGO		7,000,000	7,000,000	
05071U-AJ-5	AUDAX 12 C - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		4,234,696	4,250,000	78,426
05556F-AE-3	BCRED 251 C - CDO	07/09/2025	Various		4,002,320	4,000,000	38,746
05766J-AS-0	BOBA 232R CR - CDO	10/02/2025	MORGAN STANLEY		10,000,000	10,000,000	
05766J-AU-5	BOBA 232R DR - CDO	10/02/2025	MORGAN STANLEY CO		4,000,000	4,000,000	
05876N-AG-4	BALLY 26 B - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		4,020,828	4,000,000	55,579
06744N-BW-6	BARDT 1911RR CRR - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		1,980,772	2,000,000	25,554
06763Y-AL-3	BABSN 2024-V D1 - CDO	06/05/2025	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	89,836
067924-AJ-9	BABSN 243 D - CDO	07/09/2025	Various		3,003,968	3,000,000	34,092
07355T-BU-5	BCHPK 1RR C1R - CDO	10/31/2025	GOLDMAN SACHS AND CO.		2,500,000	2,500,000	
08182N-AN-2	BSP 24R CR - CDO	03/11/2025	Wells Fargo Securities, LLC		7,500,000	7,500,000	
08182T-AG-4	BNFSTR-37-D1 - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,021,610	5,000,000	208,952
08186H-AE-1	BSP 46 C - CDO	12/18/2025	CITICORP		6,200,000	6,200,000	
08186R-BE-8	BSP 21RR CR2 - CDO	12/16/2025	NATIXIS		5,008,500	5,000,000	22,849
08186V-AU-4	BSP XXIII DR - CDO	08/13/2025	PERSHING LLC		2,773,375	2,750,000	11,028
08187L-AG-6	BENEFIT STREET PARTNERS CLO 42 LTD. - CD	07/24/2025	BANK OF NYC/MIZUHO SEC		2,500,000	2,500,000	
09077R-AS-8	BGCLO 7R CR - CDO	09/25/2025	GOLDMAN SACHS AND CO.		11,500,000	11,500,000	
09077W-AJ-7	BGCLO 9 D1 - CDO	07/09/2025	Various		4,004,302	4,000,000	57,546
10970#-AA-9	BRINLEY PD SPV I LLC	01/28/2025	BARCLAYS BANK PLC		1,303,980	1,303,980	
10970#-AA-9	BRINLEY PD SPV I LLC - ABS	05/13/2025	BARCLAYS BANK PLC		1,160,500	1,160,500	
10970#-AB-7	BRINLEY PD SPV I LLC	01/28/2025	BARCLAYS BANK PLC		915,567	915,567	
10970#-AB-7	PROJECT MEADOW TSFR3M+350BP - ABS	05/13/2025	BARCLAYS BANK PLC		814,825	814,825	
12554X-BG-6	CIFC 19SRR D1R - CDO	08/13/2025	Direct		1,000,000	1,000,000	
12567W-AQ-2	CIFC 224R CR - CDO	08/12/2025	NOMURA SECURITIES/FIXED INCOME		7,750,000	7,750,000	60,740
12567W-AS-8	CIFC 224R DR - CDO	08/12/2025	NOMURA SECURITIES/FIXED INCOME		5,500,000	5,500,000	50,485
12575R-AQ-3	CIFC 231R CR - CDO	09/19/2025	BANK OF AMERICA, N.A.		7,000,000	7,000,000	
12575R-AS-9	CIFC 231R D1R - CDO	09/19/2025	BANK OF AMERICA, N.A.		3,750,000	3,750,000	
13875G-AG-4	CANYC 253 C1 - CDO	10/30/2025	Jefferies Finance LLC		5,000,000	5,000,000	
13875M-AQ-9	CANYC 213R DR - CDO	08/14/2025	PERSHING LLC		1,500,000	1,500,000	
13877E-AQ-5	CANYC 211R CR - CDO	10/03/2025	SMBC NIKKO SEC		3,000,000	3,000,000	
13877J-AG-6	CANYC 2022-1 D - CDO	06/05/2025	DIRECT		2,800,952	2,925,000	30,915
13877P-AS-6	CANYC 214R CR - CDO	09/15/2025	SCOTIA CAPITAL (USA) INC.		4,500,000	4,500,000	
13877P-AU-1	CANYC 214R DR - CDO	09/15/2025	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		2,000,000	2,000,000	
142918-AJ-0	CGMS 254 D1 - CDO	07/31/2025	GOLDMAN		4,500,000	4,500,000	
14319C-AU-4	CGMS 234R C1R - CDO	10/20/2025	JP MORGAN		1,750,000	1,750,000	
14686W-BC-4	CARVL 3RR DR2 - CDO	06/05/2025	DEUTSCHE BANK SECURITIES, INC.		2,100,000	2,100,000	17,770
146918-AG-2	CARVL X-C D1 - CDO	07/09/2025	Various		4,424,089	4,500,000	57,934
14987L-AL-5	CBAMR 17IRR D1R - CDO	07/09/2025	Various		7,011,246	7,000,000	97,381
17181W-AG-9	CIFC 244 D1 - CDO	06/05/2025	Bank of America Securities		3,000,000	3,000,000	30,044
18914K-AA-0	FTGPK 2021-1 AR - CDO	12/17/2025	Bank of America Securities		4,998,750	5,000,000	38,058
26254K-AL-7	DRSLF 119 D1 - CDO	06/05/2025	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		1,914,479	1,900,000	21,281
29003H-AJ-7	ELM31 31 D1 - CDO	06/05/2025	RBC CAPITAL MARKETS		4,000,000	4,000,000	38,546
29003N-AE-5	ELM28 28 C - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,264,182	2,250,000	34,806
29003W-AS-4	ELM14 14 CR - CDO	08/01/2025	CITICORP		1,250,000	1,250,000	
29004N-AA-2	ELM35 35 A - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,004,758	2,000,000	25,866
33884E-AY-7	FLAT 28R D1R - CDO	08/13/2025	Bank of America Securities		3,000,000	3,000,000	
36319X-BG-1	GALXY XXV CRR - CDO	09/04/2025	BANK OF AMERICA, N.A.		2,009,660	2,000,000	3,030
38178D-AY-3	GCBSL 50BRR DR - CDO	08/14/2025	Direct		4,000,000	4,000,000	

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38179P-AS-8	GOCAP 67MR CR - CDO	07/16/2025	SG AMERICAS SECURITIES, LLC		2,000,000	2,000,000	
38180J-AG-5	GOCAP 31 CRR - CDO	09/05/2025	SCOTIA CAPITAL (USA) INC.		10,075,000	10,000,000	62,534
38180W-AE-1	GOCAP 80M B - CDO	07/09/2025	Various		3,000,158	3,000,000	28,668
38180W-AG-6	GOCAP 80M C - CDO	03/14/2025	NATIXIS		3,000,000	3,000,000	
38180W-AJ-0	GOCAP 80M D - CDO	07/09/2025	Various		6,971,216	7,000,000	55,489
38182A-AE-7	GCBSL 55BR C1R - CDO	09/12/2025	WELLS FARGO		5,000,000	5,000,000	
381934-AJ-7	GOCAP 78 C - CDO	02/10/2025	SOCIETE GENERALE		3,000,000	3,000,000	
44328J-BD-2	HPSPR 231R D1R - CDO	08/08/2025	BNP PARIBAS SECURITIES BOND		4,000,000	4,000,000	
46600C-BE-9	IVYH 12RR BRR - CDO	01/30/2025	BNP PARIBAS		7,000,000	7,000,000	
46600C-BG-4	IVYH 12RR CRR - CDO	07/09/2025	Various		8,968,244	9,000,000	146,890
481950-AU-7	KKR 44R CR - CDO	12/08/2025	CITICORP		5,300,000	5,300,000	
48252Y-AU-3	KKR 23 DR - CDO	06/05/2025	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	23,383
48253U-AN-6	KKR 34R CR - CDO	09/10/2025	MORGAN STANLEY		4,000,000	4,000,000	
48256G-AJ-3	KKR 56 D1 - CDO	06/05/2025	WELLS FARGO SECURITIES		3,000,000	3,000,000	27,823
527911-AL-5	LEWEY 1 D1 - CDO	06/05/2025	GOLDMAN		4,250,000	4,250,000	38,353
55281B-AN-9	MCFCL 6 COM - CDO	12/01/2025	MCFCL 6 COM - CDO				1,418,852
55952A-AU-3	MAGNE 37R D1R - CDO	10/17/2025	Nomura Corporate Funding Americas, LLC		3,000,000	3,000,000	
55952F-AG-3	MAGNE XXXI D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,005,122	2,000,000	35,918
55952F-AS-7	MAGNE 31R DR - CDO	12/23/2025	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000	
55954P-AN-4	MAGNE 21R AR - CDO	08/26/2025	Bank of America Securities		6,015,000	6,000,000	34,577
55955U-AJ-1	MAGNE 44 D1 - CDO	04/04/2025	MUFG SECURITIES AMERICAS INC.		2,453,750	2,500,000	77,269
64134Q-AN-7	NEUB 46 CR - CDO	11/06/2025	BANK OF AMERICA, N.A.		1,002,500	1,000,000	2,817
64135D-AN-5	NEUB 47R CR - CDO	10/30/2025	BARCLAYS BANK PLC		4,652,286	4,643,000	13,055
64135G-AL-2	NEUB 48R A1R - CDO	08/25/2025	Bank of America Securities		4,000,000	4,000,000	
64135G-AS-7	NEUB 48 CR - CDO	09/15/2025	Various		5,908,050	5,900,000	6,490
64135J-BA-9	NEUB 49RR CR2 - CDO	12/17/2025	NATIXIS		2,104,410	2,100,000	9,160
64135T-AJ-9	NEUB 56 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,005,470	2,000,000	31,549
64135W-AS-2	NEUB 53R D1R - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		3,010,644	3,000,000	46,041
64136D-AJ-3	NEUB 57 D1 - CDO	06/05/2025	WELLS FARGO SECURITIES		2,000,000	2,000,000	16,742
64754W-AN-3	NMC 5 CR - CDO	06/30/2025	Citigroup (SSB)		6,500,000	6,500,000	
647550-AW-2	NMC 3R CR - CDO	08/04/2025	J P MORGAN SECURITIES		9,500,000	9,500,000	
64755G-AF-4	NMC 8 D1 - CDO	09/16/2025	CIBC WORLD MARKETS CORP.		1,000,000	1,000,000	
647908-AG-7	NMC 6 D1 - CDO	06/05/2025	CIBC WORLD MARKETS CORP.		3,000,000	3,000,000	27,636
668468-AQ-4	WOODS 25R CR - CDO	09/12/2025	SMBC NIKKO SEC		3,000,000	3,000,000	
67115L-AS-3	OAKC XVI D1R - CDO	07/09/2025	Various		7,743,334	7,737,500	87,453
67577M-BG-7	OCT45 45 C1R - CDO	09/10/2025	CITICORP		6,027,000	6,000,000	7,222
67706X-AY-9	OAKC XIV D1R - CDO	07/09/2025	Various		5,006,356	5,000,000	58,340
67707C-BJ-6	OAKC 10RR2 C1R - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,215,283	5,200,000	69,558
68563J-AJ-3	ORCHPK 1 D1 - CDO	07/09/2025	Various		8,007,860	8,000,000	94,276
69703Y-AJ-9	PLMRS 2025-1 D1 - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		1,991,632	2,000,000	47,335
73052V-AJ-4	PARPK 1 D - CDO	06/05/2025	Direct		2,028,415	2,160,000	19,794
75889F-AY-0	REG23 23R D1R - CDO	10/30/2025	NOMURA SECURITIES/FIXED INCOME		5,000,000	5,000,000	27,885
758971-AE-5	REG29 XXIX D1 - CDO	06/05/2025	Bank of New York/Natixis, New		2,000,000	2,000,000	20,559
83012X-AJ-8	SIXST 13RR D1R - CDO	01/21/2025	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	
88239M-AQ-2	TCIFC 2023-II D1R - CDO	06/05/2025	Bank of America Securities		3,000,000	3,000,000	27,073
89641G-BE-1	TRNTS 12RR DR2 - CDO	09/26/2025	BREAN CAPITAL, LLC		4,518,000	4,500,000	36,546
94949F-AS-2	WELF 222R D1R - CDO	06/05/2025	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	21,119
96467P-AG-3	WBOX 5 C - CDO	06/24/2025	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					457,645,059	457,830,372	4,188,543
829921-AG-0	SIXST XXVI D1 - CDO	07/09/2025	Various		10,002,711	10,000,000	102,563
83012C-AJ-4	SIXST 9R D1R - CDO	07/09/2025	Various		4,002,648	4,000,000	51,184
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					14,005,359	14,000,000	153,747
00840C-AA-5	AG ABC STRUCTURED NOTE LP	02/12/2025	DIRECT		6,757,222	6,757,222	
00840C-AB-3	AG ABC STRUCTURED NOTE LP	02/12/2025	DIRECT		621,389	621,389	
03065W-AE-5	AMCAR 2022-2 B - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		2,272,049	2,272,519	1,822
03067F-AB-6	AMCAR 251 A2A - ABS	11/18/2025	JP MORGAN SECS INC., - FIXED INCOME		4,199,913	4,200,000	
03067F-AE-0	AMCAR 251 B - ABS	11/18/2025	JP MORGAN SECS INC., - FIXED INCOME		3,985,120	3,986,000	
03664U-AA-2	ANTARES LUNA FUNDING LP - ABS	12/15/2025	Direct		6,200,000	6,200,000	
03664U-AB-0	ANTARES LUNA FUNDING LP - ABS	12/15/2025	Private Placement		2,700,000	2,700,000	
12633S-AA-6	CPS 25A A - ABS	11/24/2025	CROSS TRADE		763,604	763,502	910
12633S-AB-4	CPS 25A B - ABS	11/24/2025	BNP PARIBAS SECURITIES BOND		9,545,947	9,507,000	11,931
12634S-AA-5	CPS 25C A - ABS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.		941,084	941,087	1,601
12634S-AB-3	CPS 25C B - ABS	11/24/2025	CITIGROUP GLOBAL MARKETS, INC		2,099,837	2,100,000	3,022
12634S-AC-1	CPS 25C C - ABS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.		1,194,859	1,195,000	2,119

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
14318D-AG-4	CARMX 2023-1 D - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		7,167,369	7,000,000	28,389
14320A-AB-7	CARMX 2025-2 A2A - ABS	11/24/2025	BARCLAYS CAPITAL INC		1,543,493	1,542,331	1,770
223936-AA-3	CPS 25D A - ABS	10/15/2025	CITIGROUP GLOBAL MARKETS, INC		2,999,997	3,000,000	
224927-AE-3	CAALT 2023-1 C - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		1,216,364	1,199,000	2,311
224936-AA-2	CAALT 233 A - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		715,670	713,035	1,139
224936-AE-4	CAALT 233 C - ABS	11/24/2025	Various		2,109,731	2,055,000	4,808
22535L-AA-9	CAALT 243 A - ABS	08/27/2025	Various		10,137,841	10,130,000	18,922
22537E-AE-5	CAALT 232 C - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		9,616,310	9,500,000	16,981
22537G-AA-8	CAALT 2024-1 - ABS	08/07/2025	BNP PARIBAS SECURITIES CORP		3,155,222	3,120,000	11,322
234A21-9C-7	VB DPR FINANCE COMPANY	01/31/2025	BANK OF NEW YORK MELLON		4,100,000	4,100,000	
24704E-AE-8	DEFT 242 A3 - ABS	11/24/2025	CROSS TRADE		3,205,342	3,190,000	813
26207A-AD-5	DRIVE 2024-2 A3 - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		3,399,331	3,400,000	3,825
26207A-AF-0	DRIVE 2024-2 C - ABS	08/13/2025	WELLS FARGO ADVISORS LLC		1,003,867	1,000,000	3,762
262102-AC-0	DRIVE 2025-1 A3 - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		4,803,652	4,800,000	5,676
262102-AD-8	DRIVE AUTO RECEIVABLES TRUST 2025-1 - AB	11/24/2025	WELLS FARGO ADVISORS LLC		2,999,857	3,000,000	3,593
262102-AE-6	DRIVE 2025-1 C - ABS	08/08/2025	BAIRD {ROBERT W.} & CO. INC.		8,694,734	8,600,000	30,993
262103-AD-6	DRIVE 2025-2 A3 - ABS	09/16/2025	WELLS FARGO ADVISORS LLC		11,998,484	12,000,000	
262103-AF-1	DRIVE 2025-2 C - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		14,999,003	15,000,000	3,293
26892@-A6-1	ELR 2025-2 CLASS A DELAY DRAW - ABS	07/18/2025	ELR TRUST 2025-2		11,018,114	11,041,194	
26892@-B4-5	ELR 2025-2 CLASS B DELAY DRAW - ABS	07/18/2025	ELR TRUST 2025-2		687,925	690,075	
26892@-C2-8	ELR 2025-2 CLASS C DELAY DRAW - ABS	07/18/2025	ELR TRUST 2025-2		823,199	828,090	
26892@-D0-1	ELR 2025-2 CLASS D DELAY DRAW - ABS	07/18/2025	ELR TRUST 2025-2		171,429	172,628	
26894@-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS	12/22/2025	Direct		10,981,871	10,914,492	
26894@-AB-8	ELR 2025-2 CLASS B DELAY DRAW - ABS	12/22/2025	Direct		687,075	681,692	
26894@-AC-6	ELR 2025-2 CLASS C DELAY DRAW - ABS	12/22/2025	Direct		826,801	816,878	
26894@-AD-4	ELR 2025-2 CLASS D DELAY DRAW - ABS	12/22/2025	Direct		344,536	340,365	
30165B-AE-3	EART 2024-5 B - ABS	11/24/2025	Various		8,744,945	8,760,000	11,195
30165B-AF-0	EART 2024-5 C - ABS	11/24/2025	BANK OF AMERICA		2,336,509	2,350,000	2,726
30166T-AE-3	EART 2023-4 C - ABS	11/24/2025	CROSS TRADE		3,119,462	3,102,827	5,050
30166U-AE-0	EART 2024-4 C - ABS	11/24/2025	AMHERST PIERPONT SECURITIES		1,258,190	1,250,000	1,713
30166V-AC-2	EART 2025-5 A2 - ABS	11/04/2025	WELLS FARGO ADVISORS LLC		1,499,994	1,500,000	
30166X-AB-0	EART 2025-3 A2 - ABS	11/24/2025	BNP PARIBAS SECURITIES CORP		4,697,548	4,697,192	5,672
30166X-AC-8	EART 2025-3 A3 - ABS	11/24/2025	BNP PARIBAS SECURITIES BOND		4,706,100	4,700,000	5,617
30166X-AE-4	EART 2025-3 C - ABS	08/27/2025	Various		5,194,524	5,133,000	16,541
30167K-AC-5	EART 2025-4 A3 - ABS	11/24/2025	Deutsche Bank Securities, Inc.		12,207,106	12,208,000	3,046
30167K-AD-3	EART 2025-4 B - ABS	11/24/2025	Deutsche Bank Securities, Inc.		6,399,819	6,400,000	1,760
30167K-AE-1	EART 2025-4 C - ABS	09/18/2025	Various		9,824,018	9,800,000	4,443
30167M-AC-1	EART 2025-1 A3 - ABS	11/24/2025	CROSS TRADE		4,332,656	4,329,000	5,054
30167P-AD-2	EART 2024-1 B - ABS	11/24/2025	CROSS TRADE		1,029,404	1,027,982	1,360
30168C-AF-5	EART 2023-2 D - ABS	09/18/2025	GOLDMAN SACHS & CO. LLC		4,023,886	3,915,000	2,749
30168D-AE-6	EART 2023-5 C - ABS	11/24/2025	Various		20,323,699	19,947,000	72,005
30168J-AD-5	EART 2025-2 B - ABS	11/24/2025	JP MORGAN SECS INC., - FIXED INCOME		2,409,204	2,400,000	2,952
345285-AC-4	FORDR 2021-REV2 C - ABS	11/24/2025	US BANCORP INVESTMENTS INC.		2,629,338	2,700,000	1,424
345280-HY-3	FORDF 231 C - ABS	11/24/2025	US BANCORP INVESTMENTS INC.		6,024,460	6,000,000	8,625
442927-AC-3	HPEFS 252 A3 - ABS	10/15/2025	BNP PARIBAS SECURITIES CORP		8,999,833	9,000,000	
442927-AD-1	HPEFS 252 B - ABS	10/15/2025	BNP PARIBAS SECURITIES CORP		885,815	886,000	
442927-AE-9	HPEFS 252 C - ABS	10/15/2025	BNP PARIBAS SECURITIES CORP		1,131,847	1,132,000	
525946-AA-7	LENDR 25SP2 A - ABS	11/19/2025	JP MORGAN		3,381,708	3,288,000	
525946-AB-5	LENDR 25SP2 B - ABS	11/19/2025	JP MORGAN		507,482	498,000	
525946-AC-3	LENDR 25SP2 C - ABS	11/19/2025	JP MORGAN		453,658	471,000	
525946-AD-1	LENDR 25SP2 D - ABS	11/19/2025	JP MORGAN		313,419	335,000	
525946-AE-9	LENDR 25SP2 E - ABS	11/19/2025	JP MORGAN		122,228	135,000	
525946-AF-6	LENDR 25SP2 F - ABS	11/19/2025	JP MORGAN		125,848	146,000	
68267E-AB-0	ODART 2019-1 B - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		1,993,532	2,000,000	2,194
68268V-AB-1	OMFIT 2022-2 B - ABS	11/24/2025	CROSS TRADE		2,506,174	2,500,000	3,639
682696-AA-7	OMFIT 2020-2 A - ABS	11/24/2025	Various		46,195,895	46,997,479	53,974
68269H-AA-3	OMFIT 2023-2 A1 - ABS	11/24/2025	Various		22,917,924	22,409,000	28,256
68269M-AA-2	OMFIT 2021-1 A1 - ABS	09/26/2025	BANK OF AMERICA		9,753,602	10,100,000	6,523
68270D-AA-9	OMFIT 2025-1 A - ABS	11/24/2025	Various		25,525,541	25,200,000	65,873
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP	11/06/2025	CAPITAL CALL		63,838,439	63,838,439	
6S0102-75-9	PERIMETER MASTER NOTE - ABS	11/03/2025	Private Placement		10,199,173	10,199,173	
6S0102-76-7	PERIMETER MASTER NOTE BUSINESS TRUST - A	11/03/2025	Private Placement		1,049,058	1,049,058	
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -	03/01/2025	Direct		(3,397,240)	(3,314,680)	
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -	03/01/2025	Direct		(893,738)	(867,707)	
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-	03/01/2025	Direct		(355,648)	(345,625)	(65)

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

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80285X-AD-7	SDART 2023-3 B - ABS	11/24/2025	CROSS TRADE		898,149	895,254	1,256
80285X-AE-5	SDART 2023-3 C - ABS	11/24/2025	CROSS TRADE		2,533,288	2,500,000	3,606
80286F-AE-3	SDART 2022-4 C - ABS	11/24/2025	Various		4,524,029	4,511,288	5,639
80286M-AE-8	SDART 2022-2 C - ABS	11/24/2025	BARCLAYS CAPITAL INC		1,392,482	1,400,731	1,317
80286P-AD-3	SDART 2023-5 B - ABS	11/24/2025	AMHERST PIERPONT SECURITIES		1,389,982	1,370,000	2,110
80286Y-AD-4	SDART 2024-2 B - ABS	08/20/2025	WELLS FARGO ADVISORS LLC		6,921,435	6,816,000	6,566
80287D-AE-7	SDART 2023-6 C - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		1,537,875	1,500,000	2,400
80287H-AF-5	SDART 2022-5 D - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		4,024,835	4,000,000	5,670
80288A-AE-2	SDART 2024-1 C - ABS	08/27/2025	BMOCM/BONDS		2,631,032	2,600,000	5,117
80288J-AC-7	SDART 2025-3 A3 - ABS	08/27/2025	BNP PARIBAS SECURITIES BOND		2,999,589	3,000,000	4,745
80288J-AD-5	SDART 2025-3 B - ABS	11/24/2025	Various		4,285,338	4,286,000	5,613
80288J-AE-3	SDART 2025-3 C - ABS	11/24/2025	Various		5,714,052	5,715,000	7,801
802919-AE-0	SDART 2024-4 C - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		2,005,953	2,000,000	2,475
802920-AD-0	SDART 2024-5 A3 - ABS	11/24/2025	Various		2,999,734	3,000,000	3,465
802920-AE-8	SDART 2024-5 B - ABS	11/24/2025	CROSS TRADE		2,003,897	2,000,000	2,315
802920-AF-5	SDART 2024-5 C - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		1,500,896	1,500,000	1,793
802923-AB-8	SDART 2025-4 A2 - ABS	11/12/2025	AMHERST PIERPONT SECURITIES		4,038,771	4,039,000	
802923-AE-2	SDART 2025-4 C - ABS	11/12/2025	AMHERST PIERPONT SECURITIES		5,547,167	5,548,000	
89231H-AB-2	TAOT 2025-B A2A - ABS	11/24/2025	BARCLAYS CAPITAL INC		1,479,859	1,479,275	1,649
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.	11/28/2025	Direct		14,262,500	14,262,500	
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.	11/28/2025	Direct		4,075,000	4,075,000	
92348K-CF-8	VZMT 2023-7 B - ABS	11/24/2025	US BANCORP INVESTMENTS INC.		3,717,513	3,677,000	2,435
92348K-EB-5	VZMT 2025-3 C - ABS	11/24/2025	US BANCORP INVESTMENTS INC.		1,830,200	1,829,000	996
96041A-AL-0	WLAKE 234 C - ABS	11/24/2025	Various		8,787,813	8,600,000	21,211
96041K-AE-4	WLAKE 252 B - ABS	11/24/2025	Various		21,441,364	21,369,000	46,547
96041K-AF-1	WLAKE 252 C - ABS	11/24/2025	Various		12,812,209	12,800,000	13,270
96041K-AG-9	WLAKE 252 D - ABS	11/24/2025	BMOCM/BONDS		4,888,890	4,889,000	6,209
96042W-AG-2	WLAKE 2022-1 D - ABS	11/24/2025	MIZUHO SECURITIES USA INC		624,714	625,596	546
96042X-AF-2	WLAKE 2023-1 C - ABS	11/24/2025	Various		8,187,874	8,159,511	11,709
96043C-AE-0	WLAKE 243 B - ABS	11/24/2025	BANK OF AMERICA		1,501,738	1,500,000	1,770
96043C-AG-5	WLAKE 243 D - ABS	11/24/2025	MUFG SECURITIES AMERICAS INC.		1,825,187	1,820,000	2,371
96043P-AL-5	WLAKE 223 C - ABS	11/24/2025	WELLS FARGO ADVISORS LLC		2,520,091	2,513,475	4,047
96043P-AN-1	WLAKE 223 D - ABS	11/24/2025	MUFG SECURITIES AMERICAS INC.		910,715	900,000	1,503
96043Q-AD-1	WLAKE 253 A3 - ABS	10/03/2025	WELLS FARGO SECURITIES		4,999,874	5,000,000	
96043Q-AE-9	WLAKE 253 B - ABS	11/18/2025	Various		13,673,997	13,657,000	3,804
96043Q-AF-6	WLAKE 253 C - ABS	10/03/2025	WELLS FARGO SECURITIES		9,064,533	9,066,000	
96043R-AE-7	WLAKE 241 B - ABS	09/26/2025	WELLS FARGO ADVISORS LLC		3,730,182	3,705,000	7,997
96043R-AF-4	WLAKE 241 C - ABS	11/24/2025	BAIRD {ROBERT W.} & CO. INC.		1,762,414	1,750,000	2,472
96043R-AG-2	WLAKE 241 D - ABS	11/24/2025	CROSS TRADE		502,518	494,000	743
96043V-AF-5	WLAKE 251 B - ABS	11/24/2025	MUFG SECURITIES AMERICAS INC.		2,508,392	2,500,000	3,113
ABSELR-9A-2	ELR 2025-1 CLASS A DELAY DRAW - ABS	12/22/2025	CORPORATE ACTION		21,854,802	21,843,700	
ABSELR-9B-0	ELR 2025-1 CLASS B DELAY DRAW - ABS	12/22/2025	CORPORATE ACTION		1,365,952	1,364,871	
ABSELR-9C-8	ELR 2025-1 CLASS C DELAY DRAW - ABS	12/22/2025	CORPORATE ACTION		1,639,153	1,637,356	
ABSELR-9D-6	ELR 2025-1 CLASS D DELAY DRAW - ABS	12/22/2025	CORPORATE ACTION		682,982	682,223	
BHM2SJ-18-4	Golub Capital Strategic Partners Fund 3	12/19/2025	CAPITAL CALL		7,200,000	7,200,000	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					671,502,622	670,035,417	665,605
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS	04/22/2025	Direct		1,427,547	1,427,547	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,427,547	1,427,547	
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	12/22/2025	Direct		24,055,977	24,055,977	
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	12/18/2025	Direct		7,971,402	7,971,402	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					32,027,379	32,027,379	
24703U-AC-7	DEFT 2025-1 A2 - ABS	11/24/2025	RBC CAPITAL MARKETS, LLC		3,002,821	3,000,000	780
403963-AF-8	HPEFS 241 D - ABS	11/24/2025	TD SECURITIES (USA) LLC		3,671,279	3,650,000	2,360
40444M-AL-5	HPEFS 242 D - ABS	08/25/2025	WELLS FARGO ADVISORS LLC		5,581,570	5,460,000	5,296
40446E-AC-1	HPEFS 251 A3 - ABS	08/27/2025	WELLS FARGO SECURITIES		2,999,940	3,000,000	10,337
40446E-AD-9	HPEFS 251 B - ABS	08/27/2025	WELLS FARGO SECURITIES		928,884	929,000	3,259
40446E-AE-7	HPEFS 251 C - ABS	08/27/2025	WELLS FARGO SECURITIES		1,999,747	2,000,000	7,451
WHLN91-9F-2	ACS Warehouse IV Pass Through Trust - AB	06/03/2025	Deutsche Bank AG New York Branch		3,592,800	3,600,000	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					21,777,043	21,639,000	29,483
12782@-AA-5	CLR 2023-1 LLC - ABS	01/10/2025	Direct		18,145,391	25,693,208	28,632
53161A-AA-9	OASIS 251 A - ABS	08/04/2025	ACADEMY SECURITIES		3,903,455	3,903,780	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					22,048,845	29,596,988	28,632
1889999999. Total - asset-backed securities (unaffiliated)					1,228,965,728	1,235,386,080	4,943,894

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
1899999999. Total - asset-backed securities (affiliated)					15,432,906	15,427,547	153,747
1909999997. Total - asset-backed securities - Part 3					1,244,398,634	1,250,813,627	5,097,642
1909999998. Total - asset-backed securities - Part 5					94,838,876	94,998,810	689,661
1909999999. Total - asset-backed securities					1,339,237,509	1,345,812,437	5,787,303
2009999999. Total - issuer credit obligations and asset-backed securities					2,276,410,020	2,293,820,994	9,805,230
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	01/01/2025	Reclassification	2,971,000.000	3,290,695		
476308-11-5	JENSEN HUGHES HOLDINGS CORP	12/31/2025	HIMCO	12,870.540	1,287,054		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					4,577,749	XXX	
4509999997. Total - preferred stocks - Part 3					4,577,749	XXX	
4509999998. Total - preferred stocks - Part 5						XXX	
4509999999. Total - preferred stocks					4,577,749	XXX	
87423*-10-6	Talcott Resolution Distribution Company	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	25,000.000	8,546,001		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					8,546,001	XXX	
5989999997. Total - common stocks - Part 3					8,546,001	XXX	
5989999998. Total - common stocks - Part 5						XXX	
5989999999. Total - common stocks					8,546,001	XXX	
5999999999. Total - preferred and common stocks					13,123,750	XXX	
6009999999 - Totals					2,289,533,770	XXX	9,805,230

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
912810-SP-4	UNITED STATES TREASURY	05/30/2025	Adjustment															78,791	08/15/2050
912810-SZ-2	UNITED STATES TREASURY	10/30/2025	Adjustment															24,983	08/15/2051
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)																		103,774	XXX
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	07/31/2025	Paydown		27,529	27,529	27,529	27,529						27,529				1,131	01/31/2041
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL	04/20/2025	Paydown		31,493	31,493	31,493	31,493						31,493				859	10/20/2035
168863-DY-1	CHILE, REPUBLIC OF (GOVERNMENT)	03/19/2025	UBS SECURITIES LLC		602,945	700,000	699,440	699,530		4		4		699,534		(96,589)	(96,589)	16,287	03/07/2042
29135L-AB-6	EMIRATE OF ABU DHABI	11/20/2025	HSBC Bank PLC		366,265	419,000	501,300	494,668		(2,082)		(2,082)		492,586		(126,321)	(126,321)	19,204	10/11/2047
46514B-RL-3	ISRAEL, STATE OF (GOVERNMENT)	06/04/2025	JANE STREET CAPITAL, LLC		1,474,980	1,500,000	1,488,300	1,489,024		394		394		1,489,418		(14,438)	(14,438)	60,271	03/12/2034
500631-BB-1	KOREA ELECTRIC POWER CORP	02/04/2025	GOLDMAN SACHS INTL		1,504,230	1,500,000	1,497,105	1,497,947		89		89		1,498,036		6,194	6,194	37,578	01/31/2027
715638-DR-0	PERU, REPUBLIC OF (GOVERNMENT)	10/28/2025	Goldman Sachs & Co.		867,315	1,500,000	757,500	757,735		90		90		757,825		109,490	109,490	60,697	07/28/2121
731011-AZ-5	POLAND, REPUBLIC OF (GOVERNMENT)	09/17/2025	Morgan Stanley & Co. International PLC		1,952,000	2,000,000	1,953,284	1,953,804		453		453		1,954,257		(2,257)	(2,257)	76,353	03/18/2054
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)	08/20/2025	FX - Standard Chartered Bank, London		192,710	200,000	270,606	265,147		(1,223)		(1,223)		263,924		(71,214)	(71,214)	8,448	04/23/2048
760942-BG-6	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	09/17/2025	Barclays Bank		665,140	700,000	666,750	666,826		243		243		667,069		(1,929)	(1,929)	37,567	09/10/2060
77586R-AW-0	ROMANIA (GOVERNMENT)	11/21/2025	NOMURA INTERNATIONAL PLC		1,091,500	1,000,000	996,330			154		154		996,484		95,016	95,016	59,167	02/10/2037
77586T-AE-6	ROMANIA (GOVERNMENT)	11/21/2025	JANE STREET CAPITAL, LLC		293,623	308,000	402,864	394,297		(2,768)		(2,768)		391,530		(97,907)	(97,907)	25,258	01/22/2044
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	10/16/2025	Deutsche Bank AG London		351,600	400,000	468,640	463,116		(1,558)		(1,558)		461,559		(109,959)	(109,959)	17,550	10/26/2046
80413T-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	08/13/2025	Deutsche Bank AG London		178,900	200,000	253,370	248,917		(1,241)		(1,241)		247,676		(68,776)	(68,776)	8,250	04/17/2049
91087B-AP-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME	10/28/2025	Various		1,865,385	3,000,000	1,867,650	1,870,867		3,527		3,527		1,874,394		(9,009)	(9,009)	113,563	04/19/2071
91087B-BA-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	11/20/2025	JANE STREET EXECUTION SERVICES LLC		969,680	1,000,000	993,230	993,194		72		72		993,266		(23,586)	(23,586)	66,489	05/07/2054
91087B-BD-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	11/20/2025	Various		1,678,248	1,600,000	1,593,888			(197)		(197)		1,593,691		84,557	84,557	72,726	05/13/2055
AS1975-80-2	STATE OF QATAR	06/24/2025	Various		1,863,341	2,000,000	1,832,886	1,832,620		1,150		1,150		1,833,770		29,571	29,571	62,625	04/23/2048
BN6176-54-7	QNB FINANCE LTD	04/30/2025	Various		5,339,870	5,500,000	5,020,350	5,247,637		46,551		46,551		5,294,188		45,682	45,682	48,698	01/26/2026
BR3759-09-8	NBK SPC LTD	05/20/2025	Brown Brothers Harriman & Co		1,342,600	1,400,000	1,267,900	1,299,546		13,546		13,546		1,313,092		29,508	29,508	15,546	09/15/2027
G3705Q-AE-7	GACI FIRST INVESTMENT CO	11/20/2025	JANE STREET CAPITAL, LLC		913,360	1,000,000	773,750	776,828		2,425		2,425		779,253		134,107	134,107	65,486	02/14/2053
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL	07/20/2025	Paydown		105,000	105,000	108,413	108,293		(3,293)		(3,293)		105,000				4,733	01/20/2033
M0153C-AD-6	EMIRATE OF ABU DHABI	11/20/2025	HSBC Bank PLC		1,223,670	1,400,000	1,084,580	1,096,798		1,045		1,045		1,097,842		125,828	125,828	35,773	10/11/2047
M6320U-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	11/20/2025	Various		1,150,310	1,300,000	1,486,056	1,467,769		(541)		(541)		1,467,228		(316,918)	(316,918)	31,400	10/26/2046
M6320U-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	10/28/2025	Various		2,889,117	3,100,000	2,592,375	2,602,523		7,077		7,077		2,609,600		279,517	279,517	154,347	04/17/2049
M6320U-CA-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	06/24/2025	JANE STREET CAPITAL, LLC		1,270,815	1,500,000	1,242,000	1,245,885		1,657		1,657		1,247,542		23,273	23,273	70,417	01/18/2053
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	10/28/2025	HSBC Bank PLC		918,950	1,000,000	1,192,500	1,179,910		(3,808)		(3,808)		1,176,103		(257,153)	(257,153)	45,711	04/16/2050
P42009-AE-3	FONDO MIVIVIENDA SA	04/30/2025	Various		2,985,750	3,000,000	2,861,680	2,905,190		12,882		12,882		2,918,072		67,678	67,678	76,698	04/12/2027
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	06/04/2025	Morgan Stanley & Co. International PLC		2,053,000	2,000,000	1,973,000	1,979,282		2,293		2,293		1,981,575		71,425	71,425	56,694	06/29/2028
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					36,169,325	39,391,022	35,904,768	33,596,373		76,942		76,942		36,263,534		(94,209)	(94,209)	1,349,525	XXX
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1	10/30/2025	Call @ 100.00		135,000	135,000	176,731	165,437		(2,787)		(2,787)		162,650		(27,650)	(27,650)	3,932	12/01/2033
64966H-TX-8	NEW YORK CITY	12/01/2025	Paydown		83,894	83,894	110,359	104,381		(20,487)		(20,487)		83,894				5,021	12/01/2036
649791-CX-6	NEW YORK ST	04/25/2025	Call @ 102.88		267,483	260,000	362,227	347,298		(1,444)		(1,444)		345,854		(78,371)	(78,371)	9,498	03/01/2040
718814-ZZ-2	PHOENIX ARIZ	05/15/2025	Call @ 100.00		145,000	145,000	171,106	165,185		(903)		(903)		164,281		(19,281)	(19,281)	7,640	07/01/2034
880541-QX-8	TENNESSEE ST	07/22/2025	WELLS FARGO SECURITIES, LLC		921,463	920,000	1,078,047	1,023,814		(8,216)		(8,216)		1,015,599		(94,136)	(94,136)	37,619	08/01/2031
882722-KF-7	TEXAS STATE	11/06/2025	Call @ 100.00		16,613	16,613	23,214	16,889		(276)		(276)		16,613				1,044	04/01/2039
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,569,453	1,560,507	1,921,684	1,823,004		(34,113)		(34,113)		1,788,891		(219,438)	(219,438)	64,754	XXX
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	12/19/2025	Call @ 100.00		20,000	20,000	32,656	31,346		(171)		(171)		31,175		(11,175)	(11,175)	1,125	02/15/2050
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV	12/22/2025	Call @ 100.00		30,000	30,000	42,612	41,848		(181)		(181)		41,667		(11,667)	(11,667)	1,411	02/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	12/01/2025	Redemption @ 100.00		359,222	359,222	503,224	483,491		(5,239)		(5,239)		478,252		(119,030)	(119,030)	24,783	12/01/2040
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	12/01/2025	Redemption @ 100.00		188,209	188,209	263,657	253,315		(2,745)		(2,745)		250,571		(62,362)	(62,362)	12,985	12/01/2040
16772P-AQ-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	12/01/2025	Paydown		21,981	21,981	29,875	28,523		(6,542)		(6,542)		21,981				1,363	12/01/2040
19633S-AB-9	COLORADO BRDG ENTERPRISE REV	01/07/2025	Call @ 104.43		2,177,386	2,085,000	2,470,879	2,405,346		(254)		(254)		2,405,092		(227,705)	(227,705)	47,469	12/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA REV	05/05/2025	Call @ 100.00		75,000	75,000	100,784	95,520		(449)		(449)		95,071		(20,071)	(20,071)	2,332	06/01/2039
270618-DV-0	EAST BATON ROUGE LA SEW COMMN REV	01/29/2025	Call @ 100.00		1,000,000	1,000,000	1,072,310	1,002,005		(2,005)		(2,005)		1,000,000				17,750	02/01/2027
270618-DW-8	EAST BATON ROUGE LA SEW COMMN REV	01/29/2025	Call @ 100.00		1,525,000	1,525,000	1,639,878	1,528,186		(3,186)		(3,186)		1,525,000				27,831	02/01/2028
38122N-B4-3	GOLDEN ST TOB SECURITIZATION CORP CALIF	07/22/2025	STIFEL NICHOLAUS & CO, INC		2,644,423	2,900,000	2,543,300	2,645,958		23,604		23,604		2,669,563		(25,140)	(25,140)	43,844	06/01/2030
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS	06/10/2025	Direct		195,797	230,000	242,229	238,234		(694)		(694)		237,539		(41,743)	(41,743)	7,966	07/01/2041
442435-5B-5	HOUSTON TEX UTIL SYS REV	07/22/2025	Various		1,215,377	1,220,000	1,333,985	1,267,473		(3,340)		(3,340)		1,264,133		(48,755)	(48,755)	29,931	05/15/2028
452227-JN-2	ILLINOIS ST SALES TAX REV	12/15/2025	Paydown		61,333	61,333	67,497	66,047		(4,713)		(4,713)		61,333				1,417	06/15/2038
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV	01/28/2025	Call @ 100.00		110,000	110,000	149,692	144,379		(229)		(229)		144,150		(34,150)	(34,150)	3,323	01/01/2042
45528S-4Z-6	THE INDIANAPOLIS LOCAL PUBLIC IMPROVEMEN	11/26/2025	Call @ 100.00		166,305	155,000	217,851	207,302		(2,491)		(2,491)		204,811		(49,811)	(49,811)	23,790	01/15/2040
45528S-5S-1	THE INDIANAPOLIS LOCAL PUBLIC IMPROVEMEN	11/26/2025	Call @ 100.00		825,975	765,000	1,069,654	1,018,043		(11,927)		(11,927)		1,006,116		(241,116)	(241,116)	123,748	01/15/2040
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA	07/11/2025	Call @ 100.00		275,000	275,000	298,832	275,000						275,000				5,654	03/01/2033
46613C-WG-6	JEA FLA ELEC SYS REV	08/06/2025	Call @ 100.00		75,000	75,000	96,543	90,578		(1,000)		(1,000)		89,579		(14,579)	(14,579)	2,598	10/01/2034
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ	12/10/2025	Redemption @ 100.00		164,476	164,476	164,476	164,476						164,476				4,707	12/10/2032
487312-AA-8	KEENAN FT DETRICK ENERGY LLC	11/15/2025	Paydown		58,201	58,201	58,201	58,201						58,201				2,673	05/15/2033
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	04/21/2025	Call @ 100.00		130,000	130,000	172,358	166,004		(690)		(690)		165,314		(35,314)	(35,314)	220	05/15/2039
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV	01/29/2025	Barclays Bank		945,579	915,000	1,471,732	1,416,272		(1,435)		(1,435)		1,414,838		(469,258)	(469,258)	34,922	07/01/2045
544495-WA-8	LOS ANGELES CALIF DEPT WTR & PWR REV	01/22/2025	Barclays Bank		515,265	495,000	833,516	807,455		(590)		(590)		806,866		(291,600)	(291,600)	18,703	07/01/2050
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS REV	06/09/2025	Call @ 100.00		352,244	350,000	487,547	466,518		(2,887)		(2,887)		463,631		(113,631)	(113,631)	12,741	06/01/2039
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	06/09/2025	Call @ 100.00		225,000	225,000	309,112	281,721		(2,390)		(2,390)		279,332		(54,332)	(54,332)	9,056	08/01/2033
546475-VT-8	LOUISIANA ST GAS & FUELS TAX REV	04/08/2025	CORPORATE ACTION		5,657,448	6,900,000	6,900,000	6,900,000						6,900,000		(1,242,552)	(1,242,552)	88,831	05/01/2041
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T	06/23/2025	Call @ 100.00		85,000	85,000	98,773	96,317		(309)		(309)		96,008		(11,008)	(11,008)	4,413	08/01/2040
59067A-CT-8	MESA ST COLLEGE COLO AUXILIARY FACS ENTE	03/17/2025	Adjustment		57,999	40,000	60,752	58,160		(162)		(162)		57,999				914	05/15/2042
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV	10/24/2025	Call @ 106.47		2,065,537	1,940,000	2,459,959	2,293,867		(37,436)		(37,436)		2,256,431		(190,894)	(190,894)	119,621	11/15/2031
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV	10/03/2025	Various		2,295,879	2,111,883	2,960,350	2,685,896		(8,484)		(8,484)		2,677,412		(547,992)	(547,992)	93,143	11/15/2040
59261A-6G-7	METROPOLITAN TRANSN AUTH N Y REV	10/24/2025	Call @ 108.46		835,157	770,000	1,000,061	909,378		(78,774)		(78,774)		835,157				81,241	11/15/2040
626207-YF-5	MUNICIPAL ELEC AUTH GA	03/07/2025	Call @ 100.00		35,000	35,000	52,916	51,874		(64)		(64)		51,810		(16,810)	(16,810)	16	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA	03/07/2025	Call @ 100.00		84,000	84,000	102,569	101,226		(57)		(57)		101,169		(17,169)	(17,169)	38	04/01/2057
64577B-8J-6	NEW JERSEY ECONOMIC DEV AUTH REV	07/22/2025	JP MORGAN SECURITIES LLC		2,394,129	2,505,000	2,748,386	2,685,397		(12,260)		(12,260)		2,673,137		(279,008)	(279,008)	57,946	06/15/2032
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	03/27/2025	Call @ 100.00		275,000	275,000	359,557	343,651		(1,048)		(1,048)		342,603		(67,603)	(67,603)	9,930	08/01/2037
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	03/27/2025	Call @ 100.00		7,481,588	7,450,000	9,623,389	9,141,141		(39,323)		(39,323)		9,101,818		(1,651,818)	(1,651,818)	199,940	11/01/2038
64971M-S7-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	03/27/2025	Call @ 100.00		230,000	230,000	302,899	288,729		(1,037)		(1,037)		287,693		(57,693)	(57,693)	5,100	05/01/2036
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	06/17/2025	Call @ 100.00		20,000	20,000	28,403	27,050		(181)		(181)		26,869		(6,869)	(6,869)	693	07/15/2040
64972J-KS-6	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	07/22/2025	BOFA SECURITIES, INC		1,549,411	1,550,000	1,630,802	1,550,000						1,550,000		(589)	(589)	48,346	08/01/2025
64972J-KT-4	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	07/22/2025	BOFA SECURITIES, INC		414,822	415,000	436,634	415,000						415,000		(178)	(178)	12,944	08/01/2025
649902-2E-2	NEW YORK STATE DORMITORY AUTHORITY	03/15/2025	Paydown		186,072	186,072	223,175	211,081		(25,009)		(25,009)		186,072				4,921	03/15/2033
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY	03/15/2025	Paydown		1,088,550	1,088,550	1,268,901	1,186,012		(97,462)		(97,462)		1,088,550				29,935	03/15/2030
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY	07/22/2025	FTN FINANCIAL		2,213,625	2,500,000	2,509,475	2,506,667		(562)		(562)		2,506,105		(292,480)	(292,480)	46,029	03/15/2031
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX	02/12/2025	Call @ 100.00		95,000	95,000	119,751	114,544		(213)		(213)		114,330		(19,330)	(19,330)	2,578	03/15/2039
650035-TD-0	NEW YORK ST URBAN DEV CORP REV	02/14/2025	Call @ 100.00		1,145,000	1,145,000	1,405,946	1,325,694		(1,919)		(1,919)		1,323,775		(178,775)	(178,775)	31,976	03/15/2039
650036-JW-7	NEW YORK ST URBAN DEV CORP REV	09/24/2025	SWS Group		465,205	465,000	509,798	490,594		(4,080)		(4,080)		486,515		(21,310)	(21,310)	18,639	03/15/2033
650036-JX-5	NEW YORK ST URBAN DEV CORP REV	09/24/2025	STIFEL NICOLAUS & CO.		1,915,802	1,960,000	2,148,826	2,067,881		(20,483)		(20,483)		2,047,398		(131,596)	(131,596)	78,563	03/15/2033
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV	12/04/2025	Various		50,000	50,000	68,376	63,895		(148)		(148)		63,748		(13,748)	(13,748)	2,061	01/01/2039
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV	12/15/2025	Paydown		768,523	768,523	895,352	849,448		(80,925)		(80,925)		768,523				33,474	12/15/2032
677659-V7-6	OHIO ST WTR DEV AUTH REV	01/06/2025	Call @ 100.00		270,000	270,000	350,390	337,636		(41)		(41)		337,595		(67,595)	(67,595)	1,291	06/01/2042
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES	03/26/2025	Various		7,083,306	6,550,000	9,755,177	9,166,996		(74,507)		(74,507)		9,092,490		(2,009,183)	(2,009,183)	276,837	02/15/2041
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE REV	01/01/2025	Call @ 113.672															57,184	03/01/2043
709221-TG-0	PENNSYLVANIA TURNPIKE COMMISSION	10/17/2025	Call @ 100.00		5,000	5,000	6,931	6,588		(91)		(91)		6,496		(1,496)	(1,496)	319	12/01/2037
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY TAX ALLOC	12/22/2025	Direct		370,000	370,000	370,000	370,000						370,000				19,869	10/01/2028
786050-AJ-6	SACRAMENTO CALIF PUB FING AUTH LEASE REV	03/03/2025	Call @ 100.00		10,000	10,000	13,871	13,440		(21)		(21)		13,419		(3,419)	(3,419)	4	04/01/2050
79467B-BA-2	SALES TAX SECURITIZATION CORP ILL	07/22/2025	WELLS FARGO SECURITIES, LLC		1,320,688	1,380,000	1,477,069	1,442,766		(6,670)		(6,670)		1,436,096		(115,408)	(115,408)	48,762	01/01/2030
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL	12/03/2025	Call @ 100.00		10,000	10,000	11,957	11,677		(89)		(89)		11,588		(1,588)	(1,588)	696	01/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/12/2025	Call @ 100.00		240,187	240,000	263,676	246,174		(3,295)		(3,295)		242,878		(2,878)	(2,878)	8,291	11/01/2025
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/12/2025	Call @ 100.00		10,232,828	9,975,000	12,525,613	12,034,455		(43,103)		(43,103)		11,991,352		(2,016,352)	(2,016,352)	714,032	11/01/2040
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/12/2025	Call @ 100.00		291,161	280,000	379,313	362,731		(1,754)		(1,754)		360,978		(80,978)	(80,978)	21,474	11/01/2040
873519-ML-3	TACOMA WASH ELEC SYS REV	07/03/2025	Call @ 103.37		4,754,974	4,600,000	6,394,828	6,001,211		(62,774)		(62,774)		5,938,436		(1,183,462)	(1,183,462)	275,961	01/01/2035
899154-BC-1	TULARE CNTY CALIF PENSION OBLIG	07/22/2025	STIFEL NICHOLAUS & CO, INC		1,816,761	1,840,000	2,082,825	1,972,923		(21,086)		(21,086)		1,951,838		(135,077)	(135,077)	49,317	06/01/2030
899154-BF-4	TULARE CNTY CALIF PENSION OBLIG	07/22/2025	JP MORGAN SECURITIES LLC		1,055,835	1,100,000	1,234,849	1,174,137		(11,713)		(11,713)		1,162,424		(106,589)	(106,589)	30,546	06/01/2033
91425M-CD-7	UNIVERSITY DEL REV	10/22/2025	Call @ 100.00		444,527	435,000	598,008	570,320		(5,320)		(5,320)		565,000		(130,000)	(130,000)	34,477	11/01/2040
915137-5G-4	BOARD OF REGENTS OF THE UNIVERSITY OF TE	07/22/2025	Various		1,541,053	1,540,000	1,690,843	1,598,170		(20,888)		(20,888)		1,577,282		(36,229)	(36,229)	72,184	08/15/2026
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					74,211,840	74,707,451	90,742,797	86,855,969		(690,841)		(690,841)		86,169,682		(12,509,115)	(12,509,115)	3,044,875	XXX
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES	12/01/2025	Direct		635,499	635,499	635,499	635,499						635,499				14,148	12/01/2041
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL RECEIVA	04/01/2025	Direct		624,758	624,758	624,758	624,758						624,758				23,741	04/01/2039
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,260,257	1,260,257	1,260,257	1,260,257						1,260,257				37,889	XXX
00108W-AM-2	AEP TEXAS INC	09/25/2025	BNP PARIBAS SECURITIES CORP		540,774	600,000	568,122	578,460		2,699		2,699		581,159		(40,385)	(40,385)	15,575	07/01/2030
00184A-AC-9	WARNER MEDIA LLC	06/24/2025	Call @ 100.00		12,390,000	12,390,000	16,680,161	15,431,027		(3,041,027)		(3,041,027)		12,390,000				669,189	04/15/2031
00184A-AG-0	WARNER MEDIA LLC	06/24/2025	Call @ 100.00		215,000	215,000	285,926	268,086		(53,086)		(53,086)		215,000				10,991	05/01/2032
00185A-AK-0	AON GLOBAL LTD	12/15/2025	Maturity @ 100.00		2,444,000	2,444,000	2,638,982	2,481,885		(37,885)		(37,885)		2,444,000				94,705	12/15/2025
00287Y-AQ-2	ABBVIE INC	05/14/2025	Maturity @ 100.00		4,688,000	4,688,000	4,982,219	4,699,527		(11,527)		(11,527)		4,688,000				84,384	05/14/2025
00287Y-CX-5	ABBVIE INC	03/15/2025	Maturity @ 100.00		595,000	595,000	633,116	595,000						595,000				11,305	03/15/2025
00724F-AC-5	ADOBE INC	02/01/2025	Maturity @ 100.00		1,500,000	1,500,000	1,582,740	1,500,000						1,500,000				24,375	02/01/2025
008474-E#-1	AGNICO EAGLE MINES LTD	09/26/2025	Call @ 100.82		3,024,665	3,000,000	3,000,000	3,000,000						3,000,000		24,665	24,665	136,585	04/05/2033
008513-AC-7	AGREE LP	09/25/2025	JANE STREET EXECUTION SERVICES LLC		2,345,528	2,748,000	2,687,709	2,701,741		3,603		3,603		2,705,343		(359,815)	(359,815)	55,769	06/15/2033
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO	12/10/2025	Paydown		176,533	176,533	176,533	176,534						176,533				4,406	03/10/2041
00914A-AK-8	AIR LEASE CORP	09/24/2025	Morgan Stanley		6,640,854	7,170,000	7,283,573	7,247,487		(9,290)		(9,290)		7,238,197		(597,343)	(597,343)	182,984	12/01/2030
00973R-AJ-2	AKER BP ASA	09/25/2025	GOLDMAN SACHS & CO. LLC		2,211,818	2,300,000	2,340,365	2,328,251		(3,257)		(3,257)		2,324,995		(113,177)	(113,177)	110,144	01/15/2031
01185*-AA-3	ALASKA VENTURES LLC	12/31/2025	Redemption @ 100.00		376,782	376,782	376,782	376,782						376,782				15,435	06/30/2033
013716-AU-9	RIO TINTO ALCAN INC	07/21/2025	Goldman Sachs & Co.		1,879,810	1,741,000	2,391,525	2,245,640		(28,116)		(28,116)		2,217,525		(337,715)	(337,715)	64,278	12/15/2033
01400E-AD-5	ALCON FINANCE CORP	09/24/2025	WELLS FARGO ADVISORS LLC		4,823,208	5,200,000	5,236,764	5,224,210		(3,240)		(3,240)		5,220,970		(397,762)	(397,762)	111,916	05/27/2030
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIES INC	04/30/2025	Maturity @ 100.00		250,000	250,000	265,168	250,772		(772)		(772)		250,000				4,313	04/30/2025
02364W-AW-5	AMERICA MOVIL SAB DE CV	08/20/2025	JANE STREET EXECUTION SERVICES LLC		529,360	500,000	694,685	670,012		(5,523)		(5,523)		664,489		(135,129)	(135,129)	27,307	03/30/2040
02401L-AA-2	AMERICAN ASSETS TRUST LP	09/25/2025	GOLDMAN SACHS & CO. LLC		275,643	304,000	309,654	307,916		(455)		(455)		307,461		(31,818)	(31,818)	11,828	02/01/2031
03027X-AG-5	AMERICAN TOWER CORP	06/01/2025	Maturity @ 100.00		4,813,000	4,813,000	5,149,958	4,830,840		(17,840)		(17,840)		4,813,000				96,260	06/01/2025
03115A-AA-1	AMFAM HOLDINGS INC	09/25/2025	JANE STREET EXECUTION SERVICES LLC		140,323	162,000	165,047	164,105		(242)		(242)		163,863		(23,541)	(23,541)	4,733	03/11/2031
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC	09/25/2025	BARCLAYS CAPITAL INC		508,514	543,000	559,355	554,460		(1,257)		(1,257)		553,203		(44,689)	(44,689)	13,351	06/15/2031
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	01/01/2025	Reclassification		3,290,695	2,971,000	3,511,466	3,290,695						3,290,695					12/29/2049
052769-AD-8	AUTODESK INC	06/15/2025	Maturity @ 100.00		1,447,000	1,447,000	1,570,328	1,454,972		(7,972)		(7,972)		1,447,000				31,653	06/15/2025
05348E-AV-1	AVALONBAY COMMUNITIES INC	06/01/2025	Maturity @ 100.00		4,140,000	4,140,000	4,399,123	4,154,126		(14,126)		(14,126)		4,140,000				71,415	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES INC	11/15/2025	Maturity @ 100.00		2,164,000	2,164,000	2,312,688	2,190,028		(26,028)		(26,028)		2,164,000				75,740	11/15/2025
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	09/16/2025	Call @ 93.61		486,762	520,000	475,575	498,158		5,256		5,256		503,414		(16,652)	(16,652)	8,704	11/18/2027
054561-AN-5	EQUITABLE HOLDINGS INC	09/24/2025	WELLS FARGO ADVISORS LLC		1,933,966	1,924,000	2,165,250	2,065,190		(25,681)		(25,681)		2,039,509		(105,543)	(105,543)	97,739	02/15/2029
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	12/15/2025	Maturity @ 100.00		2,127,000	2,127,000	2,278,527	2,156,538		(29,538)		(29,538)		2,127,000				81,890	12/15/2025
05541V-AF-3	BG ENERGY CAPITAL PLC	12/08/2025	Adjustment															(2,607)	10/15/2041
05565A-M3-4	BNP PARIBAS SA	01/01/2025	BNP PARIBAS SA		9,690,969	9,617,000	9,719,854	9,690,969						9,690,969					12/31/2049
06738E-AE-5	BARCLAYS PLC	03/16/2025	Maturity @ 100.00		2,933,000	2,933,000	3,098,568	2,943,791		(10,791)		(10,791)		2,933,000				53,527	03/16/2025
06738E-BK-0	BARCLAYS PLC	07/21/2025	BNP Paribas		5,025,650	5,000,000	5,479,800	5,305,252		(35,326)		(35,326)		5,269,925		(244,275)	(244,275)	149,813	06/20/2030
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I	10/01/2025	Paydown		501,280	501,280	501,280	501,280						501,280				20,051	10/01/2031
07177M-AB-9	BAXALTA INC	06/23/2025	Maturity @ 100.00		1,246,000	1,246,000	1,342,553	1,252,872		(6,872)		(6,872)		1,246,000				24,920	06/23/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
07387#-AA-2	BEAR SWAMP FINANCE LP	10/08/2025	Various		9,450,289	9,450,289	9,450,289	9,450,289						9,450,289				466,989	10/08/2025
075887-CL-1	BECTON DICKINSON AND CO	09/24/2025	GOLDMAN SACHS & CO. LLC		7,033,860	7,973,000	7,646,187	7,746,067		25,490		25,490		7,771,557		(737,697)	(737,697)	175,102	02/11/2031
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL	03/27/2025	CORPORATE ACTION		97,332	121,000	146,078	144,229		(152)		(152)		144,077		(46,745)	(46,745)	3,440	07/29/2049
09062X-AF-0	BIOGEN INC	06/26/2025	Call @ 100.00		2,369,000	2,369,000	2,570,412	2,395,859		(26,859)		(26,859)		2,369,000				75,157	09/15/2025
09659W-2D-5	BNP PARIBAS SA	01/09/2025	Maturity @ 100.00		4,428,000	4,428,000	4,647,762	4,429,612		(1,612)		(1,612)		4,428,000				74,723	01/09/2025
09778P-AA-3	BON SECOURS MERCY HEALTH INC	07/22/2025	JP MORGAN SECURITIES LLC		7,151,369	7,445,000	8,062,712	7,837,207		(42,255)		(42,255)		7,794,952		(643,582)	(643,582)	166,199	06/01/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC	05/08/2025	CORPORATE ACTION		2,876,509	3,273,000	3,196,379	3,219,055		2,728		2,728		3,221,784		(345,275)	(345,275)	29,904	06/01/2031
10240*-AA-7	BOWIE ACQUISITIONS LLC	12/31/2025	Redemption @ 100.00		990,585	990,585	990,585	990,585						990,585				19,415	09/30/2038
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC	09/25/2025	Morgan Stanley		874,523	970,000	971,416	970,993		(109)		(109)		970,884		(96,361)	(96,361)	22,768	05/01/2031
11134L-AH-2	BROADCOM CORP	10/22/2025	Call @ 100.00		16,726,345	16,723,000	18,119,538	17,260,240		(240,874)		(240,874)		17,019,367		(296,367)	(296,367)	827,765	01/15/2027
125276-AA-3	CFE FIBRA E	12/23/2025	Paydown		4,166	4,166	4,147			18		18		4,166				65	09/23/2040
125491-AN-0	CI FINANCIAL CORP (ONTARIO)	09/24/2025	GOLDMAN SACHS & CO. LLC		649,044	720,000	735,631	730,694		(1,273)		(1,273)		729,421		(80,377)	(80,377)	17,792	12/17/2030
12570T-AA-9	CIMB BANK BHD	04/30/2025	MERRILL LYNCH INTERNATIONAL		1,146,132	1,200,000	1,070,196	1,107,285		11,257		11,257		1,118,542		27,590	27,590	19,833	07/20/2027
125896-BP-4	CMS ENERGY CORP	11/15/2025	Maturity @ 100.00		992,000	992,000	1,056,430	1,003,315		(11,315)		(11,315)		992,000				35,712	11/15/2025
126117-AV-2	CNA FINANCIAL CORP	09/24/2025	VIRTU AMERICAS LLC		168,987	171,000	188,943	181,689		(1,841)		(1,841)		179,848		(10,861)	(10,861)	6,002	05/01/2029
126117-AW-0	CNA FINANCIAL CORP	09/24/2025	GOLDMAN SACHS & CO. LLC		2,477,315	2,773,000	2,679,023	2,709,553		7,788		7,788		2,717,341		(240,026)	(240,026)	63,163	08/15/2030
126408-HD-8	CSX CORP	11/01/2025	Maturity @ 100.00		696,000	696,000	741,198	703,494		(7,494)		(7,494)		696,000				23,316	11/01/2025
127097-AK-9	COTERRA ENERGY INC	09/25/2025	JP Morgan Securities LLC		344,664	346,000	379,098	369,120		(4,103)		(4,103)		365,017		(20,352)	(20,352)	15,600	03/15/2029
16882L-AB-8	CHILE ELECTRICITY LUX MPC II SARL	04/20/2025	Paydown		17,477	17,477	17,477			1		1		17,477				542	10/20/2035
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC	09/25/2025	JANE STREET EXECUTION SERVICES LLC		225,389	237,000	251,853	246,404		(1,401)		(1,401)		245,003		(19,613)	(19,613)	7,186	12/01/2029
172967-AL-5	CITIGROUP INC	05/15/2025	Maturity @ 100.00		437,000	437,000	524,352	446,815		(9,815)		(9,815)		437,000				17,207	05/15/2025
172967-CC-3	CITIGROUP INC	07/21/2025	BNP Paribas		2,410,042	2,288,000	2,943,992	2,799,164		(28,168)		(28,168)		2,770,996		(360,954)	(360,954)	99,909	10/31/2033
172967-ME-8	CITIGROUP INC	07/21/2025	JP MORGAN SECURITIES LLC		7,512,007	7,665,000	8,447,290	8,138,075		(59,289)		(59,289)		8,078,785		(566,779)	(566,779)	255,917	03/20/2030
172967-MP-3	CITIGROUP INC	07/21/2025	Barclays Bank		17,035,663	17,214,000	19,614,320	18,797,087		(157,346)		(157,346)		18,639,741		(1,604,078)	(1,604,078)	616,024	03/31/2031
172967-MY-4	CITIGROUP INC	07/21/2025	Barclays Bank		9,030,903	10,196,000	10,221,082	10,213,924		(1,458)		(1,458)		10,212,466		(1,181,563)	(1,181,563)	189,312	05/01/2032
17308C-C5-3	CITIGROUP INC	07/21/2025	BNP Paribas		361,810	387,000	401,122	396,040		(982)		(982)		395,058		(33,248)	(33,248)	8,222	11/05/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC	09/24/2025	Morgan Stanley		284,598	300,000	316,167	310,538		(1,436)		(1,436)		309,102		(24,504)	(24,504)	8,802	04/30/2030
195869-AL-6	COLONIAL PIPELINE CO	04/22/2025	Seaport Global Securities LLC		339,666	336,000	445,549	428,944		(1,813)		(1,813)		427,131		(87,466)	(87,466)	15,589	08/01/2037
21869M-AA-5	CORESTATES CAPITAL III	06/25/2025	Call @ 100.00		11,700,000	11,700,000	11,451,085	11,663,973		8,367		8,367		11,672,341		27,659	27,659	386,324	02/15/2027
22822V-AW-1	CROWN CASTLE INC	09/24/2025	Susquehanna Financial Group, LLLP		4,715,094	5,374,000	5,130,343	5,203,281		18,534		18,534		5,221,815		(506,721)	(506,721)	110,973	04/01/2031
22822V-AY-7	CROWN CASTLE INC	09/26/2025	Various		8,452,965	9,494,000	9,358,046	9,397,310		10,113		10,113		9,407,423		(954,458)	(954,458)	284,750	07/15/2031
22966R-AF-3	CUBESMART LP	09/25/2025	SUMITOMO		163,343	173,000	179,956	177,464		(641)		(641)		176,823		(13,480)	(13,480)	5,781	02/15/2030
22966R-AG-1	CUBESMART LP	09/25/2025	JP Morgan Securities LLC		2,117,604	2,428,000	2,333,211	2,362,135		7,407		7,407		2,369,542		(251,937)	(251,937)	54,090	02/15/2031
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	08/03/2025	Maturity @ 100.00		1,544,000	1,544,000	1,643,989	1,560,825		(16,825)		(16,825)		1,544,000				54,040	08/03/2025
23427P-AA-9	DAKOTA TRUCK UNDERWRITERS	01/01/2025	DAKOTA TRUCK UNDERWRITERS		3,413,498	3,381,000	3,414,810	3,413,498						3,413,498					08/24/2042
238791-AB-3	DAVINCIRE HOLDINGS LTD	05/01/2025	Maturity @ 100.00		2,829,000	2,829,000	2,868,153	2,833,179		(4,179)		(4,179)		2,829,000				67,189	05/01/2025
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	07/21/2025	CITADEL SECURITIES INSTITUTIONAL LLC		25,162,762	21,400,000	30,836,116	27,737,289		(600,882)		(600,882)		27,136,408		(1,973,646)	(1,973,646)	1,128,701	06/15/2030
254687-DF-0	WALT DISNEY CO	10/30/2025	Maturity @ 100.00		889,000	889,000	1,096,519	934,689		(45,689)		(45,689)		889,000				68,453	10/30/2025
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	12/30/2025	SUMITOMO		104,033	165,000	193,385	190,429		(1,060)		(1,060)		189,369		(85,337)	(85,337)	9,211	05/15/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	06/12/2025	JP MORGAN SECURITIES LLC		213,002	289,000	353,123	348,312		(762)		(762)		347,550		(134,548)	(134,548)	10,937	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC	06/12/2025	Various		1,856,110	2,709,000	2,718,045	2,718,626		(117)		(117)		2,718,510		(862,399)	(862,399)	82,166	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC	06/30/2025	Call @ 66.77		2,470,503	3,700,000	4,084,726	4,061,410		(1,590,906)		(1,590,906)		2,470,503				145,702	05/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC	06/30/2025	Call @ 57.16		4,439,458	7,767,000	6,930,853	6,969,919		(2,530,461)		(2,530,461)		4,439,458				327,113	09/15/2055
25746U-AN-9	DOMINION ENERGY INC	09/25/2025	Susquehanna Financial Group, LLLP		56,052	52,000	68,442	64,549		(1,000)		(1,000)		63,549		(7,497)	(7,497)	3,376	03/15/2033
26078J-AF-7	DUPONT DE NEMOURS INC	10/02/2025	Adjustment															(433)	11/15/2048
26614N-AG-7	DUPONT DE NEMOURS INC	11/06/2025	Call @ 100.00		183,332	173,000	239,818	233,395		(61,743)		(61,743)		173,000				20,364	11/15/2048
278642-AY-9	EBAY INC	09/25/2025	BARCLAYS CAPITAL INC		324,699	358,000	360,678	359,871		(209)		(209)		359,662		(34,963)	(34,963)	8,170	05/10/2031
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV	08/12/2025	HSBC SECURITIES (USA), INC.		316,500	300,000	300,000							300,000		16,500	16,500	11,152	01/22/2037
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP	07/25/2025	Call @ 100.00		1,467,000	1,467,000	1,676,781	1,499,517		(32,517)		(32,517)		1,467,000				67,752	10/15/2025
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV	09/25/2025	Morgan Stanley		1,248,590	1,400,000	1,283,350	1,315,481		8,666		8,666		1,324,148		(75,558)	(75,558)	42,194	07/12/2031
29444U-BE-5	EQUINIX INC	09/24/2025	GOLDMAN SACHS & CO. LLC		2,690,547	2,810,000	2,946,313	2,895,695		(12,893)		(12,893)		2,882,802		(192,255)	(192,255)	76,682	11/18/2029
29444U-BH-8	EQUINIX INC	09/24/2025	Susquehanna Financial Group, LLLP		6,261,470	6,933,000	6,718,632	6,788,855		17,966		17,966		6,806,822		(545,352)	(545,352)	178,043	07/15/2030
29670G-AD-4	ESSENTIAL UTILITIES INC	09/26/2025	PERSHING DIV OF DLJ SEC LNDING		4,663,776	5,026,000	5,094,906	5,070,932		(6,253)		(6,253)		5,064,680		(400,903)	(400,903)	129,863	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC	09/26/2025	PERSHING DIV OF DLJ SEC LNDING		7,383,489	8,286,000	8,214,658	8,236,067		5,451		5,451		8,241,517		(858,028)	(858,028)	181,187	05/01/2031
29717P-AP-2	ESSEX PORTFOLIO LP	04/01/2025	Maturity @ 100.00		4,586,000	4,586,000	4,844,146	4,586,000						4,586,000				80,255	04/01/2025
29717P-AT-4	ESSEX PORTFOLIO LP	09/24/2025	MIZUHO SECURITIES USA INC		6,123,760	6,179,000	6,827,239	6,558,444		(68,066)		(68,066)		6,490,378		(366,618)	(366,618)	263,637	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP	09/25/2025	JANE STREET EXECUTION SERVICES LLC		332,046	351,000	367,146	361,273		(1,506)		(1,506)		359,767		(27,721)	(27,721)	12,607	01/15/2030
30225V-AF-4	EXTRA SPACE STORAGE LP	09/25/2025	JANE STREET EXECUTION SERVICES LLC		1,744,454	1,941,000	1,905,499	1,915,885		2,657		2,657		1,918,542		(174,088)	(174,088)	40,559	06/01/2031
31428X-BG-0	FEDEX CORP	02/26/2025	Adjustment															(1,493)	04/01/2046
32011P-AA-2	FIRST DAKOTA INDEMNITY CO	01/01/2025	FIRST DAKOTA INDEMNITY CO		1,533,600	1,519,000	1,534,190	1,533,600						1,533,600					08/24/2042
33938E-AU-1	FLEX LTD	06/15/2025	Maturity @ 100.00		1,586,000	1,586,000	1,724,854	1,595,014		(9,014)		(9,014)		1,586,000				37,668	06/15/2025
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC	09/26/2025	Various		6,371,335	6,952,000	6,963,679	6,960,161		(923)		(923)		6,959,238		(587,903)	(587,903)	173,903	06/30/2031
33972P-AA-7	FLNG LIQUEFACTION 2 LLC	09/30/2025	Paydown		379,218	379,218	406,233	401,623		(22,405)		(22,405)		379,218				12,067	03/31/2038
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC	06/15/2025	Maturity @ 100.00		3,511,000	3,511,000	3,763,546	3,527,332		(16,332)		(16,332)		3,511,000				70,220	06/15/2025
35177P-AL-1	ORANGE SA	09/24/2025	Morgan Stanley		39,268,294	32,267,000	49,348,504	44,169,194		(1,314,668)		(1,314,668)		42,854,526		(3,586,233)	(3,586,233)	3,097,632	03/01/2031
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP	08/06/2025	Direct		17,462	17,462	17,462	17,462						17,462				470	04/01/2026
36120P-AC-7	GTL TRADE FINANCE INC	08/20/2025	JEFFERIES LLC		567,940	500,000	567,149	566,827		(1,237)		(1,237)		565,591		2,349	2,349	30,712	04/16/2044
361841-AP-4	GLP CAPITAL LP	09/25/2025	GOLDMAN SACHS & CO. LLC		1,677,752	1,733,000	1,832,422	1,797,026		(9,220)		(9,220)		1,787,806		(110,054)	(110,054)	82,991	01/15/2030
37045X-AS-5	GENERAL MOTORS FINANCIAL COMPANY INC	01/15/2025	Maturity @ 100.00		1,467,000	1,467,000	1,557,866	1,467,000						1,467,000				29,340	01/15/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC	04/09/2025	Maturity @ 100.00		733,000	733,000	788,312	734,928		(1,928)		(1,928)		733,000				15,943	04/09/2025
373298-BN-7	GEORGIA-PACIFIC LLC	12/01/2025	Maturity @ 100.00		1,450,000	1,450,000	1,757,487	1,523,599		(73,599)		(73,599)		1,450,000				106,938	12/01/2025
37331N-AH-4	GEORGIA-PACIFIC LLC	03/01/2025	Maturity @ 100.00		4,866,000	4,866,000	5,150,418	4,866,000						4,866,000				87,588	03/01/2025
37459*-AA-6	GIANTS TRAINING FACILITY LLC M	12/01/2025	Direct		377,384	377,385	377,385	377,384						377,384				26,983	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC T	12/01/2025	Direct		377,385	377,385	377,385	377,385						377,385				26,983	12/01/2030
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	08/11/2025	Direct		394,755	394,755	394,755	394,755						394,755				12,972	08/10/2031
38143U-8H-7	GOLDMAN SACHS GROUP INC	11/25/2025	Call @ 100.00		5,083,000	5,083,000	5,470,833	5,174,743		(91,743)		(91,743)		5,083,000				238,266	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC	01/23/2025	Maturity @ 100.00		737,000	737,000	775,921	737,000						737,000				12,898	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC	05/22/2025	Maturity @ 100.00		2,178,000	2,178,000	2,323,403	2,184,673		(6,673)		(6,673)		2,178,000				40,838	05/22/2025
39121J-AG-5	GREAT RIVER ENERGY	07/01/2025	Paydown		432,241	432,241	569,815	538,769		(106,527)		(106,527)		432,241				31,264	07/01/2038
392709-A#-8	GREEN BRICK PARTNERS INC	03/03/2025	Direct		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				16,738	02/25/2028
39813#-AA-9	GRIDFLEX GENERATION LLC.	12/31/2025	Direct		338,340	338,341	336,845	338,183		157		157		338,340				17,900	12/31/2030
400131-AH-1	GRUMA SAB DE CV	08/20/2025	SEMINARIO Y CIA SAB S.A		1,018,000	1,000,000	1,000,000	1,000,000						1,000,000		18,000	18,000	37,730	12/09/2034
40049J-AZ-0	GRUPO TELEVISA SAB	08/06/2025	Various		4,020,737	4,434,000	4,361,037	4,381,809		1,014		1,014		4,382,822		(362,085)	(362,085)	281,020	01/15/2040
400648-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT	12/01/2025	Direct		200,000	200,000	200,000	200,000						200,000				6,535	12/01/2045
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC	08/14/2025	Call @ 100.00		1,134,000	1,134,000	1,233,440	1,147,350		(13,350)		(13,350)		1,134,000				47,672	09/15/2025
40414L-AM-1	HEALTHPEAK OP LLC	02/01/2025	Maturity @ 100.00		842,000	842,000	883,039	842,000						842,000				14,314	02/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
40414L-AN-9	HEALTHPEAK OP LLC	06/01/2025	Maturity @ 100.00		2,444,000	2,444,000	2,628,620	2,453,752		(9,752)		(9,752)		2,444,000				48,880	06/01/2025
404280-BT-5	HSBC HOLDINGS PLC	07/21/2025	MORGAN STANLEY & CO. LLC		5,810,697	5,810,000	6,499,647	6,193,332		(59,118)		(59,118)		6,134,213		(323,516)	(323,516)	157,544	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC	07/21/2025	Barclays Bank		9,738,300	10,000,000	10,829,500	10,512,376		(61,527)		(61,527)		10,450,848		(712,548)	(712,548)	264,867	05/22/2030
404280-DC-0	HSBC HOLDINGS PLC	07/21/2025	HSBC SECURITIES (USA), INC.		8,571,904	8,800,000	8,800,000	8,800,000						8,800,000		(228,096)	(228,096)	341,065	03/29/2033
406246-AZ-3	HALLMARK CARDS INC	03/17/2025	Maturity @ 100.00		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				293,300	03/16/2025
42217K-BF-2	WELLTOWER OP LLC	06/01/2025	Maturity @ 100.00		5,672,000	5,672,000	6,106,248	5,694,927		(22,927)		(22,927)		5,672,000				113,440	06/01/2025
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP	09/25/2025	MILLENNIUM ADVISORS, LLC		158,017	168,000	173,074	171,268		(467)		(467)		170,802		(12,784)	(12,784)	5,801	02/15/2030
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP	09/25/2025	GOLDMAN SACHS & CO. LLC		1,595,018	1,767,000	1,755,460	1,758,966		1,068		1,068		1,760,034		(165,016)	(165,016)	43,704	03/15/2030
431282-AS-1	HIGHWOODS REALTY LP	09/25/2025	JP Morgan Securities LLC		762,158	826,000	850,194	841,580		(2,224)		(2,224)		839,357		(77,198)	(77,198)	28,062	02/15/2030
44107T-AV-8	HOST HOTELS & RESORTS LP	05/22/2025	Call @ 100.00		1,467,000	1,467,000	1,554,609	1,472,694		(5,694)		(5,694)		1,467,000				25,591	06/15/2025
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP	06/10/2025	Various		3,274,590	4,227,000	4,765,858	4,546,779		(33,608)		(33,608)		4,513,171		(1,238,581)	(1,238,581)	136,359	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIES LP	06/16/2025	Goldman Sachs & Co.		188,600	230,000	238,140	235,210		(472)		(472)		234,738		(46,138)	(46,138)	6,894	01/15/2030
444859-BR-2	HUMANA INC	07/21/2025	CITIGROUP GLOBAL MARKETS INC.		2,496,240	3,000,000	2,717,250	2,789,138		14,848		14,848		2,803,987		(307,747)	(307,747)	62,529	02/03/2032
453140-AF-2	IMPERIAL BRANDS FINANCE PLC	07/21/2025	Maturity @ 100.00		1,956,000	1,956,000	2,099,336	1,969,581		(13,581)		(13,581)		1,956,000				83,130	07/21/2025
456837-AR-4	ING GROEP NV	01/01/2025	ING GROEP NV		15,034,821	14,000,000	15,575,000	15,034,821						15,034,821					12/29/2049
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC	12/01/2025	Maturity @ 100.00		678,000	678,000	731,087	687,835		(9,835)		(9,835)		678,000				25,425	12/01/2025
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP	09/15/2025	Various		15,555,062	12,712,000	8,321,293	8,327,037		100		100		8,327,137		7,227,924	7,227,924	451,375	12/01/2096
46653K-AA-6	JAB HOLDINGS BV	09/25/2025	JP Morgan Securities LLC		1,299,420	1,484,000	1,449,749	1,460,519		2,745		2,745		1,463,264		(163,844)	(163,844)	27,479	11/23/2030
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO	10/16/2025	Call @ 100.00		2,542,000	2,542,000	2,755,579	2,587,754		(45,754)		(45,754)		2,542,000				136,936	01/15/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL	07/15/2025	Paydown		11,214	11,214	13,576	13,261		(2,047)		(2,047)		11,214				391	01/15/2042
49427R-AK-8	KILROY REALTY LP	09/24/2025	MIZUHO SECURITIES USA INC		7,332,553	7,478,000	8,374,388	8,029,052		(88,371)		(88,371)		7,940,681		(608,128)	(608,128)	353,128	08/15/2029
49427R-AL-6	KILROY REALTY LP	09/17/2025	Call @ 100.00		772,000	772,000	839,318	781,814		(9,814)		(9,814)		772,000				32,555	10/01/2025
49427R-AP-7	KILROY REALTY LP	09/25/2025	GOLDMAN SACHS & CO. LLC		629,248	683,000	702,431	695,514		(1,788)		(1,788)		693,726		(64,478)	(64,478)	23,204	02/15/2030
49427R-AQ-5	KILROY REALTY LP	09/25/2025	GOLDMAN SACHS & CO. LLC		414,210	500,000	455,250	465,620		2,825		2,825		468,445		(54,235)	(54,235)	10,799	11/15/2032
49446R-AU-3	KIMCO REALTY OP LLC	02/01/2025	Maturity @ 100.00		173,000	173,000	181,558	173,000						173,000				2,855	02/01/2025
502175-D@-8	LTC PROPERTIES INC.	02/18/2025	Direct		140,000	140,000	140,000	140,000						140,000				1,575	02/16/2032
517834-AF-4	LAS VEGAS SANDS CORP	09/26/2025	BARCLAYS CAPITAL INC		5,019,144	5,200,000	5,212,428	5,208,080		(1,250)		(1,250)		5,206,830		(187,686)	(187,686)	231,530	08/08/2029
52107Q-AK-1	LAZARD GROUP LLC	09/24/2025	WELLS FARGO ADVISORS LLC		16,127,856	16,144,000	18,177,821	17,338,834		(212,556)		(212,556)		17,126,278		(998,422)	(998,422)	733,767	03/11/2029
53079E-BN-3	LIBERTY MUTUAL GROUP INC	10/31/2025	Bank of America Securities		7,362,467	7,667,000	7,650,056	7,651,044		216		216		7,651,259		(288,793)	(288,793)	372,488	06/15/2052
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	12/31/2025	Redemption @ 78.135752		65,442	65,442	65,442	65,442						65,442				2,291	06/30/2051
55037A-AB-4	AKER BP ASA	09/25/2025	GOLDMAN SACHS & CO. LLC		1,551,097	1,700,000	1,589,126	1,618,140		8,221		8,221		1,626,361		(75,264)	(75,264)	63,094	07/15/2031
55903V-BE-2	WARNERMEDIA HOLDINGS INC	06/30/2025	Various		7,058,842	9,781,000	9,787,268	9,787,327		(12)		(12)		9,787,314		(2,728,473)	(2,728,473)	463,867	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC	06/30/2025	Various		13,348,010	18,813,000	18,219,922	18,225,056		(3,935,015)		(3,935,015)		14,290,041		(942,031)	(942,031)	890,788	03/15/2062
55903V-BU-6	WARNERMEDIA HOLDINGS INC	09/12/2025	Various		580,949	531,000	531,000	377,562		(1,097,652)		(1,097,652)		(566,652)		1,147,601	1,147,601	(130,766)	03/15/2052
571903-AW-3	MARRIOTT INTERNATIONAL INC	03/15/2025	Maturity @ 100.00		3,595,000	3,595,000	3,786,326	3,595,000						3,595,000				67,406	03/15/2025
573874-AJ-3	MARVELL TECHNOLOGY INC	09/25/2025	Susquehanna Financial Group, LLLP		399,232	434,000	441,235	439,043		(568)		(568)		438,475		(39,242)	(39,242)	12,127	04/15/2031
58942H-AA-9	BON SECOURS MERCY HEALTH INC	06/10/2025	Call @ 100.00		1,307,000	1,307,000	1,375,827	1,322,351		(8,099)		(8,099)		1,314,252		(7,252)	(7,252)	26,890	11/01/2025
59748T-AA-7	MIDLAND COGENERATION VENTURE LP	03/15/2025	Various		190,691	190,691	191,344	190,738		(48)		(48)		190,691				5,721	03/15/2025
61201#-AE-5	MONTANA DAKOTA UTILITIES CO	10/30/2025	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				189,000	10/30/2025
620076-AH-2	MOTOROLA SOLUTIONS INC	05/15/2025	Maturity @ 100.00		3,163,000	3,163,000	3,747,554	3,228,758		(65,758)		(65,758)		3,163,000				118,613	05/15/2025
623115-AC-6	MOUNT SINAI HOSPITAL (NEW YORK)	08/04/2025	Call @ 84.23		651,917	774,000	839,767	824,691		(3,129)		(3,129)		821,562		(169,645)	(169,645)	71,070	07/01/2035
623115-AD-4	MOUNT SINAI HOSPITAL (NEW YORK)	08/04/2025	Call @ 71.47		282,310	395,000	438,079	433,505		(957)		(957)		432,548		(150,238)	(150,238)	36,916	07/01/2048

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
636180-BM-2	NATIONAL FUEL GAS CO	03/06/2025	Call @ 100.00		1,439,558	1,437,000	1,570,785	1,449,120		(7,438)		(7,438)		1,441,681		(4,681)	(4,681)	50,506	07/15/2025
63633D-AF-1	NATIONAL HEALTH INVESTORS INC	09/25/2025	GOLDMAN SACHS & CO. LLC		2,519,575	2,791,000	2,684,802	2,716,350		8,226		8,226		2,724,576		(205,000)	(205,000)	96,522	02/01/2031
637417-AN-6	NNN REIT INC	09/26/2025	MIZUHO SECURITIES USA INC		3,225,320	3,500,000	3,540,215	3,526,164		(3,654)		(3,654)		3,522,509		(297,189)	(297,189)	83,611	04/15/2030
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN	09/26/2025	PERSHING DIV OF DLJ SEC LNDING		2,970,750	3,203,000	3,223,659	3,216,301		(1,885)		(1,885)		3,214,416		(243,666)	(243,666)	79,861	03/15/2030
638602-BP-6	NATIONWIDE BUILDING SOCIETY	07/21/2025	Maturity @ 100.00		1,452,000	1,452,000	1,565,343	1,470,075		(18,075)		(18,075)		1,452,000				56,628	07/21/2025
64079*-AB-8	NEPTUNE SNR SECURED NOTES	12/31/2025	Redemption @ 100.00		380,040	380,040	418,371	387,037		(1,978)		(1,978)		385,058		(5,019)	(5,019)	13,275	06/30/2027
651639-AM-8	NEWMONT CORPORATION	08/06/2025	Call @ 100.00		327,447	308,000	426,454	411,002		(3,352)		(3,352)		407,651		(99,651)	(99,651)	51,530	10/01/2039
651639-AP-1	NEWMONT CORPORATION	08/06/2025	Call @ 90.67		132,383	146,000	181,389	177,322		(878)		(878)		176,444		(44,062)	(44,062)	13,785	03/15/2042
65163L-AD-1	NEWMONT CORPORATION	08/06/2025	Call @ 99.05		155,512	157,000	195,371	193,805		(989)		(989)		192,817		(37,305)	(37,305)	10,676	11/15/2041
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS INC	09/25/2025	BANK OF AMERICA		112,273	115,000	123,605	120,085		(897)		(897)		119,188		(6,915)	(6,915)	3,969	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC	09/25/2025	BANK OF AMERICA		784,107	831,000	850,927	843,486		(1,906)		(1,906)		841,580		(57,474)	(57,474)	20,631	11/01/2029
65535H-AQ-2	NOMURA HOLDINGS INC	09/24/2025	SMBC NIKKO SECURITIES AMERICA, INC.		2,968,276	3,141,000	3,231,743	3,200,155		(8,127)		(8,127)		3,192,027		(223,751)	(223,751)	116,146	01/16/2030
65535H-AS-8	NOMURA HOLDINGS INC	09/24/2025	CITADEL SECURITIES LLC		17,610,250	19,137,000	19,009,548	19,051,214		10,632		10,632		19,061,846		(1,451,596)	(1,451,596)	610,944	07/16/2030
65535H-BA-6	NOMURA HOLDINGS INC	09/24/2025	Morgan Stanley		1,628,640	1,800,000	1,800,000	1,800,000						1,800,000		(171,360)	(171,360)	63,429	01/22/2032
677415-CF-6	OHIO POWER CO	09/25/2025	MILLENNIUM ADVISORS, LLC		508,272	460,000	619,390	581,331		(9,859)		(9,859)		571,472		(63,200)	(63,200)	33,818	02/15/2033
68327L-AC-0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	09/25/2025	Morgan Stanley		1,307,926	1,317,000	1,461,132	1,400,747		(15,499)		(15,499)		1,385,247		(77,321)	(77,321)	62,626	02/01/2029
698525-AA-0	PANOCHE ENERGY CENTER LLC	08/31/2025	Paydown		582,750	582,750	582,750	571,663		11,086		11,086		582,750				20,061	07/31/2029
703428-AG-3	PATTERSON COS INC	03/24/2025	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,497	03/24/2025
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE LTD	10/31/2025	GOLDMAN		1,658,248	1,750,000	1,715,998	1,716,516		224		224		1,716,740		(58,492)	(58,492)	89,297	05/19/2063
717265-AM-4	FREEPORT MINERALS CORP	09/24/2025	Market Axess		77,650	73,000	92,071	88,094		(1,028)		(1,028)		87,066		(9,415)	(9,415)	4,595	03/15/2034
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC	08/11/2025	Maturity @ 100.00		611,000	611,000	647,794	615,044		(4,044)		(4,044)		611,000				20,621	08/11/2025
72650T-AA-6	PLAINS END FINANCING LLC	10/15/2025	Paydown		691,620	691,620	701,848	694,776		(3,156)		(3,156)		691,620				26,091	04/15/2028
731020-AA-4	POLAR TANKERS INC	07/21/2025	Various		2,008,026	1,929,661	2,362,715	2,278,199		(23,855)		(23,855)		2,254,344		(246,318)	(246,318)	79,752	05/10/2037
73730E-AG-8	POSCO CO LTD	04/30/2025	Various		802,750	800,000	795,996	797,188		418		418		797,605		5,145	5,145	29,656	01/23/2027
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC	07/21/2025	MORGAN STANLEY & CO. LLC		648,751	667,000	734,907	707,531		(5,253)		(5,253)		702,278		(53,527)	(53,527)	16,933	05/15/2029
74340X-CB-5	PROLOGIS LP	07/21/2025	Susquehanna Financial Group, LLLP		603,638	700,000	659,572	668,357		2,272		2,272		670,629		(66,991)	(66,991)	16,056	01/15/2032
745310-AH-5	PUGET ENERGY INC	05/15/2025	Maturity @ 100.00		3,325,000	3,325,000	3,515,423	3,332,616		(7,616)		(7,616)		3,325,000				60,681	05/15/2025
74762E-AF-9	QUANTA SERVICES INC	09/25/2025	CITIGROUP GLOBAL MARKETS, INC		141,658	152,000	154,248	153,518		(189)		(189)		153,329		(11,671)	(11,671)	4,347	10/01/2030
756109-BE-3	REALTY INCOME CORP	11/01/2025	Maturity @ 100.00		2,141,000	2,141,000	2,369,894	2,183,451		(42,451)		(42,451)		2,141,000				99,021	11/01/2025
756109-CB-8	REALTY INCOME CORP	09/24/2025	BANK OF AMERICA		2,974,873	2,987,000	3,277,695	3,164,388		(29,019)		(29,019)		3,135,369		(160,496)	(160,496)	142,712	07/15/2029
75884R-AU-7	REGENCY CENTERS LP	11/01/2025	Maturity @ 100.00		1,907,000	1,907,000	2,040,414	1,929,254		(22,254)		(22,254)		1,907,000				74,373	11/01/2025
759470-BD-8	RELIANCE INDUSTRIES LTD	06/04/2025	HSBC SINGAPORE		402,000	600,000	586,212	587,002		120		120		587,122		(185,122)	(185,122)	19,454	01/12/2052
760759-AQ-3	REPUBLIC SERVICES INC	03/15/2025	Maturity @ 100.00		1,295,000	1,295,000	1,357,315	1,295,000						1,295,000				20,720	03/15/2025
77509N-AF-0	ROGERS COMMUNICATIONS INC	09/25/2025	MILLENNIUM ADVISORS, LLC		142,304	121,000	180,579	165,189		(3,981)		(3,981)		161,208		(18,903)	(18,903)	9,679	05/01/2032
775109-BE-0	ROGERS COMMUNICATIONS INC	12/15/2025	Maturity @ 100.00		2,307,000	2,307,000	2,448,881	2,334,680		(27,680)		(27,680)		2,307,000				85,936	12/15/2025
775109-BN-0	ROGERS COMMUNICATIONS INC	07/23/2025	CORPORATE ACTION		149,070	183,000	210,950	208,956		(395)		(395)		208,561		(59,491)	(59,491)	5,976	05/01/2049
780097-BQ-3	NATWEST GROUP PLC	01/01/2025	NATWEST GROUP PLC		7,012,173	6,700,000	7,416,869	7,012,173						7,012,173					12/29/2049
78413H-AB-5	SES SA	07/21/2025	JP MORGAN SECURITIES LLC		78,992	109,000	123,344	122,033		(263)		(263)		121,770		(42,777)	(42,777)	4,622	04/04/2043
785592-AM-8	SABINE PASS LIQUEFACTION LLC	03/03/2025	Call @ 100.00		293,000	293,000	324,550	293,000						293,000				8,241	03/01/2025
785592-AV-8	SABINE PASS LIQUEFACTION LLC	12/02/2025	Call @ 100.00		2,552,424	2,542,000	2,910,310	2,636,697		(62,964)		(62,964)		2,573,733		(31,733)	(31,733)	106,687	06/30/2026
78572X-AG-6	SABRA HEALTH CARE LP	09/25/2025	BNP PARIBAS SECURITIES CORP		222,461	230,000	240,373	236,544		(993)		(993)		235,550		(13,090)	(13,090)	8,497	10/15/2029
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	09/24/2025	BARCLAYS CAPITAL INC		821,331	886,000	890,776	889,398		(373)		(373)		889,024		(67,694)	(67,694)	27,950	04/16/2031
80007R-AN-5	SANDS CHINA LTD	06/04/2025	Various		1,899,600	2,000,000	1,844,647	1,919,976		9,131		9,131		1,929,107		(29,507)	(29,507)	26,386	03/08/2027
80282K-AE-6	SANTANDER HOLDINGS USA INC	07/17/2025	Maturity @ 100.00		1,076,000	1,076,000	1,163,629	1,084,093		(8,093)		(8,093)		1,076,000				48,420	07/17/2025
806213-AB-0	SCENTRE GROUP TRUST 1	02/12/2025	Maturity @ 100.00		5,084,000	5,084,000	5,350,046	5,084,000						5,084,000				88,970	02/12/2025
806213-AD-6	SCENTRE GROUP TRUST 1	10/28/2025	Maturity @ 100.00		1,641,000	1,641,000	1,724,576	1,654,700		(13,700)		(13,700)		1,641,000				53,333	10/28/2025
808513-AL-9	CHARLES SCHWAB CORP	03/10/2025	Maturity @ 100.00		264,000	264,000	277,348	264,000						264,000				3,960	03/10/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	12/08/2025	Adjustment															(1,199)	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	12/08/2025	Adjustment															(197)	03/25/2040
83416W-AB-9	SOLAR STAR FUNDING LLC	12/30/2025	Paydown		526,338	526,338	556,987	550,472		(24,134)		(24,134)		526,338				17,751	06/30/2035
84519#-AD-6	SOUTHWEST POWER POOL INC	12/30/2025	Redemption @ 100.00		124,996	124,996	132,616	128,980		(121)		(121)		128,859		(3,863)	(3,863)	3,788	12/30/2042
84756N-AF-6	SPECTRA ENERGY PARTNERS LP	03/15/2025	Maturity @ 100.00		3,912,000	3,912,000	4,128,881	3,912,000						3,912,000				68,460	03/15/2025
84929#-AA-6	SPOWER FINANCE I LLC	12/31/2025	Various		1,079,582	1,079,582	1,079,582	1,079,582						1,079,582				60,932	12/31/2036
853254-BS-8	STANDARD CHARTERED PLC	07/22/2025	MERRILL LYNCH INTERNATIONAL		21,326,280	21,500,000	24,283,390	23,345,081		(182,710)		(182,710)		23,162,371		(1,836,091)	(1,836,091)	809,862	04/01/2031
853254-CC-2	STANDARD CHARTERED PLC	07/22/2025	SOCIETE GENERALE PARIS SICOVAM		16,678,720	18,949,000	18,572,862	18,669,318		18,806		18,806		18,688,125		(2,009,404)	(2,009,404)	287,557	06/29/2032
857477-BT-9	STATE STREET CORP	07/21/2025	MORGAN STANLEY & CO. LLC		5,453,954	6,200,000	6,200,000	6,200,000						6,200,000		(746,046)	(746,046)	155,850	02/07/2033
862121-AC-4	STORE CAPITAL LLC	09/25/2025	HSBC SECURITIES (USA), INC.		2,509,510	2,773,000	2,743,800	2,752,942		2,326		2,326		2,755,268		(245,759)	(245,759)	65,243	11/18/2030
866677-AE-7	SUN COMMUNITIES OPERATING LP	09/25/2025	JANE STREET EXECUTION SERVICES LLC		2,513,259	2,782,000	2,752,817	2,761,213		2,157		2,157		2,763,370		(250,111)	(250,111)	89,928	07/15/2031
87165B-AG-8	SYNCHRONY FINANCIAL	07/23/2025	Maturity @ 100.00		1,858,000	1,858,000	2,006,603	1,872,334		(14,334)		(14,334)		1,858,000				83,610	07/23/2025
87165B-AP-8	SYNCHRONY FINANCIAL	09/24/2025	JANE STREET EXECUTION SERVICES LLC		818,669	807,000	925,960	877,467		(12,375)		(12,375)		865,092		(46,423)	(46,423)	42,253	03/19/2029
879385-AD-4	TELEFONICA EUROPE BV	09/24/2025	GOLDMAN SACHS & CO. LLC		8,125,300	7,016,000	9,893,262	8,979,618		(233,433)		(233,433)		8,746,185		(620,886)	(620,886)	594,898	09/15/2030
884903-AY-1	THOMSON REUTERS CORP	03/20/2025	CORPORATE ACTION		278,474	270,000	347,096	332,648		(1,077)		(1,077)		331,571		(53,098)	(53,098)	7,425	08/15/2035
884903-BH-7	THOMSON REUTERS CORP	03/20/2025	CORPORATE ACTION		106,929	102,000	141,311	136,264		(377)		(377)		135,886		(28,957)	(28,957)		04/15/2040
884903-BP-9	THOMSON REUTERS CORP	03/20/2025	Adjustment		316,961	314,000	428,261	416,597		(883)		(883)		415,714		(98,754)	(98,754)		11/23/2043
887315-BM-0	HISTORIC TW INC	06/24/2025	Call @ 100.00		1,242,000	1,242,000	1,545,756	1,400,540		(25,089)		(25,089)		1,375,451		(133,451)	(133,451)	82,722	01/15/2028
887317-AL-9	WARNER MEDIA LLC	06/24/2025	Call @ 100.00		554,000	554,000	701,979	685,975		(131,975)		(131,975)		554,000				26,065	03/29/2041
887317-AS-4	WARNER MEDIA LLC	06/24/2025	Call @ 100.00		138,000	138,000	162,213	160,039		(22,039)		(22,039)		138,000				3,999	12/15/2043
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC	07/21/2025	SUMRIDGE PARTNERS LLC		177,861	153,000	222,970	207,379		(3,075)		(3,075)		204,304		(26,443)	(26,443)	13,063	07/15/2033
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY LTD	11/05/2025	Call @ 100.00		1,936,000	1,936,000	2,102,844	1,973,380		(37,380)		(37,380)		1,936,000				100,490	02/02/2026
898339-AB-2	FIDEICOMISO IRREVOCABLE NO F/1401	10/28/2025	Various		895,020	1,000,000	699,800	703,292		2,162		2,162		705,454		189,566	189,566	74,266	01/15/2050
89834J-AA-1	FIDEICOMISO IRREVOCABLE NO F/1401	12/04/2025	Direct		1,808,371	1,778,000	1,812,671	1,810,908		(2,537)		(2,537)		1,808,371				200,098	02/13/2034
898377-AA-4	TRUSTEES OF THE SMITH COLLEGE	02/10/2025	Call @ 100.00		445,000	445,000	563,588	552,677		(423)		(423)		552,254		(107,254)	(107,254)	11,672	07/01/2045
902613-AX-6	UBS GROUP AG	03/26/2025	Maturity @ 100.00		5,620,000	5,620,000	5,810,856	5,645,020		(25,020)		(25,020)		5,620,000				105,375	03/26/2025
902613-BE-7	UBS GROUP AG	01/01/2025	UBS GROUP AG		2,817,000	2,817,000	2,817,000	2,817,000						2,817,000					12/29/2049
90265E-AP-5	UDR INC	09/24/2025	BBVA SECURITIES INC		10,340,737	10,298,000	11,582,367	11,042,527		(137,857)		(137,857)		10,904,670		(563,934)	(563,934)	527,372	01/26/2029
90351D-AB-3	UBS GROUP AG	09/24/2025	Maturity @ 100.00		5,788,000	5,788,000	6,246,410	5,879,636		(91,636)		(91,636)		5,788,000				238,755	09/24/2025
907818-CU-0	UNION PACIFIC CORP	07/21/2025	MARKETAXESS CORPORATION		157,125	146,000	195,253	184,854		(2,023)		(2,023)		182,831		(25,706)	(25,706)	6,616	05/01/2034
91324P-CP-5	UNITEDHEALTH GROUP INC	07/15/2025	Maturity @ 100.00		2,590,000	2,590,000	2,804,504	2,623,226		(33,226)		(33,226)		2,590,000				97,125	07/15/2025
91803*-AP-3	CORIX REGULATED UTILITIES US INC	07/21/2025	Direct		750,000	750,000	750,000	750,000						750,000				49,350	07/21/2036
91911T-AH-6	VALE OVERSEAS LTD	03/12/2025	Adjustment		2,606,386	2,366,000	2,601,326	2,578,720		(2,546)		(2,546)		2,576,174		30,212	30,212	50,154	11/21/2036
92277G-AE-7	VENTAS REALTY LP	02/01/2025	Maturity @ 100.00		2,444,000	2,444,000	2,575,487	2,444,000						2,444,000				42,770	02/01/2025
92277G-AN-7	VENTAS REALTY LP	09/25/2025	BBVA SECURITIES INC		1,736,189	1,733,000	1,962,155	1,865,155		(24,815)		(24,815)		1,840,339		(104,151)	(104,151)	91,291	01/15/2029
92277G-AU-1	VENTAS REALTY LP	09/25/2025	Susquehanna Financial Group, LLLP		217,449	230,000	236,912	234,413		(644)		(644)		233,769		(16,320)	(16,320)	8,261	01/15/2030
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	09/24/2025	TD SECURITIES (USA) LLC		10,376,677	10,298,000	11,839,302	11,195,689		(163,710)		(163,710)		11,031,979		(655,302)	(655,302)	423,934	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	09/26/2025	BARCLAYS CAPITAL INC		4,418,860	4,611,000	5,028,480	4,888,696		(36,224)		(36,224)		4,852,472		(433,612)	(433,612)	151,779	05/13/2030
929043-AJ-6	VORNADO REALTY LP	01/15/2025	Maturity @ 100.00		1,874,000	1,874,000	1,964,683	1,874,000						1,874,000				32,795	01/15/2025
92928W-AH-8	WMC FINANCE (USA) LTD	07/21/2025	MARKETAXESS CORPORATION		206,887	197,000	261,880	246,711		(2,946)		(2,946)		243,765		(36,878)	(36,878)	8,448	05/15/2033
92936U-AC-3	WP CAREY INC	02/01/2025	Maturity @ 100.00		3,911,000	3,911,000	4,158,840	3,911,000						3,911,000				78,220	02/01/2025
92936U-AG-4	WP CAREY INC	09/25/2025	JP Morgan Securities LLC		1,552,421	1,733,000	1,698,964	1,709,354		2,666		2,666		1,712,020		(159,598)	(159,598)	47,946	02/01/2031
94974B-GP-9	WELLS FARGO & CO	09/29/2025	Maturity @ 100.00		4,367,000	4,367,000	4,650,811	4,424,457		(57,457)		(57,457)		4,367,000				155,029	09/29/2025
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)	12/01/2025	Redemption @ 100.00		1,242,052	1,242,051	1,272,382	1,243,702		(1,309)		(1,309)		1,242,393		(342)	(342)	53,727	08/01/2027
97651#-AF-1	WINWHOLESALE INC	06/18/2025	Direct		700,000	700,000	700,000	700,000						700,000				14,070	06/18/2027

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
97651#-AG-9	WINWHOLESALE INC	08/20/2025	Direct		700,000	700,000	700,000	700,000						700,000				28,140	08/20/2027
980236-AM-5	WOODSIDE FINANCE LTD	03/05/2025	Maturity @ 100.00		1,613,000	1,613,000	1,686,375	1,613,000						1,613,000				29,437	03/05/2025
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC	03/31/2025	Maturity @ 100.00		3,814,000	3,814,000	4,015,875	3,814,000						3,814,000				67,699	04/01/2025
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC	09/24/2025	Susquehanna Financial Group, LLLP		4,496,900	5,000,000	4,879,000	4,911,893		8,553		8,553		4,920,446		(423,546)	(423,546)	108,694	11/24/2031
BN8421-69-3	HYUNDAI CAPITAL SERVICES INC	02/04/2025	GOLDMAN SACHS INTL		2,120,822	2,200,000	2,029,067	2,100,221		8,286		8,286		2,108,507		12,315	12,315	13,521	02/08/2026
789123-PR-1	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED	01/01/2025	PRIDE - EVEERETT CASH MUTUAL 8.05 FIXED		1,318,437	1,300,000	1,319,500	1,318,437						1,318,437					05/26/2043
345678-GA-8	GROUP ARK INSURANCE LIMITED	01/01/2025	GROUP ARK INSURANCE LIMITED		2,965,139	3,100,000	2,960,500	2,965,139						2,965,139					09/30/2041
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD	05/30/2025	Direct		909,091	909,091	909,091	909,091						909,091				16,091	05/30/2033
G1418#-AQ-6	CARIBBEAN UTILITIES COMPANY LTD	11/25/2025	Direct		142,857	142,857	142,857	142,857						142,857				5,214	11/25/2029
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY LTD	11/25/2025	Adjustment		428,571	428,571	428,571	428,571						428,571				16,714	11/25/2031
G2519Y-AA-6	CREDICORP LTD	02/03/2025	SMBC NIKKO SECURITIES AMERICA, INC.		1,884,420	1,900,000	1,810,700	1,872,228		5,654		5,654		1,877,882		6,538	6,538	6,822	06/17/2025
G5814#-AA-2	MARI JONE LTD SERIES A	12/31/2025	Redemption @ 100.00		154,535	154,535	154,535	154,535						154,535				4,900	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SERIES B	12/31/2025	Redemption @ 100.00		154,535	154,535	154,535	154,535						154,535				5,457	06/30/2031
L0269F-AR-0	AROUNDTOWN SA	09/29/2025	Deutsche Bank Securities, Inc.		4,036,120	4,000,000	4,280,060	4,173,813		(30,336)		(30,336)		4,143,477		(107,357)	(107,357)	220,375	03/21/2029
L8038*-AA-4	SBM BALEIA AZUL SARL	06/17/2025	Redemption @ 100.00		2,056,320	2,056,320	2,037,715	2,056,320						2,056,320		1	1	54,123	09/15/2027
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA	08/20/2025	HSBC SECURITIES (USA), INC.		607,200	800,000	534,000	537,399		1,861		1,861		539,260		67,940	67,940	42,139	08/11/2061
P12651-AB-4	BANCO GENERAL SA	02/12/2025	SMBC NIKKO SECURITIES AMERICA, INC.		291,450	300,000	321,378	309,776		(471)		(471)		309,305		(17,855)	(17,855)	6,394	08/07/2027
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	12/22/2025	Redemption @ 100.00		99,976	99,976	99,976	99,976						99,976				2,990	12/20/2044
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV	08/28/2025	BARCLAYS BANK PLC		1,840,200	2,000,000	1,783,000	1,785,805		2,365		2,365		1,788,170		52,030	52,030	108,919	09/12/2049
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SAPI DE	10/16/2025	Various		2,168,701	2,900,000	1,993,460	2,006,813		8,492		8,492		2,015,304		153,397	153,397	162,608	01/15/2051
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV	10/16/2025	MARKETAXESS CORPORATION		504,072	600,000	548,100	549,032		1,026		1,026		550,059		(45,987)	(45,987)	38,188	09/17/2044
P7077#-AK-0	NASSAU AIRPORT DEVELOPMENT CO	12/31/2025	Redemption @ 100.00		300,000	300,000	300,000	300,000						300,000				10,952	06/30/2035
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	03/19/2025	HSBC SECURITIES (USA), INC.		1,009,500	1,500,000	900,000	909,207		1,747		1,747		910,954		98,546	98,546	27,708	09/10/2051
P8803L-AA-6	SURA ASSET MANAGEMENT SA	05/22/2025	CORPORATE ACTION		1,189,000	1,189,000	1,277,842	1,228,904		(6,603)		(6,603)		1,222,301		(33,301)	(33,301)	31,934	04/11/2027
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E	06/04/2025	HSBC SECURITIES (USA), INC.		2,020,400	2,000,000	1,867,000	1,893,924		10,438		10,438		1,904,361		116,039	116,039	65,983	11/01/2028
P9406G-AB-4	FIDEICOMISO FIBRA UNO	08/12/2025	STATE STREET BANK AND TRUST		306,680	328,000	400,570	394,652		(1,340)		(1,340)		393,313		(86,633)	(86,633)	23,619	01/30/2044
P9798*-AB-6	VIRUTEX ILKO SA	03/07/2025	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,500	03/07/2025
U4327B-AA-8	HIKMA FINANCE USA LLC	04/30/2025	JPMORGAN SECURITIES INC, NEW YORK		1,494,000	1,500,000	1,450,125	1,479,531		13,091		13,091		1,492,621		1,379	1,379	39,677	07/09/2025
U9841M-AA-0	WIPRO IT SERVICES LLC	04/30/2025	GOLDMAN SACHS INTL		2,414,375	2,500,000	2,299,120	2,365,185		29,320		29,320		2,394,505		19,870	19,870	13,333	06/23/2026
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	02/01/2025	SKANDINAVISKA ENSKILDA BANKEN AB		9,026,968	9,000,000	9,043,650	9,026,968						9,026,968				(1,555)	12/29/2049
Y07775-AG-7	BDO UNIBANK INC	04/30/2025	SUMITOMO		3,927,200	4,000,000	3,790,000	3,878,446		38,409		38,409		3,916,856		10,344	10,344	68,000	01/13/2026
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD	08/21/2025	HSBC SINGAPORE		1,975,060	2,000,000	1,846,680	1,895,456		27,921		27,921		1,923,378		51,682	51,682	65,625	04/06/2027
Y72570-AS-6	RELIANCE INDUSTRIES LTD	07/29/2025	Australia & NZ Bank		1,779,240	2,000,000	1,692,280	1,719,251		19,431		19,431		1,738,682		40,558	40,558	60,375	01/12/2032
Y72827-AE-1	RHB BANK BHD	04/30/2025	JPMORGAN SECURITIES INC, NEW YORK		3,194,334	3,300,000	2,991,978	3,119,267		38,850		38,850		3,158,117		36,217	36,217	18,542	06/29/2026
Y8085F-BD-1	SK HYNIX INC	07/29/2025	Australia & NZ Bank		2,656,440	3,000,000	2,465,980	2,521,225		39,294		39,294		2,560,519		95,921	95,921	73,427	01/19/2031
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					824,055,547	845,390,171	904,409,783	875,010,956		(17,452,605)		(17,452,605)		858,034,761		(34,025,321)	(34,025,321)	28,931,531	XXX
00237@-AA-1	ASL HOLDINGS LOAN TRUST 2023-1 - ABS	07/29/2025	Direct		6,065,693	6,065,693	6,065,693	6,065,693						6,065,693				281,176	10/31/2028
04522U-AB-0	ASL AIRCRAFT A-2 2.0 TERM LOAN	12/31/2025	Direct		185,790	185,790	185,790	185,790						185,790				2,965	01/29/2032
12665*-AA-9	CVS CAREMARK CTL 9-2009	12/10/2025	Various		91,008	91,008	91,008	91,008						91,008				3,926	10/10/2031
126650-BY-5	CVSPAS 2011 CTF - CMBS	12/10/2025	Paydown		86,915	86,915	102,993	99,237		(12,322)		(12,322)		86,915				2,815	01/10/2034
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	12/10/2025	Paydown		261,696	261,696	261,696	261,697		(1)		(1)		261,696				11,991	07/10/2031
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G	10/31/2025	Direct		1,361,781	1,361,781	1,361,781	1,361,781						1,361,781				43,149	04/30/2032
90931C-AA-6	UAL AA - ABS	08/25/2025	Paydown		599,254	599,254	605,053	603,638		(4,385)		(4,385)		599,254				18,652	02/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-	10/15/2025	Paydown		459,500	459,500	473,859	470,241		(10,741)		(10,741)		459,500				16,872	04/15/2029
91823A-AW-1	VBTEL 2022-1 C22 - ABS	09/24/2025	BARCLAYS CAPITAL INC		2,668,906	2,900,000	2,900,000	2,900,000						2,900,000		(231,094)	(231,094)	83,591	02/15/2057
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I	12/15/2025	Direct		181,558	181,558	181,558	181,558						181,558				3,800	05/15/2035
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011	12/26/2025	Direct		234,159	234,159	234,159	234,159						234,159				7,610	12/25/2036
G70464-AC-9	PERU ENHANCED PASS-THROUGH FINANCE LTD -	06/02/2025	Maturity @ 100.00		115,688	115,688	101,059	114,379		1,309		1,309		115,688					06/02/2025
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					12,311,946	12,543,040	12,564,648	12,569,181		(26,141)		(26,141)		12,543,040		(231,094)	(231,094)	476,547	XXX
123456-GU-3	Gauge Capital II T/L 1L 8/24 - ABS	07/25/2025	Direct		11,190,217	11,225,264	11,030,841	11,049,533		147,102		147,102		11,196,636		(6,419)	(6,419)	779,508	02/09/2027
123456-GC-3	GAUGE CAPITAL III NB LLC - ABS	08/20/2025	Direct		3,863,178	3,912,170	3,844,812	3,443,951		3,505		3,505		3,865,066		(1,887)	(1,887)	113,845	09/17/2029
456789-RF-5	Orion Fund II DD T/L 1L 10/24 - ABS	10/28/2025	Direct		5,755,356	5,765,254	5,753,611	5,198,474		1,638		1,638		5,765,254		(9,898)	(9,898)	140,730	12/31/2027
09607*-AA-6	BLUE TORCH CREDIT OPPORTUNITIES FUND III	07/21/2025	Direct		8,050,000	8,050,000	8,050,000	8,050,000						8,050,000				374,715	07/21/2027
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE	12/16/2025	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				295,500	12/16/2025
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN	12/04/2025	Various		17,632,458	17,632,458	17,632,458	15,191,088						17,632,458				645,354	09/19/2030
69436#-AA-3	PESOF IV TERM LOAN	10/07/2025	Redemption @ 100.00		1,373,338	1,373,338	1,366,776	1,371,682		650		650		1,372,332		1,006	1,006	41,983	06/23/2026
69443#-AA-4	BLACKROCK SLS NAV FACILITY SOFR	05/13/2025	Redemption @ 100.00		1,967,309	1,967,309	1,949,603	1,958,946		759		759		1,959,705		7,604	7,604	10,271	01/26/2027
71641*-AA-4	PROJECT RINGS (ONSHORE) TSFR3M	12/26/2025	Direct		90,523	90,523	90,387	90,502		21		21		90,523				4,451	12/19/2028
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU	12/15/2025	Maturity @ 100.00		17,665	17,665	17,665	17,665						17,665					12/15/2025
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	12/02/2025	Direct		13,324,605	13,324,605	13,313,625			1,034		1,034		13,315,484		9,121	9,121	67,515	03/10/2028
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	09/04/2025	Various		31,514,458	31,514,458	31,514,458	31,514,458						31,514,458				1,141,791	03/10/2026
92581*-AA-2	VICOF II TRUST - ABS	11/20/2025	Paydown		3,114,870	3,114,870	3,107,083	3,110,139		4,731		4,731		3,114,870				41,697	02/10/2030
95615#-AB-9	WEST STREET CAPITAL PARTNERS VIII OFFSHO	12/04/2025	Maturity @ 100.00		19,180,000	19,180,000	19,112,870	19,149,883		30,026		30,026		19,179,908		92	92	1,401,803	12/05/2025
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN Due 3/23	12/05/2025	Redemption @ 100.00		23,499,177	23,499,177	23,475,678	23,491,779		3,297		3,297		23,495,076		4,102	4,102	971,899	03/23/2026
BHM2XM-A5-7	STRATEGIC PARTNERS VIII NAV LOAN	10/08/2025	Redemption @ 100.00		2,721,192	2,721,192	2,718,950			83		83		2,719,033		2,159	2,159	14,988	03/10/2028
G52358-AA-5	PROJECT RINGS (OFFSHORE)	12/26/2025	Direct		67,710	67,710	67,608	67,694		16		16		67,710				3,330	12/19/2028
G8868K-AB-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO	06/25/2025	Redemption @ 100.00		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				51,669	07/11/2026
G8868K-AD-4	NAV FACILITY OCULUS 2	11/26/2025	Direct		200,000	200,000	200,000	200,000						200,000				95	03/14/2028
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					150,812,057	150,905,994	150,496,425	131,155,794		192,862		192,862		150,806,177		5,880	5,880	6,101,142	XXX
BHM204-2B-1	HSC-III LLC CLASS A	03/14/2025	Maturity @ 100.00		51,666,667	51,666,667	51,666,667							51,666,667				1,690,486	03/14/2025
BHM204-2E-5	HSC-III LLC CLASS B	03/14/2025	Maturity @ 100.00		10,333,333	10,333,333	10,333,333							10,333,333				463,889	03/14/2025
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					62,000,000	62,000,000	62,000,000							62,000,000				2,154,375	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,162,390,425	1,187,758,442	1,259,300,362	1,142,271,535		(17,933,896)		(17,933,896)		1,208,866,342		(47,073,296)	(47,073,296)	42,264,411	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX
0509999997. Total - issuer credit obligations - Part 4					1,162,390,425	1,187,758,442	1,259,300,362	1,142,271,535		(17,933,896)		(17,933,896)		1,208,866,342		(47,073,296)	(47,073,296)	42,264,411	XXX
0509999998. Total - issuer credit obligations - Part 5					37,596,820	38,445,681	37,466,658			99,666		99,666		37,566,324		30,495	30,495	396,808	XXX
0509999999. Total - issuer credit obligations					1,199,987,245	1,226,204,123	1,296,767,020	1,142,271,535		(17,834,229)		(17,834,229)		1,246,432,667		(47,042,801)	(47,042,801)	42,661,219	XXX
36179U-CA-8	G2 MA5465 - RMBS	12/01/2025	Paydown		9,585	9,585	9,567	9,547		38		38		9,585				(239)	09/20/2048
36200Q-JD-7	GN 569160 - RMBS	12/01/2025	Paydown		114	114	118	124		(11)		(11)		114				4	03/15/2032
36200Q-WP-5	GN 569554 - RMBS	12/01/2025	Paydown		123	123	128	133		(11)		(11)		123				5	01/15/2032
36200W-TB-7	GN 574846 - RMBS	12/01/2025	Paydown		61	61	62	63		(2)		(2)		61				2	11/15/2031
36201C-PY-4	GN 579239 - RMBS	12/01/2025	Paydown		2,498	2,498	2,535	2,538		(41)		(41)		2,498				89	01/15/2032
36201F-PK-7	GN 581926 - RMBS	12/01/2025	Paydown		16,576	16,576	17,037	17,327		(752)		(752)		16,576				719	05/15/2032
36201F-Q6-7	GN 581977 - RMBS	12/01/2025	Paydown		1,540	1,540	1,583	1,596		(57)		(57)		1,540				61	05/15/2032
36201J-EW-5	GN 584349 - RMBS	12/15/2025	Paydown		39,473	39,473	40,608	41,009		(1,535)		(1,535)		39,473				2,619	04/15/2032
36201U-AH-7	GN 593208 - RMBS	12/01/2025	Paydown		3,006	3,006	3,134	3,255		(249)		(249)		3,006				115	08/15/2032
36202E-3E-7	G2 004397 - RMBS	12/01/2025	Paydown		4,804	4,804	4,902	4,912		(108)		(108)		4,804				106	03/20/2039
36202F-CN-4	G2 004577 - RMBS	12/01/2025	Paydown		2,031	2,031	2,054	2,056		(24)		(24)		2,031				89	11/20/2039
36202F-DB-9	G2 004598 - RMBS	12/01/2025	Paydown		2,164	2,164	2,220	2,220		(56)		(56)		2,164				53	12/20/2039
36202F-EH-5	G2 004636 - RMBS	12/01/2025	Paydown		4,651	4,651	4,687	4,691		(40)		(40)		4,651				198	02/20/2040
36202F-GW-0	G2 004713 - RMBS	12/01/2025	Paydown		2,634	2,717	3,019	3,166		(449)		(449)		2,717		(83)	(83)	119	06/20/2040
36202F-HY-5	G2 004747 - RMBS	12/01/2025	Paydown		33,106	33,106	35,376	35,950		(2,844)		(2,844)		33,106				892	07/20/2040
36202F-LP-9	G2 004834 - RMBS	12/01/2025	Paydown		11,312	11,312	11,845	12,014		(702)		(702)		11,312				270	10/20/2040
36209A-6R-6	GN 466280 - RMBS	12/01/2025	Paydown		62	62	63	64		(1)		(1)		62				3	07/15/2030
36209E-VR-0	GN 469624 - RMBS	12/01/2025	Paydown		154	154	160	163		(9)		(9)		154				6	10/15/2028
36209S-TU-5	GN 480363 - RMBS	04/15/2025	Paydown		359	359	374	369		(10)		(10)		359				8	06/15/2028
3620A1-X7-8	GN 716302 - RMBS	12/01/2025	Paydown		495	495	511	518		(23)		(23)		495				20	06/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
3620A8-LU-5	GN 722239 - RMBS	12/01/2025	Paydown		1,575	1,575	1,624	1,640		(64)		(64)		1,575				42	08/15/2039
3620A9-SH-5	GN 723320 - RMBS	12/01/2025	Paydown		2,276	2,276	2,347	2,350		(74)		(74)		2,276				65	09/15/2039
3620AC-3Z-5	GN 726316 - RMBS	12/01/2025	Paydown		4,815	4,815	4,962	4,987		(173)		(173)		4,815				108	09/15/2039
3620AC-4G-6	GN 726323 - RMBS	12/01/2025	Paydown		264	264	272	275		(10)		(10)		264				7	09/15/2039
3620AR-JT-9	G2 737474 - RMBS	12/01/2025	Paydown		21,961	21,961	22,797	22,701		(740)		(740)		21,961				554	10/20/2040
36212J-WR-3	GN 535356 - RMBS	07/15/2025	Paydown		790	790	799	800		(9)		(9)		790				35	08/15/2030
36213D-3C-0	GN 551695 - RMBS	12/01/2025	Paydown		4,046	4,046	4,148	4,110		(64)		(64)		4,046				89	02/15/2032
36213E-YA-8	GN 552505 - RMBS	12/01/2025	Paydown		132	132	135	137		(4)		(4)		132				5	04/15/2032
36213T-6Y-4	GN 564387 - RMBS	12/01/2025	Paydown		2,752	2,752	2,805	2,830		(77)		(77)		2,752				100	10/15/2031
36213V-R2-6	GN 565805 - RMBS	12/01/2025	Paydown		1,148	1,148	1,206	1,182		(34)		(34)		1,148				44	11/15/2031
36213X-T5-3	GN 567672 - RMBS	12/01/2025	Paydown		115	115	123	119		(4)		(4)		115				4	05/15/2032
36225B-G7-7	GN 781122 - RMBS	12/01/2025	Paydown		527	527	546	548		(21)		(21)		527				21	12/15/2029
36225B-LL-0	GN 781231 - RMBS	12/01/2025	Paydown		1,802	1,802	1,864	1,880		(78)		(78)		1,802				66	12/15/2030
36225B-NC-8	GN 781287 - RMBS	12/01/2025	Paydown		114	114	116	118		(4)		(4)		114				4	05/15/2031
36225B-PM-4	GN 781328 - RMBS	12/01/2025	Paydown		997	997	1,027	1,045		(47)		(47)		997				36	09/15/2031
36225B-TE-8	GN 781449 - RMBS	12/01/2025	Paydown		8,531	8,531	8,895	9,294		(763)		(763)		8,531				303	05/15/2032
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS	12/01/2025	Paydown		30,128	30,128	30,993	30,917		(789)		(789)		30,128				484	10/16/2043
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS	12/01/2025	Paydown		82,036	82,035	84,653	84,492		(2,457)		(2,457)		82,035				1,314	09/20/2045
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS	12/01/2025	Paydown		60,709	60,709	62,694	62,592		(1,883)		(1,883)		60,709				1,137	01/20/2046
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS	12/01/2025	Paydown		108,642	108,642	111,951	111,798		(3,156)		(3,156)		108,642				1,879	07/20/2046
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					468,108	468,191	483,943	485,527		(17,336)		(17,336)		468,191		(83)	(83)	11,439	XXX
31283H-QX-6	FH G01370 - RMBS	12/01/2025	Paydown		1,096	1,096	1,133	1,127		(30)		(30)		1,096				33	03/01/2032
31283H-X8-3	FH G01603 - RMBS	12/01/2025	Paydown		1,291	1,291	1,343	1,345		(54)		(54)		1,291				43	08/01/2033
31292G-TN-6	FH C00557 - RMBS	12/01/2025	Paydown		509	509	517	512		(3)		(3)		509				16	10/01/2027
31292G-Y5-9	FH C00732 - RMBS	12/01/2025	Paydown		3	3	4	4						3					03/01/2029
31292H-4H-4	FH C01724 - RMBS	12/01/2025	Paydown		10,028	10,681	10,568	10,583		98		98		10,681		(653)	(653)	(527)	12/01/2033
31296P-TL-6	FH A15055 - RMBS	12/01/2025	Paydown		1,252	1,252	1,260	1,258		(5)		(5)		1,252				26	10/01/2033
31298F-JL-7	FH C46567 - RMBS	12/01/2025	Paydown		364	364	362	362		2		2		364				14	01/01/2031
3131XH-M5-2	FH ZL2180 - RMBS	12/01/2025	Paydown		10,605	10,605	10,940	11,010		(404)		(404)		10,605				253	10/01/2041
3132VQ-N5-1	FH Q64011 - RMBS	12/01/2025	Paydown		5,567	5,567	5,593	5,612		(44)		(44)		5,567				91	06/01/2049
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	12/01/2025	Paydown		6,681	6,681	6,755	6,712		(32)		(32)		6,681				288	03/25/2031
31362J-UN-3	FN 062689 - RMBS	12/01/2025	Paydown		496	496	484	492		5		5		496				12	06/01/2028
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	12/02/2025	Paydown		51,876	52,963	55,915	55,263		(409)		(409)		54,854		(2,978)	(2,978)	1,089	08/25/2045
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS	12/01/2025	Paydown		363,837	363,837	361,889	361,992		1,844		1,844		363,837				3,746	08/25/2046
31371H-VJ-4	FN 252717 - RMBS	12/01/2025	Paydown		5	5	5	5						5					09/01/2029
31371L-CD-9	FN 254868 - RMBS	12/01/2025	Paydown		489	489	505	504		(14)		(14)		489				13	09/01/2033
31371L-DH-9	FN 254904 - RMBS	12/01/2025	Paydown		7,443	7,443	7,487	7,474		(32)		(32)		7,443				244	10/01/2033
31383J-WE-6	FN 504745 - RMBS	12/01/2025	Paydown		63	63	63	63						63				2	07/01/2029
31383M-QB-2	FN 507250 - RMBS	12/26/2025	Paydown		555	555	561	556		(2)		(2)		555				22	12/01/2028
31386M-ZB-9	FN 567838 - RMBS	12/01/2025	Paydown		2,655	2,655	2,702	2,694		(39)		(39)		2,655				90	10/01/2030
3138Y5-WF-9	FN AX4245 - RMBS	12/01/2025	Paydown		5,182	5,182	5,550	5,753		(571)		(571)		5,182				129	12/01/2044
31390B-WE-4	FN 641545 - RMBS	12/01/2025	Paydown		7,294	7,294	7,722	7,535		(241)		(241)		7,294				276	04/01/2032
31390P-GK-7	FN 651902 - RMBS	12/01/2025	Paydown		925	925	967	991		(67)		(67)		925				33	08/01/2032
31391W-5H-0	FN 679548 - RMBS	12/01/2025	Paydown		484	484	500	499		(15)		(15)		484				12	04/01/2033
313921-A5-7	FNR 2001-65 F - CMO/RMBS	12/25/2025	Paydown		10,187	10,187	10,207	10,268		(81)		(81)		10,187				282	11/25/2031
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS	12/25/2025	Paydown		8,082	8,082	8,094	8,085		(3)		(3)		8,082				195	08/25/2032
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	12/01/2025	Paydown		2,776	2,776	2,922	2,895		(119)		(119)		2,776				66	04/25/2038
31400J-SJ-9	FN 689121 - RMBS	12/01/2025	Paydown		123	123	127	127		(4)		(4)		123				3	02/01/2033
31401B-4L-6	FN 703827 - RMBS	12/01/2025	Paydown		374	374	377	376		(2)		(2)		374				11	05/01/2033
31401B-NS-0	FN 703401 - RMBS	12/01/2025	Paydown		3,190	3,190	3,212	3,208		(18)		(18)		3,190				70	04/01/2033
31402C-U6-7	FN 725205 - RMBS	12/01/2025	Paydown		785	784	810	807		(23)		(23)		784				21	03/01/2034
31402E-AQ-1	FN 726415 - RMBS	12/01/2025	Paydown		135	135	139	140		(5)		(5)		135				3	07/01/2033
31402R-UN-7	FN 735989 - RMBS	12/01/2025	Paydown		18,990	18,990	20,135	20,398		(1,408)		(1,408)		18,990				568	02/01/2035
31403F-JW-5	FN 747377 - RMBS	12/01/2025	Paydown		10,399	10,399	10,453	10,435		(37)		(37)		10,399				299	10/01/2033
31404B-SQ-6	FN 763827 - RMBS	12/01/2025	Paydown		2,013	2,013	2,140	2,113		(100)		(100)		2,013				59	02/01/2034
31405A-U9-2	FN 783708 - RMBS	12/01/2025	Paydown		2,949	2,949	2,902	2,907		42		42		2,949				68	06/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
31406A-6Y-3	FN 804687 - RMBS	12/01/2025	Paydown		3,185	3,185	3,228	3,222		(38)		(38)		3,185				96	12/01/2034
31406D-EL-6	FN 806639 - RMBS	12/01/2025	Paydown		351	351	356	355		(4)		(4)		351				11	12/01/2034
31410G-RA-3	FN 888881 - RMBS	12/01/2025	Paydown		6,056	6,056	6,539	7,039		(982)		(982)		6,056				207	12/01/2037
31415Q-P9-1	FN 986148 - RMBS	12/01/2025	Paydown		32,824	32,824	35,916	36,344		(3,520)		(3,520)		32,824				896	01/01/2038
31416B-VH-8	FN 995316 - RMBS	12/01/2025	Paydown		376	376	388	389		(13)		(13)		376				10	12/01/2034
31418M-A2-8	FN AD0024 - RMBS	12/01/2025	Paydown		2,738	2,738	2,870	2,870		(131)		(131)		2,738				82	08/01/2037
31418M-PU-0	FN AD0434 - RMBS	12/01/2025	Paydown		12,956	12,956	13,873	14,376		(1,420)		(1,420)		12,956				392	03/01/2037
31418P-6N-0	FN AD2676 - RMBS	03/01/2025	Paydown		274	274	280	273						274				2	03/01/2025
31419A-BJ-5	FN AE0040 - RMBS	05/27/2025	Paydown		297	297	316	296						297				3	06/01/2025
31419A-VB-0	FN AE0609 - RMBS	12/01/2025	Paydown		13,178	13,178	14,351	14,687		(1,510)		(1,510)		13,178				397	04/01/2037
35563P-HH-5	SCRT 2018-4 MV - CMO/RMBS	02/25/2025	Various		1,453,815	1,593,902	1,515,095	1,566,116		815		815		1,566,931		(113,117)	(113,117)	9,276	03/25/2058
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,064,751	2,206,579	2,137,556	2,190,070		(8,571)		(8,571)		2,181,499		(116,748)	(116,748)	18,923	XXX
3137BE-VK-7	FHMS K-040 X3 - CMBS	01/27/2025	Paydown				16,954											361	11/25/2042
3137BG-K4-0	FHMS K-043 X3 - CMBS	04/25/2025	Paydown				968,784	31,720		(31,720)		(31,720)						36,647	02/25/2043
3137BH-D2-0	FHMS K-044 X3 - CMBS	03/25/2025	Paydown				57,468	2,903		(2,903)		(2,903)						2,092	01/25/2043
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)							1,043,206	34,623		(34,623)		(34,623)						39,100	XXX
00841X-BJ-8	ABMT 2015-2 B2 - CMO/RMBS	02/25/2025	Various		328,988	362,189	334,727	341,633		449		449		342,082		(13,095)	(13,095)	2,177	03/27/2045
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS	12/01/2025	Paydown		37,364	37,364	37,417	37,370		(5)		(5)		37,364				895	06/26/2045
12546G-AA-8	CHNGE 225 A1 - CMO/RMBS	07/25/2025	Paydown		3,058,224	3,058,224	2,984,234	3,016,810		41,413		41,413		3,058,224				109,591	01/25/2058
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS	12/01/2025	Paydown		8,831	8,831	8,667	8,708		123		123		8,831				185	08/25/2043
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS	12/01/2025	Paydown		19,502	19,502	19,104	19,253		248		248		19,502				458	10/26/2043
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS	12/01/2025	Paydown		121,161	121,161	123,055	122,754		(1,593)		(1,593)		121,161				2,276	11/27/2051
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS	12/01/2025	Paydown		369,145	369,145	375,029	372,383		(3,237)		(3,237)		369,145				6,552	10/25/2049
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS	12/01/2025	Paydown		159,198	159,198	166,163	164,610		(5,412)		(5,412)		159,198				3,201	10/25/2050
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS	12/01/2025	Paydown		375,402	375,402	377,822	377,138		(1,736)		(1,736)		375,402				4,145	10/25/2050
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	12/25/2025	Paydown		6,996	6,996	6,515	6,850		146		146		6,996				167	02/25/2035
64829X-AT-9	NRZT 185 B1B - CMO/RMBS	12/01/2025	Paydown		298,059	298,059	296,689	297,158		900		900		298,059				6,784	12/25/2057
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	12/01/2025	Paydown		25,429	25,429	25,480	25,447		(18)		(18)		25,429				539	12/26/2057
64830K-BA-4	NRZT 2018-3 B2 - CMO/RMBS	02/27/2025	Paydown		7,390,771	7,586,074	8,093,393	7,907,925		(14,011)		(14,011)		7,893,914		(503,143)	(503,143)	81,728	05/27/2058
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS	07/25/2025	Paydown		52,744	52,744	47,157	50,388		2,356		2,356		52,744				733	03/25/2036
78432B-AB-5	SGR 2019-3 A2 - CMO/RMBS	09/25/2025	Paydown		99,796	99,796	99,795	99,796						99,796				1,350	09/25/2059
78432B-AC-3	SGR 2019-3 A3 - CMO/RMBS	09/25/2025	Paydown		141,810	141,810	141,809	141,629		181		181		141,810				2,055	09/25/2059
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	12/01/2025	Paydown		315,538	315,538	315,536	315,496		41		41		315,538				3,658	11/25/2061
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	12/01/2025	Paydown		40,968	40,968	39,894	40,427		541		541		40,968				703	07/27/2043
81746N-CC-0	SEMT 163 B2 - CMO/RMBS	02/18/2025	Various		1,646,462	1,744,112	1,725,525	1,731,255		325		325		1,731,580		(85,119)	(85,119)	4,230	11/26/2046
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS	12/01/2025	Paydown		1,888,270	1,888,270	1,880,151	1,884,965		3,305		3,305		1,888,270				20,479	11/27/2056
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS	12/01/2025	Paydown		441,543	441,543	441,504	441,435		108		108		441,543				15,811	11/25/2053
92259H-AD-9	VCC 234 M1 - CMBS/RMBS	11/01/2025	Paydown		35,070	35,069	35,068	35,065		4		4		35,069		1	1	1,412	11/25/2053
92259H-AG-2	VCC 234 M2 - CMO/RMBS	11/01/2025	Paydown		21,168	21,168	21,168	21,166		2		2		21,168				1,435	11/25/2053
92259H-AK-3	VCC 234 M3 - CMO/RMBS	11/01/2025	Paydown		288,192	288,192	288,143	288,107		85		85		288,192				13,670	11/25/2053
92922F-4S-4	WAMU 2005-AR13 1B3 - CMO/RMBS	12/25/2025	Paydown		37,642	37,642	34,160	30,194		7,448		7,448		37,642				1,047	10/25/2045
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	12/25/2025	Paydown		40,309	40,309	36,727	32,296		8,013		8,013		40,309				1,149	12/25/2045
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					17,248,581	17,574,736	17,954,932	17,810,259		39,678		39,678		17,849,937		(601,356)	(601,356)	286,429	XXX
00178U-AC-3	AMSR 2020-SFR2 C - CMBS	07/17/2025	Paydown		1,250,000	1,250,000	1,260,938	1,250,327		(327)		(327)		1,250,000				18,470	07/17/2037
00180U-AE-5	AMSR 2021-SFR3 E1 - CMBS	06/30/2025	GOLDMAN SACHS & CO. LLC		1,583,936	1,650,000	1,649,988	1,644,660		(4,112)		(4,112)		1,640,548		(56,612)	(56,612)	22,397	09/10/2040
05608W-AQ-7	BX 2021-SOAR F - CMBS	10/15/2025	Paydown		12,362,003	12,362,003	12,362,003	12,362,003						12,362,003				707,794	06/15/2038
05609R-AQ-7	BX 2021-BXMF F - CMBS	10/15/2025	Paydown		1,193,403	1,193,403	1,183,736	1,193,367		35		35		1,193,403				14,355	10/15/2038
05609V-AN-5	BX 2021-VOLT E - CMBS	12/15/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				318,273	09/15/2036
05609V-AQ-8	BX 2021-VOLT F - CMBS	12/15/2025	Paydown		7,691,000	7,691,000	7,653,908	7,691,000						7,691,000				520,271	09/15/2036
06035R-AU-0	BANK 2018-BNK14 AS - CMBS	02/27/2025	BOFA SECURITIES, INC		10,891,270	11,192,056	12,595,212	12,020,937		(35,949)		(35,949)		11,984,989		(1,093,719)	(1,093,719)	121,200	09/17/2060

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
06540J-BP-6	BANK 2020-BNK26 AS - CMBS	07/22/2025	DEUTSCHE BANK SECURITIES, INC.		13,199,200	14,922,254	15,183,365	15,087,725		(18,538)		(18,538)		15,069,187		(1,869,987)	(1,869,987)	258,397	03/16/2063
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS	07/24/2025	SG AMERICAS SECURITIES LLC		275,228	282,489	298,005	288,280		(1,503)		(1,503)		286,777		(11,549)	(11,549)	6,021	11/15/2054
06540R-AH-7	BANK 2017-BNK9 AS - CMBS	07/24/2025	BOFA SECURITIES, INC		681,447	714,288	772,036	744,528		(5,816)		(5,816)		738,712		(57,264)	(57,264)	17,778	11/18/2054
06541A-BP-4	BANK 2021-BNK31 AS - CMBS	07/23/2025	BOFA SECURITIES, INC		5,288,715	6,217,160	6,082,632	6,070,377		(26,775)		(26,775)		6,043,601		(754,887)	(754,887)	88,968	02/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS	03/04/2025	WELLS FARGO SECURITIES, LLC		2,430,309	2,489,333	2,764,835	2,640,821		(7,660)		(7,660)		2,633,162		(202,853)	(202,853)	28,255	05/17/2061
06541U-BW-5	BANK 2020-BNK30 A4 - CMBS	02/26/2025	CITIGROUP GLOBAL MARKETS INC.		5,246,943	6,217,160	6,073,266	6,117,665		2,440		2,440		6,120,105		(873,162)	(873,162)	28,590	12/15/2053
08160B-AH-7	BMARK 2018-B5 AS - CMBS	03/04/2025	MORGAN STANLEY & CO. LLC		10,033,329	10,362,417	11,659,820	11,087,342		(35,812)		(35,812)		11,051,530		(1,018,201)	(1,018,201)	119,564	07/17/2051
08161B-BA-0	BMARK 2018-B3 AS - CMBS	03/13/2025	CITIGROUP GLOBAL MARKETS INC.		1,536,068	1,608,119	1,780,883	1,685,232		4,122		4,122		1,689,354		(153,286)	(153,286)	19,301	04/12/2051
08161H-AH-3	BMARK 2018-B4 AM - CMBS	07/24/2025	Barclays Bank		777,144	803,574	892,962	850,717		(9,485)		(9,485)		841,232		(64,088)	(64,088)	22,517	07/17/2051
08162P-AZ-4	BMARK 2018-B1 AM - CMBS	07/22/2025	BNP Paribas		977,436	1,012,231	1,096,222	1,055,513		(8,243)		(8,243)		1,047,271		(69,835)	(69,835)	25,297	01/18/2051
08162R-AG-2	BMARK 2021-B23 AS - CMBS	07/22/2025	BNP Paribas		10,136,220	12,435,292	12,218,810	12,280,450		12,394		12,394		12,292,843		(2,156,623)	(2,156,623)	182,235	02/18/2054
08162T-BD-4	BMARK 2018-B7 AM - CMBS	03/13/2025	PERFORMANCE TRUST CAPITAL PARTNERS		13,908,394	14,508,165	16,607,510	15,725,181		(70,963)		(70,963)		15,654,218		(1,745,824)	(1,745,824)	196,796	05/16/2053
08163A-AG-8	BMARK 2020-B18 AM - CMBS	07/23/2025	BMO Capital Markets Corp.		3,581,560	4,227,978	4,183,498	4,196,572		2,629		2,629		4,199,201		(617,641)	(617,641)	63,896	07/15/2053
12482H-AQ-7	CAMB 2019-LIFE F - CMBS	06/16/2025	Paydown		9,400,000	9,400,000	9,400,000	9,400,000						9,400,000				341,148	12/15/2037
12515G-AC-1	CD 2017-CD3 A3 - CMBS	07/21/2025	Various		5,976,789	6,042,661	6,292,517	6,120,549		(43,200)		(43,200)		6,077,349		(100,560)	(100,560)	97,507	02/11/2050
12531W-BC-5	CFCRE 2016-C3 XA - CMBS	12/12/2025	Paydown				755,037	144,894		(144,894)		(144,894)						81,183	01/10/2048
12592P-BL-6	COMM 2014-UBS6 C - CMBS	12/01/2025	Paydown		237,927	237,927	224,005	236,688		1,239		1,239		237,927				3,191	12/12/2047
12592X-BE-5	COMM 2015-CCRE22 XA - CMBS	08/12/2025	Paydown				667,453	17,877		(17,877)		(17,877)						15,244	03/12/2048
12593A-AZ-8	COMM 2015-CCRE23 A3 - CMBS	01/10/2025	Paydown		700,224	700,224	723,779	700,336		(112)		(112)		700,224				1,885	05/12/2048
12593A-BD-6	COMM 2015-CCRE23 B - CMBS	04/11/2025	Paydown		1,430,000	1,430,000	1,505,969	1,432,437		(2,437)		(2,437)		1,430,000				19,939	05/12/2048
12593J-BE-5	COMM 2015-CCRE24 A4 - CMBS	04/11/2025	Paydown		805,193	805,193	832,598	807,899		(2,706)		(2,706)		805,193				7,961	08/12/2048
12593J-BG-0	COMM 2015-CCRE24 XA - CMBS	08/12/2025	Paydown				403,689	22,606		(22,606)		(22,606)						21,095	08/12/2048
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	12/01/2025	Paydown		87,926	87,926	84,751	87,340		586		586		87,926				3,560	08/12/2048
12593P-BA-9	COMM 2015-CCRE25 C - CMBS	10/10/2025	Paydown		3,600,000	3,600,000	3,482,835	3,585,044		14,956		14,956		3,600,000				120,408	08/12/2048
12594P-AU-5	CSMC 2016-NXSR A3 - CMBS	07/23/2025	Various		1,033,659	1,038,435	1,102,939	1,050,692		(9,069)		(9,069)		1,041,623		(7,964)	(7,964)	18,919	12/17/2049
12595F-AD-4	CSAIL 2017-CX9 A4 - CMBS	07/24/2025	DEUTSCHE BANK SECURITIES, INC.		569,571	584,644	607,107	591,195		(2,083)		(2,083)		589,112		(19,542)	(19,542)	12,067	09/16/2050
12595V-AF-4	COMM 2018-COR3 AM - CMBS	07/24/2025	WELLS FARGO SECURITIES, LLC		760,160	833,659	921,396	900,995		8,360		8,360		909,355		(149,195)	(149,195)	23,840	05/12/2051
12596G-AY-5	CSAIL 2018-C14 A3 - CMBS	07/23/2025	Goldman Sachs & Co.		602,734	614,252	674,459	639,227		(3,614)		(3,614)		635,612		(32,878)	(32,878)	16,503	11/17/2051
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS	01/17/2025	Paydown		2,514,570	2,514,570	2,596,560	2,514,607		(36)		(36)		2,514,570				6,771	06/15/2057
12635F-AS-3	CSAIL 2015-C3 A3 - CMBS	03/17/2025	Paydown		1,400,942	1,400,942	1,455,662	1,402,277		(1,335)		(1,335)		1,400,942				10,271	08/17/2048
12635Q-BF-6	COMM 2015-CCRE27 A3 - CMBS	07/11/2025	Paydown		8,293,890	8,293,890	8,601,777	8,337,381		(43,491)		(43,491)		8,293,890				134,555	10/13/2048
12643B-AC-4	CSMC 2020-NET X - CMBS	06/17/2025	Paydown				1,018,957	187,960		(187,960)		(187,960)						111,813	08/17/2037
12652U-AT-6	CSAIL 2018-CX11 A4 - CMBS	07/23/2025	Various		327,345	331,711	356,972	340,156		(3,821)		(3,821)		336,335		(8,990)	(8,990)	6,504	04/17/2051
12652U-AU-3	CSAIL 2018-CX11 A5 - CMBS	02/26/2025	MORGAN STANLEY & CO. LLC		2,045,891	2,092,398	2,298,043	2,196,076		(5,518)		(5,518)		2,190,559		(144,667)	(144,667)	20,159	04/17/2051
12665D-AY-6	CVSPAS 05 CTF - CMBS	12/10/2025	Paydown		190,398	190,398	190,398	190,399						190,398				6,672	10/10/2027
17291D-AF-0	CGCMT 2018-C5 AS - CMBS	07/23/2025	BNP Paribas		931,737	953,031	1,059,130	1,010,493		(9,389)		(9,389)		1,001,104		(69,367)	(69,367)	27,190	06/12/2051
17324T-AD-1	CGCMT 2016-GC36 A4 - CMBS	07/21/2025	Various		2,344,412	2,354,433	2,447,523	2,366,864		(8,998)		(8,998)		2,357,865		(13,453)	(13,453)	50,511	02/12/2049
17326C-AY-0	CGCMT 2017-B1 A3 - CMBS	07/24/2025	Various		548,030	564,399	591,445	575,595		(2,778)		(2,778)		572,817		(24,787)	(24,787)	11,657	08/17/2050
17327F-AC-0	CGCMT 2018-B2 A3 - CMBS	07/24/2025	Various		563,961	575,654	619,543	595,748		(3,667)		(3,667)		592,081		(28,119)	(28,119)	14,009	03/10/2051
17327F-AF-3	CGCMT 2018-B2 AS - CMBS	02/27/2025	BNP Paribas		1,441,642	1,488,747	1,620,402	1,567,401		6,496		6,496		1,573,897		(132,255)	(132,255)	15,035	03/10/2051
20047A-BD-5	COMM 2015-LC19 XA - CMBS	08/12/2025	Paydown				1,354,713	3,376		(3,376)		(3,376)						11,947	02/12/2048
20047A-BF-0	COMM 2015-LC19 B - CMBS	10/10/2025	Paydown		1,800,000	1,800,000	1,853,972	1,800,000						1,800,000				53,567	02/12/2048
21871F-AN-8	BCORE 2019-CORE E - CMBS	04/15/2025	Paydown		3,991,200	3,991,200	3,976,233	3,991,200						3,991,200				84,270	12/15/2031
23306J-AT-3	DBJPM 2020-C9 A5 - CMBS	02/26/2025	BREAN CAPITAL, LLC		2,954,699	3,419,389	3,348,108	3,372,218		1,331		1,331		3,373,549		(418,850)	(418,850)	15,733	08/15/2053
23307E-AN-1	DBGS 191735 F - CMBS	01/01/2025	DBGS 191735 F - CMBS		4,630,803	5,000,000	4,630,157	4,630,803						4,630,803					04/10/2037
29425A-AG-8	CGCMT 2015-GC33 B - CMBS	12/01/2025	Paydown		617,351	617,351	635,398	618,717		(1,366)		(1,366)		617,351				24,304	09/12/2058

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
33767W-AJ-2	FKH 2021-SFR1 E1 - CMBS	02/19/2025	WELLS FARGO ADVISORS LLC		5,732,109	6,000,000	5,999,867	5,996,514		(243)		(243)		5,996,271		(264,162)	(264,162)	31,455	08/19/2038
33767W-AL-7	FKH 2021-SFR1 E2 - CMBS	02/19/2025	BANK OF AMERICA		31,496,668	32,997,000	32,377,366	32,744,871		18,050		18,050		32,762,921		(1,266,253)	(1,266,253)	180,229	08/19/2038
36250G-AW-5	GSMS 2015-GC30 C - CMBS	01/01/2025	Adjustment		(19)											(19)	(19)		05/12/2050
36250H-AG-8	GSMS 2014-GC26 XA - CMBS	05/12/2025	Paydown				53,751											673	11/13/2047
36250S-AJ-8	GSMS 2018-GS10 AS - CMBS	07/22/2025	PERFORMANCE TRUST CAPITAL PARTNERS		10,705,464	11,192,056	12,537,894	11,937,922		(116,107)		(116,107)		11,821,816		(1,116,352)	(1,116,352)	316,203	07/12/2051
36251X-AQ-0	GSMS 2016-GS4 A3 - CMBS	07/23/2025	Various		940,611	953,117	990,779	965,780		(6,091)		(6,091)		959,689		(19,078)	(19,078)	18,844	11/15/2049
36252A-AB-2	GSMS 2015-GS1 A2 - CMBS	07/21/2025	Various		2,767,568	2,769,582	2,865,188	2,779,891		(10,042)		(10,042)		2,769,849		(2,282)	(2,282)	48,979	11/13/2048
36252H-AC-5	GSMS 2017-GS5 A3 - CMBS	07/21/2025	MORGAN STANLEY & CO. LLC		2,184,985	2,215,097	2,362,822	2,270,830		(16,957)		(16,957)		2,253,872		(68,887)	(68,887)	48,454	03/11/2050
36252T-AQ-8	GSMS 2016-GS2 A3 - CMBS	07/21/2025	Various		1,559,025	1,573,646	1,614,821	1,583,287		(5,743)		(5,743)		1,577,544		(18,519)	(18,519)	28,178	05/12/2049
36253P-AB-8	GSMS 2017-GS6 A2 - CMBS	07/23/2025	MORGAN STANLEY & CO. LLC		806,907	824,887	860,088	838,929		(3,891)		(3,891)		835,038		(28,131)	(28,131)	16,892	05/12/2050
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	07/22/2025	BNP Paribas		995,250	1,042,317	1,147,575	1,100,118		(10,008)		(10,008)		1,090,110		(94,860)	(94,860)	27,816	03/10/2051
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS	07/21/2025	MORGAN STANLEY & CO. LLC		9,759,394	11,191,564	10,940,466	11,020,345		14,716		14,716		11,035,062		(1,275,668)	(1,275,668)	144,487	12/12/2053
36264K-AZ-3	GSMS 2020-GSA2 AS - CMBS	07/23/2025	Barclays Bank		5,959,634	7,046,307	6,906,644	6,948,889		8,207		8,207		6,957,097		(997,462)	(997,462)	101,426	12/12/2053
43730X-AE-4	HPA 2021-3 E1 - CMBS	04/01/2025	Paydown		1,124									1,124		1,124	1,124	(1,124)	01/18/2041
44421G-AL-7	HY 2019-30HY E - CMBS	01/01/2025	HY 2019-30HY E - CMBS		4,643,767	4,805,000	4,636,140	4,643,767						4,643,767					07/12/2039
46591A-BE-4	JPMDB 2018-C8 AS - CMBS	03/12/2025	BOFA SECURITIES, INC		12,408,686	12,849,380	14,315,601	13,740,381		(143,128)		(143,128)		13,597,253		(1,188,567)	(1,188,567)	160,953	06/16/2051
46625Y-JP-9	JPMCC 2005-CIBC11 X1 - CMBS	04/01/2025	Paydown				202,494											1,332	08/12/2037
46647T-AR-9	JPMCC 2017-JP5 A4 - CMBS	07/24/2025	JP MORGAN SECURITIES LLC		219,684	223,597	235,066	227,301		(1,219)		(1,219)		226,083		(6,399)	(6,399)	5,024	03/17/2050
46648K-AY-2	JPMDB 2017-C7 AS - CMBS	03/12/2025	BREAN CAPITAL, LLC		1,693,518	1,786,691	1,919,104	1,850,750		(4,762)		(4,762)		1,845,988		(152,470)	(152,470)	18,794	10/17/2050
53218C-AL-4	LIFE 2021-BMR F - CMBS	02/15/2025	Paydown		307,343	307,343	306,767	307,343						307,343				3,608	03/15/2038
61690F-AS-2	MSBAM 2015-C22 C - CMBS	06/03/2025	BANK OF AMERICA - SECURITIES		2,335,500	2,700,000	2,382,750	2,682,700		5,623		5,623		2,688,324		(352,824)	(352,824)	57,335	04/17/2048
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS	05/16/2025	Paydown		869,019	869,019	903,112	871,239		(2,220)		(2,220)		869,019				9,864	07/15/2050
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS	07/23/2025	Various		630,457	641,665	668,415	651,097		(3,341)		(3,341)		647,756		(17,298)	(17,298)	13,791	12/17/2049
61691Q-AH-1	MSC 2018-L1 AS - CMBS	03/04/2025	MORGAN STANLEY & CO. LLC		14,193,633	14,508,165	16,507,637	15,674,911		(54,812)		(54,812)		15,620,098		(1,426,466)	(1,426,466)	175,661	10/17/2051
61764P-BZ-4	MSBAM 2014-C19 C - CMBS	10/20/2025	Paydown		1,400,000	1,400,000	1,353,046	1,400,000						1,400,000				24,650	12/17/2047
61764X-BH-7	MSBAM 2015-C21 A3 - CMBS	01/17/2025	Paydown		22,738	22,738	23,067	22,718		21		21		22,738				58	03/17/2048
61764X-BK-0	MSBAM 2015-C21 XA - CMBS	11/18/2025	Paydown				1,848,897	101,340		(101,340)		(101,340)						23,275	03/17/2048
61765D-AT-5	MSC 2015-MS1 A3 - CMBS	05/16/2025	Paydown		1,761,911	1,761,911	1,839,800	1,764,494		(2,584)		(2,584)		1,761,911				19,447	05/15/2048
61765L-AV-2	MSBAM 2015-C24 XA - CMBS	07/17/2025	Paydown				227,374	18,642		(18,642)		(18,642)						10,984	05/15/2048
61765L-AX-8	MSBAM 2015-C24 B - CMBS	09/17/2025	Paydown		1,800,000	1,800,000	1,732,570	1,792,359		7,641		7,641		1,800,000				50,138	05/15/2048
61765L-AY-6	MSBAM 2015-C24 C - CMBS	12/01/2025	Paydown		911,596	911,596	764,031	899,256		12,339		12,339		911,596				33,204	05/15/2048
61765Y-AE-2	MSC 2016-PSQ D - CMBS	01/01/2025	MSC 2016-PSQ D - CMBS		8,266,107	8,650,000	7,763,375	8,266,107						8,266,107					01/12/2038
61767E-AH-7	MSBAM 2017-C34 AS - CMBS	02/27/2025	BOFA SECURITIES, INC		1,371,667	1,441,193	1,561,027	1,506,849		5,521		5,521		1,512,370		(140,703)	(140,703)	13,440	11/15/2052
61767Y-BC-3	MSC 2018-H3 AS - CMBS	02/27/2025	BNP Paribas		1,157,777	1,190,803	1,337,619	1,271,794		(3,785)		(3,785)		1,268,009		(110,232)	(110,232)	12,746	07/17/2051
61770K-BA-2	MSC 2020-L4 AS - CMBS	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		1,222,275	1,369,376	1,414,743	1,398,776		(931)		(931)		1,397,845		(175,570)	(175,570)	9,531	02/18/2053
67118A-AQ-8	OPG 2021-PORT F - CMBS	04/15/2025	Paydown		3,708,546	3,708,546	3,699,519	3,707,932		614		614		3,708,546				79,738	10/15/2036
67118A-AS-4	OPG 2021-PORT G - CMBS	04/15/2025	Paydown		6,500,000	6,500,000	6,483,869	6,498,952		1,048		1,048		6,500,000				149,589	10/15/2036
88035K-AA-7	TENET 241 A1 - ABS	09/20/2025	Paydown				(573)	(573)						(573)		573	573	(5)	10/20/2054
89612L-AF-3	TAH 2019-SFR1 F - CMBS	02/19/2025	GOLDMAN SACHS & CO. LLC		2,858,807	2,911,000	2,972,508	2,925,770		602		602		2,926,371		(67,565)	(67,565)	23,923	03/18/2038
90276C-AH-4	UBSCM 2017-C2 AS - CMBS	03/04/2025	BREAN CAPITAL, LLC		1,419,229	1,477,101	1,569,029	1,519,612		(3,029)		(3,029)		1,516,583		(97,354)	(97,354)	14,425	08/17/2050
90276E-AH-0	UBSCM 2017-C1 AS - CMBS	03/12/2025	Barclays Bank		2,288,392	2,382,578	2,543,251	2,455,882		(6,275)		(6,275)		2,449,607		(161,215)	(161,215)	25,139	06/17/2050
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS	07/22/2025	BNP Paribas		988,546	1,012,231	1,127,071	1,075,106		(10,343)		(10,343)		1,064,763		(76,217)	(76,217)	29,318	05/17/2051
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS	07/24/2025	WELLS FARGO SECURITIES, LLC		280,311	285,781	311,627	297,240		(2,208)		(2,208)		295,032		(14,721)	(14,721)	6,910	02/17/2051
90276W-AR-8	UBSCM 2017-C7 A3 - CMBS	07/23/2025	WELLS FARGO SECURITIES, LLC		838,486	858,610	909,325	878,703		(4,487)		(4,487)		874,216		(35,730)	(35,730)	18,994	12/16/2050

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
90276X-AV-7	UBSCM 2018-C11 A5 - CMBS	02/26/2025	MORGAN STANLEY & CO. LLC		2,383,595	2,441,778	2,718,190	2,590,626		(6,944)		(6,944)		2,583,682		(200,087)	(200,087)	24,739	06/16/2051
90291J-AW-7	UBSCM 2018-C9 A4 - CMBS	02/26/2025	MORGAN STANLEY & CO. LLC		2,268,036	2,331,141	2,569,858	2,455,004		(6,271)		(6,271)		2,448,733		(180,697)	(180,697)	22,927	03/17/2051
90353K-BB-4	UBSCM 2018-C13 AS - CMBS	07/24/2025	DEUTSCHE BANK SECURITIES, INC.		574,100	595,887	672,985	639,726		(6,580)		(6,580)		633,147		(59,047)	(59,047)	17,760	10/17/2051
92939F-BA-6	WFRBS 2014-C21 XA - CMBS	01/17/2025	Paydown				61,962											399	08/16/2047
92939L-AJ-5	WFRBS 2014-C25 C - CMBS	01/17/2025	Various		2,221,782	2,221,782	2,258,736	2,221,782						2,221,782				7,940	11/18/2047
94989C-BA-8	WFCM 2015-C26 XA - CMBS	01/17/2025	Paydown				469,890	4,985		(4,985)		(4,985)						2,928	02/18/2048
94989D-BA-6	WFCM 2015-C27 XB - CMBS	12/01/2025	Direct				420,106	(18,686)	18,686			18,686							02/18/2048
94989E-AH-0	WFCM 2015-LC20 XA - CMBS	03/17/2025	Paydown				1,639,598	91,869		(91,869)		(91,869)						46,547	04/15/2050
94989H-AM-2	WFCM 2015-NXS1 A4 - CMBS	01/17/2025	Paydown		407,570	407,570	416,789	407,570						407,570				976	05/15/2048
94989J-AY-2	WFCM 2015-C28 A3 - CMBS	03/17/2025	Paydown		1,694,045	1,694,045	1,756,406	1,696,707		(2,661)		(2,661)		1,694,045				11,711	05/15/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS	04/17/2025	Paydown		749,789	749,789	789,310	753,676		(3,887)		(3,887)		749,789				4,319	09/17/2058
94989T-BC-7	WFCM 2015-LC22 XA - CMBS	09/17/2025	Paydown				1,240,496	121,439		(121,439)		(121,439)						69,873	09/17/2058
95000A-AY-3	WFCM 2015-P2 XB - CMBS	11/18/2025	Paydown				617,324	89,122		(89,122)		(89,122)						65,427	12/17/2048
95000C-BA-0	WFCM 2016-NXS5 A5 - CMBS	07/24/2025	SG AMERICAS SECURITIES LLC		550,843	554,155	585,196	561,126		(4,493)		(4,493)		556,633		(5,790)	(5,790)	12,146	01/17/2059
95000C-BH-5	WFCM 2016-NXS5 C - CMBS	10/22/2025	BNP PARIBAS SECURITIES CORP		1,290,625	1,400,000	1,239,794	1,369,588		19,743		19,743		1,389,331		(98,706)	(98,706)	62,468	01/17/2059
95000P-AD-6	WFCM 2016-C37 A4 - CMBS	07/23/2025	WELLS FARGO SECURITIES, LLC		924,011	936,300	1,000,184	954,160		(6,275)		(6,275)		947,885		(23,873)	(23,873)	21,361	12/15/2049
95000X-AG-2	WFCM 2017-C39 AS - CMBS	03/13/2025	BREAN CAPITAL, LLC		1,971,933	2,084,634	2,229,129	2,156,249		(5,709)		(5,709)		2,150,540		(178,607)	(178,607)	22,080	09/16/2050
95000Y-BB-0	WFCM 2017-C40 AS - CMBS	03/12/2025	WELLS FARGO SECURITIES, LLC		1,026,448	1,072,402	1,150,964	1,111,634		(2,913)		(2,913)		1,108,721		(82,273)	(82,273)	11,710	10/17/2050
95001J-BA-4	WFCM 2018-C44 AS - CMBS	03/04/2025	WELLS FARGO SECURITIES, LLC		1,330,702	1,369,376	1,535,032	1,457,919		(4,727)		(4,727)		1,453,193		(122,491)	(122,491)	15,961	05/17/2051
95001L-AX-0	WFCM 2018-C43 AS - CMBS	03/04/2025	BREAN CAPITAL, LLC		1,152,474	1,190,803	1,311,170	1,253,536		(3,504)		(3,504)		1,250,032		(97,558)	(97,558)	12,910	03/17/2051
95001M-AG-5	WFCM 2017-C38 AS - CMBS	03/13/2025	WELLS FARGO SECURITIES, LLC		1,097,468	1,148,101	1,223,503	1,204,359		4,059		4,059		1,208,418		(110,950)	(110,950)	12,039	07/15/2050
95001Q-AT-8	WFCM 2018-C46 A3 - CMBS	02/26/2025	MORGAN STANLEY & CO. LLC		1,747,747	1,786,691	1,937,630	1,845,462		(2,975)		(2,975)		1,842,487		(94,740)	(94,740)	16,595	08/17/2051
95002D-BR-9	WFCM 2018-C47 AS - CMBS	02/27/2025	BOFA SECURITIES, INC		5,628,490	5,733,074	6,453,289	6,146,471		(17,880)		(17,880)		6,128,592		(500,101)	(500,101)	64,744	09/16/2061
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					341,871,029	358,998,806	382,166,219	366,183,896	18,686	(1,507,166)		(1,488,480)		364,695,417		(22,824,388)	(22,824,388)	6,651,731	XXX
00120D-AE-6	AGL 17 C - CDO	02/07/2025	Paydown		3,500,000	3,500,000	3,438,750	3,448,028		51,972		51,972		3,500,000				70,650	01/22/2035
00120W-AG-9	AGL 28 C - CDO	09/16/2025	SG AMERICAS SECURITIES, LLC		10,057,500	10,000,000	10,000,000	10,000,000						10,000,000		57,500	57,500	669,580	01/21/2037
00121B-AJ-8	AGL 32 D1 - CDO	07/09/2025	Direct		1,003,353	1,000,000	1,000,000	1,000,000						1,000,000		3,353	3,353	71,498	07/21/2037
00889B-AD-3	AIMCO 15 D - CDO	03/31/2025	Call @ 100.00		3,250,000	3,250,000	3,185,000	3,200,402		1,291		1,291		3,201,693		48,307	48,307	114,052	10/17/2034
00901A-AY-3	AIMCO 10 D1R - CDO	07/09/2025	Direct		5,135,460	5,125,000	5,125,000	5,125,000						5,125,000		10,460	10,460	275,146	07/22/2037
016269-AC-6	ALINE 1 C - CDO	02/06/2025	Paydown		4,000,000	4,000,000	3,990,000	3,988,570		11,430		11,430		4,000,000				80,772	07/21/2031
03663R-AE-2	ANTR 232 C - CDO	12/22/2025	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				488,453	01/25/2036
03666B-AE-4	ANTR 2021-1 B - CDO	10/15/2025	Call @ 100.00		9,000,000	9,000,000	8,820,000	8,859,976		29,941		29,941		8,889,917		110,083	110,083	576,654	07/25/2033
039937-AG-2	ARES LXIII C - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		6,509,445	6,500,000	6,500,000	6,500,000						6,500,000		9,445	9,445	321,710	04/20/2035
039937-AJ-6	ARES LXIII D - CDO	07/09/2025	Direct		6,525,077	6,500,000	6,500,000	6,500,000						6,500,000		25,077	25,077	373,746	04/20/2035
04009A-AS-9	ARES LII CR - CDO	02/11/2025	Paydown		3,400,000	3,400,000	3,349,000	3,368,572		31,428		31,428		3,400,000				72,700	04/22/2031
04015N-AU-8	ARES XXXVII CRR - CDO	08/19/2025	Call @ 100.00		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				180,355	10/15/2030
04018B-BE-6	ARES LV D1R - CDO	07/09/2025	Direct		5,017,485	5,000,000	5,000,000	5,000,000						5,000,000		17,485	17,485	279,492	10/15/2037
04018F-AG-3	ARES 60 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		4,359,666	4,351,750	4,259,058	4,278,396		(1,175)		(1,175)		4,277,221		82,445	82,445	244,063	07/18/2034
04020F-AE-4	ARES 4 C - CDO	09/11/2025	SG AMERICAS SECURITIES, LLC		5,012,900	5,000,000	5,000,000	5,000,000						5,000,000		12,900	12,900	345,384	10/15/2036
04943E-AJ-0	ATCLO XVIII C - CDO	03/20/2025	Paydown		3,000,000	3,000,000	2,955,000	2,964,414		35,586		35,586		3,000,000				91,359	01/18/2035
05682G-AJ-7	BCC 222 C - CDO	07/02/2025	Paydown		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				315,621	04/23/2035
05766J-AG-6	BOBA 2023-2 C - CDO	10/20/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				735,813	10/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
05766J-AJ-0	BOBA 2023-2 D - CDO	07/09/2025	Direct		4,029,652	4,000,000	4,000,000	4,000,000						4,000,000		29,652	29,652	259,083	10/20/2036
05876N-AG-4	BALLY 26 B - CDO	07/09/2025	Direct		4,020,828	4,000,000	4,000,000	4,000,000						4,000,000		20,828	20,828	317,203	07/27/2037
067924-AJ-9	BABSN 243 D - CDO	07/09/2025	Direct		1,003,968	1,000,000	1,000,000	1,000,000						1,000,000		3,968	3,968	72,666	07/20/2037
070252-AG-6	BARK 1 D - CDO	07/09/2025	Direct		3,395,048	3,386,500	3,280,503	3,301,235		4,312		4,312		3,305,547		89,501	89,501	180,198	04/20/2034
072929-AG-7	BAYPK 1 C - CDO	09/18/2025	Citigroup (SSB)		8,052,800	8,000,000	8,000,000	8,000,000						8,000,000		52,800	52,800	538,875	01/21/2037
072929-AL-6	BAYPK 1 D - CDO	10/01/2025	MORGAN STANLEY & COMPANY		3,781,725	3,750,000	3,750,000	3,750,000						3,750,000		31,725	31,725	323,653	01/21/2037
08182N-AE-2	BSP XXIV C - CDO	03/25/2025	Various		7,500,000	7,500,000	7,453,125	7,450,973		531		531		7,451,504		48,496	48,496	219,494	10/20/2034
08182T-AG-4	BNFSTR-37-D1 - CDO	07/09/2025	Direct		5,021,610	5,000,000	5,000,000	5,000,000						5,000,000		21,610	21,610	208,952	01/25/2038
09077R-AG-4	BGCLO 7 C - CDO	10/20/2025	Paydown		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				817,474	10/20/2036
09077W-AJ-7	BGCLO 9 D1 - CDO	07/09/2025	Direct		3,004,302	3,000,000	3,000,000	3,000,000						3,000,000		4,302	4,302	200,507	10/22/2037
09631E-AE-7	BLUEM XXXII C - CDO	01/01/2025	BLUEM XXXII C - CDO		10,383,203	10,500,000	10,345,650	10,383,203						10,383,203					10/16/2034
10970#-AA-9	BRINLEY PD SPV I LLC - ABS	10/20/2025	Direct		4,592,625	4,592,625	4,619,910	3,994,718		(8,353)		(8,353)		4,592,625				169,926	10/14/2032
10970#-AB-7	PROJECT MEADOW TSFR3M+350BP - ABS	08/15/2025	Direct		1,333,350	1,333,350	1,348,156	1,157,927		(588)		(588)		1,333,350				52,018	10/14/2032
12551Y-AE-3	CIFC 2018-III C - CDO	09/05/2025	Call @ 100.00		3,000,000	3,000,000	2,962,500	2,969,917		3,267		3,267		2,973,184		26,816	26,816	175,855	07/18/2031
12553D-AS-6	CIFC 191R A1R - CDO	04/24/2025	MORGAN STANLEY & COMPANY		4,983,500	5,000,000	5,000,000	5,000,000						5,000,000		(16,500)	(16,500)	150,170	10/20/2037
12554V-AS-5	CIFC 193R BR - CDO	01/16/2025	Paydown		1,750,000	1,750,000	1,749,125	1,749,266		734		734		1,750,000				30,898	10/16/2034
12567W-AJ-8	CIFC 224 D - CDO	08/27/2025	Call @ 100.00		5,500,000	5,500,000	5,468,100	5,471,156		1,846		1,846		5,473,003		26,997	26,997	382,332	07/16/2035
12575R-AC-4	CIFC 2023-I C - CDO	10/15/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				502,744	10/15/2037
146918-AG-2	CARVL X-C D1 - CDO	07/09/2025	Direct		1,003,589	1,000,000	1,000,000	1,000,000						1,000,000		3,589	3,589	75,569	07/20/2037
14987L-AL-5	CBAMR 17-1RR D1R - CDO	07/09/2025	Direct		4,511,246	4,500,000	4,500,000	4,500,000						4,500,000		11,246	11,246	190,864	01/20/2038
26243K-AG-2	DRSLF 57 C - CDO	02/11/2025	Paydown		4,281,000	4,281,000	4,223,207	4,246,167		34,833		34,833		4,281,000				67,864	05/15/2031
29001X-AS-4	ELM17 17R D1R - CDO	07/08/2025	CITIGROUP GLOBAL MARKETS INC.		3,007,500	3,000,000	3,000,000	3,000,000						3,000,000		7,500	7,500	164,858	07/17/2037
29003N-AE-5	ELM28 28 C - CDO	07/09/2025	Direct		2,264,182	2,250,000	2,250,000	2,250,000						2,250,000		14,182	14,182	179,237	04/17/2037
29003W-AE-5	ELM14 14 C - CDO	08/15/2025	Call @ 100.00		1,250,000	1,250,000	1,235,375	1,236,485		677		677		1,237,162		12,838	12,838	67,658	04/20/2035
29004N-AA-2	ELM35 35 A - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,004,758	2,000,000	2,000,000	2,000,000						2,000,000		4,758	4,758	68,660	10/19/2037
33835N-AA-9	MORGN 2018-3 AR - CDO	10/20/2025	Paydown		600,181	600,181	601,291	601,318		(1,138)		(1,138)		600,181				21,267	10/20/2031
38178D-AJ-6	GCBSL 50BR DR - CDO	08/28/2025	Call @ 100.00		4,000,000	4,000,000	3,952,000	3,950,824		2,185		2,185		3,953,010		46,990	46,990	271,645	04/20/2035
38179U-AD-0	GOCAP 69M B1 - CDO	09/05/2025	SCOTIA CAPITAL (USA) INC.		10,027,500	10,000,000	10,000,000	10,000,000						10,000,000		27,500	27,500	634,021	11/10/2036
38179U-AF-5	GOCAP 69M C - CDO	11/07/2025	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				833,621	11/10/2036
46149M-AE-6	INVCO 2021-2 D - CDO	07/02/2025	DEUTSCHE BANK SECURITIES, INC.		97,305	97,500	90,309	91,928		307		307		92,235		5,070	5,070	5,435	07/17/2034
48195O-AG-8	KKR 44 C - CDO	12/29/2025	Call @ 100.00		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				830,531	01/22/2036
48259B-AL-6	KKR 38 C - CDO	12/19/2025	Various		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				527,039	04/18/2033
55281B-AA-7	MCFCL 6 AO - CDO	10/20/2025	Paydown		43,865,458	43,865,459	43,865,459	43,865,988		(530)		(530)		43,865,459				1,398,005	07/20/2030
55281B-AN-9	MCFCL 6 COM - CDO	01/01/2025	MCFCL 6 COM - CDO		74,773,526	76,077,880	76,077,880	74,773,526						74,773,526					07/20/2030
55281B-AQ-2	MCFCL 6 AU - CDO	10/20/2025	Paydown		14,674,679	14,674,679	14,674,679	14,674,854		(177)		(177)		14,674,679				467,686	07/20/2030
55818R-BG-0	MDPK 14RRR AR3 - CDO	03/27/2025	Paydown		7,128,363	7,128,363	7,142,620	7,154,315		(25,952)		(25,952)		7,128,363				162,506	10/22/2030
55821G-AJ-4	MDPK LI C - CDO	10/20/2025	Paydown		3,875,000	3,875,000	3,812,031	3,826,279		48,721		48,721		3,875,000				258,156	07/19/2034
55822A-AQ-0	MDPK XLVI CR - CDO	02/21/2025	Paydown		3,000,000	3,000,000	2,955,000	2,961,714		38,286		38,286		3,000,000				73,809	10/15/2034
55822N-AG-4	MDPK 61 C - CDO	12/17/2025	AMHERST PIERPONT SECURITIES		2,503,000	2,500,000	2,500,000	2,500,000						2,500,000		3,000	3,000	211,751	01/21/2037
55952A-AG-4	MAGNE XXXVII D - CDO	11/07/2025	Call @ 100.00		3,000,000	3,000,000	2,964,000	2,966,920		1,589		1,589		2,968,509		31,491	31,491	265,937	10/20/2036
55952F-AG-3	MAGNE XXXI D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,005,122	2,000,000	2,010,000	2,009,800		(570)		(570)		2,009,230		(4,108)	(4,108)	114,203	07/17/2034
55954Y-AN-5	MAGNE XXVI CR - CDO	02/11/2025	Paydown		1,000,000	1,000,000	986,750	988,636		11,364		11,364		1,000,000				20,415	07/25/2034
55954Y-AQ-8	MAGNE XXVI DR - CDO	02/11/2025	Paydown		6,250,000	6,250,000	6,162,500	6,183,791		66,209		66,209		6,250,000				145,573	07/25/2034
64135D-AE-5	NEUB 47 C - CDO	10/14/2025	Paydown		750,000	750,000	733,125	734,961		15,039		15,039		750,000				48,733	04/16/2035
64135T-AJ-9	NEUB 56 D - CDO	07/09/2025	Direct		2,005,470	2,000,000	2,016,000	2,016,758		(398)		(398)		2,016,360		(10,890)	(10,890)	164,194	07/24/2037
64135W-AS-2	NEUB 53R D1R - CDO	07/09/2025	Direct		3,010,644	3,000,000	3,000,000	3,000,000						3,000,000		10,644	10,644	144,087	10/26/2037
64754W-AE-3	NMC 5 C - CDO	07/22/2025	Call @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				339,843	04/21/2036
647550-AG-7	NMC 3 C - CDO	08/15/2025	Call @ 100.00		9,500,000	9,500,000	9,391,550	9,399,206		6,053		6,053		9,405,259		94,741	94,741	530,840	10/20/2034
67115L-AS-3	OAKC XVI D1R - CDO	07/09/2025	Direct		2,005,834	2,000,000	2,000,000	2,000,000						2,000,000		5,834	5,834	109,053	10/19/2037
67578J-AE-9	OCT51 51 C - CDO	02/19/2025	Paydown		2,725,000	2,725,000	2,680,719	2,689,712		35,288		35,288		2,725,000				61,835	07/20/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
675949-AJ-0	OCT68 68 C - CDO	09/11/2025	BNP Paribas		9,021,060	9,000,000	9,000,000	9,000,000						9,000,000		21,060	21,060	581,365	10/20/2036
67706X-AY-9	OAKC XIV D1R - CDO	07/09/2025	Direct		2,006,356	2,000,000	2,000,000	2,000,000						2,000,000		6,356	6,356	141,587	07/21/2037
67707C-AU-2	OAKC X-R CR - CDO	03/11/2025	Paydown		5,100,000	5,100,000	5,046,450	5,050,709		49,291		49,291		5,100,000				135,158	04/20/2034
68563J-AJ-3	ORCHPK 1 D1 - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES		3,007,860	3,000,000	3,000,000	3,000,000						3,000,000		7,860	7,860	167,682	10/20/2037
69688A-AS-0	PLMRS 2018-3 BR3 - CDO	01/17/2025	Paydown		2,500,000	2,500,000	2,452,500	2,464,017		35,983		35,983		2,500,000				43,183	10/17/2031
69689Q-AG-0	PLMRS 221 D - CDO	09/18/2025	Call @ 100.00		3,250,000	3,250,000	3,266,250	3,265,886		(1,743)		(1,743)		3,264,142		(14,142)	(14,142)	222,761	04/20/2035
69700G-AN-2	PLMRS 2019-1 BR - CDO	09/11/2025	Call @ 100.00		3,000,000	3,000,000	2,973,750	2,977,756		1,939		1,939		2,979,695		20,305	20,305	166,285	11/14/2034
69701X-AE-4	PLMRS 2021-2 C - CDO	03/28/2025	Various		1,500,000	1,500,000	1,468,750	1,473,399		813		813		1,474,213		25,787	25,787	44,841	07/17/2034
75888E-AJ-7	REG19 XIX C - CDO	10/20/2025	Paydown		1,000,000	1,000,000	987,500	987,726		12,274		12,274		1,000,000				66,504	04/20/2035
75889F-AL-8	REG23 XXIII D - CDO	07/09/2025	Direct		5,006,900	5,000,000	4,945,000	4,951,628		1,231		1,231		4,952,859		54,041	54,041	280,609	01/22/2035
758968-AN-1	REG22 XXII AR - CDO	12/17/2025	NOMURA SECURITIES/FIXED INCOME		5,000,500	5,000,000	5,000,000	5,000,000						5,000,000		500	500	326,564	07/20/2035
758968-AS-0	REG22 XXII CR - CDO	12/30/2025	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				114,130	07/20/2035
773663-AE-9	ROCKP 1 C - CDO	08/14/2025	Call @ 100.00		2,000,000	2,000,000	1,977,000	1,977,721		1,165		1,165		1,978,886		21,114	21,114	108,084	04/20/2034
82671C-AG-4	SPEAK 10 D - CDO	02/20/2025	Paydown		2,000,000	2,000,000	1,988,200	1,991,073		8,927		8,927		2,000,000				53,019	01/24/2035
87190G-AC-5	SYMP XXVI AR - CDO	10/20/2025	Paydown		2,091,715	2,091,715	2,095,480	2,095,285		(3,570)		(3,570)		2,091,715				93,846	04/20/2033
874777-AE-5	TALPK 1 C - CDO	07/17/2025	Call @ 100.00		2,830,000	2,830,000	2,796,889	2,799,124		1,650		1,650		2,800,774		29,226	29,226	139,735	04/20/2034
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					481,357,244	482,336,002	480,721,140	478,919,261		501,969		501,969		480,203,504		1,153,740	1,153,740	21,049,341	XXX
829921-AG-0	SIXST XXVI D1 - CDO	07/09/2025	Direct		1,002,711	1,000,000	1,000,000	1,000,000						1,000,000		2,711	2,711	63,347	10/19/2037
83012C-AJ-4	SIXST 9R D1R - CDO	07/09/2025	Direct		2,002,648	2,000,000	2,000,000	2,000,000						2,000,000		2,648	2,648	151,544	07/21/2037
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					3,005,359	3,000,000	3,000,000	3,000,000						3,000,000		5,359	5,359	214,891	XXX
00252F-CV-1	AMIT 2005-4 M3 - RMBS	12/26/2025	Paydown		104,858	104,858	93,062	103,734		1,124		1,124		104,858				2,515	10/25/2035
00840C-AA-5	AG ABC STRUCTURED NOTE LP	12/31/2025	Adjustment		6,462,687	6,462,687	6,462,687	6,462,687						6,462,687				170,164	12/15/2031
03065W-AE-5	AMCAR 2022-2 B - ABS	12/18/2025	Paydown		638,964	638,964	638,440			132		132		638,964				2,561	04/18/2028
03072S-RX-5	AMSI 2004-R5 M1 - RMBS	12/26/2025	Paydown		173,187	173,187	154,052	172,368		819		819		173,187				3,628	07/25/2034
12633S-AA-6	CPS 25A A - ABS	12/15/2025	Paydown		78,343	78,343	78,360			(10)		(10)		78,343				311	10/16/2028
12634S-AA-5	CPS 25C A - ABS	12/15/2025	Paydown		231,786	231,786	231,785			1		1		231,786				2,278	03/15/2029
12782B-AA-5	CLR 2023-1 LLC - ABS	10/25/2025	Paydown		18,271,609	17,352,580	18,220,208	18,145,142		248		248		18,145,391		126,218	126,218	64,600	04/30/2036
12782B-AC-1	CLR 2023-1 LLC - ABS	01/10/2025	Adjustment																04/30/2036
14320A-AB-7	CARMX 2025-2 A2A - ABS	12/15/2025	Paydown		122,025	122,025	122,167			(92)		(92)		122,025				467	07/17/2028
17307G-UV-8	CMLTI 2005-OPT4 M5 - RMBS	01/27/2025	Paydown		15,138	15,138	14,078	15,138						15,138				42	07/25/2035
223936-AA-3	CPS 25D A - ABS	12/15/2025	Paydown		320,990	320,990	320,990							320,990				1,450	07/16/2029
224936-AA-2	CAALT 233 A - ABS	12/15/2025	Paydown		99,778	99,778	101,033			(369)		(369)		99,778				531	08/15/2033
26857L-AB-8	ELFI 2020-A B - ABS	12/25/2025	Paydown		429,354	429,354	429,148	429,261		94		94		429,354				6,550	08/25/2045
26894B-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS	10/27/2025	Direct		1,586,662	1,586,662	1,589,389			(37)		(37)		1,586,662				16,382	03/25/2034
26894B-AB-8	ELR 2025-2 CLASS B DELAY DRAW - ABS	12/19/2025	Direct		944	944	946							944				15	03/25/2034
26894B-AC-6	ELR 2025-2 CLASS C DELAY DRAW - ABS	12/19/2025	Direct		1,010	1,010	1,013							1,010				17	03/25/2034
26894B-AD-4	ELR 2025-2 CLASS D DELAY DRAW - ABS	12/19/2025	Direct		40,243	104,227	39,915			193		193		40,243				331	03/25/2034
26933D-AA-4	E3 2019-1 A - ABS	12/20/2025	Paydown		307,674	307,674	307,665	307,600		75		75		307,674				7,039	09/20/2055
30166T-AE-3	EART 2023-4 C - ABS	12/15/2025	Paydown		365,747	365,747	368,934			(1,961)		(1,961)		365,747				1,984	08/15/2028
30166X-AB-0	EART 2025-3 A2 - ABS	12/15/2025	Paydown		755,866	755,866	755,974			(57)		(57)		755,866				3,042	01/18/2028
30167P-AD-2	EART 2024-1 B - ABS	12/15/2025	Paydown		144,852	144,852	145,184			(200)		(200)		144,852				639	08/15/2028
31659T-DV-4	FMIC 2005-2 M2 - RMBS	12/26/2025	Paydown		49,694	49,694	37,658	49,378		315		315		49,694				752	12/25/2035
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS	09/20/2025	Paydown		41,433	41,433	41,433	41,435		(1)		(1)		41,433				1,074	09/20/2047
38218G-AA-0	GOODG 2018-1 A - ABS	12/15/2025	Paydown		177,717	177,717	177,698	177,721		(4)		(4)		177,717				4,698	10/15/2053
42770R-AA-8	HERO 141 A - ABS	09/20/2025	Paydown		28,812	28,812	30,037	28,865		(53)		(53)		28,812				1,164	09/20/2038
42770U-AA-1	HERO 152 A - ABS	12/20/2025	Paydown		28,478	28,478	29,083	28,520		(42)		(42)		28,478				968	09/20/2040
44989G-AA-5	IPL 8 SR - CDO	04/01/2025	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				212,000	11/29/2027
44989M-AA-2	IPL SN - CDO	08/11/2025	Paydown		2,647,000	2,647,000	2,647,000	2,647,000						2,647,000				140,751	07/02/2029
525946-AA-7	LENDR 25SP2 A - ABS	12/15/2025	Paydown		95,392	95,392	98,111			(2,719)		(2,719)		95,392				431	01/15/2037
525946-AB-5	LENDR 25SP2 B - ABS	12/15/2025	Paydown		14,448	14,448	14,723			(275)		(275)		14,448				66	01/15/2037
525946-AC-3	LENDR 25SP2 C - ABS	12/15/2025	Paydown		13,665	13,665	13,162			503		503		13,665				28	01/15/2037
525946-AD-1	LENDR 25SP2 D - ABS	12/15/2025	Paydown		9,719	9,719	9,093			626		626		9,719				8	01/15/2037
525946-AE-9	LENDR 25SP2 E - ABS	12/15/2025	Paydown		3,917	3,917	3,546			371		371		3,917				3	01/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
525946-AF-6	LENDR 25SP2 F - ABS	12/15/2025	Paydown		4,236	4,236	3,651			585		585		4,236				3	01/15/2037
61744C-YB-6	MSAC 2006-NC1 M1 - RMBS	06/25/2025	Paydown		162,223	162,223	131,198	162,103		120		120		162,223				2,028	12/25/2035
68267E-AB-0	ODART 2019-1 B - ABS	12/14/2025	Paydown		102,243	102,243	101,640			331		331		102,243				337	11/14/2028
682696-AA-7	OMFIT 2020-2 A - ABS	12/14/2025	Paydown		9,601,324	9,601,324	9,433,598			165,896		165,896		9,601,324				36,096	09/14/2035
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP	11/06/2025	HIMCO		45,765,629	45,765,629	45,684,175	45,765,629						45,765,629				1,615,947	03/31/2032
69376B-AA-4	PACEF 2020-1 A - ABS	12/20/2025	Paydown		359,118	359,118	361,091	359,217		(99)		(99)		359,118				7,349	09/20/2055
716808-DL-7	PETROS PACE FINANCE A Certificate- S1 -	12/01/2025	Direct		(1,979,811)	(1,897,096)	(1,951,704)	(1,974,733)		(5,077)		(5,077)		(1,979,811)				(13,536)	12/20/2058
716808-DM-5	PETROS PACE FINANCE B Certificate- S1 -	12/01/2025	Direct		17,944	17,944	25,747	19,330		(1,386)		(1,386)		17,944				(13,707)	12/20/2058
716808-DQ-6	PETROS PACE FINANCE A Certificate- S2 -	03/01/2025	Adjustment		(893,782)	(867,707)	(893,738)	(893,738)		(44)		(44)		(893,782)				(14,272)	12/31/2065
716808-DR-4	PETROS PACE FINANCE B Certificate- S2 -	03/01/2025	Adjustment					(2)		2		2						(1,247)	12/31/2065
716808-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-	03/01/2025	Adjustment		(355,646)	(345,625)	(355,648)	(355,648)		2		2		(355,646)					09/30/2062
716808-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi	03/01/2025	Adjustment					(2)		2		2						(82)	09/30/2062
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS	12/26/2025	Paydown		31,704	31,704	28,346	30,288		1,416		1,416		31,704				1,251	03/25/2036
76123M-AD-5	RMLT 2020-2 M1 - RMBS	02/19/2025	WELLS FARGO ADVISORS LLC		1,927,409	2,083,333	2,095,133	2,089,709		(269)		(269)		2,089,440		(162,031)	(162,031)	16,298	05/25/2060
784498-AA-1	SLR 2022-2 LLC - ABS	12/25/2025	Paydown		1,368,440	1,368,440	1,368,440	1,368,440						1,368,440				43,243	12/30/2052
80281H-AC-8	SCART 2021-C C - ABS	12/15/2025	Paydown		85,787	85,787	88,223	85,992		(205)		(205)		85,787				1,272	06/15/2028
802824-AC-6	SCART 21B C - ABS	02/18/2025	Various		812,782	824,335	863,588	840,326		(2,128)		(2,128)		838,199		(25,416)	(25,416)	4,393	10/16/2028
80285X-AD-7	SDART 2023-3 B - ABS	12/15/2025	Paydown		124,487	124,487	125,179			(403)		(403)		124,487				582	07/17/2028
80286F-AE-3	SDART 2022-4 C - ABS	12/15/2025	Paydown		247,826	247,826	248,932			(700)		(700)		247,826				1,033	11/15/2029
80286M-AE-8	SDART 2022-2 C - ABS	12/15/2025	Paydown		83,797	83,797	83,051			493		493		83,797				263	07/16/2029
802920-AD-0	SDART 2024-5 A3 - ABS	12/15/2025	Paydown		95,073	95,073	95,054			8		8		95,073				366	11/15/2028
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS	12/26/2025	Paydown		199,982	199,982	174,484	198,332		1,650		1,650		199,982				3,238	06/25/2035
86358E-MR-4	SAIL 2004-9 M1 - RMBS	12/26/2025	Paydown		87,878	87,878	76,015	86,238		1,640		1,640		87,878				2,697	10/25/2034
89231H-AB-2	TAOT 2025-B A2A - ABS	12/15/2025	Paydown		116,083	116,083	116,152			(46)		(46)		116,083				431	03/15/2028
96042M-AG-2	WLAKE 2022-1 D - ABS	12/15/2025	Paydown		284,491	284,491	283,357			401		401		284,491				827	03/15/2027
96042X-AF-2	WLAKE 2023-1 C - ABS	12/15/2025	Paydown		952,657	952,657	959,469			(3,311)		(3,311)		952,657				4,557	08/15/2028
96043P-AL-5	WLAKE 223 C - ABS	12/15/2025	Paydown		567,167	567,167	570,911			(1,493)		(1,493)		567,167				3,044	12/15/2027
ABSELR-9A-2	ELR 2025-1 CLASS A DELAY DRAW - ABS	12/19/2025	Direct		4,488,567	4,488,567	4,489,534			(98)		(98)		4,488,567				92,538	02/28/2035
ABSELR-9B-0	ELR 2025-1 CLASS B DELAY DRAW - ABS	12/19/2025	Direct		904	904	904							904				35	02/28/2035
ABSELR-9C-8	ELR 2025-1 CLASS C DELAY DRAW - ABS	12/19/2025	Direct		1,104	1,104	1,106							1,104				45	02/28/2035
ABSELR-9D-6	ELR 2025-1 CLASS D DELAY DRAW - ABS	12/19/2025	Direct		462	462	463							462				21	02/28/2035
BHM2LQ-1T-9	EIR2-394-NTS - CDO	03/28/2025	Adjustment		170,683	200,000	169,622	170,536		147		147		170,683				3,708	08/15/2052
BHM2NQ-H0-3	BHM2NQH03 - Tranche A - ABS	03/28/2025	LUMINIS DTE		73,075	75,000	73,151	73,068		7		7		73,075					04/01/2053
BHM2NQ-H1-1	LUMINIS AEP - Tranche A - ABS	03/28/2025	LUMINIS AEP		117,598	120,000	117,743	117,590		8		8		117,598					04/01/2053
BHM2NQ-H7-8	BHM2NQH78 - Tranche A - ABS	03/28/2025	LUMINIS PFE		50,620	52,500	50,660	50,613		7		7		50,620					05/19/2053
G3R884-AT-1	EIRLES TWO DAC	03/28/2025	EIRLES TWO DAC		201,166	200,000	201,192	201,165		1		1		201,166				1,930	06/01/2065
G3R884-AU-8	EIR2-390-N - CDO	03/28/2025	Direct		199,211	200,000	199,176	199,207		4		4		199,211				4,890	02/03/2053
G3R884-AV-6	EIR2-391-NTS - CDO	03/28/2025	Direct		213,667	200,000	214,102	213,730		(64)		(64)		213,667				3,520	05/01/2053
G3R884-AX-2	EIR2-393-NTS - CDO	03/28/2025	Direct		188,177	200,000	187,912	188,142		35		35		188,177				2,793	05/15/2062
G3R884-AY-0	EIR2-392-A - CDO	03/28/2025	Direct		195,710	200,000	195,540	195,687		23		23		195,710				3,614	04/01/2053
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					107,931,974	107,400,811	107,794,023	86,800,065		156,138		156,138		107,993,204		(61,230)	(61,230)	2,461,992	XXX
83013B-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS	09/16/2025	Direct		3,822,970	3,822,970	3,822,970	3,822,970						3,822,970				163,094	12/31/2045
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					3,822,970	3,822,970	3,822,970	3,822,970						3,822,970				163,094	XXX
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	10/31/2025	Redemption @ 100.00		6,717,012	6,717,012	6,717,012							6,717,012				112,863	05/15/2035
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	10/31/2025	Direct		2,225,809	2,225,809	2,225,809							2,225,809				82,858	05/15/2035
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					8,942,821	8,942,821	8,942,821							8,942,821				195,720	XXX
57631T-AA-1	MAST 2022-1 LTD. - ABS	12/15/2025	Direct		4,826,277	4,826,279	4,826,234	4,825,552		725		725		4,826,277				272,493	12/15/2047
88035K-AA-7	TENET 241 A1 - ABS	12/20/2025	Paydown		14,560	14,560	14,550	14,550		10		10		14,560				434	10/20/2054
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT	12/11/2025	Redemption @ 100.00		83,913	83,913	83,703	83,879		21		21		83,900		13	13	3,672	06/28/2029
WHLN91-9F-2	ACS Warehouse IV Pass Through Trust - AB	12/15/2025	Paydown		613,973	613,973	612,745			1,228		1,228		613,973				9,629	11/17/2029
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,538,723	5,538,724	5,537,232	4,923,981		1,984		1,984		5,538,709		13	13	286,228	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	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 (10+11-12)	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
127828-AA-5	CLR 2023-1 LLC - ABS	11/25/2025	Adjustment		11,538,886	11,538,886	8,182,742			902,161		902,161		11,538,886				610,080	04/30/2036
57631T-AA-1	MAST 2022-1 LTD. - ABS	04/15/2025	Direct		6,960,212	6,960,212	6,960,147	6,960,271		(59)		(59)		6,960,212				43,618	12/15/2047
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -	03/01/2025	Reclassification		18,030	16,783	17,201	17,356		674		674		18,030				(166,571)	12/20/2058
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -	03/01/2025	Reclassification		4,735	4,393	4,525	4,569		166		166		4,735				(41,590)	12/31/2065
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-	03/01/2025	Reclassification		1,818	1,750	1,801	1,798		19		19		1,818				(3,661)	09/30/2062
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					18,523,681	18,522,024	15,166,417	6,983,994		902,962		902,962		18,523,681				441,875	XXX
1889999999. Total - asset-backed securities (unaffiliated)					983,946,912	1,001,988,693	1,021,947,487	964,331,677	18,686	35,033		53,719		1,006,396,963		(22,450,051)	(22,450,051)	31,442,780	XXX
1899999999. Total - asset-backed securities (affiliated)					6,828,329	6,822,970	6,822,970	6,822,970						6,822,970		5,359	5,359	377,986	XXX
1909999997. Total - asset-backed securities - Part 4					990,775,241	1,008,811,663	1,028,770,457	971,154,647	18,686	35,033		53,719		1,013,219,933		(22,444,692)	(22,444,692)	31,820,765	XXX
1909999998. Total - asset-backed securities - Part 5					94,791,714	94,998,810	94,838,876			17,800		17,800		94,856,676		(69,482)	(69,482)	2,207,450	XXX
1909999999. Total - asset-backed securities					1,085,566,955	1,103,810,472	1,123,609,333	971,154,647	18,686	52,833		71,519		1,108,076,608		(22,514,174)	(22,514,174)	34,028,216	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,285,554,200	2,330,014,596	2,420,376,353	2,113,426,182	18,686	(17,781,396)		(17,762,710)		2,354,509,275		(69,556,975)	(69,556,975)	76,689,434	XXX
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP	02/26/2025	Bank of America Securities	8,250,000.000	8,049,164		8,250,000	7,794,143	455,857			455,857		8,250,000		(200,836)	(200,836)		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					8,049,164	XXX	8,250,000	7,794,143	455,857			455,857		8,250,000		(200,836)	(200,836)		XXX
BHM26Y-Y2-2	MES PARTNERS INC - C	11/05/2025	Capital Distribution	985.500	199,563		199,564	199,564						199,564					
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					199,563	XXX	199,564	199,564						199,564					XXX
4509999997. Total - preferred stocks - Part 4					8,248,727	XXX	8,449,564	7,993,706	455,857			455,857		8,449,564		(200,836)	(200,836)		XXX
4509999998. Total - preferred stocks - Part 5						XXX													XXX
4509999999. Total - preferred stocks					8,248,727	XXX	8,449,564	7,993,706	455,857			455,857		8,449,564		(200,836)	(200,836)		XXX
97190*-11-4	WILSHIRE NEW YORK PARTNERS III, LLC	01/01/2025	Adjustment	16.000															
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded						XXX													XXX
BHM2JP-D1-2	HIBERNATION HOLDING COMPANY	06/06/2025	Direct	26,409.000	440		440	440						440					
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					440	XXX	440	440						440					XXX
45069#-10-9	Talcott Resolution Life & Annuity Insurance Company	07/01/2025	TR Re, Ltd.	2,000.000	709,931,159		1,000,001	626,632,214	(625,632,214)			(625,632,214)		1,000,001		708,931,158	708,931,158		
45070#-10-6	Talcott Resolution International Life Reassurance Corporation	07/01/2025	Talcott Resolution Life and Annuity Insurance Company	1,000,000.000	13,311,343		10,792,348	13,128,736	(2,336,387)			(2,336,387)		10,792,348		2,518,995	2,518,995		
87423*-10-6	Talcott Resolution Distribution Company	07/01/2025	Talcott Holdings, L.P.	25,000.000	8,546,001		8,546,001							8,546,001				8,546,001	
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					731,788,503	XXX	20,338,350	639,760,950	(627,968,601)			(627,968,601)		20,338,350		711,450,153	711,450,153	8,546,001	XXX
5989999997. Total - common stocks - Part 4					731,788,943	XXX	20,338,790	639,761,390	(627,968,601)			(627,968,601)		20,338,790		711,450,153	711,450,153	8,546,001	XXX
5989999998. Total - common stocks - Part 5						XXX													XXX
5989999999. Total - common stocks					731,788,943	XXX	20,338,790	639,761,390	(627,968,601)			(627,968,601)		20,338,790		711,450,153	711,450,153	8,546,001	XXX
5999999999. Total - preferred and common stocks					740,037,670	XXX	28,788,354	647,755,097	(627,512,744)			(627,512,744)		28,788,354		711,249,317	711,249,317	8,546,001	XXX
6009999999 - Totals					3,025,591,870	XXX	2,449,164,707	2,761,181,279	(627,494,058)	(17,781,396)		(645,275,454)		2,383,297,628		641,692,342	641,692,342	85,235,435	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	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	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 Value (11 + 12 - 13)	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
59067A-CW-1	MESA ST COLLEGE COLO AUXILIARY FACS ENTE	03/17/2025	Direct	04/12/2025	Redemption	40,000	57,999	43,097	43,097		(14,902)		(14,902)					1,102	914
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						40,000	57,999	43,097	43,097		(14,902)		(14,902)					1,102	914
88323A-AD-4	THAIOIL TREASURY CENTER CO LTD	01/16/2025	CITIGROUP GLOBAL MARKETS INC.	07/29/2025	WELLS FARGO SECURITIES, LLC	700,000	579,250	591,801	580,433		1,183		1,183			11,368	11,368	26,128	5,957
88323A-AE-2	THAIOIL TREASURY CENTER CO LTD	01/16/2025	ING BANK N.V. - AMSTERDAM	07/29/2025	Deutsche Bank AG London	2,000,000	1,230,240	1,256,240	1,237,112		6,872		6,872			19,128	19,128	55,028	17,500
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						2,700,000	1,809,490	1,848,041	1,817,546		8,056		8,056			30,495	30,495	81,156	23,457
123456-GC-3	Gauge Capital II T/L 1L 8/24 - ABS	06/30/2025	Direct	07/25/2025	Direct	6,585,327	6,478,815	6,585,327	6,585,327		106,512		106,512					314,549	
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	09/03/2025	CROSS TRADE	09/04/2025	HIMCO	14,827,064	14,827,064	14,827,064	14,827,064										
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	09/03/2025	CROSS TRADE	09/04/2025	HIMCO	14,293,290	14,293,290	14,293,290	14,293,290										
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)						35,705,681	35,599,169	35,705,681	35,705,681		106,512		106,512					314,549	
0489999999. Total - issuer credit obligations (unaffiliated)						38,445,681	37,466,658	37,596,820	37,566,324		99,666		99,666			30,495	30,495	396,808	24,372
0499999999. Total - issuer credit obligations (affiliated)																			
0509999998. Total - issuer credit obligations						38,445,681	37,466,658	37,596,820	37,566,324		99,666		99,666			30,495	30,495	396,808	24,372
00112K-AJ-9	ABPCI 20 D - CDO	02/27/2025	DEUTSCHE BANK SECURITIES, INC.	07/09/2025	Unmatched Counter Party	1,000,000	1,000,000	959,994	1,000,000							(40,006)	(40,006)	22,921	
016269-AJ-1	ALINE 1R CR - CDO	01/23/2025	GOLDMAN SACHS AND CO.	08/08/2025	Call @ 100.00	4,000,000	4,000,000	4,004,520	4,000,000									121,064	
039937-AG-2	ARES LXIII C - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES	08/04/2025	Call @ 100.00	6,500,000	6,509,445	6,500,000	6,509,594		150		150			(9,594)	(9,594)	130,227	96,379
039937-AJ-6	ARES LXIII D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES	08/04/2025	Call @ 100.00	10,000,000	10,025,077	10,000,000	10,025,164		87		87			(25,164)	(25,164)	233,349	146,201
04017W-BA-9	ARES 54RR CR2 - CDO	06/18/2025	MORGAN STANLEY	07/09/2025	Unmatched Counter Party	5,000,000	5,000,000	5,000,000	5,000,000									865	
05071U-AJ-5	AUDAX 12 C - CDO	02/21/2025	JP MORGAN SECS INC., - FIXED INCOME	07/09/2025	Unmatched Counter Party	4,250,000	4,250,000	4,234,696	4,250,000							(15,304)	(15,304)	78,426	
05556F-AE-3	BCRED 251 C - CDO	02/28/2025	CITIGROUP GLOBAL MARKETS INC.	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	2,002,320	2,000,000							2,320	2,320	38,746	
05766J-AJ-0	BOBA 2023-2 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES	10/20/2025	Paydown	4,000,000	4,029,652	4,000,000	4,000,000		(29,652)		(29,652)					177,905	77,951
06744N-BW-6	BARDT 1911RR CRR - CDO	01/17/2025	BARCLAYS CAPITAL INC FIXED INC	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	1,980,772	2,000,000							(19,228)	(19,228)	50,598	
070252-AG-6	BARK 1 D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES	09/16/2025	Call @ 100.00	3,386,500	3,395,048	3,386,500	3,395,282		234		234			(8,782)	(8,782)	102,320	54,042
08182N-AJ-1	BSP 24R AR - CDO	03/11/2025	Wells Fargo Securities, LLC	04/07/2025	J P MORGAN SECURITIES	4,000,000	4,000,000	3,958,915	4,000,000							(41,085)	(41,085)	8,210	
12554X-AQ-5	CIFC 2019-V CR - CDO	04/24/2025	BANK OF AMERICA, N.A.	08/13/2025	Call @ 100.00	1,000,000	1,000,000	1,000,000	1,000,000									30,332	2,130
262431-AF-6	DRSLF 50 D - CDO	06/05/2025	JP MORGAN SECS INC., - FIXED INCOME	07/15/2025	Paydown	4,100,000	4,111,090	4,100,000	4,100,000		(11,090)		(11,090)					80,504	45,117
381743-AG-8	GOCAP 54 D - CDO	06/05/2025	Bank of New York/Natixis, New	07/08/2025	Paydown	2,000,000	1,997,640	2,000,000	2,000,000		2,360		2,360					29,765	14,417
38180W-AE-1	GOCAP 80M B - CDO	03/14/2025	NATIXIS	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	2,000,158	2,000,000							158	158	28,668	
38180W-AJ-0	GOCAP 80M D - CDO	03/14/2025	NATIXIS	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	1,971,216	2,000,000							(28,784)	(28,784)	35,043	
46149M-AE-6	INVCO 2021-2 D - CDO	06/05/2025	Unknown	07/02/2025	DEUTSCHE BANK SECURITIES, INC.	1,777,500	1,676,392	1,773,945	1,677,465		1,073		1,073			96,480	96,480	30,399	18,679
46600C-BG-4	IVYH 12RR CRR - CDO	01/30/2025	BNP PARIBAS SECURITIES BOND	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	1,968,244	2,000,000							(31,756)	(31,756)	58,756	
55954Y-BC-8	MAGNE XXVI D1R - CDO	01/28/2025	RBC CAPITAL MARKETS	05/28/2025	DEUTSCHE BANK SECURITIES, INC.	6,250,000	6,250,000	6,234,375	6,250,000							(15,625)	(15,625)	125,693	
67080P-AL-0	NYKPK 1 D - CDO	06/05/2025	Unknown	08/20/2025	BARCLAYS CAPITAL INC FIXED INC	1,200,000	1,129,688	1,202,460	1,131,383		1,696		1,696			71,077	71,077	30,117	10,997
67707C-BJ-6	OAKC 10RR2 C1R - CDO	02/18/2025	BNP PARIBAS SECURITIES BOND	07/09/2025	Unmatched Counter Party	5,200,000	5,200,000	5,215,283	5,200,000							15,283	15,283	105,490	
69703Y-AJ-9	PLMRS 2025-1 D1 - CDO	01/24/2025	Bank of America Securities	07/09/2025	Unmatched Counter Party	2,000,000	2,000,000	1,991,632	2,000,000							(8,368)	(8,368)	47,335	
75888E-AL-2	REG19 XIX D - CDO	07/17/2025	BAIRD (ROBERT W.) & CO. INC.	10/20/2025	Paydown	2,500,000	2,516,250	2,500,000	2,500,000		(16,250)		(16,250)					96,024	46,276
75889F-AL-8	REG23 XXIII D - CDO	07/09/2025	JPMORGAN CHASE BANK/RBS SECURITIES	11/17/2025	Call @ 100.00	5,000,000	5,006,900	5,000,000	5,007,655		755		755			(7,655)	(7,655)	223,324	84,234
758968-AU-5	REG22 XXII DR - CDO	06/05/2025	Bank of New York/Natixis, New	12/30/2025	Call @ 100.00	3,400,000	3,400,000	3,400,000	3,400,000									173,989	31,320
81800W-AA-9	NWML 7 A1 - CDO	07/09/2025	Various	08/18/2025	Various	6,000,000	5,974,608	5,971,908	5,975,355		747		747			(3,447)	(3,447)	107,715	44,955
846031-AT-9	STHWK 1R DR - CDO	06/05/2025	Direct	07/21/2025	Paydown	1,750,000	1,683,279	1,750,000	1,750,000		66,721		66,721					33,093	16,365
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						94,314,000	94,155,067	94,106,937	94,171,899		16,832		16,832			(69,482)	(69,482)	2,200,877	689,062

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	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 Value (11 + 12 - 13)	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
268928-DD-1	ELR 2025-2 CLASS D DELAY DRAW - ABS	05/23/2025	Adjustment	09/18/2025	Adjustment	172,409	171,534	172,376	172,376		842		842					4,604	
34535A-AD-2	FORDO 2022-C A3 - ABS	11/24/2025	MIZUHO	12/15/2025	Paydown	90,511	90,455	90,511	90,511		56		56					338	101
68267E-AA-2	ODART 2019-1 A - ABS	11/24/2025	MIZUHO SECURITIES USA INC	12/15/2025	Paydown	80,295	80,225	80,295	80,295		70		70					243	81
802920-AC-2	SDART 2024-5 A2 - ABS	11/24/2025	AMHERST PIERPONT SECURITIES	12/15/2025	Paydown	341,595	341,595	341,595	341,595									1,389	417
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						684,810	683,809	684,777	684,777		968		968					6,574	599
1889999999. Total - asset-backed securities (unaffiliated)						94,998,810	94,838,876	94,791,714	94,856,676		17,800		17,800			(69,482)	(69,482)	2,207,450	689,661
1899999999. Total - asset-backed securities (affiliated)																			
1909999998. Total - asset-backed securities						94,998,810	94,838,876	94,791,714	94,856,676		17,800		17,800			(69,482)	(69,482)	2,207,450	689,661
2009999999. Total - issuer credit obligations and asset-backed securities						133,444,491	132,305,534	132,388,534	132,423,000		117,466		117,466			(38,986)	(38,986)	2,604,258	714,033
4509999998. Total - preferred stocks																			
5989999998. Total - common stocks																			
5999999999. Total - preferred and common stocks																			
6009999999 - Totals							132,305,534	132,388,534	132,423,000		117,466		117,466			(38,986)	(38,986)	2,604,258	714,033

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total preferred stocks								XXX	XXX
45069#-10-9	TALCOTT LIFE & ANNUITY INSURANCE COMPANY	71153	39-1052598	8BI					
45070#-10-6	TALCOTT INTERNATIONAL LIFE REASSURANCE CORPORATION	93505	06-1207332	8BI					
1299999. Subtotal - common stock - U.S. life insurer								XXX	XXX
1899999. Total common stocks								XXX	XXX
1999999 - Totals								XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	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	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY		10/15/2025	Various	01/15/2026	48,427,833		406,371			48,500,000	48,021,462			0.000	3.918	N/A		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					48,427,833		406,371			48,500,000	48,021,462			XXX	XXX	XXX		
AUTOMATION SMC HOLDINGS INC		12/31/2025	Unknown	07/10/2026	755,249					755,249	755,249	14,481		14.000	14.249	MJSD	16,177	
AUTOMATION SMC HOLDINGS INC		10/09/2025	Unknown	04/07/2026	3,985					3,985	3,985	151		15.000	15.277	MJSD	73	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					759,234					759,234	759,234	14,632		XXX	XXX	XXX	16,251	
Talcott Financial Group-Affiliate		12/31/2025	Direct with issuer	03/31/2026	300,000,000					300,000,000	300,000,000			3.830				
Talcott Resolution Life Inc-Affiliate		12/31/2025	Direct with issuer	03/31/2026	300,000,000					300,000,000	300,000,000			3.830				
0279999999. Subtotal - issuer credit obligations - other issuer credit obligations (affiliated)					600,000,000					600,000,000	600,000,000			XXX	XXX	XXX		
0489999999. Total - issuer credit obligations (unaffiliated)					49,187,067		406,371			49,259,234	48,780,696	14,632		XXX	XXX	XXX	16,251	
0499999999. Total - issuer credit obligations (affiliated)					600,000,000					600,000,000	600,000,000			XXX	XXX	XXX		
0509999999. Total - issuer credit obligations					649,187,067		406,371			649,259,234	648,780,696	14,632		XXX	XXX	XXX	16,251	
7689999999. Total short-term investments (unaffiliated)					49,187,067		406,371			49,259,234	48,780,696	14,632		XXX	XXX	XXX	16,251	
7699999999. Total short-term investments (affiliated)					600,000,000					600,000,000	600,000,000			XXX	XXX	XXX		
7709999999 - Totals					649,187,067		406,371			649,259,234	648,780,696	14,632		XXX	XXX	XXX	16,251	

1.

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

1A	1A ...$ 48,427,833	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$	2B ..$	2C ..$						
1C	3A ...$ 600,000,000	3B ..$	3C ..$						
1D	4A ...$	4B ..$ 3,985	4C ..$						
1E	5A ...$	5B ..$	5C ..$ 755,249						
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.	E57ODZWZ7FF32TWEFA76	11/03/2022	11/03/2032	200,000,000	200,000,000	1	10,950,000			3,877,160		3,877,160	(3,133,240)					0001
BHM2J7B48 - 10Y RTR 3.000000 15-NOV-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/15/2022	11/15/2032	200,000,000	200,000,000	1	8,720,000			2,717,200		2,717,200	(2,600,720)					0001
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			2,719,060		2,719,060	(2,601,800)					0001
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			2,719,260		2,719,260	(2,602,760)					0001
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			2,164,800		2,164,800	(2,279,620)					0001
BHM2JG693 - 10Y RTR 2.750000 06-DEC-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2032	200,000,000	200,000,000	1	10,385,000			2,165,260		2,165,260	(2,280,340)					0001
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			2,165,960		2,165,960	(2,280,380)					0001
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			2,167,160		2,167,160	(2,281,120)					0001
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			2,168,560		2,168,560	(2,281,220)					0001
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			2,724,580		2,724,580	(2,605,620)					0001
BHM2NFB60 - FWDP 20Y RTR 3.000000 02-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	11/02/2023	11/02/2033	50,000,000	50,000,000	1	3,532,500			2,009,303	^	2,009,303	(1,624,275)					0001
BHM2NFR30 - FWDP 20Y RTR 2.000000 03-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2033	50,000,000	50,000,000	1	1,800,000			875,400	^	875,400	(866,892)					0001
BHM2NJBH8 - FWDP 20Y RTR 3.000000 10-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2033	50,000,000	50,000,000	1	3,770,000			2,072,977	^	2,072,977	(1,637,331)					0001
BHM2NXDH5 - 20Y RTR 2.000000 30-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/30/2023	11/30/2033	50,000,000	50,000,000	1	1,840,000			891,965	^	891,965	(872,606)					0001
BHM2NZUX6 - 20Y RTR 3.000000 07-DEC-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	12/07/2023	12/07/2033	50,000,000	50,000,000	1	4,635,000			2,304,499	^	2,304,499	(1,685,356)					0001
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			1,040,200	^	1,040,200	(903,200)					0001
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			2,488,635	^	2,488,635	(1,722,106)					0001
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			1,078,533	^	1,078,533	(911,207)					0001
BHM2R4TY1 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	3,882,000			1,658,832		1,658,832	(1,657,668)					0001
BHM2R4TZ8 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	(888,000)			(244,032)		(244,032)	490,260					0001
BHM2R6WT3 - 10Y RTR 3.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1	1,878,000			829,698		829,698	(829,614)					0001
BHM2R8WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1	(417,000)			(122,088)		(122,088)	245,496					0001
BHM2R9SK1 - 10Y RTR 3.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1	3,840,000			1,659,708		1,659,708	(1,659,432)					0001
BHM2R9SL9 - 10Y RTR 1.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1	(864,000)			(244,236)		(244,236)	491,124					0001
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)			(244,272)		(244,272)	491,712					0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			1,659,636		1,659,636	(1,660,860)						0001
BHM2RJLU4 - 10Y RTR 3.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	60,000,000	60,000,000	1	1,890,000			830,244		830,244	(831,846)						0001
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	60,000,000	60,000,000	1	(390,000)			(122,256)		(122,256)	246,504						0001
BHM2RW8C0 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	4,020,000			1,661,616		1,661,616	(1,668,264)						0001
BHM2RW8E6 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	(996,000)			(244,860)		(244,860)	495,048						0001
BHM2SE6B3 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	100,000,000	100,000,000	1	4,940,000			1,386,690	^	1,386,690	(1,396,640)						0001
BHM2SE6Z0 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	50,000,000	50,000,000	1	2,465,000			693,345	^	693,345	(698,320)						0001
BHM2SEW99 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/06/2024	08/07/2034	100,000,000	100,000,000	1	4,485,000			1,386,690	^	1,386,690	(1,396,640)						0001
BHM2VHD65 - MAR26 SPX <5050 10Y SOFR<3.00%	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/11/2025	03/20/2026	20,000,000	20,000,000	1	1,370,000			(39,645)	^	(39,645)	(1,409,645)						0001
BHM2VHD73 - MAR26 SPX <5050 10Y SOFR<3.00%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2025	03/20/2026	20,000,000	20,000,000	1	1,346,000			(39,645)	^	(39,645)	(1,385,645)						0001
BHM2VL7T3 - MAR26 SPX <5100 10Y SOFR<3.00%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/14/2025	03/20/2026	10,000,000	10,000,000	1	599,000			(19,351)	^	(19,351)	(618,351)						0001
BHM2VNLT3 - APR26 SPX <5100 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L10QEMIK50	03/19/2025	04/20/2026	20,000,000	20,000,000	1	1,400,000			18,674	^	18,674	(1,381,326)						0001
BHM2VZ8J3 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,560,000			2,471,931	^	2,471,931	(2,088,069)						0001
BHM2VZ986 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,450,000			2,439,526	^	2,439,526	(2,010,474)						0001
BHM2VZY88 - 10Y RTR 2.750000 07-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/07/2025	04/09/2035	100,000,000	100,000,000	1	4,170,000			2,359,075	^	2,359,075	(1,810,925)						0001
BHM2W1LV5 - 10Y RTR 2.750000 09-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2025	04/09/2035	100,000,000	100,000,000	1	3,860,000			2,267,619	^	2,267,619	(1,592,381)						0001
BHM2WAY33 - 10Y RTR 2.750000 25-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/25/2025	04/25/2035	100,000,000	100,000,000	1	3,426,500			2,146,116	^	2,146,116	(1,280,384)						0001
BHM2YTT36 - FEB26 SPX C @ 7100	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	09/30/2025	02/20/2026	200,000	1,420,000,000	7,100		16,168,000		6,877,717		6,877,717	(9,290,283)						0001
BHM2YTT44 - FEB26 SPX C @ 6850	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	09/30/2025	02/20/2026	100,000	685,000,000	6,850		(18,305,000)		(14,526,313)		(14,526,313)	3,778,687						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										154,948,500	23,044,500		52,850,931	XXX	52,850,931	(63,597,729)					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	2,300	2,051,500												0001
BHM2J3CD6 - NOV27 SPX P @ 3725	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3,725	15,152,195			40		40	(289,770)						0001
BHM2J3HN9 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3,775	30,378,790						(641,912)						0001
BHM2J4EA8 - NOV27 SPX P @ 2275	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2,275	4,400,000			1		1							0001
BHM2J4ET7 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3,775	15,203,000						(320,956)						0001
BHM2J4MC5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2,300	4,353,000												0001
BHM2J5TT8 - NOV27 NDX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6,800	3,010,871												0001
BHM2J5TU5 - NOV27 NDX P @ 11350	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11,350	18,236,546			12		12	(100,424)						0001
BHM2J5TV3 - NOV27 RTY P @ 1825	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1,825	34,466,808			447,210		447,210	(3,074,481)						0001

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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)
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	1,100	2,848,939												0001
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	6,150	8,486,320			992,300		992,300	(2,436,277)						0001
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	6,150	8,486,320			992,300		992,300	(2,436,277)						0001
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	75,000,000	5,000	2,949,300			816,046	^	816,046	(1,775,349)						0001
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	37,500,000	2,500	(305,400)			(105,934)	^	(105,934)	152,249						0001
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	8,000	49,200,000	6,150	(3,704,080)			(992,300)	^	(992,300)	2,436,277						0001
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	8,000	49,200,000	6,150	(3,704,080)			(992,300)	^	(992,300)	2,436,277						0001
BHM2UK147 - MAR26 SPX P @ 5000	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2025	03/20/2026	100,000	500,000,000	5,000	15,568,000			952,265	^	952,265	(14,615,735)						0001
BHM2UN3C1 - JAN31 SPX P @ 2625	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	25,000	65,625,000	2,625	(1,825,000)			(1,853,027)	^	(1,853,027)	(28,027)						0001
BHM2UN3D9 - JAN31 SPX P @ 5250	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	12,500	65,625,000	5,250	6,522,750			5,448,114	^	5,448,114	(1,074,636)						0001
BHM2UQZL9 - MAR26 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/21/2025	03/20/2026	175,000	875,000,000	5,000	19,866,000			1,607,654	^	1,607,654	(18,258,346)						0001
BHM2VHCT6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	25,000	125,000,000	5,000	14,274,500			9,988,730	^	9,988,730	(4,285,770)						0001
BHM2VHCU3 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	50,000	125,000,000	2,500	(4,440,000)			(3,502,768)	^	(3,502,768)	937,232						0001
BHM2VJ263 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	50,000	125,000,000	2,500	(4,350,000)			(3,488,335)	^	(3,488,335)	861,665						0001
BHM2VJ271 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	25,000	125,000,000	5,000	13,790,125			9,911,053	^	9,911,053	(3,879,072)						0001
BHM2VL839 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	50,000	125,000,000	2,500	(4,190,950)			(3,462,829)	^	(3,462,829)	728,121						0001
BHM2VL847 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	25,000	125,000,000	5,000	13,535,525			9,870,225	^	9,870,225	(3,665,300)						0001
BHM2VM2H2 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	25,000	125,000,000	5,000	12,917,308			9,771,084	^	9,771,084	(3,146,223)						0001
BHM2VM2J8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	50,000	125,000,000	2,500	(4,115,280)			(3,450,694)	^	(3,450,694)	664,586						0001
BHM2VMTR1 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	50,000	125,000,000	2,500	(4,360,000)			(3,489,939)	^	(3,489,939)	870,061						0001
BHM2VMTS9 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	25,000	125,000,000	5,000	13,478,275			9,861,044	^	9,861,044	(3,617,231)						0001
BHM2VNMQ8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	50,000	125,000,000	2,500	(4,014,115)			(3,434,471)	^	(3,434,471)	579,644						0001
BHM2VNMR6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	25,000	125,000,000	5,000	12,988,643			9,782,524	^	9,782,524	(3,206,119)						0001
BHM2W1N01 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/09/2025	03/21/2031	25,000	125,000,000	5,000	16,665,750			10,582,758	^	10,582,758	(6,082,992)						0001
BHM2W1N19 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/09/2025	03/21/2031	50,000	125,000,000	2,500	(5,719,500)			(3,816,707)	^	(3,816,707)	1,902,793						0001
BHM2WE5N3 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/02/2025	03/21/2031	25,000	125,000,000	5,000	14,977,000			10,302,561	^	10,302,561	(4,674,439)						0001
BHM2WE5P8 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/02/2025	03/21/2031	50,000	125,000,000	2,500	(5,180,000)			(3,727,193)	^	(3,727,193)	1,452,807						0001
BHM2WKBX0 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	50,000	125,000,000	2,500	(4,385,000)			(3,595,287)	^	(3,595,287)	789,713						0001
BHM2WKC19 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	25,000	125,000,000	5,000	13,250,000			10,016,018	^	10,016,018	(3,233,982)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BHM2WP441 - JUN31 SPX P @ 2650	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/19/2025	06/20/2031	75,000	198,750,000	2,650		(6,989,438)		(6,298,860)	^	(6,298,860)	690,578						0001
BHM2WP458 - JUN31 SPX P @ 5300	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/19/2025	06/20/2031	37,500	198,750,000	5,300		21,706,688		17,745,851	^	17,745,851	(3,960,836)						0001
BHM2X6S38 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	25,000	135,000,000	5,400		15,589,265		12,509,807	^	12,509,807	(3,079,458)						0001
BHM2X6S46 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	50,000	135,000,000	2,700		(5,175,000)		(4,435,940)	^	(4,435,940)	739,060						0001
BHM2XBUF7 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/27/2025	06/20/2031	50,000	135,000,000	2,700		(2,805,625)		(4,023,785)	^	(4,023,785)	(1,218,160)						0001
BHM2XBUG5 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/27/2025	06/20/2031	25,000	135,000,000	5,400		12,370,875		11,949,966	^	11,949,966	(420,909)						0001
BHM2XF8Z9 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/03/2025	06/20/2031	50,000	140,000,000	2,800		(2,762,875)		(4,322,238)	^	(4,322,238)	(1,559,363)						0001
BHM2XF905 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/03/2025	06/20/2031	25,000	140,000,000	5,600		13,066,625		13,093,684	^	13,093,684	27,059						0001
BHM2XNZW9 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	25,000	140,000,000	5,600		14,906,750		13,413,776	^	13,413,776	(1,492,974)						0001
BHM2XNZX7 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	50,000	140,000,000	2,800		(5,000,000)		(4,711,388)	^	(4,711,388)	288,612						0001
BHM2XR834 - JUN31 SPX P @ 5700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	25,000	142,500,000	5,700		15,611,000		14,074,665	^	14,074,665	(1,536,335)						0001
BHM2XR842 - JUN31 SPX P @ 2850	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	50,000	142,500,000	2,850		(5,095,000)		(4,886,864)	^	(4,886,864)	208,136						0001
BHM2XSLR4 - MAR26 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/23/2025	03/20/2026	100,000	500,000,000	5,000		(6,217,000)		(828,172)		(828,172)	5,388,828						0001
BHM2XTBC6 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	75,000,000	5,000		(1,567,500)		(816,046)		(816,046)	751,454						0001
BHM2XTBD4 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	37,500,000	2,500		195,168		105,934		105,934	(89,234)						0001
BHM2Z6QV6 - MAR26 SPX P @ 6165	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/27/2025	03/20/2026	300,000	1,849,500,000	6,165		(26,928,000)		(12,497,182)	^	(12,497,182)	14,430,818						0001
BHM2Z6QX2 - MAR26 SPX P @ 5480	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/27/2025	03/20/2026	900,000	4,932,000,000	5,480		36,486,000		13,244,940	^	13,244,940	(23,241,060)						0001
0169999999. Subtotal - purchased options - hedging other - put options										142,310,029	192,645,964		118,748,303	XXX	118,748,303	(81,105,677)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										297,258,529	215,690,464		171,599,234	XXX	171,599,234	(144,703,406)					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										154,948,500	23,044,500		52,850,931	XXX	52,850,931	(63,597,729)					XXX	XXX
0449999999. Total purchased options - put options										142,310,029	192,645,964		118,748,303	XXX	118,748,303	(81,105,677)					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										297,258,529	215,690,464		171,599,234	XXX	171,599,234	(144,703,406)					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

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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)
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	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000				(2,576,140)			(7,633,090)					932,710		100/100
BHM2KXPQ5 - Basis Swap With CME GROUP INC RCV 1.41 PAY SOFR 10	Converting Variable Asset to Fixed		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000				(2,007,888)			(2,906,871)					417,511		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(4,584,028)		XXX	(10,539,961)					1,350,221	XXX	XXX
BHM00XPC2 - CSWP:USD 5.79%(GBP 5.50%) 06/05/26	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/29/2010	06/05/2026	9,620,860	16,544,115		6,582,960		348,589	5,374,974		5,451,617	(1,593,166)				54,079		100/100
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	3,523,350		(10,950)		59,648	(219,658)		(210,715)	(415,473)				16,077		100/100
BHM108N21 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,572	5,872,250		(191,679)		165,514	(528,567)		(454,426)	(670,639)				40,835		100/100
BHM27DRQ2 - CSWAP: EUR/USD 07-JAN-2031	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031	2,178,759	15,267,850		818,309		238,663	(140,798)		154,222	(1,909,282)				171,073		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										7,198,640		812,414	4,485,951	XXX	4,940,698	(4,588,560)				282,064	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										7,198,640		(3,771,614)	4,485,951	XXX	(5,599,263)	(4,588,560)				1,632,285	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	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000				(4,514,031)	(36,003,228)		(36,003,228)	1,682,832				3,021,498		0001
BHM2JNVX7 - SWP: OIS 3.350000 22-DEC-2032	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		290,000,000				(8,716,233)	(4,354,530)		(4,354,530)	9,804,393				3,831,081		0001
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000				(1,540,412)	(19,180,665)		(19,180,665)	(748,696)				1,633,037		0002
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000				(1,141,094)	(14,207,242)		(14,207,242)	(556,880)				1,213,113		0002
BHM2KXP51 - SWP: OIS 2.508500 05-OCT-2067	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000					(50,553,417)		(50,553,417)	(21,734,906)				8,080,555		0002
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000				(1,642,358)	(20,442,535)		(20,442,535)	(804,026)				1,749,682		0002
BHM2TY8K6 - FSWP: OIS 3.498000 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000					(7,176,874)		(7,176,874)	(5,015,981)				2,017,337		0001
BHM2TY8N0 - FSWP: OIS 3.821500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000					(9,077,356)		(9,077,356)	(5,863,330)				3,916,215		0001
1119999999. Subtotal - swaps - hedging other - interest rate												(17,554,128)	(160,995,847)	XXX	(160,995,847)	(23,236,594)				25,462,518	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(17,554,128)	(160,995,847)	XXX	(160,995,847)	(23,236,594)				25,462,518	XXX	XXX
BHM2KXNX2 - FSWP: OIS 3.185000 25-SEP-2048	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000		21,056		(1,219,574)	21,056		(16,071,285)					2,027,151		
BHM2KXP69 - FSWP: OIS 1.129000 08-JUN-2050	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000				(3,850,954)			(56,555,130)					2,719,696		
BHM2KXPB8 - FSWP: OIS 1.486500 27-JAN-2041	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000		39,294		(4,667,085)	39,294		(46,892,476)					2,815,851		
BHM2KXPH5 - FSWP: OIS 2.132000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000				(1,252,004)			(2,433,585)					463,939		
BHM2KXPP7 - FSWP: OIS 2.135000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000				(1,250,388)			(2,428,747)					463,939		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1179999999. Subtotal - swaps - replication - interest rate										60,350		(12,240,005)	60,350	XXX	(124,381,223)					8,490,576	XXX	XXX
Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	Asset Replication		Credit	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	10/30/2025	12/20/2030		50,000,000	---		1,137,582	126,389	1,137,582		1,133,250							
1189999999. Subtotal - swaps - replication - credit default											1,137,582	126,389	1,137,582	XXX	1,133,250						XXX	XXX
1229999999. Subtotal - swaps - replication										60,350	1,137,582	(12,113,616)	1,197,932	XXX	(123,247,973)					8,490,576	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										60,350		(34,378,161)	(160,935,497)	XXX	(295,917,031)	(23,236,594)				35,303,315	XXX	XXX
1369999999. Total swaps - credit default											1,137,582	126,389	1,137,582	XXX	1,133,250						XXX	XXX
1379999999. Total swaps - foreign exchange										7,198,640		812,414	4,485,951	XXX	4,940,698	(4,588,560)				282,064	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										7,258,990	1,137,582	(33,439,358)	(155,311,964)	XXX	(289,843,083)	(27,825,154)				35,585,379	XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										7,198,640		(3,771,614)	4,485,951	XXX	(5,599,263)	(4,588,560)				1,632,285	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										297,258,529	215,690,464	(17,554,128)	10,603,387	XXX	10,603,387	(167,940,000)				25,462,518	XXX	XXX
1719999999. Subtotal - replication										60,350	1,137,582	(12,113,616)	1,197,932	XXX	(123,247,973)					8,490,576	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										304,517,519	216,828,046	(33,439,358)	16,287,270	XXX	(118,243,849)	(172,528,560)				35,585,379	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 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 quarter ending December 31, 2025, the hedge has been effective at achieving its objective.
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, 2025, 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
BHM2MQQF1 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	07/24/2025	Sale	3,000	6,600,000	2200.0	1,017,870		292,865		1,017,870	^	547,116			(725,005)			0001
BHM2MQQK0 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	07/24/2025	Sale	600	11,040,000	18400.0	1,775,934		156,291		1,775,934	^	1,287,255			(1,619,643)			0001
BHM2MQGC9 - JUL25 SPX P @ 5175	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/12/2023	07/18/2025	07/18/2025	Expiration	6,000	31,050,000	5175.0	3,707,640				3,707,640	^	3,141,192			(3,707,640)			0001
BHM2MQQQ7 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	01/16/2026	07/24/2025	Sale	2,000	5,000,000	2500.0	934,190		90,255		934,190	^	412,255			(843,935)			0001
BHM2MQQS3 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	01/17/2025	01/17/2025	Expiration	2,000	4,800,000	2400.0	572,100				572,100	^	305,105			(572,100)			0001
BHM2MQQD6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	01/17/2025	Expiration	3,000	6,375,000	2125.0	784,380				784,380	^	753,684			(784,380)			0001
BHM2MQQL8 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I I22LROIIP2IHZNBB6K528	09/13/2023	01/17/2025	01/17/2025	Expiration	600	10,560,000	17600.0	1,323,316				1,323,316	^	1,316,814			(1,323,316)			0001
BHM2MQG70 - JAN25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/12/2023	01/17/2025	01/17/2025	Expiration	6,000	31,050,000	5175.0	3,499,224				3,499,224	^	3,477,956			(3,499,224)			0001
BHM2MQQR5 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	07/18/2025	07/18/2025	Expiration	2,000	4,800,000	2400.0	614,000				614,000	^	272,992			(614,000)			0001
BHM2MQG47 - JAN26 SPX P @ 5400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/12/2023	01/16/2026	07/24/2025	Sale	6,000	32,400,000	5400.0	4,696,388		470,856		4,696,388	^	3,433,566			(4,225,532)			0001
BHM2MQQJ3 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	07/18/2025	Expiration	3,000	6,375,000	2125.0	840,840				840,840	^	575,699			(840,840)			0001
BHM2MQQM6 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I I22LROIIP2IHZNBB6K528	09/13/2023	07/18/2025	07/18/2025	Expiration	600	10,560,000	17600.0	1,436,606				1,436,606	^	1,221,561			(1,436,606)			0001
BHM2MQQK0 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	07/23/2025	Sale	600	11,040,000	18400.0	1,775,934		169,269		1,775,934	^	1,287,255			(1,606,665)			0001
BHM2MQG70 - JAN25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/12/2023	01/17/2025	01/17/2025	Expiration	6,000	31,050,000	5175.0	3,499,224				3,499,224	^	3,477,956			(3,499,224)			0001
BHM2MQQF1 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	07/23/2025	Sale	3,000	6,600,000	2200.0	1,017,870		287,842		1,017,870	^	547,116			(730,028)			0001
BHM2MQGC9 - JUL25 SPX P @ 5175	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/12/2023	07/18/2025	07/18/2025	Expiration	6,000	31,050,000	5175.0	3,707,640				3,707,640	^	3,141,192			(3,707,640)			0001
BHM2MQQM6 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I I22LROIIP2IHZNBB6K528	09/13/2023	07/18/2025	07/18/2025	Expiration	600	10,560,000	17600.0	1,436,606				1,436,606	^	1,221,561			(1,436,606)			0001
BHM2MQQS3 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	01/17/2025	01/17/2025	Expiration	2,000	4,800,000	2400.0	572,100				572,100	^	305,105			(572,100)			0001
BHM2MQG47 - JAN26 SPX P @ 5400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/12/2023	01/16/2026	07/23/2025	Sale	6,000	32,400,000	5400.0	4,696,388		515,523		4,696,388	^	3,433,566			(4,180,865)			0001
BHM2MQQL8 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I I22LROIIP2IHZNBB6K528	09/13/2023	01/17/2025	01/17/2025	Expiration	600	10,560,000	17600.0	1,323,316				1,323,316	^	1,316,814			(1,323,316)			0001
BHM2MQQD6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	01/17/2025	Expiration	3,000	6,375,000	2125.0	784,380				784,380	^	753,684			(784,380)			0001
BHM2MQQR5 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	07/18/2025	07/18/2025	Expiration	2,000	4,800,000	2400.0	614,000				614,000	^	272,992			(614,000)			0001
BHM2MQQJ3 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	07/18/2025	Expiration	3,000	6,375,000	2125.0	840,840				840,840	^	575,699			(840,840)			0001
BHM2MQQQ7 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	09/14/2023	01/16/2026	07/23/2025	Sale	2,000	5,000,000	2500.0	934,190		91,643		934,190	^	412,255			(842,547)			0001
BHM2M29V8 - JAN25 SPX P @ 4000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	07/13/2023	01/17/2025	01/17/2025	Expiration	100,000	400,000,000	4000.0	15,907,600				15,907,600	^	15,800,666			(15,907,600)			0001
BHM2P1244 - JAN25 SPX P @ 4250	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 8I5DZWZKVSZI1NUHU748	12/11/2023	01/17/2025	01/17/2025	Expiration	170,000	722,500,000	4250.0	23,054,040				23,054,040	^	22,890,800			(23,054,040)			0001
0169999999. Subtotal - purchased options - hedging other - put options												81,366,614		2,074,544		81,366,614	XXX	72,181,857			(79,292,070)			XXX
0219999999. Subtotal - purchased options - hedging other												81,366,614		2,074,544		81,366,614	XXX	72,181,857			(79,292,070)			XXX
0289999999. Subtotal - purchased options - replications																	XXX							XXX
0359999999. Subtotal - purchased options - income generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2TJB66 - JAN25 SPX C @ 6000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	01/17/2025	01/17/2025	Expiration	17,500	105,000,000	6000.0	1,782,550			167,125	1,782,550		1,379,771			(1,782,550)			0001
BHM2UV5T4 - JAN25 SPX C @ 6050	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1WP2IHZNBB6K528	01/29/2025	01/31/2025	01/31/2025	Sale	10,000	60,500,000	6050.0		404,000	522,956		404,000					118,956			0001
BHM2XWX50 - DEC25 SPX C @ 6750	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	07/31/2025	12/19/2025	09/22/2025	Sale	100,000	675,000,000	6750.0	8,488,175	18,166,188			8,488,175					9,678,013			0001
BHM2XXPC2 - DEC25 SPX C @ 6650	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	08/01/2025	12/19/2025	12/19/2025	Exercise	100,000	665,000,000	6650.0	8,387,452	14,654,000			8,387,452					6,266,548			0001
BHM2XXPB4 - DEC25 SPX C @ 6400	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1WP2IHZNBB6K528	09/22/2025	12/19/2025	12/19/2025	Exercise	50,000	320,000,000	6400.0	21,800,850	19,827,000			21,800,850					(1,973,850)			0001
0369999999. Subtotal - purchased options - other - call options and warrants												1,782,550	39,080,477	53,170,144	167,125	40,863,027	XXX	1,379,771			12,307,117			XXX
BHM2PYYB1 - JAN25 SPX P @ 4700	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1WP2IHZNBB6K528	02/15/2024	01/31/2025	01/31/2025	Expiration	20,000	94,000,000	4700.0	2,764,800				2,764,800		2,697,936			(2,764,800)			0001
BHM2O6FN6 - JUL25 SPX P @ 4750	VA Macro Hedge		Equity/Index	WELLS FARGO BANK .. PBLDO0EJDB5FWIOLXP3B76	03/01/2024	07/18/2025	07/18/2025	Expiration	17,500	83,125,000	4750.0	3,013,325				3,013,325		2,188,806			(3,013,325)			0001
BHM2SQXB6 - MAR25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	03/21/2025	03/21/2025	Expiration	125,000	625,000,000	5000.0	9,100,500				9,100,500		6,564,528			(9,100,500)			0001
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	09/18/2026	07/23/2025	Sale	15,000	75,000,000	5000.0	2,949,300		1,616,175		2,949,300		357,905			(1,333,125)			0001
BHM2UVSU1 - JAN25 SPX P @ 6050	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1WP2IHZNBB6K528	01/29/2025	01/31/2025	01/31/2025	Expiration	10,000	60,500,000	6050.0		350,000		94,700	350,000					(350,000)			0001
BHM2VUDN9 - SEP25 SPX P @ 4500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/28/2025	09/19/2025	06/27/2025	Sale	105,000	472,500,000	4500.0	4,857,300	963,375			4,857,300					(3,893,925)			0001
BHM2VUDV1 - SEP25 SPX P @ 4500	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/31/2025	09/19/2025	06/27/2025	Sale	105,000	472,500,000	4500.0	4,856,250	966,000			4,856,250					(3,890,250)			0001
BHM2VUDW9 - SEP25 SPX P @ 4500	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/02/2025	09/19/2025	06/27/2025	Sale	105,000	472,500,000	4500.0	4,331,250	966,000			4,331,250					(3,365,250)			0001
BHM2II2C01 - OCT25 SPX P @ 4250	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/10/2025	10/17/2025	06/27/2025	Sale	105,000	446,250,000	4250.0	14,070,000	1,176,000			14,070,000					(12,894,000)			0001
BHM2IWXV0 - NOV25 SPX P @ 4700	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/13/2025	11/21/2025	06/27/2025	Sale	105,000	493,500,000	4700.0	4,984,875	2,835,000			4,984,875					(2,149,875)			0001
BHM2XBPU0 - DEC25 SPX P @ 4925	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/27/2025	12/19/2025	10/27/2025	Sale	300,000	1,477,500,000	4925.0	13,500,000	1,269,000			13,500,000					(12,231,000)			0001
BHM2XBPU0 - DEC25 SPX P @ 4925	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	06/27/2025	12/19/2025	10/27/2025	Sale	750,000	3,693,750,000	4925.0	35,726,550	3,082,500			35,726,550					(32,644,050)			0001
0379999999. Subtotal - purchased options - other - put options												17,827,925	82,676,225	12,874,050	94,700	100,504,150	XXX	11,809,175			(87,630,100)			XXX
0429999999. Subtotal - purchased options - other												19,610,475	121,756,702	66,044,194	261,825	141,367,177	XXX	13,188,946			(75,322,984)			XXX
0439999999. Total purchased options - call options and warrants												1,782,550	39,080,477	53,170,144	167,125	40,863,027	XXX	1,379,771			12,307,117			XXX
0449999999. Total purchased options - put options												99,194,539	82,676,225	14,948,594	94,700	181,870,764	XXX	83,991,032			(166,922,170)			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												100,977,089	121,756,702	68,118,738	261,825	222,733,791	XXX	85,370,803			(154,615,054)			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
BHM2XWX43 - DEC25 SPX C @ 6500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	07/31/2025	12/19/2025	09/22/2025	Sale	50,000	325,000,000	6500.0	(9,916,000)	(17,925,000)			(9,916,000)					(8,009,000)			0001
BHM2XXPB4 - DEC25 SPX C @ 6400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	08/01/2025	12/19/2025	12/19/2025	Exercise	50,000	320,000,000	6400.0	(9,700,000)	(19,827,000)			(9,700,000)					(10,127,000)			0001
BHM2XXPC2 - DEC25 SPX C @ 6650	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1WP2IHZNBB6K528	09/22/2025	12/19/2025	12/19/2025	Exercise	100,000	665,000,000	6650.0	(24,415,000)	(14,654,000)			(24,415,000)					9,761,000			0001
0859999999. Subtotal - written options - other - call options and warrants													(44,031,000)	(52,406,000)		(44,031,000)	XXX				(8,375,000)			XXX
BHM2SQXA8 - MAR25 SPX P @ 4500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	08/27/2024	03/21/2025	03/21/2025	Expiration	100,000	450,000,000	4500.0	(4,161,000)				(4,161,000)		(3,090,034)			4,161,000			0001
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	09/18/2026	07/23/2025	Sale	15,000	37,500,000	2500.0	(305,400)		(209,250)		(305,400)		(47,217)			96,150			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2VUDK5 - SEP25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/28/2025	09/19/2025	06/27/2025	Sale	35,000	175,000,000	5000.0		(3,356,500)	(601,300)		(3,356,500)					2,755,200			0001
BHM2VUDY5 - SEP25 SPX P @ 5000	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/31/2025	09/19/2025	06/27/2025	Sale	35,000	175,000,000	5000.0		(3,360,000)	(604,100)		(3,360,000)					2,755,900			0001
BHM2VUDX7 - SEP25 SPX P @ 5000	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/02/2025	09/19/2025	06/27/2025	Sale	35,000	175,000,000	5000.0		(2,940,000)	(604,100)		(2,940,000)					2,335,900			0001
BHM2IW2BZ5 - OCT25 SPX P @ 4750	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/10/2025	10/17/2025	06/27/2025	Sale	35,000	166,250,000	4750.0		(8,065,400)	(673,050)		(8,065,400)					7,392,350			0001
BHM2IWXU2 - NOV25 SPX P @ 5300	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/13/2025	11/21/2025	06/27/2025	Sale	35,000	185,500,000	5300.0		(3,725,750)	(2,082,850)		(3,725,750)					1,642,900			0001
BHM2XBPT3 - DEC25 SPX P @ 5550	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	06/27/2025	12/19/2025	10/27/2025	Sale	250,000	1,387,500,000	5550.0		(26,075,000)	(2,307,500)		(26,075,000)					23,767,500			0001
BHM2XBPT3 - DEC25 SPX P @ 5550	VA Macro Hedge		Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/27/2025	12/19/2025	10/27/2025	Sale	100,000	555,000,000	5550.0		(9,920,000)	(954,000)		(9,920,000)					8,966,000			0001
0869999999. Subtotal - written options - other - put options												(4,466,400)	(57,442,650)	(8,036,150)		(61,909,050)	XXX	(3,137,251)			53,872,900			XXX
0919999999. Subtotal - written options - other												(4,466,400)	(101,473,650)	(60,442,150)		(105,940,050)	XXX	(3,137,251)			45,497,900			XXX
0929999999. Total written options - call options and warrants													(44,031,000)	(52,406,000)		(44,031,000)	XXX				(8,375,000)			XXX
0939999999. Total written options - put options												(4,466,400)	(57,442,650)	(8,036,150)		(61,909,050)	XXX	(3,137,251)			53,872,900			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												(4,466,400)	(101,473,650)	(60,442,150)		(105,940,050)	XXX	(3,137,251)			45,497,900			XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1169999999. Subtotal - swaps - hedging other																	XXX							XXX
Z96ZAV0E1 - ICE: (CDX.NA.IG.44.V1)	Asset Replication		Credit	Markit IGJSJL3JD5P30I6NJZ34	04/11/2025	06/20/2030	07/23/2025	Sale	1	600,000,000	0.0 / 0.0		9,051,568	12,526,863	766,667	8,727,340				(324,228)	3,799,523			100/100
1189999999. Subtotal - swaps - replication - credit default													9,051,568	12,526,863	766,667	8,727,340	XXX			(324,228)	3,799,523			XXX
1229999999. Subtotal - swaps - replication													9,051,568	12,526,863	766,667	8,727,340	XXX			(324,228)	3,799,523			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													9,051,568	12,526,863	766,667	8,727,340	XXX			(324,228)	3,799,523			XXX
1379999999. Total swaps - foreign exchange																	XXX							XXX
1389999999. Total swaps - total return																	XXX							XXX
1399999999. Total swaps - other																	XXX							XXX
1409999999. Total swaps													9,051,568	12,526,863	766,667	8,727,340	XXX			(324,228)	3,799,523			XXX
BHM2NFR97 - MAR25 SPX <3850 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	11/03/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	815,000				815,000		800,783			(815,000)			0001
BHM2NHLT5 - MAR25 SPX <3900 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50	11/09/2023	03/21/2025	03/21/2025	Expiration	1	5,000,000	1.0	375,000				375,000		367,247			(375,000)			0001
BHM2N9RD2 - MAR25 SPX <3750 10Y SOFR<3.5%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	10/24/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	810,000				810,000		786,448			(810,000)			0001
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	04/17/2025	Expiration	1	5,000,000	1.0	377,500				377,500					(377,500)			0001
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	04/17/2025	Other	1		1.0	377,500	(377,500)					363,474						0001
BHM2NW479 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	11/15/2023	04/17/2025	04/17/2025	Expiration	1	10,000,000	1.0		755,000			755,000					(755,000)			0001
BHM2NN479 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	11/15/2023	04/17/2025	04/17/2025	Other	1		1.0	755,000	(755,000)					726,947						0001
BHM2NZ4W7 - MAR25 SPX <4000 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	12/05/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	950,000				950,000		931,722			(950,000)			0001
1439999999. Subtotal - forwards - hedging other												4,082,500				4,082,500	XXX	3,976,621			(4,082,500)			XXX
BHM2VNLL0 - MAR25 RTY @ 2078	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO1IP2IHZNBB6K528	03/19/2025	03/21/2025	03/21/2025	Maturity						(1,690,352)							(1,690,352)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2VNLN6 - MAR25 NDX @ 19688	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO WP2 IHZNBB6K528	03/19/2025	03/21/2025	03/21/2025	Maturity						(1,252,600)								(1,252,600)			0001
BHM2SYWG9 - DEC24 MXEA @ 2428.35	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	09/13/2024	12/20/2024	01/01/2025	Sale						2,011,967								2,011,967			0001
BHM2SYWH7 - DEC24 NDX @ 19785.55	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	09/13/2024	12/20/2024	01/01/2025	Sale						(4,667,952)								(4,667,952)			0001
BHM2SYWJ3 - DEC24 RTY @ 2206.05	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	09/13/2024	12/20/2024	01/01/2025	Sale						(2,837,322)								(2,837,322)			0001
BHM2U0P78 - MAR25 SPX @ 6120.2147	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO WP2 IHZNBB6K528	12/03/2024	03/21/2025	03/19/2025	Sale						8,057,771								8,057,771			0001
BHM2U0P94 - MAR25 NDX @ 21468	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/03/2024	03/21/2025	03/21/2025	Maturity						6,051,570								6,051,570			0001
BHM2U0PA1 - MAR25 RTY @ 2450	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/03/2024	03/21/2025	03/21/2025	Maturity						13,207,688								13,207,688			0001
BHM2U19L3 - DEC24 MXEA @ 2352.6	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/04/2024	12/20/2024	01/01/2025	Sale						434,000								434,000			0001
BHM2U7XE9 - MAR25 MXEA @ 2330.4844	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/18/2024	03/21/2025	03/19/2025	Sale						(4,753,864)								(4,753,864)			0001
BHM2U7XF6 - MAR25 NDX @ 22116.2382	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/18/2024	03/21/2025	03/21/2025	Maturity						6,079,842								6,079,842			0001
BHM2U7XG4 - MAR25 RTY @ 2377.7622	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	12/18/2024	03/21/2025	03/21/2025	Maturity						6,505,414								6,505,414			0001
BHM2VMVE7 - JUN25 SPX @ 5699.43	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO WP2 IHZNBB6K528	03/19/2025	06/20/2025	06/17/2025	Sale						(5,218,602)								(5,218,602)			0001
BHM2VMVF4 - JUN25 MXEA @ 2502.199	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZWZKVSZI1NUHU748	03/19/2025	06/20/2025	06/18/2025	Sale						(2,709,512)								(2,709,512)			0001
BHM2VMVG2 - JUN25 NDX @ 19888.5899	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO WP2 IHZNBB6K528	03/19/2025	06/20/2025	06/17/2025	Sale						(9,662,200)								(9,662,200)			0001
BHM2VMVH0 - JUN25 RTY @ 2094.6436	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LRO WP2 IHZNBB6K528	03/19/2025	06/20/2025	06/17/2025	Sale						(727,724)								(727,724)			0001
1469999999. Subtotal - forwards - other														8,828,124			XXX	(16,344,633)			8,828,124			XXX
1479999999. Subtotal - forwards												4,082,500		8,828,124		4,082,500	XXX	(12,368,012)			4,745,624			XXX
1509999999. 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												85,449,114		2,074,544		85,449,114	XXX	76,158,478			(83,374,570)			XXX
1719999999. Subtotal - replication													9,051,568	12,526,863	766,667	8,727,340	XXX			(324,228)	3,799,523			XXX
1729999999. Subtotal - income generation																	XXX							XXX
1739999999. Subtotal - other												15,144,075	20,283,052	14,430,168	261,825	35,427,127	XXX	(6,292,938)			(20,996,960)			XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																	XXX							XXX
1759999999 - Totals												100,593,189	29,334,620	29,031,575	1,028,492	129,603,581	XXX	69,865,540		(324,228)	(100,572,007)			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 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 quarter ending December 31, 2025, 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
USH6	3,068	306,800,000	US T BONDS MAR26	VA Macro Hedge		Interest Rate	03/20/2026	Board of Trade of th 549300EX04Q2QBFQTQ27	12/12/2025	116.2758	115.5938	(2,092,586)					(2,092,586)	(2,092,586)	16,874,000	0001	100,000
TYH6	2,355	235,500,000	10Y TNOTES MAR26	VA Macro Hedge		Interest Rate	03/20/2026	Board of Trade of th 549300EX04Q2QBFQTQ27	11/24/2025	113.3279	112.4375	(2,096,791)					(2,096,791)	(2,096,791)	10,362,000	0001	100,000
1569999999. Subtotal - long futures - other												(4,189,377)					(4,189,377)	(4,189,377)	27,236,000	XXX	XXX
1579999999. Subtotal - long futures												(4,189,377)					(4,189,377)	(4,189,377)	27,236,000	XXX	XXX
RTYH6	275	34,916,063	1RTY MAR26	VA Macro Hedge		Equity/Index	03/20/2026	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/17/2025	2,539.3500	2,498.0000	568,563					568,563	568,563	1,966,250	0001	50
ESH6	705	243,483,038	EMINI S&P MAR26	VA Macro Hedge		Equity/Index	03/20/2026	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/17/2025	6,907.5014	6,892.5000	522,413					522,413	522,413	9,150,900	0001	50
MFSH6	275	39,554,625	MSCI EAFE MAR6	VA Macro Hedge		Equity/Index	03/20/2026	Intercontinental Exc 549300R4IG1TWPZT5U32	12/17/2025	2,876.7000	2,902.1000	(349,250)					(349,250)	(349,250)	356,950	0001	50
NQH6	260	131,939,600	NAS EMIN MAR26	VA Macro Hedge		Equity/Index	03/20/2026	CME Group Inc. LCZ7XYGSLJUHFXXNXD88	12/17/2025	25,373.0000	25,456.7500	(435,500)					(435,500)	(435,500)	5,062,200	0001	20
1639999999. Subtotal - short futures - other												306,226					306,225	306,225	16,536,300	XXX	XXX
1649999999. Subtotal - short futures												306,226					306,225	306,225	16,536,300	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												(3,883,151)					(3,883,152)	(3,883,152)	43,772,300	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(3,883,151)					(3,883,152)	(3,883,152)	43,772,300	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Barclays PLC	35,465,784	(29,204,344)	6,261,440
Total Net Cash Deposits	35,465,784	(29,204,344)	6,261,440

(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 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 quarter ending December 31, 2025, 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
TYH5	2,355	235,500,000	10Y TNOTES MAR25	VA Macro Hedge		Interest Rate	03/20/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	11/25/2024	109.8281	02/26/2025	110.4370	Sale	1,434,017	1,434,017			0001	100,000
TYM5	2,355	235,500,000	10Y TNOTES JUN25	VA Macro Hedge		Interest Rate	06/18/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	02/26/2025	110.4524	05/28/2025	110.1563	Sale	(697,484)	(697,484)			0001	100,000
USM5	1,983	198,300,000	US T BONDS JUN25	VA Macro Hedge		Interest Rate	06/18/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	02/26/2025	117.3516	05/28/2025	112.0226	Sale	(10,567,391)	(10,567,391)			0001	100,000
USU5	1,983	198,300,000	US T BONDS SEP25	VA Macro Hedge		Interest Rate	09/19/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	05/28/2025	111.6554	08/26/2025	114.2485	Sale	5,142,066	5,142,066			0001	100,000
TYZ5	2,355	235,500,000	10Y TNOTES DEC25	VA Macro Hedge		Interest Rate	12/19/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	08/26/2025	112.2003	11/24/2025	113.3747	Sale	2,765,674	2,765,674			0001	100,000
TYU5	2,355	235,500,000	10Y TNOTES SEP25	VA Macro Hedge		Interest Rate	09/19/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	05/28/2025	110.1875	08/26/2025	112.1690	Sale	4,666,400	4,666,400			0001	100,000
USZ5	1,983	198,300,000	US T BONDS DEC25	VA Macro Hedge		Interest Rate	12/19/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	08/26/2025	113.8592	11/24/2025	117.5313	Sale	7,281,637	7,281,637			0001	100,000
USH5	1,983	198,300,000	US T BONDS MAR25	VA Macro Hedge		Interest Rate	03/20/2025	Board of Trade of th . 549300EX04Q2QBFQTQ27	11/25/2024	118.1900	02/26/2025	117.5938	Sale	(1,182,322)	(1,182,322)			0001	100,000
1569999999. Subtotal - long futures - other														8,842,597	8,842,597			XXX	XXX
1579999999. Subtotal - long futures														8,842,597	8,842,597			XXX	XXX
NQH5	180	80,315,140	NAS EMIN MAR25	VA Macro Hedge		Equity/Index	03/21/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	12/18/2024	22,309.7611	03/19/2025	19,496.7500	Sale	10,126,840	10,126,840			0001	20
ESH5	1,030	314,795,067	EMINI S&P MAR25	VA Macro Hedge		Equity/Index	03/21/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	12/18/2024	6,112.5256	03/19/2025	5,797.5879	Sale	16,219,292	16,219,292			0001	50
RTYH5	625	73,826,660	1RTY MAR25	VA Macro Hedge		Equity/Index	03/21/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	12/18/2024	2,362.4531	03/19/2025	2,051.0000	Sale	9,732,910	9,732,910			0001	50
MFSH5	200	23,311,500	MSCI EAFE MAR5	VA Macro Hedge		Equity/Index	03/21/2025	Intercontinental Exc . 549300R4IG1TWPZT5U32	12/18/2024	2,331.1500	03/19/2025	2,503.7000	Sale	(1,725,500)	(1,725,500)			0001	50
ESM5	605	168,406,300	EMINI S&P JUN25	VA Macro Hedge		Equity/Index	06/20/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/19/2025	5,567.1504	06/18/2025	5,985.0000	Sale	(12,639,950)	(12,639,950)			0001	50
NQM5	180	70,922,779	NAS EMIN JUN25	VA Macro Hedge		Equity/Index	06/20/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/19/2025	19,700.7719	06/18/2025	21,730.5000	Sale	(7,307,021)	(7,307,021)			0001	20
MFSM5	400	46,810,400	MSCI EAFE JUN5	VA Macro Hedge		Equity/Index	06/20/2025	Intercontinental Exc . 549300R4IG1TWPZT5U32	03/19/2025	2,340.5200	06/18/2025	2,595.2052	Sale	(5,093,705)	(5,093,705)			0001	50
RTYM5	625	64,603,125	1RTY JUN25	VA Macro Hedge		Equity/Index	06/20/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	03/19/2025	2,067.3000	06/18/2025	2,102.7000	Sale	(1,106,250)	(1,106,250)			0001	50
ESU5	605	182,649,500	EMINI S&P SEP25	VA Macro Hedge		Equity/Index	09/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/18/2025	6,038.0000	09/16/2025	6,382.3174	Sale	(10,415,600)	(10,415,600)			0001	50
NQU5	440	193,131,105	NAS EMIN SEP25	VA Macro Hedge		Equity/Index	09/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/17/2025	21,946.7165	09/16/2025	24,309.2500	Sale	(20,790,295)	(20,790,295)			0001	20
MFSU5	950	124,448,880	MSCI EAFE SEP5	VA Macro Hedge		Equity/Index	09/19/2025	Intercontinental Exc . 549300R4IG1TWPZT5U32	06/18/2025	2,619.9764	09/16/2025	2,695.6105	Sale	(3,592,620)	(3,592,620)			0001	50
RTYU5	1,675	177,802,610	1RTY SEP25	VA Macro Hedge		Equity/Index	09/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	06/17/2025	2,123.0162	09/16/2025	2,374.1875	Sale	(21,035,595)	(21,035,595)			0001	50
MFSZ5	275	38,366,625	MSCI EAFE DEC5	VA Macro Hedge		Equity/Index	12/19/2025	Intercontinental Exc . 549300R4IG1TWPZT5U32	09/16/2025	2,790.3000	12/17/2025	2,856.8200	Sale	(914,650)	(914,650)			0001	50
ESZ5	205	68,452,063	EMINI S&P DEC25	VA Macro Hedge		Equity/Index	12/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/16/2025	6,678.2500	12/17/2025	6,801.0000	Sale	(1,258,188)	(1,258,188)			0001	50
NQZ5	440	216,018,440	NAS EMIN DEC25	VA Macro Hedge		Equity/Index	12/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/16/2025	24,547.5500	12/17/2025	25,083.4392	Sale	(4,715,825)	(4,715,825)			0001	20
RTYZ5	275	33,337,768	1RTY DEC25	VA Macro Hedge		Equity/Index	12/19/2025	Chicago Mercantile E . SNZ2OJLFK8MNNCLQ0F39	09/16/2025	2,424.5650	12/17/2025	2,521.8000	Sale	(1,336,982)	(1,336,982)			0001	50
MEZ5	100	33,331,125	EMINI S&P DEC25	VA Macro Hedge		Equity/Index	12/19/2025	CME:Index and Option . SNZ2OJLFK8MNNCLQ0F39	10/13/2025	6,666.2250	10/27/2025	6,893.0500	Sale	(1,134,125)	(1,134,125)			0001	50
RTSZ5	750	90,921,187	1RTY DEC25	VA Macro Hedge		Equity/Index	12/19/2025	CME:Index and Option . SNZ2OJLFK8MNNCLQ0F39	09/16/2025	2,424.5650	09/22/2025	2,477.5112	Sale	(1,985,483)	(1,985,483)			0001	50
1639999999. Subtotal - short futures - other														(58,972,746)	(58,972,746)			XXX	XXX
1649999999. Subtotal - short futures														(58,972,746)	(58,972,746)			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														(50,130,149)	(50,130,149)			XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																		XXX	XXX
1759999999 - Totals														(50,130,149)	(50,130,149)			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 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 quarter ending December 31, 2025, 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
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives		XXX	XXX	XXX		6,261,440		6,261,440	2,500,282	(6,383,433)	2,500,282	43,772,300	43,772,300
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		21,245,854	15,915,556	(244,860)		15,915,556	(244,860)	15,670,696		
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y		26,265,938	29,256,711	(7,583,545)		29,256,711	(7,583,545)	21,673,166		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	1,711,601	31,354,422	54,976,122	(15,637,381)	6,272,718	54,976,122	(15,554,297)	37,710,224	56,912	
DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	Y	Y	3,889,950		4,148,238	(610,356)		4,148,238	(610,356)			
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		28,466,102	34,986,704	(11,325,942)		34,986,704	(11,325,942)	23,660,762		
J.P MORGAN CHASE BANK N.A	7H6GLXDRUGQFU57RNE97	Y	Y		89,965,875	117,058,513	(60,046,546)		117,289,378	(59,905,748)	57,383,630	225,153	
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Y	Y		3,207,129	2,471,931	(19,351)		2,471,931	(19,351)	2,452,580		
NOMURA GLOBAL FINANCIAL	549300B3CEAHYG7K8164	Y	Y		5,533,667	4,585,643			4,585,643		4,585,643		
SMBC CAPITAL MARKETS, INC.	TVJ8SHLIZLORGWGDTN03	Y	Y	7,478,000		7,056,540			7,056,540				
UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	Y	Y	80,000	1,900,579	18,674			18,674				
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y			1,078,533		1,078,533	1,078,533		1,078,533		
0299999999. Total NAIC 1 Designation				13,159,551	207,939,566	271,553,165	(95,467,981)	7,351,251	271,784,030	(95,244,099)	164,215,234	282,065	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						1,197,932	(160,995,847)		1,133,250	(295,917,032)		35,303,316	
0999999999 - Gross totals				13,159,551	207,939,566	279,012,537	(256,463,828)	13,612,691	275,417,562	(397,544,564)	166,715,516	79,357,681	43,772,300
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						279,012,537	(256,463,828)						

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)
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Cash		Cash	297,847,866	297,847,866	297,847,866		IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-SP-4	UNITED STATES TREASURY	8,222,733	16,402,200	8,222,733	08/15/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-SZ-2	UNITED STATES TREASURY	1,280,838	2,187,800	1,280,838	08/15/2051	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-TB-4	UNITED STATES TREASURY	2,548,315	4,549,500	4,406,633	11/15/2051	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	91282C-CF-6	UNITED STATES TREASURY	207,211	209,600	209,549	05/31/2026	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-SP-4	UNITED STATES TREASURY	1,552,234	3,096,300	2,971,020	08/15/2050	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-SZ-2	UNITED STATES TREASURY	2,307,710	3,941,800	3,888,063	08/15/2051	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-TB-4	UNITED STATES TREASURY	3,894,477	6,952,800	6,734,462	11/15/2051	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SN-9	UNITED STATES TREASURY	62,836,088	129,705,000	90,749,092	05/15/2050	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SP-4	UNITED STATES TREASURY	2,563,394	5,113,300	4,906,410	08/15/2050	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SZ-2	UNITED STATES TREASURY	9,294,067	15,875,200	15,658,779	08/15/2051	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-TB-4	UNITED STATES TREASURY	419,930	749,700	726,157	11/15/2051	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-CF-6	UNITED STATES TREASURY	33,019	33,400	33,392	05/31/2026	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	UNITED STATES TREASURY	4,567,115	9,110,200	8,741,591	08/15/2050	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	7,045,437	12,578,200	12,183,209	11/15/2051	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY	695,951	785,000	770,949	11/15/2043	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-SP-4	UNITED STATES TREASURY	31,371,633	62,578,200	60,046,212	08/15/2050	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-SZ-2	UNITED STATES TREASURY	8,710,026	14,877,600	14,674,779	08/15/2051	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	6,791,642	12,125,100	11,744,337	11/15/2051	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	31292H4H4	31292H-4H-4	FH C01724	8	900	8	12/01/2033	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	36225BTE8	36225B-TE-8	GN 781449	100	100		05/15/2032	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912803-CX-7	UNITED STATES TREASURY	1,402,427	1,694,700	1,393,277	02/15/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC IGJSJL3JD5P30I6NJZ34	Treasury	912810-SP-4	UNITED STATES TREASURY	1,481,297	2,954,800	2,835,245	08/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC IGJSJL3JD5P30I6NJZ34	Treasury	912810-TB-4	UNITED STATES TREASURY	385,986	689,100	667,460	11/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 549300B3CEAHYG7K8164	Treasury	912810-SZ-2	UNITED STATES TREASURY	1,978,162	3,378,900	3,332,837	08/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 549300B3CEAHYG7K8164	Treasury	912810-TB-4	UNITED STATES TREASURY	1,283,764	2,291,900	2,219,928	11/15/2051	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Treasury	912810-SP-4	UNITED STATES TREASURY	1,212,590	2,418,800	2,320,933	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Treasury	912810-SZ-2	UNITED STATES TREASURY	302,968	517,500	510,445	08/15/2051	IV
0199999999 - Total				460,236,888	612,665,466	559,076,204	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	1,711,601	1,711,601	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	3,889,950	3,889,950	XXX		IV
SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	Cash		Cash	7,478,000	7,478,000	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	80,000	80,000	XXX		IV
0299999999 - Total				13,159,551	13,159,551	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	40,029,560	30,228,942	(9,800,618)	(9,800,618)	(12,186,551)	3,695,842	100.0	3,695,842	(151,421,777)	(44,659,577)	3,695,842		(48,355,419)	21,850,379		21,850,379	(177,926,817)
Total		40,029,560	30,228,942	(9,800,618)	(9,800,618)	(12,186,551)	3,695,842	XXX	3,695,842	(151,421,777)	(44,659,577)	3,695,842		(48,355,419)	21,850,379		21,850,379	(177,926,817)

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 Re-stricted Asset 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			503,237	XXX.
JP Morgan Chase Bank N.A	New York, NY		0.000			509,603	XXX.
The Bank of New York Mellon	New York, NY		0.000			3,370,733	XXX.
The Bank of New York Mellon	New York, NY		0.000			36,908,385	XXX.
The Bank of New York Mellon	New York, NY		0.000			641,132	XXX.
The Bank of New York Mellon	New York, NY		0.000			7,676,572	XXX.
The Bank of New York Mellon	New York, NY		0.000			3,552,856	XXX.
JP Morgan Chase NA	New York, NY		0.000			4,086,705	XXX.
JP Morgan Chase NA	New York, NY		0.000			42,167,313	XXX.
JP Morgan Chase NA	New York, NY		0.000			3,284,682	XXX.
Bank of America	New York, NY		0.000			1,181,495	XXX.
Bank of America	New York, NY		0.000			993,743	XXX.
JP Morgan Chase Bank N.A	New York, NY		0.000			31,685,965	XXX.
JP Morgan Chase Bank N.A	New York, NY		0.000			796,246	XXX.
JP Morgan Chase Bank N.A	New York, NY		0.000			310,074	XXX.
0199998 Deposits in ... 42 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			2,232,240	XXX
0199999. Totals - open depositories		XXX	XXX			139,900,982	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			139,900,982	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX			139,900,982	XXX

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

1. January	373,318,281	4. April	152,958,032	7. July	215,948,108	10. October	1,153,708
2. February	421,206,526	5. May	187,918,710	8. August	191,582,705	11. November	139,250,459
3. March	502,918,387	6. June	236,741,315	9. September	239,059,813	12. December	139,900,982

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated 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		11/26/2025	0.000	01/22/2026	46,896,662		295,764
	UNITED STATES TREASURY		10/29/2025	0.000	01/15/2026	4,493,500		29,716
	UNITED STATES TREASURY		12/12/2025	0.000	02/05/2026	66,258,252		261,655
	UNITED STATES TREASURY		12/22/2025	0.000	03/12/2026	52,636,884		71,662
	UNITED STATES TREASURY		11/20/2025	0.000	01/06/2026	74,960,052		335,563
	UNITED STATES TREASURY		12/18/2025	0.000	01/13/2026	4,294,902		5,947
	UNITED STATES TREASURY		12/26/2025	0.000	01/20/2026	5,190,394		3,033
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						254,730,646		1,003,340
0489999999. Total - issuer credit obligations (unaffiliated)						254,730,646		1,003,340
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						254,730,646		1,003,340
31846V-41-9	FIRST AMER:TRS OBG V		05/15/2025	3.550		80		4
4812A0-37-5	JPMORGAN:100% MM CAP		12/31/2025	3.620		407,869		407,353
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/31/2025	3.600		250,973,406		3,064,039
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						251,381,356		3,471,396
4812C0-66-2	JPMORGAN:US GVT MM AGCY		12/31/2025	3.510		1,000,000		
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/31/2025	3.600		270,843,499	11,293	1,501,547
8309999999. Subtotal - all other money market mutual funds						271,843,499	11,293	1,501,547
8589999999. Total cash equivalents (unaffiliated)						777,955,501	11,293	5,976,284
8599999999. Total cash equivalents (affiliated)								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	DEPOSIT			137,494	122,691
5. California CA						
6. Colorado CO						
7. Connecticut CT	ICO	DEPOSIT	2,513,264	1,841,602		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	DEPOSIT			134,008	98,657
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	ICO	DEPOSIT			172,894	124,297
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	ICO	DEPOSIT			235,703	210,328
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	ICO	DEPOSIT			657,042	484,146
33. New York NY						
34. North Carolina NC	ICO	DEPOSIT			608,174	478,313
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	2,513,264	1,841,602	1,945,316	1,518,432
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				